Macro and Markets Dashboard: United States

Updated: August 18, 2017

Key Indicators

		change over prev.	as of:
Real GDP	17.0T	▲ 2.6%	2017 Q2
Unemp. rate	4.3%	▼ -0.1	Jul 2017
CPI Inflation	1.7%	▲ 0.1	Jul 2017

		one week change	one month change	as of:
S&P 500	2,430.01	▼ -0.3%	▼ -1.8%	2017-08-17
DJIA	21,750.73	▼ -0.4%	▲ 0.5%	2017-08-17
NASDAQ	6,221.91	▲ 0.1%	▼ -2.6%	2017-08-17
VIX	15.55	▼ -3.1%	▲ 58.8%	2017-08-17
2-yr t-bond	1.32%	▼ -0.01	▼ -0.05	2017-08-17
10-yr t-bond	2.19%	▼ -0.01	▼ -0.08	2017-08-17
Crude oil	$47.09	▼ -3.1%	▼ -0.1%	2017-08-17
USD index	88.25	▼ -0.3%	▼ -2.3%	2017-08-11

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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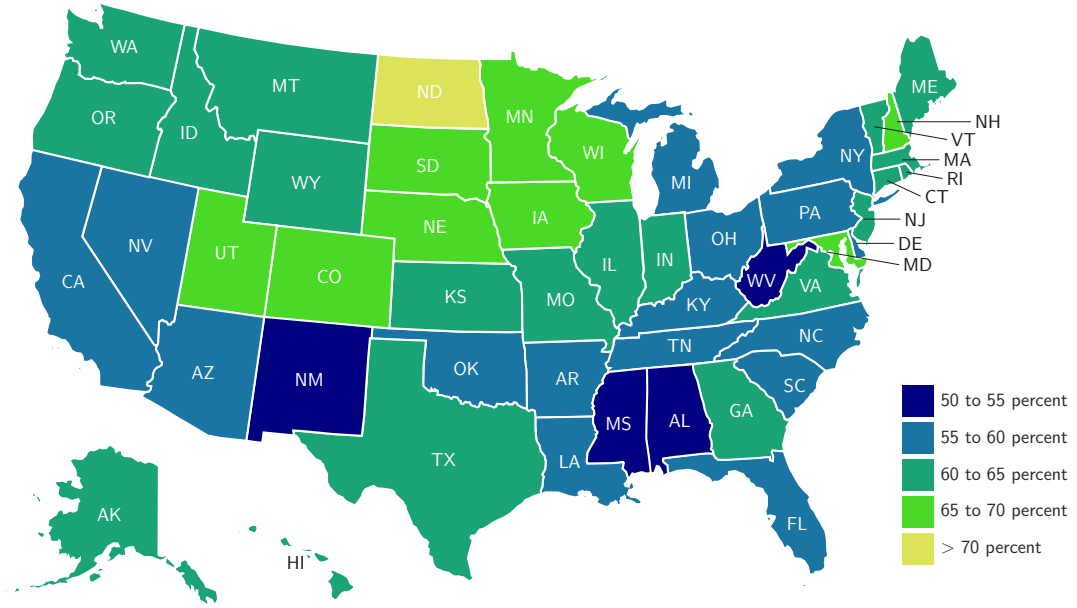
@bd_econ

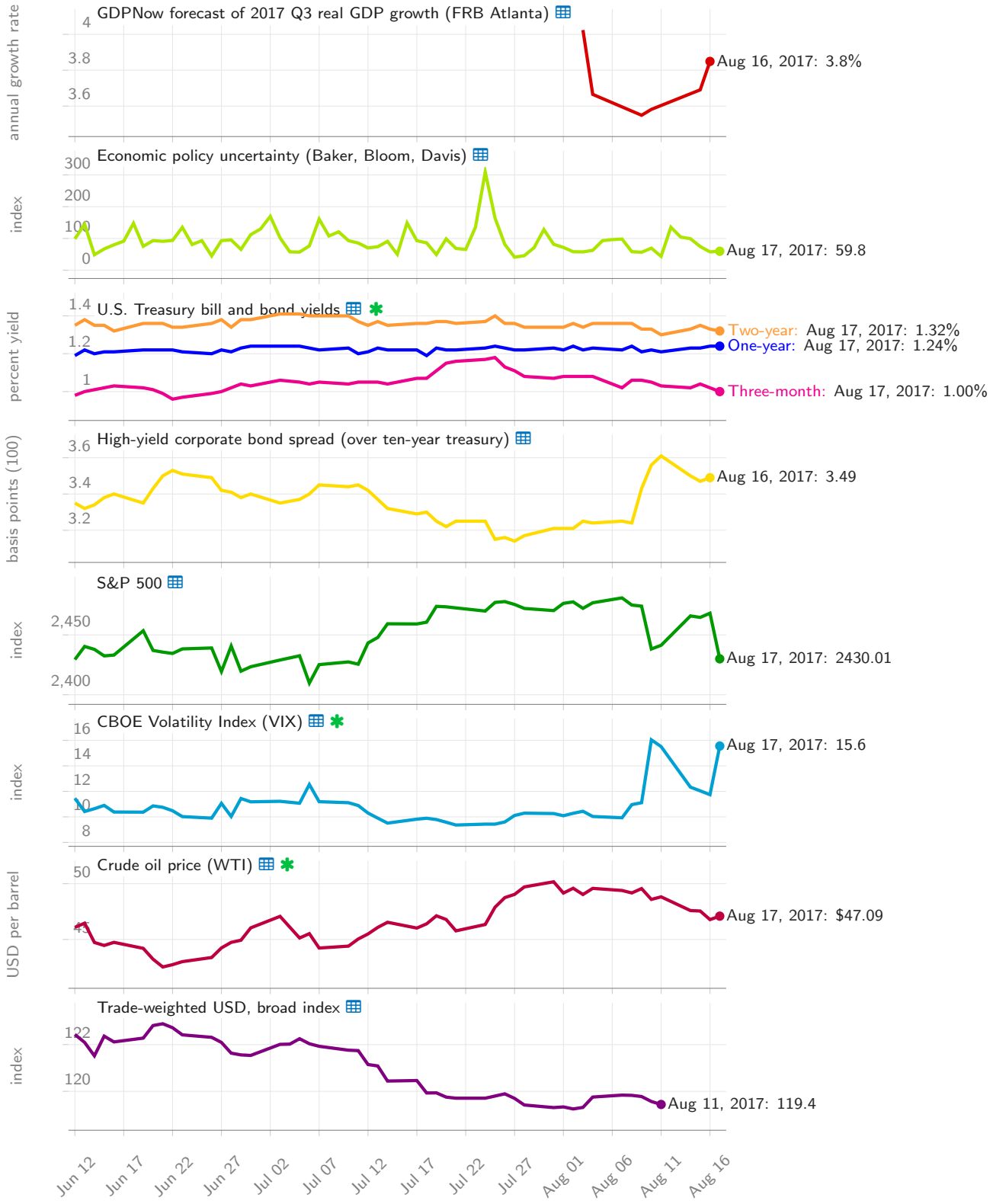
Chart of the week

■ Employment-Population Ratio by State, June 2017



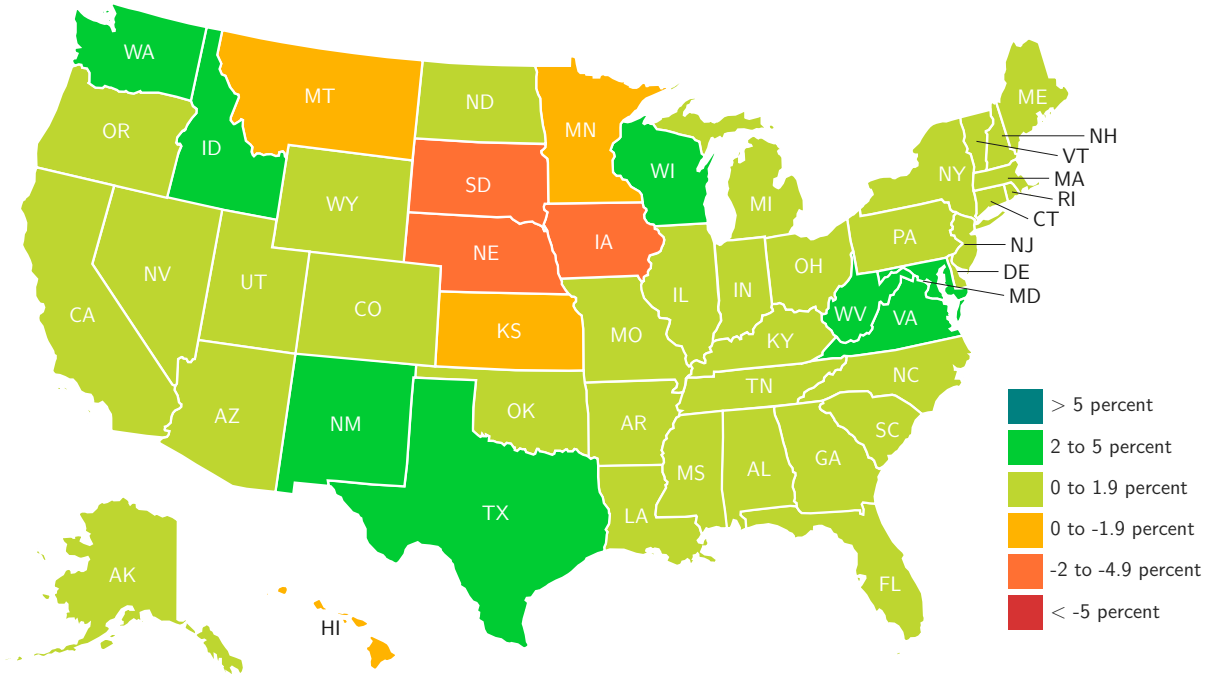
Source: U.S. Bureau of Labor Statistics: Employment Percent of Civilian NonInstitutional Population, Seasonally Adjusted, Monthly

High-frequency indicators



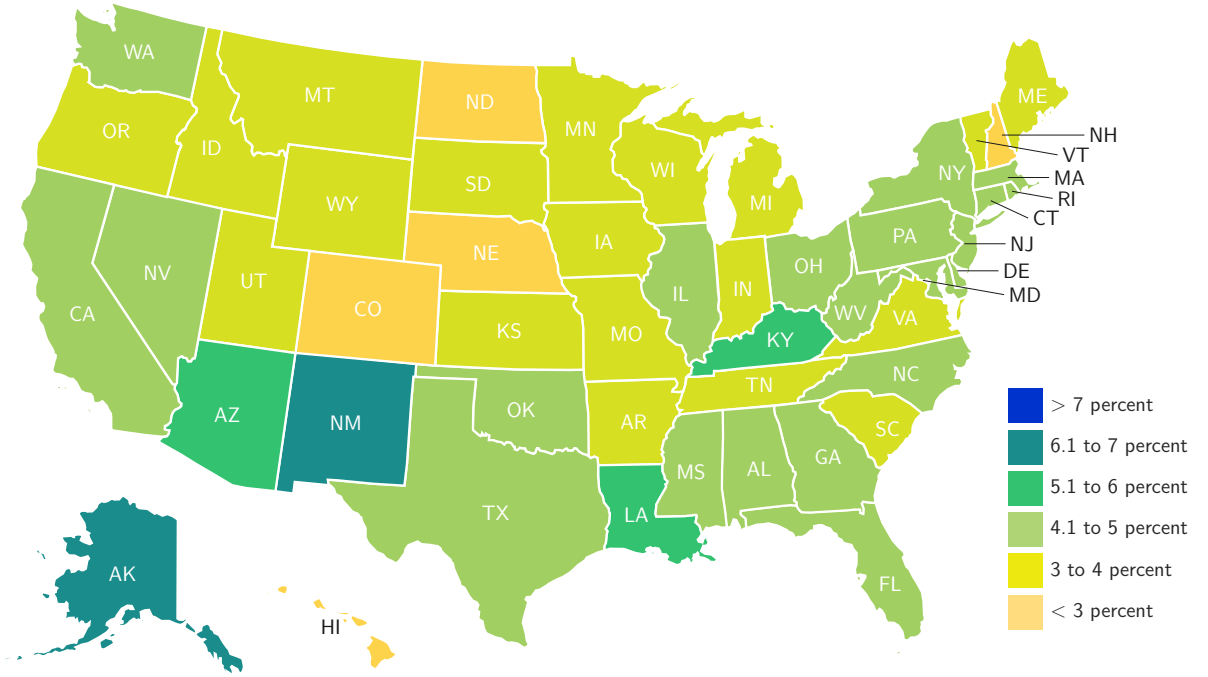
State-level economic indicators

■ Real GDP growth by state in 2017 Q1 (change over previous quarter, annualized)



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

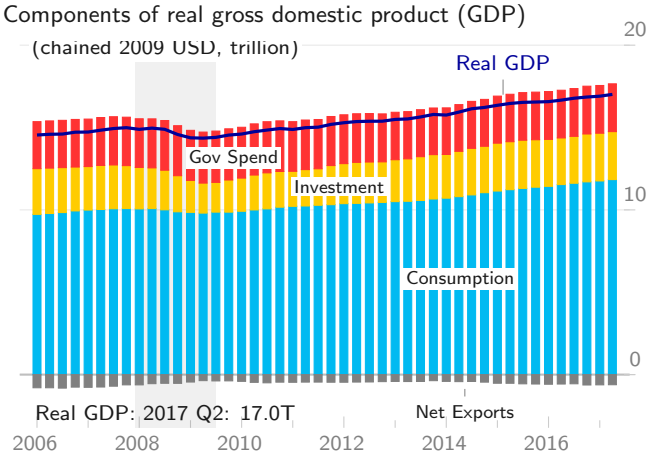
■ Unemployment rate by state (June 2017)



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

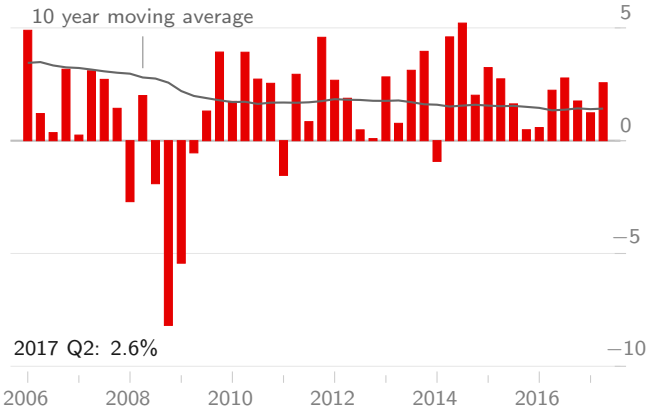
Macroeconomic Indicators: Overview

Components of real gross domestic product (GDP)



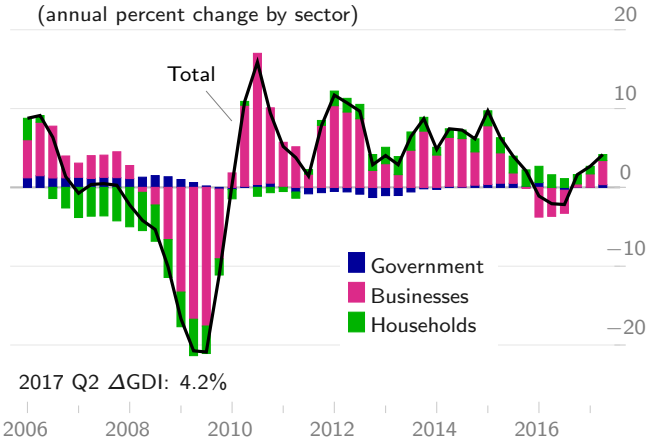
FRED: GDPC1; GCEC1; GPDIC1; NETEXC; PCECC96

Real GDP growth (annualized percent change) ✱



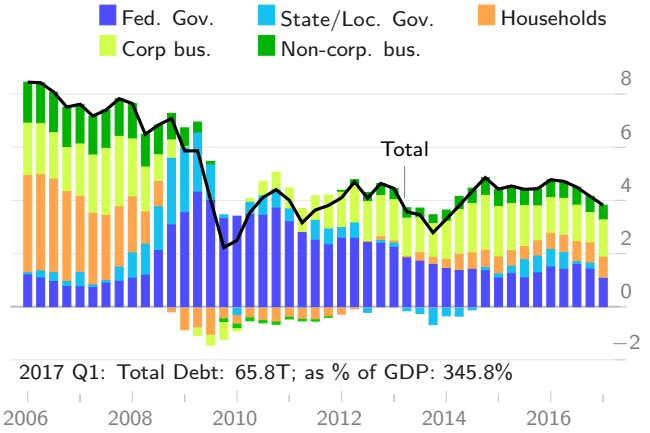
FRED: GDPC1

Gross domestic investment (GDI)



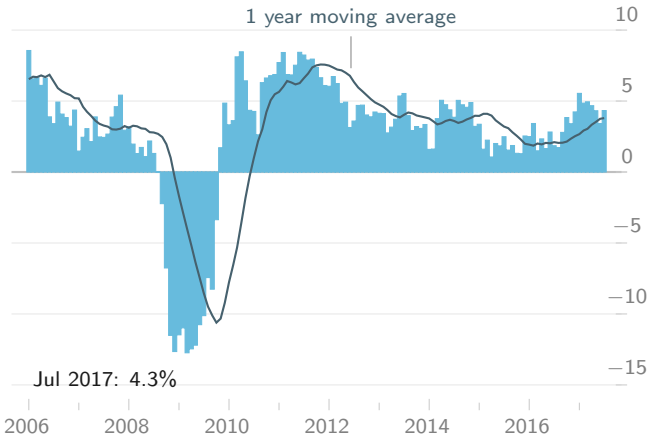
FRED: Saving and Investment by Sector

Liabilities (annual percent change by sector)



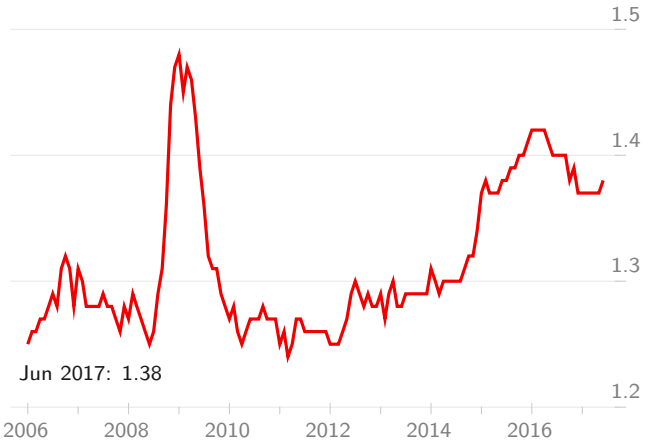
FRED: Financial Accounts of the United States

Retail sales excluding food (annual percent change) ✱



FRED: RSXFS

Inventories to sales ratio

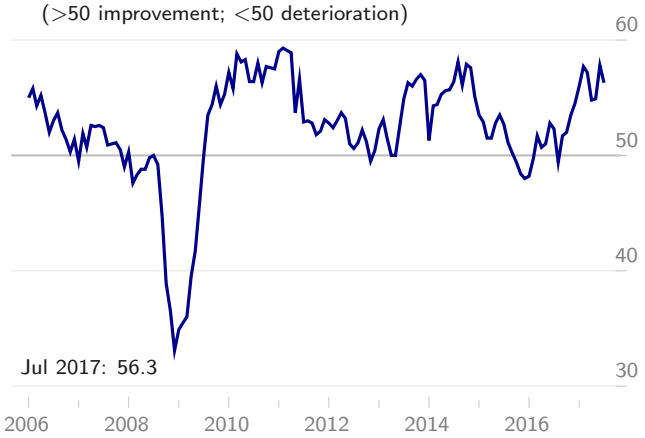


FRED: ISRATIO

Macroeconomic Indicators: Businesses

ISM manufacturing purchasing managers' index

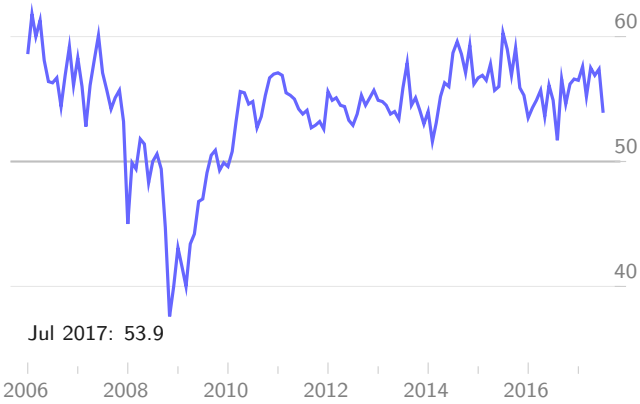
(>50 improvement; <50 deterioration)



Quandl: ISM/MAN_PMI

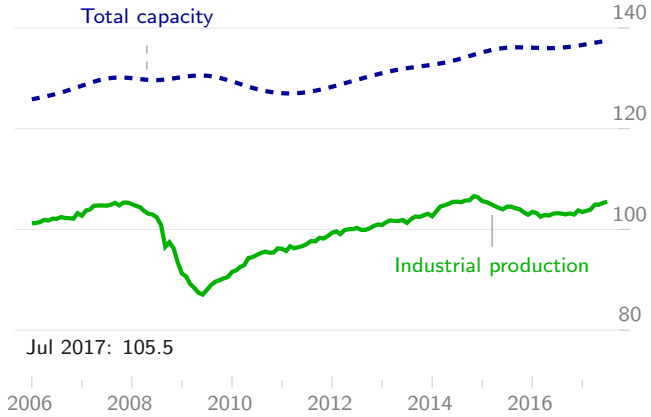
ISM non-manufacturing business activity index

(>50 improvement; <50 deterioration)



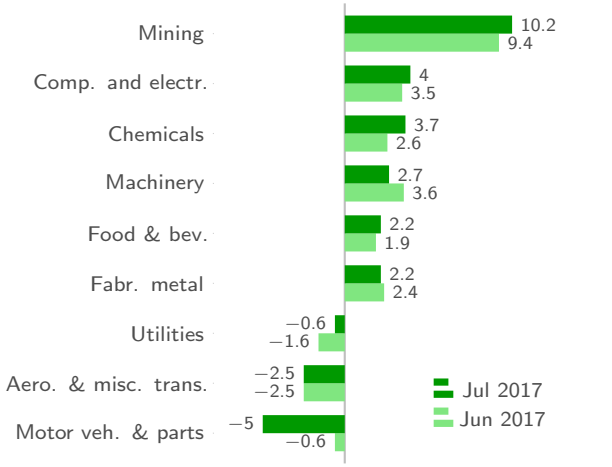
Quandl: ISM/NONMAN_NMI

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



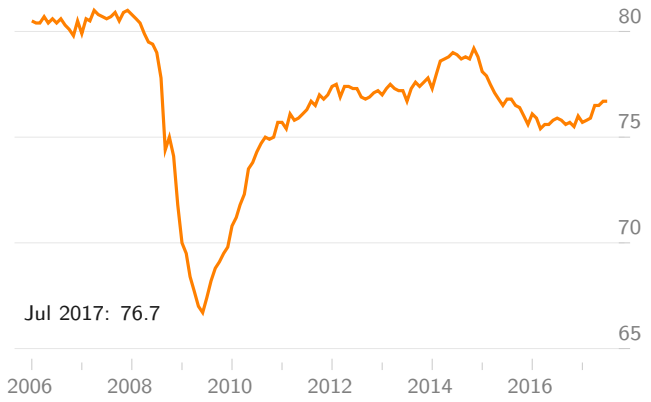
FRED: INDPRO

IP index change, major industry groups



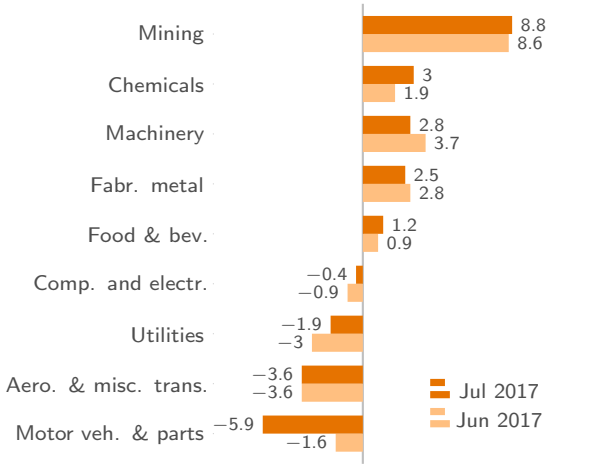
FRED: Industrial Production

Total capacity utilization (percent of capacity)



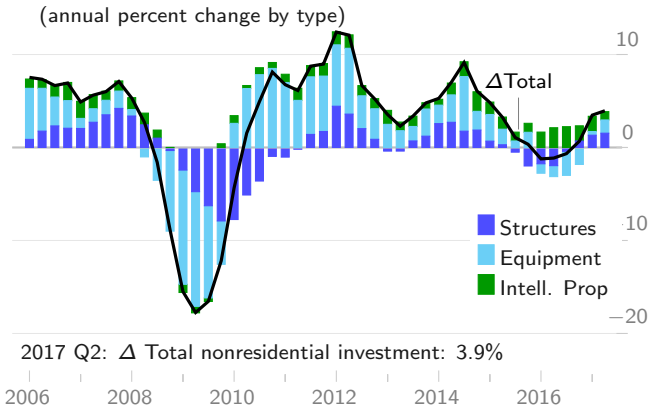
FRED: TCU

Capacity utilization change, major industry groups



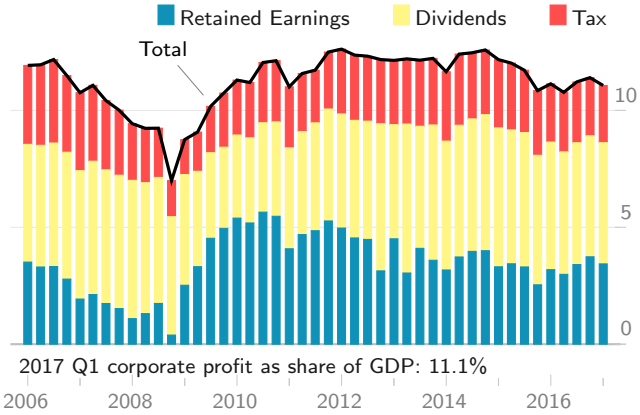
FRED: Capacity Utilization

Real nonresidential fixed investment



FRED: Real Private Investment by Type

Destination of corporate profits (percent of GDP)

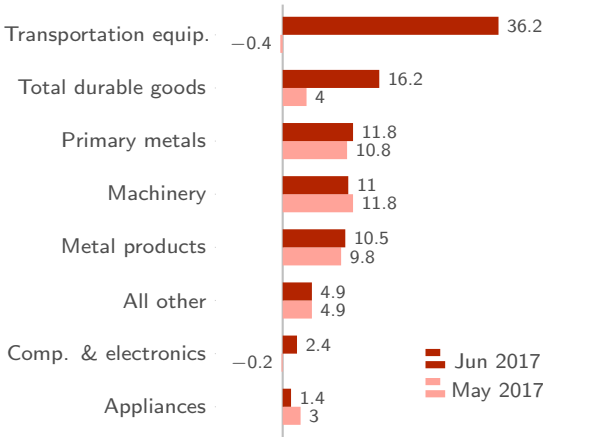


FRED: National Income by Type of Income

Durable goods new orders (annual percent change) ✱

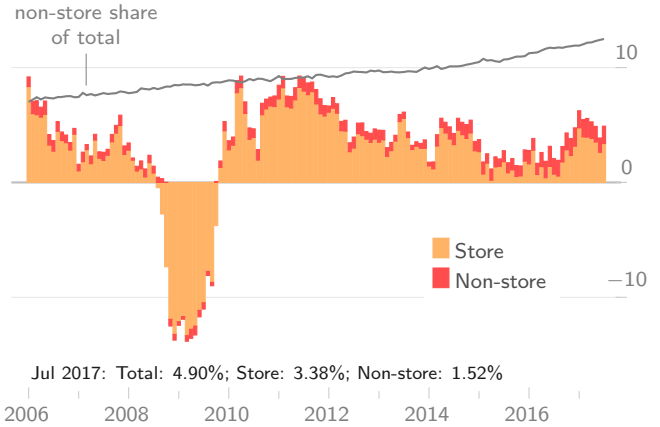
FRED: DGORDER

Durable goods new orders by category



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

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



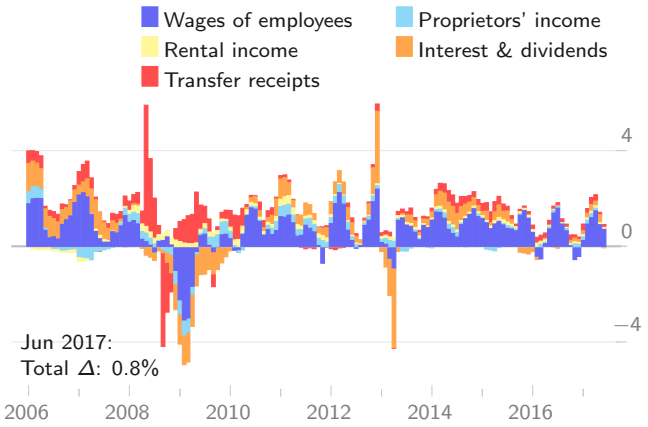
FRED: RSXFS; RSNSR

FRBSF tech pulse index (2000=100)

FRED: FTPINDM114SFRBSF

Macroeconomic Indicators: Households

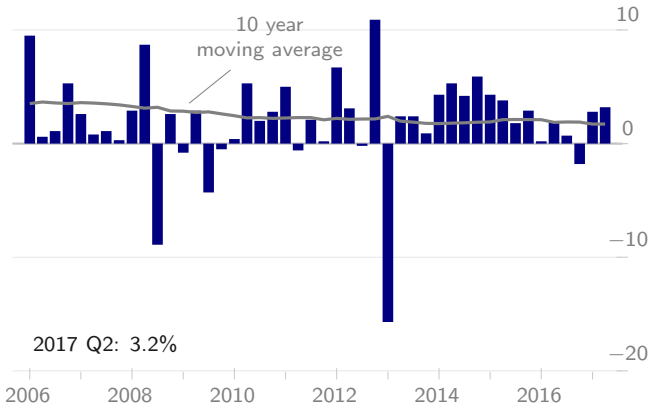
Personal income (annual percent change by type)



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

Real disposable personal income ✱

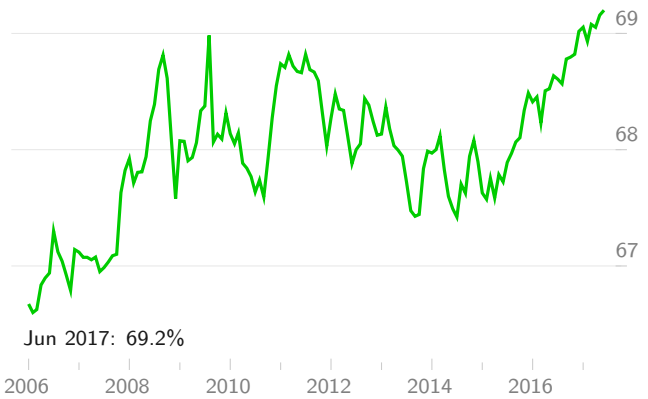
(annual percent change)



FRED: A067RL1Q156SBEA

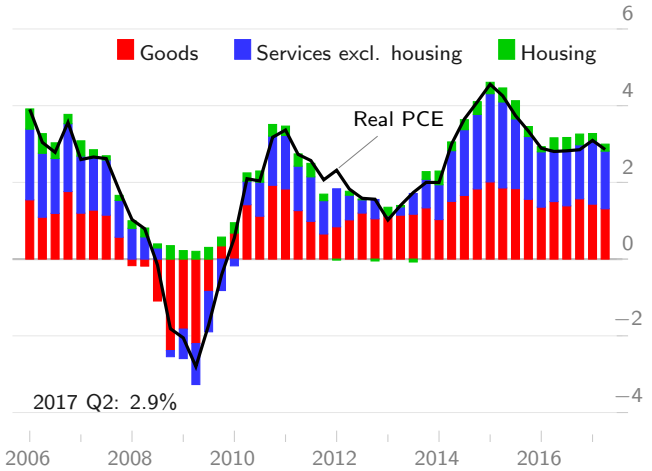
Personal consumption expenditure (PCE)

(percent of GDP)



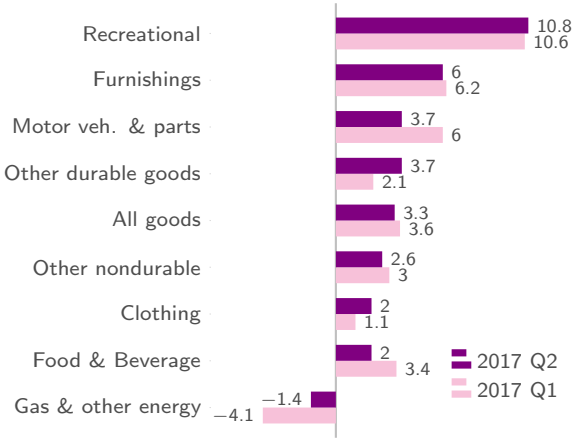
FRED: PCE / GDP

Real PCE by category (annual percent change) ✱



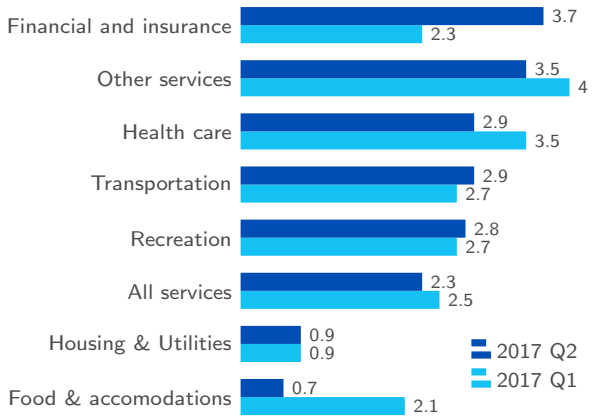
FRED: PCE by major type of product

Real PCE on goods by type (annual percent change)



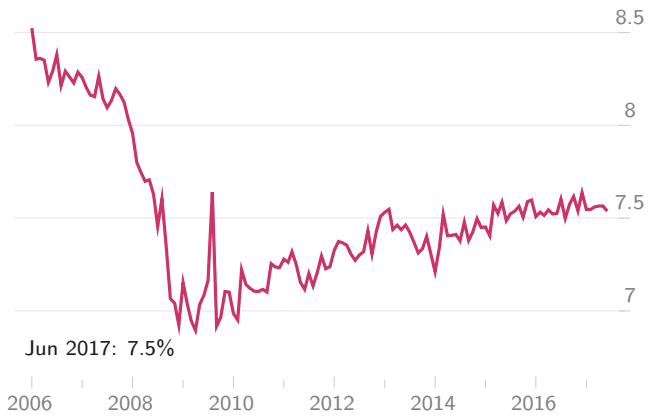
FRED: Real PCE by Major Type of Product

Real PCE on services by type (annual percent change)



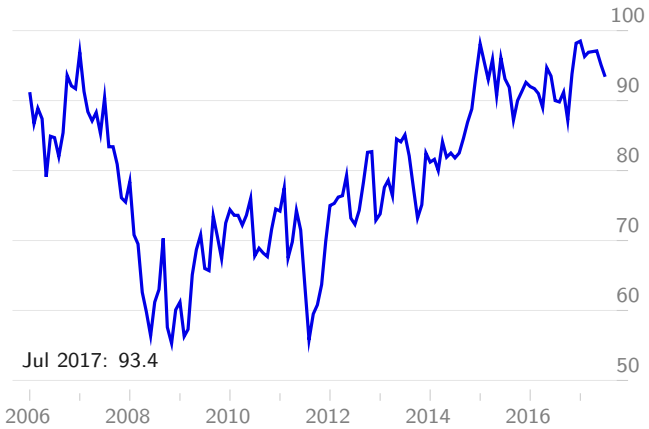
FRED: Real PCE by Major Type of Product

- PCE on durable goods (percent of GDP) ✱



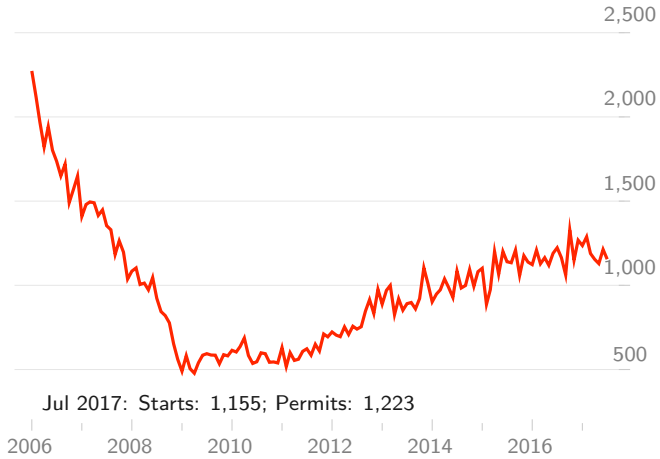
FRED: PCE / GDP

- University of Michigan consumer sentiment index



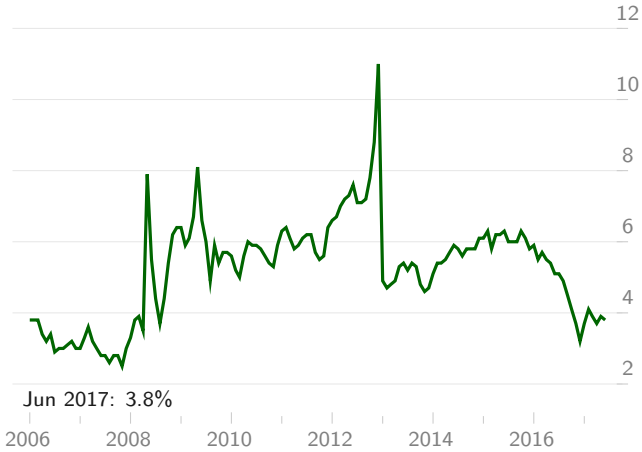
University of Michigan Survey of Consumers

- New housing starts (thousands of units)



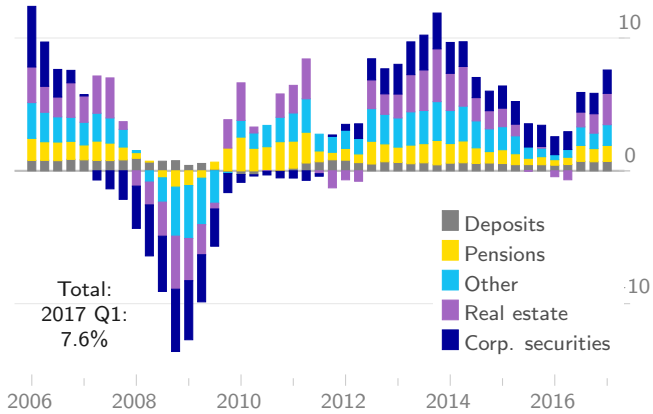
FRED: HOUST

- Personal savings rate (percent of disposable income)



FRED: PSAVERT

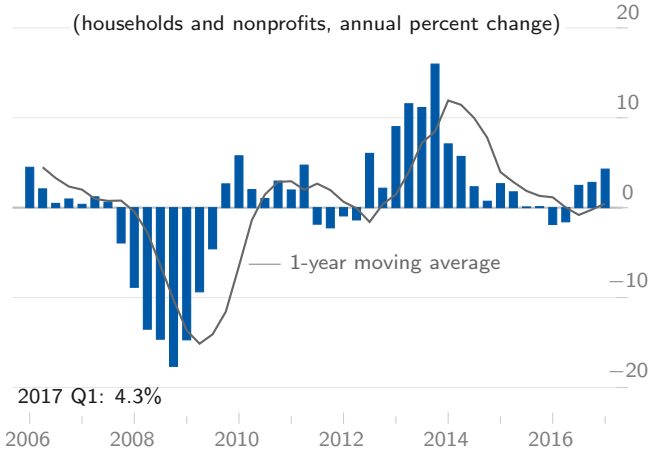
- Household and nonprofits assets (annual growth rate)



FRED: Flow of Funds: B101 and S3

- Net wealth as percent of gross disposable income

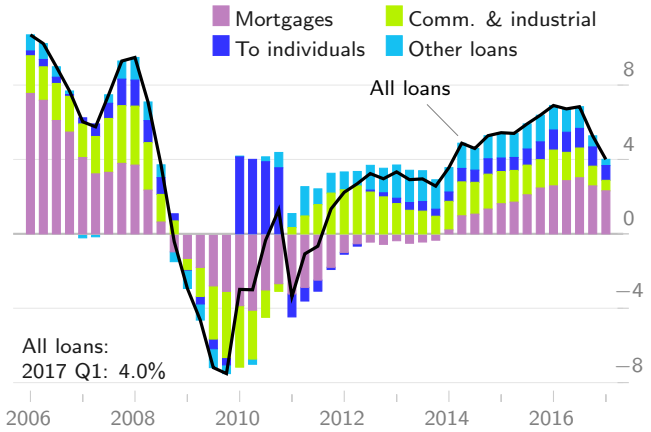
(households and nonprofits, annual percent change)



FRED: HNONWPDPI

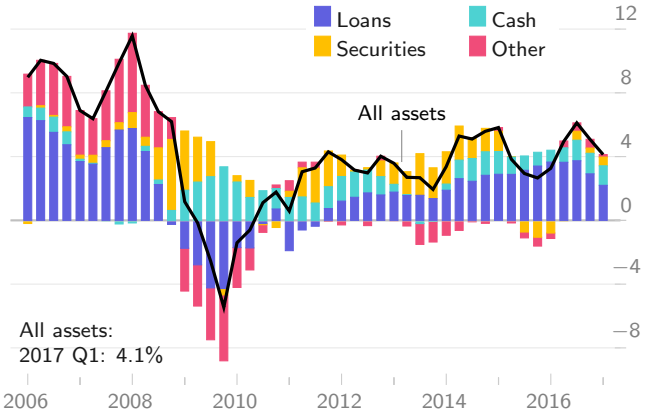
Depository Corporations

Value of bank loans by loan type (annual percent change)



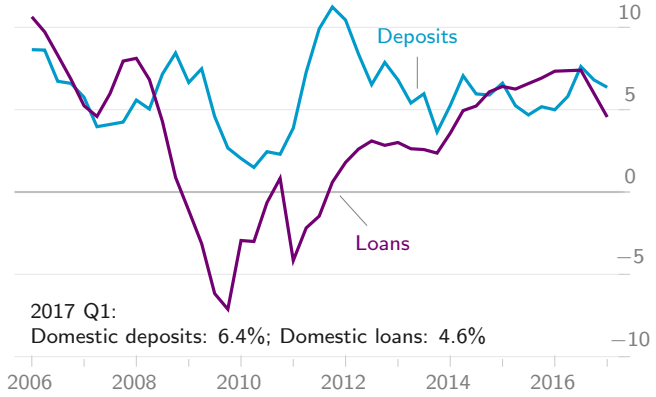
FDIC Quarterly Banking Profile: Balance Sheet

Bank assets by major type (annual percent change)



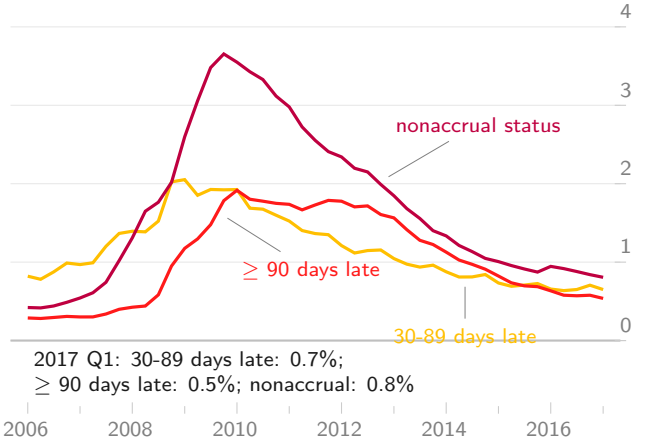
FDIC Quarterly Banking Profile: Balance Sheet

Domestic loans and deposits (annual percent change)



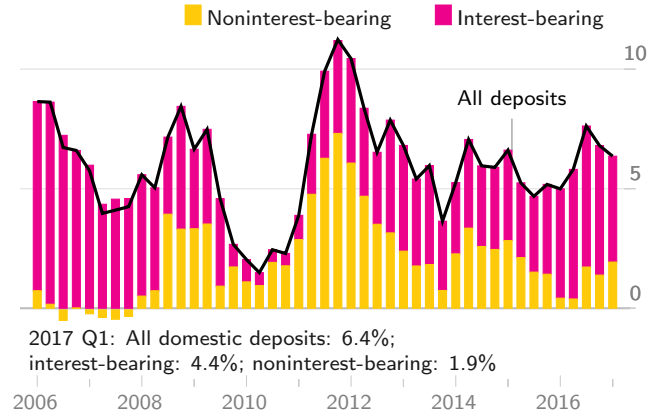
FDIC Quarterly Banking Profile: Balance Sheet

Noncurrent loans (share of total loans)



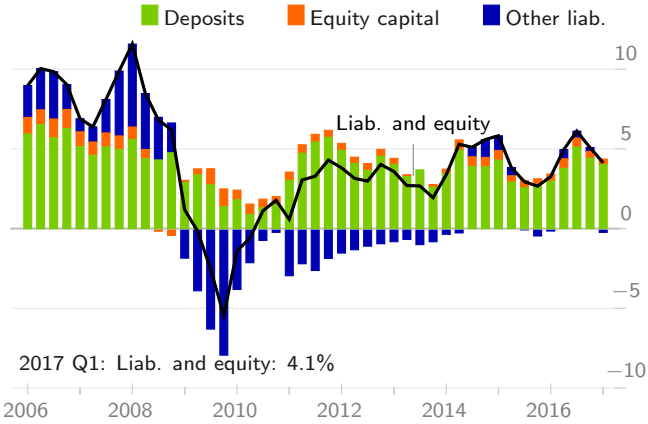
FDIC Quarterly Banking Profile: Balance Sheet

Domestic deposits (annual percent change)



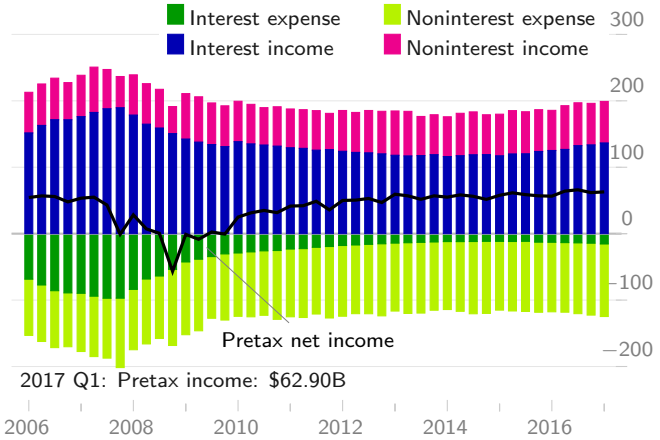
FDIC Quarterly Banking Profile: Balance Sheet

Bank liabilities and equity capital (annual % change)



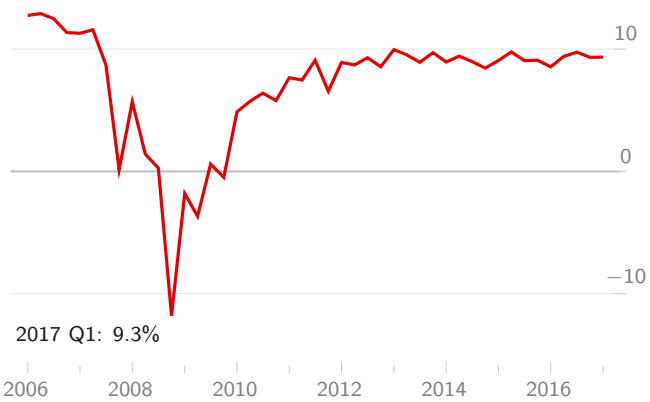
FDIC Quarterly Banking Profile: Balance Sheet

■ Bank income and expense (USD billions)



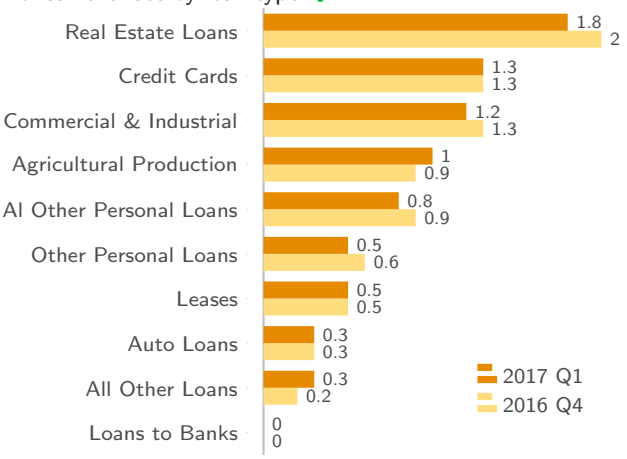
FDIC Quarterly Banking Profile: Income Statement

■ Bank return on equity (ROE)



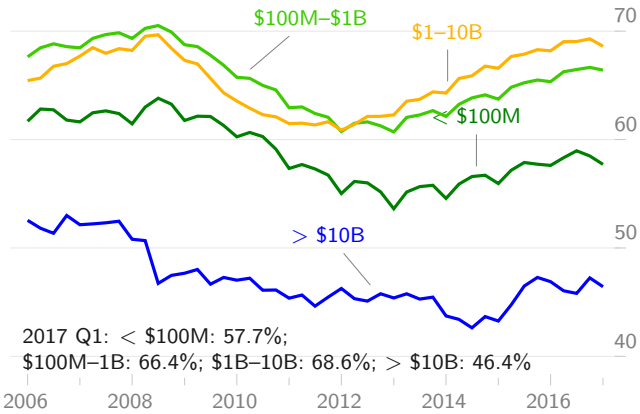
FDIC Quarterly Banking Profile

■ Noncurrent rate by loan type ✱



FDIC Quarterly Banking Profile: Loan Performance

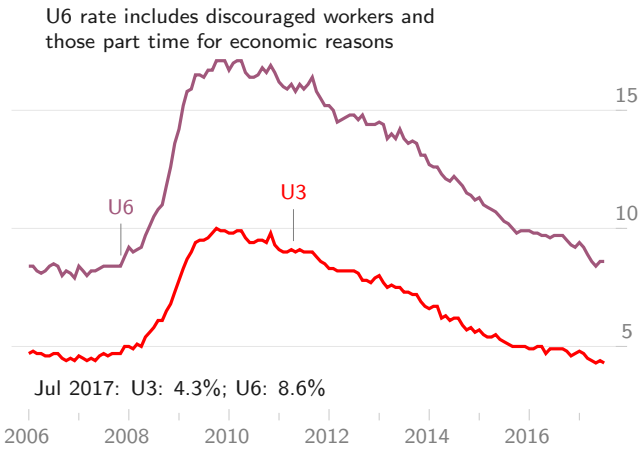
■ Loans to assets ratio by total bank assets (percent of loans)



FDIC Quarterly Banking Profile: Ratios by Asset Size Group

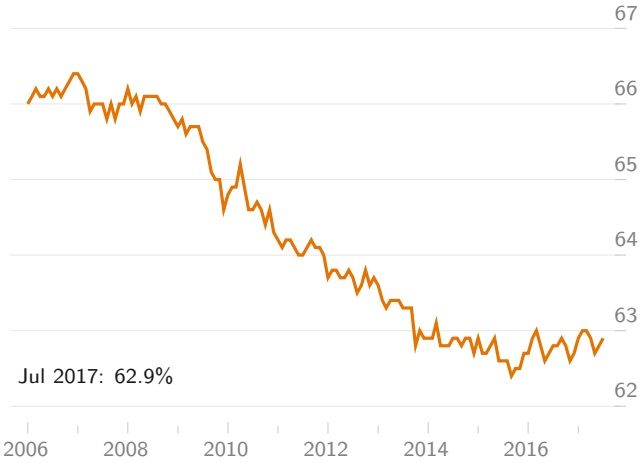
Labor Markets

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



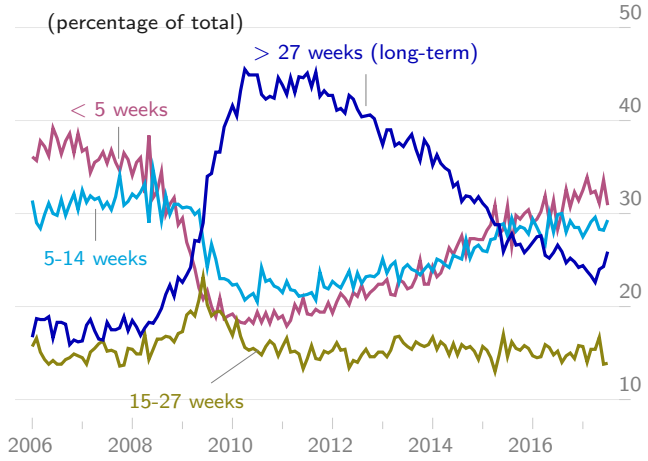
FRED: UNRATE, U6RATE

■ Labor force participation rate



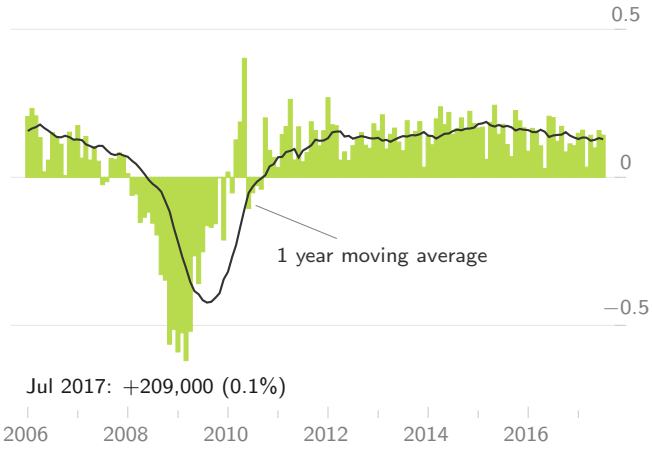
FRED: CIVPART

Share of unemployed by duration



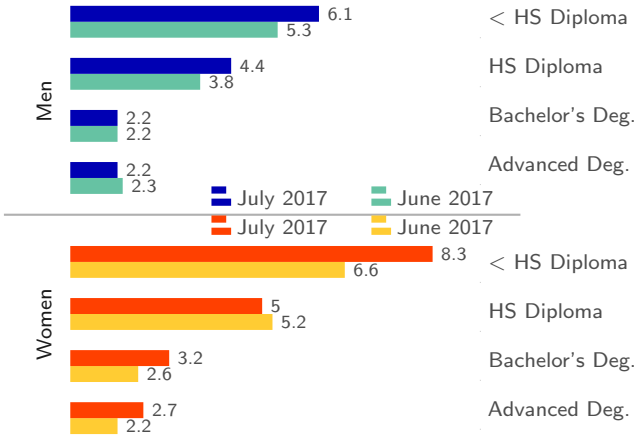
FRED: Unemployed persons by duration

Nonfarm payrolls (monthly percent change) ✱



FRED: PAYEMS

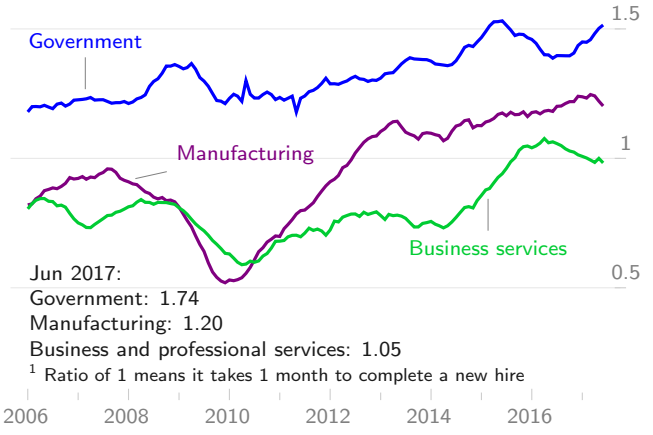
Unemployment rate by gender and education level



FRED: Unemployment rates, 25–64 years

Job openings per hire, ratio by sector[1]

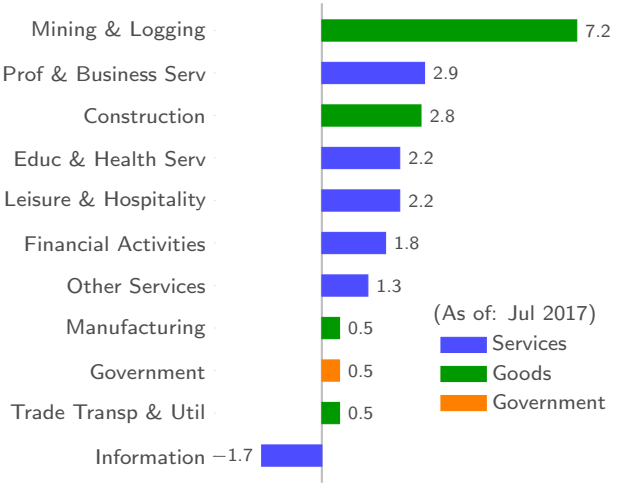
(plots show 1-yr moving average)



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

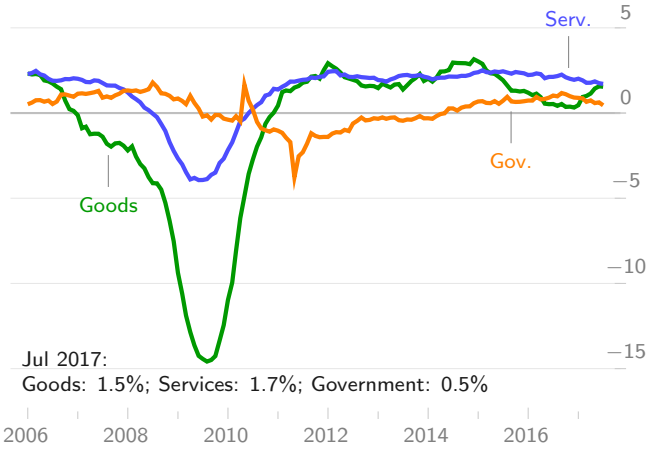
FRED: JOLTS Openings / Hires

Payroll growth by sector (annual percent change)



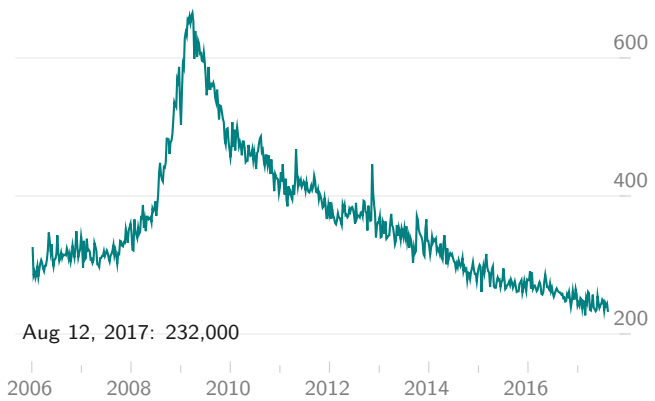
FRED: Current Employment Statistics

Payrolls (annual percent change by major category)



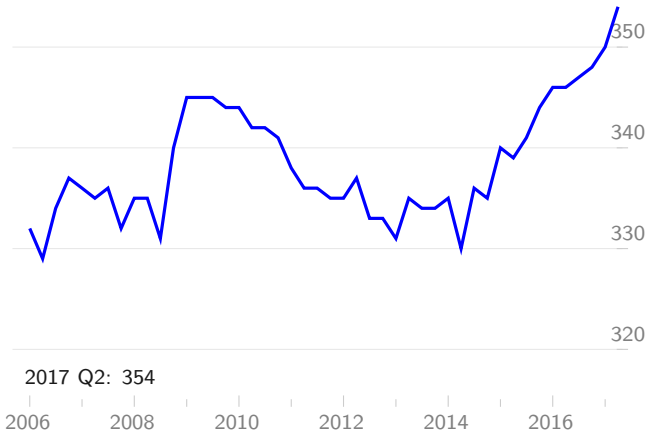
FRED: Current Employment Statistics

New jobless claims (weekly, thousands)



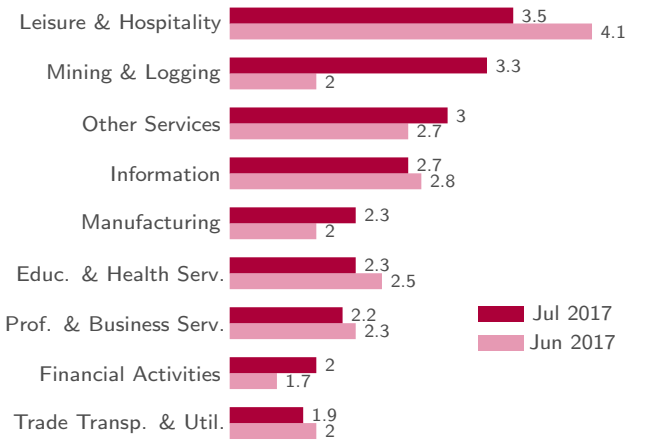
FRED: ICSA

Real median weekly wage (1982–84 dollars)



FRED: LES1252881600Q

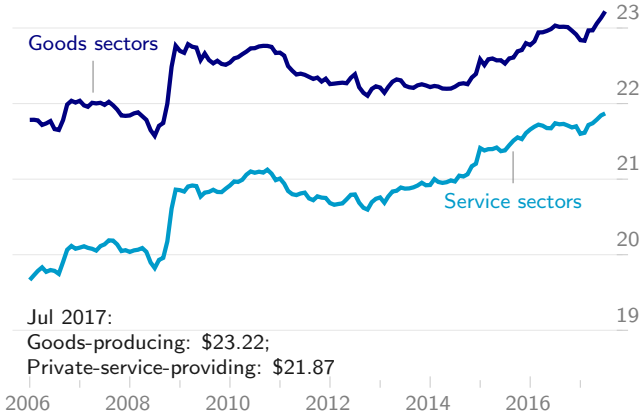
Nominal average hourly wage (annual percent change)



FRED: Average Hourly Earnings, Production and Nonsupervisory Employees

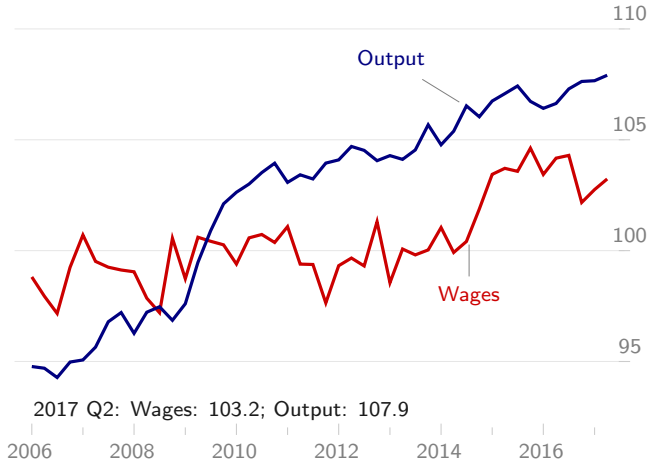
Real average hourly wages (in 2017 U.S. Dollars)

(production and nonsupervisory workers)



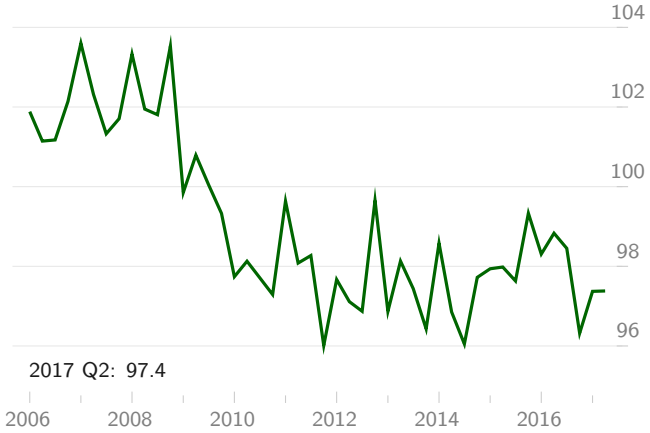
FRED: Average Hourly Earnings

Real hourly wages and output (index, 2009=100) ✱



FRED: COMPRNFB, OPHNFB

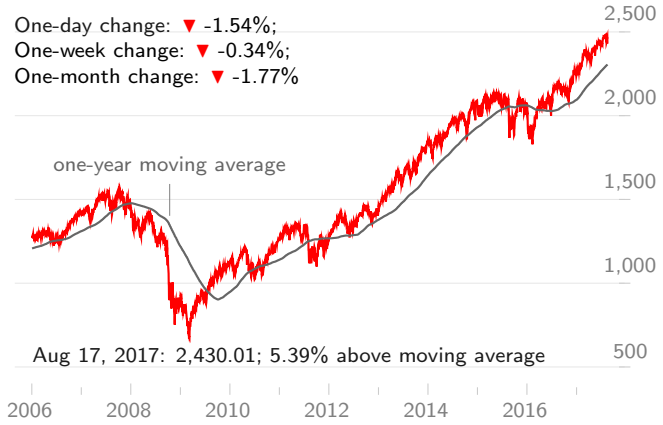
Labor share of output (index, 2005=100)



FRED: PRS85006173

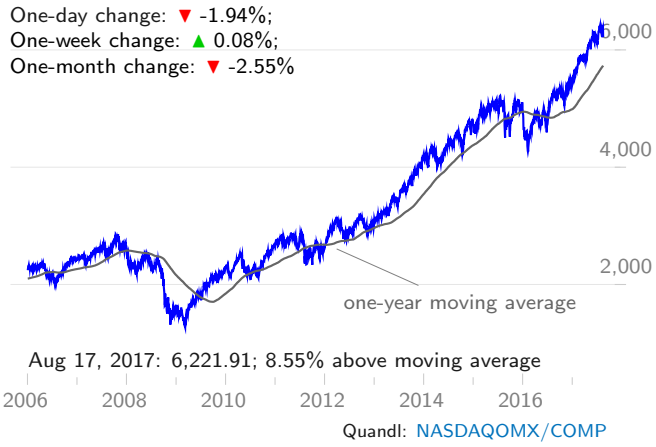
Equity Markets

S&P 500



Quandl: YAHOO/INDEX_GSPC

NASDAQ Composite Index

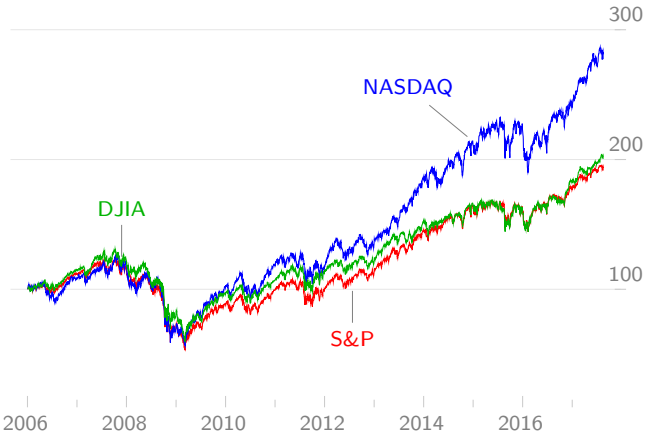


Quandl: NASDAQOMX/COMP

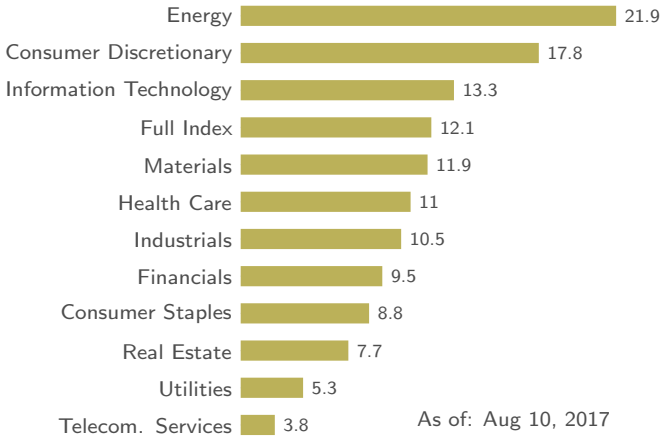
Dow Jones Industrial Average (thousands)

Quandl: YAHOO/INDEX_DJI

...combined and indexed (2006=100)

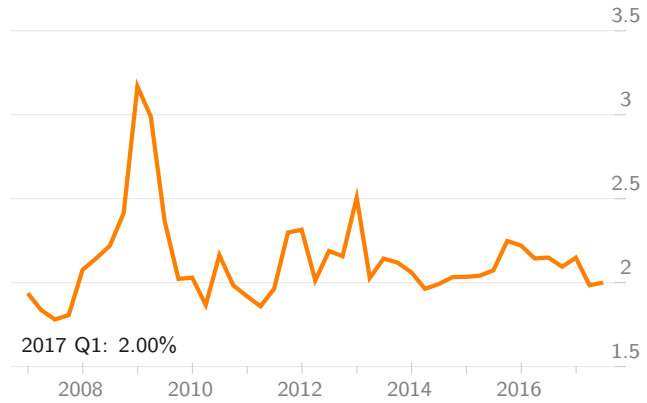


S&P 500 five-year growth forecast by sector



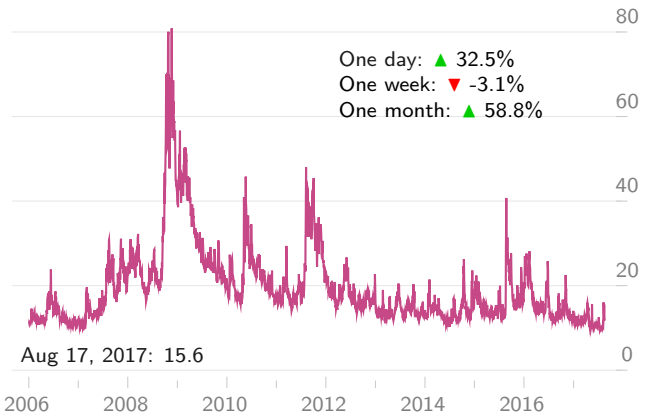
S&P Dow Jones Indices: S&P 500 growth forecasts (.xls)

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

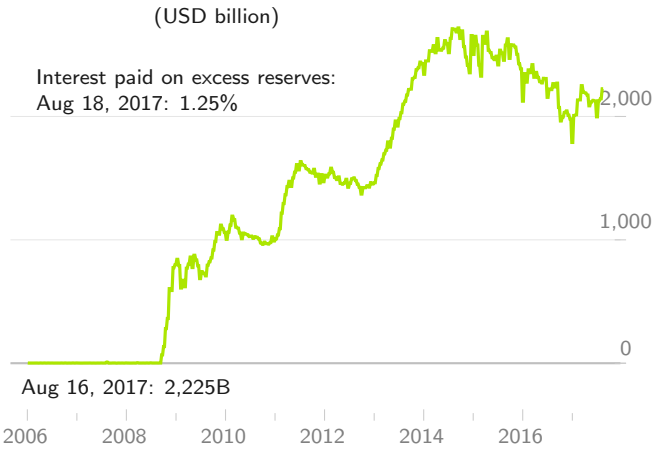
Quandl: MULTPL/SHILLER_PE_RATIO_MONTH

Money and Interest Rates

Effective fed funds rate ✱

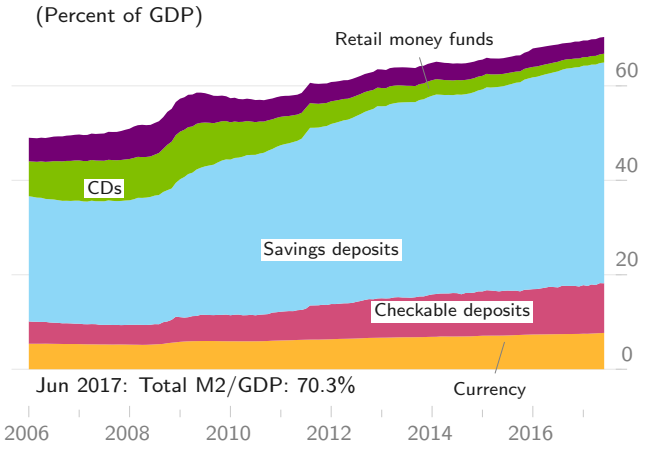
FRED: DFF

Fed excess reserves of depository corporations (USD billion)



FRED: EXCSRESNW

Components of the M2 money supply

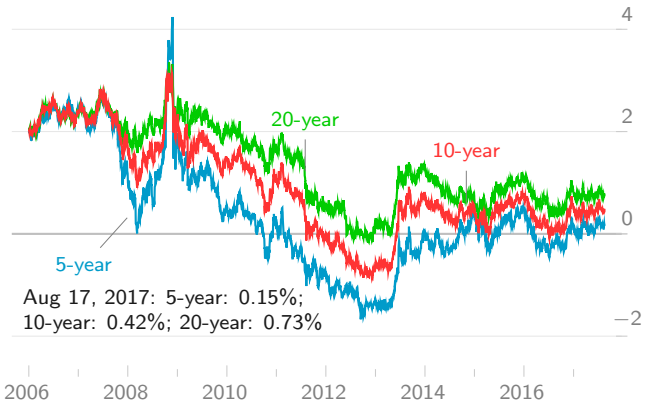


FRED: M2SL; SAVINGSL; (CURRSL + TVCKSSL); (DEMDEPSL + OCDSL); STDSL; RMFSL / GDP

Average rate of return on M2

FRED: M2OWN

Treasury bond real yield by maturity



Quandl: USTREASURY/REALYIELD

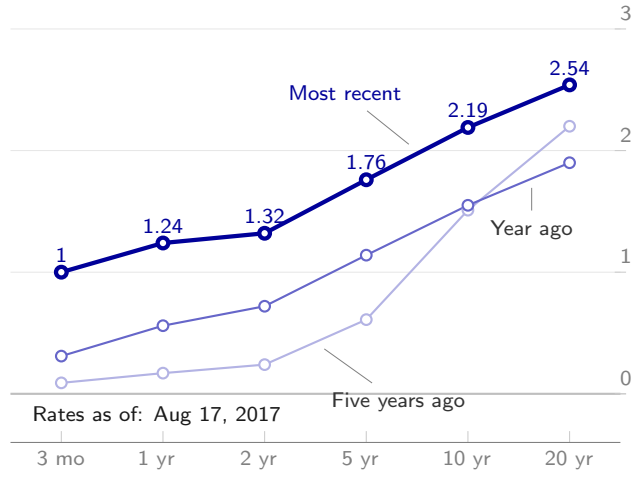
2- and 10-year treasury constant maturity rates

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

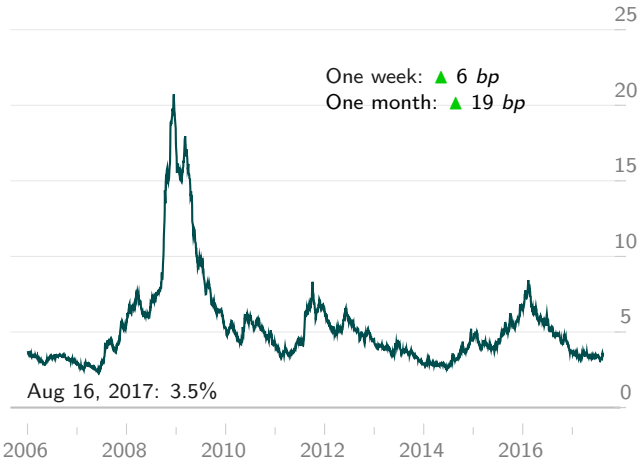
Corporate bonds high yield (effective yield)

FRED: BAMLH0A0HYM2EY

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

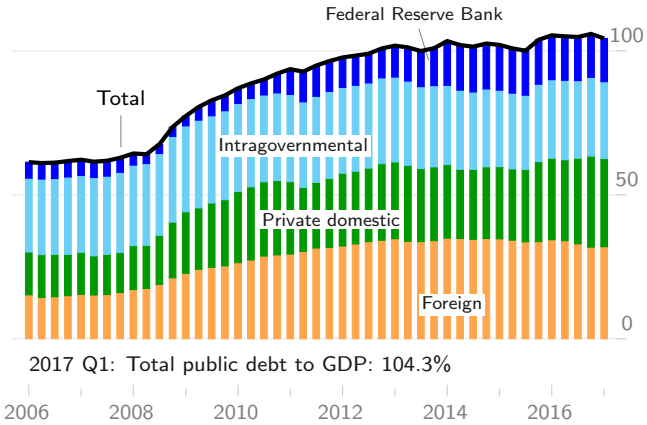
FRED: BAMLC0A1CAAAEY - DGS10

Corporate bonds total return index

Quandl: ML/TRI

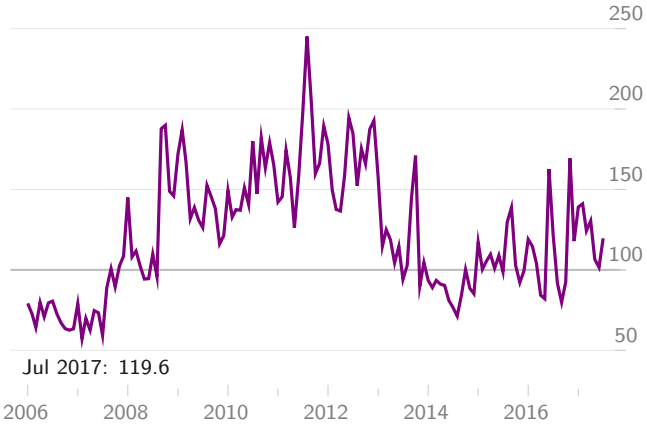
Government and Policy

Total public debt by holder (percent of GDP)



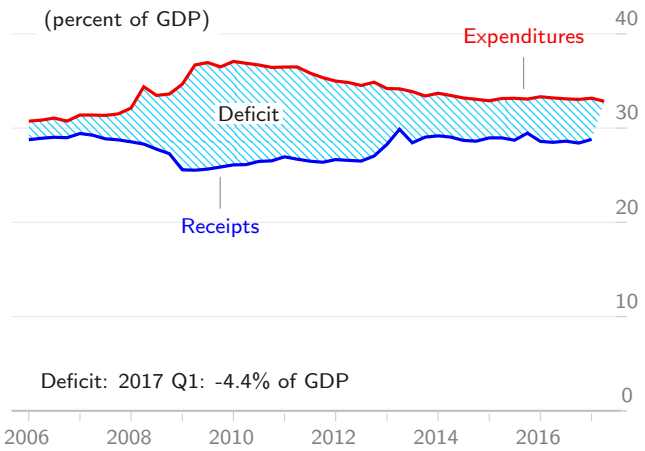
FRED: GFDEBTN; FDHBFIN; FDHBFRBN; FDHBPIN

Economic policy uncertainty index



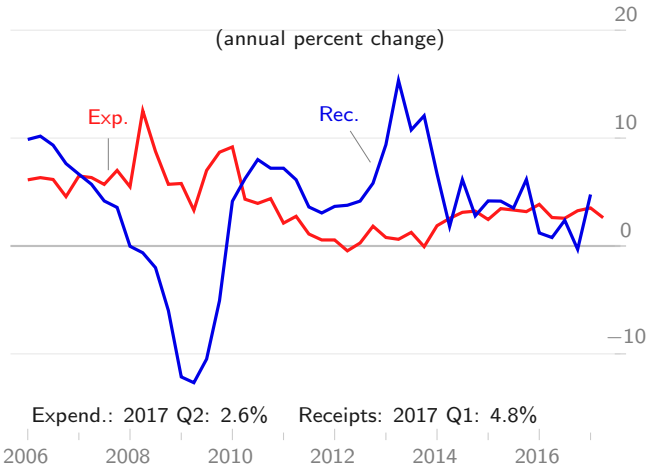
Baker, Bloom, and Davis: Economic Policy Uncertainty

■ Government expenditures and receipts ✱



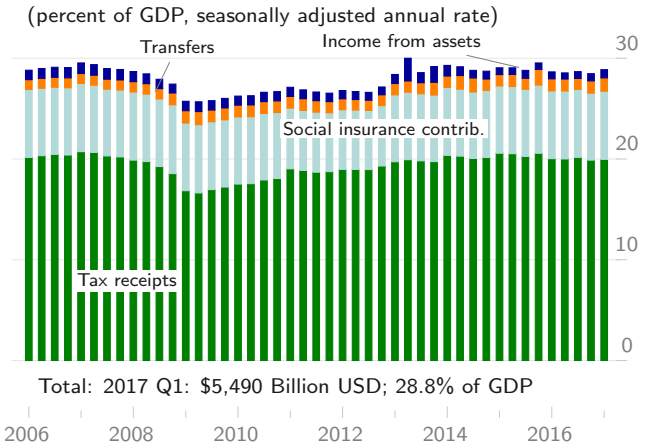
FRED: GEXPND; GRECPT

■ Government expenditures and receipts



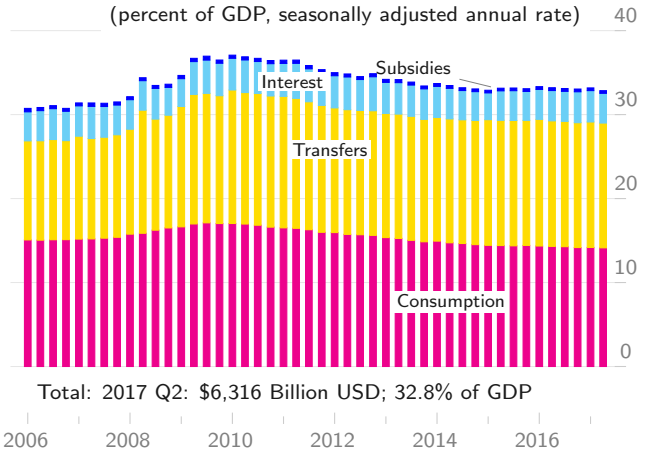
FRED: GEXPND; GRECPT

■ Government current receipts by type



FRED: Government Current Receipts and Expenditures

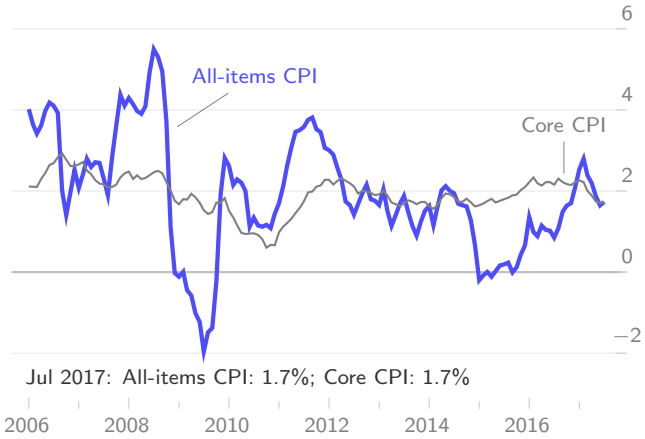
■ Government current expenditures by type



FRED: Government Current Receipts and Expenditures

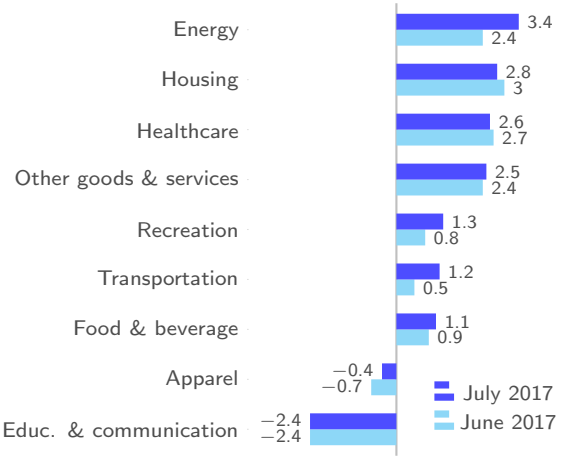
Prices

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



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

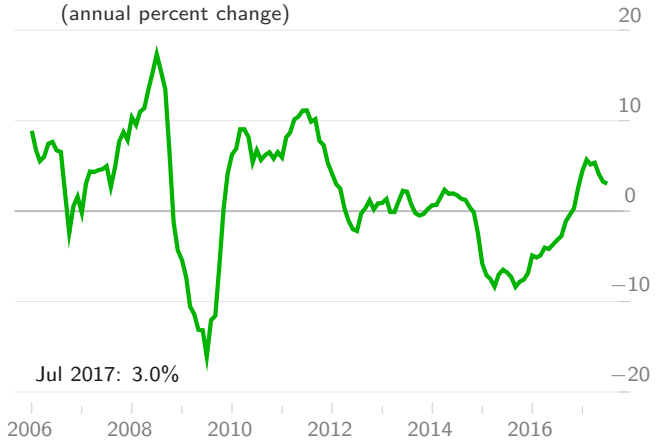
■ CPI components (annual percent change)



FRED: CPI Indexes

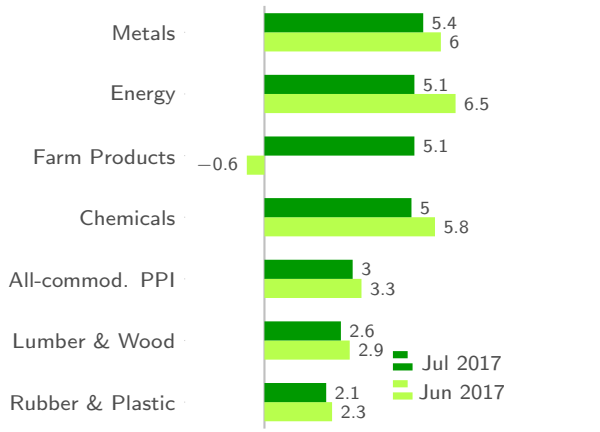
Producer price index, all commodities (PPIACO)

(annual percent change)



FRED: PPIACO

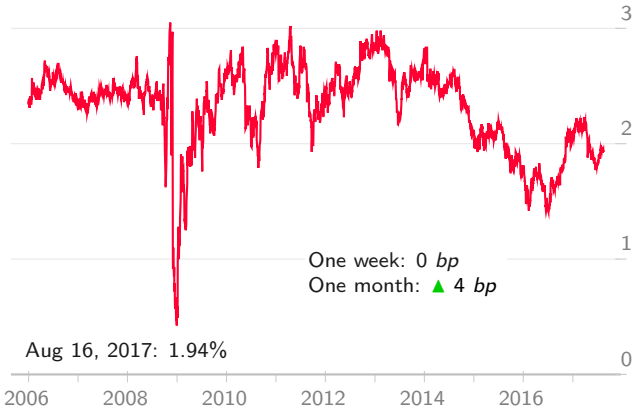
PPIACO selected components (annual percent change)



FRED: PPI Indexes

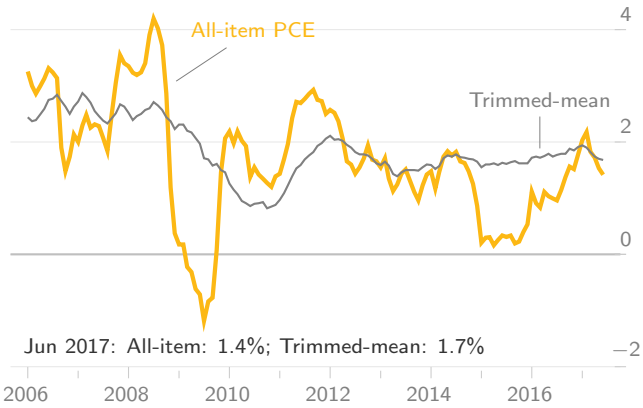
5-Year forward inflation expectation rate ✱

(expected average annual inflation rate, percent)



FRED: T5YIFR

PCE chain-type price index (annual percent change)



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

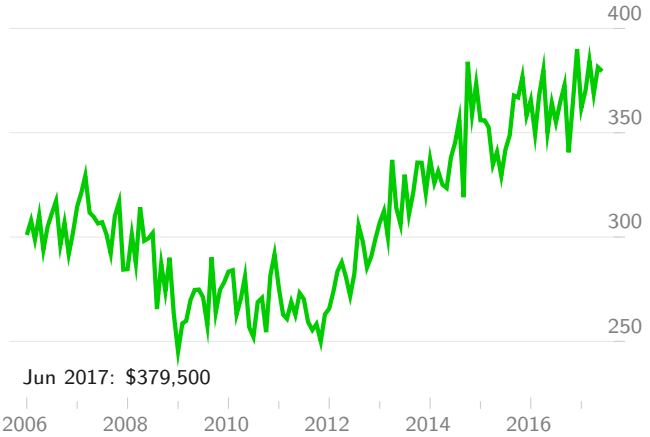
Oil price (USD per barrel, WTI)

Quandl: CHRIS/CME_CL1

PPI growth: metals (annual percent change)

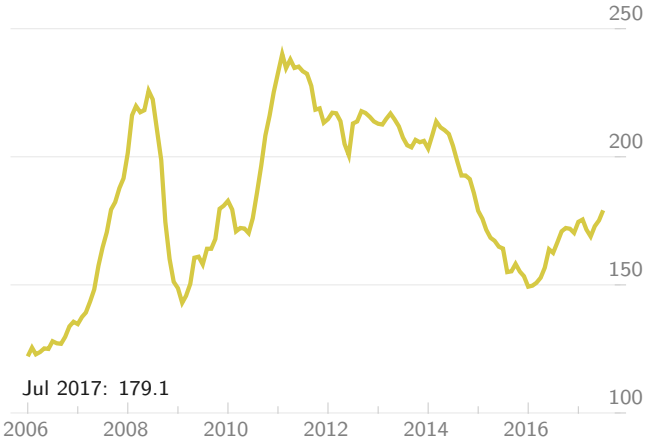
FRED: WPU10

Average sales price for new houses (thousands of USD)



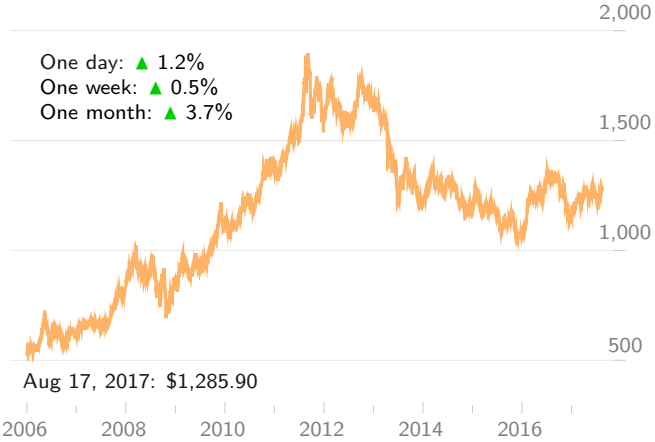
Quandl: FRED/ASPNHSUS

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



FAO: FFPI

Gold price (USD per ounce)

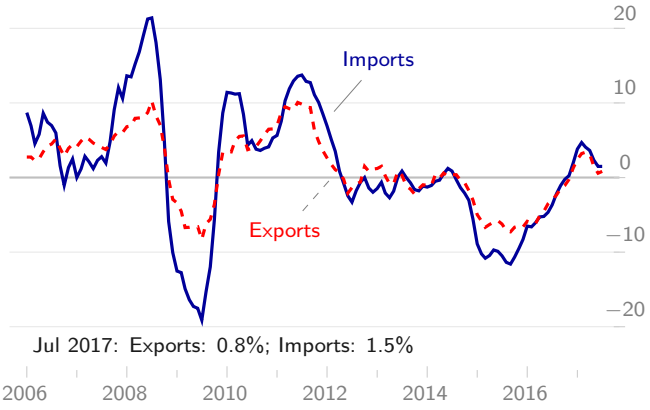


Quandl: LBMA/GOLD

Silver price (USD per ounce)

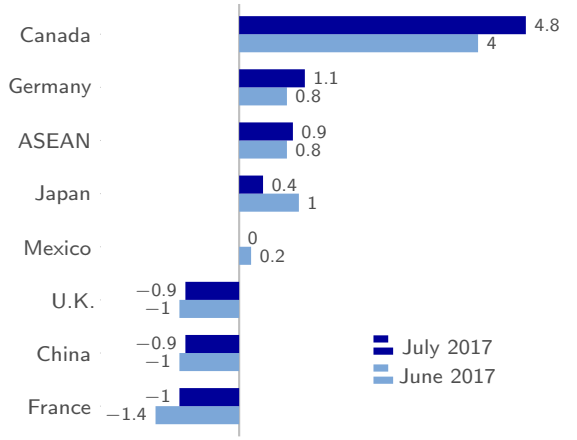
Quandl: LBMA/SILVER

Export and import prices (annual percent change)



FRED: Imports: IR; Exports: IQ

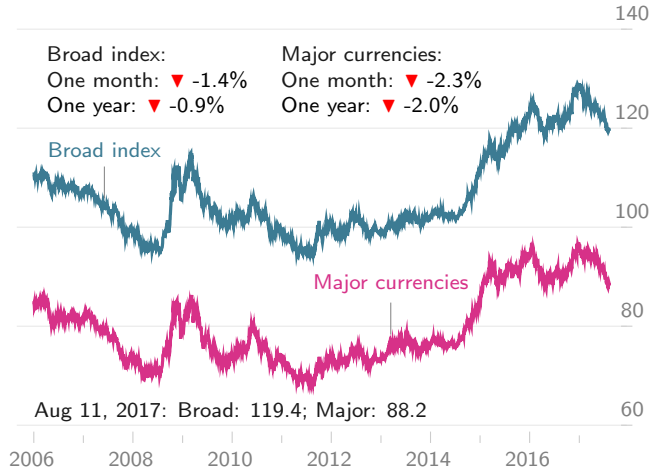
Import prices by locality of origin (annual percent change)



FRED: Import Price Indexes by Locality of Origin

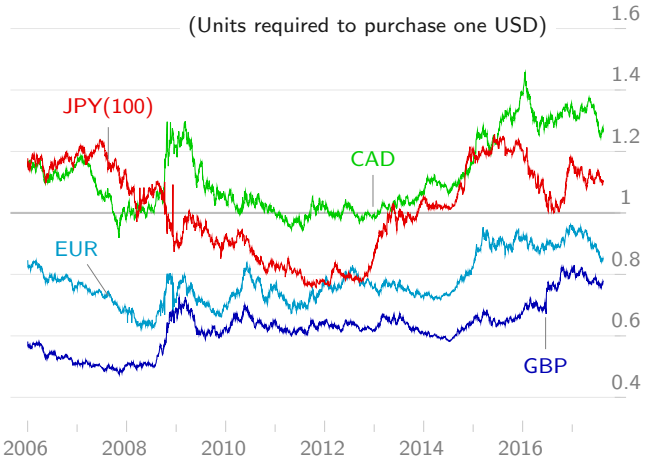
Trade and External Sector Indicators

Trade weighted dollar indices (1973=100) ✱



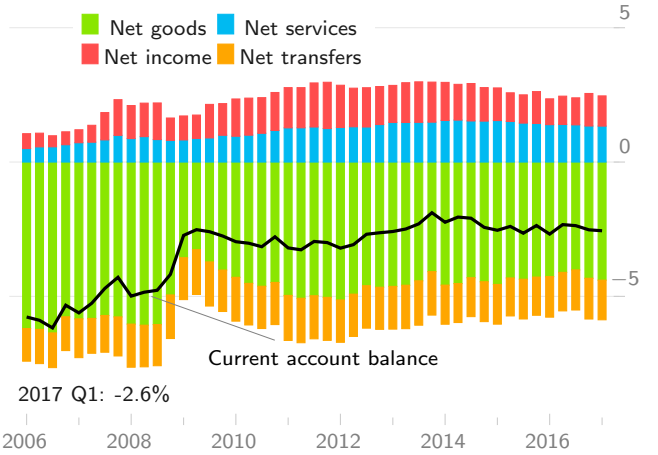
FRED: DTWEXM; DTWEXB

Indirect exchange rates (USD-CUR)



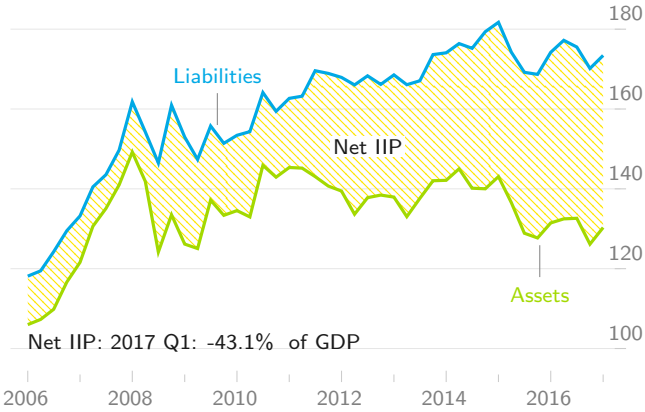
Quandl: CURRFX/USD(JPY; EUR; CAD; GBP)

Current account balance components (% of GDP) ✱



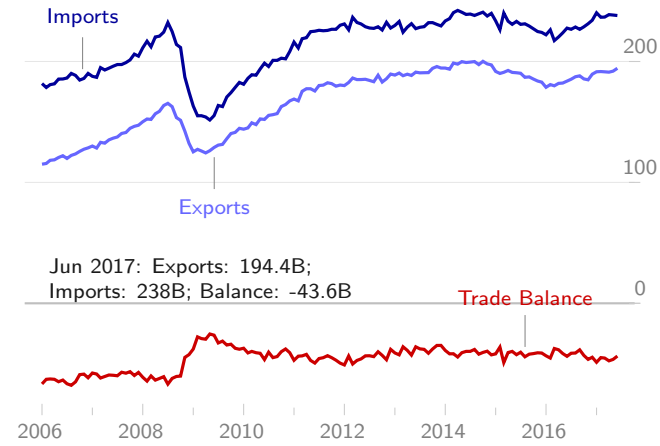
FRED: Foreign transactions in the NIPAs / GDP

Net international investment position (percent of GDP)



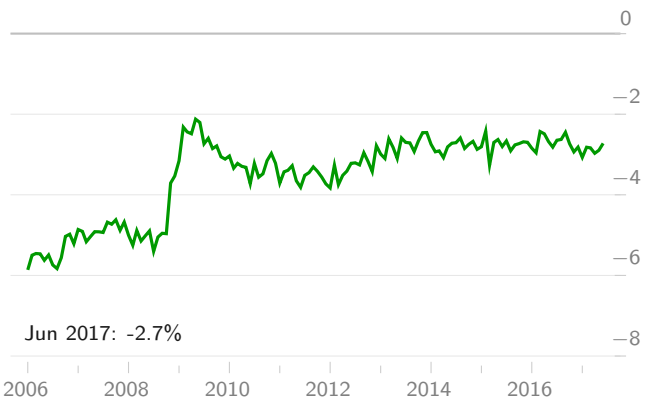
FRED: U.S. Net IIP / GDP

Imports, exports, and trade balance (USD billion)



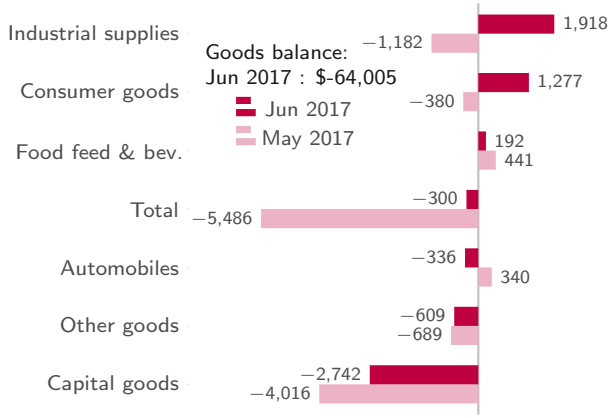
FRED: International Trade in Goods and Services

Trade balance (goods and services, percent of GDP)



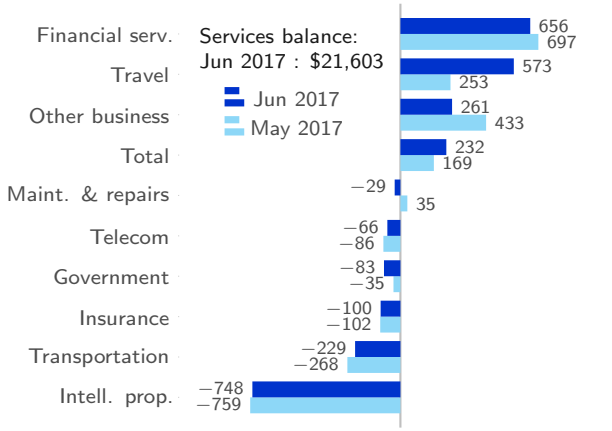
FRED: BOPGSTB / GDP

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



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

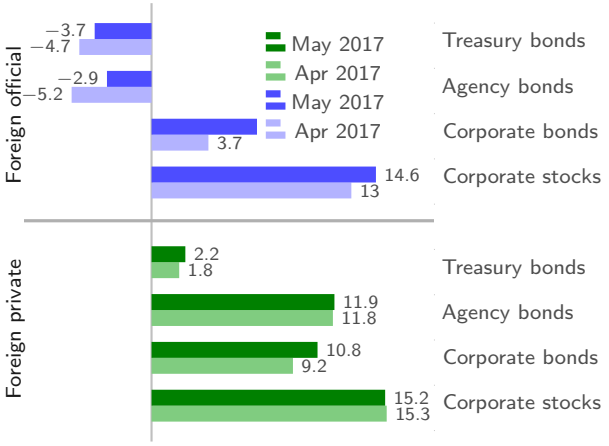
■ Net exports of services (USD, millions, one-year change)



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

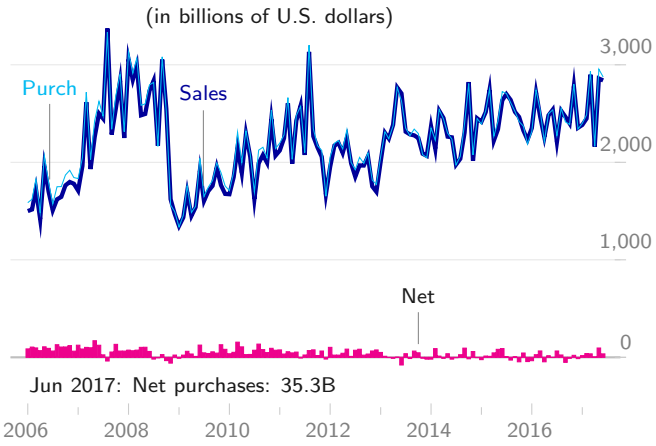
Capital Flows

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



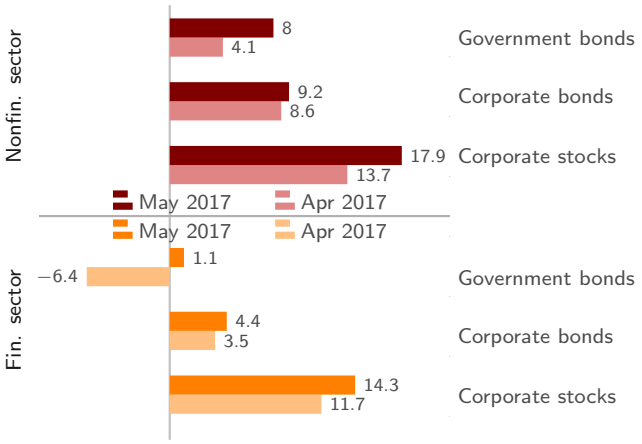
Treasury International Capital (TIC) System

■ Foreign purchases and sales of U.S. securities



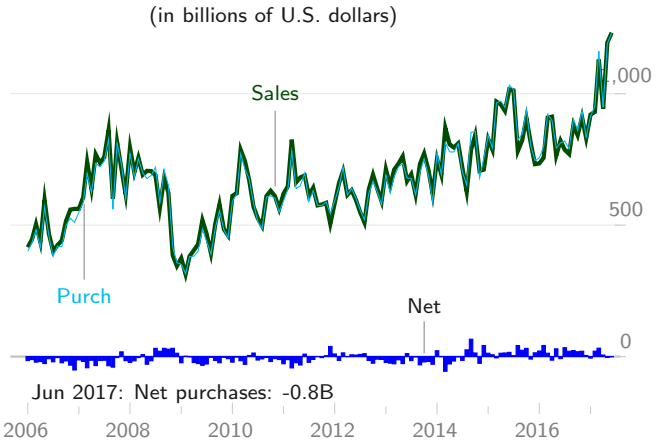
Treasury International Capital (TIC) System

■ 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

Exchange Rate Table

- Indirect exchange rates against the US Dollar (USD)

Currency	Rate[1]	1 day % ch.	1 week % ch.	1 month % ch.	1 year % ch.	1 year high	1 year low	Updated:
EUR	0.849	▼ -0.28	▼ -0.11	▼ -2.61	▼ -4.21	0.962	0.841	2017-08-17
GBP	0.776	▼ -0.19	▲ 0.94	▲ 1.24	▲ 1.16	0.831	0.745	2017-08-17
JPY	109.999	▼ -0.54	▼ -0.05	▼ -2.35	▲ 9.10	118.253	99.988	2017-08-17
CAD	1.262	▼ -1.02	▼ -0.56	▼ -0.57	▼ -1.86	1.375	1.245	2017-08-17
MXN	17.666	▼ -0.79	▼ -1.61	▲ 0.50	▼ -2.60	21.921	17.490	2017-08-17
AUD	1.261	▼ -1.36	▼ -0.51	▼ -1.81	▼ -3.53	1.393	1.250	2017-08-17
CNY	6.690	▲ 0.08	▲ 0.27	▼ -1.19	▲ 0.85	6.957	6.624	2017-08-17
CHF	0.965	▼ -0.73	▲ 0.17	▲ 0.23	▲ 0.37	1.030	0.945	2017-08-17
NZD	1.367	▼ -1.15	▲ 0.52	▼ -0.50	▼ -0.68	1.463	1.329	2017-08-17
SEK	8.074	▲ 0.03	▼ -1.24	▼ -2.76	▼ -4.21	9.404	8.071	2017-08-17
NOK	7.919	▼ -0.38	▼ -0.35	▼ -3.03	▼ -3.50	8.712	7.879	2017-08-17
DKK	6.316	▼ -0.28	▼ -0.14	▼ -2.61	▼ -4.27	7.155	6.260	2017-08-17
RUB	59.411	▼ -0.57	▼ -1.11	▲ 0.20	▼ -7.46	65.960	55.780	2017-08-17
HKD	7.821	▼ -0.02	▲ 0.08	▲ 0.22	▲ 0.85	7.824	7.753	2017-08-17
SGD	1.363	▼ -0.28	▲ 0.01	▼ -0.55	▲ 1.54	1.451	1.339	2017-08-17
TWD	30.343	▲ 0.19	▲ 0.46	▼ -0.18	▼ -3.81	32.437	29.995	2017-08-17
TRY	3.516	▼ -0.58	▼ -0.64	▼ -0.36	▲ 16.98	3.877	2.919	2017-08-17
KRW	1134.800	▼ -0.03	▼ -0.30	▲ 0.63	▲ 1.88	1209.840	1090.050	2017-08-17
ZAR	13.169	▼ -1.05	▼ -1.95	▲ 1.73	▼ -1.48	14.694	12.470	2017-08-17
BRL	3.151	▼ -0.51	▼ -0.03	▼ -0.95	▼ -2.07	3.576	3.056	2017-08-17
INR	64.160	▼ -0.16	▲ 0.43	▼ -0.26	▼ -4.27	68.805	63.641	2017-08-17
ILS	3.615	▲ 0.04	▲ 0.64	▲ 1.12	▼ -4.90	3.880	3.482	2017-08-17
EGP	17.750	▲ 0.11	▼ -0.11	▼ -0.95	▲ 50.10	19.620	8.770	2017-08-17
IDR	13350.000	▼ -0.03	▲ 0.18	▲ 0.22	▲ 1.91	13575.000	12944.000	2017-08-17
THB	33.241	▼ -0.09	▲ 0.01	▼ -1.17	▼ -4.33	35.990	33.162	2017-08-17
MYR	4.293	▼ -0.02	▲ 0.14	▲ 0.17	▲ 6.70	4.496	3.983	2017-08-17
ARS	17.200	▲ 0.78	▼ -2.91	▲ 1.67	▲ 14.71	17.802	14.650	2017-08-17
COP	2967.070	▲ 1.33	▲ 0.61	▼ -2.10	▲ 1.89	3181.000	2821.500	2017-08-17
CLP	644.600	▲ 1.10	▼ -0.48	▼ -2.36	▼ -1.91	680.100	637.530	2017-08-17

Quandl: CURRFX/USD(CUR)

[1] The number of units of foreign currency required to purchase one U.S. dollar.

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