

Yield Curve 2024 09 06

<u>DYNAMIC YIELD CURVE</u>					
<u>FED FUNDS RATE</u>	5.33%				
<u>US Treasury Bonds</u>					
<u>U.S. Treasury Yields</u>	2024.09.06				
<u>Maturity</u>			10 YEARS		
<u>1 Month</u>	5.130		3.715	-1.415	
<u>3 Month</u>	5.054		3.715	-1.339	
<u>6 Month</u>	4.719		3.715	-1.004	
<u>1 Year</u>	4.100		3.715	-0.385	
<u>2 Year</u>	3.657		3.715	0.058	
<u>3 Year</u>	3.536		3.715	0.179	
<u>5 Year</u>	3.495		3.715	0.220	
<u>7 Year</u>	3.593		3.715	0.122	
<u>10 Year</u>	3.715		3.715	0.000	
<u>30 Year</u>	4.023		3.715	0.308	
<u>YIELD WATCH (10y - 3m)</u>	-1.339				
<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>	-1.339				
<u>10 YEAR T - 3 MONTH T</u>	-1.41%			2024.09.06	
<u>10-Year Treasury Constant Maturity Minus 3-Month Treasury Constant Maturity (T10Y3M)</u>					