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Figure 1.

US TREASURY 10-YEAR BOND YIELD
(percent, monthly)

Source: Haver Analytics.

Figure 2.

10-YEAR US TREASURY BOND YIELD
(percent, daily)

Source: Federal Reserve Board.
Figure 3.

US INTEREST RATES (percent)

- 30-Year Mortgage Rate (3.87)
- 10-Year Treasury Yield (0.88)

Source: Board of Governors of the Federal Reserve System.

Figure 4.

30-YEAR MORTGAGE RATE MINUS 10-YEAR US TREASURY BOND YIELD (basis points, daily)

Figure 5.

US HIGH-YIELD CORPORATE BOND COMPOSITE
(percent, daily)

Yield (8.15)

Source: Bank of America Merrill Lynch.

Figure 6.

YIELD SPREAD: US HIGH-YIELD CORPORATE LESS 10-YEAR TREASURY
(basis points, daily)

Source: Bank of America Merrill Lynch and Board of Governors of the Federal Reserve System.
Figure 7.

US Municipal Yield & Spread

Source: Merrill Lynch.

Figure 8.

US AAA MUNICIPAL BOND YIELD LESS 10-YEAR TREASURY YIELD SPREAD
(basis points, daily)

Source: Merrill Lynch, Board of Governors of the Federal Reserve System.
US PURCHASING MANAGERS INDEX & TEN-YEAR TREASURY BOND YIELD

PMI: Manufacturing (50.1)

Ten-Year Treasury Bond Yield (1.5)

Source: Institute for Supply Management & Federal Reserve Board.