

| <u>Maturity</u> | <u>Yields</u> | | | | | | |
|-----------------|---------------|----------------|---------|-----------------|---------|-----------------|---------|
| | | <u>1 Month</u> | | <u>3 Months</u> | | <u>6 Months</u> | |
| <u>1 Month</u> | 3.964% | 3.964% | 0.000% | 4.462% | 0.498% | 4.698% | 0.734% |
| <u>3 Month</u> | 4.462% | 3.964% | 0.498% | 4.462% | 0.000% | 4.698% | 0.236% |
| <u>6 Month</u> | 4.698% | 3.964% | 0.734% | 4.462% | 0.236% | 4.698% | 0.000% |
| <u>1 Year</u> | 4.284% | 3.964% | 0.320% | 4.462% | -0.178% | 4.698% | -0.414% |
| <u>2 Year</u> | 3.846% | 3.964% | -0.118% | 4.462% | -0.616% | 4.698% | -0.852% |
| <u>3 Year</u> | 3.730% | 3.964% | -0.234% | 4.462% | -0.732% | 4.698% | -0.968% |
| <u>5 Year</u> | 3.507% | 3.964% | -0.457% | 4.462% | -0.955% | 4.698% | -1.191% |
| <u>7 Year</u> | 3.504% | 3.964% | -0.460% | 4.462% | -0.958% | 4.698% | -1.194% |
| <u>10 Year</u> | 3.438% | 3.964% | -0.526% | 4.462% | -1.024% | 4.698% | -1.260% |
| <u>20 Year</u> | 3.792% | 3.964% | -0.172% | 4.462% | -0.670% | 4.698% | -0.906% |
| <u>30 Year</u> | 3.627% | 3.964% | -0.337% | 4.462% | -0.835% | 4.698% | -1.071% |
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| <u>Maturity</u> | <u>Yields</u> | <u>1 YEAR</u> | | <u>2 YEAR</u> | | <u>3 YEAR</u> | |
| <u>1 Month</u> | 3.964% | 4.284% | 0.320% | 3.846% | -0.118% | 3.730% | -0.234% |
| <u>3 Month</u> | 4.462% | 4.284% | -0.178% | 3.846% | -0.616% | 3.730% | -0.732% |
| <u>6 Month</u> | 4.698% | 4.284% | -0.414% | 3.846% | -0.852% | 3.730% | -0.968% |
| <u>1 Year</u> | 4.284% | 4.284% | 0.000% | 3.846% | -0.438% | 3.730% | -0.554% |
| <u>2 Year</u> | 3.846% | 4.284% | -0.438% | 3.846% | 0.000% | 3.730% | -0.116% |
| <u>3 Year</u> | 3.730% | 4.284% | -0.554% | 3.846% | -0.116% | 3.730% | 0.000% |
| <u>5 Year</u> | 3.507% | 4.284% | -0.777% | 3.846% | -0.339% | 3.730% | -0.223% |
| <u>7 Year</u> | 3.504% | 4.284% | -0.780% | 3.846% | -0.342% | 3.730% | -0.226% |
| <u>10 Year</u> | 3.438% | 4.284% | -0.846% | 3.846% | -0.408% | 3.730% | -0.292% |
| <u>20 Year</u> | 3.792% | 4.284% | -0.492% | 3.846% | -0.054% | 3.730% | 0.062% |
| <u>30 Year</u> | 3.627% | 4.284% | -0.657% | 3.846% | -0.219% | 3.730% | -0.103% |
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| <u>Maturity</u> | <u>Yields</u> | <u>5 YEAR</u> | | <u>7 YEAR</u> | | <u>10 YEAR</u> | |
| <u>1 Month</u> | 3.964% | 3.507% | -0.457% | 3.504% | -0.460% | 3.438% | -0.526% |
| <u>3 Month</u> | 4.462% | 3.507% | -0.955% | 3.504% | -0.958% | 3.438% | -1.024% |
| <u>6 Month</u> | 4.698% | 3.507% | -1.191% | 3.504% | -1.194% | 3.438% | -1.260% |
| <u>1 Year</u> | 4.284% | 3.507% | -0.777% | 3.504% | -0.780% | 3.438% | -0.846% |
| <u>2 Year</u> | 3.846% | 3.507% | -0.339% | 3.504% | -0.342% | 3.438% | -0.408% |
| <u>3 Year</u> | 3.730% | 3.507% | -0.223% | 3.504% | -0.226% | 3.438% | -0.292% |
| <u>5 Year</u> | 3.507% | 3.507% | 0.000% | 3.504% | -0.003% | 3.438% | -0.069% |
| <u>7 Year</u> | 3.504% | 3.507% | -0.003% | 3.504% | 0.000% | 3.438% | -0.066% |
| <u>10 Year</u> | 3.438% | 3.507% | -0.069% | 3.504% | -0.066% | 3.438% | 0.000% |
| <u>20 Year</u> | 3.792% | 3.507% | 0.285% | 3.504% | 0.288% | 3.438% | 0.354% |
| <u>30 Year</u> | 3.627% | 3.507% | 0.120% | 3.504% | 0.123% | 3.438% | 0.189% |
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| | | | | | | | |
| <u>Maturity</u> | <u>Yields</u> | <u>20 YEAR</u> | | <u>30 YEARS</u> | | | |
| <u>1 Month</u> | 3.964% | 3.792% | -0.172% | 3.627% | -0.337% | | |
| <u>3 Month</u> | 4.462% | 3.792% | -0.670% | 3.627% | -0.835% | | |
| <u>6 Month</u> | 4.698% | 3.792% | -0.906% | 3.627% | -1.071% | | |
| <u>1 Year</u> | 4.284% | 3.792% | -0.492% | 3.627% | -0.657% | | |
| <u>2 Year</u> | 3.846% | 3.792% | -0.054% | 3.627% | -0.219% | | |
| <u>3 Year</u> | 3.730% | 3.792% | 0.062% | 3.627% | -0.103% | | |
| <u>5 Year</u> | 3.507% | 3.792% | 0.285% | 3.627% | 0.120% | | |
| <u>7 Year</u> | 3.504% | 3.792% | 0.288% | 3.627% | 0.123% | | |
| <u>10 Year</u> | 3.438% | 3.792% | 0.354% | 3.627% | 0.189% | | |
| <u>20 Year</u> | 3.792% | 3.792% | 0.000% | 3.627% | -0.165% | | |
| <u>30 Year</u> | 3.627% | 3.792% | -0.165% | 3.627% | 0.000% | | |