



U. S. Treasury Yield Curve  
06/27/2017

Maturity	Yield	Change	Previous Close	Change		
3 Month	0.971	+016	DJIA	21,409.55	+14.79	
6 Month	1.122	+026	S&P 500	2,439.07	+77	
1 Year	1.197	unch	NASDAQ	6,247.15	-18.10	
2 Year	1.37	+02	Fed Funds	1.00%/1.25% target	6/14/17	
3 Year	1.50	+01	Prime Rate	4.25	6/14/17	
5 Year	1.78	+01	Disc Rate	1.75	6/15/17	
7 Year	2.00	+02	Crude	43.82	+44	
10 Year	2.16	+01	Gold	1,251.15	+6.42	
30 Year	2.72	unch	3-mo LIBOR	1.29328	unch	
<b>Fed Fund Future</b>	<b>3 Mo</b>	<b>1.17</b>	<b>6 Mo</b>	<b>1.245</b>	<b>1 Yr</b>	<b>1.365</b>

Economic Releases For The Week

Date	Statistic	For	Consensus	Prior	Actual	
Monday	June 26	Dallas Fed Manufacturing Activity	June	16.0	17.2	15.0
Tuesday	June 27	Conference Board Consumer Confidence	June	116.0	117.9	
		Conference Board Present Situation	June	--	140.7	
		Conference Board Expectations	June	--	102.6	
		Richmond Fed Manufacturing Index	June	5	1	
5-Year USTN Auction WI Trading @ 1/79%						
Wednesday	June 28	MBA Mortgage Applications	June 23	--	0.6%	
		Advance Goods Trade Balance	May	-\$66.0b	-\$67.1b R+	
		Wholesale Inventories MoM%	May P	0.2%	-0.5%	
		Retail Inventories MoM%	May	--	-0.3%	
		Pending Home Sales MoM%	May	1.0%	-1.3%	
		Pending Home Sales NSA YoY%	May	0.5%	-5.4%	
7-Year USTN Auction WI Trading @ 2.005%						
Thursday	June 29	GDP Annualized QoQ%	1Q T	1.2%	1.2%	
		GDP Price Index	1Q T	2.2%	2.2%	
		Personal Consumption	1Q T	0.6%	0.6%	
		Core PCE QoQ%	1Q T	2.1%	2.1%	
		Initial Jobless Claims	June 24	240k	241k	
		Continuing Claims	June 17	1934k	1944k	
		Bloomberg Consumer Comfort	June 25	--	49.4	
Friday	June 30	Personal Income	May	0.3%	0.4%	
		Personal Spending	May	0.1%	0.4%	
		Real Personal Spending	May	0.2%	0.2%	
		PCE Deflator MoM%	May	-0.1%	0.2%	
		PCE Deflator YoY%	May	1.5%	1.7%	
		PCE Core MoM%	May	0.1%	0.2%	
		PCE Core YoY%	May	1.4%	1.5%	

June 27, 2017 Treasuries ended mixed yesterday as the global yield grab continues and the 2-Year USTN auction saw the best bid to cover ratio since Nov. 2015, with the second lowest primary dealer award on record. Thus far today Treasuries are trading lower in price before an appearance by Yellen today where traders will be looking for clues on the interest rate outlook and the economy. DJ FUT is currently trading down 14 points.

**All offerings are subject to change in price and availability. The information set forth was obtained from sources believed reliable but cannot be guaranteed for its accuracy or completeness. Neither the information nor any opinion expressed constitutes a solicitation by us for the purchase or sale of any security.**

If you do not want to receive this email, please email [dmcDonald@firstbankersbanc.com](mailto:dmcDonald@firstbankersbanc.com) (Put REMOVE in the subject line) or Call 1-888-726-2880 and ask to be removed from the Daily Market Comment. Give us the email address to be removed.