

| Maturity | Yields | X |          |        |  | Maturity | Yields | X |          |         |  | Maturity | Yields | X |          |        |  |
|----------|--------|---|----------|--------|--|----------|--------|---|----------|---------|--|----------|--------|---|----------|--------|--|
| Maturity | Yields |   | 1 Month  |        |  | Maturity | Yields |   | 3 Months |         |  | Maturity | Yields |   | 6 Months |        |  |
| 1 Month  | 4.323  |   | 5.345    | -1.022 |  | 1 Month  | 4.323  |   | 4.291    | -0.032  |  | 1 Month  | 4.323  |   | 4.311    | -0.012 |  |
| 3 Month  | 4.291  |   | 5.334    | -1.043 |  | 3 Month  | 4.291  |   | 4.291    | 0.000   |  | 3 Month  | 4.291  |   | 4.311    | 0.020  |  |
| 6 Month  | 4.311  |   | 5.182    | -0.871 |  | 6 Month  | 4.311  |   | 4.291    | 0.020   |  | 6 Month  | 4.311  |   | 4.311    | 0.000  |  |
| 1 Year   | 4.177  |   | 4.869    | -0.692 |  | 1 Year   | 4.177  |   | 4.291    | -0.114  |  | 1 Year   | 4.177  |   | 4.311    | -0.134 |  |
| 2 Year   | 4.270  |   | 4.464    | -0.194 |  | 2 Year   | 4.270  |   | 4.291    | -0.021  |  | 2 Year   | 4.270  |   | 4.311    | -0.041 |  |
| 3 Year   | 4.301  |   | 4.231    | 0.070  |  | 3 Year   | 4.301  |   | 4.291    | 0.010   |  | 3 Year   | 4.301  |   | 4.311    | -0.010 |  |
| 5 Year   | 4.368  |   | 4.106    | 0.262  |  | 5 Year   | 4.368  |   | 4.291    | 0.077   |  | 5 Year   | 4.368  |   | 4.311    | 0.057  |  |
| 7 Year   | 4.460  |   | 4.129    | 0.331  |  | 7 Year   | 4.460  |   | 4.291    | 0.169   |  | 7 Year   | 4.460  |   | 4.311    | 0.149  |  |
| 10 Year  | 4.549  |   | 4.187    | 0.362  |  | 10 Year  | 4.549  |   | 4.291    | 0.258   |  | 10 Year  | 4.549  |   | 4.311    | 0.238  |  |
| 30 Year  | 4.783  |   | 4.397    | 0.386  |  | 30 Year  | 4.783  |   | 4.291    | 0.492   |  | 30 Year  | 4.783  |   | 4.311    | 0.472  |  |
|          |        |   |          |        |  |          |        |   |          |         |  |          |        |   |          |        |  |
|          |        |   |          |        |  |          |        |   |          |         |  |          |        |   |          |        |  |
| Maturity | Yields |   | 1 YEAR   |        |  | Maturity | Yields |   | 2 YEAR   |         |  | Maturity | Yields |   | 3 YEAR   |        |  |
| 1 Month  | 4.323  |   | 4.177    | -0.146 |  | 1 Month  | 4.323  |   | 4.270    | -5.300% |  | 1 Month  | 4.323  |   | 4.301    | -0.022 |  |
| 3 Month  | 4.291  |   | 4.177    | -0.114 |  | 3 Month  | 4.291  |   | 4.270    | -2.100% |  | 3 Month  | 4.291  |   | 4.301    | 0.010  |  |
| 6 Month  | 4.311  |   | 4.177    | -0.134 |  | 6 Month  | 4.311  |   | 4.270    | -4.100% |  | 6 Month  | 4.311  |   | 4.301    | -0.010 |  |
| 1 Year   | 4.177  |   | 4.177    | 0.000  |  | 1 Year   | 4.177  |   | 4.270    | 9.300%  |  | 1 Year   | 4.177  |   | 4.301    | 0.124  |  |
| 2 Year   | 4.270  |   | 4.177    | 0.093  |  | 2 Year   | 4.270  |   | 4.270    | 0.000%  |  | 2 Year   | 4.270  |   | 4.301    | 0.031  |  |
| 3 Year   | 4.301  |   | 4.177    | 0.124  |  | 3 Year   | 4.301  |   | 4.270    | 3.100%  |  | 3 Year   | 4.301  |   | 4.301    | 0.000  |  |
| 5 Year   | 4.368  |   | 4.177    | 0.191  |  | 5 Year   | 4.368  |   | 4.270    | 9.800%  |  | 5 Year   | 4.368  |   | 4.301    | 0.067  |  |
| 7 Year   | 4.460  |   | 4.177    | 0.283  |  | 7 Year   | 4.460  |   | 4.270    | 19.000% |  | 7 Year   | 4.460  |   | 4.301    | 0.159  |  |
| 10 Year  | 4.549  |   | 4.177    | 0.372  |  | 10 Year  | 4.549  |   | 4.270    | 27.900% |  | 10 Year  | 4.549  |   | 4.301    | 0.248  |  |
| 30 Year  | 4.783  |   | 4.177    | 0.606  |  | 30 Year  | 4.783  |   | 4.270    | 51.300% |  | 30 Year  | 4.783  |   | 4.301    | 0.482  |  |
|          |        |   |          |        |  |          |        |   |          |         |  |          |        |   |          |        |  |
|          |        |   |          |        |  |          |        |   |          |         |  |          |        |   |          |        |  |
| Maturity | Yields |   | 5 YEAR   |        |  | Maturity | Yields |   | 7 YEAR   |         |  | Maturity | Yields |   | 10 YEAR  |        |  |
| 1 Month  | 4.323  |   | 4.368    | 0.045  |  | 1 Month  | 4.323  |   | 4.460    | 13.700% |  | 1 Month  | 4.323  |   | 4.549    | 0.226  |  |
| 3 Month  | 4.291  |   | 4.368    | 0.077  |  | 3 Month  | 4.291  |   | 4.460    | 16.900% |  | 3 Month  | 4.291  |   | 4.549    | 0.258  |  |
| 6 Month  | 4.311  |   | 4.368    | 0.057  |  | 6 Month  | 4.311  |   | 4.460    | 14.900% |  | 6 Month  | 4.311  |   | 4.549    | 0.238  |  |
| 1 Year   | 4.177  |   | 4.368    | 0.191  |  | 1 Year   | 4.177  |   | 4.460    | 28.300% |  | 1 Year   | 4.177  |   | 4.549    | 0.372  |  |
| 2 Year   | 4.270  |   | 4.368    | 0.098  |  | 2 Year   | 4.270  |   | 4.460    | 19.000% |  | 2 Year   | 4.270  |   | 4.549    | 0.279  |  |
| 3 Year   | 4.301  |   | 4.368    | 0.067  |  | 3 Year   | 4.301  |   | 4.460    | 15.900% |  | 3 Year   | 4.301  |   | 4.549    | 0.248  |  |
| 5 Year   | 4.368  |   | 4.368    | 0.000  |  | 5 Year   | 4.368  |   | 4.460    | 9.200%  |  | 5 Year   | 4.368  |   | 4.549    | 0.181  |  |
| 7 Year   | 4.460  |   | 4.368    | 0.092  |  | 7 Year   | 4.460  |   | 4.460    | 0.000%  |  | 7 Year   | 4.460  |   | 4.549    | 0.089  |  |
| 10 Year  | 4.549  |   | 4.368    | 0.181  |  | 10 Year  | 4.549  |   | 4.460    | 8.900%  |  | 10 Year  | 4.549  |   | 4.549    | 0.000  |  |
| 30 Year  | 4.783  |   | 4.368    | 0.415  |  | 30 Year  | 4.783  |   | 4.460    | 32.300% |  | 30 Year  | 4.783  |   | 4.549    | 0.234  |  |
|          |        |   |          |        |  |          |        |   |          |         |  |          |        |   |          |        |  |
|          |        |   |          |        |  |          |        |   |          |         |  |          |        |   |          |        |  |
| Maturity | Yields |   | 30 YEARS |        |  |          |        |   |          |         |  |          |        |   |          |        |  |
| 1 Month  | 4.323  |   | 4.783    | 0.460  |  |          |        |   |          |         |  |          |        |   |          |        |  |
| 3 Month  | 4.291  |   | 4.783    | 0.492  |  |          |        |   |          |         |  |          |        |   |          |        |  |
| 6 Month  | 4.311  |   | 4.783    | 0.472  |  |          |        |   |          |         |  |          |        |   |          |        |  |
| 1 Year   | 4.177  |   | 4.783    | 0.606  |  |          |        |   |          |         |  |          |        |   |          |        |  |
| 2 Year   | 4.270  |   | 4.783    | 0.513  |  |          |        |   |          |         |  |          |        |   |          |        |  |
| 3 Year   | 4.301  |   | 4.783    | 0.482  |  |          |        |   |          |         |  |          |        |   |          |        |  |
| 5 Year   | 4.368  |   | 4.783    | 0.415  |  |          |        |   |          |         |  |          |        |   |          |        |  |
| 7 Year   | 4.460  |   | 4.783    | 0.323  |  |          |        |   |          |         |  |          |        |   |          |        |  |
| 10 Year  | 4.549  |   | 4.783    | 0.234  |  |          |        |   |          |         |  |          |        |   |          |        |  |
| 30 Year  | 4.783  |   | 4.783    | 0.000  |  |          |        |   |          |         |  |          |        |   |          |        |  |