

Yield Curve 2024 04 26

|                               |            |  |                 |        |            |  |  |  |  |
|-------------------------------|------------|--|-----------------|--------|------------|--|--|--|--|
| <u>DYNAMIC YIELD CURVE</u>    |            |  |                 |        |            |  |  |  |  |
| <u>FED FUNDS RATE</u>         | 5.33%      |  |                 |        |            |  |  |  |  |
| <u>US Treasury Bonds</u>      |            |  |                 |        |            |  |  |  |  |
| <u>U.S. Treasury Yields</u>   | 2024.04.26 |  |                 |        |            |  |  |  |  |
| <u>Maturity</u>               |            |  | <b>10 YEARS</b> |        |            |  |  |  |  |
| <u>1 Month</u>                | 5.365      |  | 4.669           | -0.696 |            |  |  |  |  |
| <u>3 Month</u>                | 5.391      |  | 4.669           | -0.722 |            |  |  |  |  |
| <u>6 Month</u>                | 5.385      |  | 4.669           | -0.716 |            |  |  |  |  |
| <u>1 Year</u>                 | 5.202      |  | 4.669           | -0.533 |            |  |  |  |  |
| <u>2 Year</u>                 | 5.004      |  | 4.669           | -0.335 |            |  |  |  |  |
| <u>3 Year</u>                 | 4.846      |  | 4.669           | -0.177 |            |  |  |  |  |
| <u>5 Year</u>                 | 4.696      |  | 4.669           | -0.027 |            |  |  |  |  |
| <u>7 Year</u>                 | 4.690      |  | 4.669           | -0.021 |            |  |  |  |  |
| <u>10 Year</u>                | 4.669      |  | 4.669           | 0.000  |            |  |  |  |  |
| <u>30 Year</u>                | 4.776      |  | 4.669           | 0.107  |            |  |  |  |  |
| <u>YIELD WATCH (10y - 3m)</u> | -0.722     |  |                 |        |            |  |  |  |  |
| <u>YIELD WATCH</u>            |            |  |                 |        |            |  |  |  |  |
| <u>Buy (3 and above)</u>      |            |  |                 |        |            |  |  |  |  |
| <u>Hold (2 to 3)</u>          |            |  |                 |        |            |  |  |  |  |
| <u>Trim (0.5 to 2)</u>        |            |  |                 |        |            |  |  |  |  |
| <u>Sell (0.5 and below)</u>   | -0.722     |  |                 |        |            |  |  |  |  |
| <u>10 YEAR T - 3 MONTH T</u>  | -0.83%     |  |                 |        | 2024.04.26 |  |  |  |  |