Leading Indicators :

* Average weekly hours
* Consumer expectation for business conditions
* New orders
* LEI
* Stock Prices (Anticipation of businesses profits)
* Interes Rates spread (10Y vs. Fed Funds)
* Leading credit Index

Coincident Indicator

* Non-Farm Payrolls
* Industrial Production

Lagging indicators (Useful to predict)

* CPI
* GDP YoY