**Macroeconomic data**

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| Series | Series name |
| Real Gross Domestic Product | GDP |
| Industrial Production Index | IP |
| 10-Year Treasury Constant Maturity Rate | TY10 |
| Civilian Unemployment Rate | UR |
| All Employees: Total Nonfarm Payrolls | NFP |
| Week Moving Average of Initial Claims | AIC4W |
| Effective Federal Funds Rate | FFRATE |
| Moody's Seasoned Aaa Corporate Bond Yield | CBYAAA |
| M1 Money Stock | M1 |
| Personal Saving Rate | PSRATE |
| Housing Starts: Total: New Privately Owned Housing Units Started | HSTART |
| Commercial and Industrial Loans; All Commercial Banks | COMML |
| Federal Debt: Total Public Debt | BDEBT |
| Interest Rates; Discount Rate for United States | DISCRATE |
| Bank Prime Loan Rate | BKRATE |
| 12-Month London Interbank Offered Rate (LIBOR); based on U.S. Dollar | LIBOR12M |
| Initial Claims | ICL |
| Median Sales Price for New Houses Sold in the United States | MHP |
| Gross Private Domestic Investment | GPDI |
| Capacity Utilization: Total Industry | CU |
| Unemployment Level | UNEMPLOY |
| University of Michigan: Inflation Expectation | MICH |
| Real Trade Weighted U.S. Dollar Index: Broad | TWDI |
| Spot Crude Oil Price: West Texas Intermediate (WTI) | WTI |
| 6-Month Treasury Bill: Secondary Market Rate | TB6M |
| Bank Credit of All Commercial Banks | TOTBKCR |
| Chicago Fed National Activity Index | CFNAI |
| Federal Government Current Receipts | FGRECPT |