|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| **Group** | **Variable** | **Freq.** | **Source** | **Filename** | **Var.name in R** | **Period** | **URL** |
| **Dependent Variable** | Crude Oil Price | daily | FRED | DCOILWTICO.csv | crude\_oil\_price\_WTI | 1986/1/2-2023/3/13 | <https://fred.stlouisfed.org/series/DCOILWTICO> |
| **Supply** | U.S. Crude Oil Production | monthly | EIA | MCRFPUS1m.xls | crude\_oil\_production\_US | 1920/2/1-2023/1/1 | <https://www.eia.gov/dnav/pet/hist/LeafHandler.ashx?n=PET&s=MCRFPUS1&f=M> |
| Capacity Utility Rate | monthly | EIA | MOPUEUS2m.xls | utility\_rate | 1985/1/1-2022/12/1 | <https://www.eia.gov/dnav/pet/hist/LeafHandler.ashx?n=PET&s=MOPUEUS2&f=M> |
| Weekly U.S. Ending Stocks excluding SPR of Crude Oil | weekly | EIA | WCESTUS1w.xls | stocks\_US | 1982/8/20-2023/3/17 | <https://www.eia.gov/dnav/pet/hist/LeafHandler.ashx?n=PET&s=WCESTUS1&f=W> |
| Baltic Dirty Tanker (BAID) | daily | Investing | Baltic Dirty Tanker Historical Data.csv | baid | 2012/7/4-2023/5/4 | [Baltic Dirty Tanker Historical Rates (BAID) - Investing.com](https://www.investing.com/indices/baltic-dirty-tanker-historical-data) |
| **Demand** | Kilian Global Economic Index | monthly | Federal Reserve Bank of Dallas | igrea.xlsx | kilian\_index | 1968/1/1-2023/1/1 | <https://www.dallasfed.org/research/igrea> |
| US CPI: Seasonally Adjusted | monthly | BLS Beta Labs | File.csv | cpi\_US | 1947/1/1-2023/2/1 | <https://beta.bls.gov/dataViewer/view/timeseries/CUSR0000SA0> |
| CPI for All Urban Consumers (CPI-U)  All items in U.S. city average, all urban consumers, not seasonally adjusted | monthly | U.S. BUREAU OF LABOR STATISTICS | SeriesReport-20230323222815\_56de07.xlsx | cpi\_US\_nonseason.adj | 1947/1/1-2023/2/1 | <https://beta.bls.gov/dataViewer/view/timeseries/CUUR0000SA0> |
| Industrial Production: Total Index | monthly | FRED | INDPRO.xls | indpro | 1919/1/1-2023/3/1 | <https://fred.stlouisfed.org/series/INDPRO> |
| **Market** | Crude Oil Non-commercial Net Long | weekly | CFTC | CFTC\_crude\_oil.csv | Net\_long | 2005/1/4-2022/10/25 | <https://www.cftc.gov/MarketReports/CommitmentsofTraders/HistoricalViewable/index.htm> |
| S&P 500 Index | daily | Stooq | ^spx\_d.csv | sp500 | 1789/5/1-2023/3/17 | <https://stooq.com/q/d/?s=%5Espx&c=0> |
| DOW JONES UTILITY AVERAGE | daily | MARKET INSIDER | Dow Jones Utility Average\_03\_23\_23-03\_01\_93.csv | dju | 1993/3/1-2023/3/23 | <https://markets.businessinsider.com/index/dow-jones-utility-average> |
| Gold Futures - Apr 23 (GCJ3) | daily | Investing | Gold Futures Historical Data86-05.csv  Gold Futures Historical Data05-23.csv | gold | 1986/1/1-2023/3/24 | <https://www.investing.com/commodities/gold-historical-data> |
| **Monetary** | Money Market Funds; Total Financial Assets, Level | Quarterly | FRED | MMMFFAQ027S.xls | Money\_funds | 1945/10/1-2022/10/1 | <https://fred.stlouisfed.org/series/MMMFFAQ027S> |
| **Political** | Global Economic Policy Uncertainty Index | monthly | Economic Policy Uncertainty | Global\_Policy\_Uncertainty\_Data.xlsx | gepu | 1997/1/1-2022/12/1 | https://www.policyuncertainty.com/global\_monthly.html |

**Table. Time Series Data**