

Yield Curve 2024 09 13

<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>			<u>10 YEARS</u>			
<u>1 Month</u>	5.0070		3.657	-1.350		
<u>3 Month</u>	4.8870		3.657	-1.230		
<u>6 Month</u>	4.6400		3.657	-0.983		
<u>1 Year</u>	4.0220		3.657	-0.365		
<u>2 Year</u>	3.5950		3.657	0.062		
<u>3 Year</u>	3.4460		3.657	0.211		
<u>5 Year</u>	3.4390		3.657	0.218		
<u>7 Year</u>	3.5350		3.657	0.122		
<u>10 Year</u>	3.6570		3.657	0.000		
<u>30 Year</u>	3.9830		3.657	0.326		
<u>YIELD WATCH (10y - 3m)</u>	-1.230					
<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>	-1.230					
<u>10 YEAR T - 3 MONTH T</u>	-1.31%			2024.09.13		
<u>10-Year Treasury Constant Maturity Minus 3-Month Treasury Constant Maturity (T10Y3M)</u>						