

Yield Curve 2024 08 09

<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>			<b>10 YEARS</b>		
<u>1 Month</u>	5.355		3.946	-1.409	
<u>3 Month</u>	5.215		3.946	-1.269	
<u>6 Month</u>	4.980		3.946	-1.034	
<u>1 Year</u>	4.489		3.946	-0.543	
<u>2 Year</u>	4.063		3.946	-0.117	
<u>3 Year</u>	3.882		3.946	0.064	
<u>5 Year</u>	3.803		3.946	0.143	
<u>7 Year</u>	3.846		3.946	0.100	
<u>10 Year</u>	3.946		3.946	0.000	
<u>30 Year</u>	4.226		3.946	0.280	
<u>YIELD WATCH (10y - 3m)</u>	-1.269				
<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>	-1.269				
<u>10 YEAR T - 3 MONTH T</u>	-1.39%			2024.08.09	
<u>10-Year Treasury Constant Maturity Minus 3-Month Treasury Constant Maturity (T10Y3M)</u>					