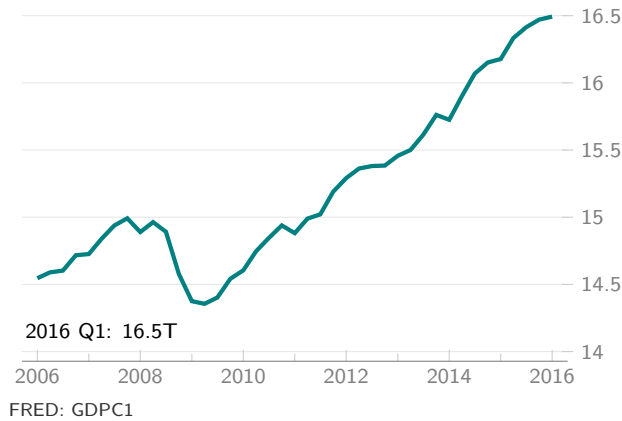


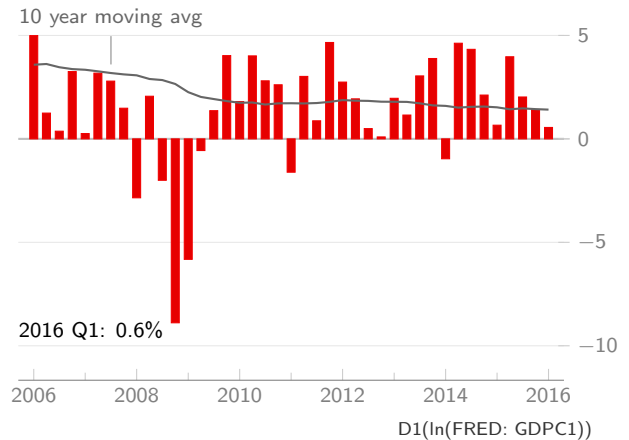
Macro and Markets Dashboard: United States

Macroeconomic Indicators

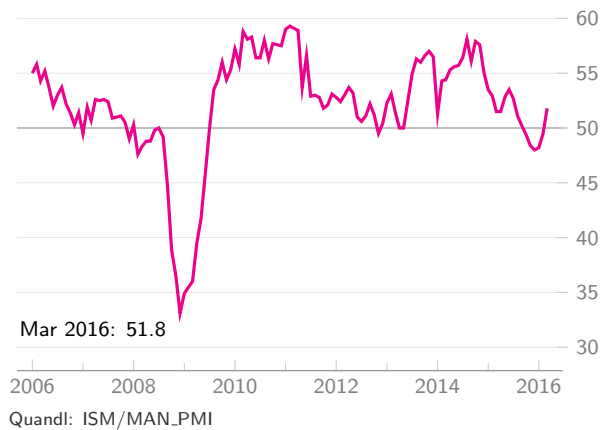
■ Real GDP (chained 2009 dollars, trillions)



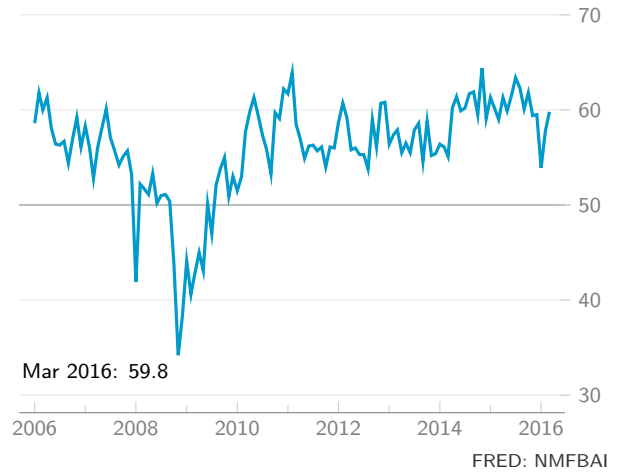
■ Real GDP growth (percent change)



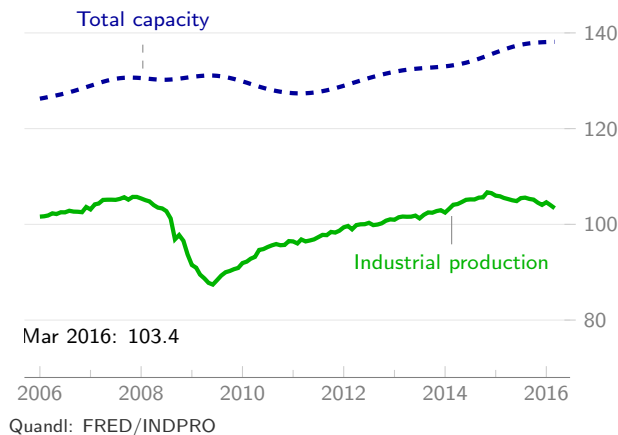
■ Manufacturing purchasing managers' index



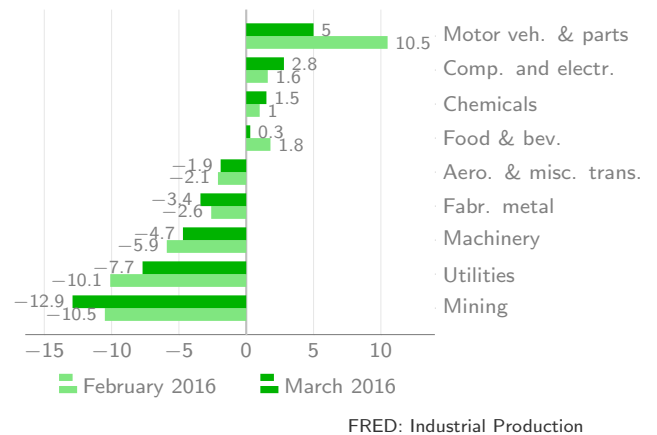
■ ISM non-manufacturing business activity index



■ Industrial production index (2012=100)

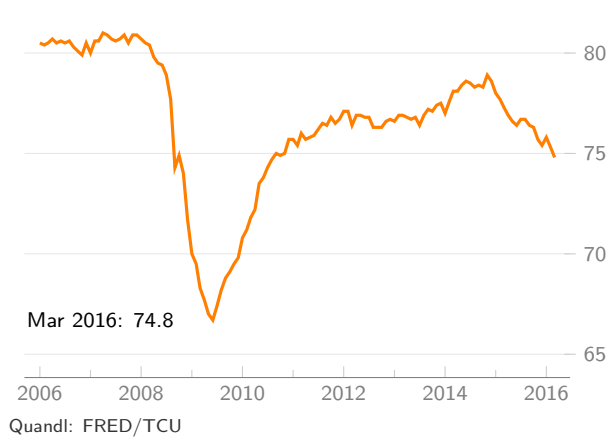


■ Industrial production index change, major industry groups

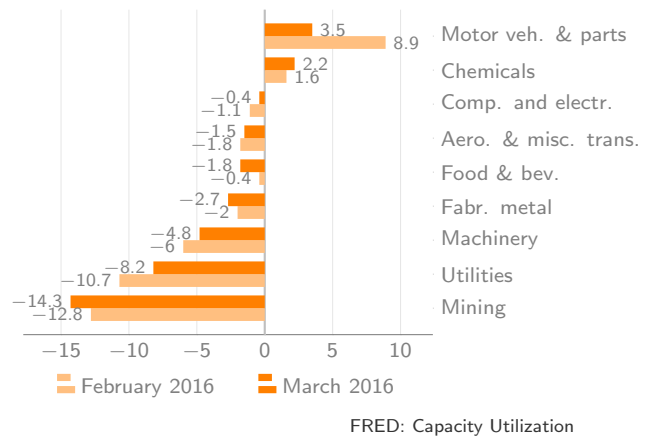


Macro and Markets Dashboard: United States

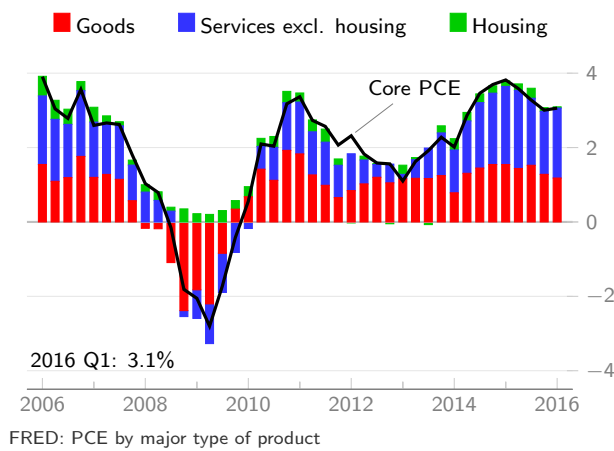
■ Total capacity utilization (percent of capacity)



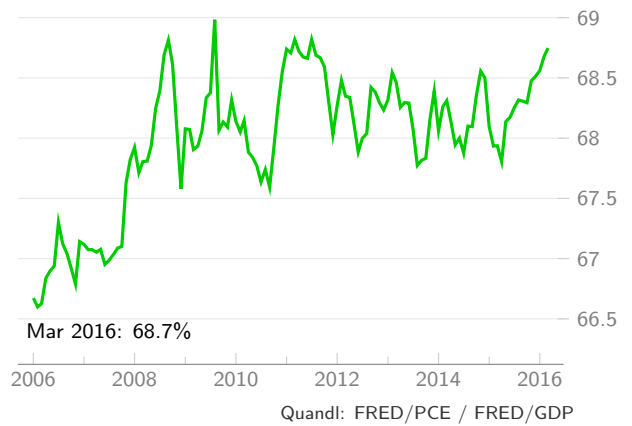
■ Capacity utilization change, major industry groups



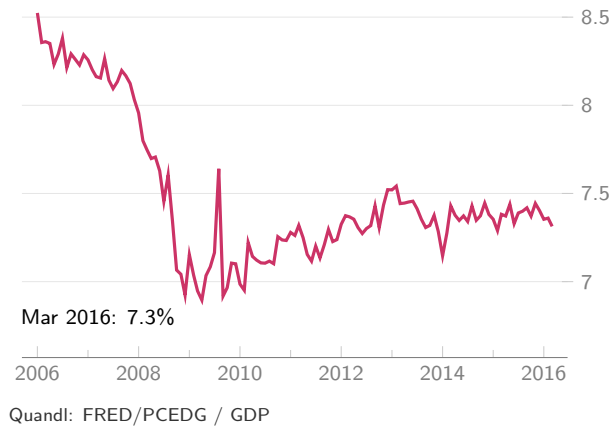
■ PCE component contributions



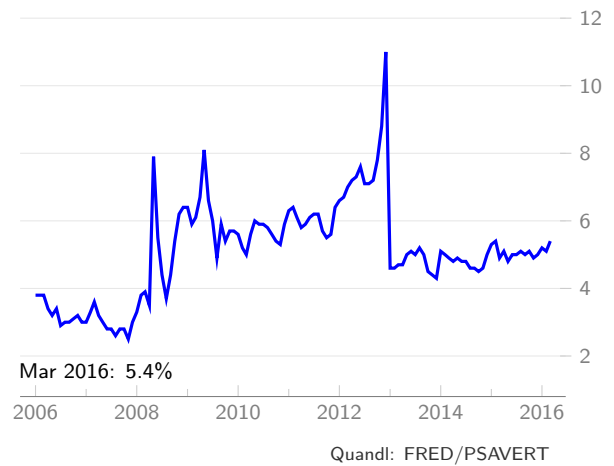
■ Personal consumption expenditure (PCE) (% of GDP)



■ PCE on durable goods (percent of GDP)

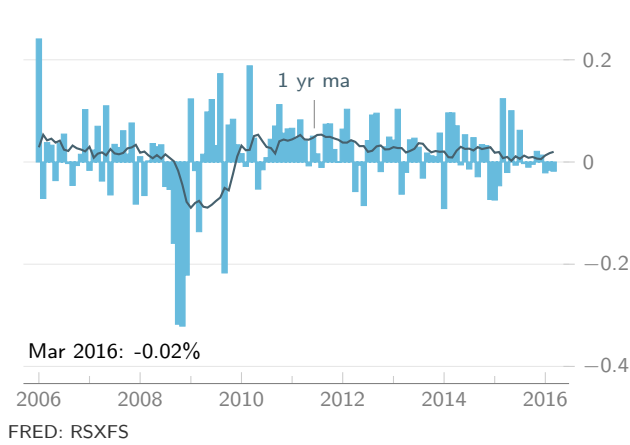


■ Personal savings rate (percent of disposable income)

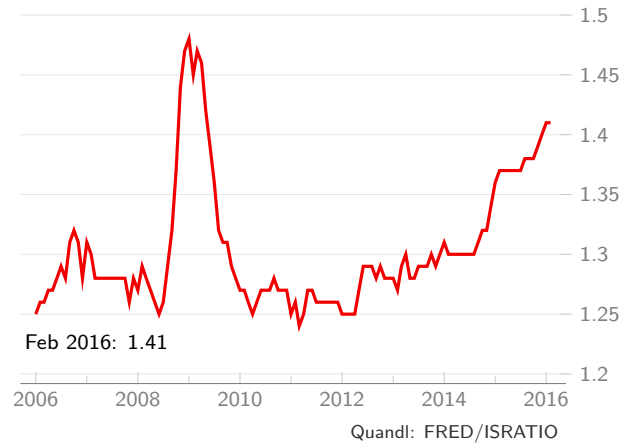


Macro and Markets Dashboard: United States

■ Retail sales excluding food (change over previous)



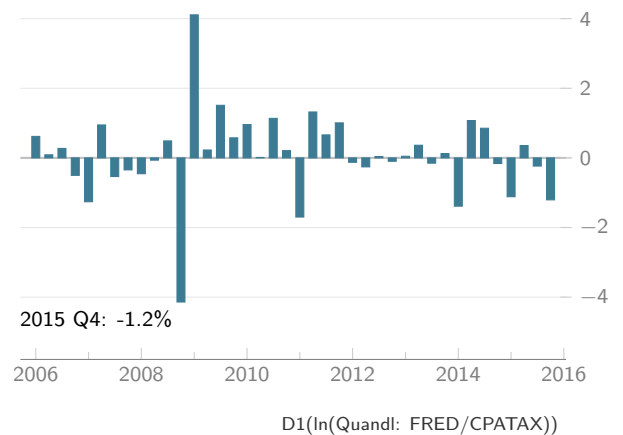
■ Inventories to sales ratio



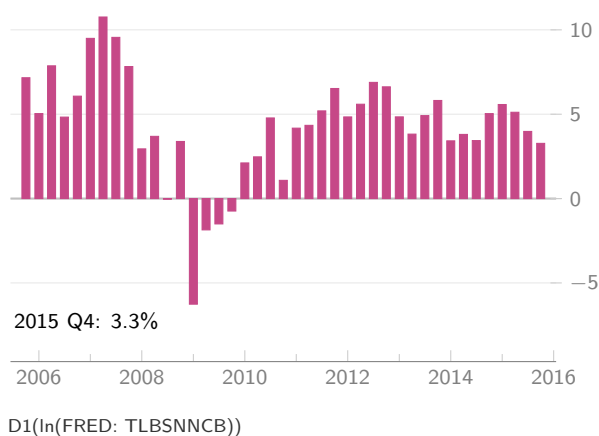
■ Corporate profits after taxes (percent of GDP)



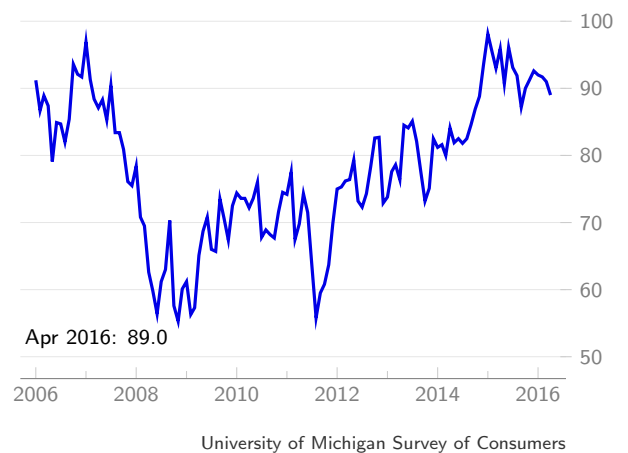
■ Corporate profits after taxes (percent change)



■ Nonfinancial corporate liabilities (percent change)



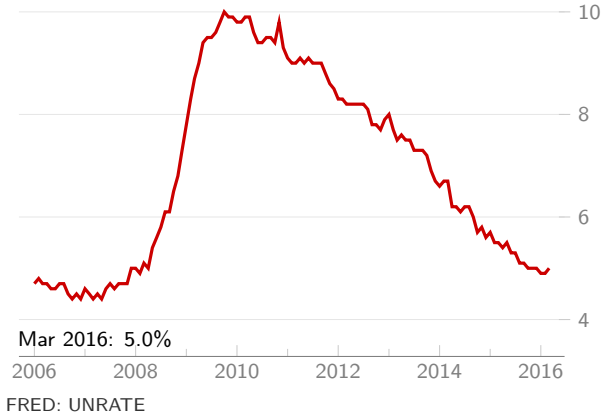
■ University of Michigan consumer sentiment index



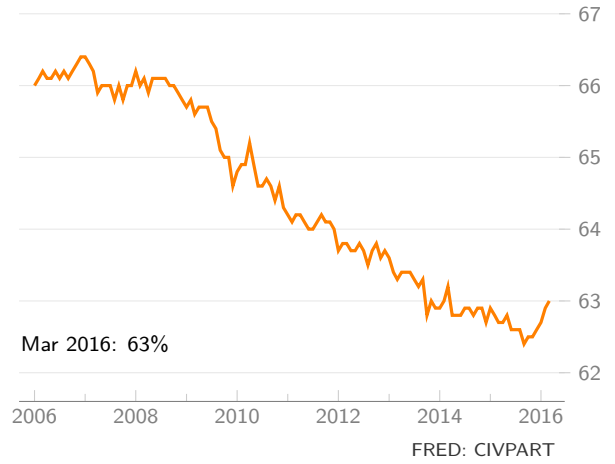
Macro and Markets Dashboard: United States

Labor Market Indicators

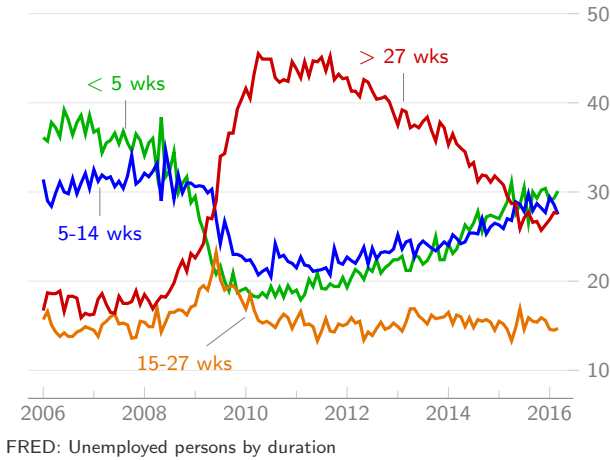
■ Unemployment rate



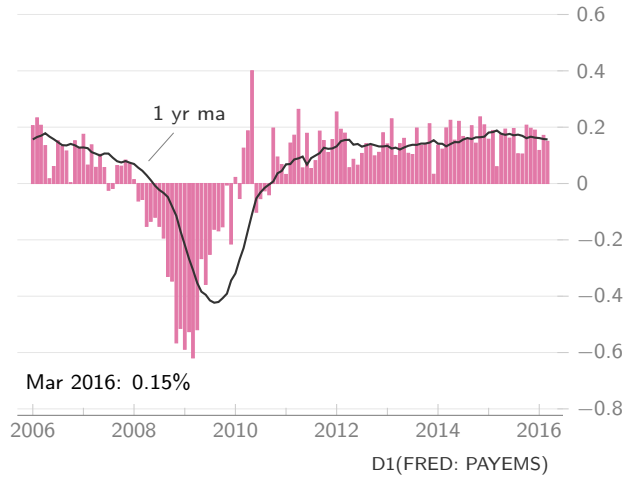
■ Labor force participation rate



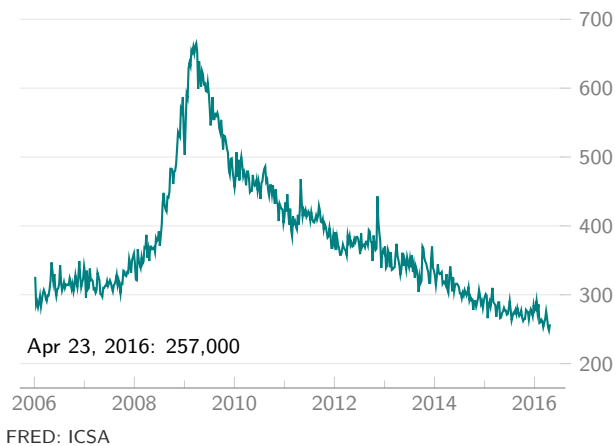
■ Share of unemployed by duration



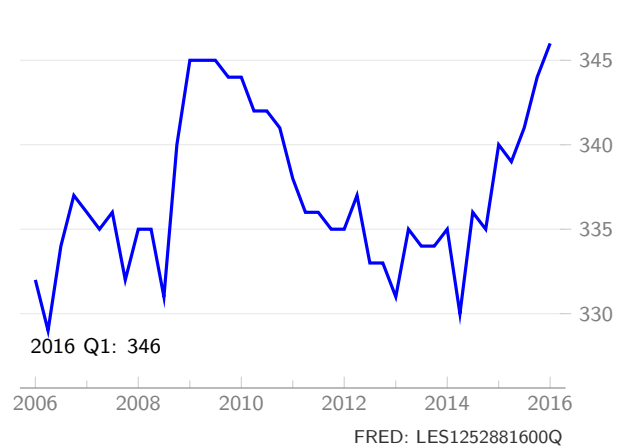
■ Nonfarm payrolls (monthly percent change)



■ New jobless claims (weekly, thousands)

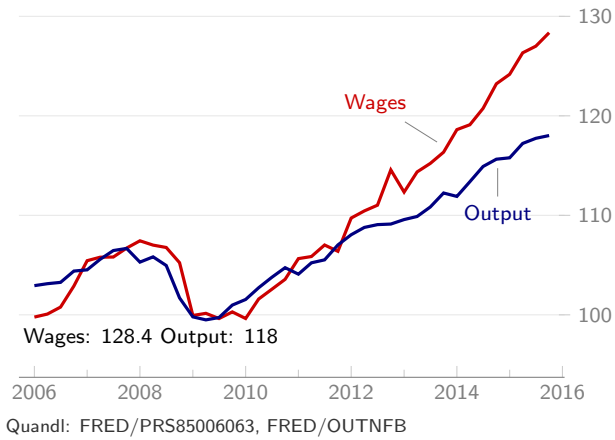


■ Real median weekly wage (1982-84 dollars)

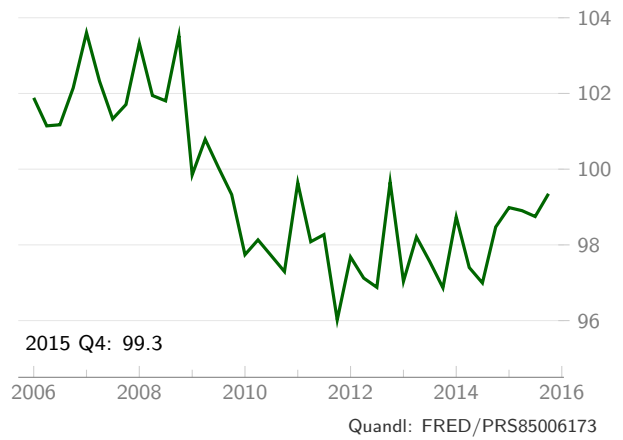


Macro and Markets Dashboard: United States

■ Wages and output (nonfarm business, 2005=100)

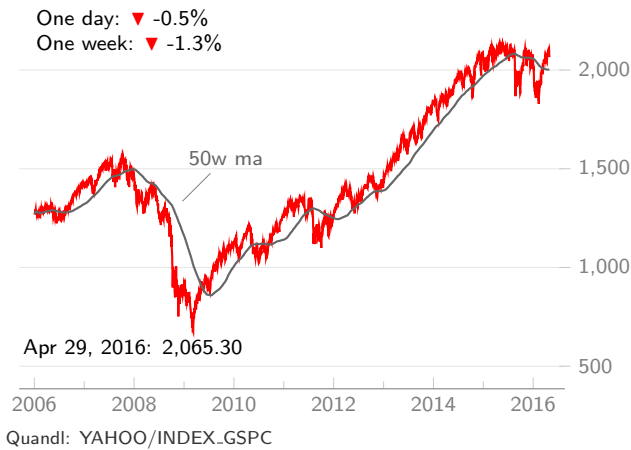


■ Labor share of output (nonfarm business, 2005=100)



Equity Market Indicators

■ S&P 500



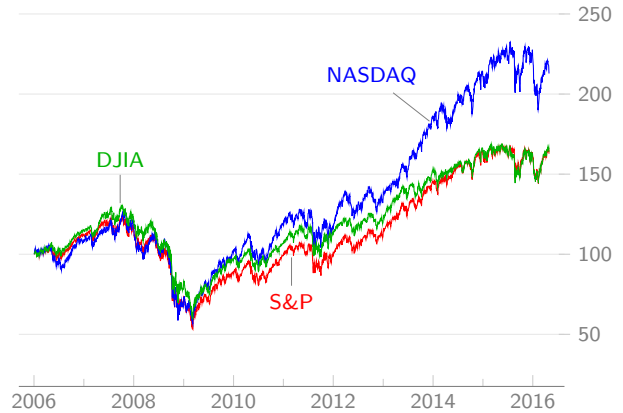
■ Nasdaq Composite Index



■ Dow Jones Industrial Average (thousands)

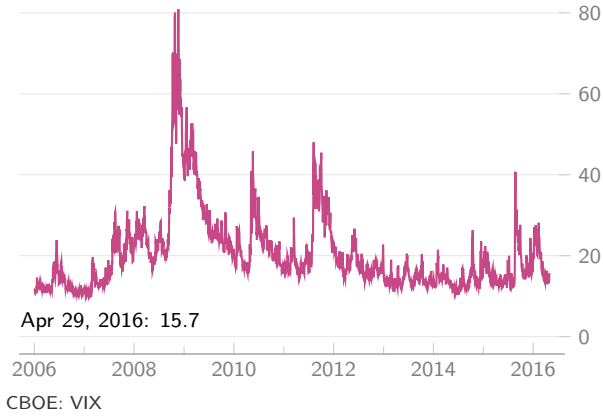


■ ...combined and indexed (2006=100)

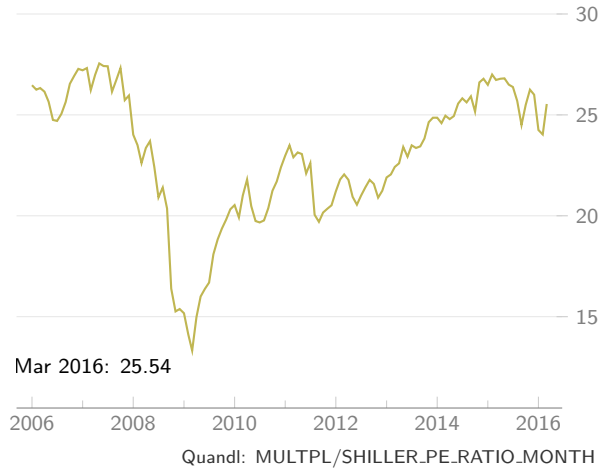


Macro and Markets Dashboard: United States

■ CBOE volatility index (VIX)

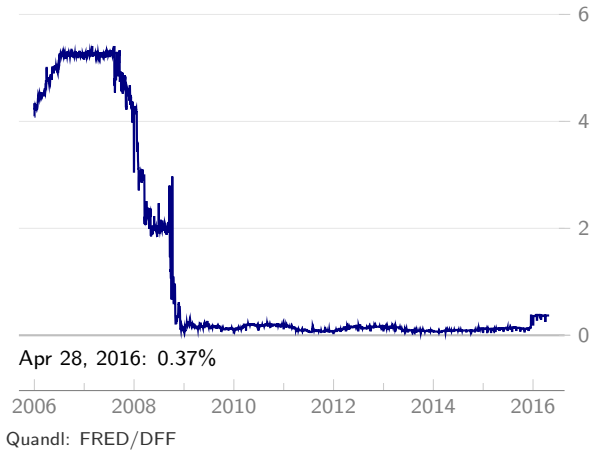


■ Shiller index of price to earnings ratios

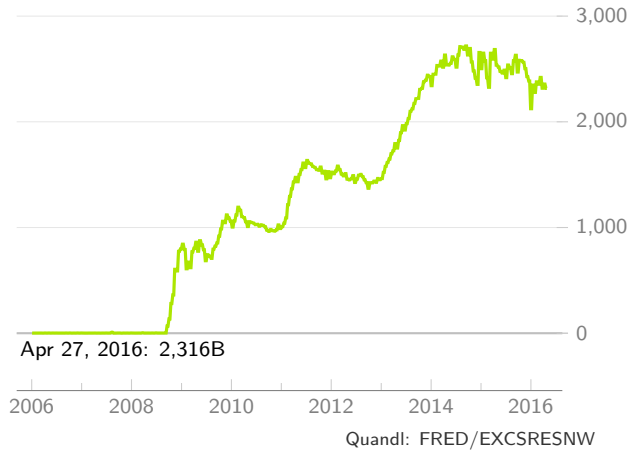


Interest Rates and Bond Market Indicators

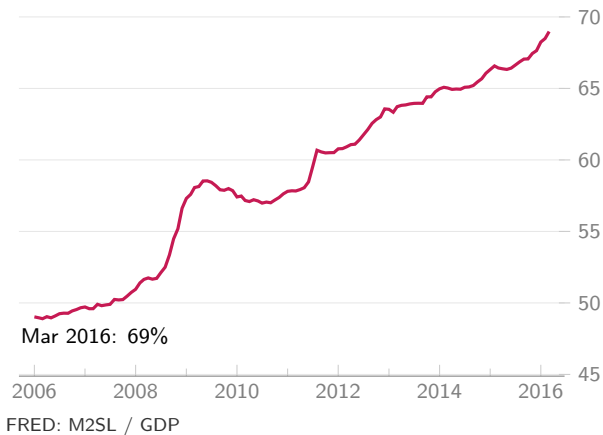
■ Effective fed funds rate



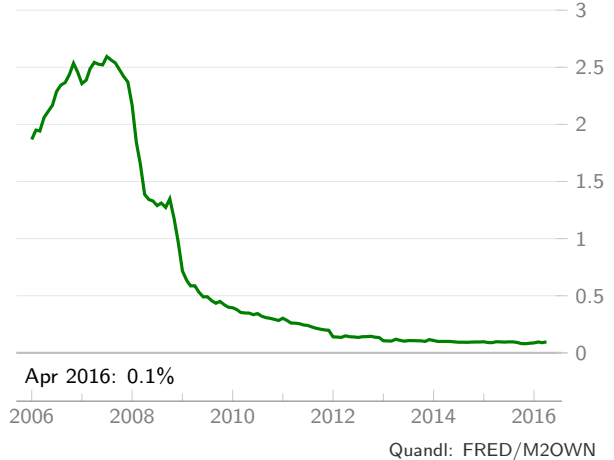
■ Fed excess reserves of depository corporations (USD billion)



■ Cash and cash equivalent deposits (M2) as percent of GDP



■ Average rate of return on M2



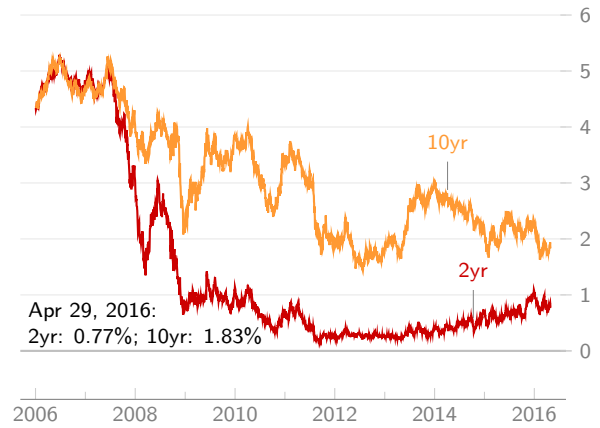
Macro and Markets Dashboard: United States

■ 5-yr treasuries, real yield curve rates



Quandl: USTREASURY/REALYIELD

■ 2- and 10-year treasury constant maturity rates



Quandl: USTREASURY/YIELD

■ Yield spread (10 year treasury - 3 month t-bill)



Quandl: FRED/YIELD - FRED/BILLRATES

■ TED Spread (LIBOR over treasury)



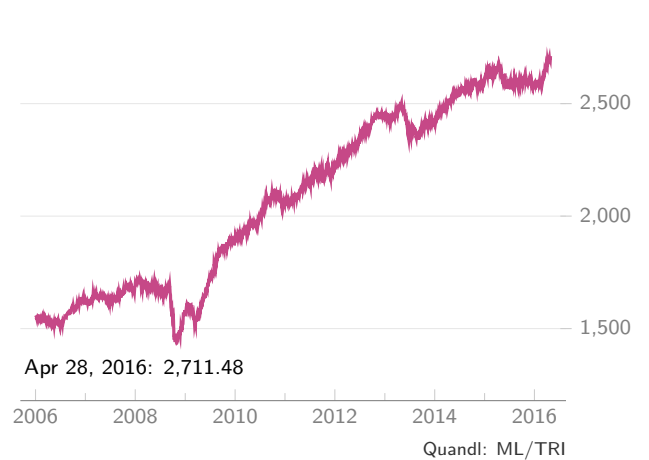
Quandl: FRED/TEDRATE

■ AAA corporate bonds (yield)



Quandl: MOODY/DAAAYLD

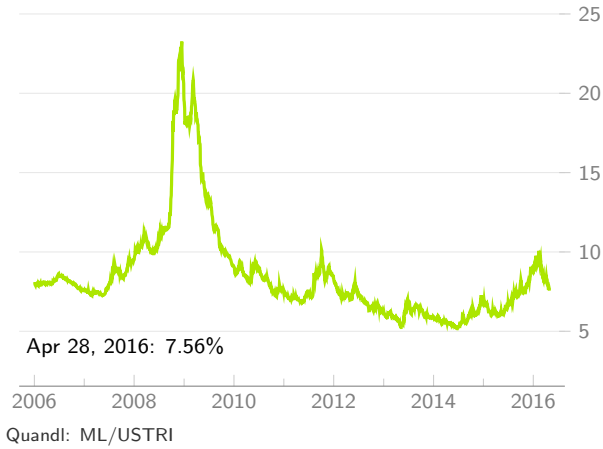
■ Corporate bonds total return index



Quandl: ML/TRI

Macro and Markets Dashboard: United States

■ High yield corporate bonds (yield)

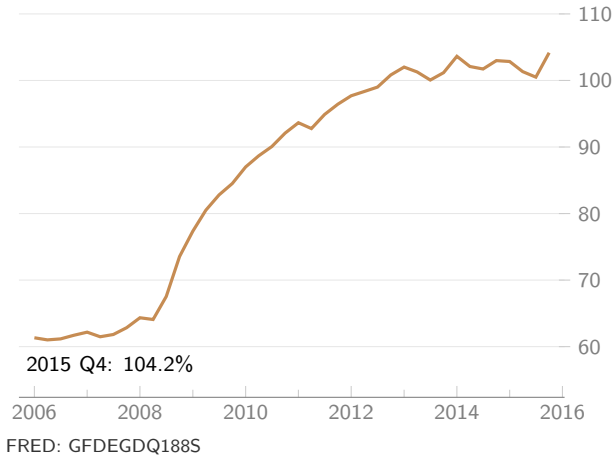


■ High yield corporate bonds (spread over 10yr treasury)

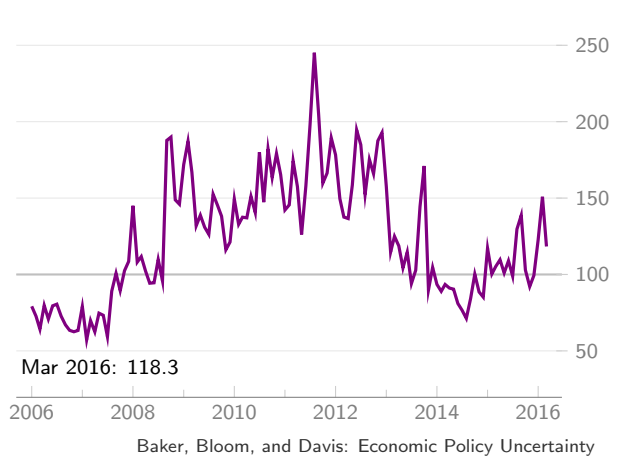


Government and Policy Indicators

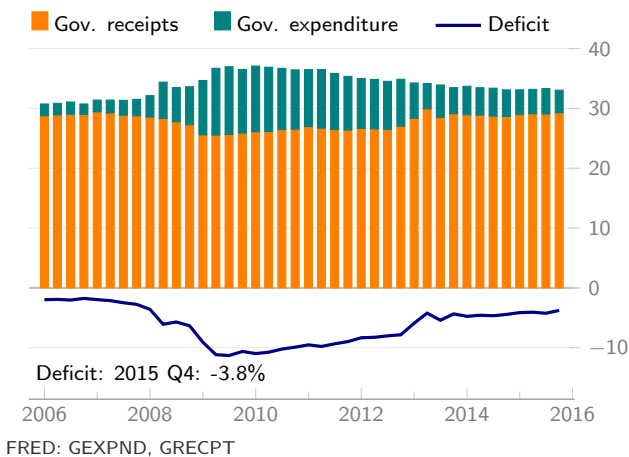
■ Total public debt (percent of GDP)



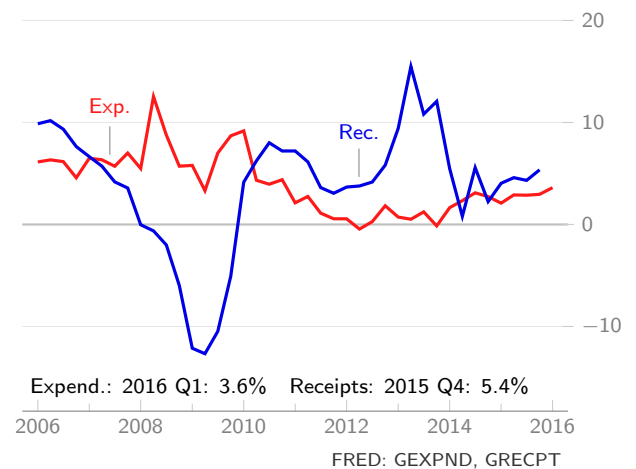
■ Economic policy uncertainty index



■ Government expenditures and receipts (percent of GDP)



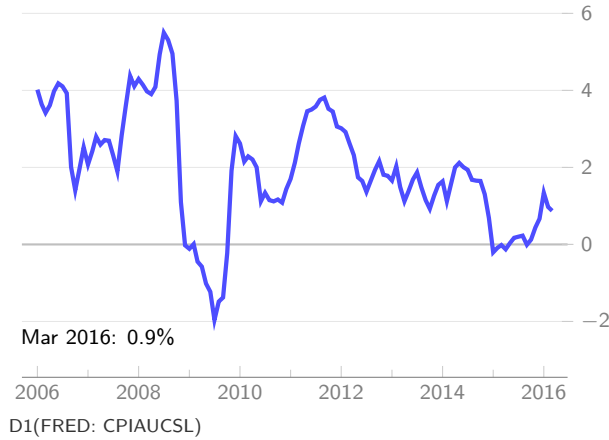
■ Government expenditures and receipts (percent change)



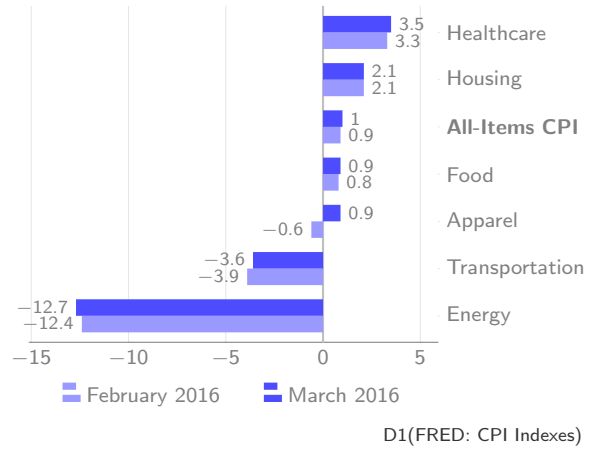
Macro and Markets Dashboard: United States

Prices

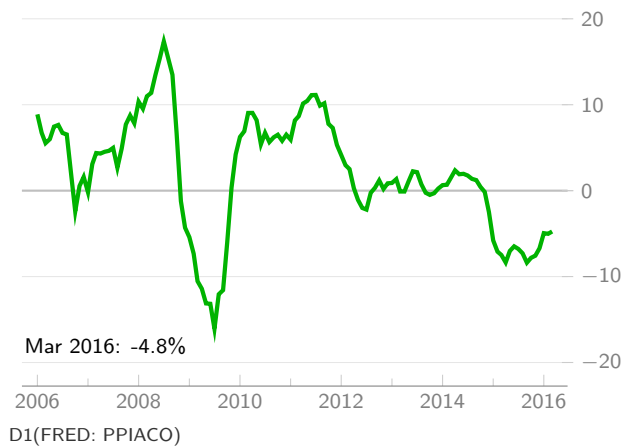
Consumer price index (CPI), 12-month % change



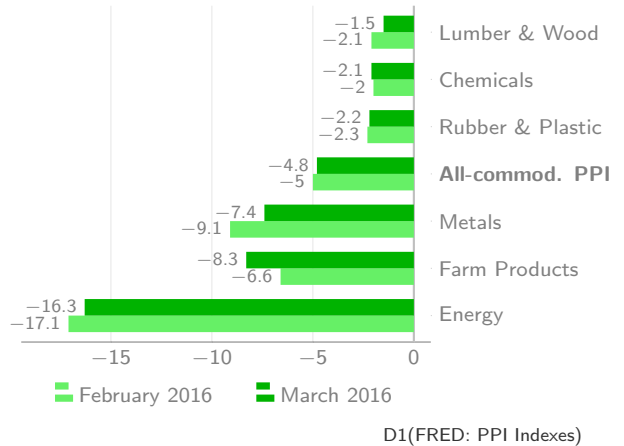
CPI major components, 12-month % change



Producer price index, all commodities (PPIACO), 12-mo % ch



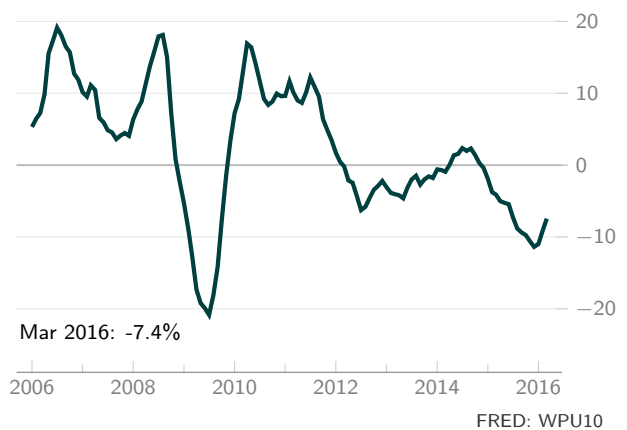
PPIACO selected components, 12-month % change



Oil price (USD per barrel, WTI)

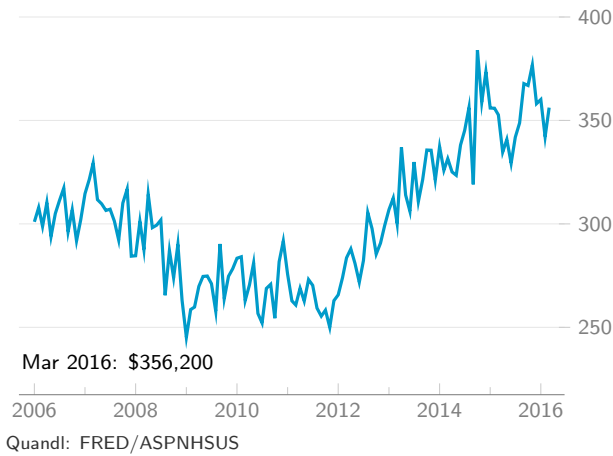


PPI growth: metals (percent change)



Macro and Markets Dashboard: United States

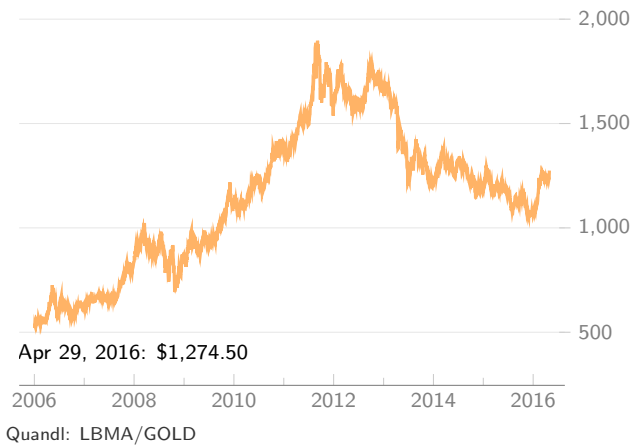
■ Average sales price for new houses (thousands of USD)



■ Food price (world, 2002-04=100)



■ Gold Price (USD)



■ Silver Price (USD)

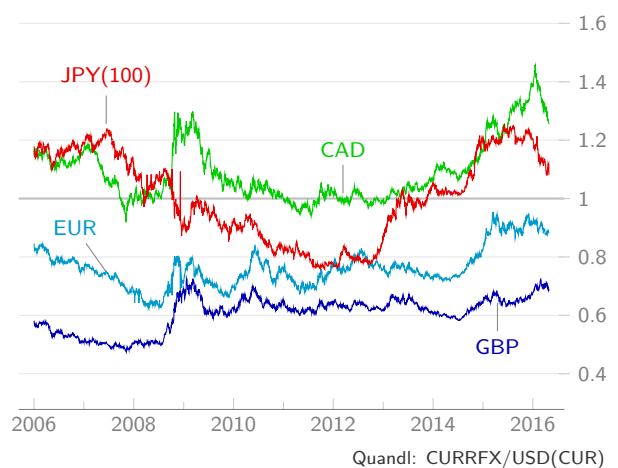


Trade and External Sector Indicators

■ Trade weighted dollar, major currencies (1973=100)

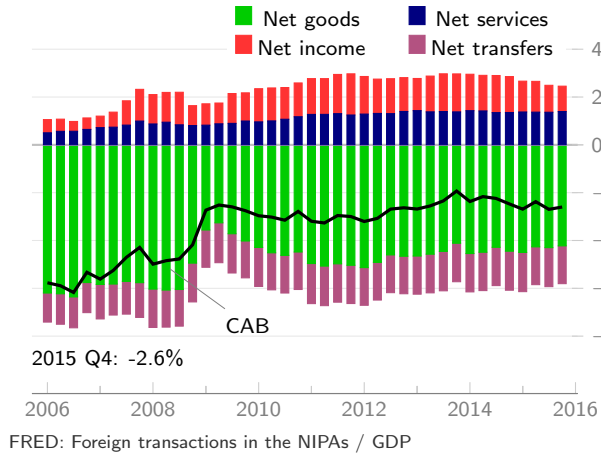


■ Indirect exchange rates (USD-CUR)

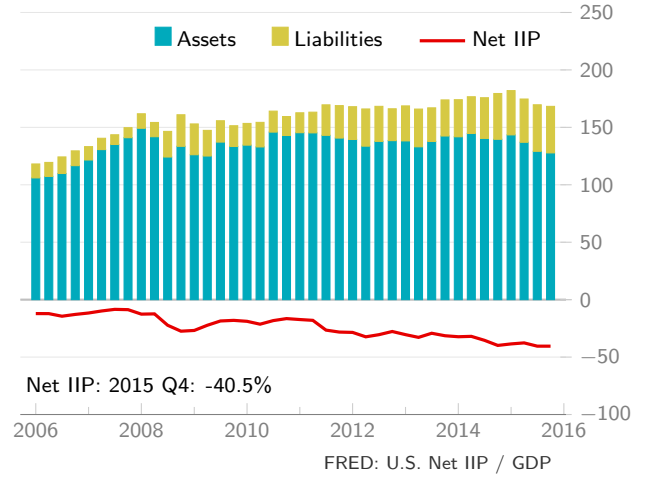


Macro and Markets Dashboard: United States

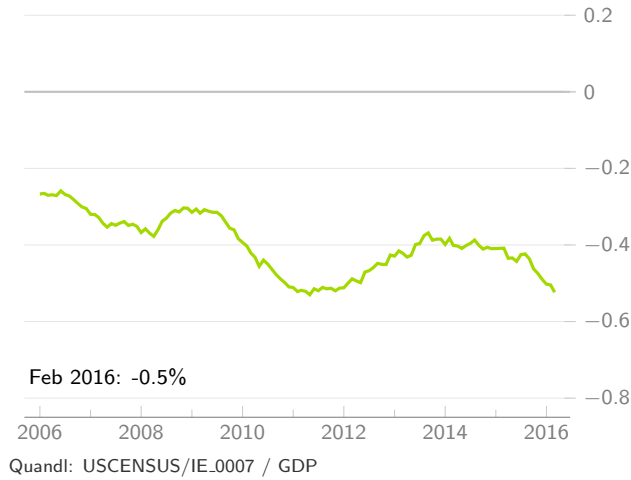
■ Current account balance components (% of GDP)



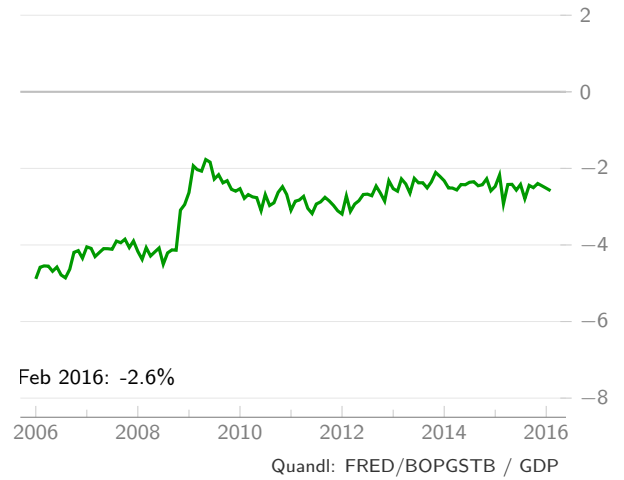
■ Net international investment position (% of GDP)



■ Balance on advanced tech. (percent of GDP)



■ Trade balance (percent of GDP)



Macro and Markets Dashboard: United States

Exchange rates

■ Indirect exchange rates against the US Dollar

Currency	As of:	Rate ¹	1 year % ch.	1 month % ch.	1 week % ch.	1 day % ch.	1 year high	1 year low
USD - EUR	2016-04-28	0.881	-3.43	0.25	-0.56	-0.21	0.946	0.863
USD - GBP	2016-04-29	0.684	7.13	-2.71	-1.44	-0.02	0.721	0.634
USD - JPY	2016-04-29	106.355	-15.34	-5.05	-5.12	-1.68	125.070	106.355
USD - CNY	2016-04-29	6.474	4.25	0.08	-0.38	-0.03	6.587	6.191
USD - CAD	2016-04-29	1.255	3.11	-3.49	-0.93	-0.02	1.458	1.195
USD - AUD	2016-04-29	1.315	0.86	0.81	1.36	0.26	1.457	1.281
USD - CHF	2016-04-29	0.959	3.50	0.09	-1.99	-0.76	1.030	0.926
USD - DKK	2016-04-29	6.501	-2.30	-0.55	-1.96	-0.84	7.058	6.445
USD - NZD	2016-04-29	1.433	-2.06	-1.21	-1.91	-0.30	1.596	1.420
USD - SEK	2016-04-29	8.038	-2.41	-1.13	-1.54	-0.40	8.766	8.038
USD - NOK	2016-04-29	8.054	2.27	-3.17	-2.27	-1.05	8.946	7.853
USD - RUB	2016-04-29	65.683	15.27	-2.77	-1.78	1.38	82.900	54.811
USD - BRL	2016-04-29	3.436	12.37	-4.37	-3.84	-1.53	4.175	2.971
USD - TRY	2016-04-29	2.796	3.30	-0.98	-1.92	-0.63	3.056	2.631
USD - MXN	2016-04-29	17.178	8.70	-0.90	-1.72	-0.51	19.140	15.659
USD - ZAR	2016-04-29	14.223	13.86	-3.29	-1.28	-0.52	16.870	12.158
USD - NGN	2016-04-29	199.145	0.12	0.10	0.00	0.08	199.200	1.000
USD - EGP	2016-04-29	8.886	14.43	0.28	0.03	0.08	8.927	7.604
USD - THB	2016-04-29	34.928	3.43	-0.63	-0.44	-0.21	36.431	33.729
USD - INR	2016-04-29	66.424	4.06	0.10	-0.36	-0.08	68.797	63.324
USD - MYR	2016-04-29	3.914	3.68	0.79	0.18	0.76	4.456	3.751
USD - ARS	2016-04-29	14.292	36.43	-3.45	-0.20	0.32	15.815	9.085
USD - PHP	2016-04-29	47.035	4.44	2.28	0.64	0.58	47.889	44.949
USD - ILS	2016-04-29	3.738	-0.88	-0.70	-0.78	-0.50	3.975	3.738

Quandl: CURRFX/USD(CUR)

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



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