

mni Central Bank Watch - FED

09 December, 2022

MNI FED Data Watch List											
		Current	3m ago	3m Chg	6m ago	6m Chg	2Y History	Hit / Miss	Vs Trend	Surprise Index	Z-Score
Inflation											
CPI	% y/y	7.7	8.5	↓	8.3	↓					0.69
PCE Deflator	% y/y	6.0	6.4	↓	6.4	↓					-1.40
UoM 1-Yr Inflation Exp	% y/y	4.9	4.8	↑	5.3	↓					-0.67
Inflation Swap 5y/5y	%	2.55	2.54	↑	2.65	↓					0.43
Economic Activity											
ISM	Index	49.0	52.8	↓	56.1	↓					-2.10
Industrial Production	% m/m	-0.11	0.65	↓	0.68	↓					-0.87
Factory Orders	% m/m	1.0	-1.0	↑	0.7	↑					0.18
Housing Starts	K	1425	1377	↑	1805	↓					-0.92
Monetary Analysis											
Corporate Spreads BBB/Baa	bps	1.93	2.07	↓	1.82	↑					1.07
Chicago Fed Financial Con	Index	-0.21	-0.21	↓	-0.23	↑					-0.34
Consumer Credit Net Chg	\$bn	27.1	24.3	↑	31.3	↓					-0.57
New Home Sales	K	632	543	↑	619	↑					0.24
Consumer / Labour Market											
Retail Sales	% m/m	1.3	-0.4	↑	0.7	↑					0.11
Consumer Confidence	Index	100.2	103.6	↓	103.2	↓					-0.49
Nonfarm Payrolls Net Chg	K	263	292	↓	386	↓					-0.79
Average Hourly Earnings	% y/y	5.1	5.2	↓	5.3	↓					-0.51
Markets											
Equity Market	Index	3964	3955	↑	4132	↓					-0.29
US 10-Year Yield	%	3.47	3.19	↑	2.84	↑					0.68
US Yield Curve (2s-10s)	bps	-80.7	-30.0	↓	28.8	↓					-1.45
USD TWI	Index	122.13	122.43	↓	119.84	↑					0.70

Source: MNI, Bloomberg