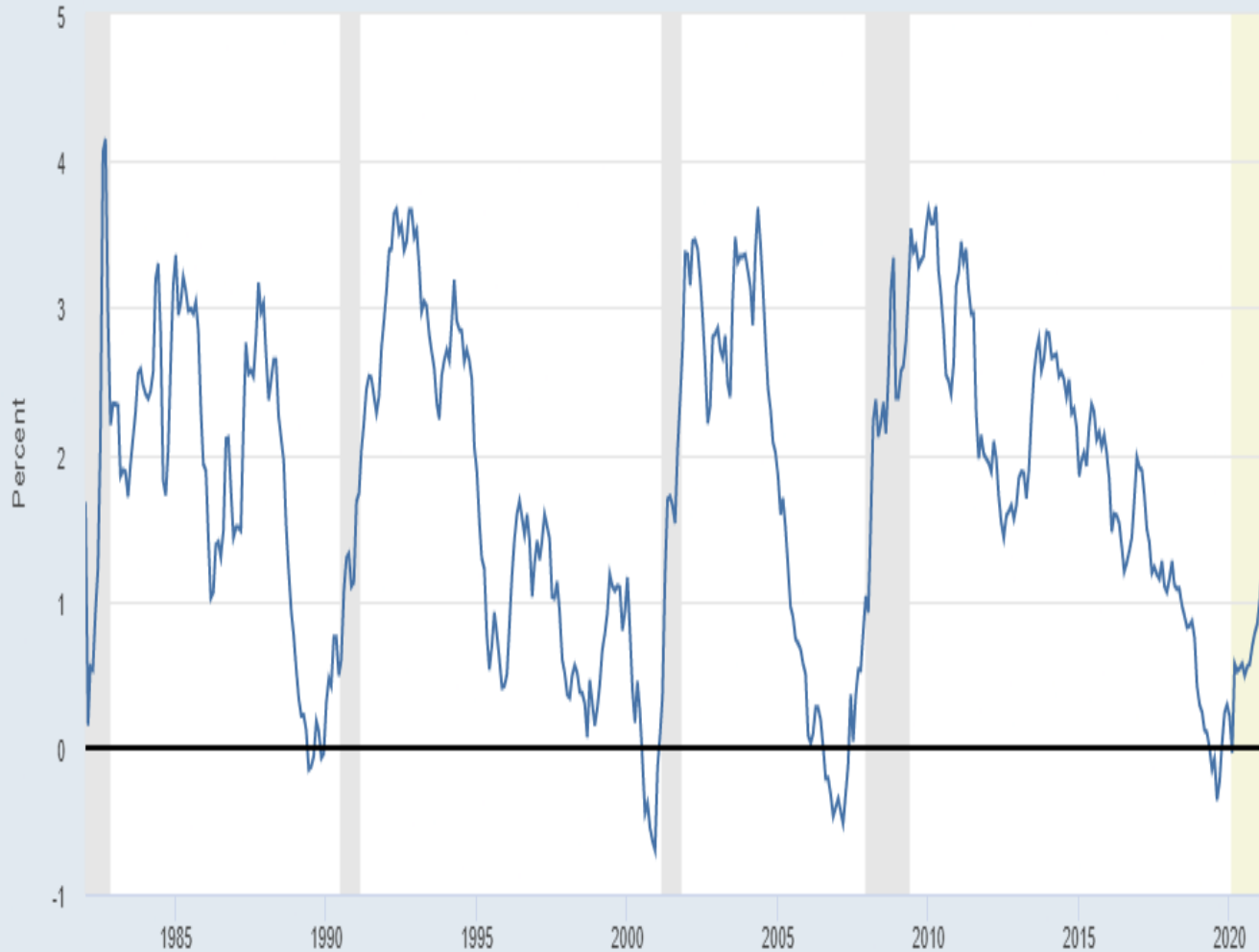


| <b><u>DYNAMIC YIELD CURVE</u></b>  |  |  |                        |                      |                                 |
|------------------------------------|--|--|------------------------|----------------------|---------------------------------|
| <b><u>FED FUNDS RATE</u></b> 0.10% |  |  |                        |                      |                                 |
| <b><u>US Treasury Bonds</u></b>    |  |  |                        |                      |                                 |
| <b><u>U.S. Treasury Yields</u></b> |  |  | <b>2021.07.30</b>      | <b>2021.07.30</b>    | <b>2021.07.30</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><u>1 Month</u></b>              |  |  |                        | 0.046%               |                                 |
| <b><u>3 Month</u></b>              |  |  | <b>0.051%</b>          | 0.051%               | 0.000%                          |
| <b><u>6 Month</u></b>              |  |  | 0.051%                 | 0.053%               | 0.002%                          |
| <b><u>1 Year</u></b>               |  |  | 0.051%                 | 0.066%               | 0.015%                          |
| <b><u>2 Year</u></b>               |  |  | 0.051%                 | 0.188%               | 0.137%                          |
| <b><u>3 Year</u></b>               |  |  | 0.051%                 | 0.343%               | 0.292%                          |
| <b><u>5 Year</u></b>               |  |  | 0.051%                 | 0.694%               | 0.643%                          |
| <b><u>7 Year</u></b>               |  |  | 0.051%                 | 1.000%               | 0.949%                          |
| <b><u>10 Year</u></b>              |  |  | <b>1.226%</b>          | 1.226%               | 1.175%                          |
| <b><u>20 Year</u></b>              |  |  | 0.051%                 | 1.808%               | 1.757%                          |
| <b><u>30 Year</u></b>              |  |  | 0.051%                 | 1.895%               | 1.844%                          |
| <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>1.175%</b>          |                      |                                 |
| <b>Sell (0.5 and below)</b>        |  |  |                        |                      |                                 |

|                              |              |  |            |  |
|------------------------------|--------------|--|------------|--|
|                              |              |  |            |  |
| <b>10 YEAR T - 3 MONTH T</b> | <b>1.48%</b> |  | 2021.07.01 |  |
|                              |              |  |            |  |

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



Source: Federal Reserve Bank of St. Louis

fred.stlouisfed.org