

Type of feature	Feature Name	Source	Series id (if applicable)	Start Date	Frequency
Fed rate	Effective Federal Funds rate - Month Average	Federal reserve Bank of St. Louis (FRED)	FEDFUNDS	1954-07	monthly
Fed rate	Effective Federal Funds Rate- End Of Month	Federal reserve Bank of St. Louis (FRED)	DFF	1954-07	monthly
Macroeconomics - global	EU27 GDP growth rate	OECD	DP_LIVE_02062020181713872	1995-06	quarterly
Macroeconomics - global	OECD GDP growth rate	OECD	DP_LIVE_02062020181713872	1962-06	quarterly
Macroeconomics - global	EA19 GDP growth rate	OECD	DP_LIVE_02062020181713872	1995-06	quarterly
Macroeconomics - global	G-20 GDP growth rate	OECD	DP_LIVE_02062020181713872	1998-06	quarterly
Macroeconomics - global	G-7 GDP growth rate	OECD	DP_LIVE_02062020181713872	1962-06	quarterly
Macroeconomics - USA	Consumer Price index - all items - seasonally adjusted	US Bureau of Labor Statistics	CUSR0000SA0	1948-01	monthly
Macroeconomics - USA	Consumer Price index - energy - seasonally adjusted	US Bureau of Labor Statistics	CUSR0000SA0E	1957-01	monthly
Macroeconomics - USA	Consumer Price index - all items excl. energy - seasonally adjusted	US Bureau of Labor Statistics	CUSR0000SA0LE	1957-01	monthly
Macroeconomics - USA	(Seas) Employment-Population Ratio	US Bureau of Labor Statistics	LNS123000000	1948-01	monthly
Macroeconomics - USA	(Seas) Unemployment Level	US Bureau of Labor Statistics	LNS130000000	1948-01	monthly
Macroeconomics - USA	(Seas) Unemployment Rate	US Bureau of Labor Statistics	LNS140000000	1948-01	monthly
Macroeconomics - USA	USA GDP growth rate	OECD	DP_LIVE_02062020181713872	1947-06	quarterly
Macroeconomics - USA	USA recession periods	US National Bureau for Economic Research		1857-06	monthly
Macroeconomics - USA	US Federal Debt: Total Public Debt as Percent of GDP	Federal reserve Bank of St. Louis (FRED)	GFDEGDQ188S	1966-01	quarterly
Macroeconomics - USA	US Federal Debt: Total Public Debt	Federal reserve Bank of St. Louis (FRED)	GFDEBTN	1966-01	quarterly
Macroeconomics - USA	US trade balance - services	census.gov		1992-01	monthly
Macroeconomics - USA	US trade balance - goods	census.gov		1992-01	monthly
Macroeconomics - USA	US trade balance - all	census.gov		1992-01	monthly
Politics	Political orientation of Potus	Wikipedia		1948-01	monthly
Politics	Political orientation of Fed Chair	Wikipedia		1948-01	monthly
Politics	Political orientation of House of Representatives	Wikipedia		1948-01	monthly
Trade & finance	Fx rate EUR/USD	Yahoo finance	EURUSD=X	2000-01	monthly
Trade & finance	Fx rate USD/CNY	Yahoo finance	USDCNY=X	1992-01	monthly
Trade & finance	GSPC (S&P 500 index)	Yahoo finance	GSPC	1927-12	monthly
Trade & finance	VIX index (market volatility index of S&P 500)	Yahoo finance	VIX	1990-01	monthly
Trade & finance	WTI oil prices	Federal reserve Bank of St. Louis (FRED)	WTISPLC	1946-01	monthly
Macroeconomics - USA	US Non-financial non-corporate businesses: gross fixed investment	Federal reserve Bank of St. Louis (FRED)	NNBGFNQ027S	1951-10	quarterly
Macroeconomics - USA	US Non-financial corporate businesses: gross fixed investment	Federal reserve Bank of St. Louis (FRED)	BOGZ1FA105019005Q	1951-10	quarterly
Macroeconomics - USA	US Private Businesses: Private domestic investment	Federal reserve Bank of St. Louis (FRED)	W790RC1Q027SBEA	1960-01	quarterly
Macroeconomics - USA	US Real consumption expenditure per capita	Federal reserve Bank of St. Louis (FRED)	A794RX0Q048SBEA	1947-01	quarterly
Macroeconomics - USA	US Personal consumption expenditure monthly growth rate	Federal reserve Bank of St. Louis (FRED)	DP CERAM1M225NBEA	1959-01	monthly