

Market Correlations: Citigroup Economic Surprise Index & Bond Yield

Yardeni Research, Inc.

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Dr. Edward Yardeni

516-972-7683
eyardeni@yardeni.com

Debbie Johnson

480-664-1333
djohnson@yardeni.com

Mali Quintana

480-664-1333
aquintana@yardeni.com

Please visit our sites at
www.yardeni.com
blog.yardeni.com



thinking outside the box

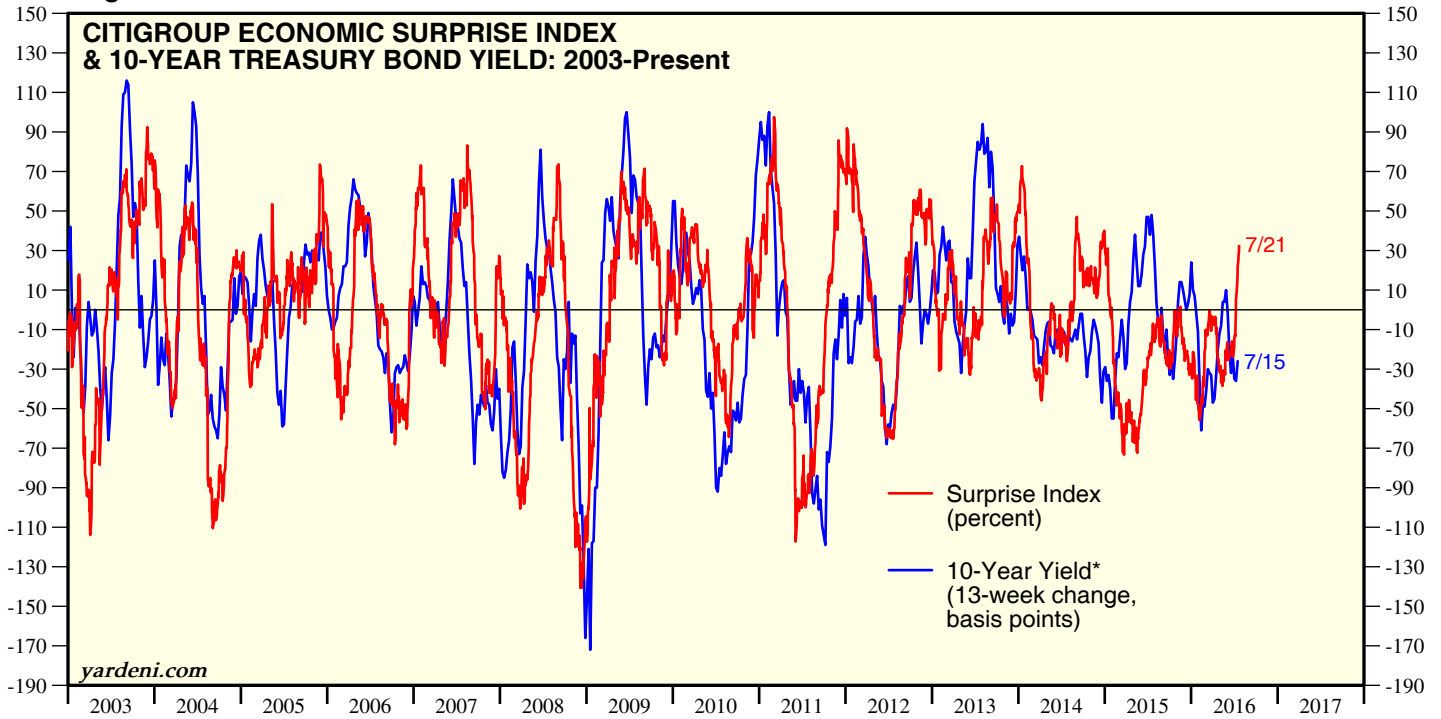
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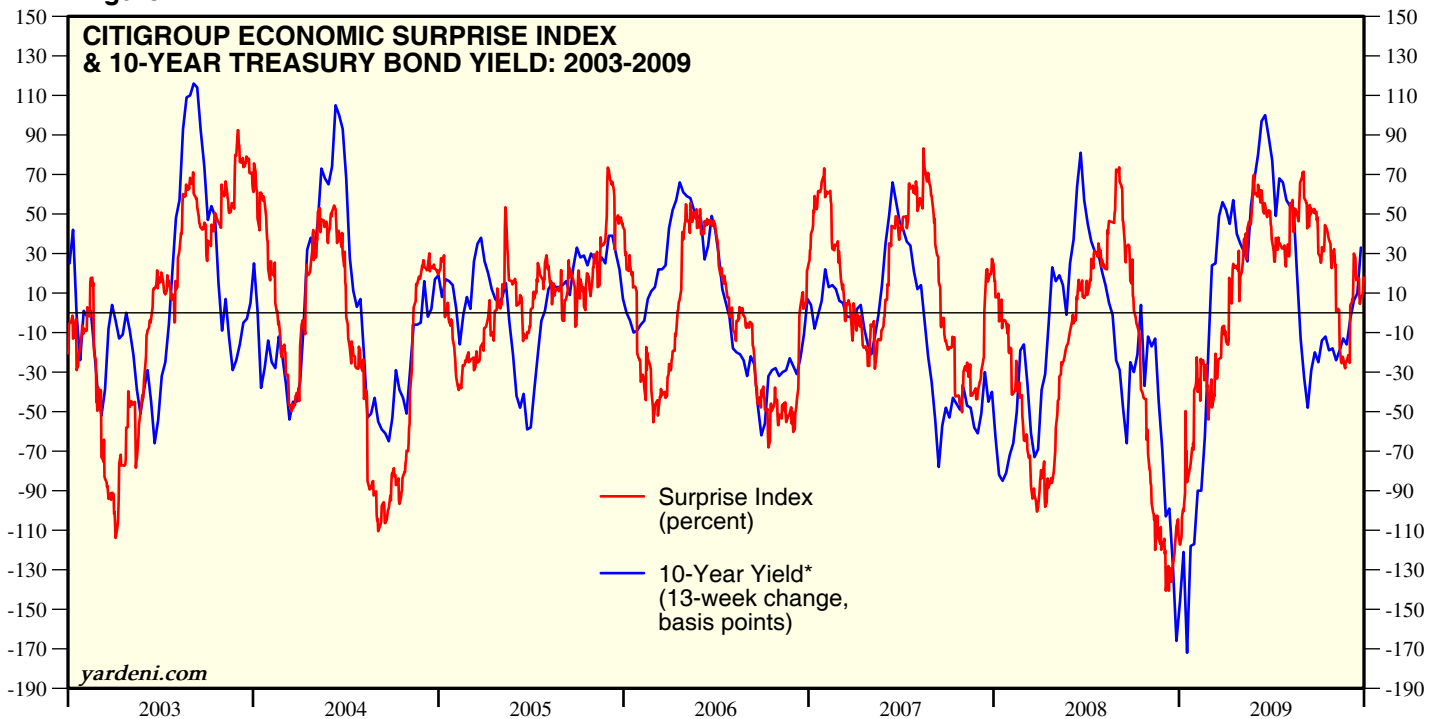
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Figure 1.



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

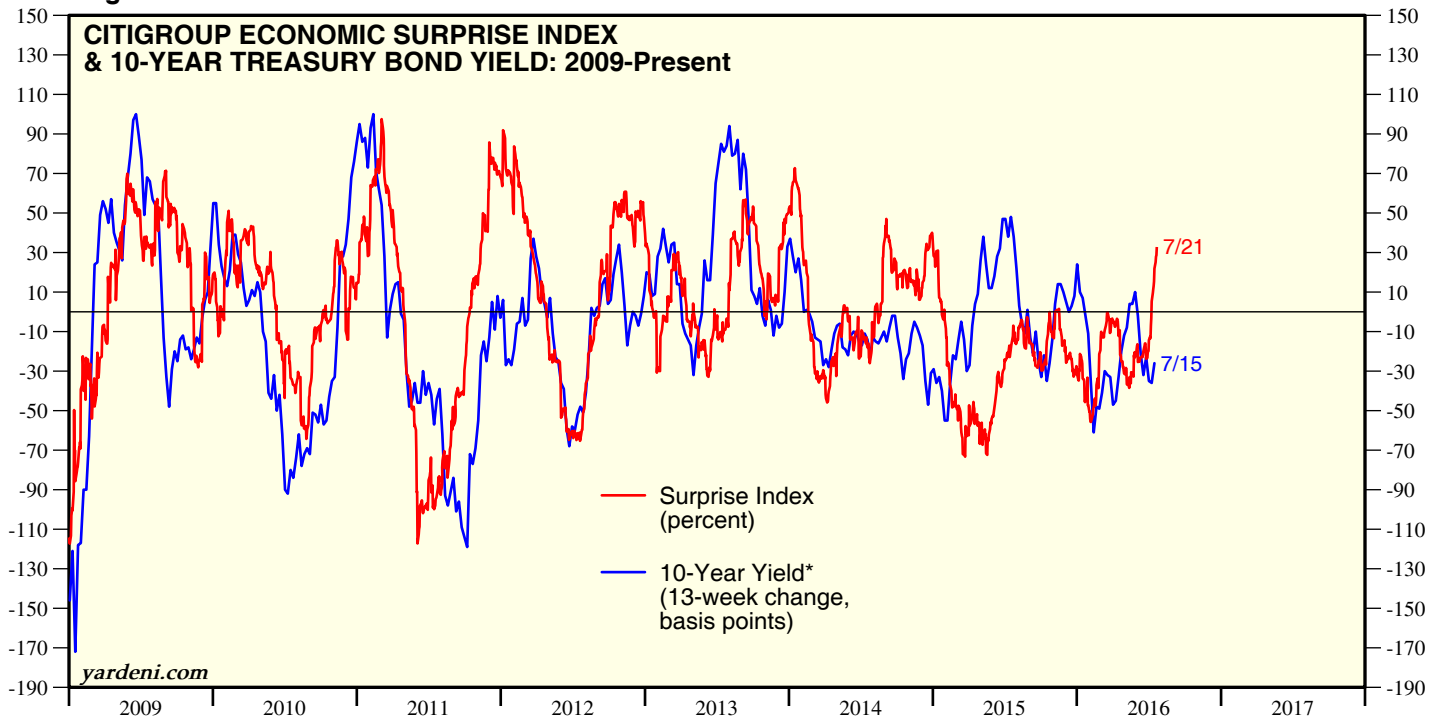
Figure 2.



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

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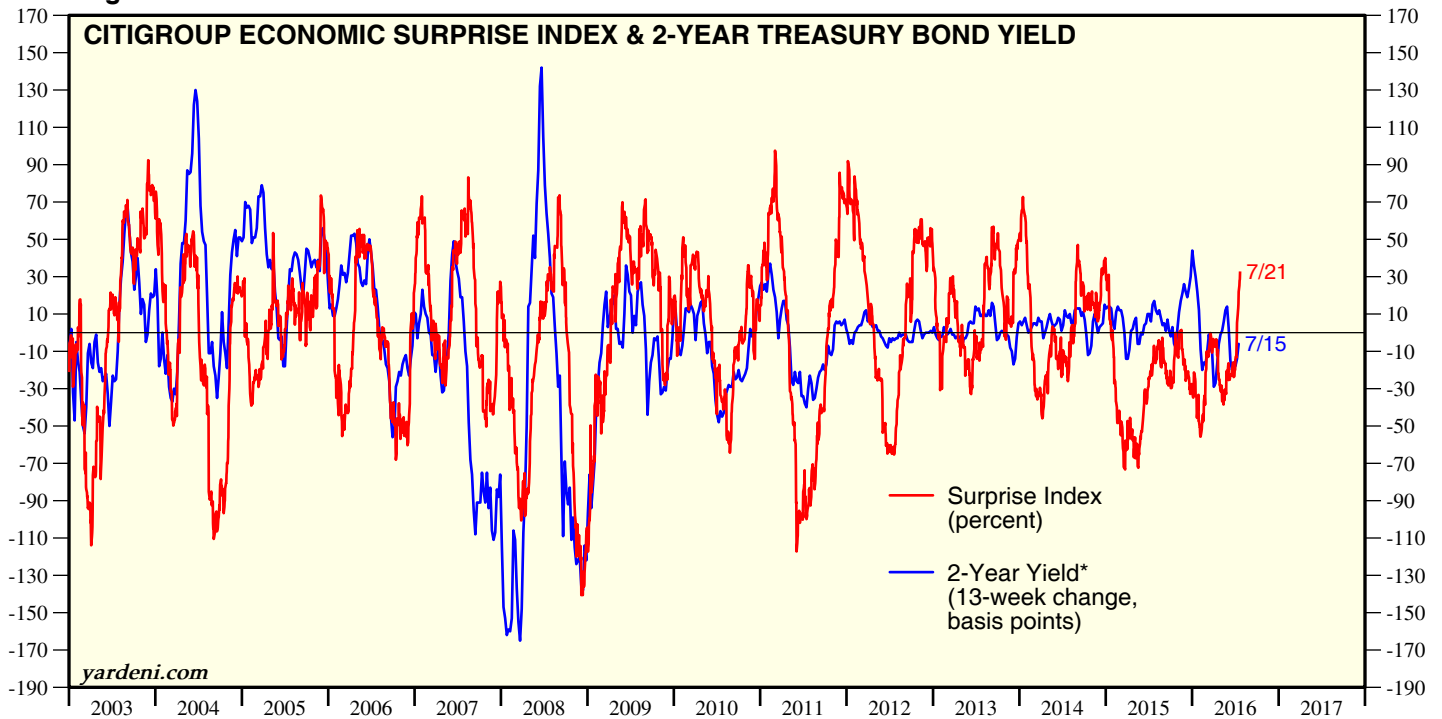
Figure 3.



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

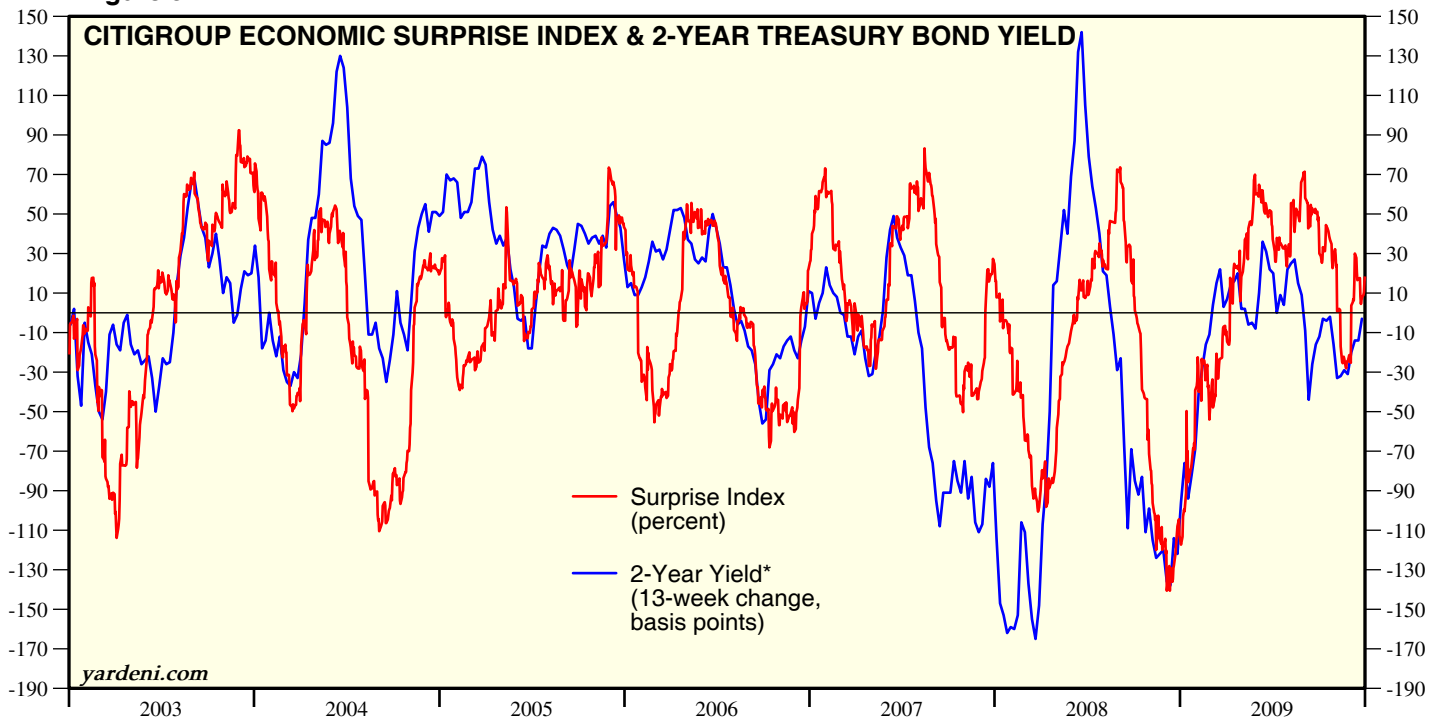
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Figure 4.



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

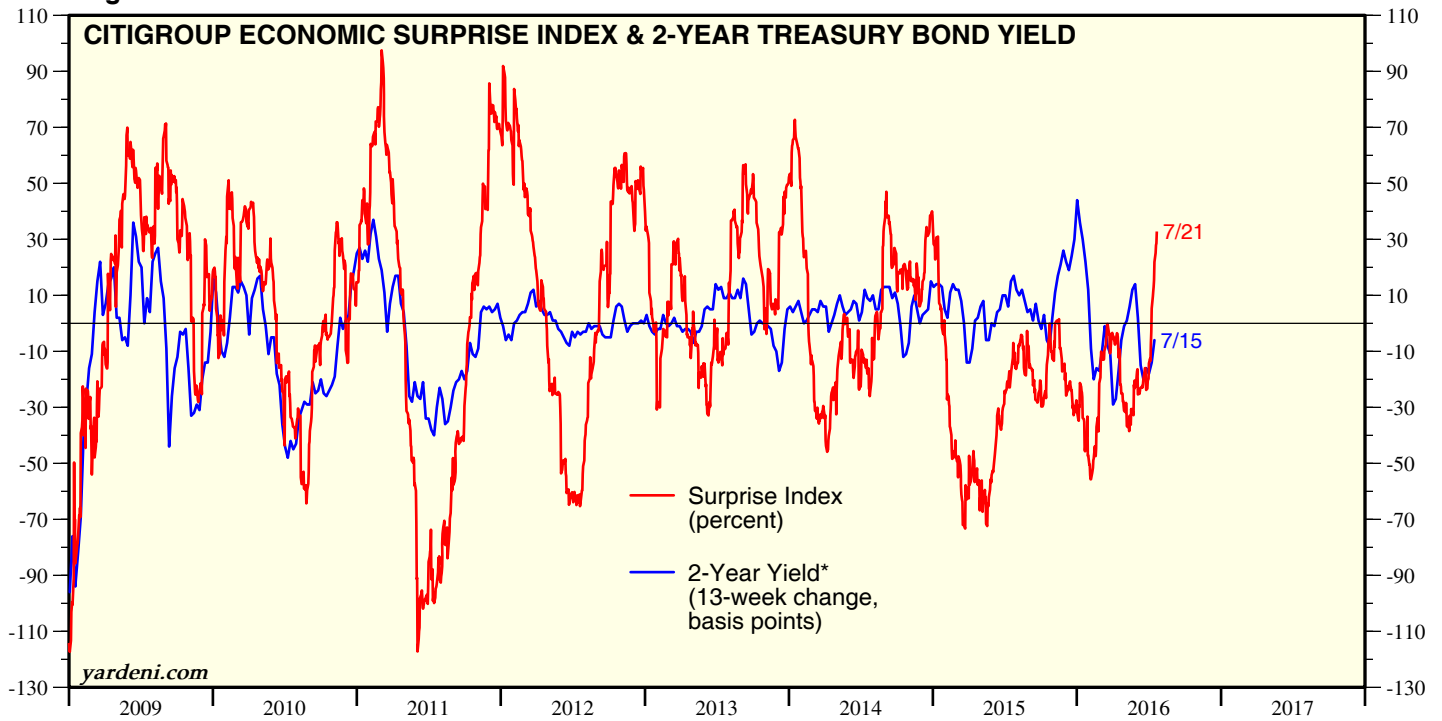
Figure 5.



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

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Figure 6.



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

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