Macro and Markets Dashboard: United States

Updated: June 23, 2019

Key Indicators

		change over prev.	as of:
Real GDP	18.9T	▲ 3.1%	2019 Q1
Unemp. rate	3.6%	0.0	May 2019
CPI Inflation	1.8%	▼ -0.2	May 2019

		one week change	one month change	as of:
S&P 500	2,950.46	▲ 2.2%	▲ 3.3%	2019-06-21
DJIA	26,719.13	▲ 2.4%	▲ 3.7%	2019-06-21
NASDAQ	8,031.71	▲ 3.0%	▲ 3.6%	2019-06-21
VIX	15.40	▲ 0.8%	▲ 4.4%	2019-06-21
2-yr t-bond	1.77%	▼ -0.07	▼ -0.46	2019-06-21
10-yr t-bond	2.07%	▼ -0.02	▼ -0.32	2019-06-21
Crude oil	$56.65	▲ 8.4%	▼ -10.1%	2019-06-20
USD index	92.25	▲ 0.8%	▼ -0.2%	2019-06-14

chart: data:

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About the Dashboard

The Macro and Markets Dashboard for the United States contains more than 100 indicators of the performance of the U.S. economy. The dashboard includes twelve categories of charts, and a table of exchange rates.

Dashboard plots follow a uniform design. The line plots show trends over the past decade, while the horizontal bar plots decompose recent developments. The latest value and its reference period are listed in the bottom left corner of the plot area for line plots. Below each plot is a brief listing of the source with a link (in blue) to the source data.

Contact

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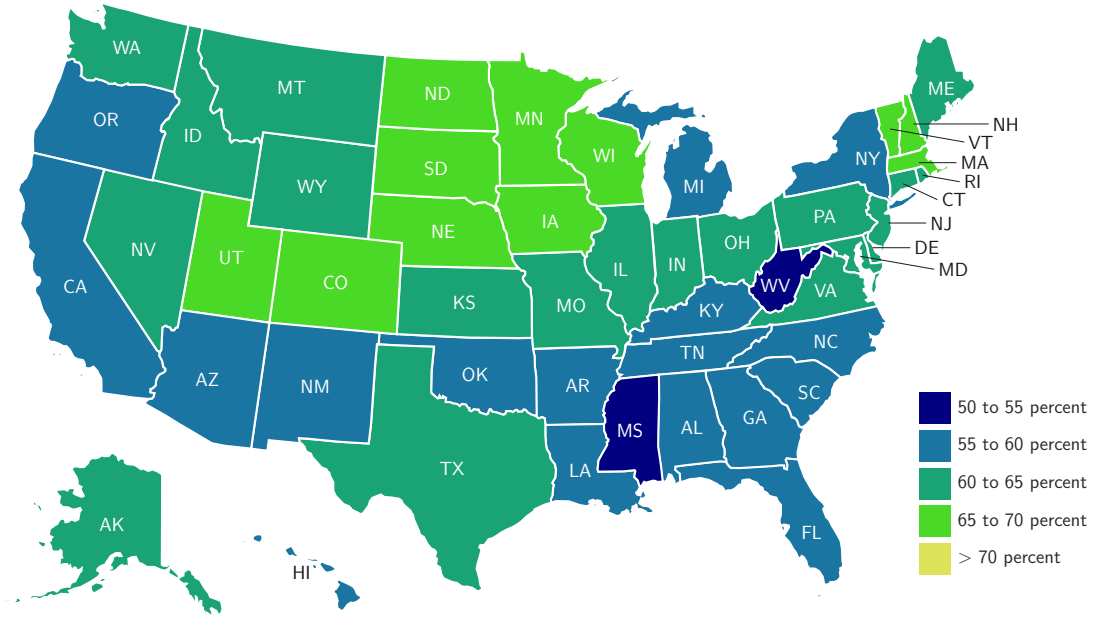
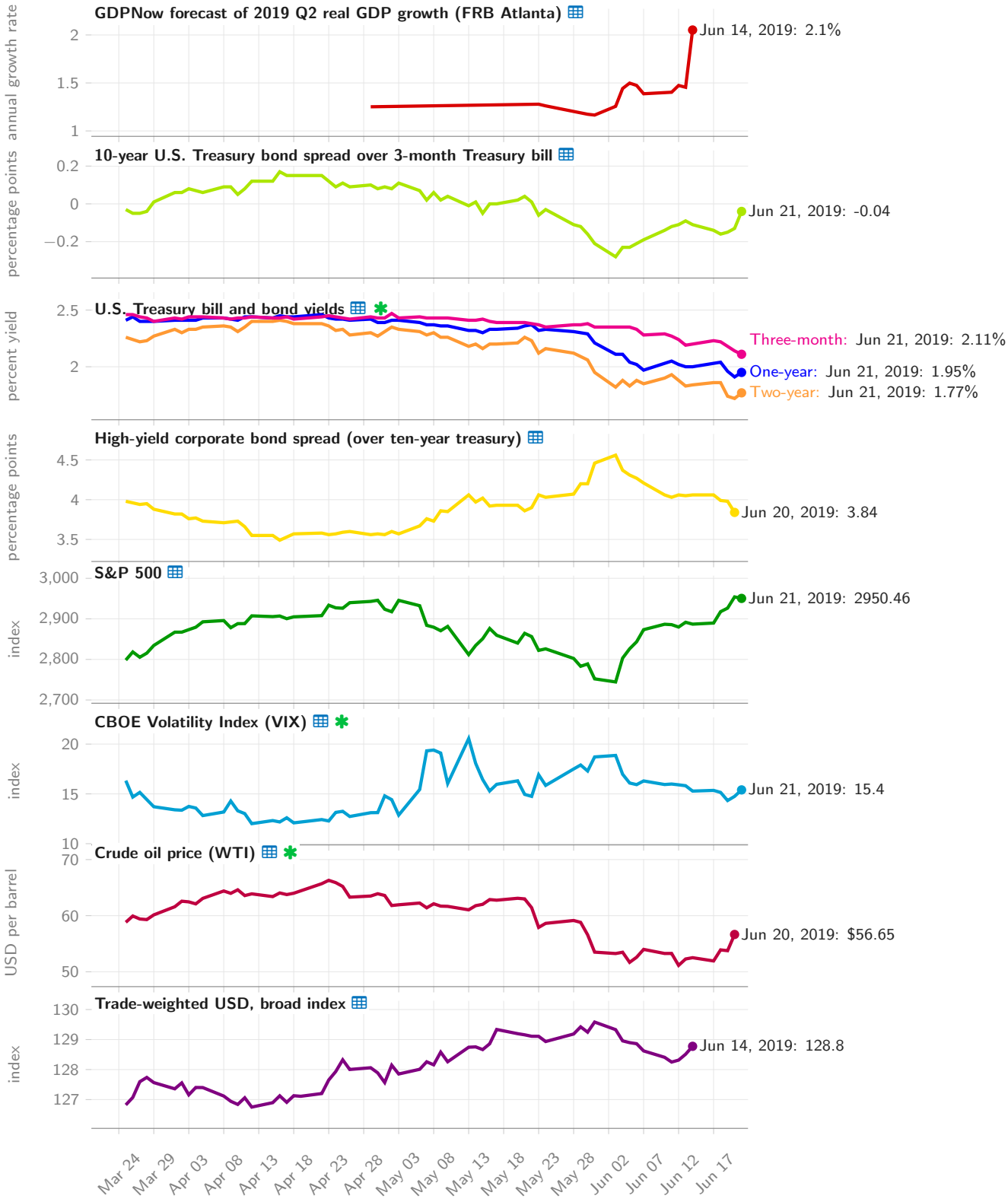
Chart of interest

■ Employment-Population Ratio by State, May 2019



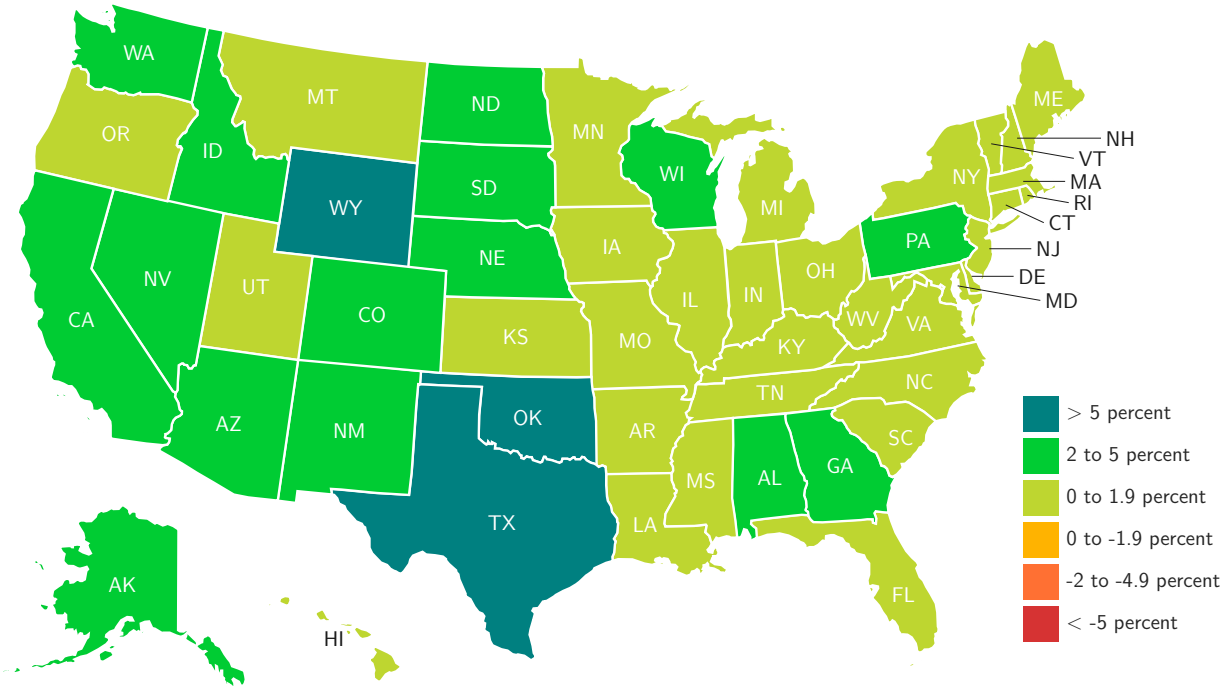
Source: U.S. Bureau of Labor Statistics: Employment Percent of Civilian NonInstitutional Population, Seasonally Adjusted, Monthly

High-frequency indicators



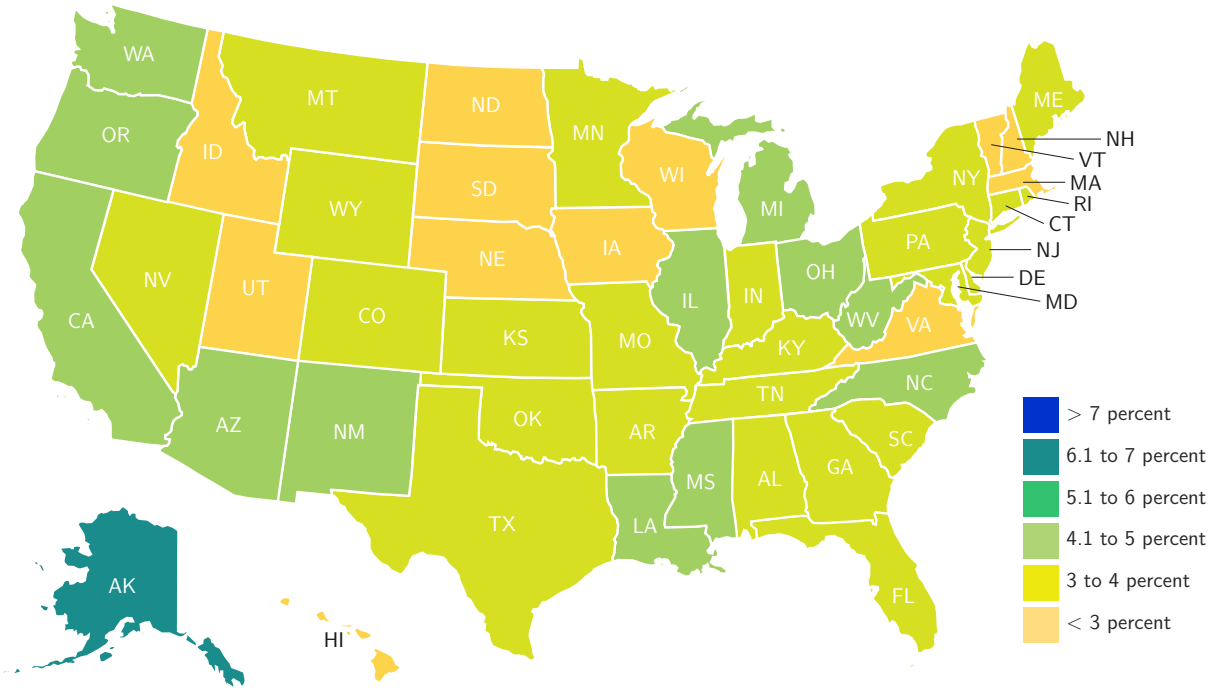
State-level economic indicators

■ Real GDP growth by state in 2018 Q4 (change over previous quarter, annualized)



Source: U.S. Bureau of Economic Analysis (BEA), Regional Economic Accounts: GDP by State

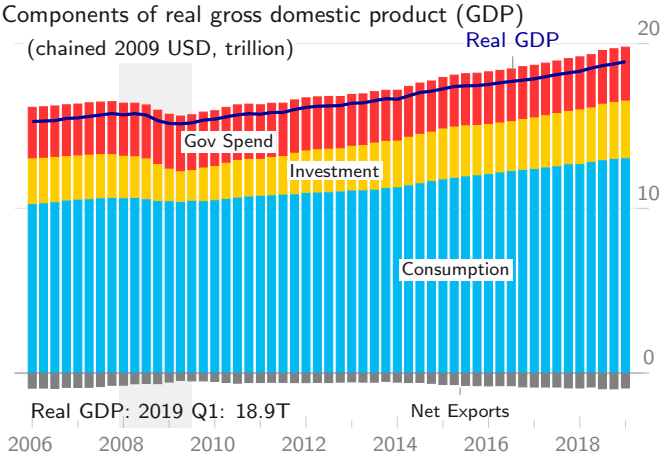
■ Unemployment rate by state, May 2019



Source: U.S. Bureau of Labor Statistics (BLS), Local Area Unemployment Statistics (LAUS)

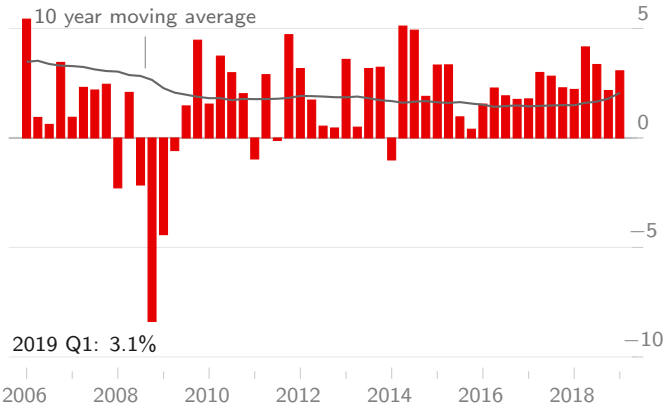
Macroeconomic Indicators: Overview

Components of real gross domestic product (GDP)



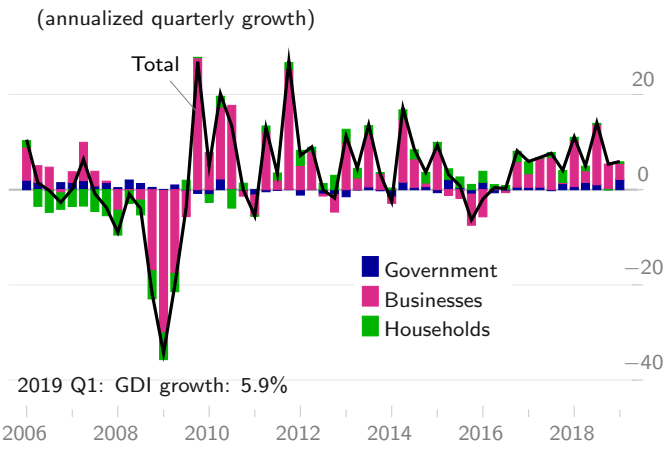
FRED: GDPC1; GCEC1; GPDIC1; NETEXC; PCECC96

Real GDP growth (annualized quarterly growth) ✱



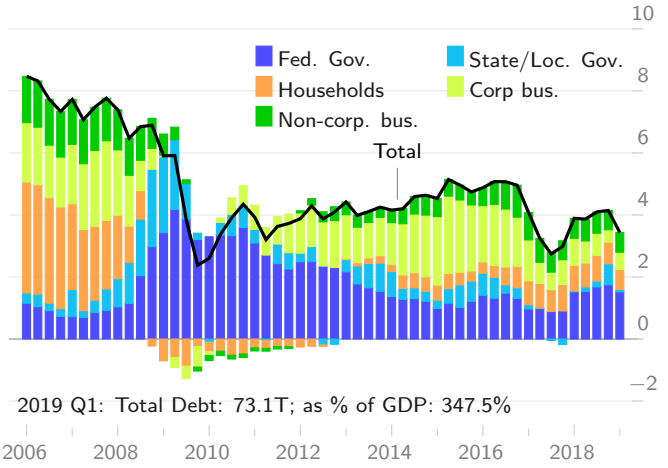
FRED: GDPC1

Gross domestic investment (GDI)



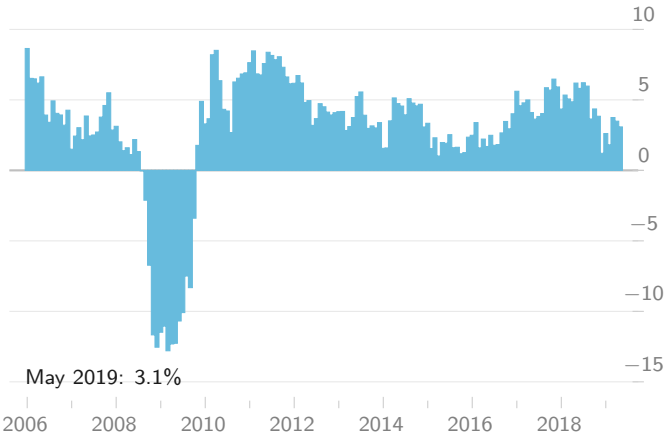
FRED: Saving and Investment by Sector

Net new borrowing by sector (one-year growth)



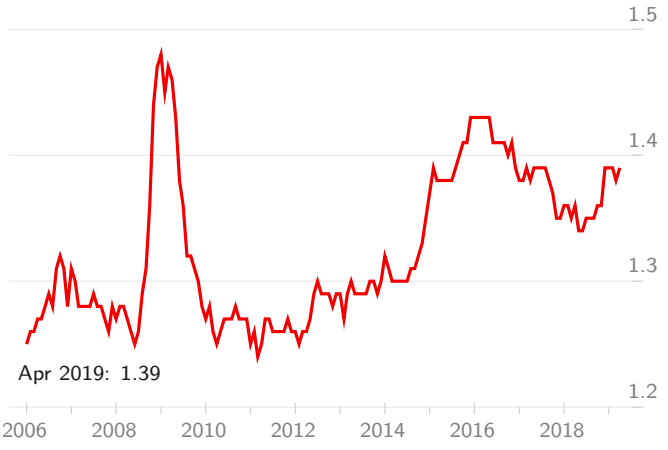
FRED: Financial Accounts of the United States

Retail sales excluding food (annual percent change) ✱



FRED: RSXFS

Inventories to sales ratio



FRED: ISRATIO

Macroeconomic Indicators: Businesses

ISM manufacturing purchasing managers' index

(>50 improvement; <50 deterioration)

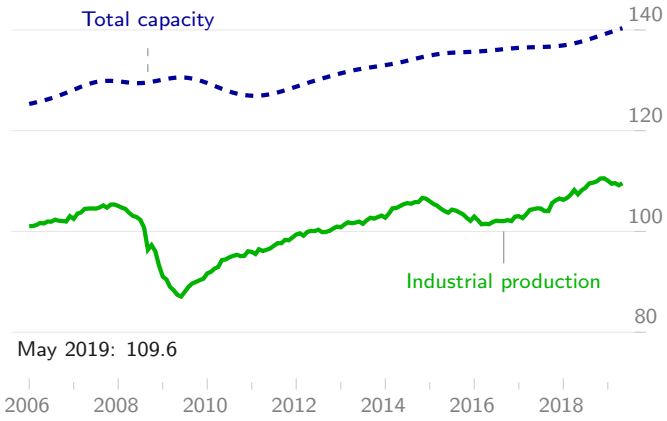
Quandl: ISM/MAN_PMI

ISM non-manufacturing business activity index

(>50 improvement; <50 deterioration)

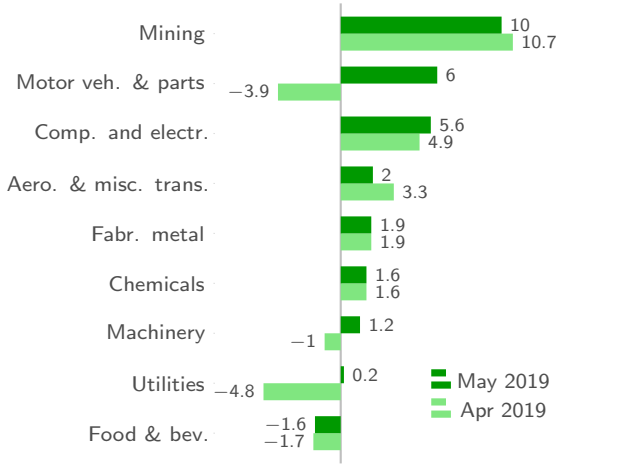
Quandl: ISM/NONMAN_NMI

Industrial production (IP) index (2012=100) ✱



FRED: INDPRO

IP index change, major industry groups

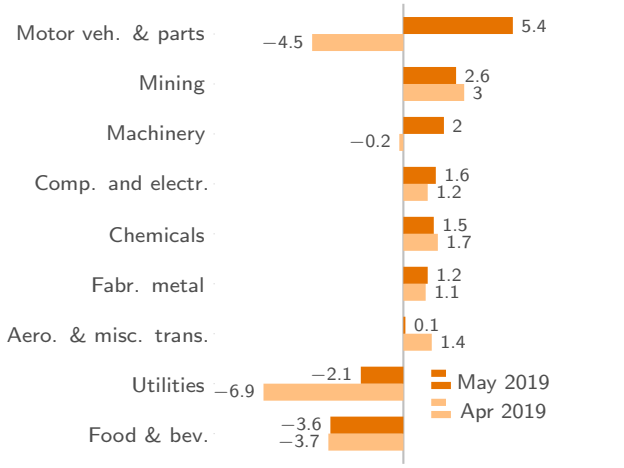


FRED: Industrial Production

Total capacity utilization (percent of capacity)

FRED: TCU

Capacity utilization change, major industry groups

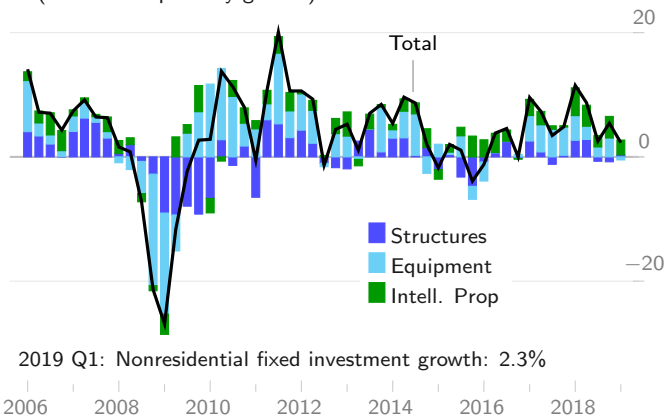


FRED: Capacity Utilization

Macro and Markets Dashboard: United States

Real nonresidential fixed investment

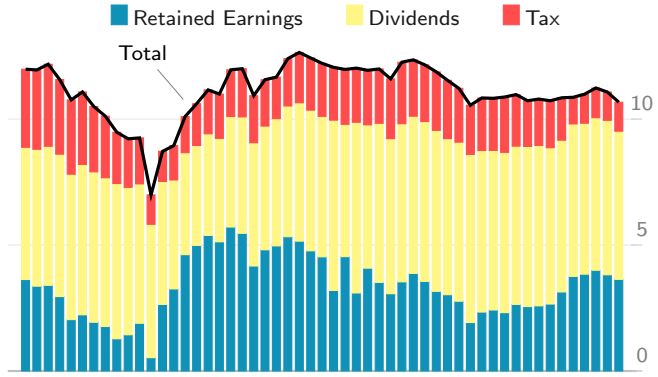
(annualized quarterly growth)



2019 Q1: Nonresidential fixed investment growth: 2.3%

FRED: Real Private Investment by Type

Destination of corporate profits (percent of GDP)



2019 Q1 corporate profit as share of GDP: 10.7%

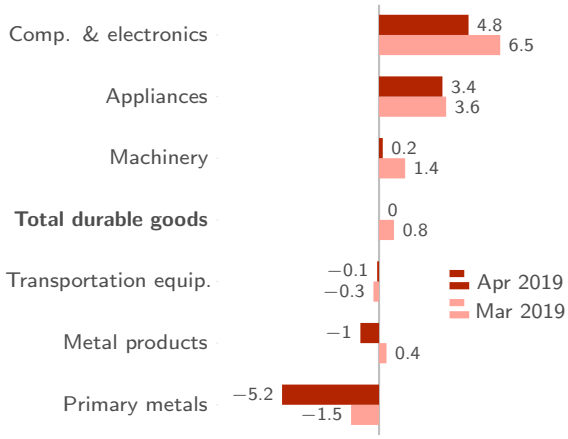
FRED: National Income by Type of Income

Durable goods new orders (annual percent change) ✱

Apr 2019: 0.0%

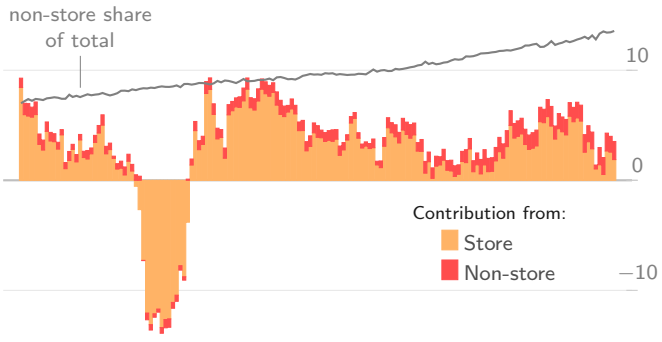
FRED: DGORDER

Durable goods new orders by category



FRED: Manufacturer's Shipments, Inventories, and Orders (M3) Survey

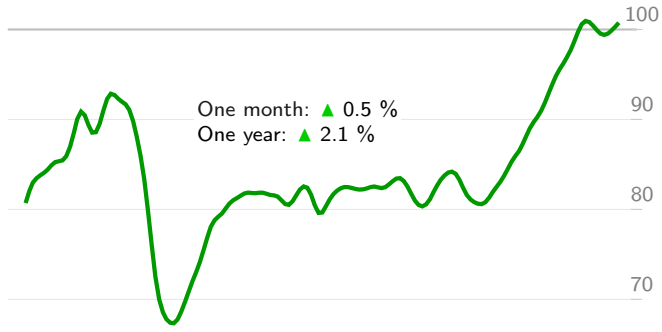
Retail sales, store vs. non-store (annual growth rate)



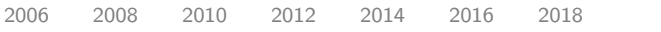
May 2019: Total: 3.53%; Store: 1.88%; Non-store: 1.64%

FRED: RSXFS; RSNSR

FRBSF tech pulse index (2000=100)



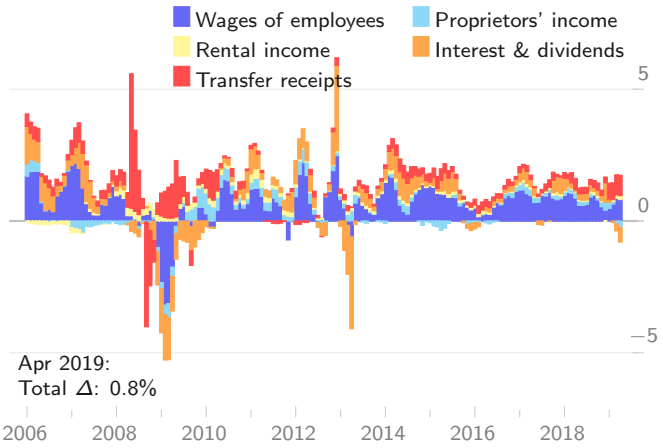
May 2019: 100.8



FRED: FTPINDM114SFRBSF

Macroeconomic Indicators: Households

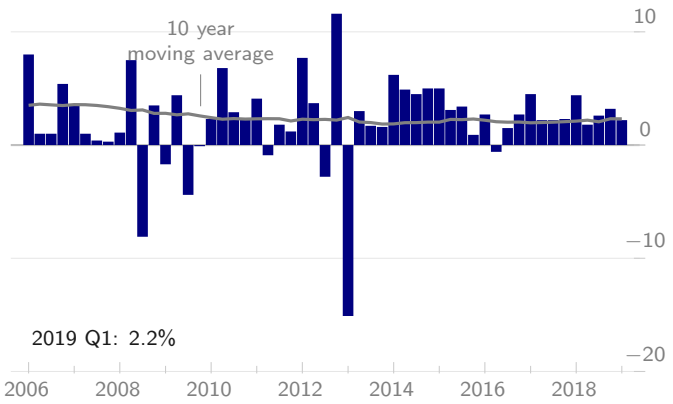
Personal income (annual percent change by type)



FRED: W209RC1; A041RC1; A048RC1; PIROA; PCTR; PI

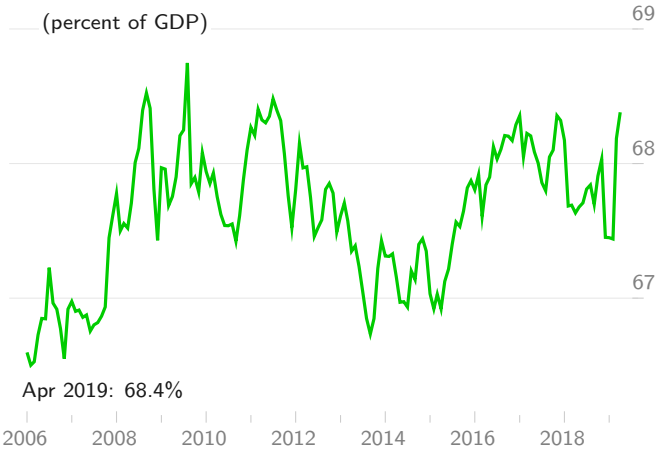
Real disposable personal income ✱

(annual percent change)



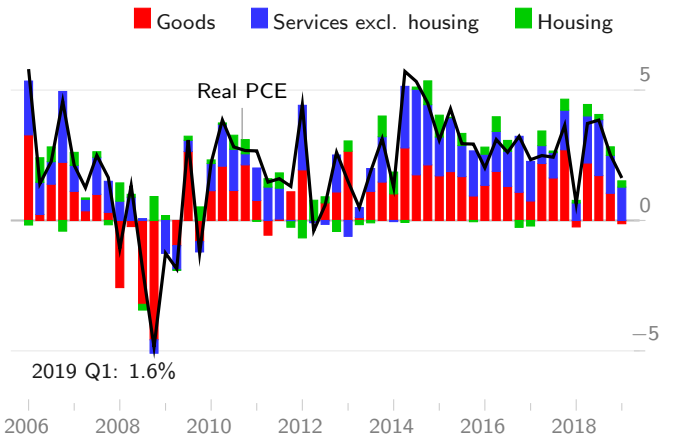
FRED: A067RL1Q156SBEA

Personal consumption expenditure (PCE)



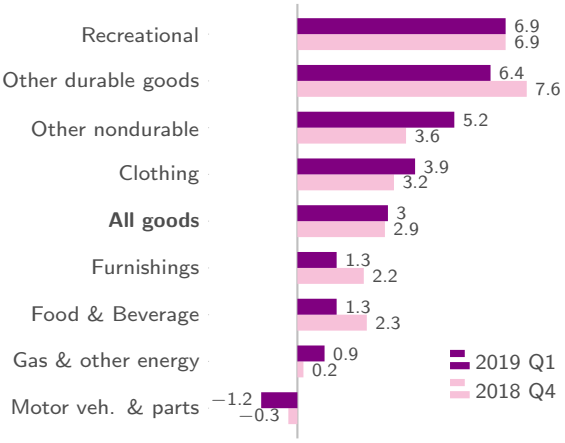
FRED: PCE / GDP

Real PCE by category (annualized quarterly growth) ✱



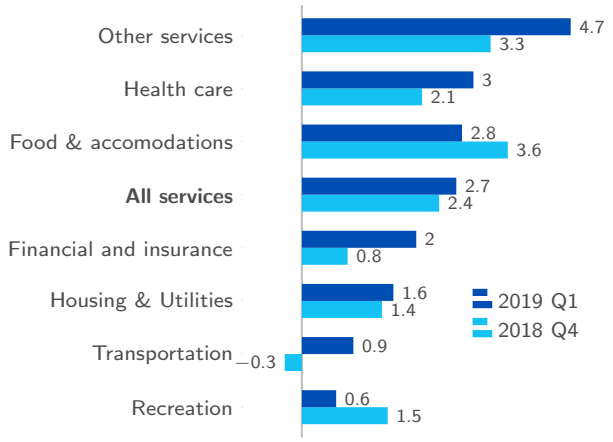
FRED: PCE by major type of product

Real PCE on goods by type (annual percent change)



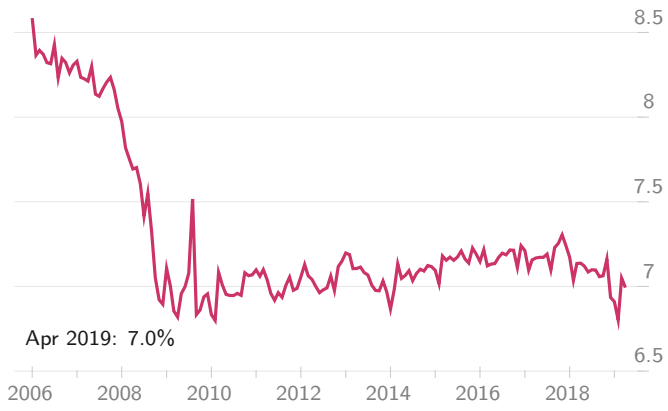
FRED: Real PCE by Major Type of Product

Real PCE on services by type (annual percent change)



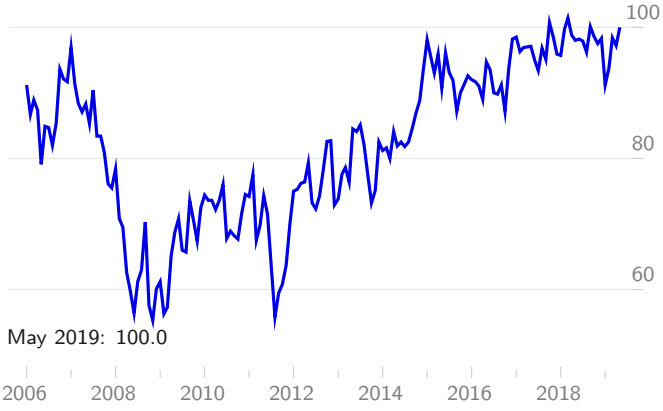
FRED: Real PCE by Major Type of Product

PCE on durable goods (percent of GDP) ✱



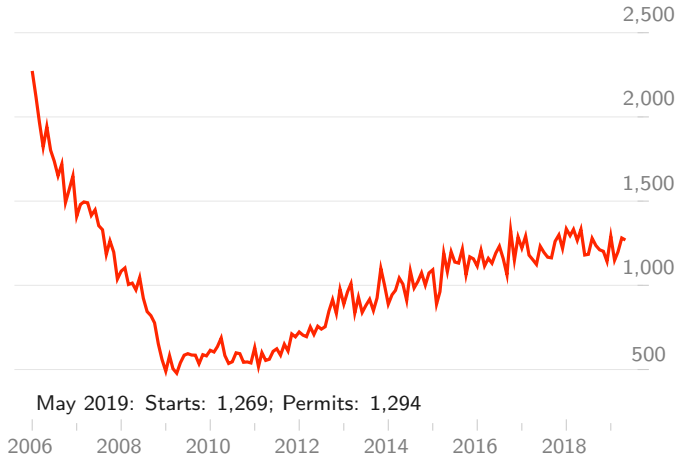
FRED: PCE / GDP

University of Michigan consumer sentiment index



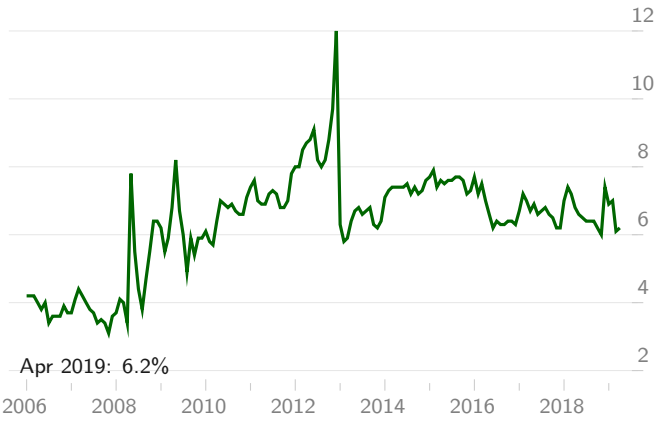
University of Michigan Survey of Consumers

New housing starts (thousands of units)



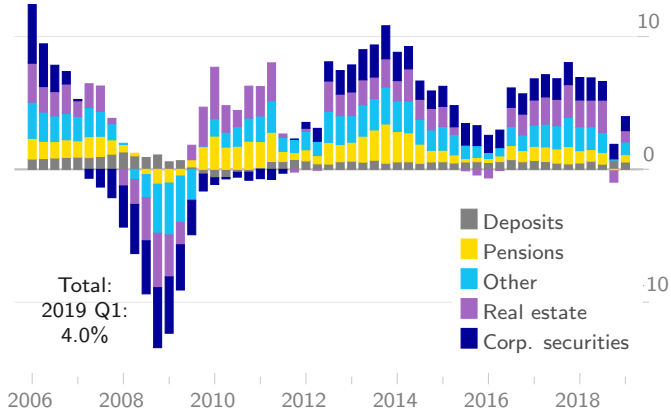
FRED: HOUST

Personal saving rate (percent of disposable income)



FRED: PSAVERT

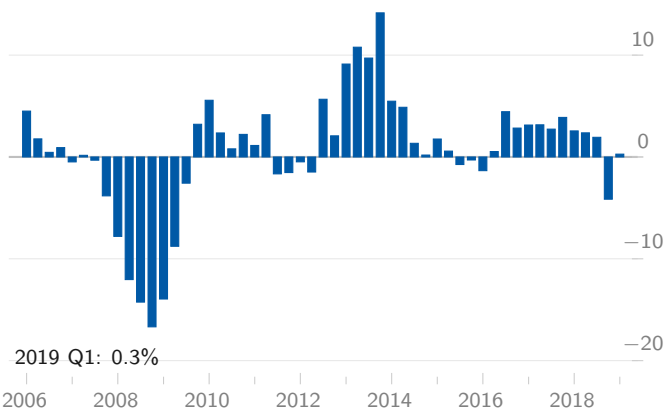
Household and nonprofits assets (annual growth rate)



FRED: Flow of Funds: B101 and S3

Net wealth as percent of gross disposable income

(households and nonprofits, annual percent change)



FRED: HNONWPDPI

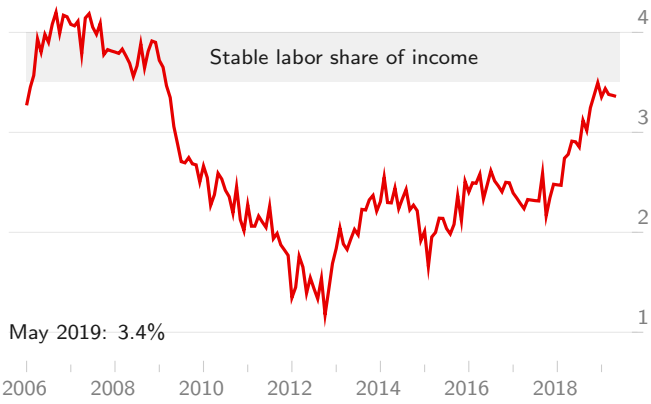
Labor Markets

Employed share of age 25-54 population ✱

FRED: LNS12300060

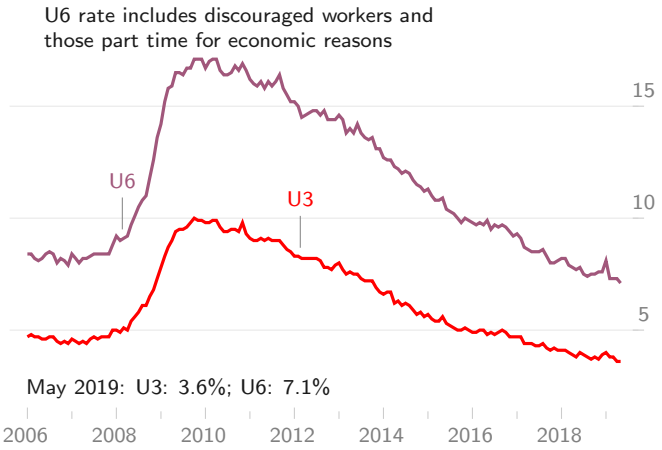
Average hourly earnings, one-year growth ✱

(total private, production and non-supervisory)



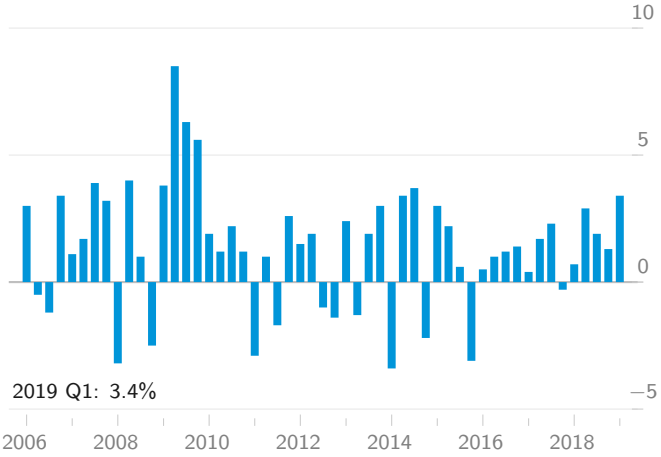
FRED: AHETPI

Civilian unemployment rates (U-3 and U-6) ✱



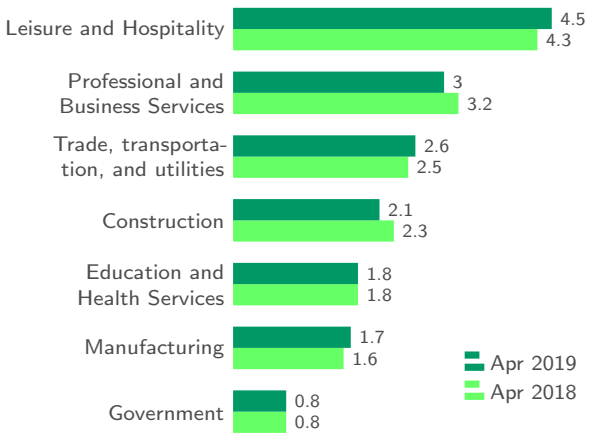
FRED: UNRATE, U6RATE

Nonfarm business productivity growth



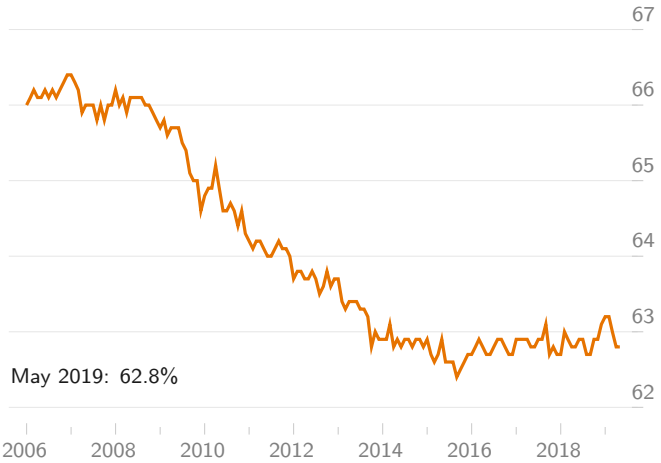
FRED: PRS85006092

Quits rate by industry



FRED: Quits by Industry

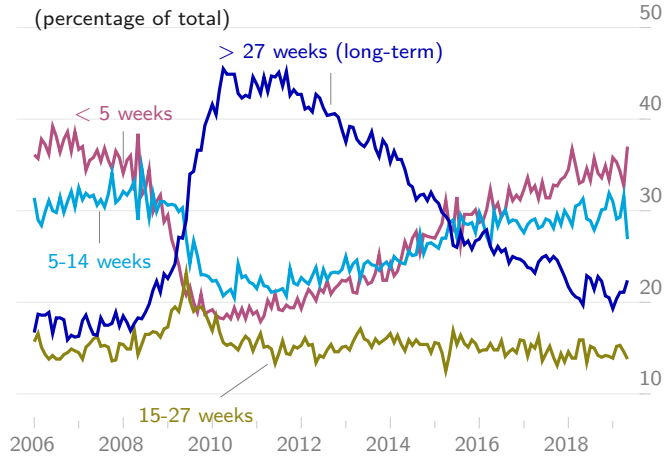
Labor force participation rate



FRED: CIVPART

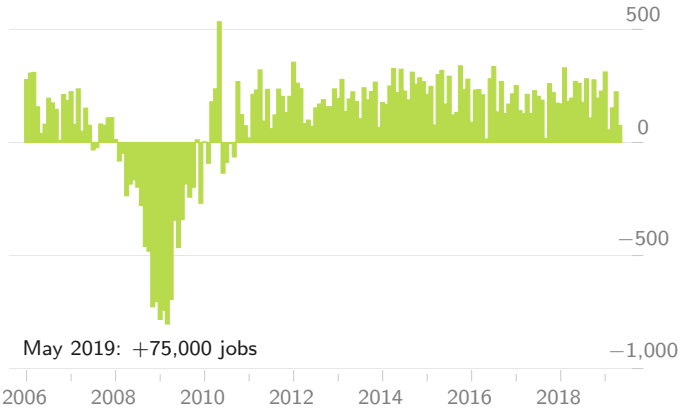
Macro and Markets Dashboard: United States

Share of unemployed by duration



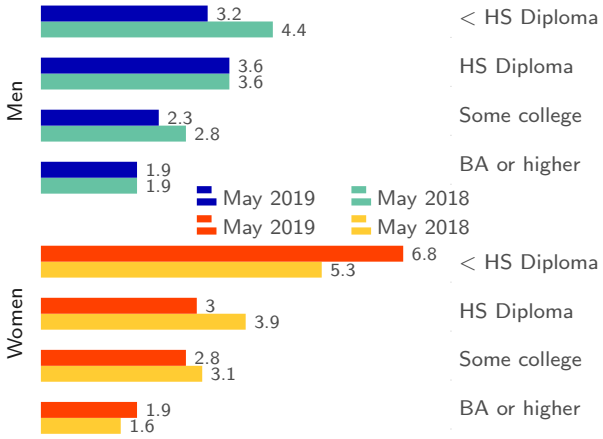
FRED: Unemployed persons by duration

Nonfarm payrolls (monthly job growth, thousands) ✱



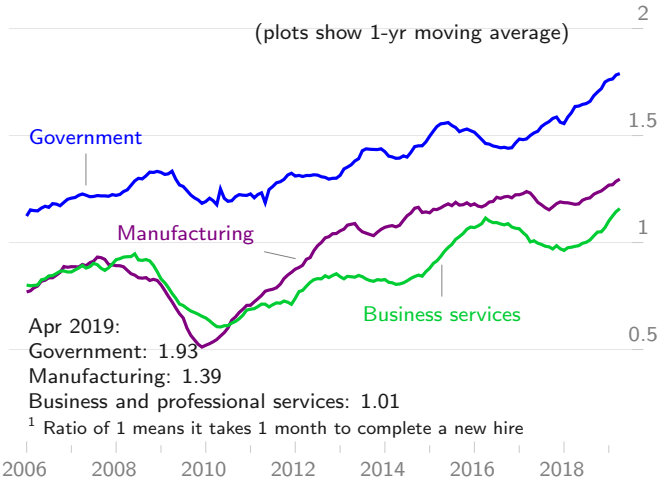
FRED: PAYEMS

Unemployment rate by gender and education level



FRED: Unemployment rates, 25–64 years

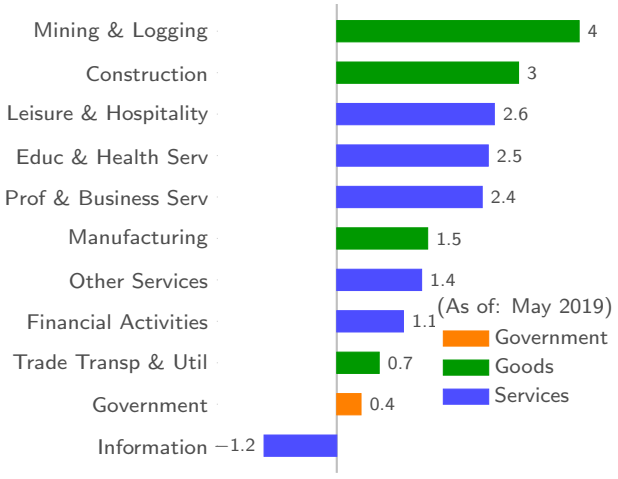
Job openings per hire, ratio by sector[1]



[1] Ratio of 1 means it takes 1 month to complete a new hire

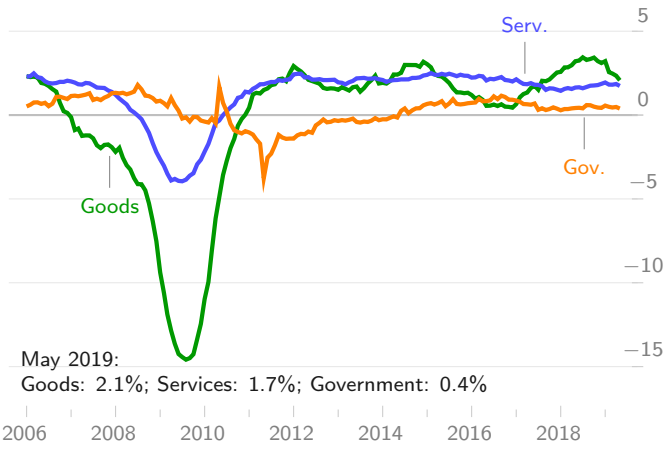
FRED: JOLTS Openings / Hires

Payroll growth by sector (annual percent change)



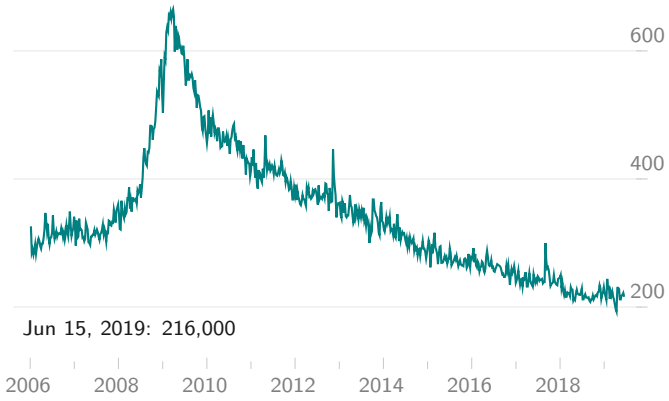
FRED: Current Employment Statistics

Payrolls (annual percent change by major category)



FRED: Current Employment Statistics

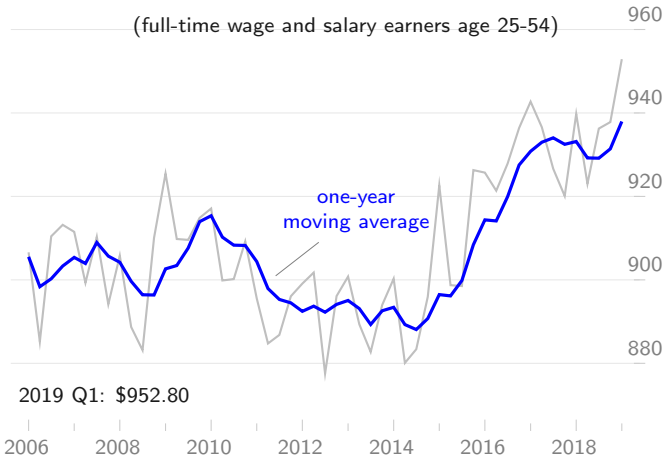
New jobless claims (weekly, thousands)



FRED: ICSA

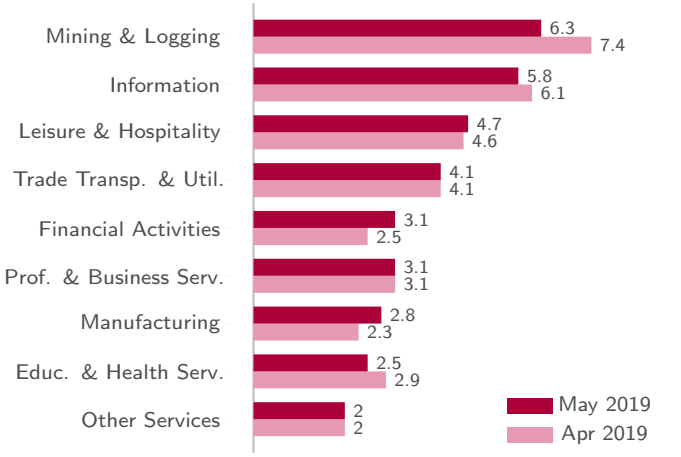
Real median weekly earnings (current dollars)

(full-time wage and salary earners age 25-54)



FRED: LEU0252887900Q; adjusted for inflation by CPI-U.

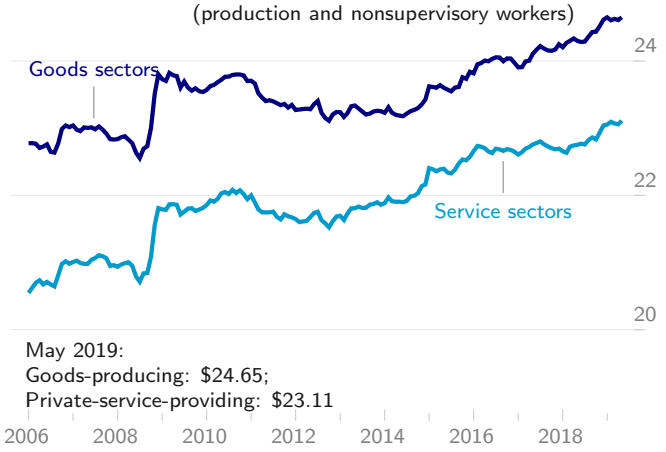
Nominal average hourly wage growth (annual percent change)



FRED: Average Hourly Earnings, Production and Nonsupervisory Employees

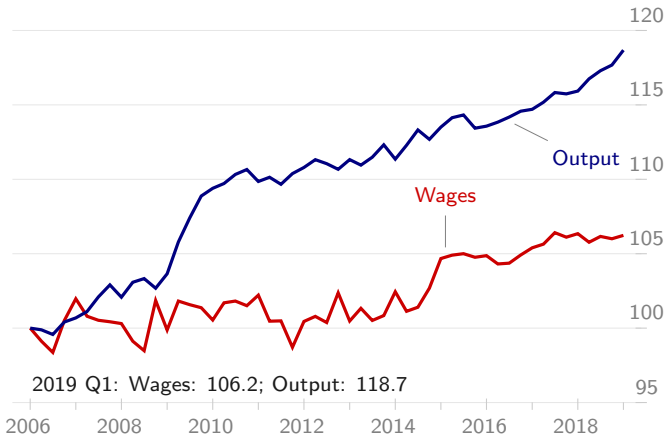
Real average hourly wages (in 2017 U.S. Dollars)

(production and nonsupervisory workers)



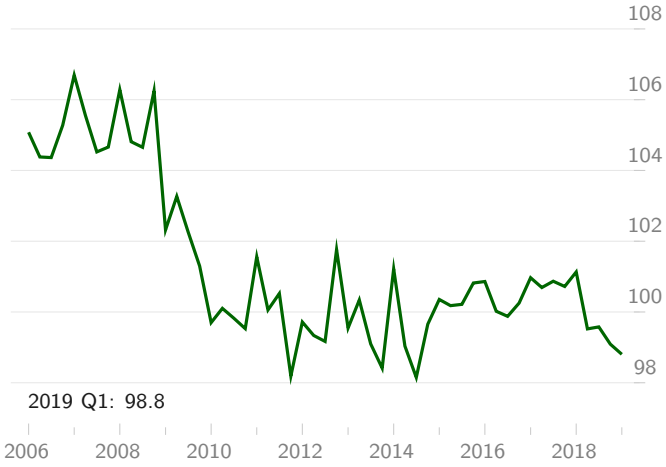
FRED: Average Hourly Earnings

Real hourly wages and output (index, 2006=100) ✱



FRED: COMPRNFB, OPHNFB

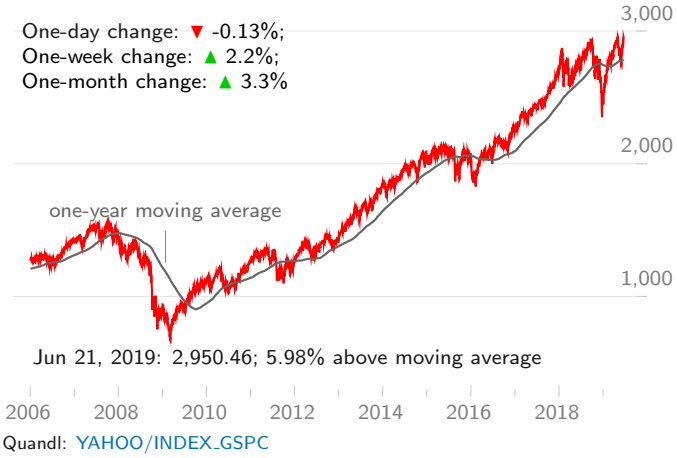
Labor share of output (index, 2005=100)



FRED: PRS85006173

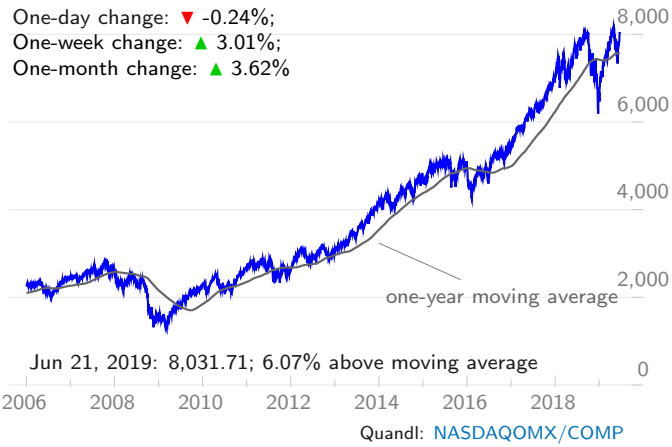
Equity Markets

S&P 500



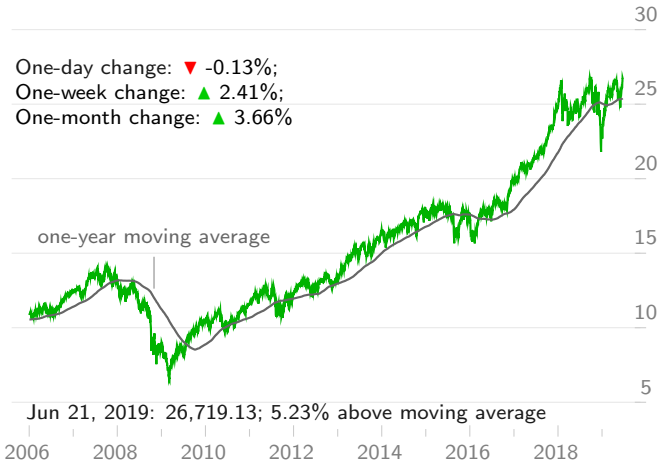
Quandl: YAHOO/INDEX_GSPC

NASDAQ Composite Index



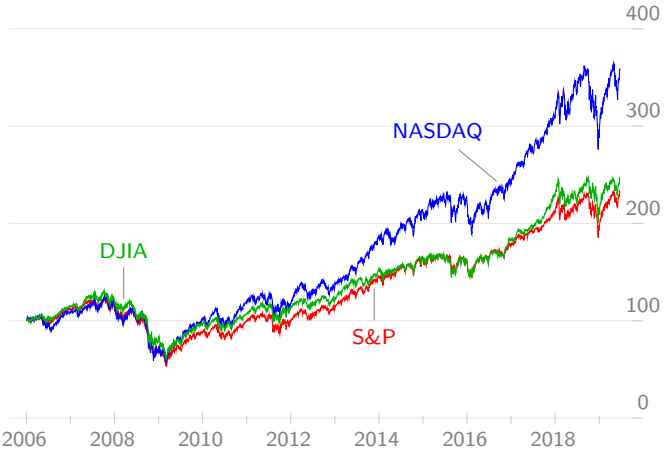
Quandl: NASDAQOMX/COMP

Dow Jones Industrial Average (thousands)

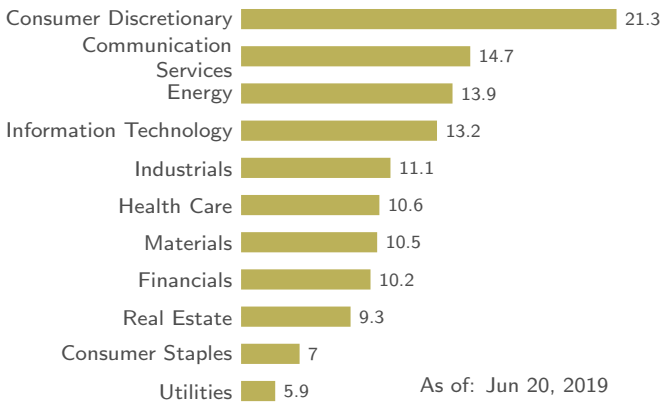


Quandl: YAHOO/INDEX_DJI

...combined and indexed (2006=100)

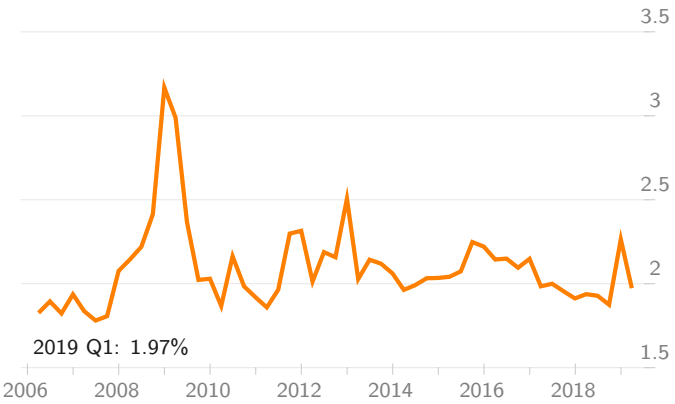


S&P 500 five-year annual growth forecast



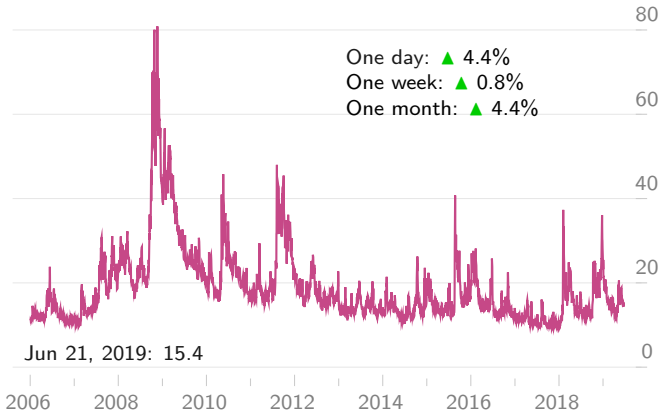
S&P Dow Jones Indices: S&P 500 growth forecasts (.xls)

S&P 500 dividend yield (percent)



S&P Dow Jones Indices: S&P 500 quarterly data (.xls)

CBOE volatility index (VIX) ✱



CBOE: VIX

Shiller index of price to earnings ratios

Quandl: MULTPL/SHILLER_PE_RATIO_MONTH

Money and Interest Rates

Effective fed funds rate ✱

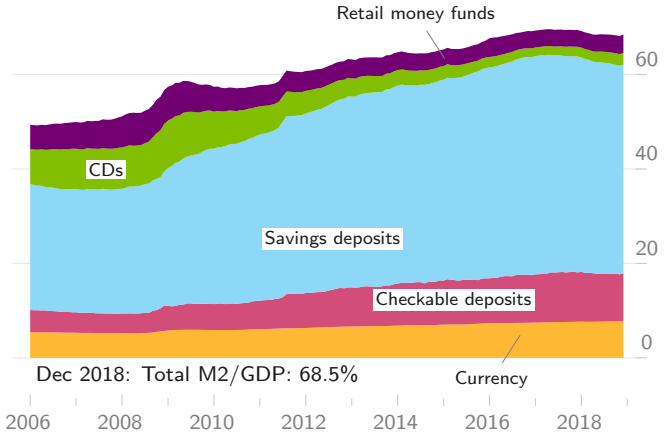
FRED: DFF

Fed excess reserves of depository corporations

(USD billion)

FRED: EXCSRESNW

Components of the M2 money supply (percent of GDP)



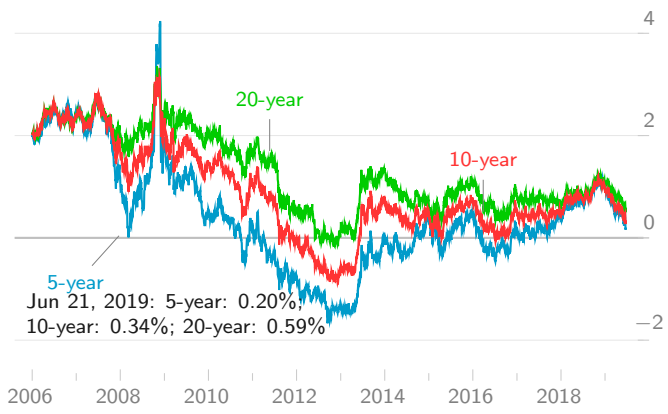
FRED: M2SL; SAVINGSL; (CURRSL + TVCKSSL); (DEMDEPSL + OCDSL); STDSL; RMFSL / GDP

Average rate of return on M2

FRED: M2OWN

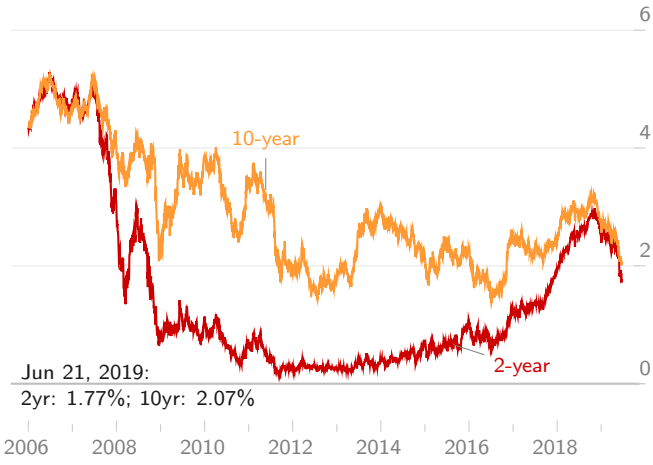
Macro and Markets Dashboard: United States

Treasury bond real yield by maturity



Quandl: USTREASURY/REALYIELD

2- and 10-year treasury constant maturity rates

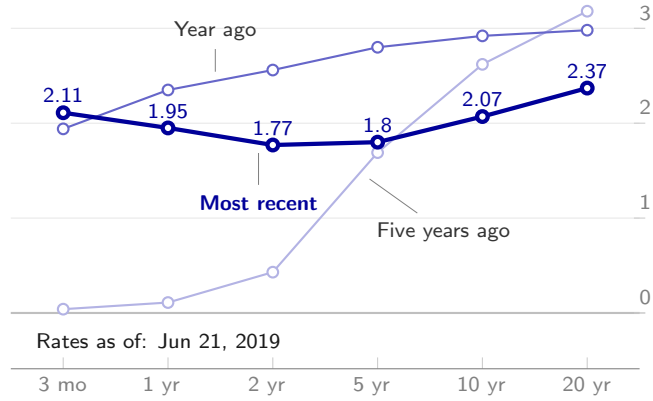


Quandl: USTREASURY/YIELD

Treasury yield spreads

Quandl: FRED/YIELD - FRED/BILLRATES

Treasury bill and bond yield curve ✱



Quandl: USTREASURY/YIELD

Corporate bonds AAA (effective yield)

FRED: BAMLC0A1CAAAEY

Corporate bonds high yield (effective yield)

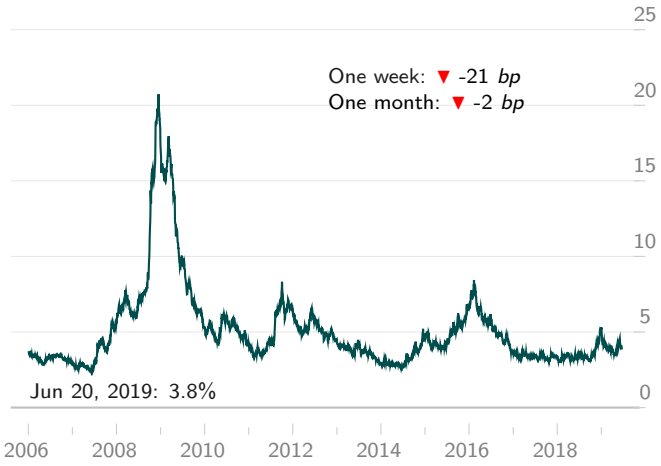
FRED: BAMLH0A0HYM2EY

Macro and Markets Dashboard: United States

Corporate bonds high yield spread over AAA ✱

FRED: BAMLH0A0HYM2EY - BAMLC0A1CAAAEY

... high yield spread over 10-year treasury

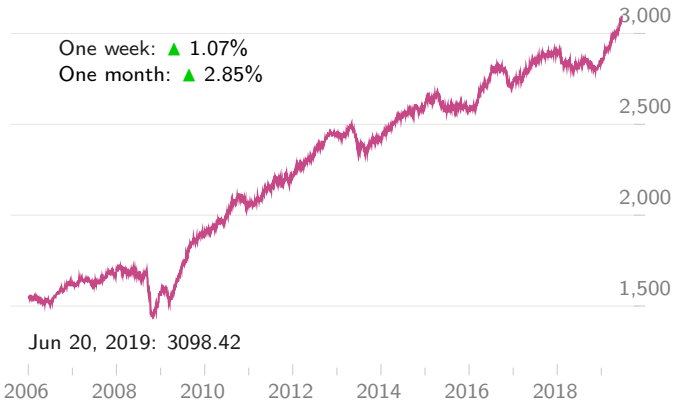


FRED: BAMLH0A0HYM2EY - DGS10

Corporate bonds AAA spread over 10-year treasury

FRED: BAMLC0A1CAAAEY - DGS10

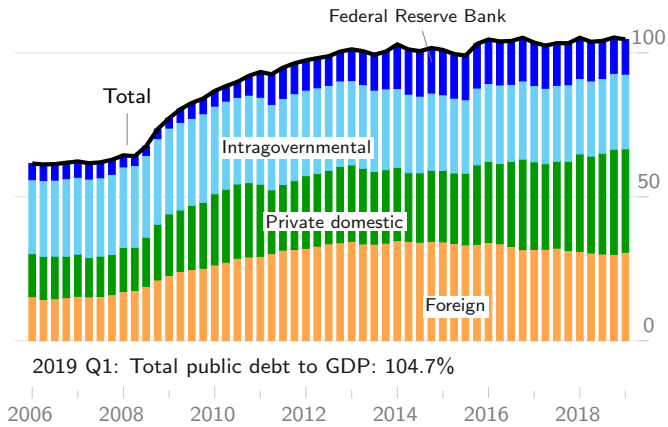
Corporate bonds total return index



Quandl: ML/TRI

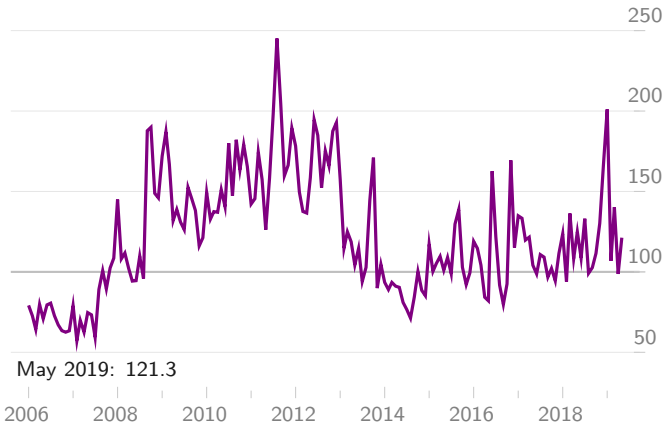
Government and Policy

Total public debt by holder (percent of GDP)



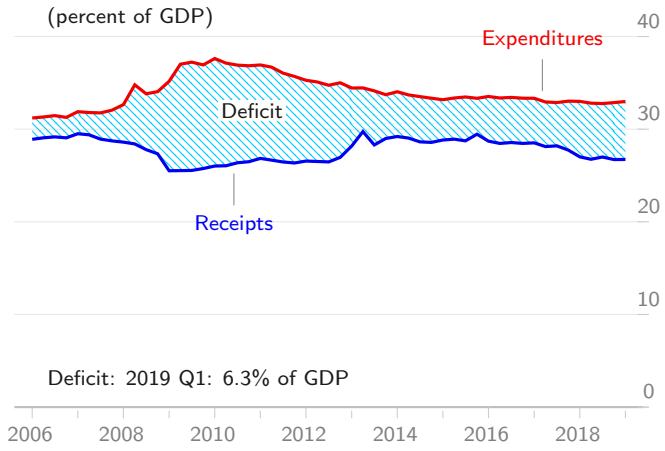
FRED: GFDEBTN; FDHBFIN; FDHBFRBN; FDHBPIN

Economic policy uncertainty index



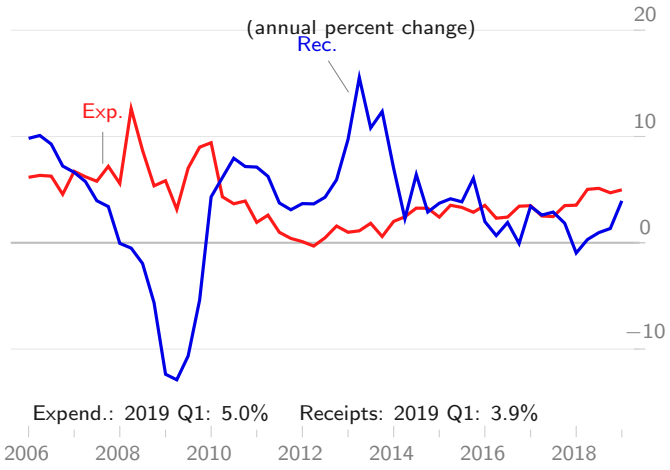
Baker, Bloom, and Davis: Economic Policy Uncertainty

Government expenditures and receipts ✱



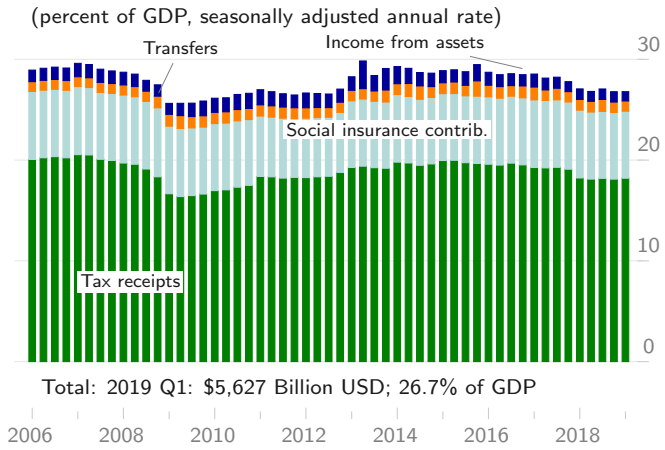
FRED: GEXPND; GRECPT

Government expenditures and receipts



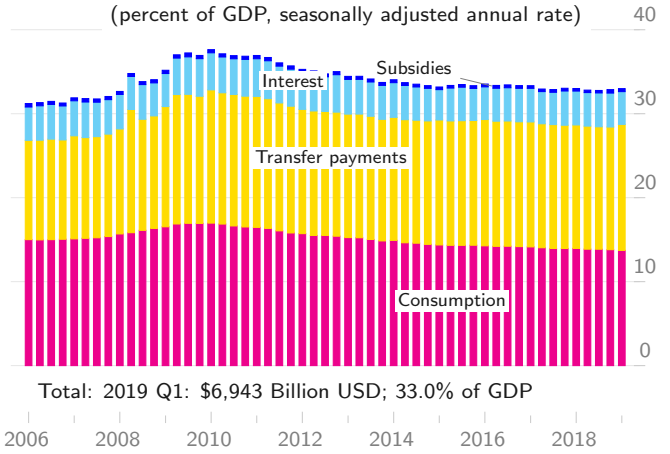
FRED: GEXPND; GRECPT

Government current receipts by type



FRED: Government Current Receipts and Expenditures

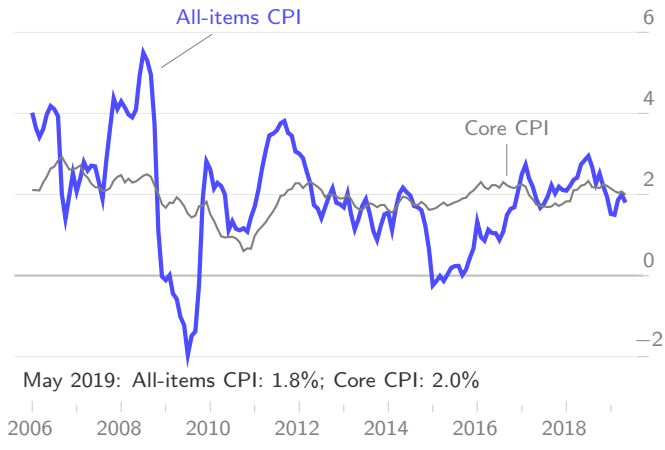
Government current expenditures by type



FRED: Government Current Receipts and Expenditures

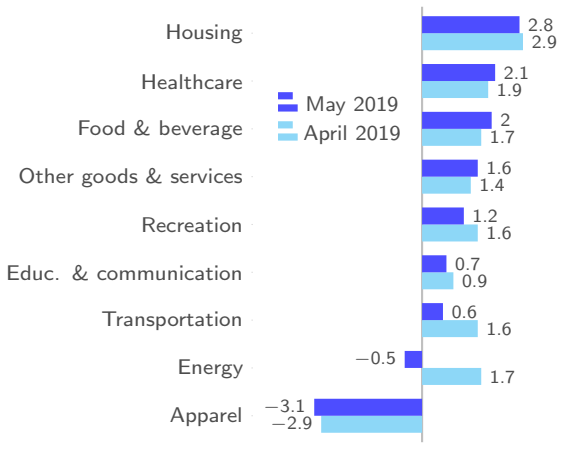
Prices

Consumer price index (CPI) (annual percent change) ✱



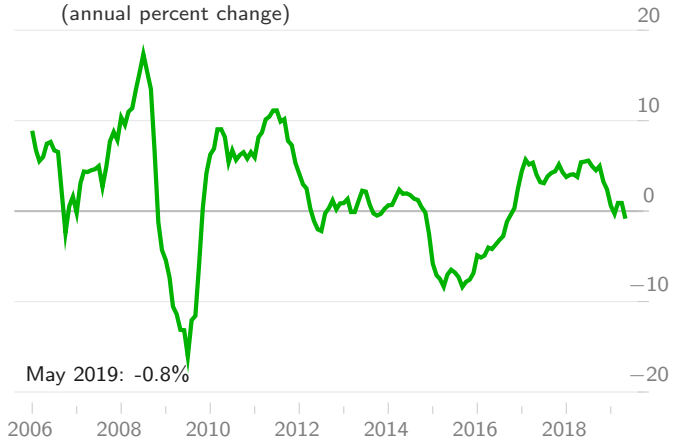
All-items: FRED: CPIAUCSL; Core: FRED: CPIFESL

CPI components (annual percent change)



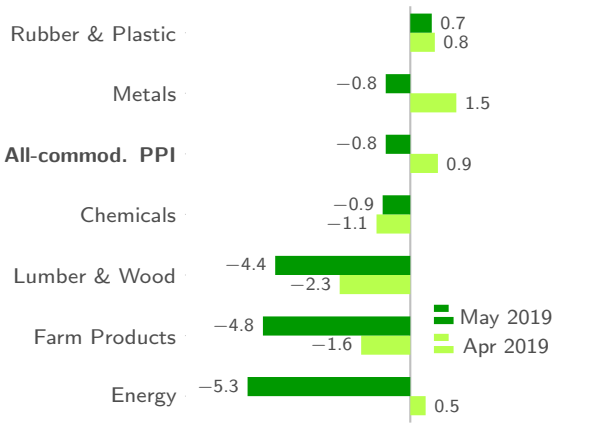
FRED: CPI Indexes

Producer price index, all commodities (PPIACO)



FRED: PPIACO

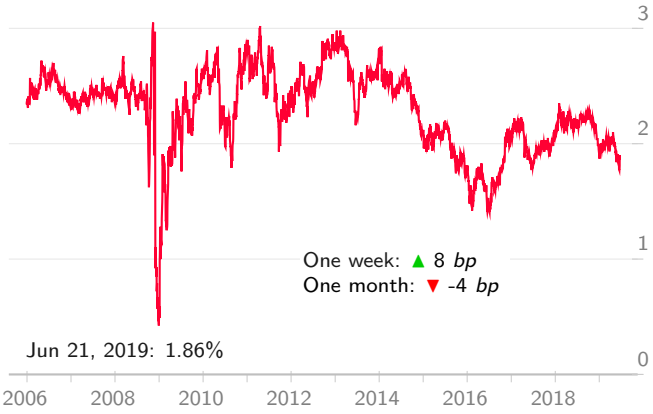
PPIACO selected components (annual percent change)



FRED: PPI Indexes

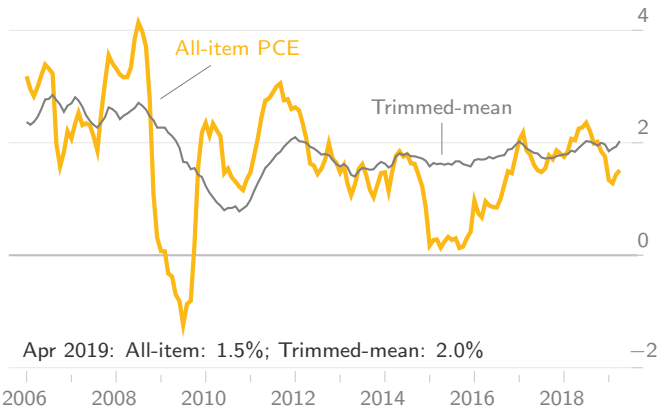
5-Year forward inflation expectation rate ✱

(expected average annual inflation rate, percent)



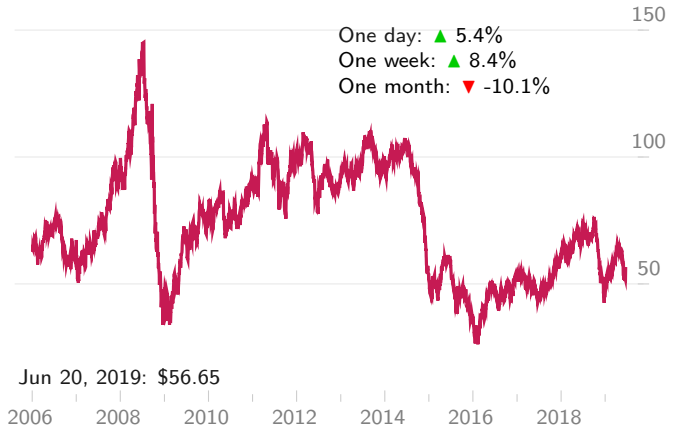
FRED: T5YIFR

PCE chain-type price index (annual percent change)



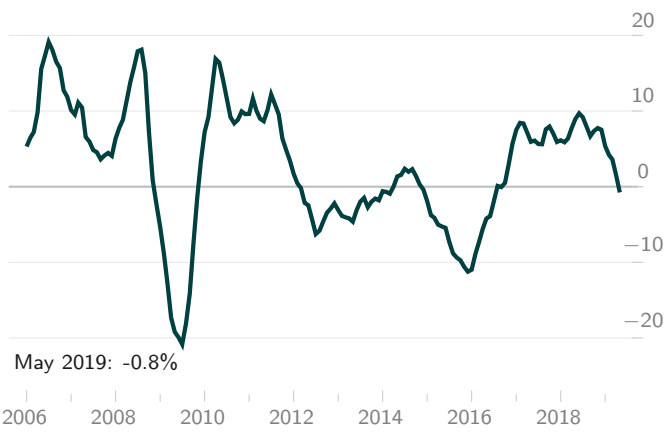
FRED: All-items: PCEPI; Trimmed-mean: PCETRIM12M159SFRBDAL

Oil price (USD per barrel, WTI)



Quandl: CHRIS/CME_CL1

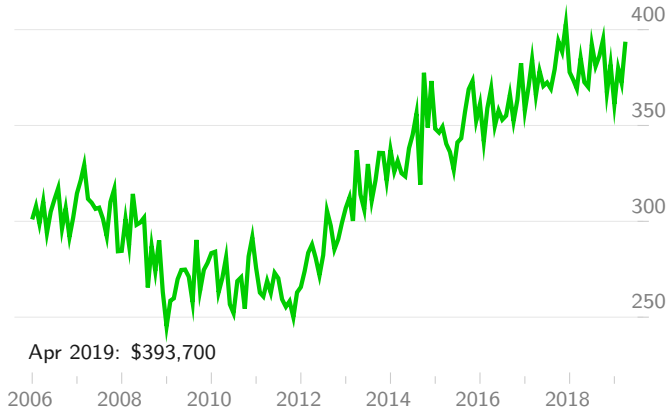
PPI growth: metals (annual percent change)



FRED: WPU10

Macro and Markets Dashboard: United States

Average sales price for new houses (thousands of USD)

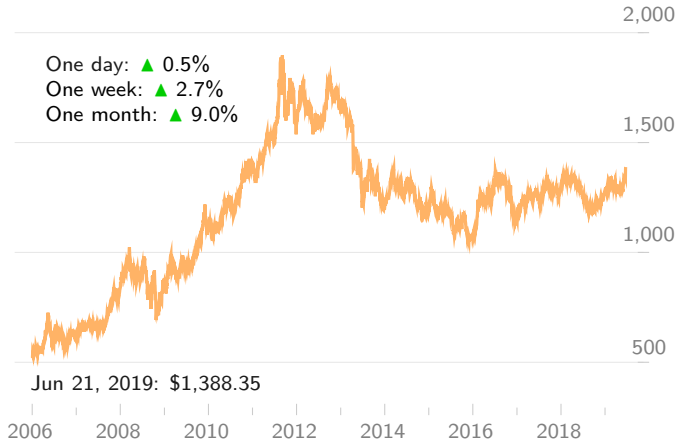


Quandl: FRED/ASPNHSUS

FAO food price index (world, 2002–04=100) ✱

FAO: FFPI

Gold price (USD per ounce)

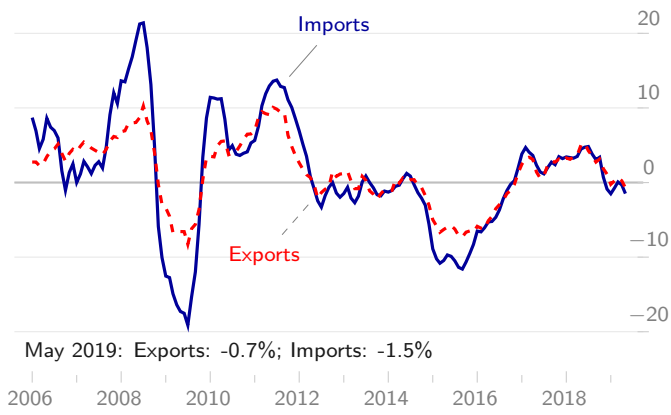


Quandl: LBMA/GOLD

Silver price (USD per ounce)

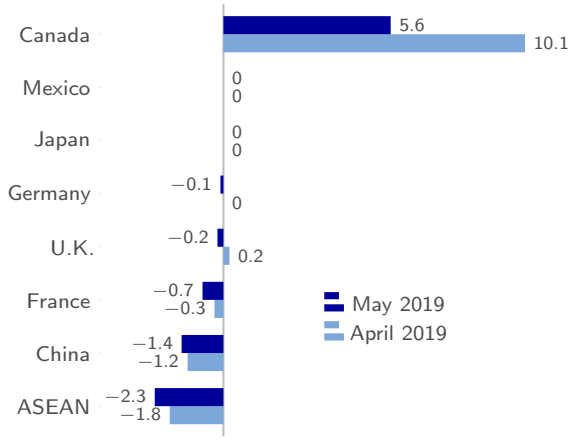
Quandl: LBMA/SILVER

Export and import prices (annual percent change)



FRED: Imports: IR; Exports: IQ

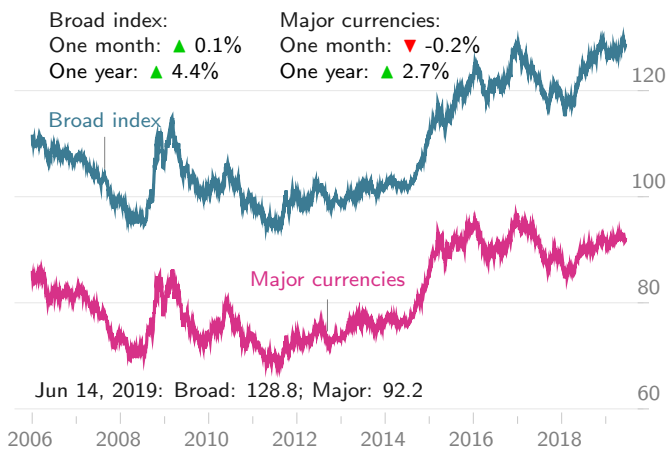
Import prices by locality of origin (annual percent change)



FRED: Import Price Indexes by Locality of Origin

Trade and External Sector Indicators

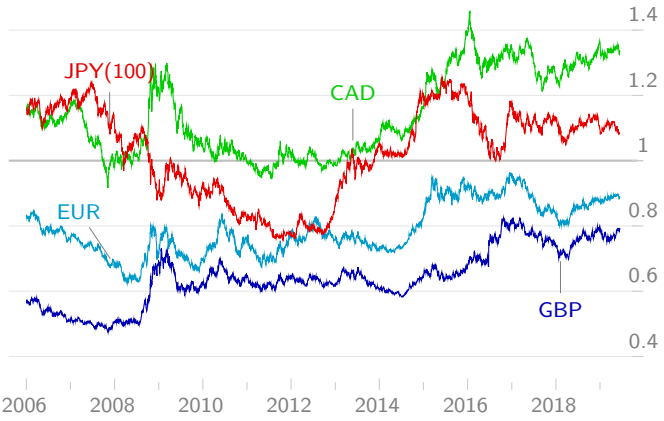
Trade weighted dollar indices (1973=100) ✱



FRED: DTWEXM; DTWEXB

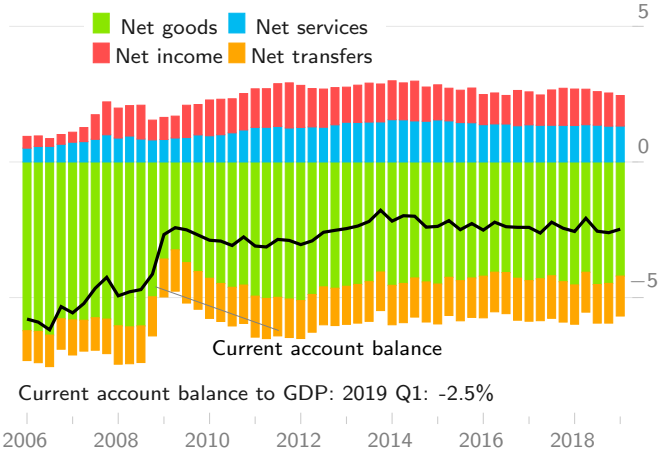
Indirect exchange rates (USD-CUR)

(Units required to purchase one USD)



Quandl: FRED

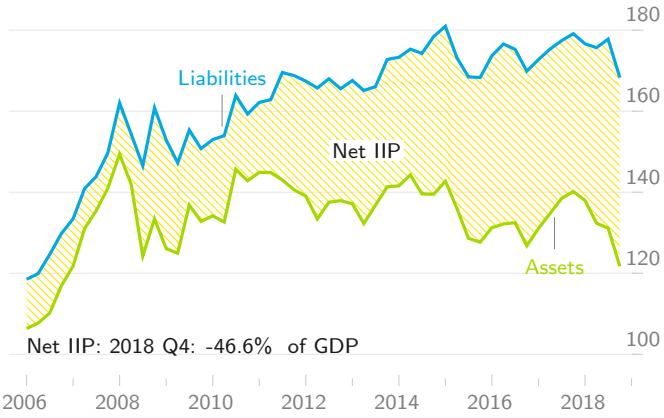
Current account balance components (% of GDP) ✱



FRED: Foreign transactions in the NIPAs / GDP

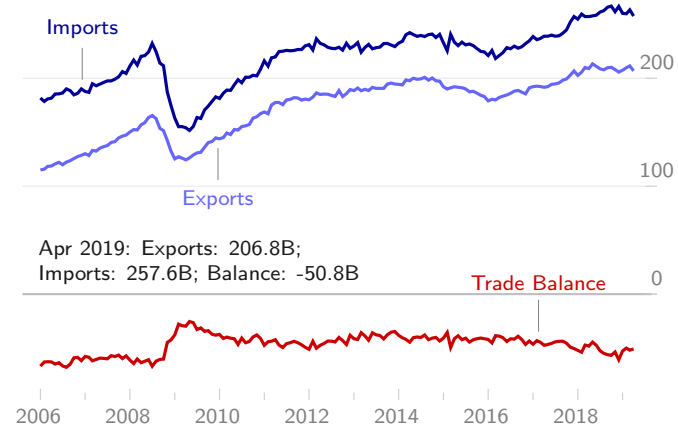
Net international investment position

(percent of GDP)



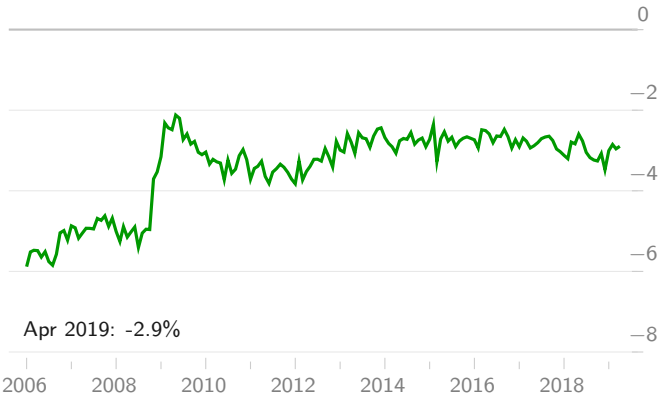
FRED: U.S. Net IIP / GDP

Imports, exports, and trade balance (USD billion)



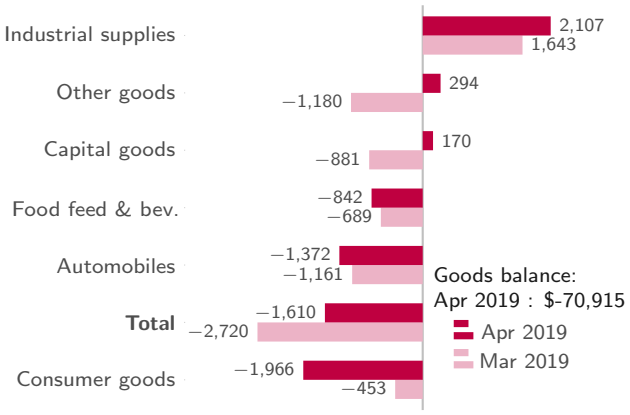
FRED: International Trade in Goods and Services

Trade balance (goods and services, percent of GDP)



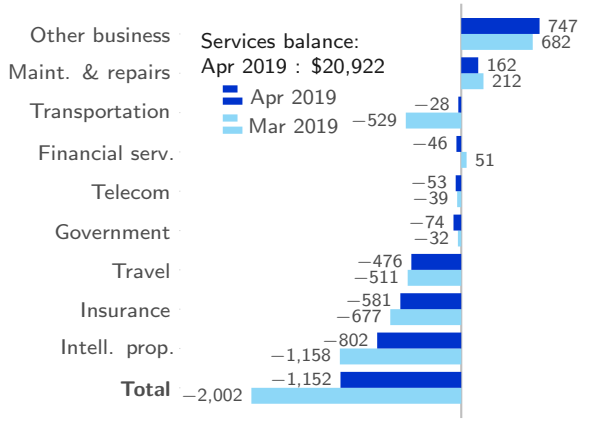
FRED: BOPGSTB / GDP

Net exports of goods (USD, millions, one-year change)



U.S. Census Bureau: U.S. International Trade in Goods

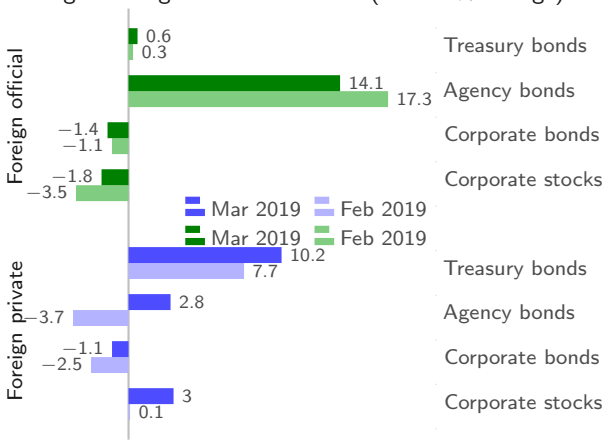
Net exports of services (USD, millions, one-year change)



FRED: U.S. International Trade in Goods and Services

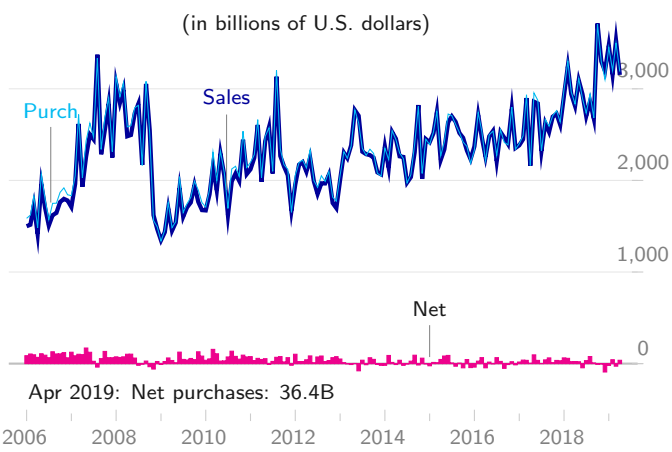
Capital Flows

Foreign holdings of U.S. securities (annual % change)



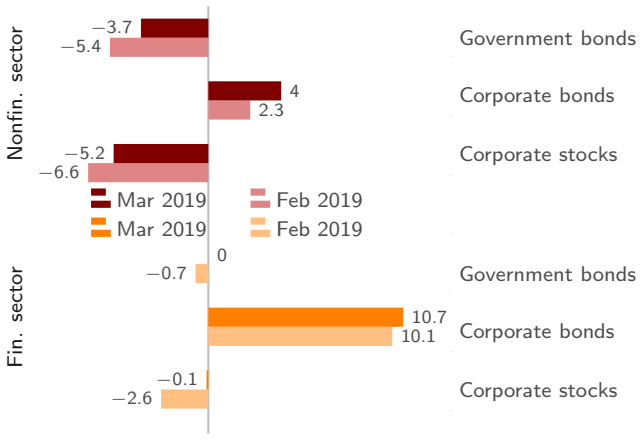
Treasury International Capital (TIC) System

Foreign purchases and sales of U.S. securities



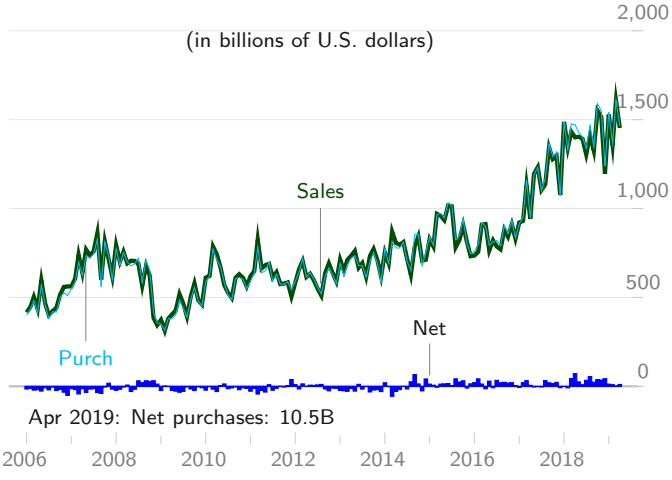
Treasury International Capital (TIC) System

U.S. holdings of foreign securities (annual % change)



Treasury International Capital (TIC) System

U.S. purchases and sales of foreign securities



Treasury International Capital (TIC) System