

| 1 | DATA | SYMBOL | XX | 2023.09.01 | 2023.08.25 | 2023.08.18 | 2023.08.11 | 2023.07.28 | 2023.07.21 | 2023.07.14 | 2023.07.07 | XX | 2023.06.30 | 2023.06.23 |
|----|-----------------------------------------------------------------|----------------|---------|------------|------------|------------|------------|------------|------------|------------|------------|----|------------|------------|
| 2 | | | | | | | | | | | | | | |
| 3 | ECONOMY CHECK | | | | | | | | | | | | | |
| 4 | | | | | | | | | | | | | | |
| 5 | <u>Interest Rates & Yields</u> | | | | | | | | | | | | | |
| 6 | | | | | | | | | | | | | | |
| 7 | <u>US FED Funds Rate</u> | | | 5.330% | 5.330% | 5.330% | 5.330% | 5.330% | 5.080% | 5.080% | 5.080% | | 5.070% | 5.070% |
| 8 | | | | | | | | | | | | | | |
| 9 | <u>Treasury Yield (1Month)</u> | | | 5.385% | 5.423% | 5.382% | 5.413% | 5.372% | 5.365% | 5.311% | 5.247% | | 5.187% | 5.162% |
| 10 | | | | | | | | | | | | | | |
| 11 | <u>Treasury Yield (3 Months)</u> | | | 5.447% | 5.503% | 5.443% | 5.484% | 5.432% | 5.422% | 5.396% | 5.388% | | 5.307% | 5.343% |
| 12 | | | | | | | | | | | | | | |
| 13 | <u>Treasury Yield (6 Months)</u> | | | 5.500% | 5.642% | 5.490% | 5.516% | 5.507% | 5.488% | 5.482% | 5.496% | | 5.461% | 5.441% |
| 14 | | 6m minus 3m | Formula | 0.053% | 0.139% | 0.047% | 0.032% | 0.075% | 0.066% | 0.086% | 0.108% | | 0.154% | 0.098% |
| 15 | | | | | | | | | | | | | | |
| 16 | <u>Treasury Yield (1 Year)</u> | | | 5.388% | 5.455% | 5.358% | 5.386% | 5.376% | 5.350% | 5.332% | 5.427% | | 5.431% | 5.291% |
| 17 | | 1Y minus 3m | Formula | -0.059% | -0.048% | -0.085% | -0.098% | -0.056% | -0.072% | -0.064% | 0.039% | | 0.124% | -0.052% |
| 18 | | | | | | | | | | | | | | |
| 19 | <u>Treasury Yield (2 Year)</u> | | | 4.876% | 5.093% | 4.943% | 4.914% | 4.885% | 4.846% | 4.768% | 4.950% | | 4.904% | 4.731% |
| 20 | | 2Y minus 3m | Formula | -0.571% | -0.410% | -0.500% | -0.570% | -0.547% | -0.576% | -0.628% | -0.438% | | -0.403% | -0.612% |
| 21 | | | | | | | | | | | | | | |
| 22 | <u>Treasury Yield (3 Year)</u> | | | 4.581% | 4.757% | 4.647% | 4.600% | 4.528% | 4.446% | 4.376% | 4.666% | | 4.533% | 4.314% |
| 23 | | 3Y minus 3m | Formula | -0.866% | -0.746% | -0.796% | -0.884% | -0.904% | -0.976% | -1.020% | -0.722% | | -0.774% | -1.029% |
| 24 | | | | | | | | | | | | | | |
| 25 | <u>Treasury Yield (5 Year)</u> | | | 4.296% | 4.458% | 4.384% | 4.328% | 4.183% | 4.095% | 4.045% | 4.358% | | 4.157% | 3.977% |
| 26 | | 5Y minus 3m | Formula | -1.151% | -1.045% | -1.059% | -1.156% | -1.249% | -1.327% | -1.351% | -1.030% | | -1.150% | -1.366% |
| 27 | | | | | | | | | | | | | | |
| 28 | <u>Treasury Yield (7 Year)</u> | | | 4.266% | 4.383% | 4.342% | 4.276% | 4.080% | 3.971% | 3.939% | 4.230% | | 4.001% | 3.856% |
| 29 | | 7Y minus 3m | Formula | -1.181% | -1.120% | -1.101% | -1.208% | -1.352% | -1.451% | -1.457% | -1.158% | | -1.306% | -1.487% |
| 30 | | | | | | | | | | | | | | |
| 31 | <u>Treasury Yield (10 Year)</u> | | | 4.181% | 4.255% | 4.251% | 4.180% | 3.957% | 3.837% | 3.830% | 4.066% | | 3.841% | 3.721% |
| 32 | | 10Y minus 3m | Formula | -1.266% | -1.248% | -1.192% | -1.304% | -1.475% | -1.585% | -1.566% | -1.322% | | -1.466% | -1.622% |
| 33 | | | | | | | | | | | | | | |
| 34 | <u>Treasury Yield (20 Year)</u> | | | 4.485% | 4.509% | 4.559% | 4.461% | 4.217% | 4.103% | 4.112% | 4.273% | | 4.076% | 3.999% |
| 35 | | 20Y minus 3m | Formula | -0.962% | -0.994% | -0.884% | -1.023% | -1.215% | -1.319% | -1.284% | -1.115% | | -1.231% | -1.344% |
| 36 | | | | | | | | | | | | | | |
| 37 | <u>Treasury Yield (30 Year)</u> | | | 4.297% | 4.297% | 4.375% | 4.278% | 4.013% | 3.900% | 3.926% | 4.047% | | 3.864% | 3.803% |
| 38 | | 30Y minus 3m | Formula | -1.150% | -1.206% | -1.068% | -1.206% | -1.419% | -1.522% | -1.470% | -1.341% | | -1.443% | -1.540% |
| 39 | | | | | | | | | | | | | | |
| 40 | | | | | | | | | | | | | | |
| 41 | <u>2 Year Treasury Note Yield minus US FED Funds Rate</u> | Formula | | -0.454% | -0.237% | -0.387% | -0.416% | -0.445% | -0.234% | -0.312% | -0.130% | | -0.166% | -0.339% |
| 42 | <u>10 Year Treasury Yield minus 2 Year treasury Yield</u> | Formula | | -0.695% | -0.838% | -0.692% | -0.734% | -0.928% | -1.009% | -0.938% | -0.884% | | -1.063% | -1.010% |
| 43 | <u>Yield Curve Watch (10Y minus 3M)</u> | Formula | | -1.266% | -1.248% | -1.192% | -1.304% | -1.475% | -1.585% | -1.566% | -1.322% | | -1.466% | -1.622% |
| 44 | <u>Spread Treasury to High Yield</u> | | | 3.850% | 3.910% | 3.950% | 3.830% | 3.780% | 3.900% | 3.970% | 4.100% | | 4.140% | 4.300% |
| 45 | S&P 500 Dividend Yield vs 2 Year Treasury Note Yield (WEEKLY) | YLDSPX:\$UST2Y | | | | | | | | | | | | |
| 46 | Economic indexes | | | | | | | | | | | | | |
| 47 | <u>Weekly Economic Index</u> | WEI | | 1.94% | 1.84% | 1.12% | 1.42% | 1.17% | 1.52% | 1.37% | 1.32% | | 1.32% | 1.08% |
| 48 | <u>Coincident Economic Activity Index for the United States</u> | | | 138.54 | 138.54 | 138.33 | 138.33 | 138.33 | 138.07 | 138.07 | 138.07 | | 138.07 | 138.07 |
| 49 | <u>Leading Index for the United States</u> | Opinion | | 1.72 | 1.72 | 1.72 | 1.72 | 1.72 | 1.72 | 1.72 | 1.72 | | 1.72 | 1.72 |
| 50 | <u>Real Gross Domestic Product</u> | | | 2.6% | 2.6% | 2.6% | 2.6% | 2.6% | 1.8% | 1.8% | 1.8% | | 1.6% | 1.6% |
| 51 | <u>Atlanta Fed's GDPNow Tracker</u> | | | 5.60% | 5.90% | 5.80% | 3.50% | 3.50% | 2.40% | 2.30% | 2.10% | | 2.20% | 1.90% |
| 52 | <u>Chicago Fed National Activity Index (CFNAI)</u> | | | 0.12 | 0.12 | (0.32) | (0.32) | (0.32) | (0.15) | (0.15) | (0.15) | | (0.15) | (0.15) |
| 53 | <u>The Conference Board Leading Economic Index® (LEI)</u> | | | 105.80 | 105.80 | 105.80 | 106.10 | 106.10 | 106.70 | 106.70 | 106.70 | | 106.70 | 106.70 |
| 54 | <u>Smoothed U.S. Recession Probabilities</u> | | | 0.80% | 1.54% | 1.54% | 1.54% | 0.62% | 0.62% | 0.62% | 0.66% | | 0.44% | 0.44% |

