

| <u>Maturity</u> | <u>Yields</u> | | | | | | | |
|-----------------|---------------|----------------|---------|-----------------|---------|-----------------|---------|--|
| | | | | | | | | |
| | | <u>1 Month</u> | | <u>3 Months</u> | | <u>6 Months</u> | | |
| <u>1 Month</u> | 5.395% | 5.395% | 0.000% | 5.393% | -0.002% | 5.391% | -0.004% | |
| <u>3 Month</u> | 5.393% | 5.395% | -0.002% | 5.393% | 0.000% | 5.391% | -0.002% | |
| <u>6 Month</u> | 5.391% | 5.395% | -0.004% | 5.393% | -0.002% | 5.391% | 0.000% | |
| <u>1 Year</u> | 5.139% | 5.395% | -0.256% | 5.393% | -0.254% | 5.391% | -0.252% | |
| <u>2 Year</u> | 4.723% | 5.395% | -0.672% | 5.393% | -0.670% | 5.391% | -0.668% | |
| <u>3 Year</u> | 4.460% | 5.395% | -0.935% | 5.393% | -0.933% | 5.391% | -0.931% | |
| <u>5 Year</u> | 4.243% | 5.395% | -1.152% | 5.393% | -1.150% | 5.391% | -1.148% | |
| <u>7 Year</u> | 4.271% | 5.395% | -1.124% | 5.393% | -1.122% | 5.391% | -1.120% | |
| <u>10 Year</u> | 4.229% | 5.395% | -1.166% | 5.393% | -1.164% | 5.391% | -1.162% | |
| <u>20 Year</u> | 4.489% | 5.395% | -0.906% | 5.393% | -0.904% | 5.391% | -0.902% | |
| <u>30 Year</u> | 4.308% | 5.395% | -1.087% | 5.393% | -1.085% | 5.391% | -1.083% | |
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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> | 5.395% | 5.139% | -0.256% | 4.723% | -0.672% | 4.460% | -0.935% | |
| <u>3 Month</u> | 5.393% | 5.139% | -0.254% | 4.723% | -0.670% | 4.460% | -0.933% | |
| <u>6 Month</u> | 5.391% | 5.139% | -0.252% | 4.723% | -0.668% | 4.460% | -0.931% | |
| <u>1 Year</u> | 5.139% | 5.139% | 0.000% | 4.723% | -0.416% | 4.460% | -0.679% | |
| <u>2 Year</u> | 4.723% | 5.139% | -0.416% | 4.723% | 0.000% | 4.460% | -0.263% | |
| <u>3 Year</u> | 4.460% | 5.139% | -0.679% | 4.723% | -0.263% | 4.460% | 0.000% | |
| <u>5 Year</u> | 4.243% | 5.139% | -0.896% | 4.723% | -0.480% | 4.460% | -0.217% | |
| <u>7 Year</u> | 4.271% | 5.139% | -0.868% | 4.723% | -0.452% | 4.460% | -0.189% | |
| <u>10 Year</u> | 4.229% | 5.139% | -0.910% | 4.723% | -0.494% | 4.460% | -0.231% | |
| <u>20 Year</u> | 4.489% | 5.139% | -0.650% | 4.723% | -0.234% | 4.460% | 0.029% | |
| <u>30 Year</u> | 4.308% | 5.139% | -0.831% | 4.723% | -0.415% | 4.460% | -0.152% | |
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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> | 5.395% | 4.243% | -1.152% | 4.271% | -1.124% | 4.229% | -1.166% | |
| <u>3 Month</u> | 5.393% | 4.243% | -1.150% | 4.271% | -1.122% | 4.229% | -1.164% | |
| <u>6 Month</u> | 5.391% | 4.243% | -1.148% | 4.271% | -1.120% | 4.229% | -1.162% | |
| <u>1 Year</u> | 5.139% | 4.243% | -0.896% | 4.271% | -0.868% | 4.229% | -0.910% | |
| <u>2 Year</u> | 4.723% | 4.243% | -0.480% | 4.271% | -0.452% | 4.229% | -0.494% | |
| <u>3 Year</u> | 4.460% | 4.243% | -0.217% | 4.271% | -0.189% | 4.229% | -0.231% | |
| <u>5 Year</u> | 4.243% | 4.243% | 0.000% | 4.271% | 0.028% | 4.229% | -0.014% | |
| <u>7 Year</u> | 4.271% | 4.243% | 0.028% | 4.271% | 0.000% | 4.229% | -0.042% | |
| <u>10 Year</u> | 4.229% | 4.243% | -0.014% | 4.271% | -0.042% | 4.229% | 0.000% | |
| <u>20 Year</u> | 4.489% | 4.243% | 0.246% | 4.271% | 0.218% | 4.229% | 0.260% | |
| <u>30 Year</u> | 4.308% | 4.243% | 0.065% | 4.271% | 0.037% | 4.229% | 0.079% | |
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| <u>Maturity</u> | <u>Yields</u> | <u>20 YEAR</u> | | <u>30 YEARS</u> | | | | |
| <u>1 Month</u> | 5.395% | 4.489% | -0.906% | 4.308% | -1.087% | | | |
| <u>3 Month</u> | 5.393% | 4.489% | -0.904% | 4.308% | -1.085% | | | |
| <u>6 Month</u> | 5.391% | 4.489% | -0.902% | 4.308% | -1.083% | | | |
| <u>1 Year</u> | 5.139% | 4.489% | -0.650% | 4.308% | -0.831% | | | |
| <u>2 Year</u> | 4.723% | 4.489% | -0.234% | 4.308% | -0.415% | | | |
| <u>3 Year</u> | 4.460% | 4.489% | 0.029% | 4.308% | -0.152% | | | |
| <u>5 Year</u> | 4.243% | 4.489% | 0.246% | 4.308% | 0.065% | | | |
| <u>7 Year</u> | 4.271% | 4.489% | 0.218% | 4.308% | 0.037% | | | |
| <u>10 Year</u> | 4.229% | 4.489% | 0.260% | 4.308% | 0.079% | | | |
| <u>20 Year</u> | 4.489% | 4.489% | 0.000% | 4.308% | -0.181% | | | |
| <u>30 Year</u> | 4.308% | 4.489% | -0.181% | 4.308% | 0.000% | | | |