

Chartbook: United States

Updated: August 13, 2019



Key Indicators

			change over prev.	as of:
GDP	21.3T		2.1%	2019 Q2
Unemp. rate	3.7%		0.0	Jul 2019
CPI Inflation	1.7%		-0.1	Jun 2019

			one week change	one month change	as of:
S&P 500	2,883.09		1.3%	-4.3%	2019-08-12
DJIA	25,897.71		0.7%	-5.2%	2019-08-12
NASDAQ	7,863.41		1.8%	-4.6%	2019-08-12
VIX	21.09		-14.2%	70.2%	2019-08-12
2-yr t-bond	1.58%		-0.01	-0.26	2019-08-12
10-yr t-bond	1.65%		-0.10	-0.47	2019-08-12
Crude oil	\$54.93		0.4%	-8.8%	2019-08-12
USD index	129.65		0.4%	1.6%	2019-08-09

chart: data:

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About the Chartbook

The United States Chartbook includes more than 100 indicators of the performance of the U.S. economy. Chartbook plots follow a uniform design. The line plots show trends since 2006, while the horizontal bar plots decompose the most recent developments. The latest value and its reference period are listed in the bottom left corner of line plots. Below each plot is a brief listing of the source with a link (in blue) to the source data.

Contact

Brian Dew

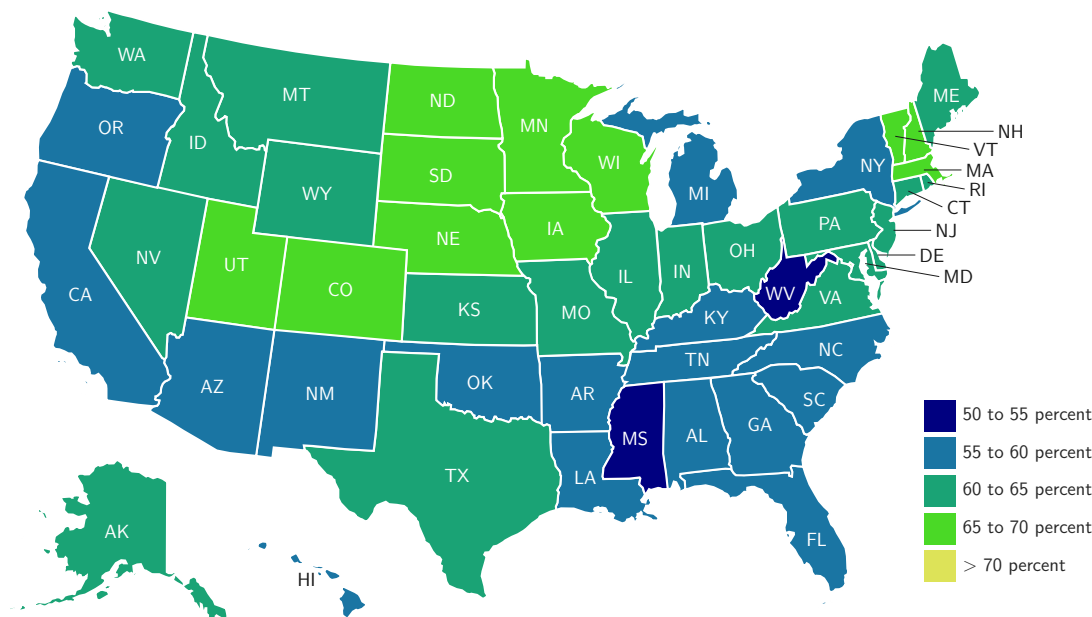
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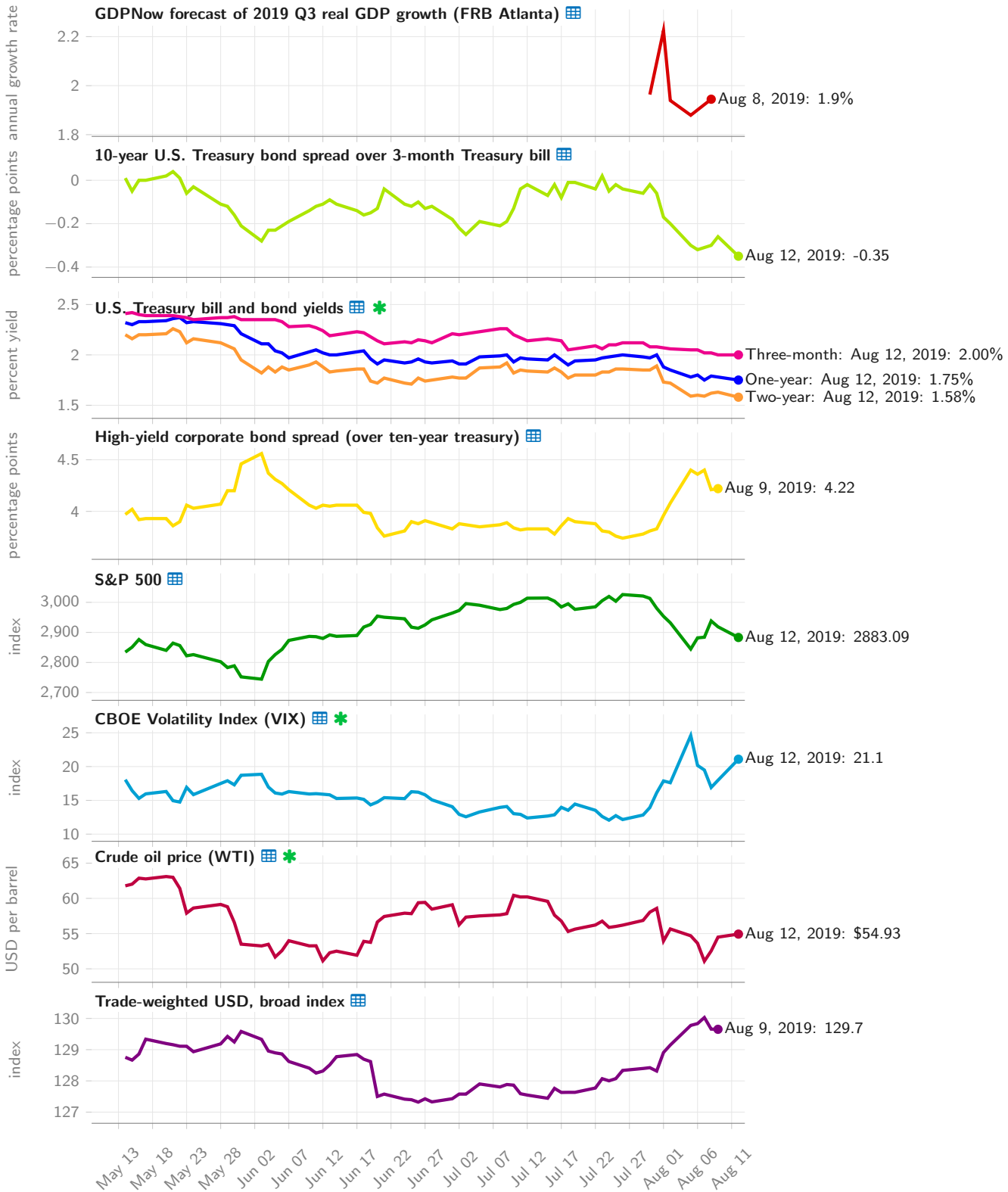
Chart of interest

■ Employment-Population Ratio by State, June 2019



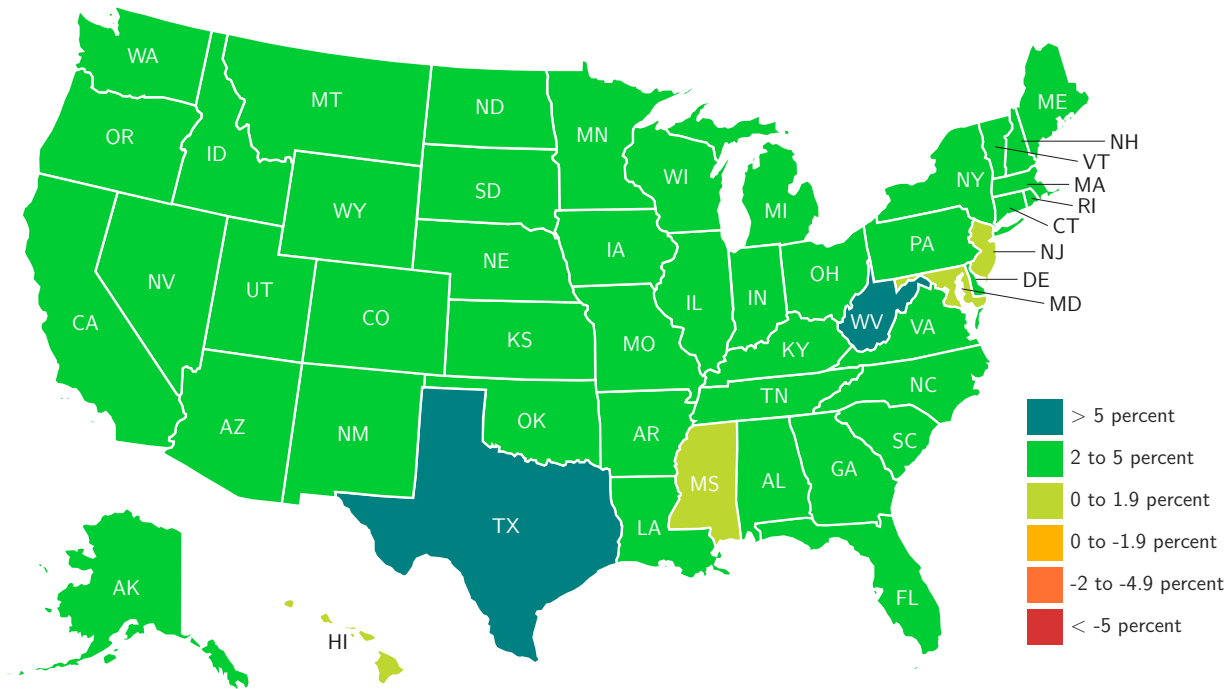
Source: U.S. Bureau of Labor Statistics: Employment Percent of Civilian NonInstitutional Population, Seasonally Adjusted, [Monthly](#)

High-frequency indicators



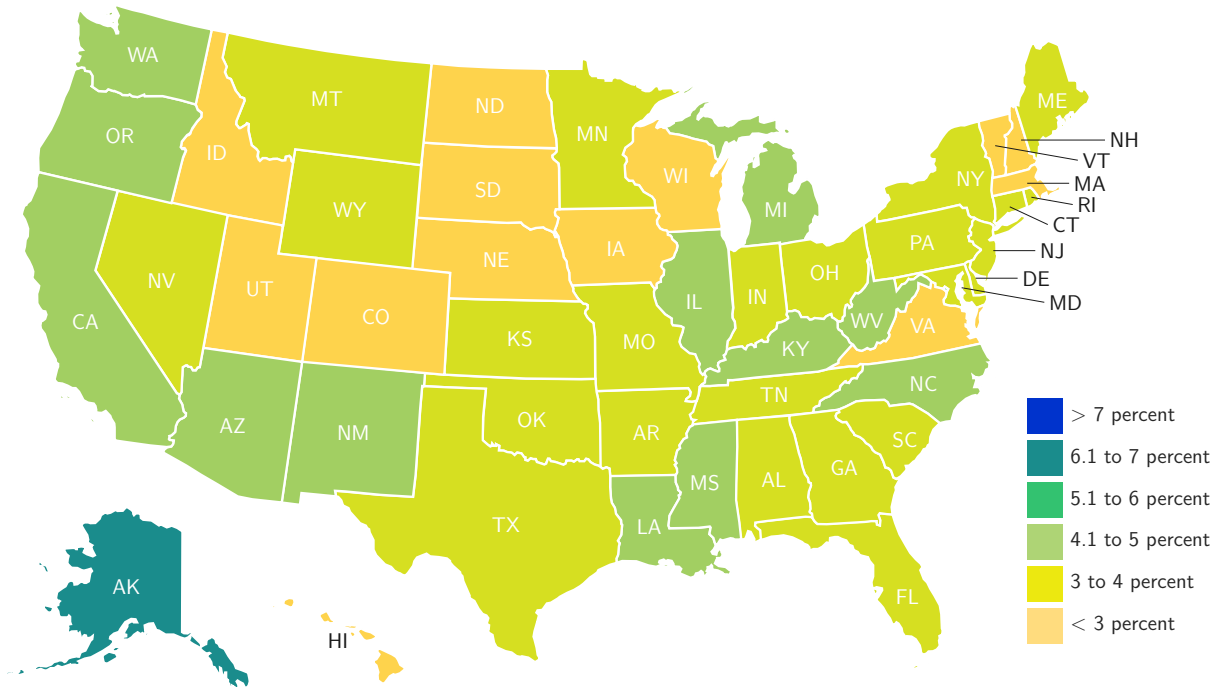
State-level economic indicators

■ Real GDP growth by state in 2019 Q1 (change over previous quarter, annualized)



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

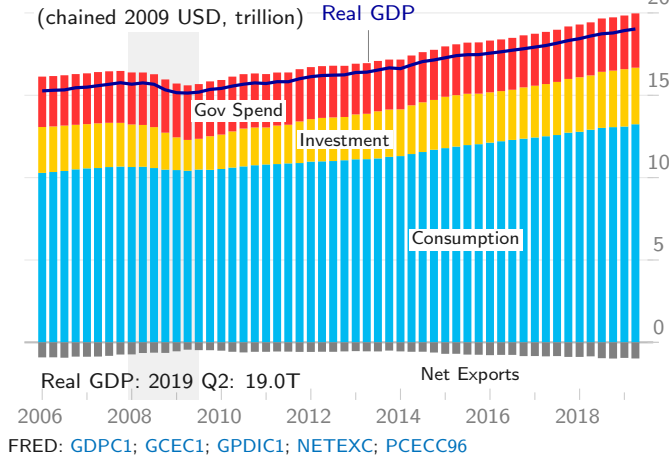
■ Unemployment rate by state, June 2019



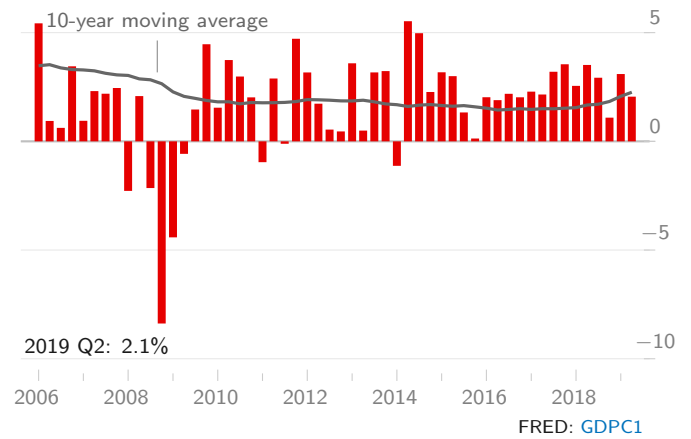
Source: U.S. Bureau of Labor Statistics (BLS), [Local Area Unemployment Statistics \(LAUS\)](#)

Macroeconomic Indicators: Overview

Components of real gross domestic product (GDP)

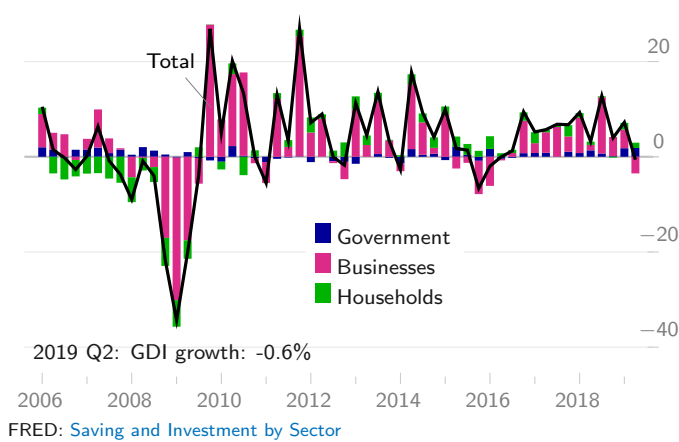


Real GDP growth (annualized quarterly growth) *

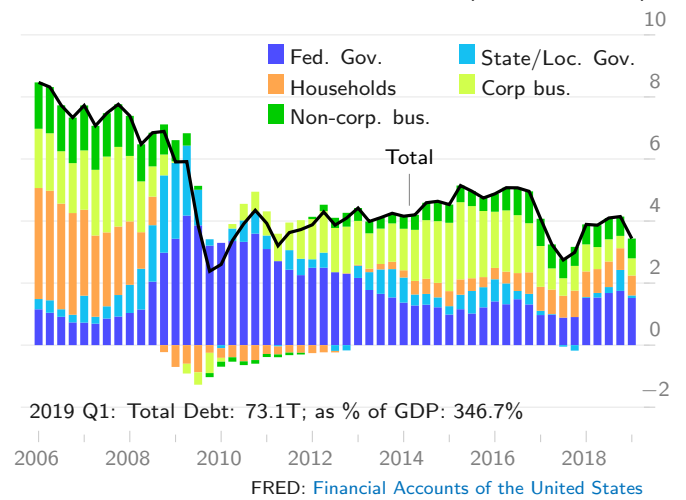


Gross domestic investment (GDI)

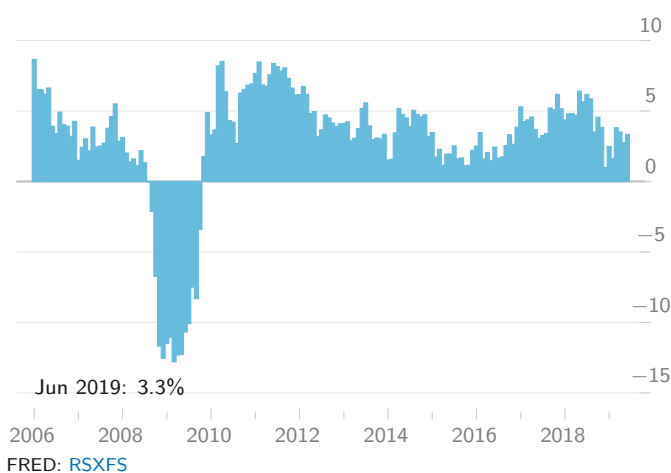
(annualized quarterly growth)



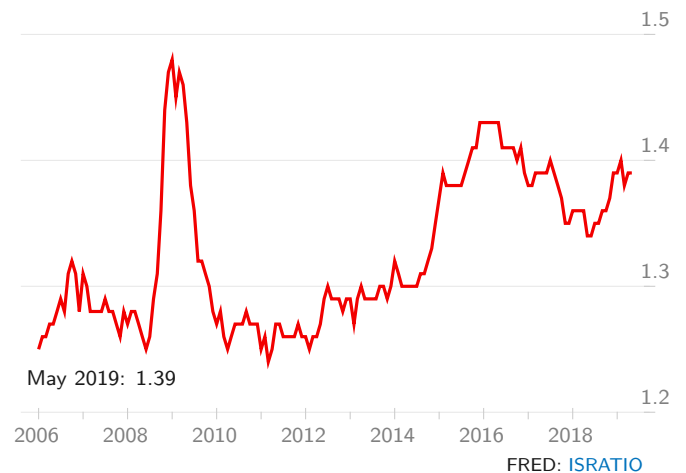
Net new borrowing by sector (one-year growth)



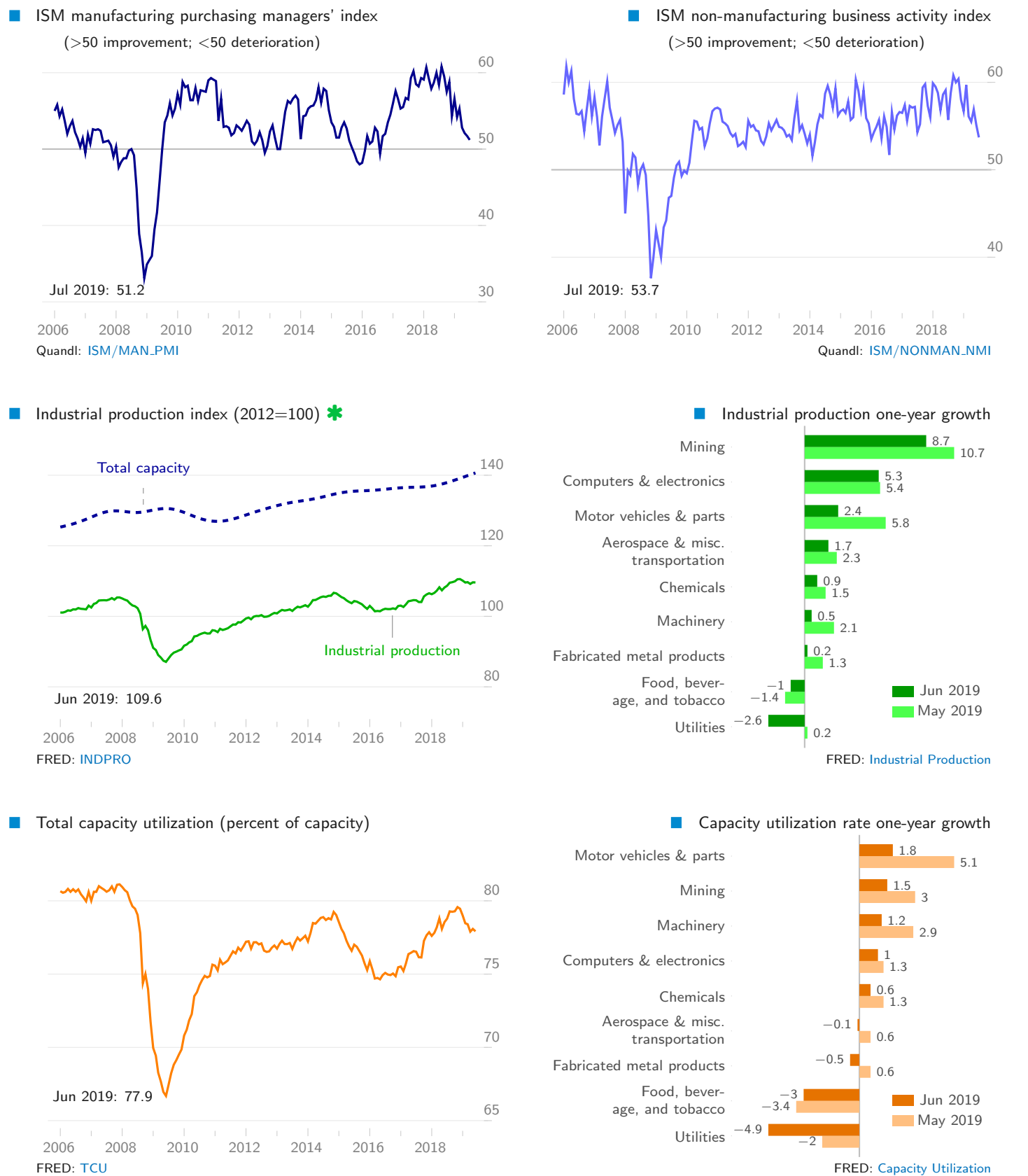
Retail sales excluding food (one-year growth) *



Inventories to sales ratio



Macroeconomic Indicators: Businesses



Total capacity utilization (percent of capacity)

Jun 2019: 77.9

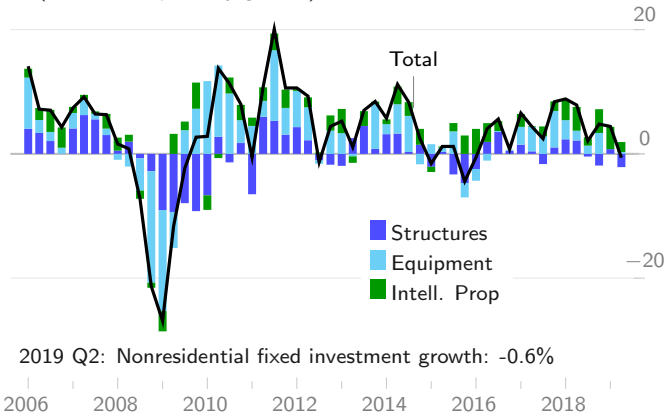
FRED: TCU

Capacity utilization rate one-year growth

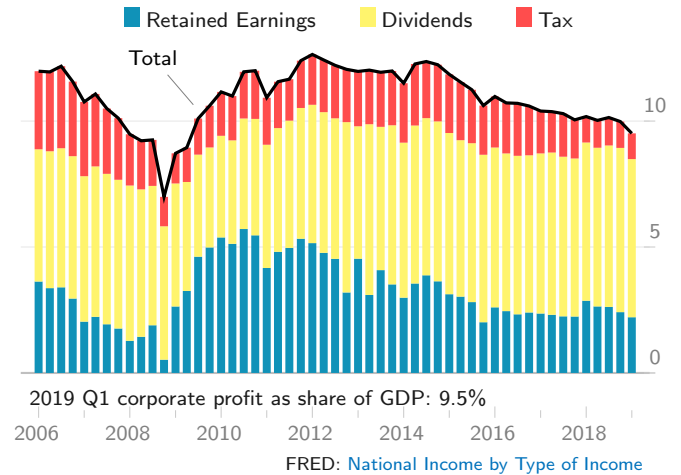
Category	Jun 2019	May 2019
Motor vehicles & parts	1.8	5.1
Mining	1.5	3
Machinery	1.2	2.9
Computers & electronics	1	1.3
Chemicals	0.6	1.3
Aerospace & misc. transportation	-0.1	0.6
Fabricated metal products	-0.5	0.6
Food, beverage, and tobacco	-3	-3.4
Utilities	-4.9	-2

FRED: Capacity Utilization

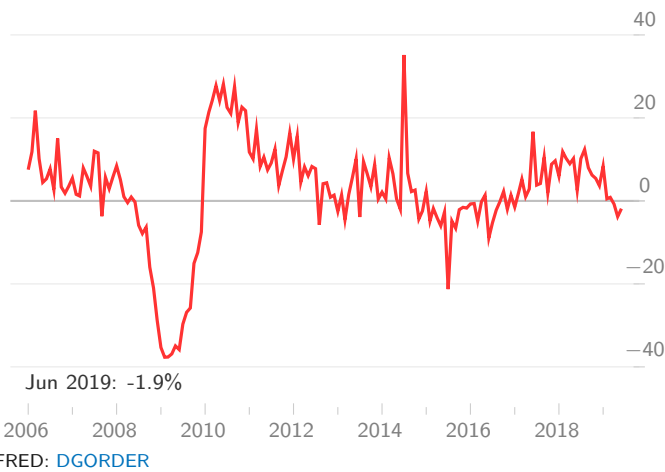
Real private nonresidential fixed investment (annualized quarterly growth)



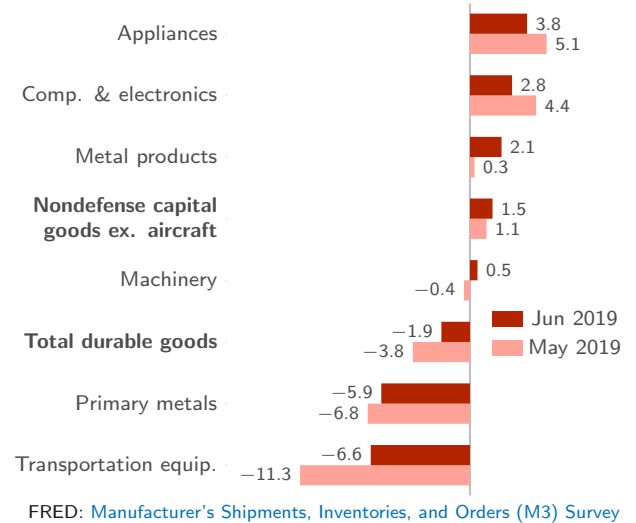
Destination of corporate profits (percent of GDP)



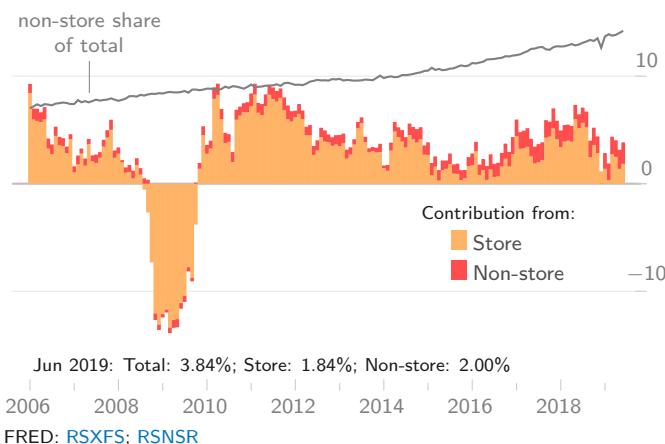
Durable goods new orders (one-year growth) *



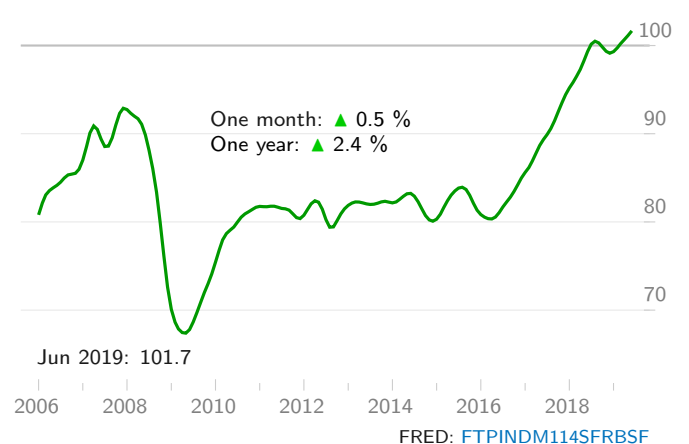
Durable goods new orders by category, one-year growth



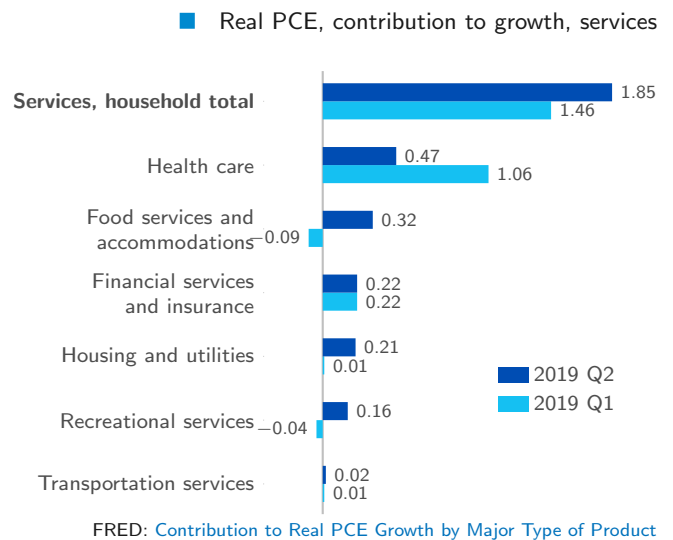
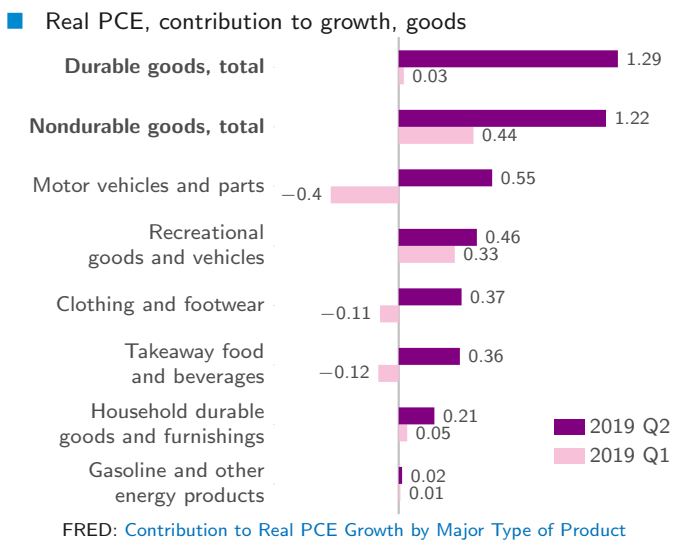
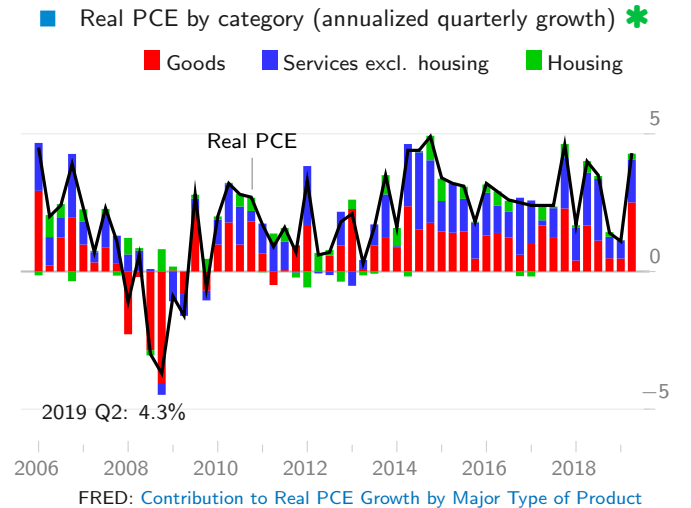
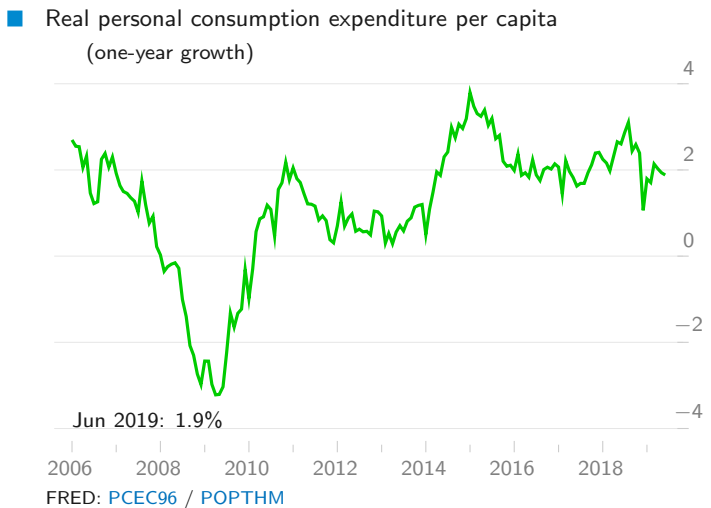
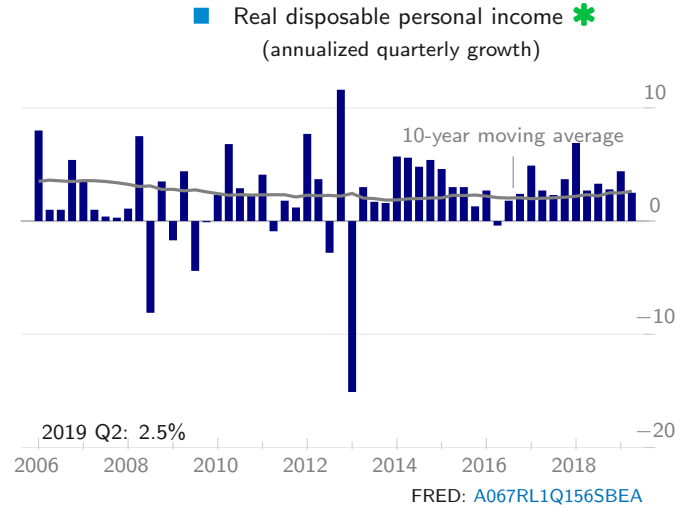
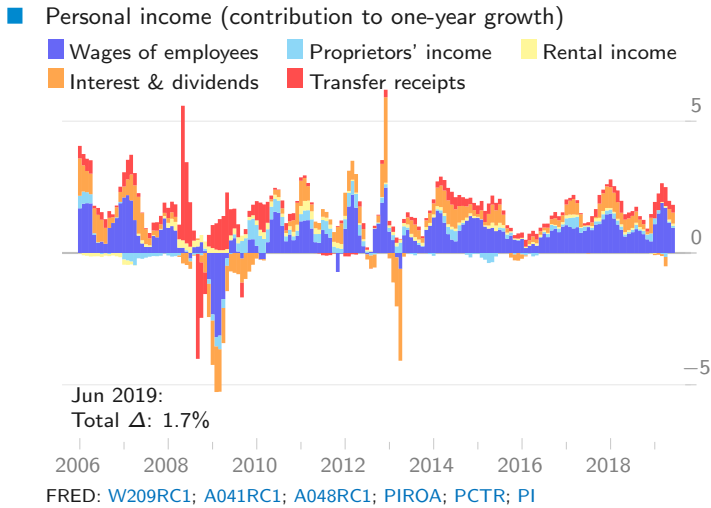
Retail sales, store vs. non-store (one-year growth)



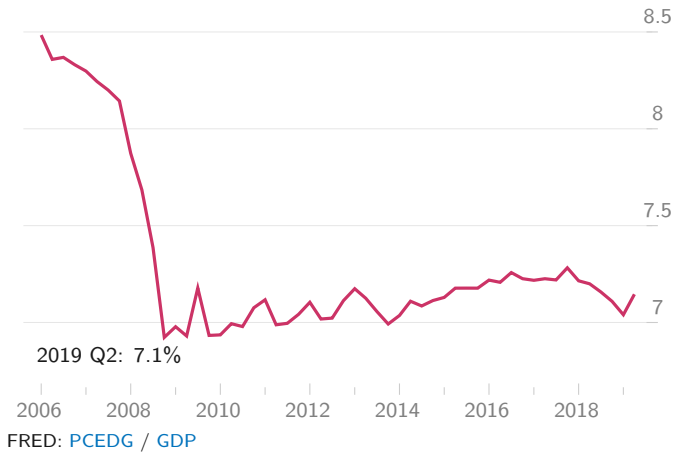
FRBSF tech pulse index (2000=100)



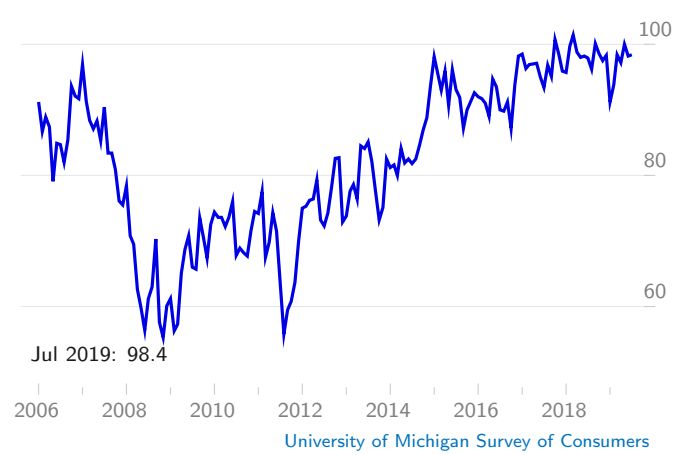
Macroeconomic Indicators: Households



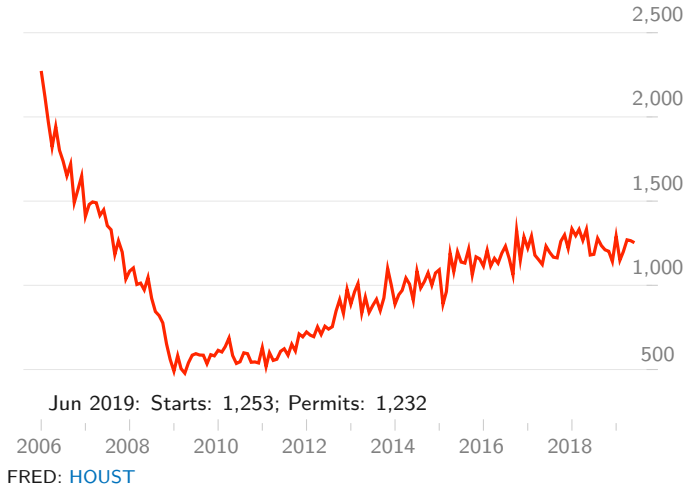
PCE on durable goods (percent of GDP) *



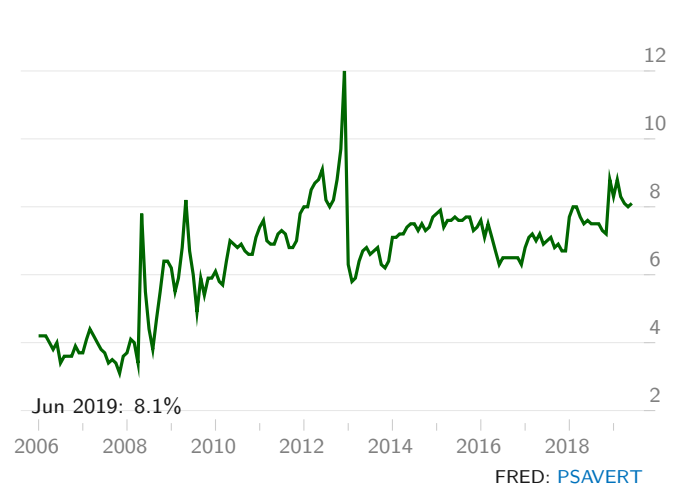
University of Michigan consumer sentiment index



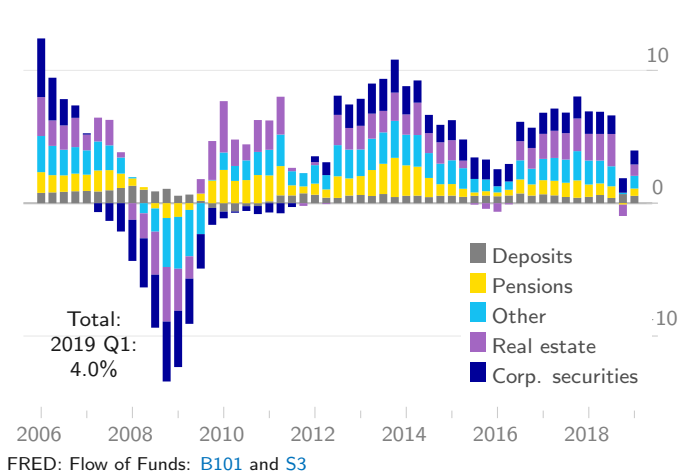
New housing starts (thousands of units)



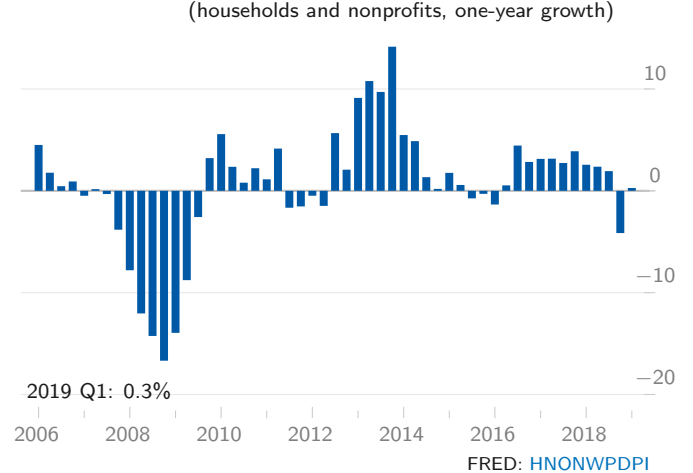
Personal saving rate (percent of disposable income)



Household and nonprofits assets (one-year growth)

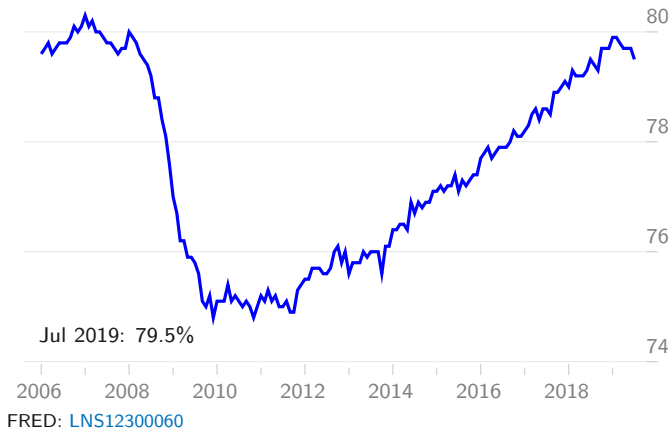


Net wealth as percent of gross disposable income (households and nonprofits, one-year growth)

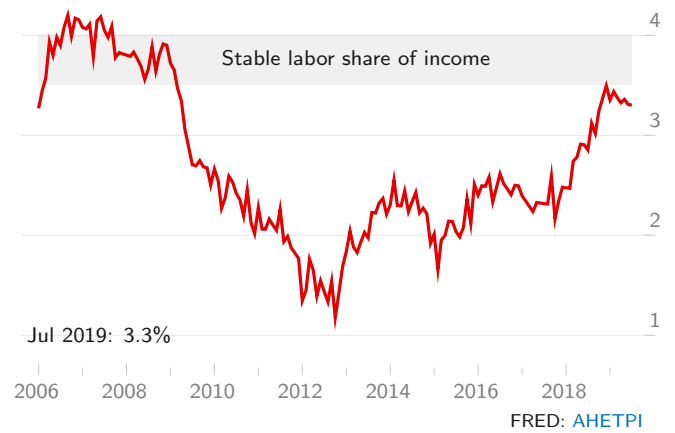


Labor Markets

Employed share of age 25-54 population *

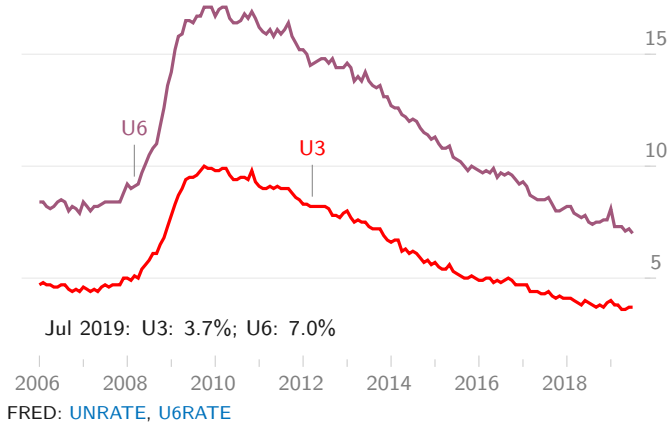


Average hourly earnings, one-year growth* (total private, production and non-supervisory)

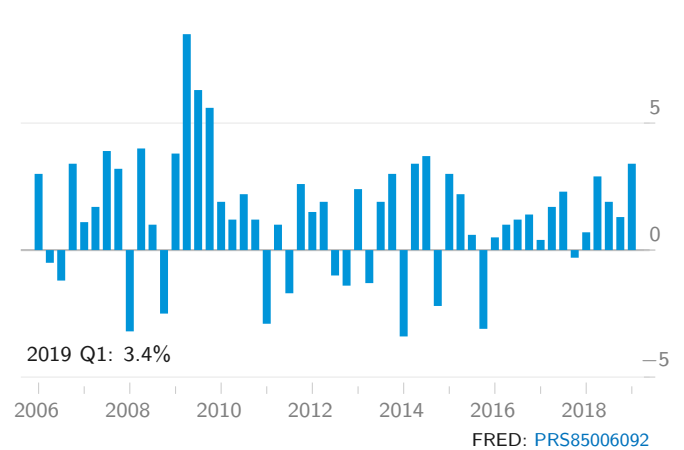


Civilian unemployment rates (U-3 and U-6) *

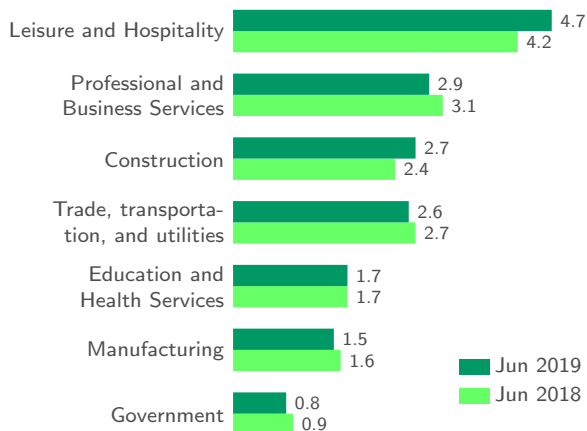
U6 rate includes discouraged workers and those part time for economic reasons



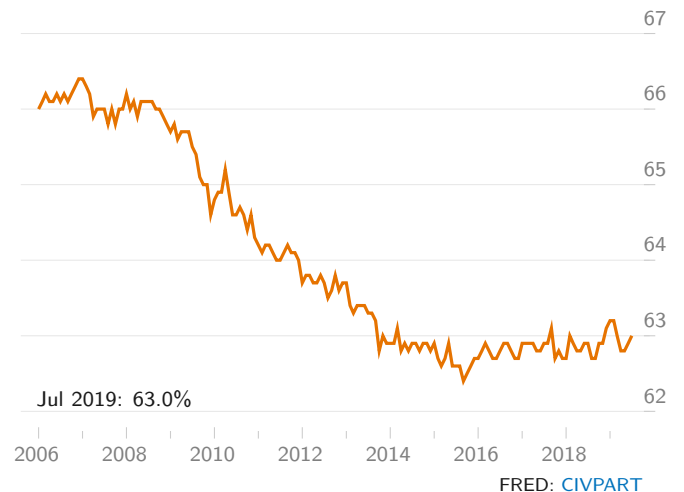
Non-farm business labor productivity (annualized quarterly growth)



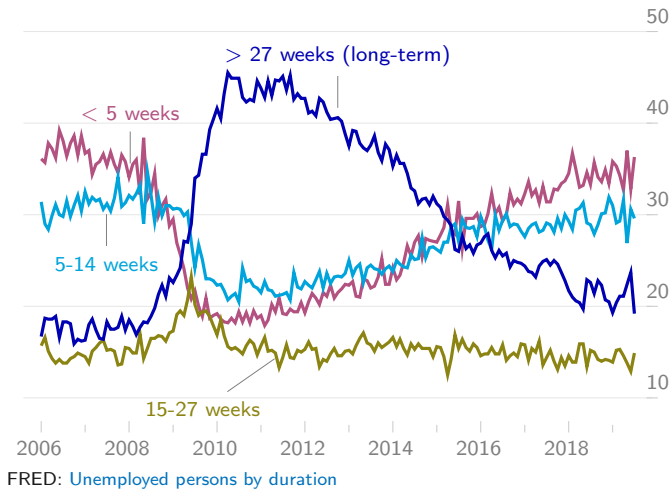
Quits rate by industry



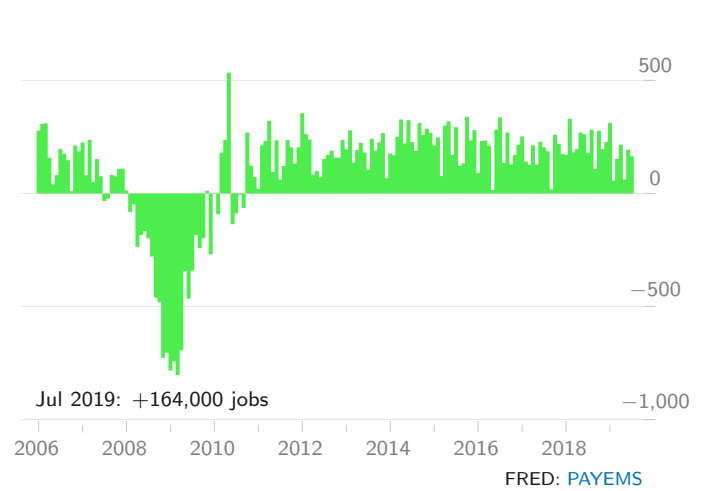
Labor force participation rate



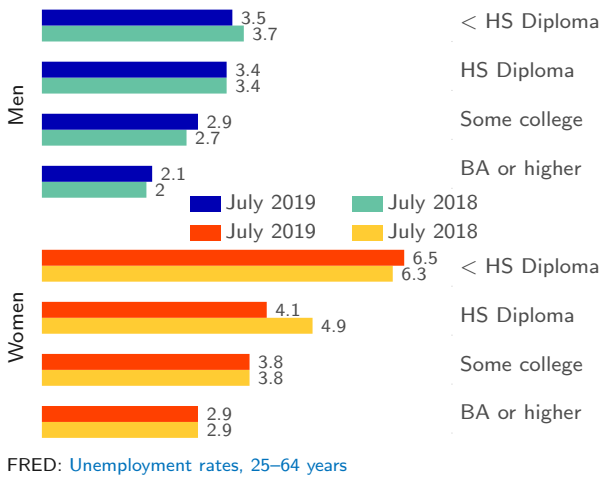
Share of unemployed by duration



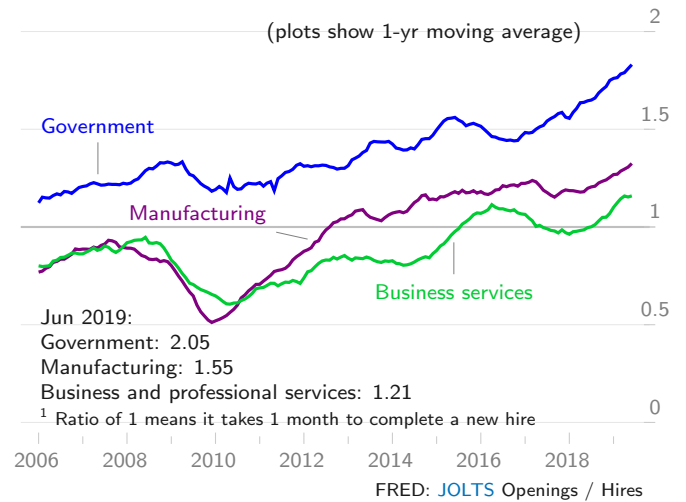
Non-farm payrolls (monthly job growth, thousands) *



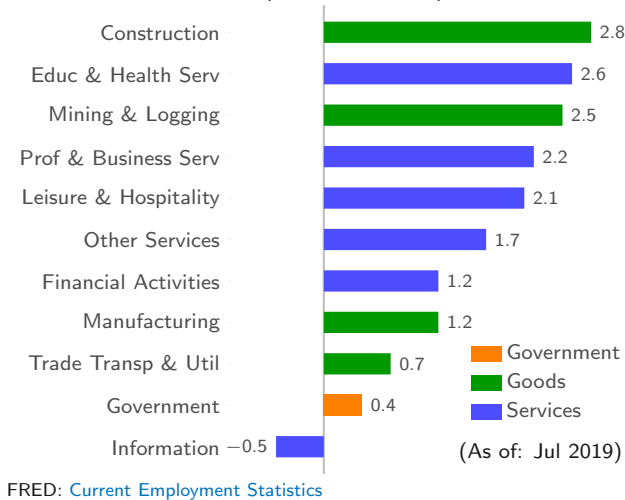
Unemployment rate by gender and education level



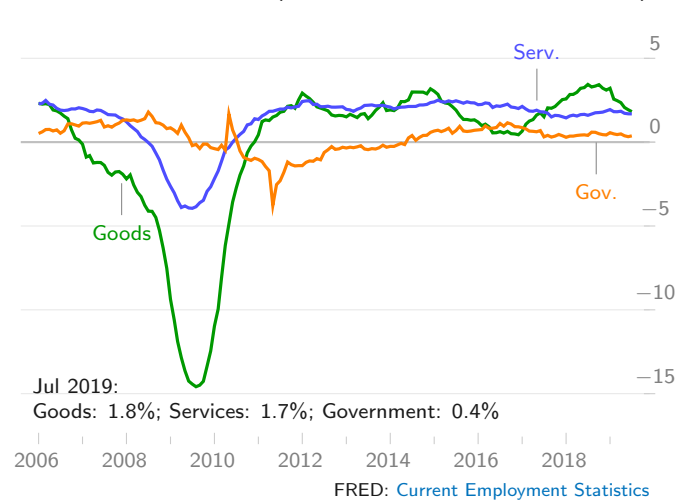
Job openings per hire, ratio by sector¹



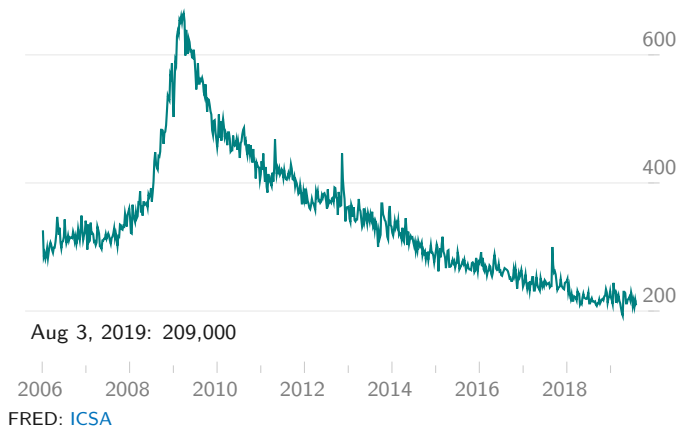
Payroll growth by sector (one-year growth)



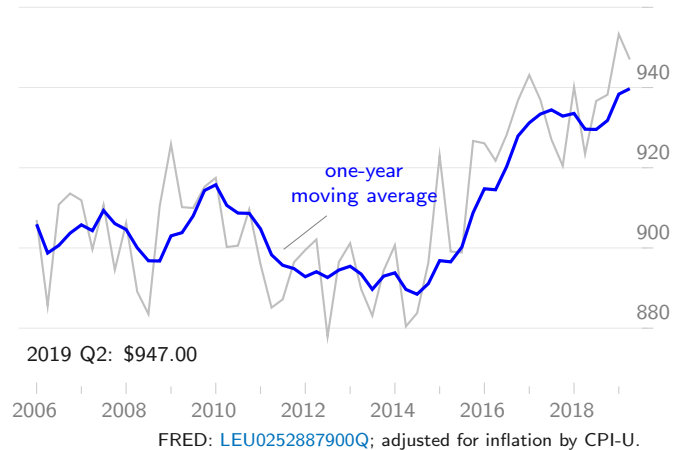
Payrolls (one-year growth by major category)



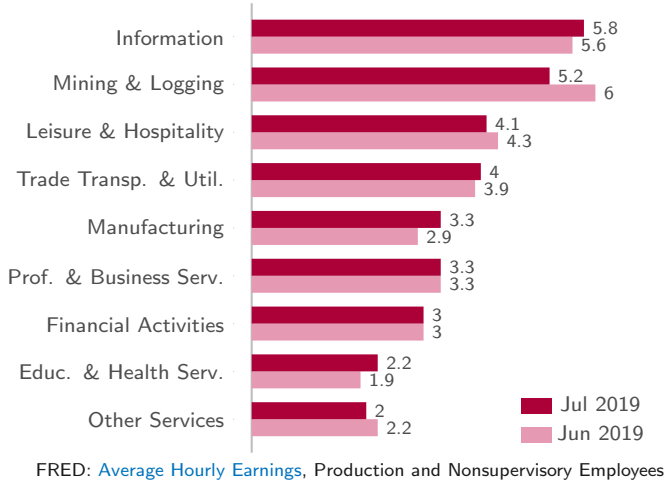
■ New jobless claims (weekly, thousands)



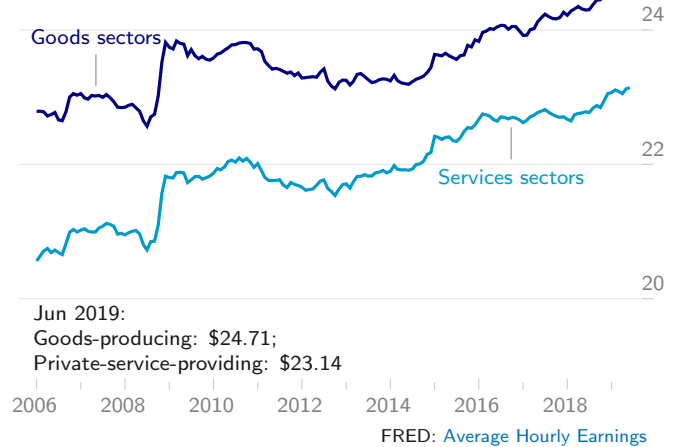
■ Real median weekly earnings (current dollars)
(full-time wage and salary earners age 25-54)



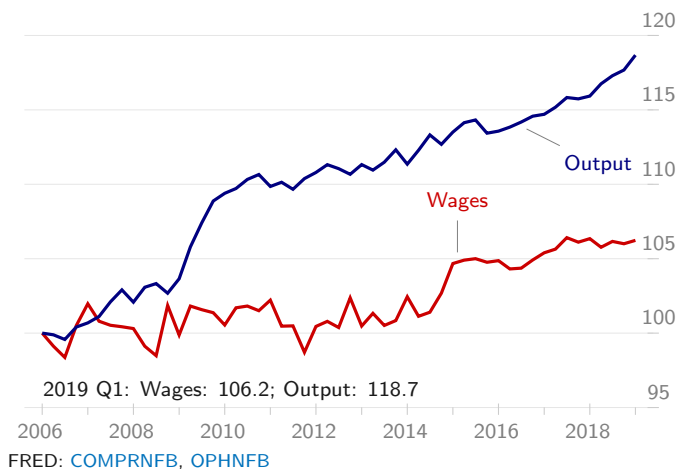
■ Nominal average hourly wage growth (one-year growth)



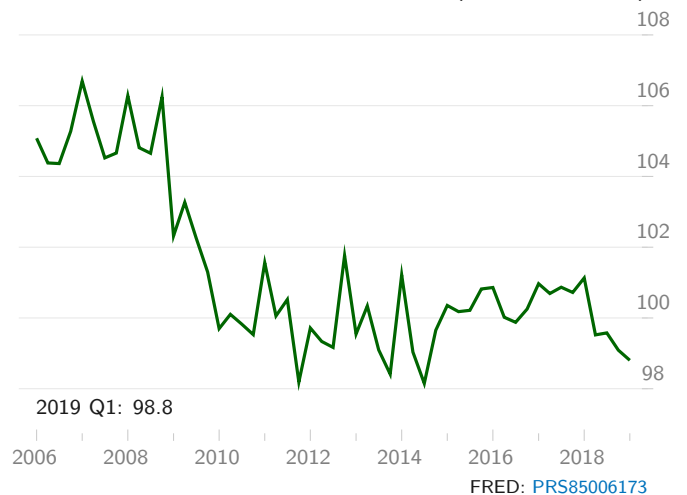
■ Real average hourly wages (in 2017 U.S. Dollars)
(production and nonsupervisory workers)



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

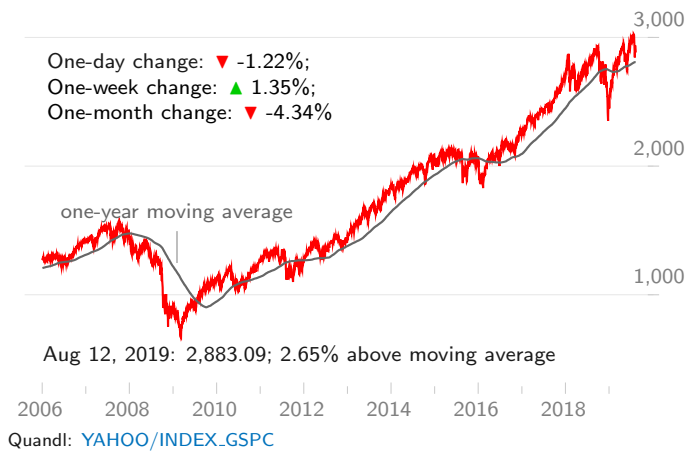


■ Labor share of output (index, 2005=100)

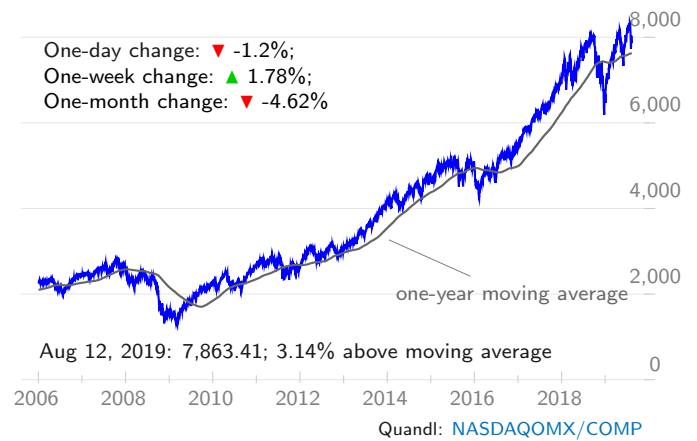


Equity Markets

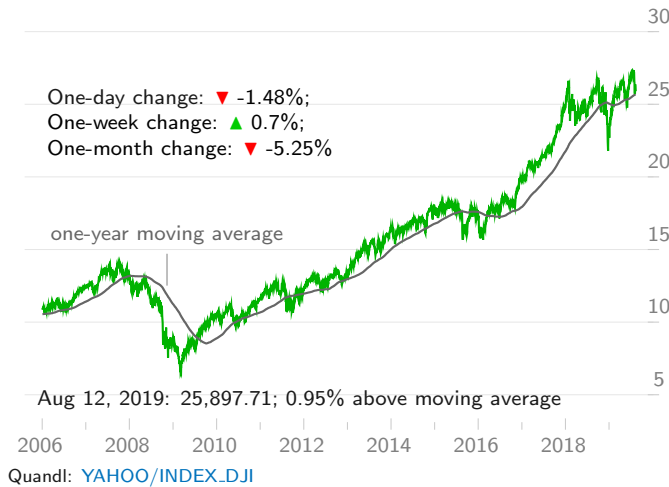
S&P 500



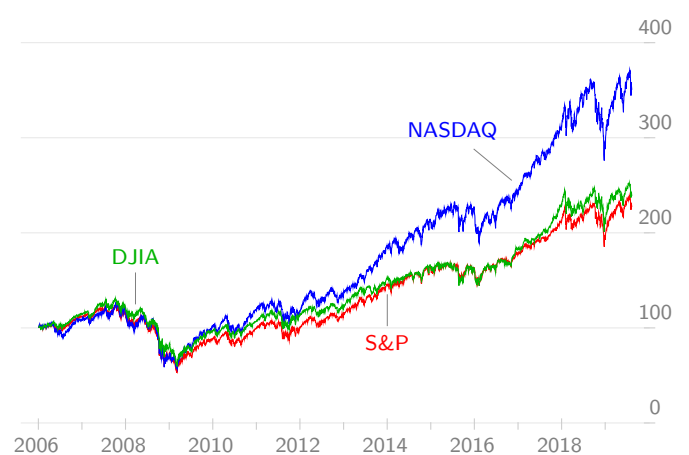
NASDAQ Composite Index



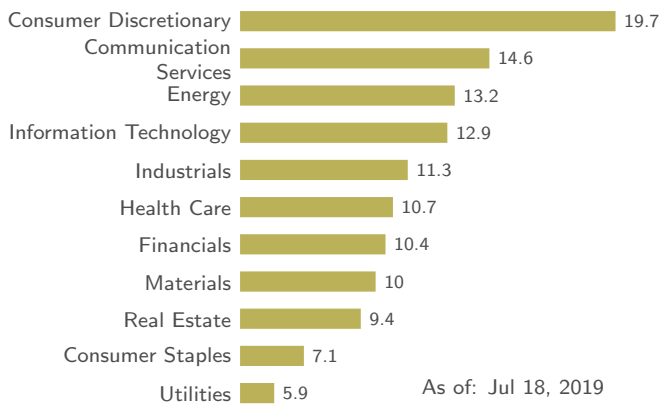
Dow Jones Industrial Average (thousands)



...combined and indexed (2006=100)

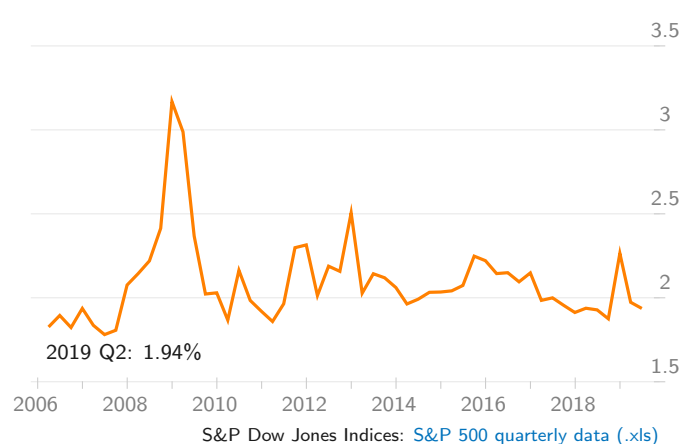


S&P 500 five-year annual growth forecast

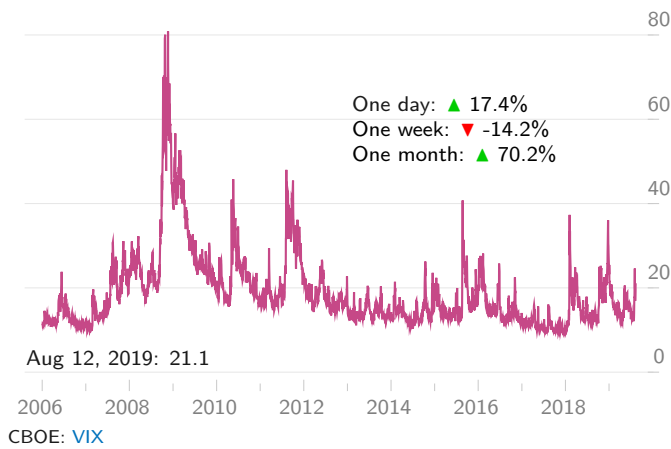


S&P Dow Jones Indices: [S&P 500 growth forecasts \(.xls\)](#)

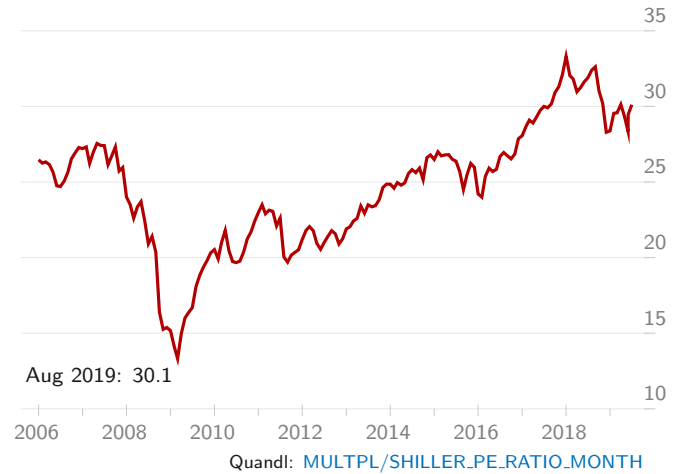
S&P 500 dividend yield (percent)



CBOE volatility index (VIX) *



Shiller index of price to earnings ratios

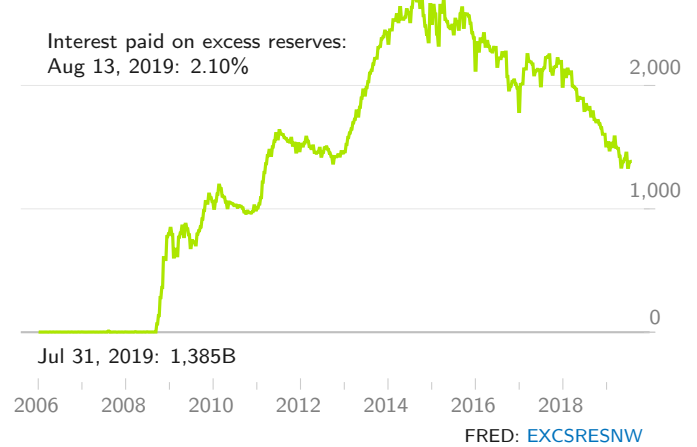


Money and Interest Rates

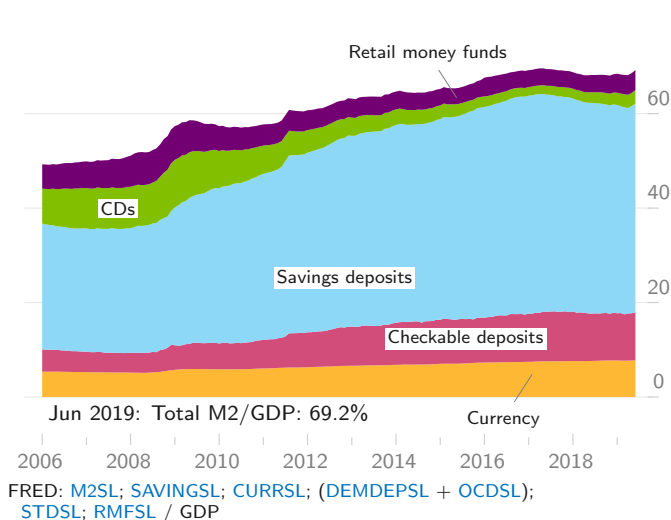
Effective fed funds rate *



Fed excess reserves of depository corporations (USD billion)



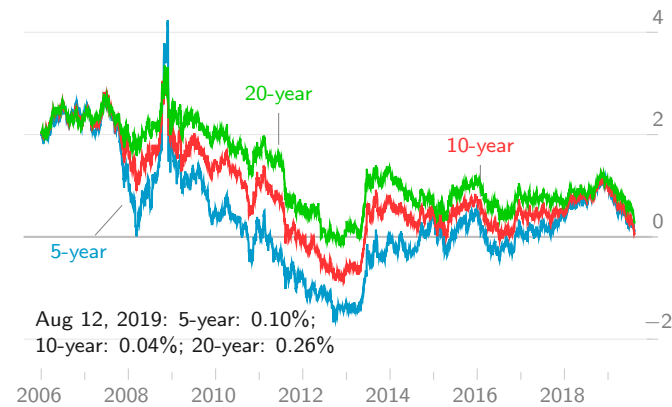
Components of the M2 money supply (percent of GDP)



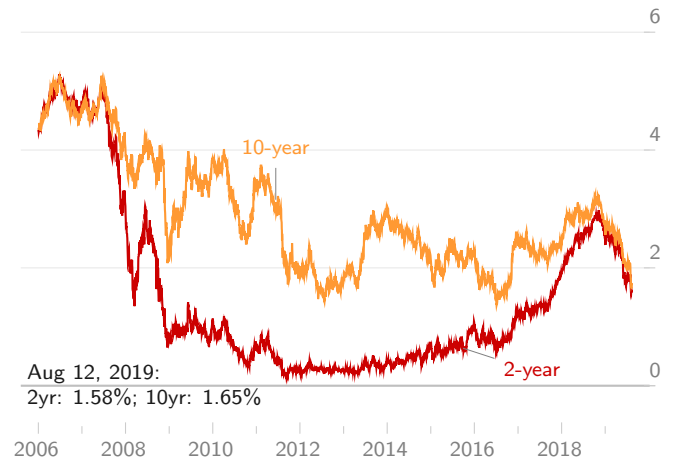
Average rate of return on M2



Treasury bond real yield by maturity



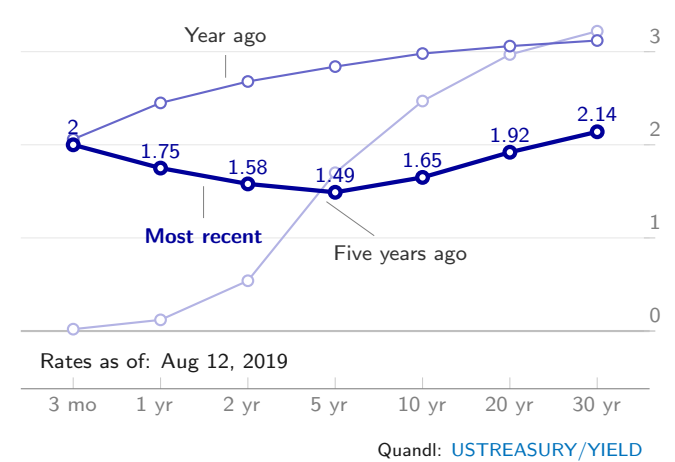
2- and 10-year treasury constant maturity rates



Treasury yield spreads



Treasury bill and bond yield curve *



Corporate bonds AAA (effective yield)



Corporate bonds high yield (effective yield)



Chartbook: United States

- Corporate bonds high yield spread over AAA *



FRED: [BAMLH0A0HYM2EY](#) - [BAMLC0A1CAAAY](#)

- ... high yield spread over 10-year treasury



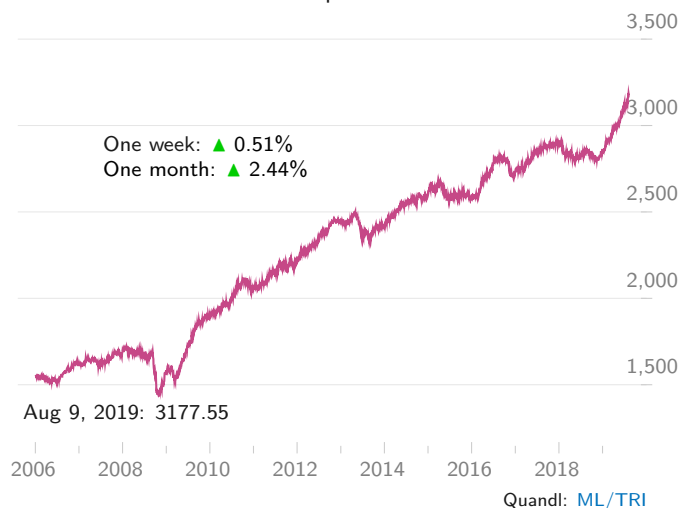
FRED: [BAMLH0A0HYM2EY](#) - DGS10

- Corporate bonds AAA spread over 10-year treasury



FRED: [BAMLC0A1CAAAY](#) - DGS10

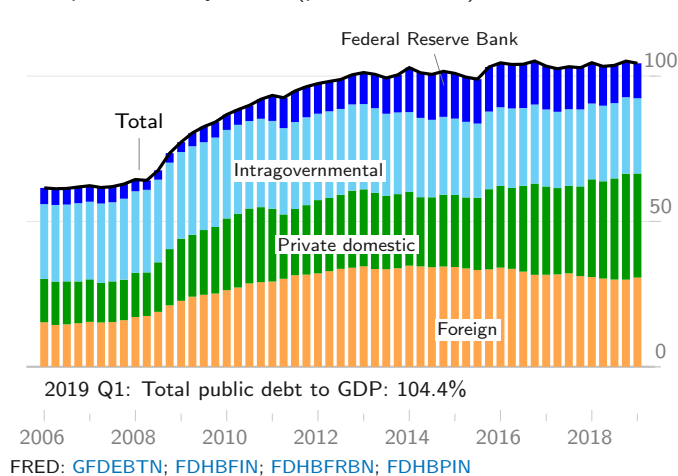
- Corporate bonds total return index



Quandl: [ML/TRI](#)

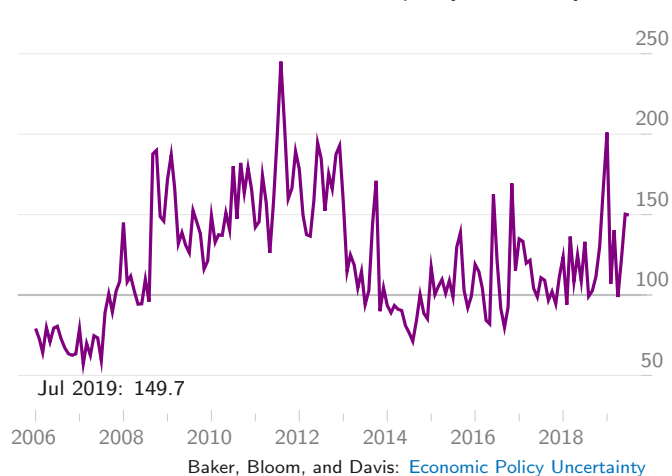
Government and Policy

■ Total public debt by holder (percent of GDP)

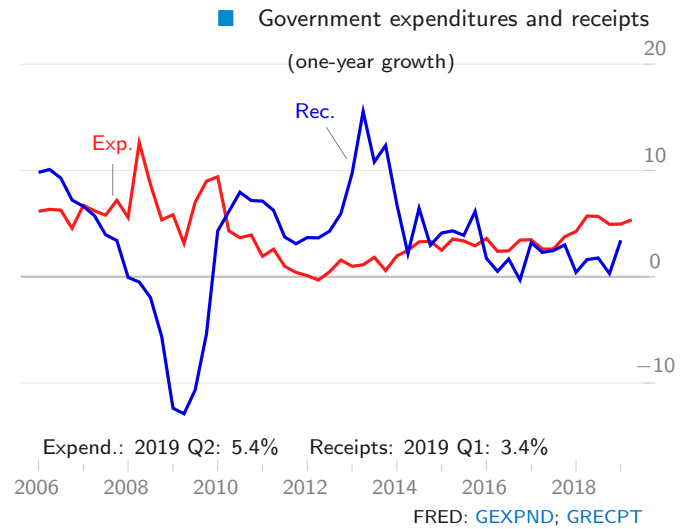
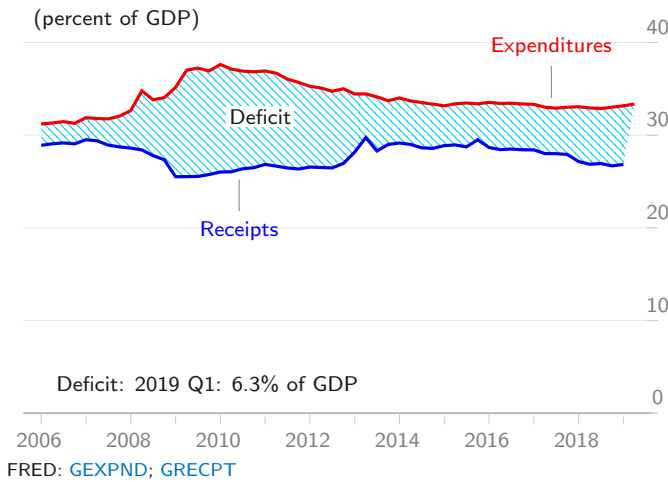


FRED: [GFDEBTN](#); [FDHBFIN](#); [FDHBFERN](#); [FDHBPIN](#)

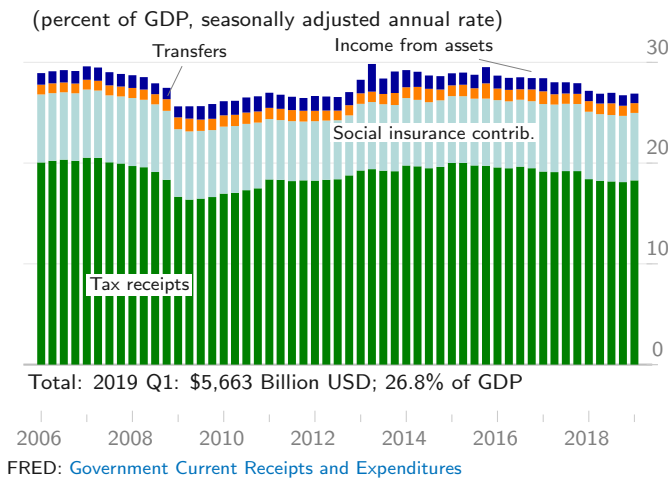
- Economic policy uncertainty index

Baker, Bloom, and Davis: [Economic Policy Uncertainty](#)

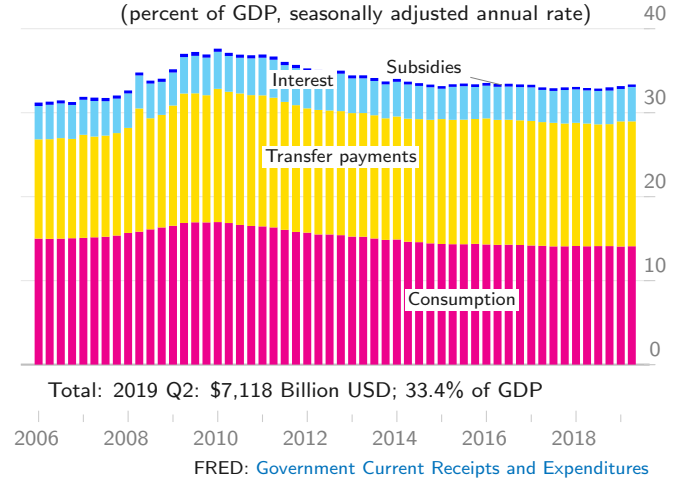
Government expenditures and receipts *



Government current receipts by type

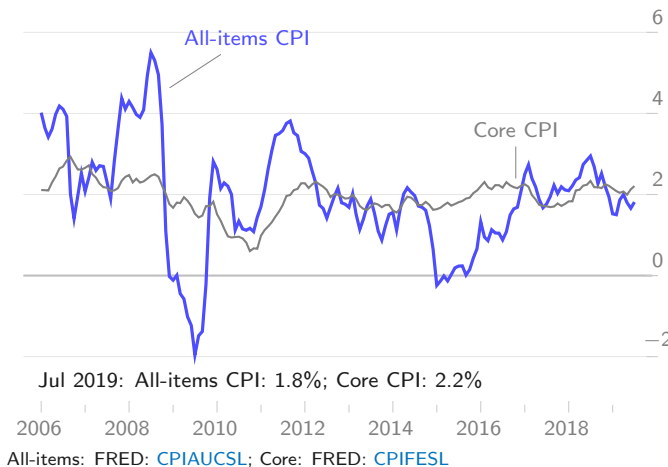


Government current expenditures by type

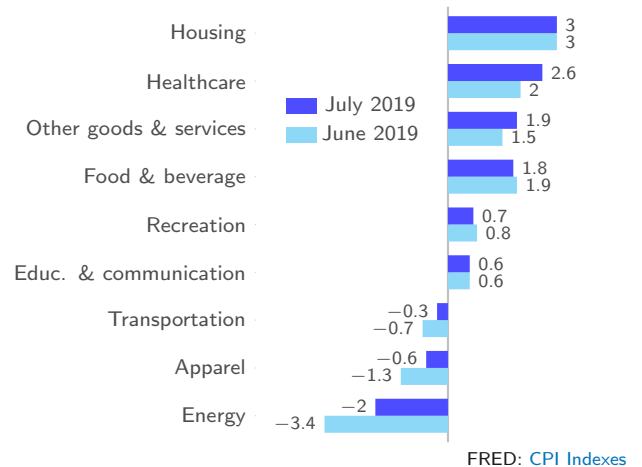


Prices

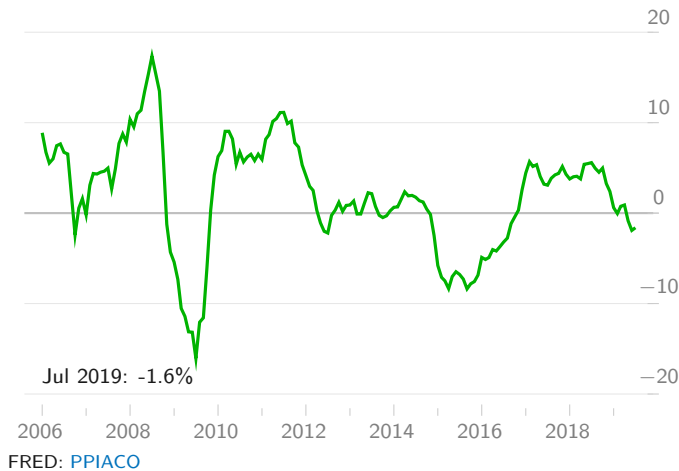
Consumer price index (CPI) (one-year growth) *



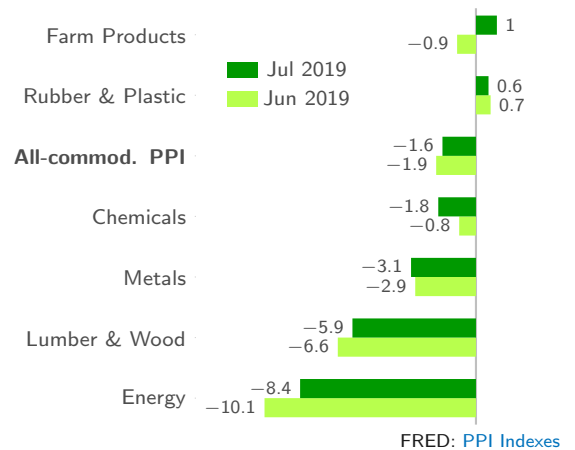
CPI components (one-year growth)



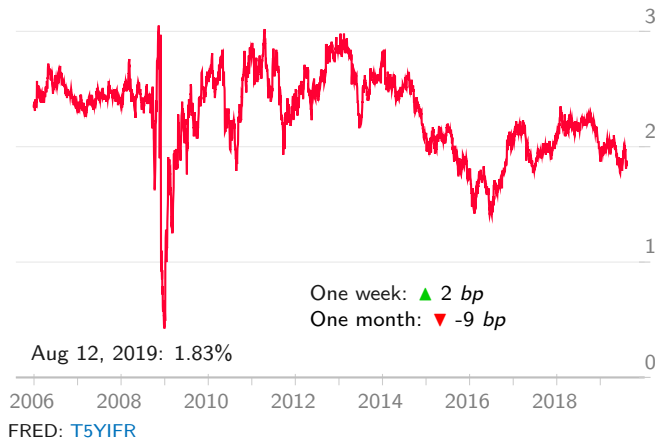
■ Producer price index, all commodities (one-year growth)



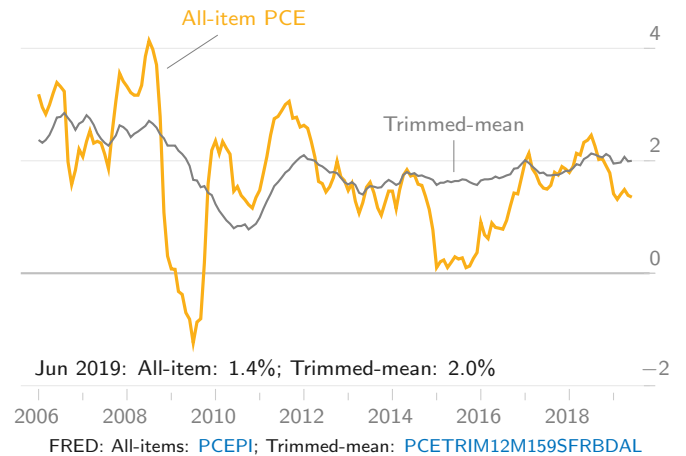
■ Selected PPI components (one-year growth)



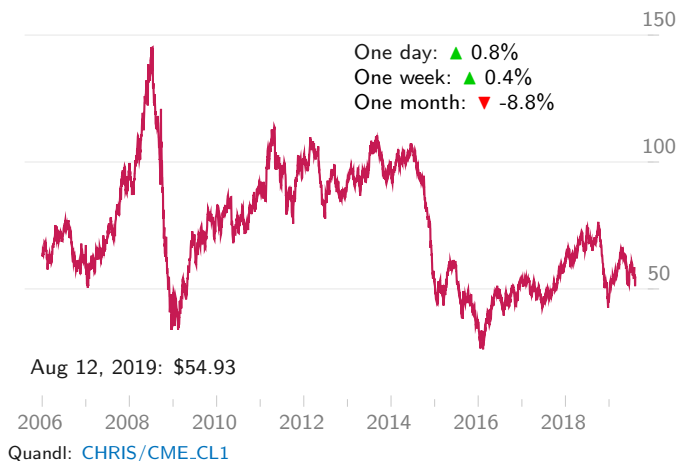
■ 5-Year forward inflation expectation rate *
(expected average annual inflation rate, percent)



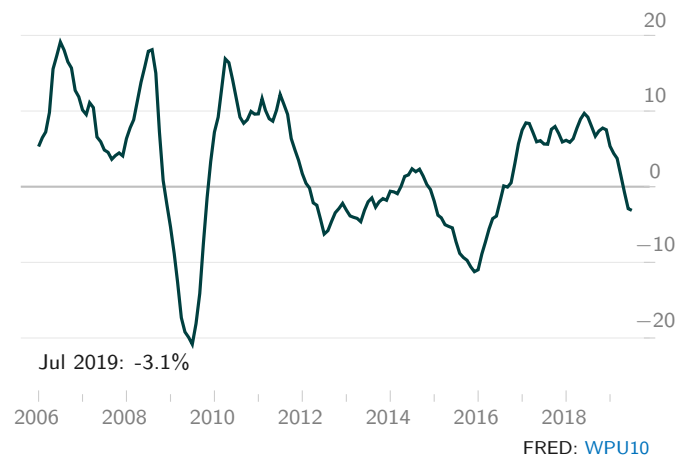
■ PCE chain-type price index (one-year growth)



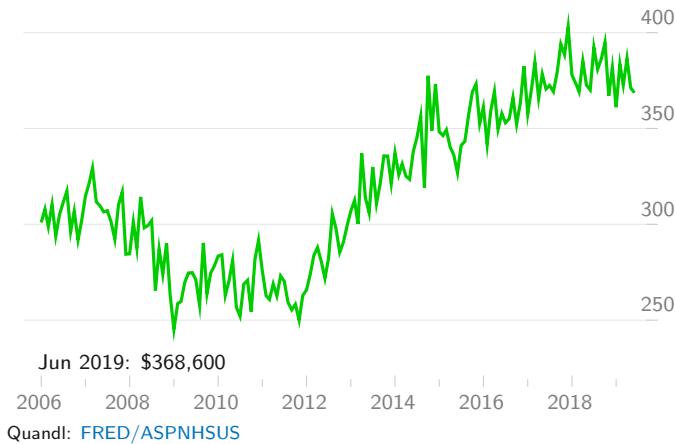
■ Oil price (USD per barrel, WTI)



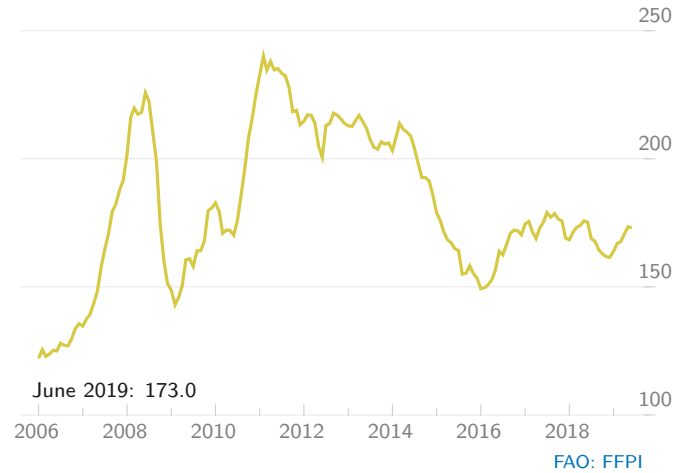
■ PPI growth: metals (one-year growth)



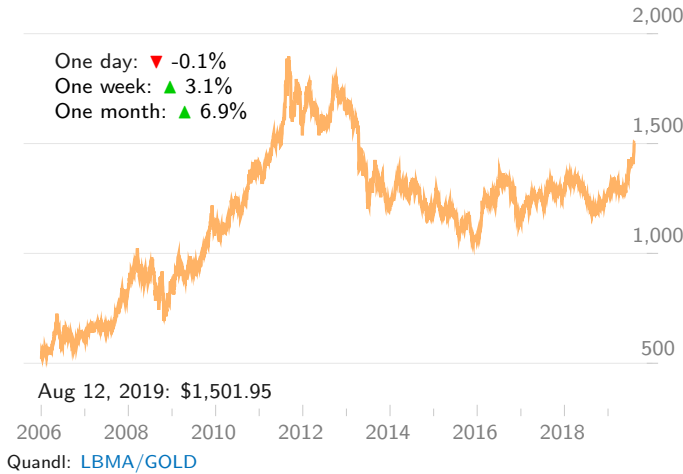
■ Average sales price for new houses (thousands of USD)



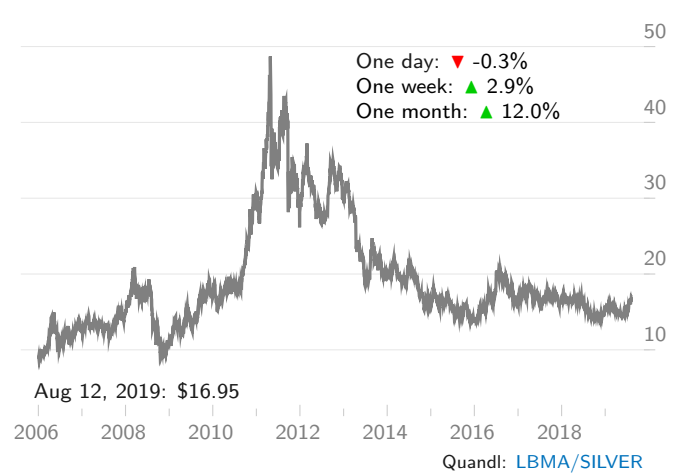
■ FAO food price index (world, 2002-04=100) *



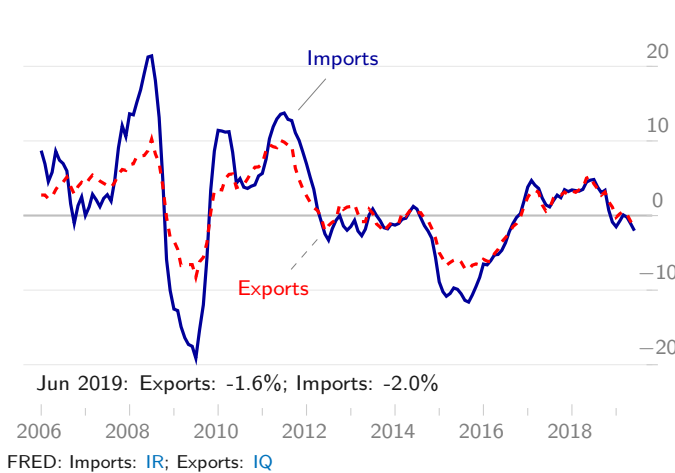
■ Gold price (USD per ounce)



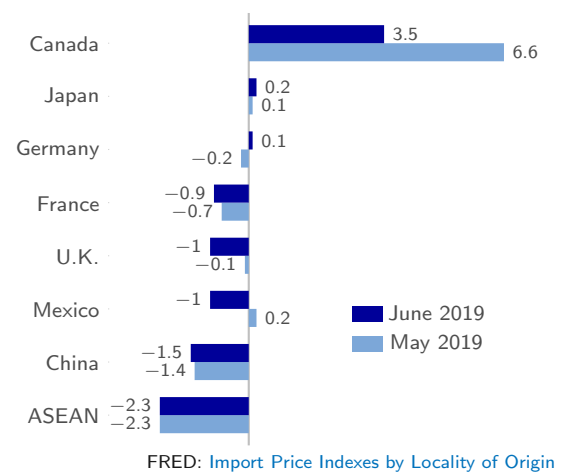
■ Silver price (USD per ounce)



■ Export and import prices (one-year growth)

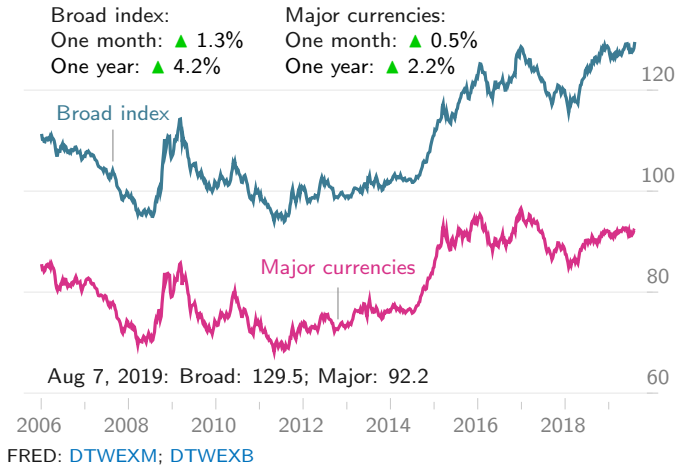


■ Import prices by locality of origin (one-year growth)

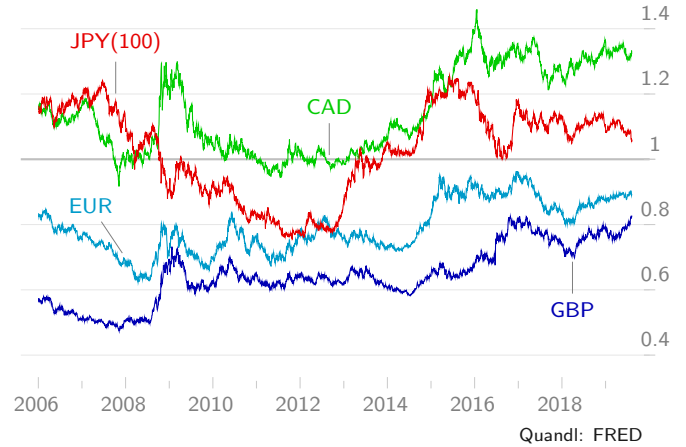


Trade and External Sector Indicators

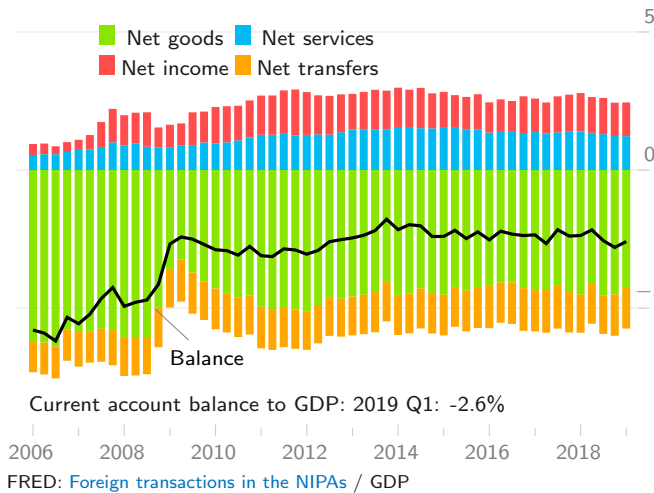
Trade weighted dollar indices (1973=100) *



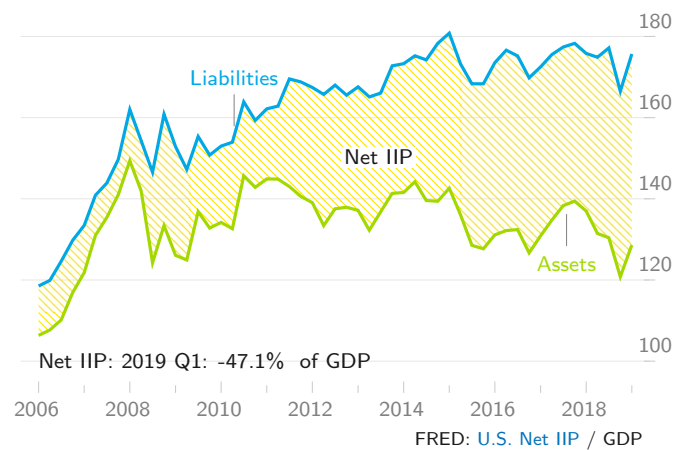
Indirect exchange rates (USD-CUR) (Units required to purchase one USD)



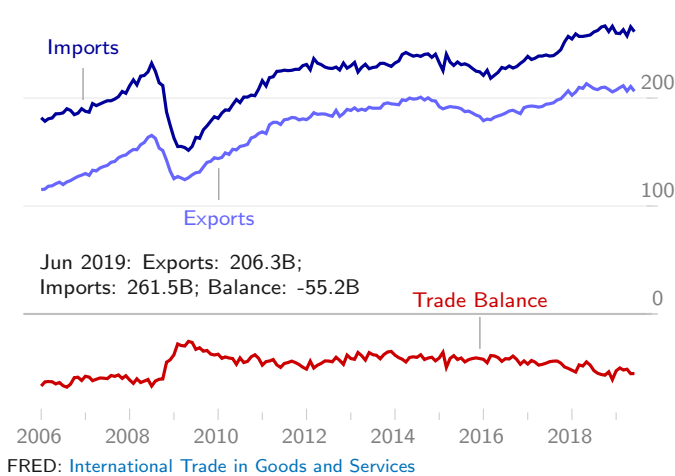
Current account balance components (percent of GDP) *



Net international investment position (percent of GDP)



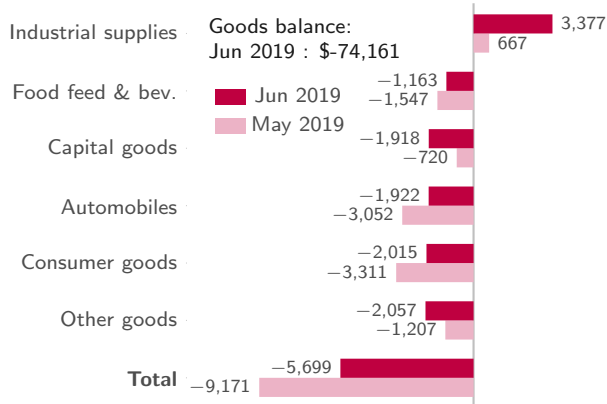
Imports, exports, and trade balance (USD billion)



Trade balance (goods and services, percent of GDP)

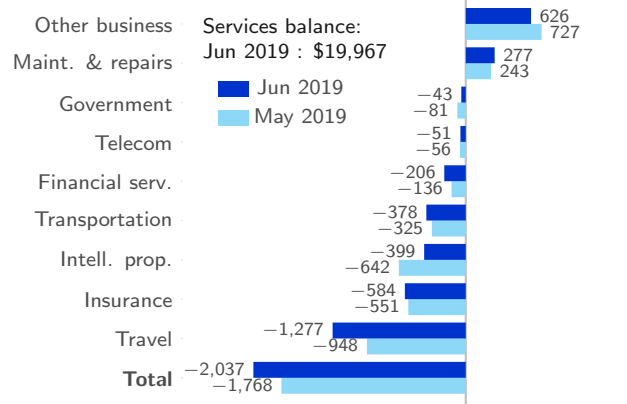


Net exports of goods (USD, millions, one-year change)



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

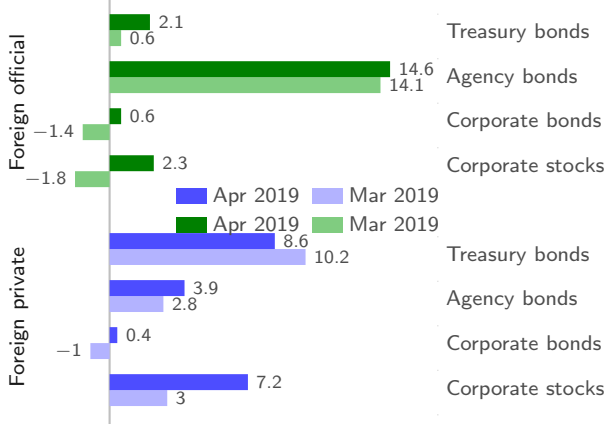
Net exports of services (USD, millions, one-year change)



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

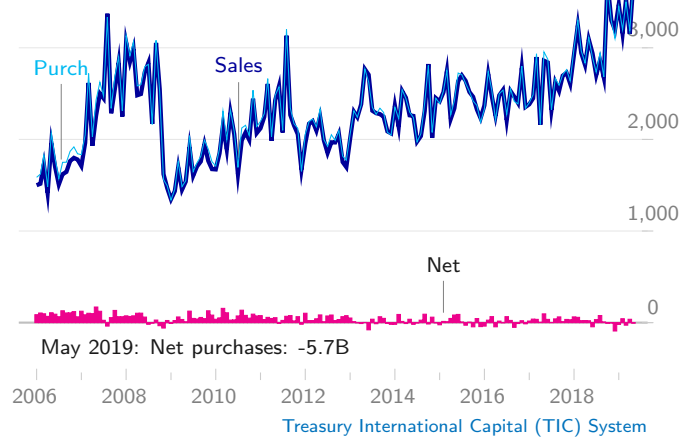
Capital Flows

Foreign holdings of U.S. securities (one-year growth)

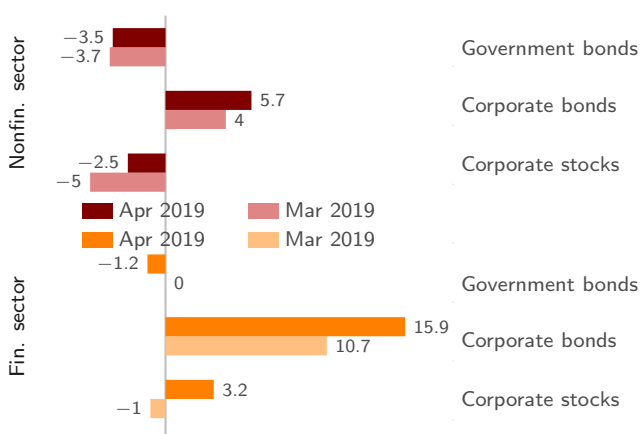


Treasury International Capital (TIC) System

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



U.S. holdings of foreign securities (one-year growth)



Treasury International Capital (TIC) System

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

