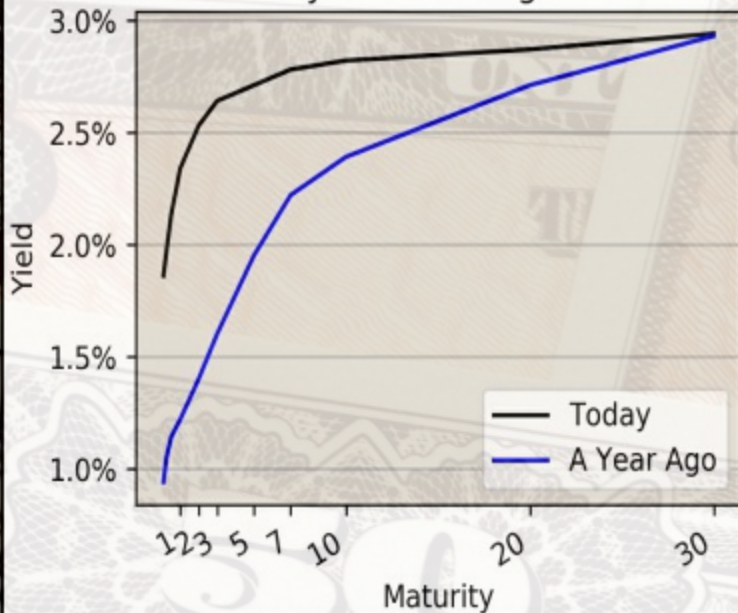


DAILY TREASURY YIELD REPORT

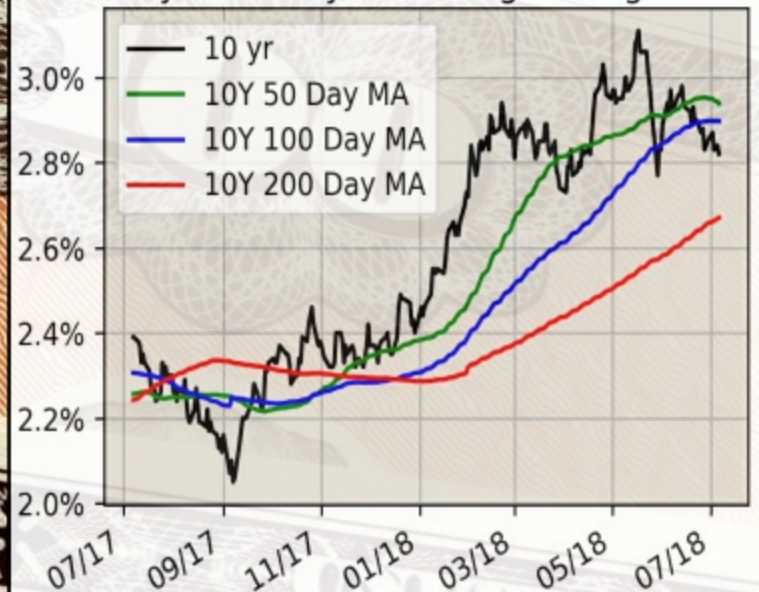
Date	1M	3M	6M	1Y	2Y	3Y	5Y	7Y	10Y	20Y	30Y
08/03/18	1.90	2.01	2.23	2.43	2.63	2.74	2.82	2.91	2.95	3.03	3.09
08/06/18	1.92	2.05	2.23	2.44	2.64	2.73	2.80	2.89	2.94	3.02	3.08
08/07/18	1.96	2.06	2.23	2.45	2.68	2.76	2.84	2.92	2.98	3.06	3.12
08/08/18	1.93	2.06	2.24	2.44	2.68	2.77	2.83	2.92	2.96	3.05	3.12
08/09/18	1.91	2.06	2.25	2.44	2.64	2.74	2.80	2.89	2.93	3.01	3.08
08/10/18	1.92	2.05	2.23	2.42	2.61	2.68	2.75	2.82	2.87	2.96	3.03
08/13/18	1.93	2.06	2.22	2.42	2.61	2.68	2.75	2.82	2.88	2.97	3.05
08/14/18	1.96	2.08	2.25	2.44	2.63	2.71	2.77	2.84	2.89	2.98	3.06
08/15/18	1.96	2.07	2.23	2.45	2.61	2.68	2.73	2.81	2.86	2.95	3.03
08/16/18	1.96	2.07	2.24	2.45	2.63	2.70	2.75	2.82	2.87	2.95	3.03

50 Day MA	100 Day MA	200 Day MA	50 Day EWMA	100 Day EWMA	200 Day EWMA	10YR Breakeven Rate	10YR - 2YR Spread
2.9	2.91	2.75	2.91	2.88	2.76	2.08	0.24

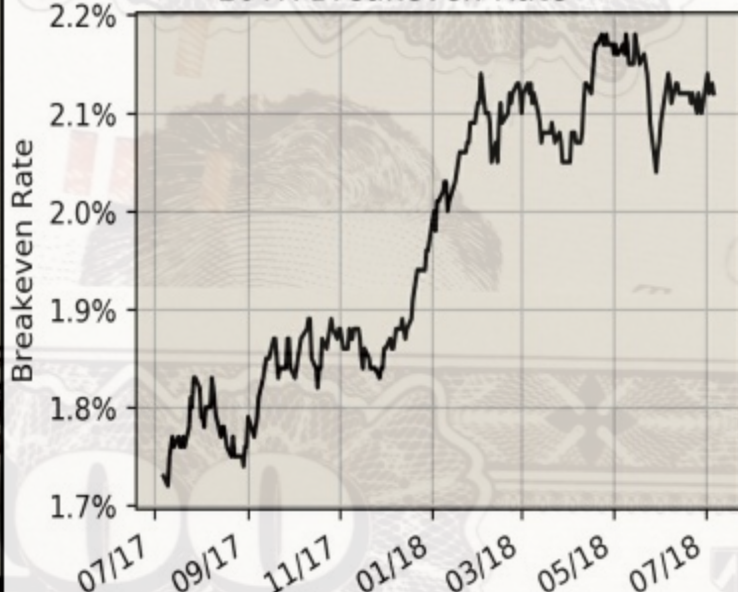
Today vs a Year Ago



10yr Treasury w/ Moving Averages



10YR Breakeven Rate



10Y - 2Y Yield Spread

