

Check (Economy) - 2023 09 08

1	DATA	SYMBOL	XX	2023.09.08	2023.09.01	2023.08.25	2023.08.18	2023.08.11	2023.07.28	2023.07.21	2023.07.14	XX	2023.07.07	2023.06.30	2023.06.23
2															
3	<b>ECONOMY CHECK</b>														
4															
5	<u>Interest Rates &amp; Yields</u>														
6															
7	<u>US FED Funds Rate</u>			5.330%	5.330%	5.330%	5.330%	5.330%	5.330%	5.080%	5.080%		5.080%	5.070%	5.070%
8															
9	<u>Treasury Yield (1Month)</u>			5.390%	5.385%	5.423%	5.382%	5.413%	5.372%	5.365%	5.311%		5.247%	5.187%	5.162%
10															
11	<u>Treasury Yield (3 Months)</u>			5.463%	5.447%	5.503%	5.443%	5.484%	5.432%	5.422%	5.396%		5.388%	5.307%	5.343%
12															
13	<u>Treasury Yield (6 Months)</u>			5.530%	5.500%	5.642%	5.490%	5.516%	5.507%	5.488%	5.482%		5.496%	5.461%	5.441%
14	6m minus 3m	<u>Formula</u>		0.067%	0.053%	0.139%	0.047%	0.032%	0.075%	0.066%	0.086%		0.108%	0.154%	0.098%
15															
16	<u>Treasury Yield (1 Year)</u>			5.411%	5.388%	5.455%	5.358%	5.386%	5.376%	5.350%	5.332%		5.427%	5.431%	5.291%
17	1Y minus 3m	<u>Formula</u>		-0.052%	-0.059%	-0.048%	-0.085%	-0.098%	-0.056%	-0.072%	-0.064%		0.039%	0.124%	-0.052%
18															
19	<u>Treasury Yield (2 Year)</u>			4.984%	4.876%	5.093%	4.943%	4.914%	4.885%	4.846%	4.768%		4.950%	4.904%	4.731%
20	2Y minus 3m	<u>Formula</u>		-0.479%	-0.571%	-0.410%	-0.500%	-0.570%	-0.547%	-0.576%	-0.628%		-0.438%	-0.403%	-0.612%
21															
22	<u>Treasury Yield (3 Year)</u>			4.698%	4.581%	4.757%	4.647%	4.600%	4.528%	4.446%	4.376%		4.666%	4.533%	4.314%
23	3Y minus 3m	<u>Formula</u>		-0.765%	-0.866%	-0.746%	-0.796%	-0.884%	-0.904%	-0.976%	-1.020%		-0.722%	-0.774%	-1.029%
24															
25	<u>Treasury Yield (5 Year)</u>			4.408%	4.296%	4.458%	4.384%	4.328%	4.183%	4.095%	4.045%		4.358%	4.157%	3.977%
26	5Y minus 3m	<u>Formula</u>		-1.055%	-1.151%	-1.045%	-1.059%	-1.156%	-1.249%	-1.327%	-1.351%		-1.030%	-1.150%	-1.366%
27															
28	<u>Treasury Yield (7 Year)</u>			4.372%	4.266%	4.383%	4.342%	4.276%	4.080%	3.971%	3.939%		4.230%	4.001%	3.856%
29	7Y minus 3m	<u>Formula</u>		-1.091%	-1.181%	-1.120%	-1.101%	-1.208%	-1.352%	-1.451%	-1.457%		-1.158%	-1.306%	-1.487%
30															
31	<u>Treasury Yield (10 Year)</u>			4.286%	4.181%	4.255%	4.251%	4.180%	3.957%	3.837%	3.830%		4.066%	3.841%	3.721%
32	10Y minus 3m	<u>Formula</u>		-1.177%	-1.266%	-1.248%	-1.192%	-1.304%	-1.475%	-1.585%	-1.566%		-1.322%	-1.466%	-1.622%
33															
34	<u>Treasury Yield (20 Year)</u>			4.560%	4.485%	4.509%	4.559%	4.461%	4.217%	4.103%	4.112%		4.273%	4.076%	3.999%
35	20Y minus 3m	<u>Formula</u>		-0.903%	-0.962%	-0.994%	-0.884%	-1.023%	-1.215%	-1.319%	-1.284%		-1.115%	-1.231%	-1.344%
36															
37	<u>Treasury Yield (30 Year)</u>			4.374%	4.297%	4.297%	4.375%	4.278%	4.013%	3.900%	3.926%		4.047%	3.864%	3.803%
38	30Y minus 3m	<u>Formula</u>		-1.089%	-1.150%	-1.206%	-1.068%	-1.206%	-1.419%	-1.522%	-1.470%		-1.341%	-1.443%	-1.540%
39															
40															
41	<u>2 Year Treasury Note Yield minus US FED Funds Rate</u>	<u>Formula</u>		-0.346%	-0.454%	-0.237%	-0.387%	-0.416%	-0.445%	-0.234%	-0.312%		-0.130%	-0.166%	-0.339%
42	<u>10 Year Treasury Yield minus 2 Year treasury Yield</u>	<u>Formula</u>		-0.698%	-0.695%	-0.838%	-0.692%	-0.734%	-0.928%	-1.009%	-0.938%		-0.884%	-1.063%	-1.010%
43	<u>Yield Curve Watch (10Y minus 3M)</u>	<u>Formula</u>		-1.177%	-1.266%	-1.248%	-1.192%	-1.304%	-1.475%	-1.585%	-1.566%		-1.322%	-1.466%	-1.622%
44	<u>Spread Treasury to High Yield</u>			3.850%	3.850%	3.910%	3.950%	3.830%	3.780%	3.900%	3.970%		4.100%	4.140%	4.300%
45	S&P 500 Dividend Yield vs 2 Year Treasury Note Yield (WEEKLY)	YLDSPX:\$UST2Y													
46	<b>Economic indexes</b>														
47	<u>Weekly Economic Index</u>	<u>WEI</u>		1.58%	1.94%	1.84%	1.12%	1.42%	1.17%	1.52%	1.37%		1.32%	1.32%	1.08%
48	<u>Coincident Economic Activity Index for the United States</u>			138.54	138.54	138.54	138.33	138.33	138.33	138.07	138.07		138.07	138.07	138.07
49	<u>Leading Index for the United States</u>	<u>Opinion</u>		1.72	1.72	1.72	1.72	1.72	1.72	1.72	1.72		1.72	1.72	1.72
50	<u>Real Gross Domestic Product</u>			2.6%	2.6%	2.6%	2.6%	2.6%	2.6%	1.8%	1.8%		1.8%	1.6%	1.6%
51	<u>Atlanta Fed's GDPNow Tracker</u>			5.60%	5.60%	5.90%	5.80%	3.50%	3.50%	2.40%	2.30%		2.10%	2.20%	1.90%
52	<u>Chicago Fed National Activity Index (CFNAI)</u>			0.12	0.12	0.12	(0.32)	(0.32)	(0.32)	(0.15)	(0.15)		(0.15)	(0.15)	(0.15)
53	<u>The Conference Board Leading Economic Index® (LEI)</u>			105.80	105.80	105.80	105.80	106.10	106.10	106.70	106.70		106.70	106.70	106.70
54	<u>Smoothed U.S. Recession Probabilities</u>			0.80%	0.80%	1.54%	1.54%	1.54%	0.62%	0.62%	0.62%		0.66%	0.44%	0.44%
55	<u>CEO Economic Outlook (Historic Average = 82.7)</u>			76.10	76.10	76.10	76.10	76.10	76.10	76.10	76.10		76.10	76.10	76.10

