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|-----------------------------|---------------|-------------------|--------------------|--------------------------|--|--------------------------|--------------------------|
| <u>DYNAMIC YIELD CURVE</u> | | | | | | | |
| <u>FED FUNDS RATE</u> | | 0.08% | | | | | |
| <u>US Treasury Bonds</u> | | | | | | | |
| <u>U.S. Treasury Yields</u> | | <u>2020.07.03</u> | | <u>2020.07.03</u> | | <u>2020.06.19</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> | 0.147% | 0.147% | 0.145% | -0.002% | | 0.000% | 0.00% |
| <u>2 Year</u> | | 0.147% | 0.168% | 0.021% | | 0.023% | 0.04% |
| <u>5 Year</u> | | 0.147% | 0.300% | 0.153% | | 0.155% | 0.17% |
| <u>10 Year</u> | 0.669% | 0.147% | 0.640% | 0.493% | | 0.495% | 0.54% |
| <u>30 Year</u> | | 0.147% | 1.371% | 1.224% | | 1.226% | 1.31% |
| <u>YIELD WATCH</u> | | | | | | | |
| Buy (3 and above) | | | | | | | |
| Hold (2 to 3) | | | | | | | |
| Trim (0.5 to 2) | | 0.522% | | | | | |
| Sell (0.5 and below) | | | | | | | |

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| 10 YEAR T - 3 MONTH T | 0.57% | | | 2020.07.01 | | | | |
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