

| <u>DYNAMIC YIELD CURVE</u> | | | |
|-------------------------------|---------------|-----------------|------------|
| FED FUNDS RATE | 2.33% | | |
| <u>US Treasury Bonds</u> | | | |
| U.S. Treasury Yields | 2022.08.19 | | |
| Maturity | Yields | 10 YEARS | |
| 1 Month | 2.206% | 2.976% | 0.770% |
| 3 Month | 2.689% | 2.976% | 0.287% |
| 6 Month | 3.129% | 2.976% | -0.153% |
| 1 Year | 3.254% | 2.976% | -0.278% |
| 2 Year | 3.238% | 2.976% | -0.262% |
| 3 Year | 3.269% | 2.976% | -0.293% |
| 5 Year | 3.097% | 2.976% | -0.121% |
| 7 Year | 3.055% | 2.976% | -0.079% |
| 10 Year | 2.976% | 2.976% | 0.000% |
| 20 Year | 3.448% | 2.976% | 0.472% |
| 30 Year | 3.215% | 2.976% | 0.239% |
| YIELD WATCH (10y - 3m) | | | |
| YIELD WATCH | | | |
| Buy (3 and above) | | | |
| Hold (2 to 3) | | | |
| Trim (0.5 to 2) | | | |
| Sell (0.5 and below) | 0.000% | | |
| 10 YEAR T - 3 MONTH T | | | |
| | 0.60% | | 2022.08.01 |

