

| <u>Maturity</u> | <u>Yields</u> | | | | | | |
|-----------------|---------------|----------------|---------|-----------------|---------|-----------------|---------|
| | | <u>1 Month</u> | | <u>3 Months</u> | | <u>6 Months</u> | |
| <u>1 Month</u> | 4.581% | 4.581% | 0.000% | 4.926% | 0.345% | 4.939% | 0.358% |
| <u>3 Month</u> | 4.926% | 4.581% | 0.345% | 4.926% | 0.000% | 4.939% | 0.013% |
| <u>6 Month</u> | 4.939% | 4.581% | 0.358% | 4.926% | 0.013% | 4.939% | 0.000% |
| <u>1 Year</u> | 4.604% | 4.581% | 0.023% | 4.926% | -0.322% | 4.939% | -0.335% |
| <u>2 Year</u> | 3.953% | 4.581% | -0.628% | 4.926% | -0.973% | 4.939% | -0.986% |
| <u>3 Year</u> | 3.720% | 4.581% | -0.861% | 4.926% | -1.206% | 4.939% | -1.219% |
| <u>5 Year</u> | 3.475% | 4.581% | -1.106% | 4.926% | -1.451% | 4.939% | -1.464% |
| <u>7 Year</u> | 3.427% | 4.581% | -1.154% | 4.926% | -1.499% | 4.939% | -1.512% |
| <u>10 Year</u> | 3.378% | 4.581% | -1.203% | 4.926% | -1.548% | 4.939% | -1.561% |
| <u>20 Year</u> | 3.710% | 4.581% | -0.871% | 4.926% | -1.216% | 4.939% | -1.229% |
| <u>30 Year</u> | 3.599% | 4.581% | -0.982% | 4.926% | -1.327% | 4.939% | -1.340% |
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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> | 4.581% | 4.604% | 0.023% | 3.953% | -0.628% | 3.720% | -0.861% |
| <u>3 Month</u> | 4.926% | 4.604% | -0.322% | 3.953% | -0.973% | 3.720% | -1.206% |
| <u>6 Month</u> | 4.939% | 4.604% | -0.335% | 3.953% | -0.986% | 3.720% | -1.219% |
| <u>1 Year</u> | 4.604% | 4.604% | 0.000% | 3.953% | -0.651% | 3.720% | -0.884% |
| <u>2 Year</u> | 3.953% | 4.604% | -0.651% | 3.953% | 0.000% | 3.720% | -0.233% |
| <u>3 Year</u> | 3.720% | 4.604% | -0.884% | 3.953% | -0.233% | 3.720% | 0.000% |
| <u>5 Year</u> | 3.475% | 4.604% | -1.129% | 3.953% | -0.478% | 3.720% | -0.245% |
| <u>7 Year</u> | 3.427% | 4.604% | -1.177% | 3.953% | -0.526% | 3.720% | -0.293% |
| <u>10 Year</u> | 3.378% | 4.604% | -1.226% | 3.953% | -0.575% | 3.720% | -0.342% |
| <u>20 Year</u> | 3.710% | 4.604% | -0.894% | 3.953% | -0.243% | 3.720% | -0.010% |
| <u>30 Year</u> | 3.599% | 4.604% | -1.005% | 3.953% | -0.354% | 3.720% | -0.121% |
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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> | 4.581% | 3.475% | -1.106% | 3.427% | -1.154% | 3.378% | -1.203% |
| <u>3 Month</u> | 4.926% | 3.475% | -1.451% | 3.427% | -1.499% | 3.378% | -1.548% |
| <u>6 Month</u> | 4.939% | 3.475% | -1.464% | 3.427% | -1.512% | 3.378% | -1.561% |
| <u>1 Year</u> | 4.604% | 3.475% | -1.129% | 3.427% | -1.177% | 3.378% | -1.226% |
| <u>2 Year</u> | 3.953% | 3.475% | -0.478% | 3.427% | -0.526% | 3.378% | -0.575% |
| <u>3 Year</u> | 3.720% | 3.475% | -0.245% | 3.427% | -0.293% | 3.378% | -0.342% |
| <u>5 Year</u> | 3.475% | 3.475% | 0.000% | 3.427% | -0.048% | 3.378% | -0.097% |
| <u>7 Year</u> | 3.427% | 3.475% | -0.048% | 3.427% | 0.000% | 3.378% | -0.049% |
| <u>10 Year</u> | 3.378% | 3.475% | -0.097% | 3.427% | -0.049% | 3.378% | 0.000% |
| <u>20 Year</u> | 3.710% | 3.475% | 0.235% | 3.427% | 0.283% | 3.378% | 0.332% |
| <u>30 Year</u> | 3.599% | 3.475% | 0.124% | 3.427% | 0.172% | 3.378% | 0.221% |
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| | | | | | | | |
| <u>Maturity</u> | <u>Yields</u> | <u>20 YEAR</u> | | <u>30 YEARS</u> | | | |
| <u>1 Month</u> | 4.581% | 3.710% | -0.871% | 3.599% | -0.982% | | |
| <u>3 Month</u> | 4.926% | 3.710% | -1.216% | 3.599% | -1.327% | | |
| <u>6 Month</u> | 4.939% | 3.710% | -1.229% | 3.599% | -1.340% | | |
| <u>1 Year</u> | 4.604% | 3.710% | -0.894% | 3.599% | -1.005% | | |
| <u>2 Year</u> | 3.953% | 3.710% | -0.243% | 3.599% | -0.354% | | |
| <u>3 Year</u> | 3.720% | 3.710% | -0.010% | 3.599% | -0.121% | | |
| <u>5 Year</u> | 3.475% | 3.710% | 0.235% | 3.599% | 0.124% | | |
| <u>7 Year</u> | 3.427% | 3.710% | 0.283% | 3.599% | 0.172% | | |
| <u>10 Year</u> | 3.378% | 3.710% | 0.332% | 3.599% | 0.221% | | |
| <u>20 Year</u> | 3.710% | 3.710% | 0.000% | 3.599% | -0.111% | | |
| <u>30 Year</u> | 3.599% | 3.710% | -0.111% | 3.599% | 0.000% | | |