

Macroeconomic Data

Note: Variables marked with an asterisk (*) are those for which one government data release covers more than one variable on this list.

Capacity Utilization*

www.federalreserve.gov/releases/G17/
Total, Manufacturing, Mining, Utilities

Case-Shiller Home Price Index

<http://us.spindices.com>
10-city, 20-city

CFNAI

www.chicagofed.org/economic_research_and_data/cfnai.cfm
Overall, 3-month moving average

Construction Spending

<https://www.census.gov/construction/c30/c30index.html>
Total, private residential, private nonresidential, public

Consumer Credit

www.federalreserve.gov/releases/g19/
Total, revolving, non-revolving

Consumer Price Index

<https://www.bls.gov/cpi/>
All items, all items excluding food and energy

Durable Goods (Factory) Orders

www.census.gov/indicator/www/m3/

Employment (non-farm payrolls) *

www.bls.gov/ces/home.htm

Federal Government Budget Deficit

www.fiscal.treasury.gov/fsreports/rpt/mthTreasStmt/mthTreasStmt_home.htm
Surplus, outlays, receipts

GDP

www.bea.gov/newsreleases/national/gdp/gdpnewsrelease.htm
GDP, C, I, G, NX

Existing Home Sales

www.realtor.org/Research.nsf/Pages/EHSdata

New Home Sales

<https://www.census.gov/construction/nrs/index.html>

Housing Starts

<http://www.census.gov/construction/nrc>

Total, 1-unit, 2-or-more-unit

ISM index: manufacturing

www.ism.ws/ISMReport/index.cfm

Industrial Production*

www.federalreserve.gov/releases/G17/

Total, manufacturing, mining, utilities

Inventory-to-Sales Ratio

www.census.gov/mrts/www/mrts.html

Personal Consumption Expenditures* (monthly series)

www.bea.gov/newsreleases/national/pi/pinewsrelease.htm

Total, durables, nondurables, services

Personal Income (real, disposable)* (monthly series)

www.bea.gov/newsreleases/national/pi/pinewsrelease.htm

PCE Price Index*

www.bea.gov/newsreleases/national/pi/pinewsrelease.htm

Overall, excluding food and energy prices

Producer Price Index

www.bls.gov/ppi/home.htm

Overall, finished goods, intermediate goods, crude goods

Real Retail and Food Service Sales

<http://www.census.gov/retail>

Unemployment Rate*

<http://www.bls.gov/cps>