1. T10YFF: Yield spread between the 10-year treasury yield and effective federal fund rate.
2. BAA10Y: credit spread between the Moody’s Baa corporate bond yield and 10-year treasury yield.
3. IC4WSA: four-week moving average of initial jobless claims.
4. PERMIT: building permits that measure new privately owned housing units authorized by permit-issuing places.
5. VIXCLS: CBOE Volatility Index (VIX).
6. UIGFULL: underlying inflation gauge (UIG).
7. CORESTICKM159SFRBATL.: CPI. Proxy for UIG index before it is available. This is the CPI less food and energy.