Market Correlations: Citigroup Economic Surprise Index & Bond Yield

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Figure 1.

CITIGROUP ECONOMIC SURPRISE INDEX & 10-YEAR US TREASURY BOND YIELD: 2003-PRESENT

* 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.
Figure 3.

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

* Average for the week ending Friday.
Note: Blue shaded areas denote first half of each year.
Source: Federal Reserve Board and Citigroup.
Figure 4.

CITIGROUP ECONOMIC SURPRISE INDEX & 2-YEAR TREASURY BOND YIELD

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

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

Figure 5.

CITIGROUP ECONOMIC SURPRISE INDEX & 2-YEAR TREASURY BOND YIELD

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

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* Average for the week ending Friday.
Source: Federal Reserve Board and Citigroup.
Figure 6. Citigroup Economic Surprise & Bond Yield

CITIGROUP ECONOMIC SURPRISE INDEX & 2-YEAR TREASURY BOND YIELD

Surprise Index (percent)

2-Year Yield* (13-week change, basis points)

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