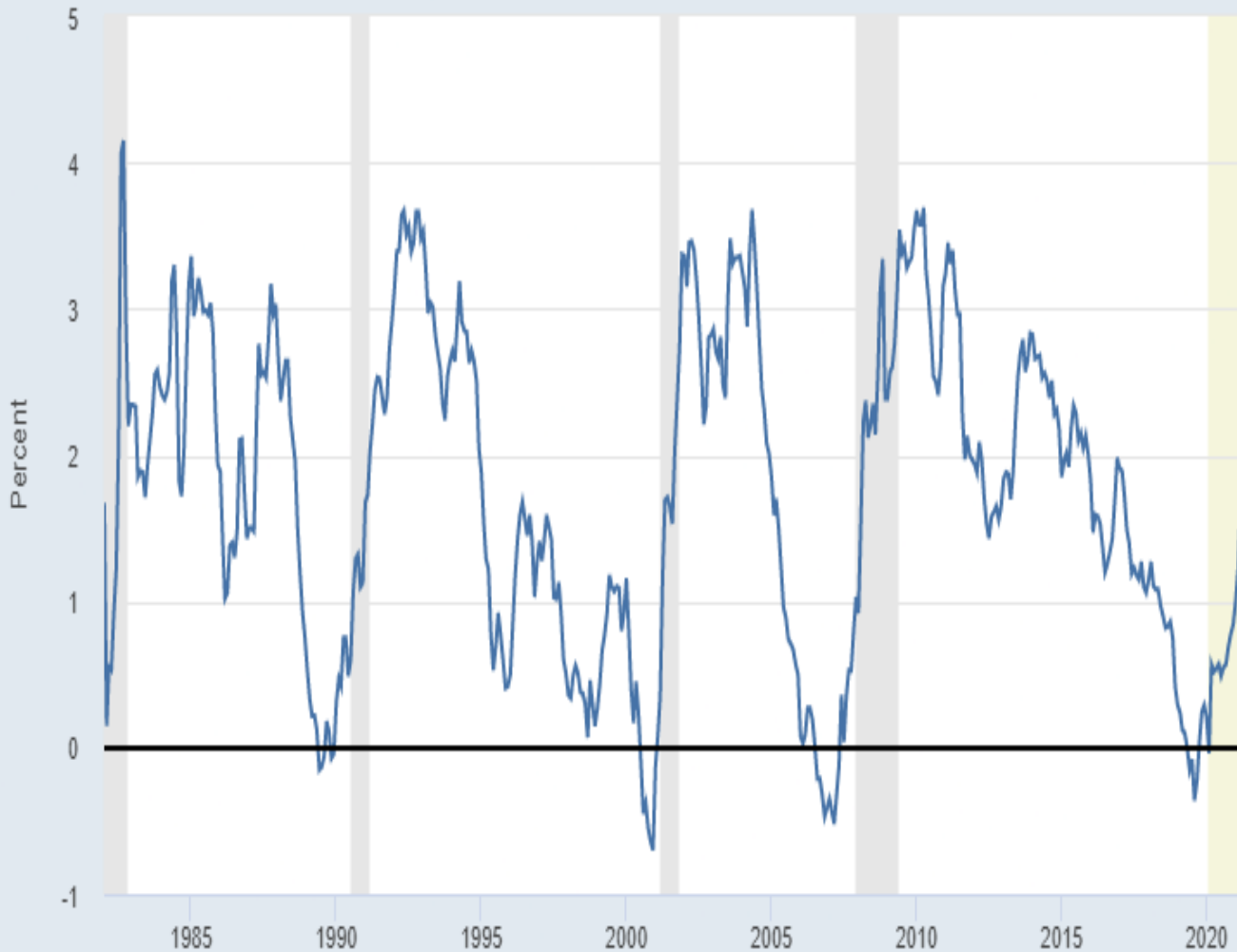


| <b><u>DYNAMIC YIELD CURVE</u></b>  |  |              |                        |                      |                                 |
|------------------------------------|--|--------------|------------------------|----------------------|---------------------------------|
| <b><u>FED FUNDS RATE</u></b>       |  | <b>0.06%</b> |                        |                      |                                 |
| <b><u>US Treasury Bonds</u></b>    |  |              |                        |                      |                                 |
| <b><u>U.S. Treasury Yields</u></b> |  |              | <b>2021.06.11</b>      | <b>2021.06.11</b>    | <b>2021.06.11</b>               |
| <b><u>Maturity</u></b>             |  |              | <b><u>3 Months</u></b> | <b><u>Yields</u></b> | <b><u>Yield Curve Watch</u></b> |
| <b>1 Month</b>                     |  |              |                        | 0.008%               |                                 |
| <b>3 Month</b>                     |  |              | 0.028%                 | 0.028%               | 0.000%                          |
| <b>6 Month</b>                     |  |              | 0.028%                 | 0.038%               | 0.010%                          |
| <b>1 Year</b>                      |  |              | 0.028%                 | 0.051%               | 0.023%                          |
| <b>2 Year</b>                      |  |              | 0.028%                 | 0.149%               | 0.121%                          |
| <b>3 Year</b>                      |  |              | 0.028%                 | 0.310%               | 0.282%                          |
| <b>5 Year</b>                      |  |              | 0.028%                 | 0.744%               | 0.716%                          |
| <b>7 Year</b>                      |  |              | 0.028%                 | 1.147%               | 1.119%                          |
| <b>10 Year</b>                     |  |              | 0.028%                 | 1.454%               | 1.426%                          |
| <b>20 Year</b>                     |  |              | 0.028%                 | 2.065%               | 2.037%                          |
| <b>30 Year</b>                     |  |              | 0.028%                 | 2.142%               | 2.114%                          |
| <b><u>YIELD WATCH</u></b>          |  |              |                        |                      |                                 |
| <b>Buy (3 and above)</b>           |  |              |                        |                      |                                 |
| <b>Hold (2 to 3)</b>               |  |              |                        |                      |                                 |
| <b>Trim (0.5 to 2)</b>             |  |              | <b>1.426%</b>          |                      |                                 |
| <b>Sell (0.5 and below)</b>        |  |              |                        |                      |                                 |

|                              |              |  |  |            |  |
|------------------------------|--------------|--|--|------------|--|
|                              |              |  |  |            |  |
| <b>10 YEAR T - 3 MONTH T</b> | <b>1.60%</b> |  |  | 2021.06.10 |  |
|                              |              |  |  |            |  |

**FRED** — 10-Year Treasury Constant Maturity Minus 3-Month Treasury Constant Maturity



Source: Federal Reserve Bank of St. Louis