

Yield Curve 2024 08 23

<u>DYNAMIC YIELD CURVE</u>					
<u>FED FUNDS RATE</u>	5.33%				
<u>US Treasury Bonds</u>					
<u>U.S. Treasury Yields</u>	2024.08.23				
<u>Maturity</u>			10 YEARS		
<u>1 Month</u>	5.304		3.804	-1.500	
<u>3 Month</u>	5.137		3.804	-1.333	
<u>6 Month</u>	4.868		3.804	-1.064	
<u>1 Year</u>	4.384		3.804	-0.580	
<u>2 Year</u>	3.920		3.804	-0.116	
<u>3 Year</u>	3.731		3.804	0.073	
<u>5 Year</u>	3.654		3.804	0.150	
<u>7 Year</u>	3.706		3.804	0.098	
<u>10 Year</u>	3.804		3.804	0.000	
<u>30 Year</u>	4.093		3.804	0.289	
<u>YIELD WATCH (10y - 3m)</u>	-1.440				
<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>	-1.440				
<u>10 YEAR T - 3 MONTH T</u>	1.44%			2024.08.3	
<u>10-Year Treasury Constant Maturity Minus 3-Month Treasury Constant Maturity (T10Y3M)</u>					