



Central Bank Watch - FED

09 December, 2022

MNI FED Data Watch List											
Inflation		Current	3m ago	3m Chg	6m ago	6m Chg	2Y History	Hit / Miss	Vs Trend	Surprise Index	Z-Score
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	4.6	4.7	↓	5.3	↓					-1.38
Inflation Swap 5y/5y	%	2.50	2.54	↓	2.65	↓					0.43
Economic Activity		Current	3m ago	3m Chg	6m ago	6m Chg	2Y History	Hit / Miss	Vs Trend	Surprise Index	Z-Score
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		Current	3m ago	3m Chg	6m ago	6m Chg	2Y History	Hit / Miss	Vs Trend	Surprise Index	Z-Score
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		Current	3m ago	3m Chg	6m ago	6m Chg	2Y History	Hit / Miss	Vs Trend	Surprise Index	Z-Score
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		Current	3m ago	3m Chg	6m ago	6m Chg	2Y History	Hit / Miss	Vs Trend	Surprise Index	Z-Score
Equity Market	Index	3967	3955	↑	4132	↓					-0.29
US 10-Year Yield	%	3.54	3.19	↑	2.84	↑					0.68
US Yield Curve (2s-10s)	bps	-75.7	-30.0	↓	28.8	↓					-1.45
USD TWI	Index	90.82	92.70	↓	91.63	↓					-0.80

Source: MNI, Bloomberg