<table>
<thead>
<tr>
<th>Table Of Contents</th>
</tr>
</thead>
<tbody>
<tr>
<td>Citigroup Economic Surprise Index</td>
</tr>
</tbody>
</table>

August 14, 2020 / Citigroup Economic Surprise Index
Note: Blue shaded areas denote first half of each year.
Source: Citigroup.

* Average for the week ending Friday.
Source: Federal Reserve Board and Citigroup.
Figure 3.


Surprise Index (percent)
10-Year Yield* (13-week change, basis points)

* Average for the week ending Friday.
Source: Federal Reserve Board and Citigroup.

Figure 4.

CITIGROUP ECONOMIC SURPRISE INDEX & 10-YEAR US TREASURY BOND YIELD: 2009-PRESENT

Surprise Index (percent)
10-Year Yield* (13-week change, basis points)

* Average for the week ending Friday.
Note: Blue shaded areas denote first half of each year.
Source: Federal Reserve Board and Citigroup.
Citigroup Economic Surprise Index

Figure 5.

Note: Blue shaded areas denote first half of each year.
Source: Citigroup.