

Series Name	Freq.	Lag	Resample Method	Rounding
2Y Treasury	Daily	None	Monthly Last	2 decimals
3M T-Bill	Daily	None	Monthly Last	2 decimals
5Y5Y Inflation Expectation	Daily	None	Monthly Last	2 decimals
10Y Treasury	Monthly	1 month	Month-end shift(1)	+ 2 decimals
AAA Corporate Bond Yield	Daily	None	Monthly Last	2 decimals
BAA Corporate Bond Yield	Daily	None	Monthly Last	2 decimals
Building Permits	Monthly	1 month	Month-end shift(1)	+ 0 decimals
Capacity Utilization	Monthly	1 month	Month-end shift(1)	+ 2 decimals
Consumer Sentiment (UMich)	Monthly	1 month	Month-end shift(1)	+ 1 decimal
Core CPI	Monthly	1 month	Month-end shift(1)	+ 1 decimal
CPI (All Items)	Monthly	1 month	Month-end shift(1)	+ 1 decimal
Exports (Goods & Services)	Monthly	2 months	Month-end shift(2)	+ 1 decimal
Fed Funds Rate	Monthly	1 month	Month-end shift(1)	+ 2 decimals
GDP Growth Rate	Quarterly	2 months	+ pd.DateOffset(2) → monthly FFill	1 decimal
High Yield Spread (ICE BofA)	Daily	None	Monthly Last	2 decimals
Housing Starts	Monthly	1 month	Month-end shift(1)	+ 0 decimals
Imports (Goods & Services)	Monthly	2 months	Month-end shift(2)	+ 1 decimal
Industrial Production Index	Monthly	1 month	Month-end shift(1)	+ 2 decimals
Initial Jobless Claims	Weekly	None	Monthly Mean	Nearest 1,000
Leading Economic Index	Monthly	1 month	Month-end shift(1)	+ 2 decimals
New Home Sales	Monthly	2 months	Month-end shift(2)	+ 0 decimals
Nonfarm Payrolls	Monthly	1 month	Month-end shift(1)	+ 0 decimals
PCE Price Index	Monthly	1 month	Month-end shift(1)	+ 3 decimals
Personal Consumption Expenditures	Monthly	2 months	Month-end shift(2)	+ 0 decimals
PPI (All Commodities)	Monthly	1 month	Month-end shift(1)	+ 2 decimals
Real GDP	Quarterly	2 months	+ pd.DateOffset(2) → monthly FFill	1 decimal
Retail Sales (Ex Auto)	Monthly	1 month	Month-end shift(1)	+ 0 decimals
TED Spread	Daily	None	Monthly Mean	2 decimals
Trade Weighted USD Index	Daily	None	Monthly Mean	2 decimals