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Figure 1.

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

Surprise Index (percent)

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

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

Figure 2.

CITIGROUP ECONOMIC SURPRISE INDEX & 10-YEAR TREASURY BOND YIELD: 2003-2009

Surprise Index (percent)

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

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* Average for the week ending Friday.
Source: Federal Reserve Board and Citigroup.
* Average for the week ending Friday.
Source: Federal Reserve Board and Citigroup.
Figure 4.

CITIGROUP ECONOMIC SURPRISE INDEX & 2-YEAR TREASURY BOND YIELD

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

Figure 5.

CITIGROUP ECONOMIC SURPRISE INDEX & 2-YEAR TREASURY BOND YIELD

* Average for the week ending Friday.
Source: Federal Reserve Board and Citigroup.
Figure 6.

Citigroup Economic Surprise & Bond Yield

* Average for the week ending Friday.

Source: Federal Reserve Board and Citigroup.
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