

Yield Curve 2024 08 16

<u>DYNAMIC YIELD CURVE</u>					
<u>FED FUNDS RATE</u>	5.33%				
<u>US Treasury Bonds</u>					
<u>U.S. Treasury Yields</u>	2024.08.16				
<u>Maturity</u>			10 YEARS		
<u>1 Month</u>	5.340		3.885	-1.455	
<u>3 Month</u>	5.215		3.885	-1.330	
<u>6 Month</u>	4.974		3.885	-1.089	
<u>1 Year</u>	4.490		3.885	-0.605	
<u>2 Year</u>	4.060		3.885	-0.175	
<u>3 Year</u>	3.864		3.885	0.021	
<u>5 Year</u>	3.763		3.885	0.122	
<u>7 Year</u>	3.800		3.885	0.085	
<u>10 Year</u>	3.885		3.885	0.000	
<u>30 Year</u>	4.142		3.885	0.257	
<u>YIELD WATCH (10y - 3m)</u>	-1.330				
<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>	-1.330				
<u>10 YEAR T - 3 MONTH T</u>	1.44%			2024.08.16	
<u>10-Year Treasury Constant Maturity Minus 3-Month Treasury Constant Maturity (T10Y3M)</u>					