

FCG-I Index Quarterly and Monthly Data Definitions

Please refer to the monthly and quarterly time series files respectively for index values up to the closest month- and quarter-end. The nomenclature below applies to both monthly and quarterly files.

Variable	Mnemonic	Description
Date	date	The reference date.
Financial Conditions Impulse on Growth (FCI-G) index (baseline)	FCI-G Index (baseline)	FCI-G values for the baseline index, computed with a three-year lookback window.
Financial Conditions Impulse on Growth (FCI-G) index (one-year lookback)	FCI-G Index (one-year lookback)	FCI-G values for the index computed with a one-year lookback window.
FFR Factor	FFR	The contribution to the FCI-G from past changes in the Federal Funds Rate
10yr Treasury Factor	10Yr Treasury	The contribution to the FCI-G from past changes in the 10-year Treasury yield
Mortgage Rate Factor	Mortgage Rate	The contribution to the FCI-G from past changes in the Mortgage Rate
BBB Factor	BBB	The contribution to the FCI-G from past changes in the BBB Corporate Bond Yield
Stock Market Factor	Stock Market	The contribution to the FCI-G from past changes in the Stock Market
House Prices Factor	House Prices	The contribution to the FCI-G from past changes in House Prices
Dollar Factor	Dollar	The contribution to the FCI-G from past changes in the exchange value of the Dollar

Disclaimer:

Because the Financial Conditions Impulse on Growth (FCI-G) index is a research product and not an official statistical release, it is subject to delay, revision, or methodological changes without advance notice. As an experimental series, the index may be discontinued at any time.

Accordingly, it should be used for informational purposes only. The Board of Governors of the Federal Reserve System and its staff will not be liable for any damages arising out of, or in connection with, the use of the index.