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|------------------------------------|---------------------|--------------------------|---------------------------|---------------------------------|--|---------------------------------|---------------------------------|
| <u>DYNAMIC YIELD CURVE</u> | | | | | | | |
| <u>FED FUNDS RATE</u> | 1.10% | | | | | | |
| <u>US Treasury Bonds</u> | | | | | | | |
| <u>U.S. Treasury Yields</u> | | <u>2020.03.13</u> | <u>2020.03.13</u> | <u>2020.03.13</u> | | <u>2020.03.06</u> | <u>2020.02.28</u> |
| <u>Maturity</u> | | <u>3 Months</u> | <u>Yield Curve</u> | <u>Yield Curve Watch</u> | | <u>Yield Curve Watch</u> | <u>Yield Curve Watch</u> |
| <u>3 Month</u> | <u>0.24%</u> | 0.24% | 0.24% | 0.00% | | 0.18% | 0.00% |
| <u>5 Year</u> | | 0.24% | 0.72% | 0.48% | | 0.32% | -0.32% |
| <u>10 Year</u> | <u>0.95%</u> | 0.24% | 0.95% | 0.71% | | 0.47% | -0.10% |
| <u>30 Year</u> | | 0.24% | 1.55% | 1.31% | | 0.98% | 0.44% |
| <u>YIELD WATCH</u> | | | | | | | |
| <u>Buy (3 and above)</u> | | | | | | | |
| <u>Hold (2 to 3)</u> | | | | | | | |
| <u>Trim (0.5 to 2)</u> | | | | | | | |
| <u>Sell (0.5 and below)</u> | <u>0.71%</u> | | | | | | |

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| 10 YEAR T - 3 MONTH T | -0.04% | | | 2020.03.02 | | | | | |
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