

# Macro and Markets Dashboard: United States

Updated: November 17, 2016



## Key Indicators

			over prev.	as of:
Real GDP	16.7T		2.9%	2016 Q3
Unemp. rate	4.9%		-0.1	Oct 2016
Inflation	1.6%		0.2	Oct 2016
			one week	one mo.
S&P 500	2,176.94		0.6%	1.7%
DJIA	18,868.14		1.5%	3.9%
Nasdaq	5,294.58		0.8%	1.0%
VIX	13.35		-9.4%	-7.4%
2-yr t-bond	1.04%		0.14	0.22
10-yr t-bond	2.29%		0.22	0.54
Crude oil	\$45.42		1.7%	-12.0%
USD index	93.06		1.5%	1.0%

chart: data:

## Contents

About the Dashboard	1
High-frequency indicators	2
Macroeconomic Indicators: Overview	3
Macroeconomic Indicators: Businesses	4
Macroeconomic Indicators: Households	5
Depository Corporations	7
Labor Markets	9
Equity Markets	11
Money and Interest Rates	12
Government and Policy	14
Prices	15
Trade and External Sector Indicators	17
Capital Flows	18
Exchange Rate Table	19

## 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, grouped by sector or market, 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

Brian Dew

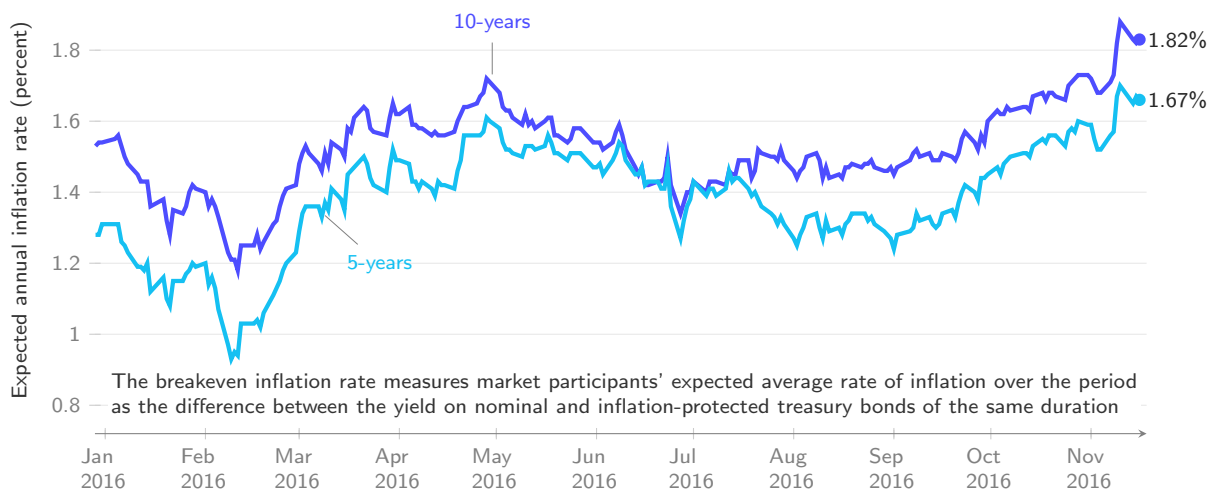
[briandew.wordpress.com](http://briandew.wordpress.com)

[brianwdew@gmail.com](mailto:brianwdew@gmail.com)

[@bd\\_econ](https://twitter.com/bd_econ)

## Chart of the week

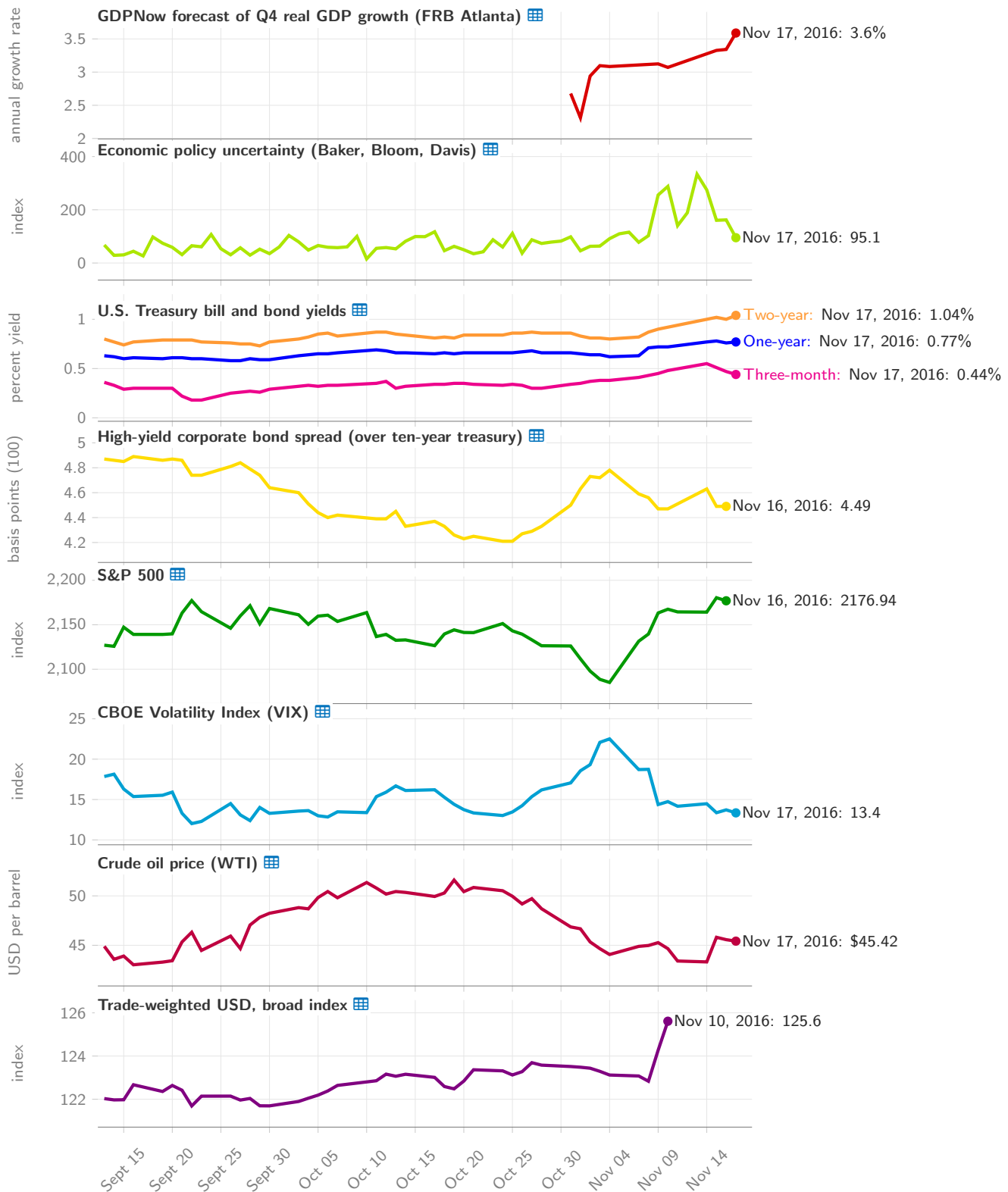
■ Markets are expecting more inflation over the coming years, increasing the yield required on nominal bonds



Source: FRED: ten-year breakeven inflation rate: [T10YIE](#); five-year breakeven inflation rate: [T5YIE](#)

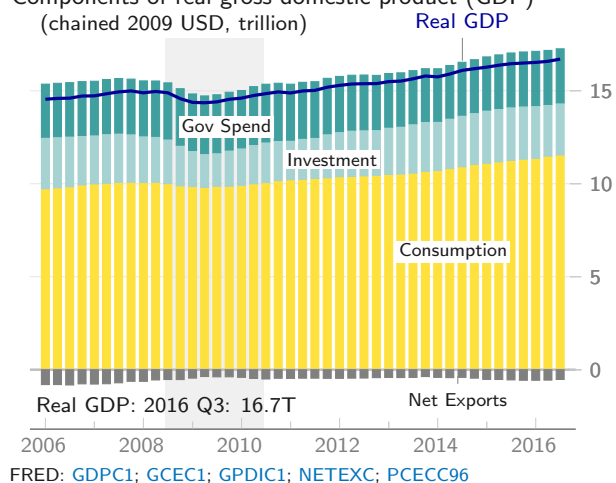
Long-term treasury bond yields rose following Trump's victory in the U.S. election. The breakeven inflation rate above explains some of the bond yield increase as a response to increases in expected inflation.

## High-frequency indicators

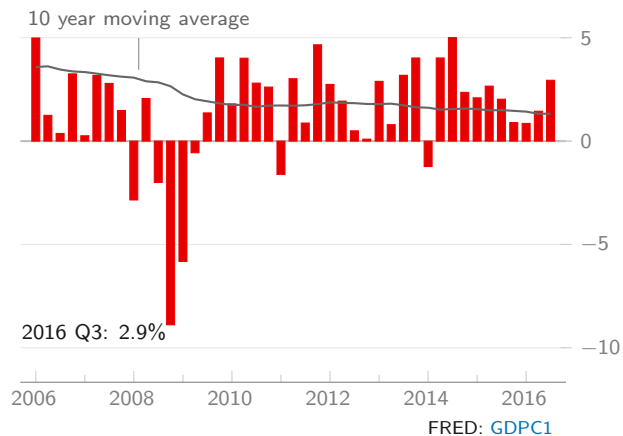


## Macroeconomic Indicators: Overview

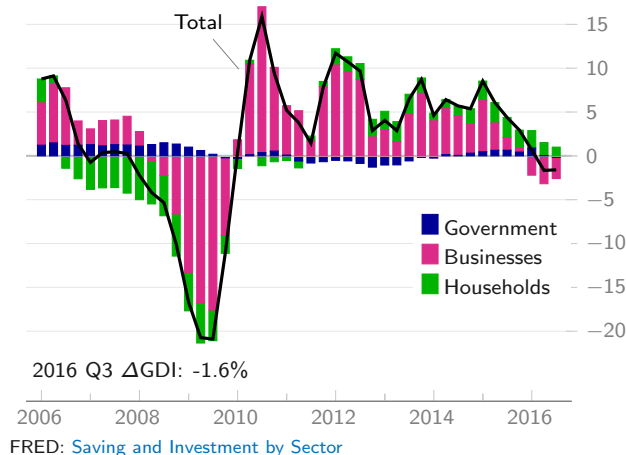
Components of real gross domestic product (GDP)  
(chained 2009 USD, trillion)



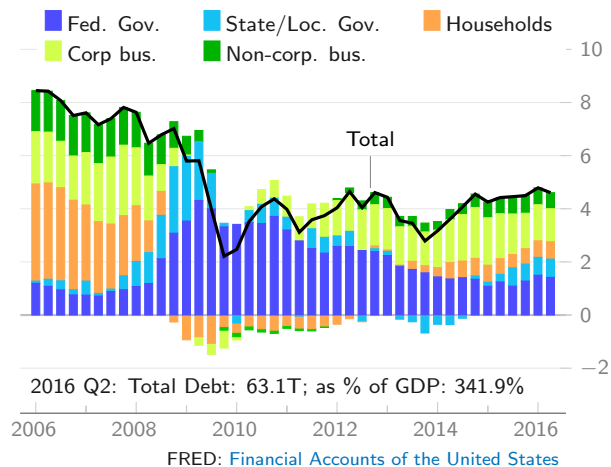
Real GDP growth (annual percent change)



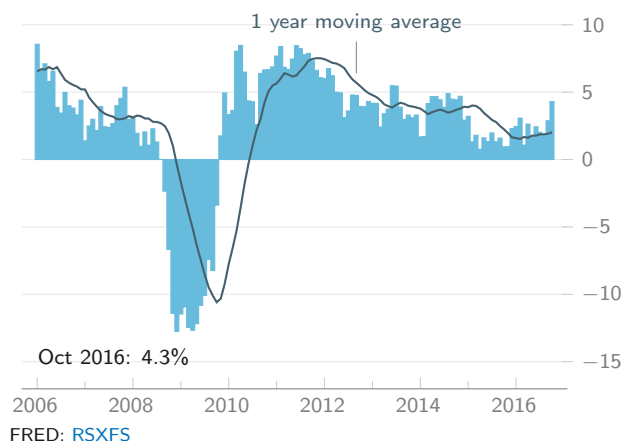
Gross domestic investment (GDI)  
(annual percent change by sector)



Liabilities (annual percent change by sector)



Retail sales excluding food (annual percent change)

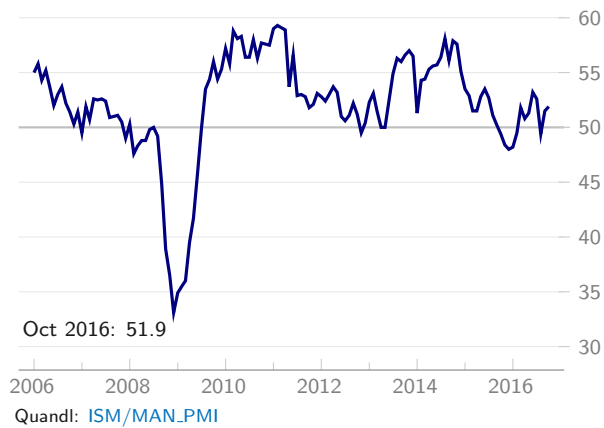


Inventories to sales ratio

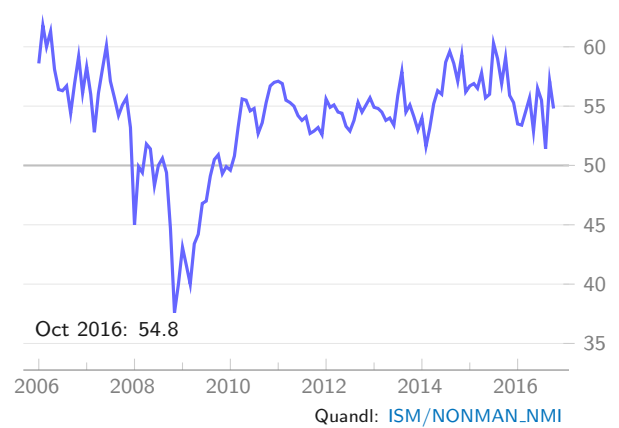


## Macroeconomic Indicators: Businesses

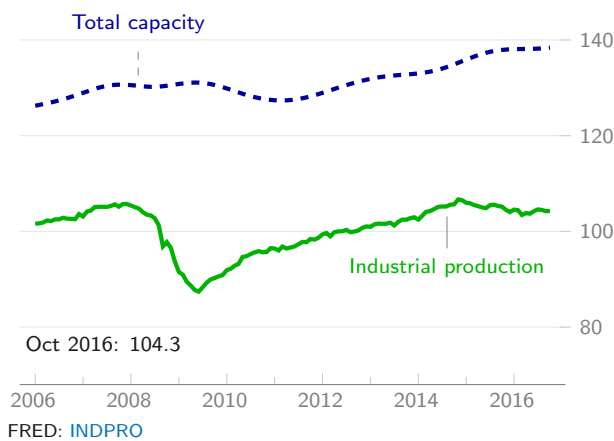
■ ISM manufacturing purchasing managers' index  
(>50 improvement; <50 deterioration)



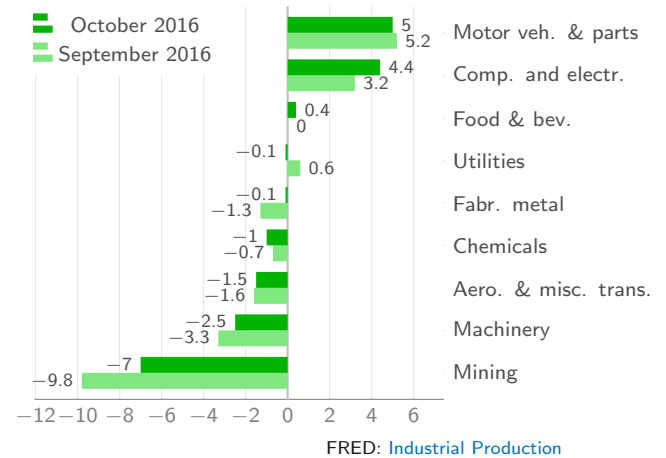
■ ISM non-manufacturing business activity index  
(>50 improvement; <50 deterioration)



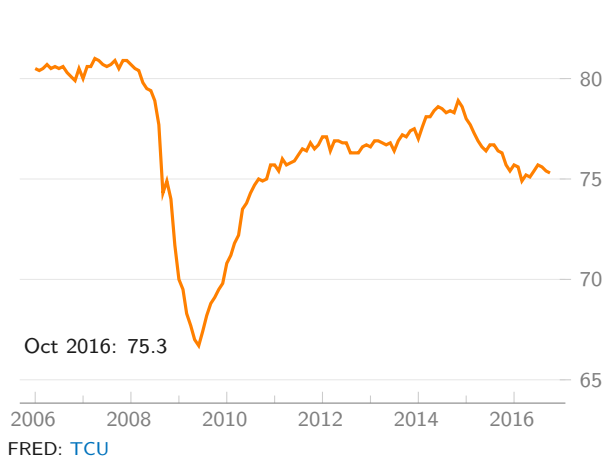
■ Industrial production (IP) index (2012=100)



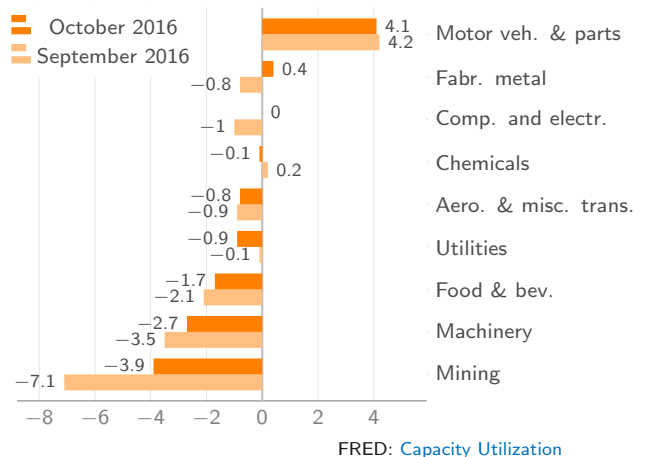
■ IP index change, major industry groups



■ Total capacity utilization (percent of capacity)

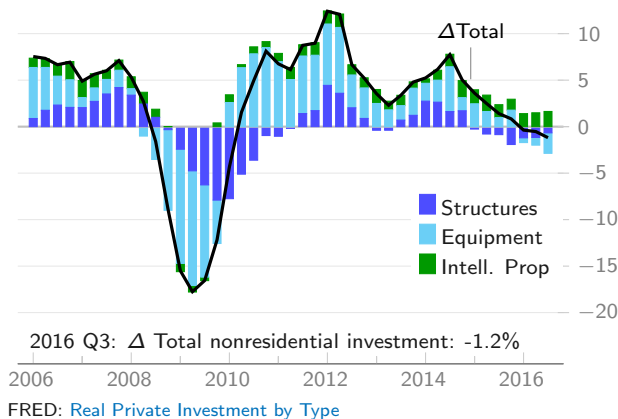


■ Capacity utilization change, major industry groups

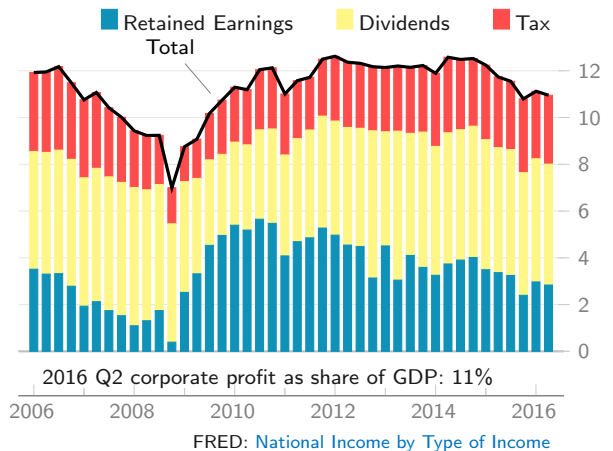


## Macro and Markets Dashboard: United States

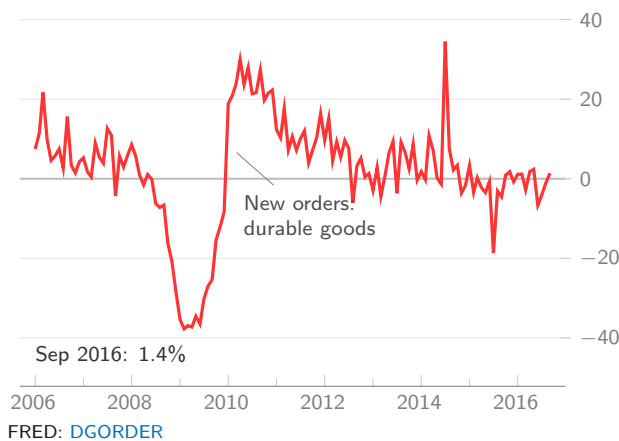
Real nonresidential fixed investment (annual percent change by type)



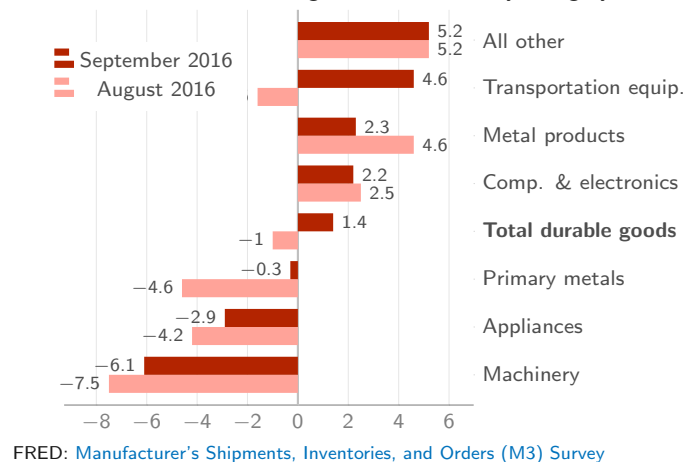
Destination of corporate profits (percent of GDP)



Durable goods new orders (annual percent change)

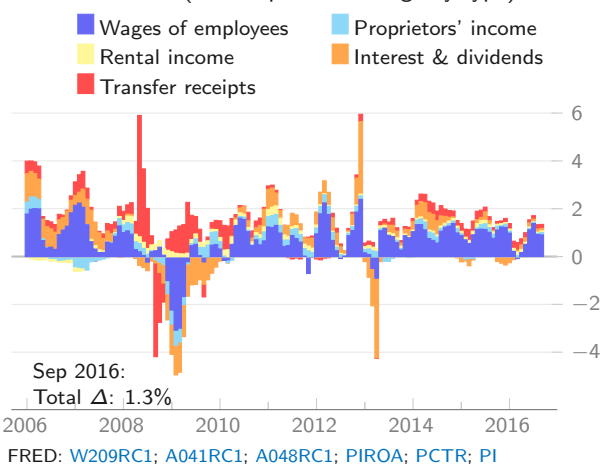


Durable goods new orders by category

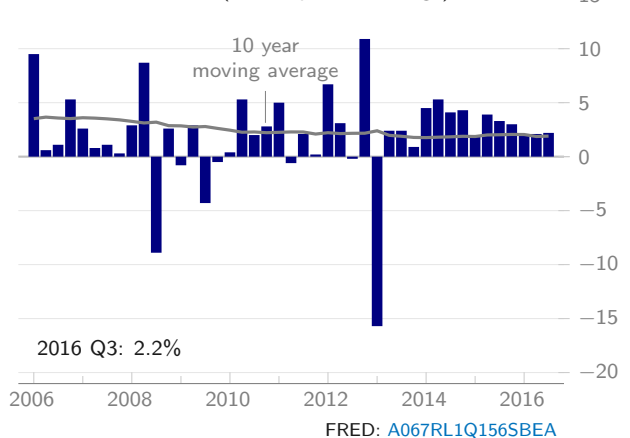


## Macroeconomic Indicators: Households

Personal income (annual percent change by type)

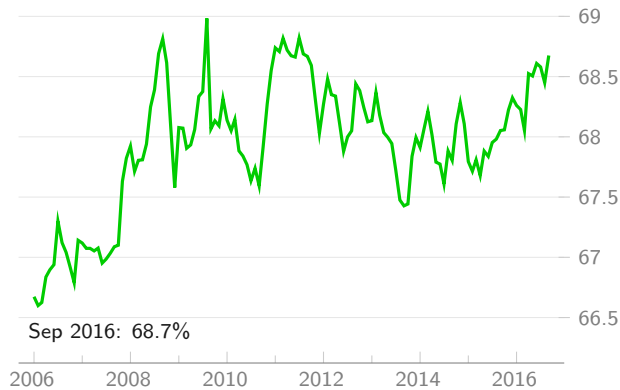


Real disposable personal income (annual percent change)



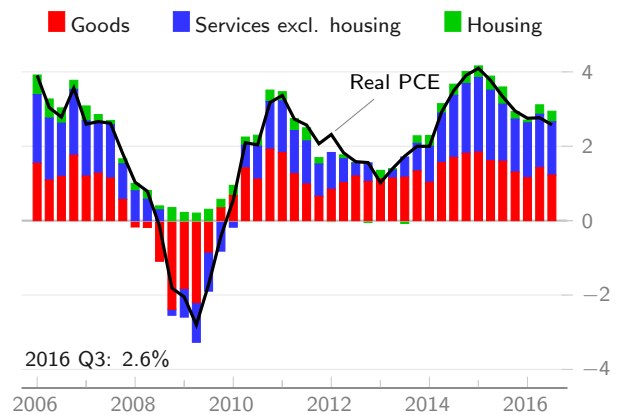
## Macro and Markets Dashboard: United States

■ Personal consumption expenditure (PCE)  
(percent of GDP)



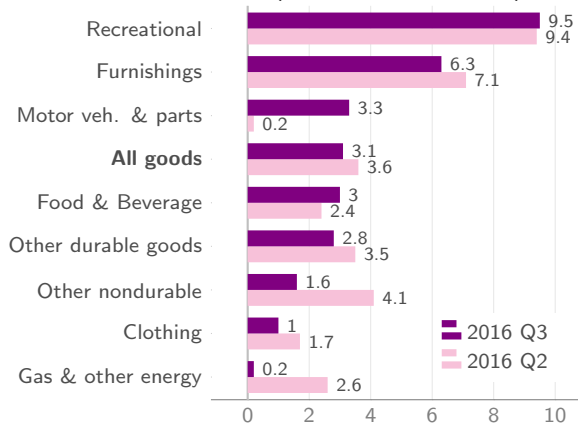
Quandl: [FRED/PCE](#) / [FRED/GDP](#)

■ Real PCE by category (annual percent change)



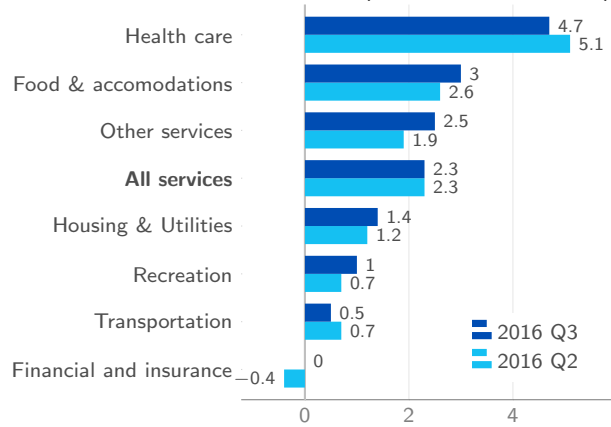
FRED: [PCE by major type of product](#)

■ Real PCE on goods by type (annual percent change)



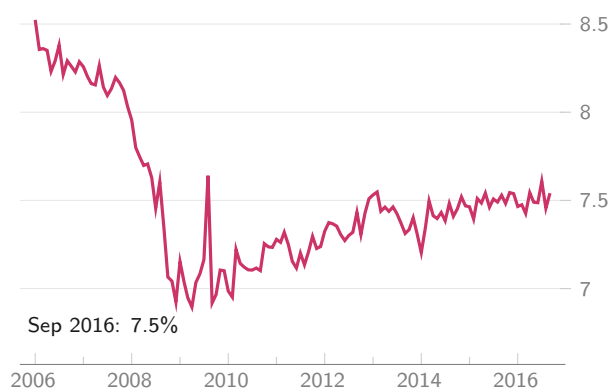
FRED: [Real PCE by Major Type of Product](#)

■ Real PCE on services by type (annual percent change)



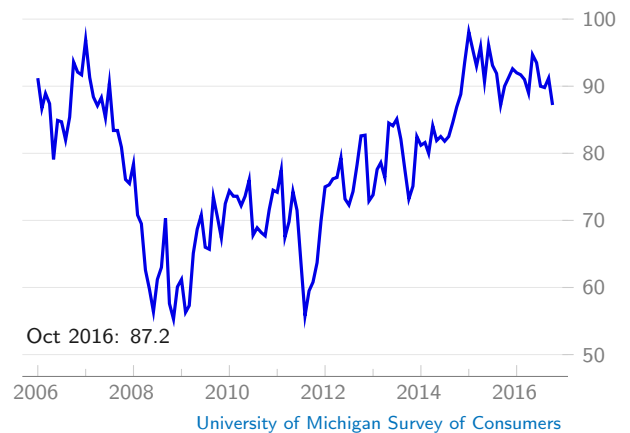
FRED: [Real PCE by Major Type of Product](#)

■ PCE on durable goods (percent of GDP)



Quandl: [FRED/PCEDG](#) / [GDP](#)

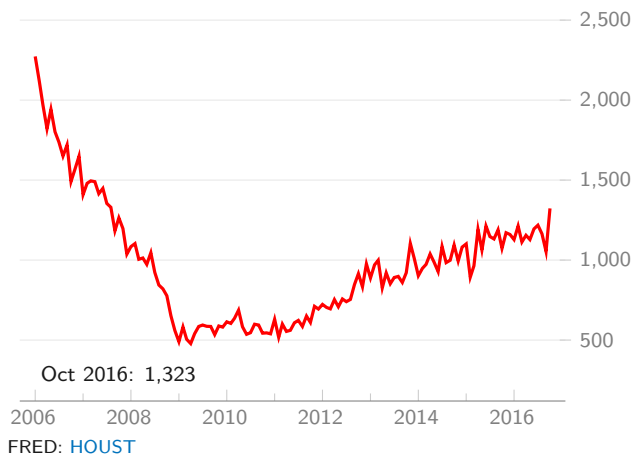
■ University of Michigan consumer sentiment index



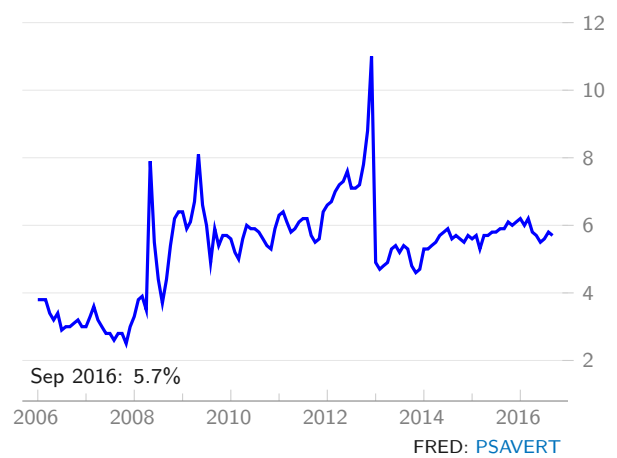
[University of Michigan Survey of Consumers](#)

## Macro and Markets Dashboard: United States

■ New housing starts (thousands of units)

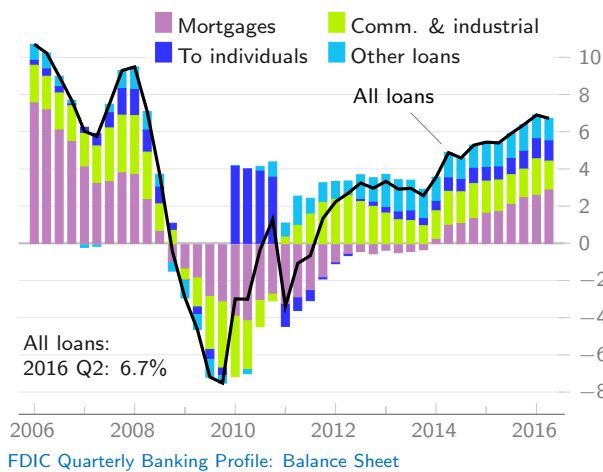


■ Personal savings rate (percent of disposable income)

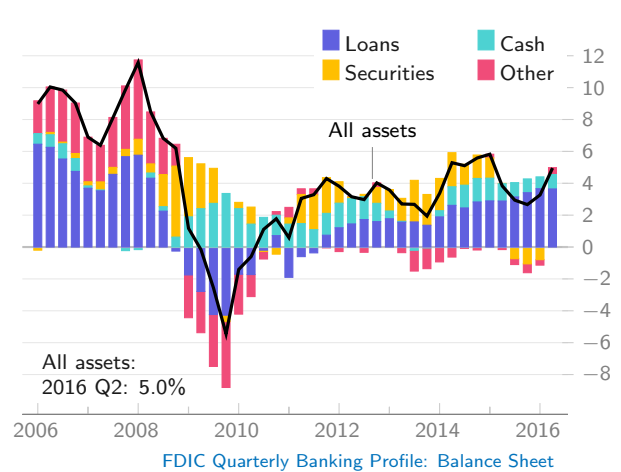


### Depository Corporations

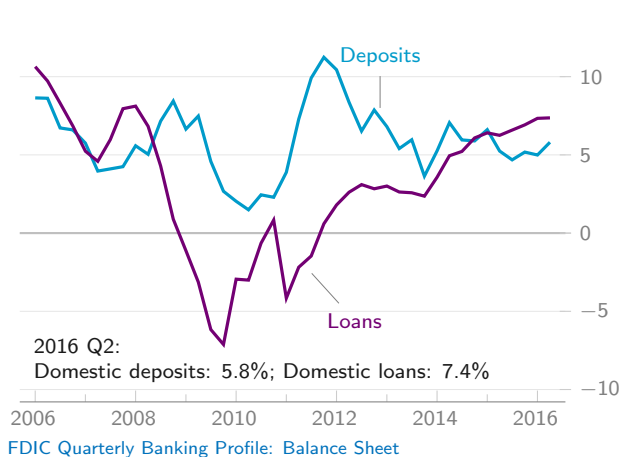
■ Value of bank loans by loan type (annual percent change)



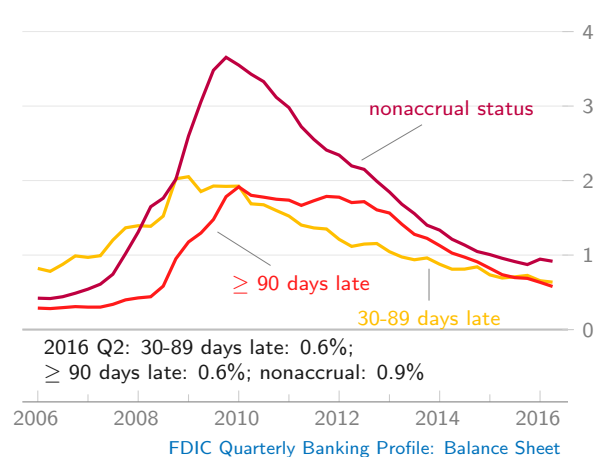
■ Bank assets by major type (annual percent change)



■ Domestic loans and deposits (annual percent change)

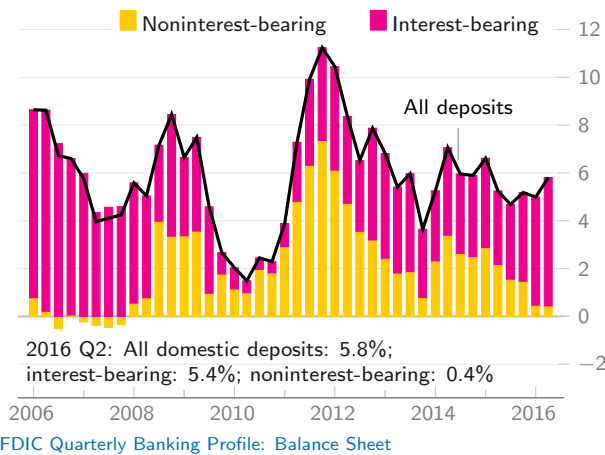


■ Noncurrent loans (share of total loans)

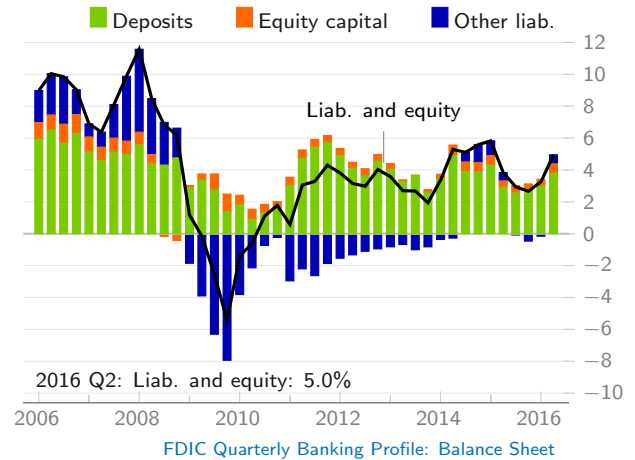


## Macro and Markets Dashboard: United States

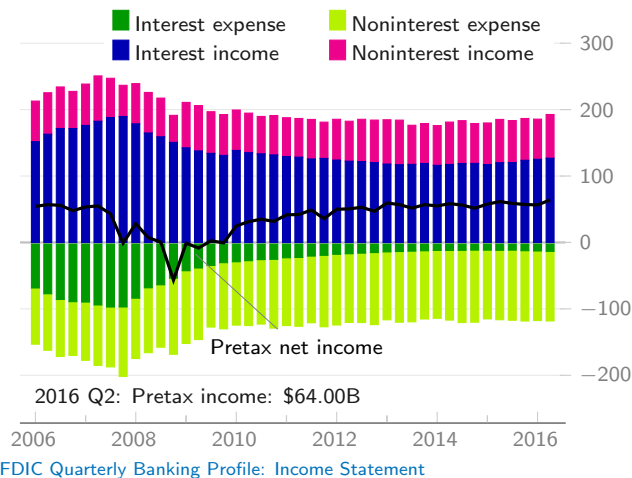
Domestic deposits (annual percent change)



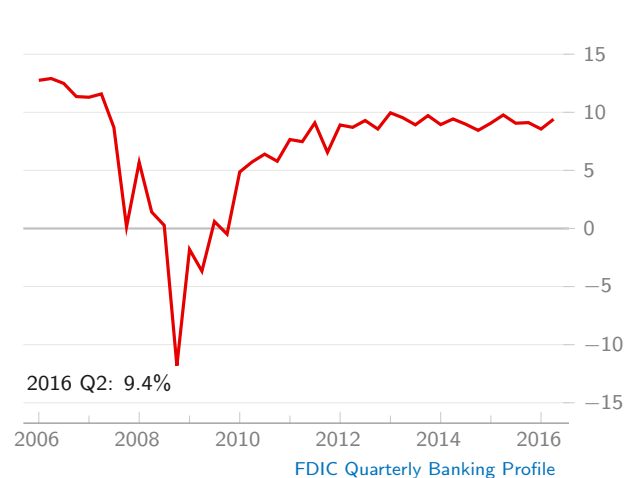
Bank liabilities and equity capital (annual % change)



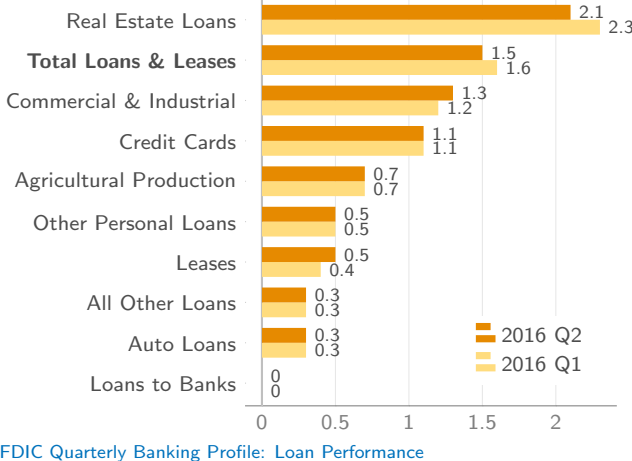
Bank income and expense (USD billions)



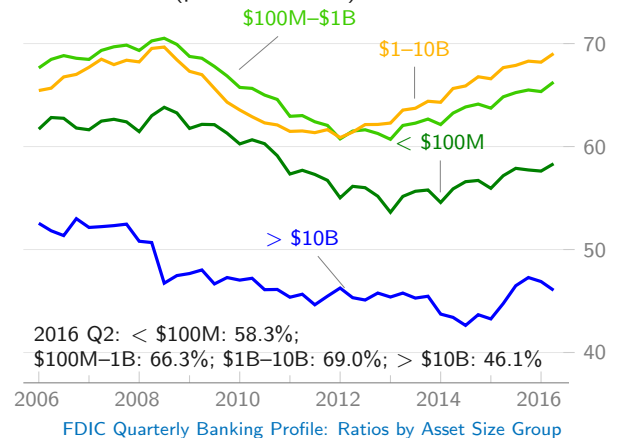
Bank return on equity (ROE)



Noncurrent rate by loan type



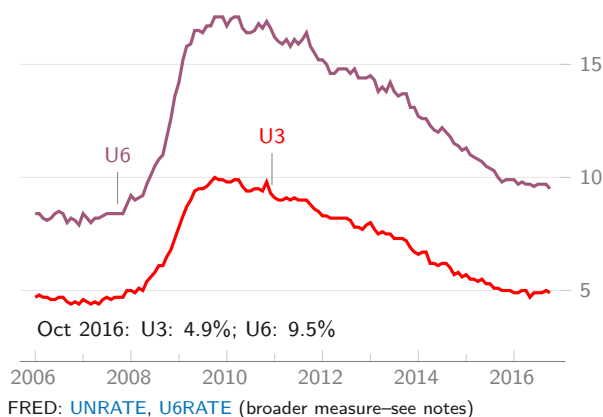
Loans to assets ratio by total bank assets (percent of loans)



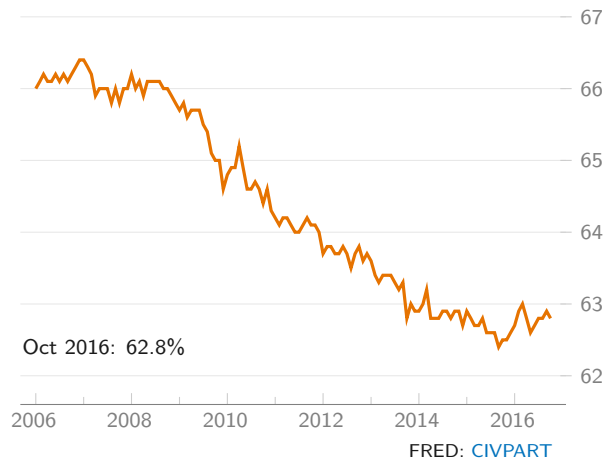


## Labor Markets

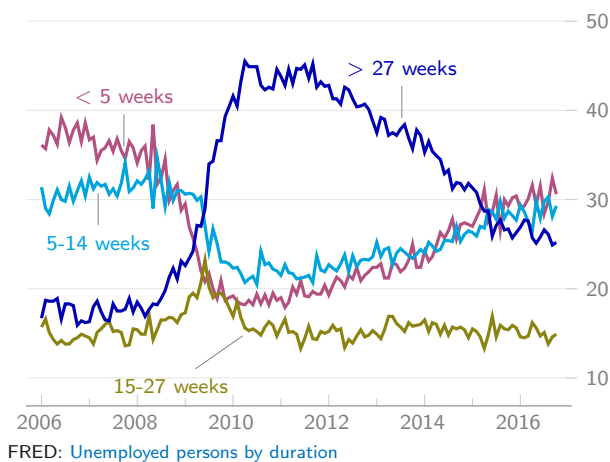
### Civilian unemployment rates (U-3 and U-6)



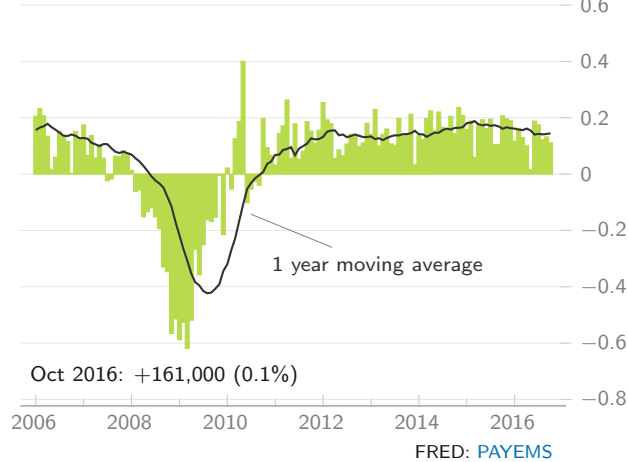
### Labor force participation rate



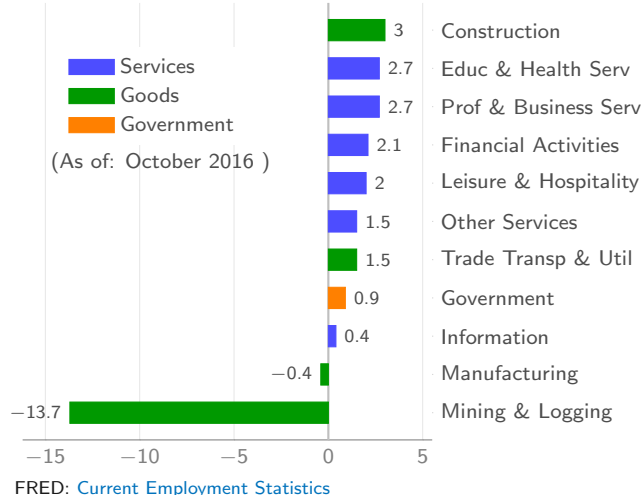
### Share of unemployed by duration



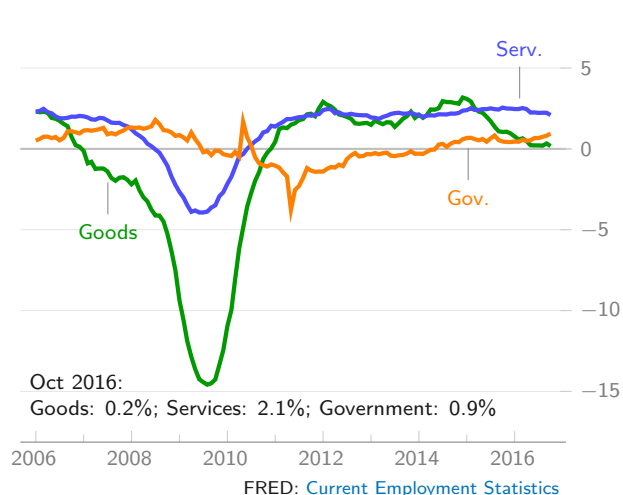
### Nonfarm payrolls (monthly percent change)



### Payroll growth by sector (annual percent change)

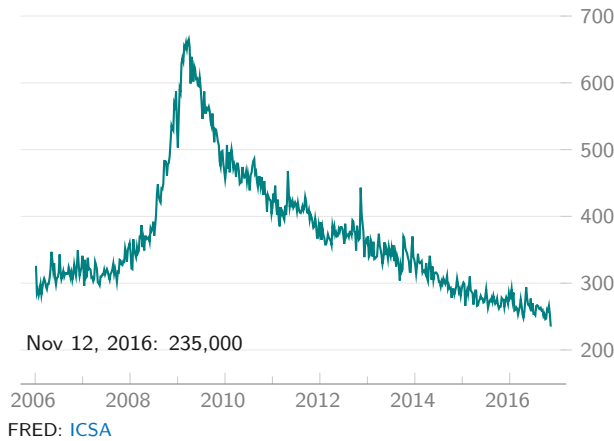


### Payrolls (annual percent change by major category)

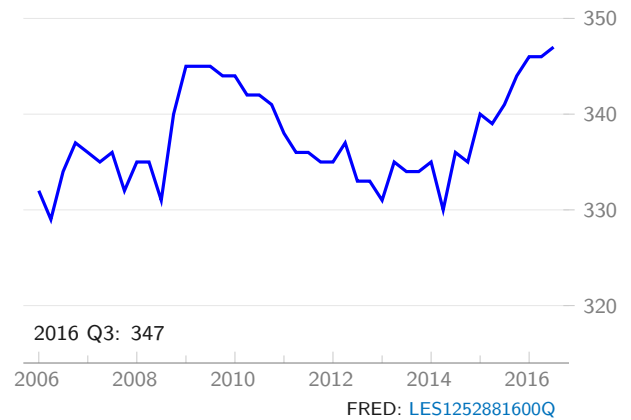


## Macro and Markets Dashboard: United States

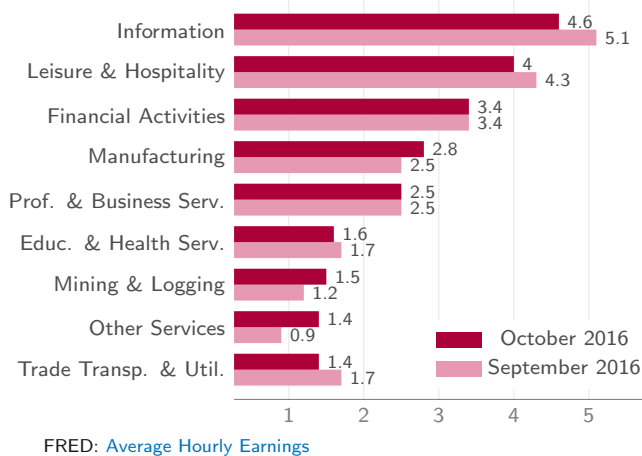
■ New jobless claims (weekly, thousands)



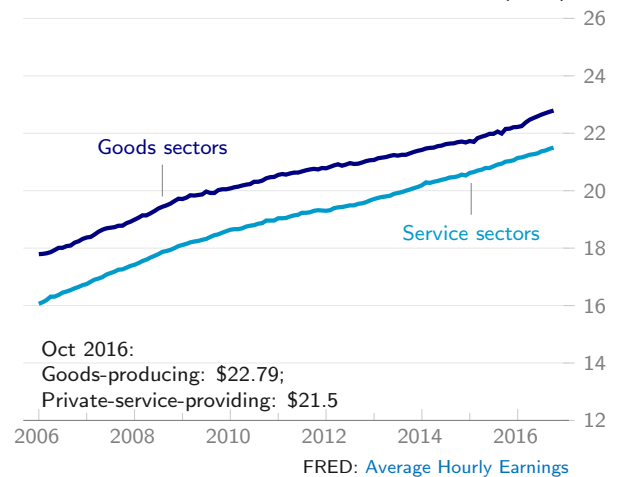
■ Real median weekly wage (1982–84 dollars)



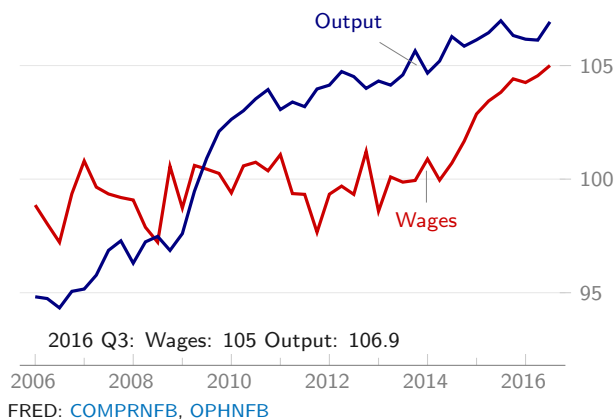
■ Nominal average hourly wage (annual percent change)



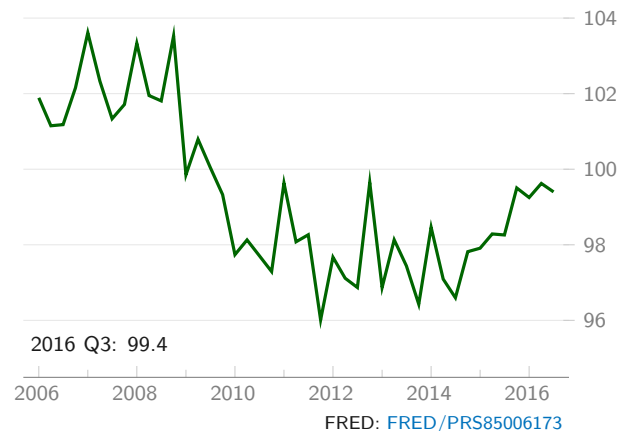
■ Nominal average hourly wages (USD)



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



■ Labor share of output (index, 2005=100)



## Equity Markets

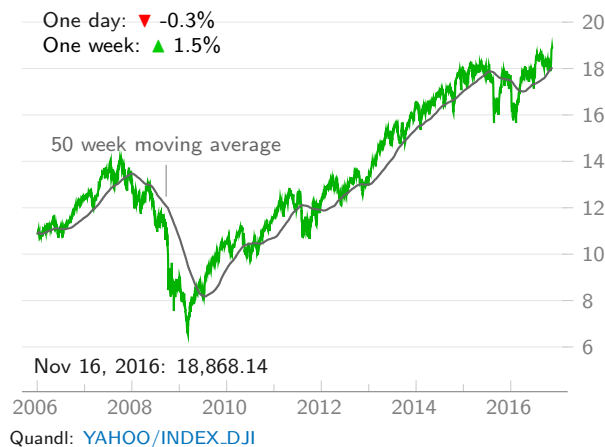
### S&P 500



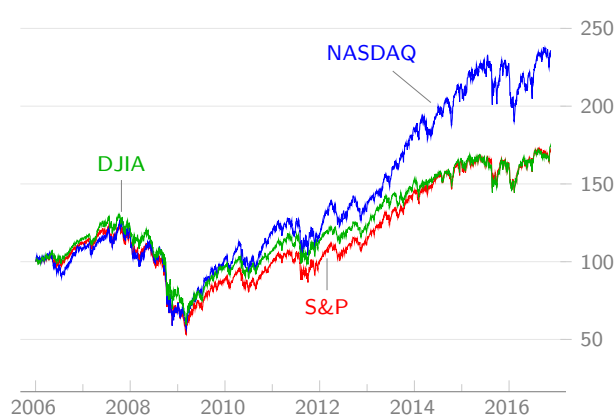
### NASDAQ Composite Index



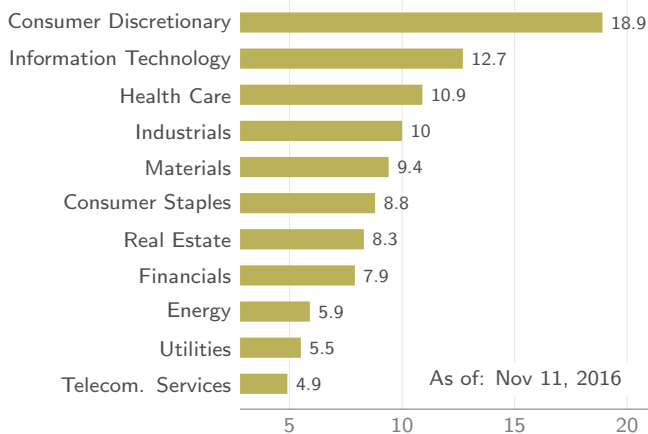
### Dow Jones Industrial Average (thousands)



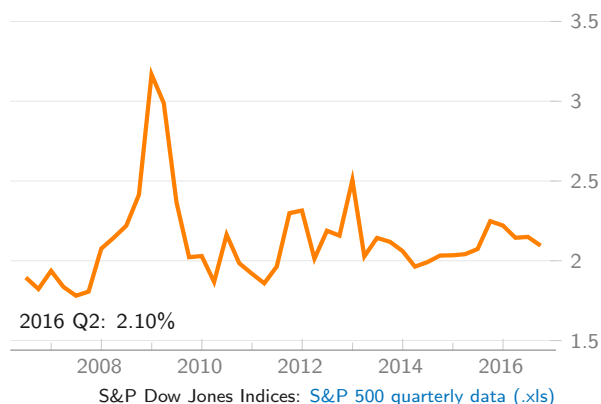
### ...combined and indexed (2006=100)



### S&P 500 five-year growth forecast by sector

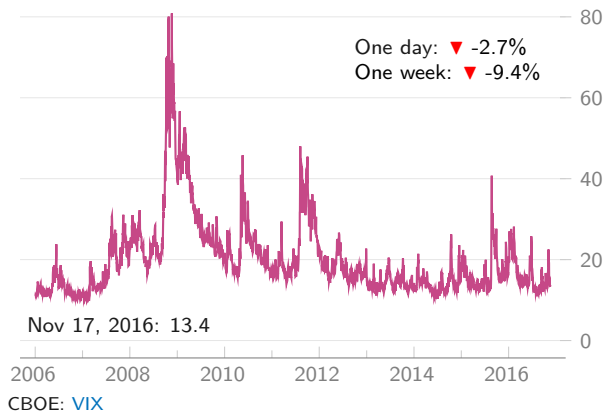


### S&P 500 dividend yield (percent)

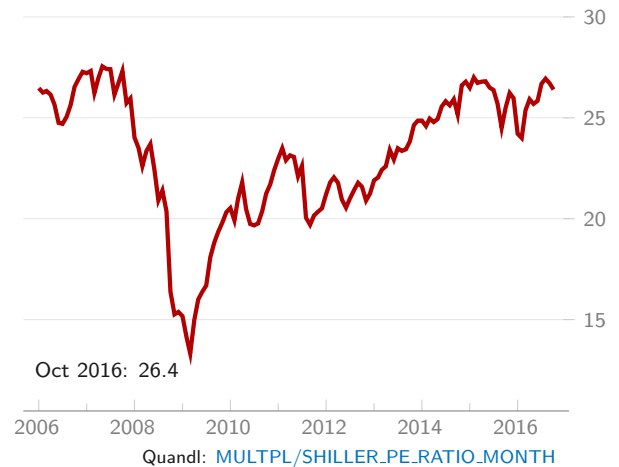


## Macro and Markets Dashboard: United States

■ CBOE volatility index (VIX)

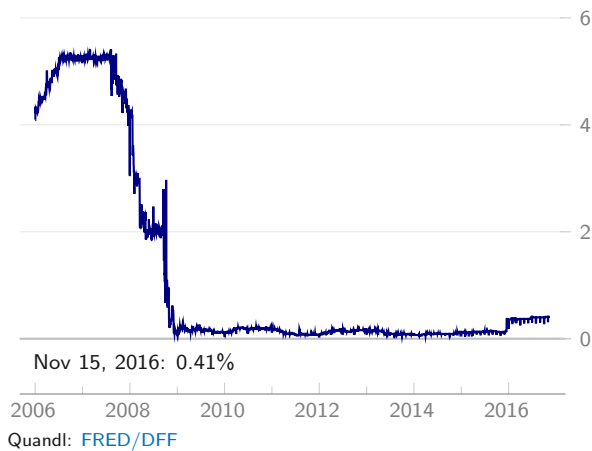


■ Shiller index of price to earnings ratios



## Money and Interest Rates

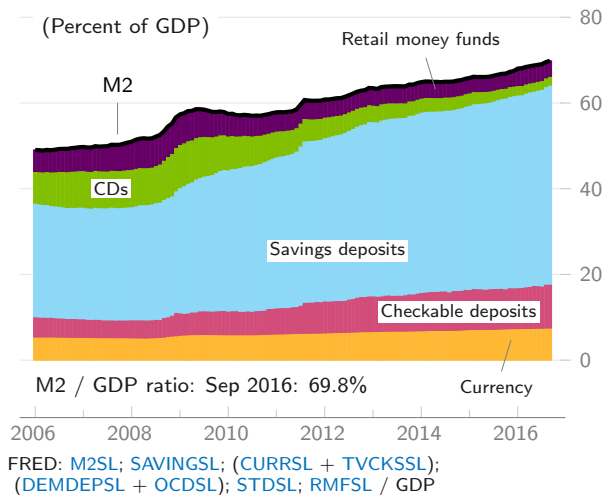
■ Effective fed funds rate



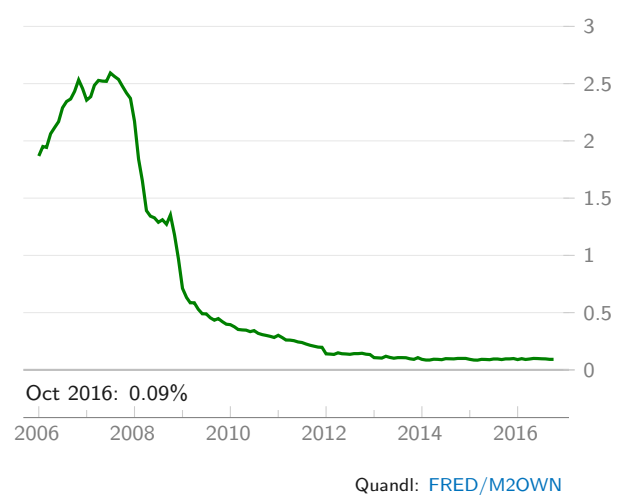
■ Fed excess reserves of depository corporations (USD billion)



■ Cash and cash equivalent deposits (M2)  
(Percent of GDP)

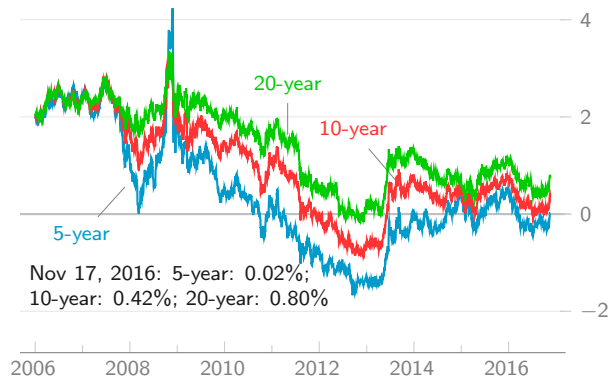


■ Average rate of return on M2



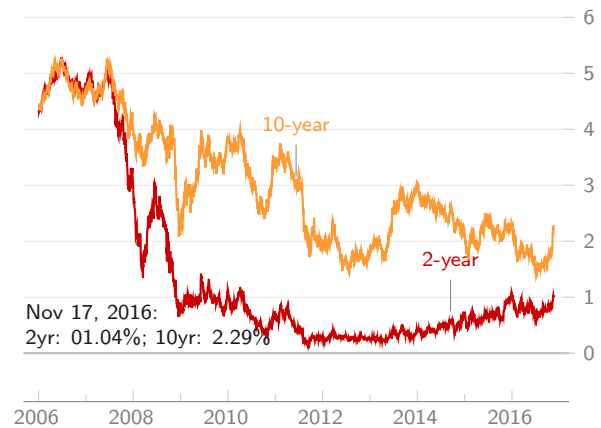
## Macro and Markets Dashboard: United States

■ 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



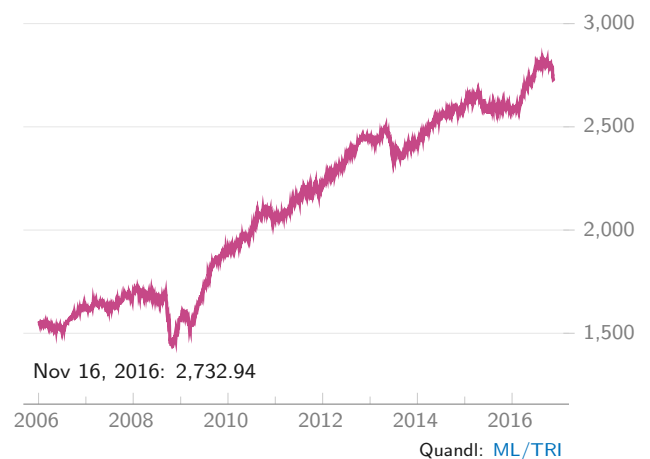
Quandl: [USTREASURY/YIELD](#)

■ AAA corporate bonds (yield)



Quandl: [MOODY/DAAAYLD](#)

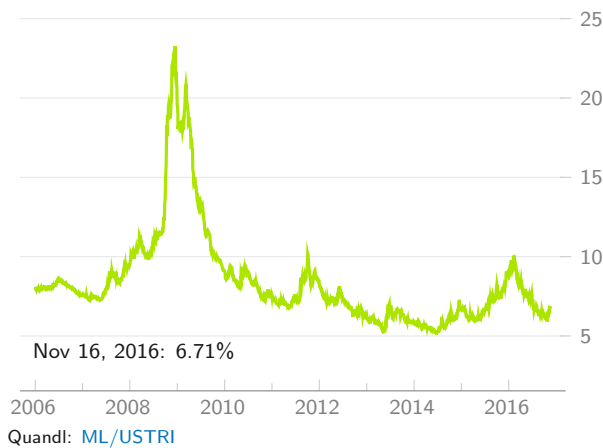
■ Corporate bonds total return index



Quandl: [ML/TRI](#)

## Macro and Markets Dashboard: United States

■ Merrill Lynch high yield corporate bond index (yield)

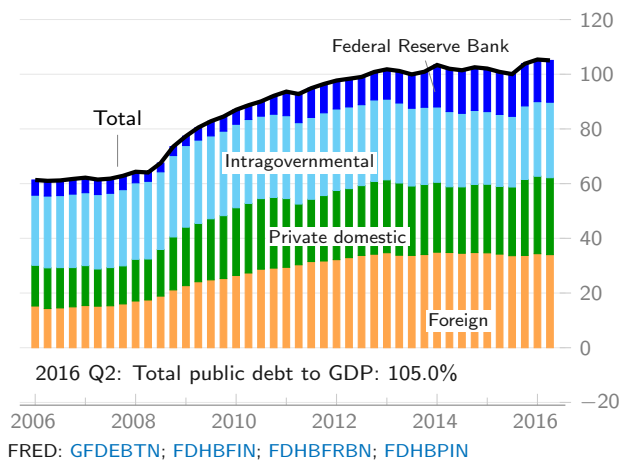


■ Merrill Lynch high yield corporate bond index (spread over 10-year treasury)

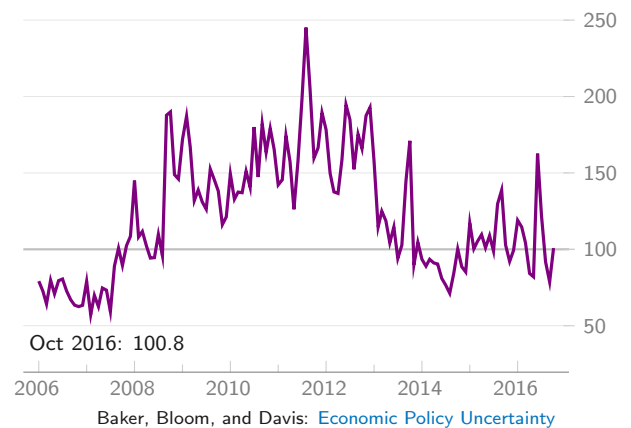


## Government and Policy

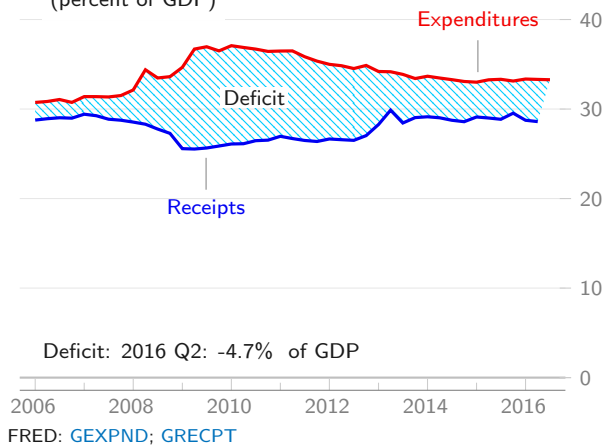
■ Total public debt by holder (percent of GDP)



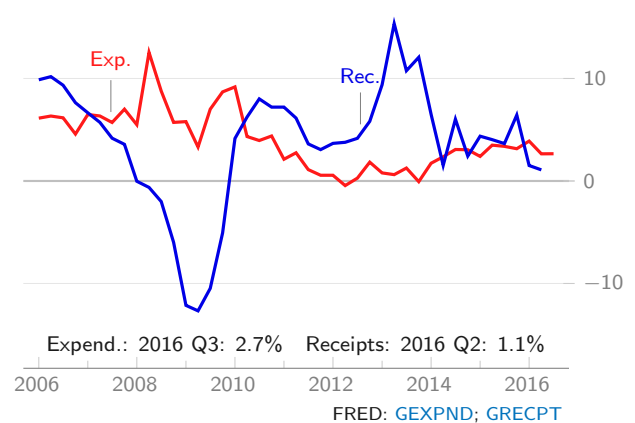
■ Economic policy uncertainty index



■ Government expenditures and receipts (percent of GDP)



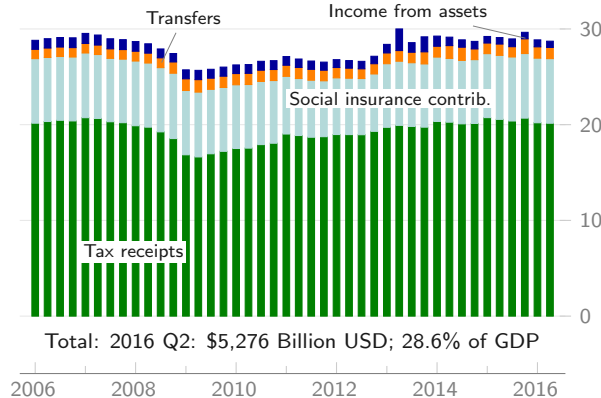
■ Government expenditures and receipts (annual percent change)



## Macro and Markets Dashboard: United States

### Government current receipts by type

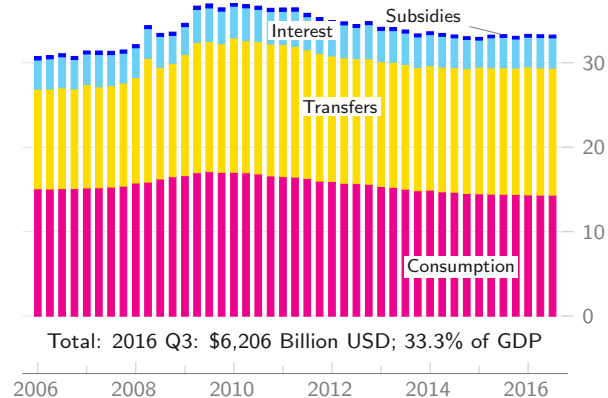
(percent of GDP, seasonally adjusted annual rate)



FRED: [Government Current Receipts and Expenditures](#)

### Government current expenditures by type

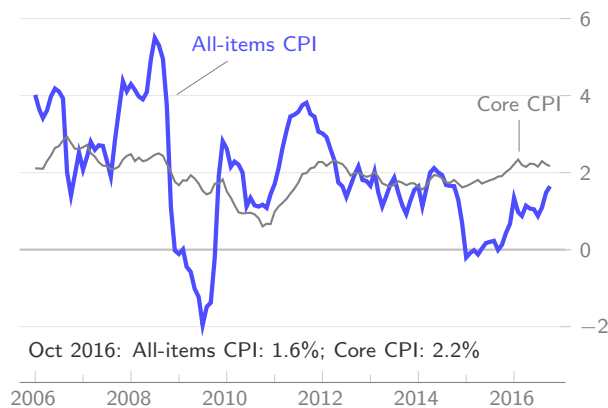
(percent of GDP, seasonally adjusted annual rate)



FRED: [Government Current Receipts and Expenditures](#)

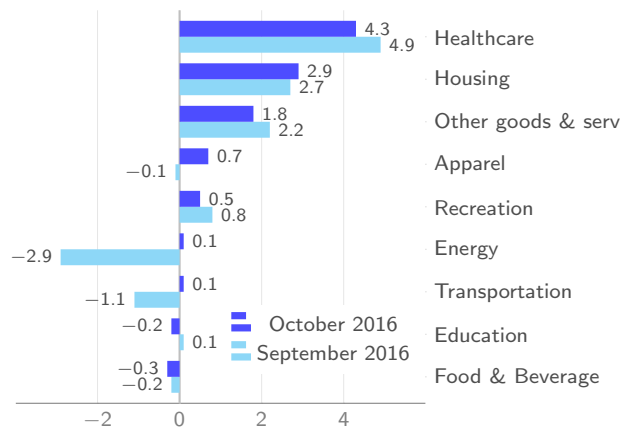
## Prices

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



All-items: FRED: [CPIAUCSL](#); Core: FRED: [CPIFESL](#)

### CPI components (annual percent change)



FRED: [CPI Indexes](#)

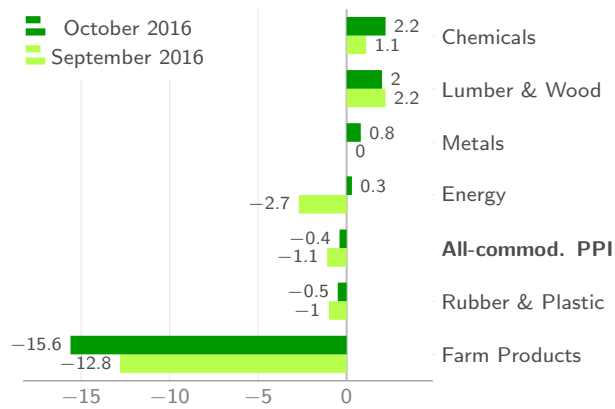
### Producer price index, all commodities (PPIACO)

(annual percent change)



FRED: [PPIACO](#)

### PPIACO selected components (annual percent change)



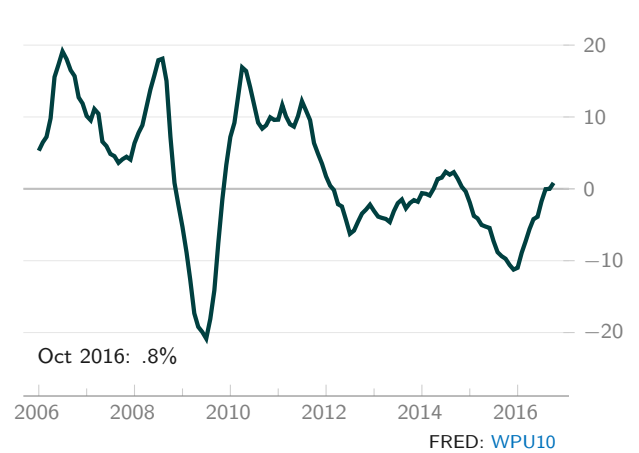
FRED: [PPI Indexes](#)

## Macro and Markets Dashboard: United States

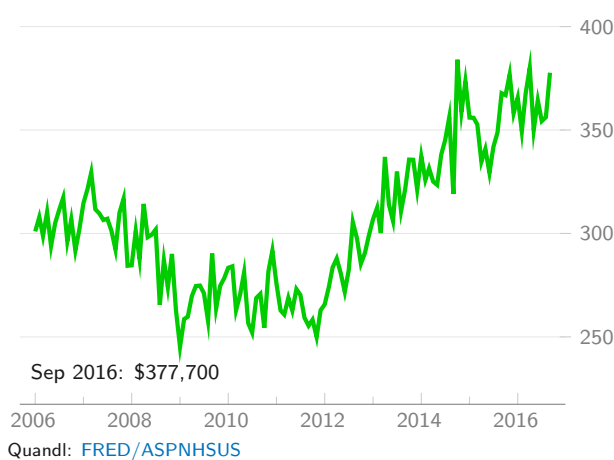
Oil price (USD per barrel, WTI)



PPI growth: metals (annual percent change)



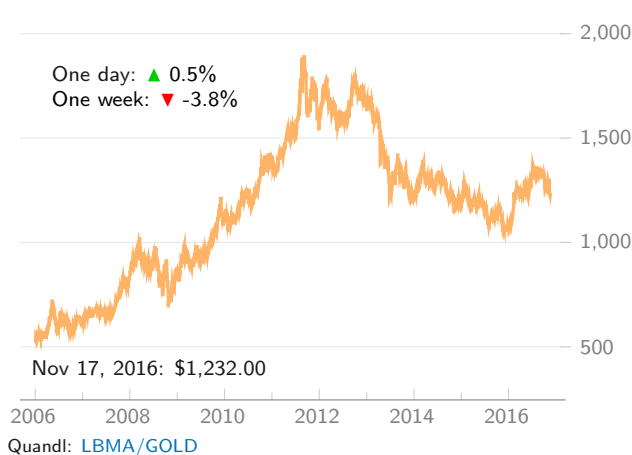
Average sales price for new houses (thousands of USD)



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



Gold price (USD per ounce)



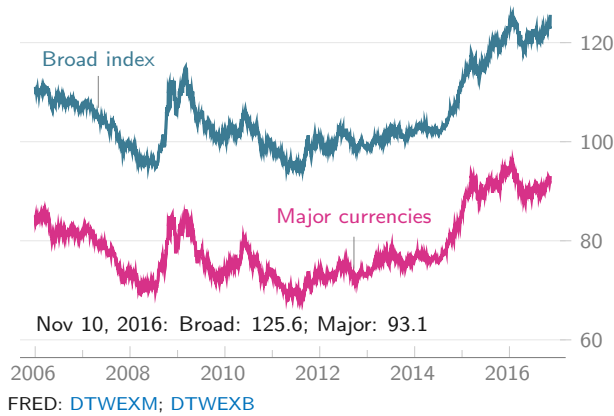
Silver price (USD per ounce)



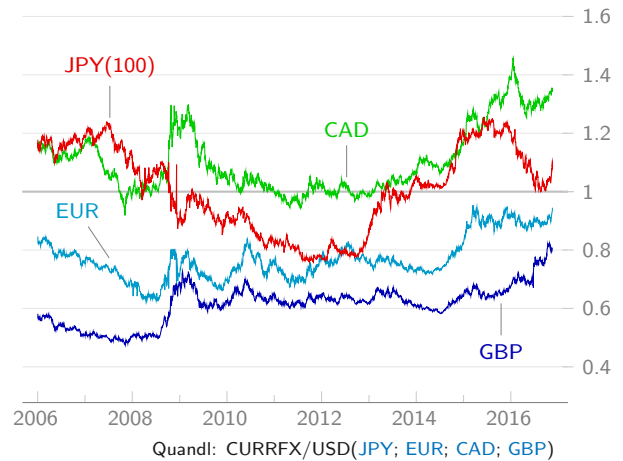


## Trade and External Sector Indicators

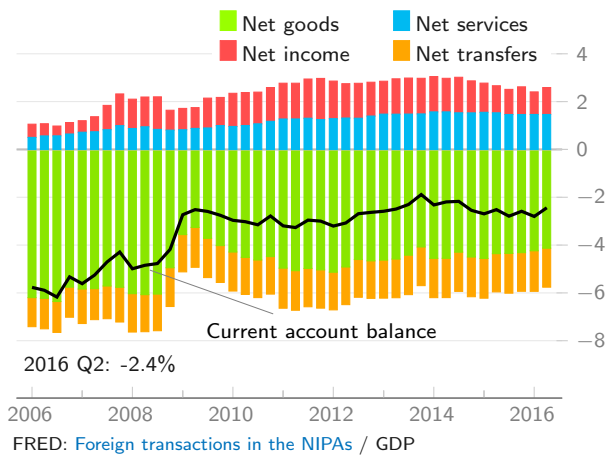
Trade weighted dollar indices (1973=100)



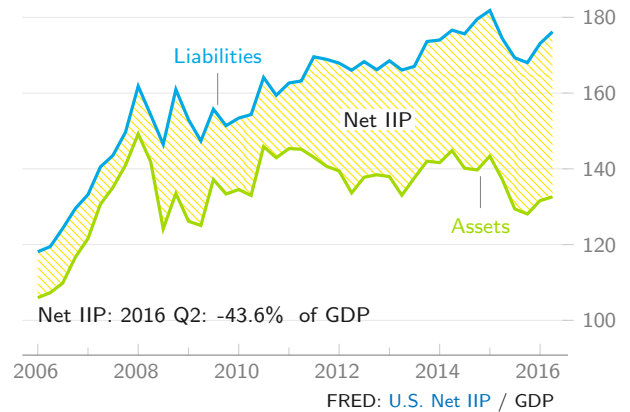
Indirect exchange rates (USD-CUR)



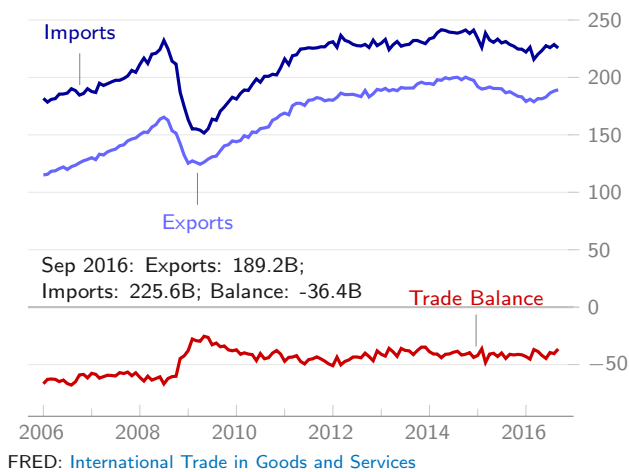
Current account balance components (% of GDP)



Net international investment position (% of GDP)  
(percent of GDP)



Imports, Exports, and Trade Balance (USD billion)

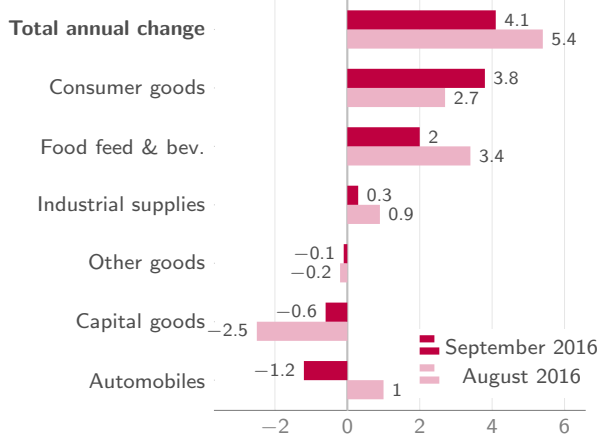


Trade balance (percent of GDP)



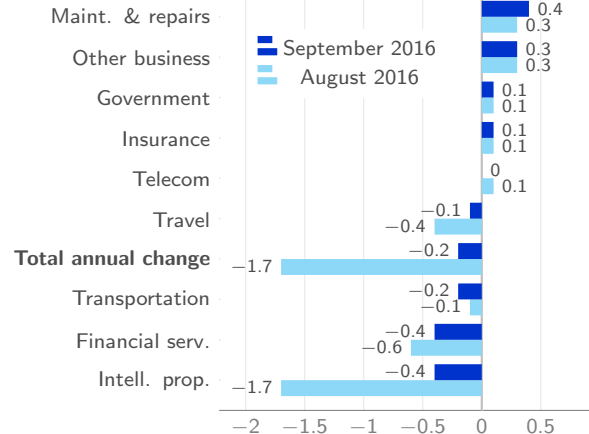
## Macro and Markets Dashboard: United States

### Net exports of goods (annual percent change)



FRED: [U.S. International Trade in Goods and Services](#)

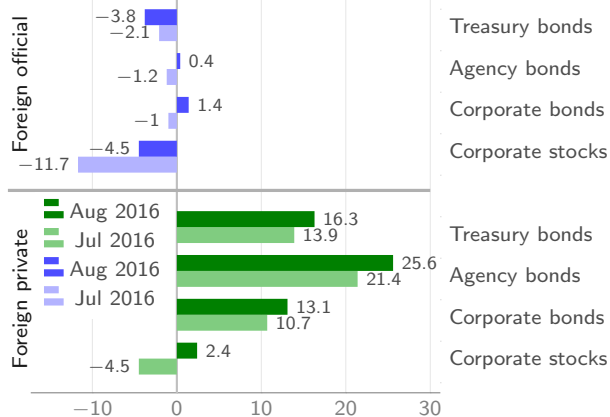
### Net exports of services (annual percent change)



Census Bureau: [U.S. International Trade in Goods and Services](#)

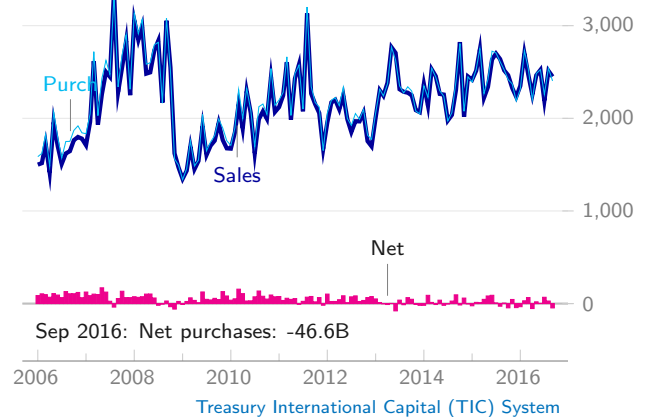
## Capital Flows

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

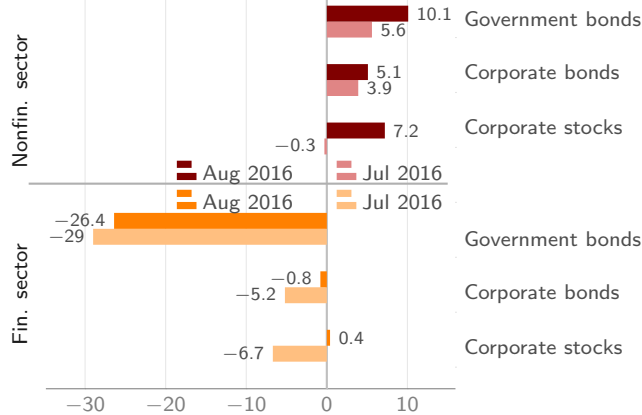


Treasury International Capital (TIC) System

### Foreign purchases and sales of U.S. securities (in billions of U.S. dollars)

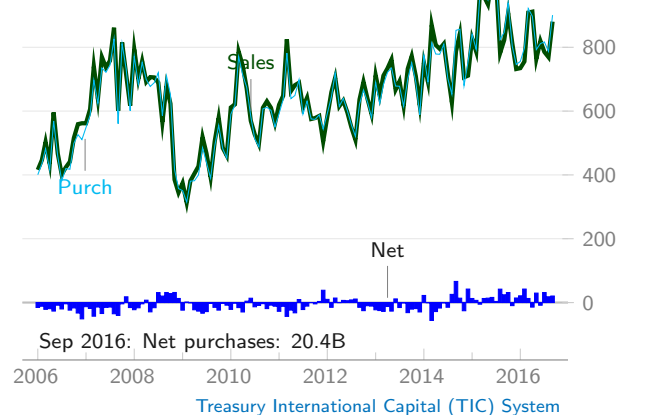


### U.S. holdings of foreign securities (annual % change)















Treasury International Capital (TIC) System

### U.S. purchases and sales of foreign securities (in billions of U.S. dollars)



## Exchange Rate Table

■ Indirect exchange rates against the US Dollar (  USD)

Currency	Rate <sup>1</sup>	1 day % ch.	1 week % ch.	1 month % ch.	1 year % ch.	1 year high	1 year low	Updated:
 <b>EUR</b>	0.941	▼ -0.07	▲ 2.08	▲ 3.19	▲ 2.79	0.941	0.867	2016-11-18
 <b>GBP</b>	0.806	▼ -0.05	▲ 1.47	▼ -1.01	▲ 17.48	0.822	0.660	2016-11-18
 <b>JPY</b>	110.029	▼ -0.21	▲ 3.08	▲ 6.05	▼ -10.58	122.463	99.988	2016-11-18
 <b>CAD</b>	1.354	▼ -0.01	▼ -0.05	▲ 3.06	▲ 1.29	1.458	1.253	2016-11-18
 <b>MXN</b>	20.433	▲ 0.03	▼ -1.78	▲ 9.40	▲ 16.28	20.797	16.999	2016-11-18
 <b>AUD</b>	1.350	▼ -0.10	▲ 1.99	▲ 4.14	▼ -2.80	1.457	1.281	2016-11-18
 <b>CNY</b>	6.870	▼ -0.12	▲ 1.06	▲ 1.89	▲ 6.13	6.878	6.439	2016-11-17
 <b>CHF</b>	1.007	0.00	▲ 1.97	▲ 1.84	▲ 1.65	1.025	0.953	2016-11-18
 <b>NZD</b>	1.422	▼ -0.17	▲ 1.18	▲ 2.86	▼ -3.88	1.562	1.341	2016-11-18
 <b>SEK</b>	9.236	▼ -0.03	▲ 1.44	▲ 4.36	▲ 8.01	9.239	7.965	2016-11-18
 <b>NOK</b>	8.547	▼ -0.03	▲ 1.69	▲ 4.88	▼ -1.65	8.946	7.971	2016-11-18
 <b>DKK</b>	7.002	▼ -0.04	▲ 2.16	▲ 3.20	▲ 2.55	7.005	6.455	2016-11-18
 <b>RUB</b>	64.807	▼ 0.00	▼ -1.62	▲ 4.03	▼ -8.77	82.900	61.998	2016-11-18
 <b>HKD</b>	7.757	▼ -0.01	▼ -0.01	▼ -0.01	▲ 0.08	7.822	7.749	2016-11-18
 <b>SGD</b>	1.422	▼ -0.09	▲ 0.73	▲ 2.52	▲ 1.18	1.444	1.337	2016-11-18
 <b>TRY</b>	3.375	0.00	▲ 3.74	▲ 9.42	▲ 12.23	3.375	2.796	2016-11-18
 <b>KRW</b>	1180.900	▲ 0.42	▲ 1.01	▲ 5.08	▲ 0.69	1241.130	1090.050	2016-11-18
 <b>ZAR</b>	14.420	▼ -0.06	▲ 0.55	▲ 4.12	▼ -3.30	16.870	13.222	2016-11-18
 <b>BRL</b>	3.434	▲ 0.05	▲ 1.25	▲ 7.76	▼ -8.59	4.154	3.112	2016-11-18
 <b>INR</b>	67.990	▼ -0.13	▲ 1.35	▲ 1.87	▲ 1.35	68.797	65.940	2016-11-17
 <b>ILS</b>	3.864	▲ 0.44	▲ 0.63	▲ 1.06	▲ 0.17	3.975	3.738	2016-11-17
 <b>EGP</b>	15.400	▲ 2.60	▼ -5.52	▲ 42.48	▲ 50.09	17.850	7.646	2016-11-17
 <b>IDR</b>	13370.000	▼ -0.04	▼ -1.03	▲ 2.54	▼ -4.69	14130.000	12770.000	2016-11-17
 <b>THB</b>	35.520	▼ -0.03	▲ 0.45	▲ 1.89	▼ -1.15	36.325	34.196	2016-11-18
 <b>MYR</b>	4.410	▲ 1.36	▲ 1.94	▲ 4.76	▲ 1.54	4.420	3.835	2016-11-17
 <b>ARS</b>	15.440	▼ -0.91	▲ 3.50	▲ 1.65	▲ 36.74	15.815	9.658	2016-11-17
 <b>COP</b>	3156.000	▲ 1.14	▲ 1.43	▲ 7.98	▼ -3.54	3414.000	33.140	2016-11-17
 <b>CLP</b>	676.190	▲ 0.24	▲ 2.46	▲ 1.26	▼ -5.17	732.000	642.000	2016-11-17

Quandl: [CURRFX/USD\(CUR\)](#)

<sup>1</sup> The number of units of foreign currency required to purchase one U.S. dollar.

► Contact: **Brian Dew** |  [brianwdew@gmail.com](mailto:brianwdew@gmail.com) |  [briandew.wordpress.com](http://briandew.wordpress.com) |  [@bd\\_econ](https://twitter.com/bd_econ)