



| <b>DYNAMIC YIELD CURVE</b>  |  |                 |               |                          |        |
|-----------------------------|--|-----------------|---------------|--------------------------|--------|
| <b>FED FUNDS RATE</b>       |  | 0.08%           |               |                          |        |
| <b>US Treasury Bonds</b>    |  |                 |               |                          |        |
| <b>U.S. Treasury Yields</b> |  | 2021.02.12      | 2021.02.12    | 2021.02.12               |        |
| <b>Maturity</b>             |  | <b>3 Months</b> | <b>Yields</b> | <b>Yield Curve Watch</b> |        |
| <b>1 Month</b>              |  |                 | 0.030%        |                          |        |
| <b>3 Month</b>              |  | 0.033%          | 0.041%        | 0.041%                   | 0.000% |
| <b>6 Month</b>              |  |                 | 0.041%        | 0.048%                   | 0.007% |
| <b>1 Year</b>               |  |                 | 0.041%        | 0.066%                   | 0.025% |
| <b>2 Year</b>               |  |                 | 0.041%        | 0.105%                   | 0.064% |
| <b>3 Year</b>               |  |                 | 0.041%        | 0.181%                   | 0.140% |
| <b>5 Year</b>               |  |                 | 0.041%        | 0.466%                   | 0.425% |
| <b>7 Year</b>               |  |                 | 0.041%        | 0.824%                   | 0.783% |
| <b>10 Year</b>              |  | 1.169%          | 0.041%        | 1.169%                   | 1.128% |
| <b>20 Year</b>              |  |                 | 0.041%        | 1.789%                   | 1.748% |
| <b>30 Year</b>              |  |                 | 0.041%        | 1.977%                   | 1.936% |
| <b>YIELD WATCH</b>          |  |                 |               |                          |        |
| <b>Buy (3 and above)</b>    |  |                 |               |                          |        |
| <b>Hold (2 to 3)</b>        |  |                 |               |                          |        |
| <b>Trim (0.5 to 2)</b>      |  | 1.136%          |               |                          |        |
| <b>Sell (0.5 and below)</b> |  |                 |               |                          |        |

