Data sources:

*Fiscal*

**Master Data Set**.  Public sector finances time series:  <https://www.ons.gov.uk/economy/governmentpublicsectorandtaxes/publicsectorfinance/datasets/publicsectorfinances>

(F1): Tax revenues £.  <https://www.ons.gov.uk/economy/governmentpublicsectorandtaxes/publicsectorfinance/timeseries/mf6r/pusf>

(F2): Public spending £. <https://www.ons.gov.uk/economy/governmentpublicsectorandtaxes/publicsectorfinance/timeseries/mf6u/pusf>

(F3): Deficit £.  <https://www.ons.gov.uk/economy/governmentpublicsectorandtaxes/publicsectorfinance/timeseries/anlv>

(F4): Deficit to GDP ratio.  <https://www.ons.gov.uk/economy/governmentpublicsectorandtaxes/publicsectorfinance/timeseries/jw2v>

(F5) Debt Level £.  <https://www.ons.gov.uk/economy/governmentpublicsectorandtaxes/publicsectorfinance/timeseries/bkqk/pusf>

(F6) Debt to GDP.  <https://www.ons.gov.uk/economy/governmentpublicsectorandtaxes/publicsectorfinance/timeseries/cpoa/pusf>

*Monetary*

(M1a, M1b): Broad money, ‘m4’. <http://www.bankofengland.co.uk/boeapps/iadb/index.asp?Travel=NIxSTxTAx&levels=1&XNotes=Y&G0Xtop.x=23&G0Xtop.y=10&C=1ER&C=JS3&XNotes2=Y&Nodes=X4190X39867X39927X39868X55885X68035X69424X69425X69427X69428&SectionRequired=A&HideNums=-1&ExtraInfo=false#BM>

(M2): Inflation. <https://www.ons.gov.uk/economy/inflationandpriceindices/timeseries/l55o/mm23>

(M3): Bank rate. <https://www.bankofengland.co.uk/boeapps/database/Bank-Rate.asp>

(M4): Nominal GDP. <https://www.ons.gov.uk/economy/grossdomesticproductgdp/timeseries/abmi/pn2>

(M5): USD to GBP. <https://www.ofx.com/en-gb/forex-news/historical-exchange-rates/yearly-average-rates/> (2017-2020) /

(M6): CB independence. <https://www.bankofengland.co.uk/-/media/boe/files/speech/2020/what-has-central-bank-independence-ever-done-for-us-speech-by-andy-haldane.pdf?la=en&hash=E89B59B9A236C37F6DCE94CDC567B38A52835813>

*Labour market*

(LM1): Unemployment.  <https://www.ons.gov.uk/employmentandlabourmarket/peoplenotinwork/unemployment/timeseries/mgsx/lms>

*Growth and productivity*

(GI1): GDP level. Real. <https://www.ons.gov.uk/economy/grossdomesticproductgdp/timeseries/abmi/pn2>

(GI2): GDP growth. Real.  <https://www.ons.gov.uk/economy/grossdomesticproductgdp/timeseries/ihyp/pn2>

(GI3): nDP per capita, level.  <https://www.ons.gov.uk/economy/grossdomesticproductgdp/timeseries/mwb6/ukea>

(GI4): Output per hour. <https://www.ons.gov.uk/employmentandlabourmarket/peopleinwork/labourproductivity/timeseries/lzvb/prdy>

(GI5): Government consumption. <https://www.ons.gov.uk/economy/grossdomesticproductgdp/timeseries/nmru/ukea>