US Economic Indicators: Citigroup Economic Surprise Index

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thinking outside the box
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Note: Blue shaded areas are first half of each year.
Source: Citigroup.

* Average for the week ending Friday.
Note: Shaded areas are recessions according to the National Bureau of Economic Research.
Source: Federal Reserve Board and Citigroup.
Figure 3.


*Surprise Index (percent)

10-Year Yield* (13-week change, basis points)

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* Average for the week ending Friday.
Source: Federal Reserve Board and Citigroup.

Figure 4.

**CITIGROUP ECONOMIC SURPRISE INDEX & 10-YEAR US TREASURY BOND YIELD: 2009-PRESENT**

*Surprise Index (percent) (48.7)

10-Year Yield* (13-week change, basis points) (75.0)

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* Average for the week ending Friday.
Note: Blue shaded areas are first half of each year.
Source: Federal Reserve Board and Citigroup.
Figure 5.

Note: Blue shaded areas are first halves of each year.
Source: Citigroup.

Figure 6.

Source: Citigroup.
Figure 7.

CITIGROUP ECONOMIC SURPRISE INDEX (percent)

Based on Japan Yen (22.6)

Source: Citigroup.

Figure 8.

CITIGROUP ECONOMIC SURPRISE INDEX (percent)

Based on British Pound Sterling (1.9)

Source: Citigroup.
Figure 9.
CITIGROUP ECONOMIC SURPRISE INDEX
(percent)
Based on Australian Dollar (-12.1)
Source: Citigroup.

Figure 10.
CITIGROUP ECONOMIC SURPRISE INDEX
(percent)
Based on Canadian Dollar (38.1)
Source: Citigroup.