

Yield Curve 2024 08 02

<u>DYNAMIC YIELD CURVE</u>					
<u>FED FUNDS RATE</u>	5.33%				
<u>US Treasury Bonds</u>					
<u>U.S. Treasury Yields</u>	2024.08.02				
<u>Maturity</u>			10 YEARS		
<u>1 Month</u>	5.340		3.793	-1.547	
<u>3 Month</u>	5.163		3.793	-1.370	
<u>6 Month</u>	4.841		3.793	-1.048	
<u>1 Year</u>	4.369		3.793	-0.576	
<u>2 Year</u>	3.890		3.793	-0.097	
<u>3 Year</u>	3.714		3.793	0.079	
<u>5 Year</u>	3.621		3.793	0.172	
<u>7 Year</u>	3.671		3.793	0.122	
<u>10 Year</u>	3.793		3.793	0.000	
<u>30 Year</u>	4.108		3.793	0.315	
<u>YIELD WATCH (10y - 3m)</u>	-1.370				
<u>YIELD WATCH</u>					
<u>Buy (3 and above)</u>					
<u>Hold (2 to 3)</u>					
<u>Trim (0.5 to 2)</u>					
<u>Sell (0.5 and below)</u>	-1.370				
<u>10 YEAR T - 3 MONTH T</u>	-1.49%			2024.08.02	
<u>10-Year Treasury Constant Maturity Minus 3-Month Treasury Constant Maturity (T10Y3M)</u>					