

ESTIMATED MONTHLY RETURN IN EXCESS OF YIELD (in %)

Partially Tax-Exempt, Curve Type: pwcf, 06-JUL-24

| Quote Date | 0.0833YR | 0.5YR | 1.0YR | 2.0YR | 3.0YR | 5.0YR | 7.0YR | 10.0YR | 20.0YR | 30.0YR |
|------------|----------|-------|-------|-------|-------|-------|-------|--------|--------|--------|
| 01/30/1926 | 0 | 0.1 | 0.01 | 0.11 | 0.24 | 0.38 | 0.39 | 0.52 | 1.12 | 1.3 |
| 02/27/1926 | 0 | 0.03 | 0.07 | 0.04 | 0.04 | 0 | -0.09 | -0.09 | 0.2 | 0.24 |
| 03/31/1926 | 0 | 0.03 | 0.1 | 0.11 | 0.15 | 0.13 | -0.02 | -0.14 | -0.2 | -0.34 |
| 04/30/1926 | 0 | 0.08 | 0.1 | 0.23 | 0.41 | 0.62 | 0.63 | 0.6 | 0.61 | 0.51 |
| 05/28/1926 | 0 | -0.07 | 0.1 | -0.08 | -0.26 | -0.22 | 0.18 | 0.31 | 0.15 | -0.02 |
| 06/30/1926 | 0 | 0 | -0.01 | 0.13 | 0.07 | -0.03 | -0.1 | -0.09 | 0.2 | 0.23 |
| 07/31/1926 | 0 | -0.03 | 0.07 | 0.02 | -0.03 | -0.17 | -0.3 | -0.4 | -0.46 | -0.61 |
| 08/31/1926 | 0 | -0.02 | 0.02 | -0.03 | -0.08 | -0.21 | -0.32 | -0.34 | -0.07 | -0.05 |
| 09/30/1926 | 0 | -0.08 | -0.22 | -0.31 | -0.15 | 0.15 | 0.43 | 0.44 | -0.02 | -0.32 |
| 10/30/1926 | 0 | 0.02 | 0.05 | 0.33 | 0.32 | 0.26 | 0.2 | 0.24 | 0.64 | 0.71 |
| 11/30/1926 | 0 | 0.1 | 0.25 | 0.01 | 0.05 | 0.12 | 0.19 | 0.36 | 1.02 | 1.23 |
| 12/31/1926 | 0 | 0.11 | 0.24 | 0.36 | 0.44 | 0.61 | 0.77 | 0.76 | 0.51 | 0.3 |
| 01/31/1927 | 0 | -0.09 | -0.23 | -0.1 | 0.02 | 0.26 | 0.49 | 0.57 | 0.51 | 0.39 |
| 02/28/1927 | 0 | 0.02 | 0.15 | 0.16 | 0.14 | 0.1 | 0.06 | 0.13 | 0.55 | 0.64 |
| 03/31/1927 | 0 | -0.02 | -0.2 | -0.12 | -0.04 | 0.12 | 0.27 | 0.61 | 1.82 | 2.29 |
| 04/30/1927 | 0 | -0.08 | -0.14 | -0.29 | -0.25 | -0.16 | -0.07 | -0.06 | -0.15 | -0.28 |
| 05/31/1927 | 0 | 0.12 | 0.24 | 0.45 | 0.29 | -0.05 | -0.36 | -0.26 | 0.95 | 1.4 |
| 06/30/1927 | 0 | -0.04 | -0.08 | -0.19 | -0.13 | -0.02 | 0.1 | -0.09 | -1 | -1.52 |
| 07/30/1927 | 0 | 0.08 | 0.25 | 0.12 | -0.03 | 0.1 | 0.68 | 0.78 | 0.11 | -0.25 |
| 08/31/1927 | 0 | 0.05 | 0.14 | 0.19 | 0.19 | 0.21 | 0.29 | 0.4 | 0.47 | 0.24 |
| 09/30/1927 | 0 | -0.07 | -0.54 | -0.24 | 0.13 | 0.38 | 0.18 | -0.11 | 0.01 | 0.57 |
| 10/31/1927 | 0 | 0.11 | 0.46 | 0.2 | -0.09 | -0.64 | -1.16 | -0.8 | 0.77 | 0.57 |
| 11/30/1927 | 0 | -0.06 | -0.04 | -0.01 | 0 | 0.5 | 1.51 | 1.79 | 0.56 | -0.31 |
| 12/31/1927 | 0 | -0.06 | -0.11 | -0.04 | 0.01 | 0.06 | 0.15 | 0.26 | 0.51 | 0.45 |
| 01/31/1928 | 0 | 0.03 | -0.5 | -0.27 | 0.06 | 0.2 | -0.15 | -0.66 | -0.36 | 0.8 |
| 02/29/1928 | 0 | 0.12 | -0.39 | -0.52 | -0.46 | -0.36 | -0.27 | -0.15 | 0.71 | 1.43 |
| 03/31/1928 | 0 | -0.11 | 0.92 | 0.52 | 0.09 | -0.21 | 0.11 | 0.55 | -0.41 | -2.41 |
| 04/30/1928 | 0 | -0.24 | -0.27 | -0.28 | -0.28 | -0.34 | -0.36 | -0.4 | -0.28 | -0.2 |
| 05/31/1928 | 0 | -0.05 | -0.1 | -0.17 | -0.24 | -0.4 | -0.49 | -0.62 | -1.36 | -2.1 |
| 06/30/1928 | 0 | -0.05 | -0.23 | -0.23 | -0.2 | -0.18 | -0.11 | -0.01 | 0.2 | 0.12 |
| 07/31/1928 | 0 | -0.16 | -0.21 | -0.49 | -0.77 | -1.27 | -1.61 | -2.09 | -2.2 | -1.6 |
| 08/31/1928 | 0 | 0.02 | -0.16 | -0.08 | 0.03 | 0.12 | 0.15 | 0.18 | 0.27 | 0.22 |
| 09/29/1928 | 0 | -0.14 | -0.24 | -0.18 | -0.07 | -0.05 | -0.17 | -0.34 | -0.43 | -0.3 |
| 10/31/1928 | 0 | 0.02 | 0.4 | 0.24 | 0.03 | -0.08 | 0.22 | 0.62 | 0.62 | -0.22 |
| 11/30/1928 | 0 | 0.18 | -0.05 | -0.09 | -0.11 | -0.21 | -0.24 | -0.3 | 0.44 | 1.3 |

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Partially Tax-Exempt, Curve Type: pwcf, 06-JUL-24

| Quote Date | 0.0833YR | 0.5YR | 1.0YR | 2.0YR | 3.0YR | 5.0YR | 7.0YR | 10.0YR | 20.0YR | 30.0YR |
|------------|----------|-------|-------|-------|-------|-------|-------|--------|--------|--------|
| 12/31/1928 | 0 | -0.07 | -0.27 | -0.34 | -0.36 | -0.43 | -0.41 | -0.39 | -0.86 | -1.53 |
| 01/31/1929 | 0 | -0.12 | 0.03 | -0.17 | -0.37 | -0.69 | -0.81 | -0.98 | -1.04 | -0.91 |
| 02/28/1929 | 0 | 0.05 | -0.14 | -0.28 | -0.41 | -0.6 | -0.62 | -0.65 | -11.72 | -22.42 |
| 03/28/1929 | 0 | -0.06 | -0.26 | -0.21 | -0.11 | -0.21 | -0.51 | -0.93 | 2.95 | 19.01 |
| 04/30/1929 | 0 | -0.04 | -0.09 | -0.05 | 0.06 | 0.33 | 0.78 | 1.4 | 1.99 | -10.62 |
| 05/31/1929 | 0 | -0.05 | -0.71 | -0.87 | -0.81 | -0.92 | -1.11 | -1.39 | -1.75 | -2.01 |
| 06/29/1929 | 0 | 0.15 | 1.17 | 0.95 | 0.71 | 0.5 | 0.7 | 0.97 | -2.91 | -7.18 |
| 07/31/1929 | 0 | -0.05 | 0.01 | 0.14 | 0.29 | 0.25 | -0 | -0.37 | 2.31 | 4.96 |
| 08/30/1929 | 0 | 0.06 | 0.08 | 0.07 | 0.08 | 0.03 | 0.04 | 0.05 | 1.07 | 1.74 |
| 09/30/1929 | 0 | -0.09 | 0 | -0.1 | -0.21 | -0.44 | -0.58 | -0.77 | -0.66 | -0.56 |
| 10/31/1929 | 0 | 0.32 | 0.46 | 0.69 | 0.91 | 1.28 | 1.71 | 2.3 | 1.01 | -1.38 |
| 11/27/1929 | 0 | 0.33 | 0.52 | 0.81 | 1.09 | 1.37 | 1.48 | 1.63 | 11.84 | 22.82 |
| 12/31/1929 | 0 | 0.02 | 0.04 | 0.14 | 0.24 | 0.21 | 0.01 | -0.27 | -1.5 | -2.49 |
| 01/31/1930 | 0 | -0.21 | -0.31 | -0.45 | -0.59 | -0.76 | -0.76 | -0.75 | -0.7 | -0.78 |
| 02/28/1930 | 0 | 0.08 | 0.17 | 0.36 | 0.54 | 0.72 | 0.78 | 0.86 | 0.85 | 0.6 |
| 03/31/1930 | 0 | 0.02 | 0.05 | 0.1 | 0.65 | 1.21 | 1.1 | 0.95 | 1.16 | 1.55 |
| 04/30/1930 | 0 | -0.01 | -0.01 | -0.02 | -0.57 | -1.04 | -0.88 | -0.65 | -0.03 | 0.15 |
| 05/29/1930 | 0 | 0.03 | 0.07 | 0.14 | 0.2 | 0.33 | 0.52 | 0.78 | 1.48 | 1.71 |
| 06/30/1930 | 0 | 0.12 | 0.27 | 0.56 | 0.88 | 1.1 | 0.91 | 0.63 | -0.14 | -0.6 |
| 07/31/1930 | 0 | 0.08 | 0.18 | 0.38 | 0.36 | 0.28 | 0.21 | 0.11 | -0.15 | -0.39 |
| 08/29/1930 | 0 | 0.02 | 0.05 | 0.1 | 0.07 | -0.02 | -0.11 | -0.23 | -0.72 | -1.19 |
| 09/30/1930 | 0 | 0.01 | 0.06 | 0.12 | 0.21 | 0.34 | 0.46 | 0.64 | 1.3 | 1.63 |
| 10/31/1930 | 0 | 0.16 | 0.34 | 0.71 | 0.69 | 0.54 | 0.4 | 0.22 | -0.27 | -0.61 |
| 11/29/1930 | 0 | 0.13 | 0.28 | 0.59 | 0.61 | 0.51 | 0.43 | 0.33 | 0.04 | -0.2 |
| 12/31/1930 | 0 | 0.05 | 0.1 | 0.21 | 0.2 | 0.01 | -0.15 | -0.36 | -0.91 | -1.29 |
| 01/31/1931 | 0 | -0.13 | -0.29 | -0.6 | -0.67 | -0.92 | -1.14 | -1.44 | -2.2 | -2.68 |
| 02/28/1931 | 0 | 0.18 | 0.38 | 0.79 | 0.85 | 0.78 | 0.72 | 0.65 | 0.48 | 0.29 |
| 03/31/1931 | 0 | 0.04 | 0.09 | 0.18 | 0.31 | 0.35 | 0.4 | 0.48 | 0.72 | 0.72 |
| 04/30/1931 | 0 | 0.13 | 0.29 | 0.61 | 0.71 | 0.65 | 0.62 | 0.58 | 0.51 | 0.36 |
| 05/29/1931 | 0 | 0.23 | 0.5 | 1.03 | 1.16 | 1.08 | 1.03 | 0.97 | 0.84 | 0.67 |
| 06/30/1931 | 0 | -0.83 | -1.8 | -3.71 | -3.31 | -2.47 | -1.66 | -0.54 | 2.53 | 3.92 |
| 07/31/1931 | 0 | -0.01 | -0.03 | -0.06 | -0.09 | -0.14 | -0.19 | -0.26 | -0.46 | -0.66 |
| 08/31/1931 | 0 | -0.01 | -0.01 | -0.03 | -0.04 | -0.06 | -0.08 | -0.12 | -0.2 | -0.35 |
| 09/30/1931 | 0 | -0.12 | -0.26 | -0.52 | -0.78 | -1.28 | -1.74 | -2.37 | -1.52 | 0.55 |

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Partially Tax-Exempt, Curve Type: pwcf, 06-JUL-24

| Quote Date | 0.0833YR | 0.5YR | 1.0YR | 2.0YR | 3.0YR | 5.0YR | 7.0YR | 10.0YR | 20.0YR | 30.0YR |
|------------|----------|-------|-------|-------|-------|-------|-------|--------|--------|--------|
| 10/31/1931 | 0 | -0.13 | -0.28 | -0.57 | -0.85 | -1.38 | -1.87 | -2.55 | -4.57 | -51.02 |
| 11/30/1931 | 0 | 0.02 | 0.03 | 0.07 | 0.11 | 0.17 | 0.23 | 0.32 | -0.14 | -1.56 |
| 12/31/1931 | 0 | -0.18 | -0.38 | -0.78 | -1.17 | -1.89 | -2.56 | -3.46 | -5.87 | 2.76 |

ESTIMATED MONTHLY RETURN IN EXCESS OF YIELD (in %)

Fully Tax-Exempt, Curve Type: pwcf, 06-JUL-24

| Quote Date | 0.0833YR | 0.5YR | 1.0YR | 2.0YR | 3.0YR | 5.0YR | 7.0YR | 10.0YR | 20.0YR | 30.0YR |
|------------|----------|-------|-------|-------|-------|-------|-------|--------|--------|--------|
| 01/30/1932 | 0 | 0.04 | 0.36 | 0.02 | -0.31 | -0.93 | -1.5 | -2.27 | -3.35 | -2.61 |
| 02/29/1932 | 0 | 0.09 | 0.02 | 0.31 | 0.64 | 1.28 | 1.87 | 2.68 | 2.62 | -0.56 |
| 03/31/1932 | 0 | 0.34 | 0.52 | 0.64 | 0.79 | 1.07 | 1.34 | 1.7 | 2.43 | 2.68 |
| 04/30/1932 | 0 | 0.64 | 1.46 | 1.77 | 2 | 2.44 | 2.87 | 3.45 | 4.02 | 3.11 |
| 05/31/1932 | 0 | 0.24 | 0.22 | 0.78 | 0.68 | 0.39 | 0.13 | -0.22 | -1.07 | -1.57 |
| 06/30/1932 | 0 | -0.12 | 0.27 | -0.4 | -0.39 | -0.35 | -0.3 | -0.23 | 0.1 | 0.54 |
| 07/30/1932 | 0 | 0.02 | 0.19 | 0.16 | 0.03 | -0.03 | 0.1 | 0.28 | 0.73 | 1.05 |
| 08/31/1932 | 0 | 0.05 | 0.01 | 0.47 | -0.1 | -0.6 | -0.2 | 0.35 | 1.3 | 1.26 |
| 09/30/1932 | 0 | 0.07 | 0.39 | 0.73 | 0.92 | 0.22 | -1.31 | -1.11 | 1.47 | 0.94 |
| 10/31/1932 | 0 | 0.08 | 0.21 | 0.8 | 0.68 | 0.68 | 1.25 | 1.03 | -0.11 | 0.01 |
| 11/30/1932 | 0 | 0 | 0.15 | 0.1 | 0.1 | -0.03 | 0.08 | 0.14 | 0.13 | -0.3 |
| 12/31/1932 | 0 | -0.03 | 0.08 | 0.36 | 0.79 | 0.92 | 0.65 | 0.48 | 0.53 | 0.51 |
| 01/31/1933 | 0 | -0.02 | 0.09 | -0.01 | 0.41 | -1.86 | -6.96 | -5.96 | 3.55 | 0.02 |
| 02/28/1933 | 0 | -0.21 | -0.85 | -2.93 | -3.2 | -0.24 | 5.68 | 5.52 | -2.18 | 0.68 |
| 03/31/1933 | 0 | -0.18 | -0.38 | 0.46 | 0.52 | 0.71 | 1.02 | 0.61 | -0.6 | -0.17 |
| 04/29/1933 | 0 | 0.3 | 0.6 | 1.21 | 0.73 | 0.34 | 0.81 | 0.63 | -0.3 | 0.05 |
| 05/31/1933 | 0 | 0.13 | 0.12 | 1.28 | 1.38 | 1.7 | 2.74 | 2.12 | -0.55 | 0.54 |
| 06/30/1933 | 0 | -0.09 | 0.62 | 0.06 | 0.4 | -0.13 | -1.49 | -0.93 | 1.7 | 0.55 |
| 07/31/1933 | 0 | -0.01 | -0.34 | -0.26 | -0.17 | -0.23 | -0.19 | -0.15 | -1 | -2.9 |
| 08/31/1933 | 0 | 0.11 | 0.4 | 0.58 | 0.85 | 0.55 | -0.33 | -0.41 | 1.61 | 3.43 |
| 09/30/1933 | 0 | -0.02 | -0.01 | 0.24 | 0.07 | 0.07 | 0.68 | 0.71 | 0.19 | 0.43 |
| 10/31/1933 | 0 | -0.11 | 0.04 | -0.46 | -0.5 | -0.46 | -0.05 | 0.09 | -0.02 | 0.02 |
| 11/29/1933 | 0 | -0.1 | -0.21 | -1.62 | -2.13 | -0.17 | 5.38 | 1.4 | -10.58 | 0.66 |
| 12/30/1933 | 0 | 0.04 | -1.2 | -0.32 | -0.07 | -2.79 | -8.44 | -4.25 | 7.76 | -3.33 |
| 01/31/1934 | 0 | -0.09 | 0.11 | 0.18 | 0.85 | 1.42 | 1.24 | 0.64 | -0.38 | 0.46 |
| 02/28/1934 | 0 | 0.19 | 0.94 | 1.12 | 0.81 | -0.1 | -1.2 | -0.74 | 1.63 | 0.45 |
| 03/31/1934 | 0 | 0.18 | 0.51 | 1.51 | 1.68 | 1.86 | 2.06 | 1.93 | 1.62 | 1.77 |
| 04/30/1934 | 0 | -0 | 0.2 | 0.43 | 0.77 | 1.33 | 1.88 | 1.1 | -1.2 | -0.24 |
| 05/31/1934 | 0 | 0.04 | 0.07 | 0.58 | 0.79 | 1.04 | 1.31 | 1.72 | 1.88 | 0.64 |
| 06/30/1934 | 0 | 0.01 | 0.05 | 0.38 | 0.67 | 1.09 | 1.52 | 0.86 | -0.29 | 2.18 |
| 07/31/1934 | 0 | -0 | 0.02 | 0.09 | 0.19 | 0.21 | 0.26 | 0.17 | 0.41 | 1.93 |
| 08/31/1934 | 0 | -0.03 | -0.15 | -0.27 | -0.63 | -1.5 | -2.28 | -1.24 | 1.66 | -0.33 |
| 09/29/1934 | 0 | -0.01 | -0.09 | -1.38 | -1.38 | -1.38 | -1.36 | -0.63 | 0.92 | -0.37 |
| 10/31/1934 | 0 | 0.06 | 0.12 | 0.73 | 1.02 | 1.54 | 2.05 | 1.05 | -1.17 | 1.29 |
| 11/30/1934 | 0 | -0 | 0.11 | 0.13 | 0.08 | -0.06 | -0.17 | 1.66 | 4.2 | -1.79 |

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| Quote Date | 0.0833YR | 0.5YR | 1.0YR | 2.0YR | 3.0YR | 5.0YR | 7.0YR | 10.0YR | 20.0YR | 30.0YR |
|------------|----------|-------|-------|-------|-------|-------|-------|--------|--------|--------|
| 12/31/1934 | 0 | 0.1 | 0.09 | 0.77 | 0.9 | 1.05 | 1.21 | 0.48 | -0.72 | 0.93 |
| 01/31/1935 | 0 | 0.76 | 0.12 | 0.47 | 0.59 | 0.66 | 0.74 | 0.33 | 0.02 | 1.66 |
| 02/28/1935 | 0 | 0.39 | 0.61 | 0.28 | 0.77 | 1.69 | 2.6 | 1.23 | -1.9 | 1.82 |
| 03/30/1935 | 0 | 0.67 | 0.21 | 0.33 | 0.46 | 0.74 | 1.28 | 0.64 | 0.16 | 5.31 |
| 04/30/1935 | 0 | 1.07 | 0.17 | 0.1 | 0.3 | 0.09 | -0.52 | -0.22 | 0.54 | -0.3 |
| 05/31/1935 | 0 | 0.75 | 0.13 | 0.07 | -0.02 | 0.24 | 1.21 | 3.74 | 5.5 | -2.28 |
| 06/29/1935 | 0 | 0.55 | 0.17 | 0.39 | 0.47 | 0.28 | 0.05 | 0.67 | 1.41 | -0.95 |
| 07/31/1935 | 0 | 0.55 | 0.05 | 0.07 | 0.18 | 0.18 | 0.3 | 0.19 | 0.06 | 0.8 |
| 08/31/1935 | 0 | 0.37 | 0.07 | -0.57 | -0.64 | -1 | -1.32 | -2.67 | -3.8 | 0.67 |
| 09/30/1935 | 0 | 0.21 | -0.04 | -0.15 | -0.26 | -0.12 | 0.7 | 0.39 | -0.99 | 0.8 |
| 10/30/1935 | 0 | 0.21 | 0.09 | 0.27 | 0.51 | 0.73 | 1.08 | 1.83 | 2.87 | 2.72 |
| 11/30/1935 | 0 | 0.17 | 0.12 | 0.16 | 0.19 | -0.06 | -0.23 | 0.02 | 0.93 | 1.88 |
| 12/31/1935 | 0 | 0.31 | 0.03 | 0.23 | 0.4 | 0.2 | -0.11 | 0.77 | 1.33 | -2.9 |
| 01/31/1936 | 0 | 0.33 | 0.13 | -0.14 | 0.05 | 0.03 | -0.03 | 0.46 | 1.15 | -0.09 |
| 02/29/1936 | 0 | 0.38 | 0.21 | 0.28 | 0.4 | 0.3 | 0.14 | 0.07 | 0.02 | 0.03 |
| 03/31/1936 | 0 | 0.5 | 0.27 | -0.1 | 0.08 | 0.28 | 0.57 | 0.19 | -0.25 | 2.12 |
| 04/30/1936 | 0 | 0.47 | 0.32 | 0.06 | 0.11 | -0 | -0.08 | -0.35 | -0.7 | 0.36 |
| 05/29/1936 | 0 | 0.74 | 0.14 | -0.03 | 0.07 | 0.12 | 0.32 | 0.57 | 0.39 | -0.36 |
| 06/30/1936 | 0 | 0.79 | 0.02 | -0.22 | -0.12 | -0.16 | -0.17 | -0.58 | -1.17 | 0.47 |
| 07/31/1936 | 0 | 0.84 | 0.21 | 0.01 | 0.1 | 0.05 | 0.05 | 0.4 | 0.64 | -0.17 |
| 08/31/1936 | 0 | 0.46 | 0.78 | -0.11 | 0.15 | 0.36 | 0.25 | 0.08 | -0.21 | 0.56 |
| 09/30/1936 | 0 | 0.77 | 0.25 | 0.07 | -0.07 | -0.23 | -0.11 | 0.59 | 1.03 | -1.14 |
| 10/31/1936 | 0 | 0.54 | -0.14 | -0.03 | -0 | -0 | 0.14 | 0.08 | -0.25 | 0.39 |
| 11/30/1936 | 0 | 0.7 | 0.45 | 0.25 | 0.58 | 0.63 | 0.12 | 0.61 | 1.83 | 0.61 |
| 12/31/1936 | 0 | 0.1 | 0.01 | -0.49 | -0.54 | -0.39 | 0.03 | -0.48 | -1.2 | 1.84 |
| 01/30/1937 | 0 | -0.06 | -0.13 | -0.22 | -0.28 | -0.34 | -0.33 | 0.03 | 0.85 | 1.18 |
| 02/27/1937 | 0 | 0.49 | -0.12 | 0.04 | -0.12 | -0.33 | -0.37 | -0.4 | -0.3 | 0.59 |
| 03/31/1937 | 0 | -0.07 | -0.17 | -0.64 | -0.84 | -1.2 | -1.46 | -0.9 | -0.77 | -4.1 |
| 04/30/1937 | 0 | 0.1 | 0.06 | 0.28 | 0.34 | -0.04 | -0.9 | -1.65 | -2.39 | -1.9 |
| 05/28/1937 | 0 | 0.03 | 0.08 | 0.15 | 0.13 | 0.11 | 0.1 | 0.04 | -0.09 | 0.22 |
| 06/30/1937 | 0 | -0.12 | 0.06 | -0.17 | -0.19 | -0.17 | -0.13 | 0.1 | -0.21 | 6.68 |
| 07/31/1937 | 0 | 0.24 | -0.01 | 0.37 | 0.5 | 0.49 | 0.2 | 0.06 | 0.02 | -0.11 |
| 08/31/1937 | 0 | -0.16 | -0.14 | -0.51 | -0.58 | -0.67 | -0.82 | -0.88 | -0.85 | -0.94 |
| 09/30/1937 | 0 | 0.18 | 0.27 | 0.71 | 0.54 | 0.23 | -0.01 | -0.1 | 0.03 | -0.02 |

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Fully Tax-Exempt, Curve Type: pwcf, 06-JUL-24

| Quote Date | 0.0833YR | 0.5YR | 1.0YR | 2.0YR | 3.0YR | 5.0YR | 7.0YR | 10.0YR | 20.0YR | 30.0YR |
|------------|----------|-------|-------|-------|-------|-------|-------|--------|--------|--------|
| 10/30/1937 | 0 | 0.13 | 0.06 | 0.25 | 0.3 | 0.45 | 0.68 | 0.95 | 1.65 | 1.87 |
| 11/30/1937 | 0 | 0.31 | 0.14 | 0.2 | 0.26 | 0.26 | 0.17 | 0.12 | 0.03 | -0.1 |
| 12/31/1937 | 0 | 0.02 | 0.29 | 0.27 | 0.46 | 0.54 | 0.27 | 0.12 | 0.04 | -0.11 |
| 01/31/1938 | 0 | 0.04 | 0.12 | 0.1 | 0.13 | 0.61 | 1.46 | 1.57 | 0.1 | -0.6 |
| 02/28/1938 | 0 | 0.1 | 0.16 | 0.28 | 0.33 | 0.45 | 0.62 | 0.62 | 0.06 | -0.26 |
| 03/31/1938 | 0 | 0.21 | 0.06 | -0.21 | -0.05 | -0.06 | -0.47 | -0.49 | 0.05 | 0.17 |
| 04/30/1938 | 0 | 0.54 | 0.19 | 0.6 | 0.93 | 1.04 | 0.49 | 0.49 | 1.59 | 1.96 |
| 05/31/1938 | 0 | 1 | 0.48 | 0.32 | 0.38 | 0.35 | -0.01 | 0.03 | 1.02 | 1.34 |
| 06/30/1938 | 0 | 0.89 | 0.6 | 0.26 | 0.24 | 0.86 | 2.05 | 2.18 | 0.17 | -0.73 |
| 07/30/1938 | 0 | 0.97 | 0.39 | -0.11 | -0.16 | -0.08 | 0.14 | 0.54 | 1.57 | 1.93 |
| 08/31/1938 | 0 | 1.31 | 0.36 | -0.18 | -0.21 | -0.22 | -0.19 | -0.09 | 0.04 | -0.01 |
| 09/30/1938 | 0 | 0.9 | 0.43 | 0.1 | 0.14 | -0.5 | -1.94 | -2.3 | -0.89 | -0.45 |
| 10/31/1938 | 0 | 1.34 | 0.72 | 0.21 | 0.2 | 0.45 | 0.81 | 0.83 | 0.14 | -0.24 |
| 11/30/1938 | 0 | 1.29 | 0.65 | 0.22 | 0.05 | -0.03 | 0.12 | 0.18 | 0.09 | -0.03 |
| 12/31/1938 | 0 | 1.09 | 0.68 | 0.11 | 0.25 | 0.56 | 0.86 | 1.09 | 1.37 | 1.41 |
| 01/31/1939 | 0 | 1.51 | 0.76 | 0.15 | 0.14 | 0.08 | -0.02 | 0.34 | 2.15 | 2.84 |
| 02/28/1939 | 0 | 1.66 | 0.94 | 0.16 | 0.2 | 0.24 | 0.19 | 0.14 | 0.01 | -0.13 |
| 03/31/1939 | 0 | 1.29 | 0.87 | 0.18 | 0.37 | 0.61 | 0.49 | 0.34 | -0.05 | -0.3 |
| 04/29/1939 | 0 | 1.51 | 0.73 | 0.17 | 0.06 | 0.09 | 0.07 | 0.07 | 0.09 | 0.01 |
| 05/31/1939 | 0 | 1.56 | 0.62 | 0.11 | 0.24 | 0.54 | 0.47 | 0.4 | 0.23 | 0.08 |
| 06/30/1939 | 0 | 1.01 | 0.35 | -0.21 | -0.13 | 0.12 | 0.09 | 0.07 | 0.07 | -0.02 |
| 07/31/1939 | 0 | 1.12 | 0.19 | 0.18 | 0.16 | 0.18 | 0.13 | 0.08 | -0 | -0.13 |
| 08/31/1939 | 0 | 0.81 | -0.03 | -0.54 | -0.72 | -0.77 | -0.62 | -0.38 | 0.35 | 0.58 |
| 09/30/1939 | 0 | 0.23 | 0.21 | 0.22 | -0.89 | -2.52 | -3.34 | -4.48 | -7.7 | -9.19 |
| 10/31/1939 | 0 | 0.45 | 0.47 | 0.22 | 1.25 | 1.75 | 0.49 | 3.87 | 0.23 | -31.85 |
| 11/30/1939 | 0 | 0.81 | 0.53 | 0.3 | 0.16 | 0.97 | 2.76 | 3.58 | 3.85 | 3.38 |
| 12/30/1939 | 0 | 1.1 | 0.96 | 0.37 | 0.62 | 0.88 | 0.69 | 0.46 | 0.88 | 0.67 |
| 01/31/1940 | 0 | 1.13 | 0.86 | 0.33 | -0.06 | -0.19 | -0.4 | -0.66 | -0.22 | -0.41 |
| 02/29/1940 | 0 | 1.13 | 0.84 | 0.31 | 0.19 | 0.31 | 0.1 | -0.14 | 0.24 | 0.06 |
| 03/30/1940 | 0 | 0.56 | 0.67 | 0.24 | 0.09 | 0.5 | 0.89 | 0.96 | 1.33 | 1.04 |
| 04/30/1940 | 0 | 0.33 | 0.59 | 0.11 | -0.11 | 0.03 | 0.17 | 0.11 | 0.5 | 0.26 |
| 05/31/1940 | 0 | 0.28 | 0.09 | -0.23 | -1 | -1.94 | -2.3 | -2.63 | -2.15 | -2.25 |
| 06/29/1940 | 0 | 0.54 | 0.3 | 0.15 | 0.55 | 0.92 | 0.83 | 0.65 | 1.06 | 0.84 |
| 07/31/1940 | 0 | 0.69 | 0.18 | 0.06 | 0.17 | 0.34 | 0.47 | 0.41 | 0.8 | 0.56 |

ESTIMATED MONTHLY RETURN IN EXCESS OF YIELD (in %)

Fully Tax-Exempt, Curve Type: pwcf, 06-JUL-24

| Quote Date | 0.0833YR | 0.5YR | 1.0YR | 2.0YR | 3.0YR | 5.0YR | 7.0YR | 10.0YR | 20.0YR | 30.0YR |
|------------|----------|-------|-------|-------|-------|-------|-------|--------|--------|--------|
| 08/31/1940 | 0 | 1.13 | 0.39 | 0.22 | 0.26 | 0.26 | 0.21 | 0.04 | 0.47 | 0.26 |
| 09/30/1940 | 0 | 0.96 | 0.79 | 0.14 | 0.18 | 0.09 | -0.6 | -1.12 | -0.65 | -0.77 |
| 10/31/1940 | 0 | 0.81 | 0.92 | 0.34 | 0.04 | 0.44 | 1.62 | -1.16 | 7.39 | 44.82 |
| 11/30/1940 | 0 | 1.25 | 0.81 | 0.36 | 0.29 | 0.27 | -0.27 | 2.7 | -5.77 | -40.04 |
| 12/31/1940 | 0 | 1.46 | 0.73 | 0.32 | 0.01 | 0.11 | 0.21 | 0.13 | 0.53 | 0.3 |
| 01/31/1941 | 0 | 0.97 | 0.81 | 0.21 | -0.22 | -0.15 | 0.28 | 0.37 | 0.75 | 0.48 |
| 02/28/1941 | 0 | 0.89 | 0.6 | -0.03 | -0.06 | -0.34 | -1.22 | -1.81 | -1.35 | -1.42 |
| 03/31/1941 | 0 | 0.43 | 0.78 | -0.01 | 0.02 | 0.61 | 1.56 | 1.94 | 2.27 | 1.9 |
| 04/30/1941 | 0 | 0.49 | 1 | -0.01 | 0.04 | 0.2 | 0.24 | -2.89 | 7.02 | 45.44 |
| 05/31/1941 | 0 | 0.77 | 1.57 | 0.32 | 0.19 | 0.18 | 0.13 | 0.08 | -0.03 | -0.17 |
| 06/30/1941 | 0 | 0.9 | 1.82 | -0.02 | 0.17 | 0.52 | 0.45 | 0.38 | 0.19 | 0.03 |
| 07/31/1941 | 0 | 1.05 | 2.11 | 0.12 | 0.02 | 0.14 | 0.07 | -0.02 | -0.23 | -0.4 |
| 08/30/1941 | 0 | 0.98 | 1.94 | 0.28 | 0.06 | 0.05 | 0.04 | 0.05 | 0.11 | 0.05 |
| 09/30/1941 | 0 | 1.73 | 1.1 | 0.19 | 0.02 | -0.06 | -0.06 | -0.03 | 0.07 | 0.04 |
| 10/31/1941 | 0 | 0.51 | 0.65 | -0.51 | -0.27 | 0.21 | 0.32 | 0.51 | 1.09 | 1.27 |
| 11/29/1941 | 0 | 0.09 | 0.14 | -0.04 | -0.54 | -0.91 | -0.76 | -0.54 | 0.15 | 0.37 |
| 12/31/1941 | 0 | 0.03 | -0.21 | -0 | -0.1 | -0.4 | -0.8 | -1.37 | -3.02 | -3.81 |

ESTIMATED MONTHLY RETURN IN EXCESS OF YIELD (in %)

Fully Taxable, Curve Type: pwcf, Principal Adj: 10%, 06-JUL-24

| Quote Date | 0.0833YR | 0.5YR | 1.0YR | 2.0YR | 3.0YR | 5.0YR | 7.0YR | 10.0YR | 20.0YR | 30.0YR |
|------------|----------|-------|-------|-------|-------|-------|-------|--------|--------|--------|
| 01/31/1942 | 0 | 0.08 | 0.16 | 0.32 | 0.26 | 0.17 | 0.04 | 0.13 | 0.53 | 0.46 |
| 02/28/1942 | 0 | 0.03 | 0.05 | 0.12 | 0.11 | -0.05 | -0.44 | -0.63 | -0.34 | 0.1 |
| 03/31/1942 | 0 | 0.03 | 0.06 | -0.55 | -0.28 | 0.28 | 0.58 | 0.82 | 0.97 | 0.58 |
| 04/30/1942 | 0 | -0.05 | -0.11 | -0.16 | -0.23 | -0.24 | -0.37 | -0.56 | -0.68 | -0.36 |
| 05/29/1942 | 0 | 0.01 | 0.01 | 0.03 | -0 | 0.1 | 0.09 | 0.36 | 0.88 | 0.33 |
| 06/30/1942 | 0 | -0.12 | 0.26 | 0.13 | -0.15 | -0.21 | 0.01 | -0.09 | -0.4 | -0.02 |
| 07/31/1942 | 0 | 0.1 | 0.1 | 0.07 | -0.11 | -0.27 | -0.42 | -0.24 | 0.25 | -0.25 |
| 08/31/1942 | 0 | 0.04 | -0.67 | -0.46 | -0.21 | 0.12 | 0.08 | 0.01 | 0.07 | 0.27 |
| 09/30/1942 | 0 | -0.01 | -0.09 | 0.13 | -0.12 | -0.24 | -0.06 | -0.07 | -0.22 | -0.12 |
| 10/31/1942 | 0 | 0.01 | 0.08 | 0.12 | 0.06 | 0.04 | 0.07 | 0.19 | 0.3 | -0.2 |
| 11/30/1942 | 0 | 0.03 | 0 | 0.04 | 0.01 | 0.02 | 0.07 | -0.17 | -0.71 | -0.42 |
| 12/31/1942 | 0 | 0.01 | 0 | -0.02 | -0.01 | 0.07 | 0.2 | 0.28 | 0.33 | 0.25 |
| 01/30/1943 | 0 | 0.03 | 0.11 | 0.25 | 0.37 | 0.43 | 0.31 | 0.38 | 0.46 | -0.19 |
| 02/27/1943 | 0 | -0.01 | 0.01 | 0.02 | -0.01 | -0.07 | -0.12 | -0.05 | 0 | -0.5 |
| 03/31/1943 | 0 | 0.02 | -0.04 | -0.01 | 0.07 | 0.05 | -0.13 | -0.18 | -0.05 | -0.17 |
| 04/30/1943 | 0 | -0.02 | 0.02 | -0.19 | -0.15 | -0.02 | 0.18 | 0.22 | 0.22 | 0.36 |
| 05/29/1943 | 0 | 0.03 | 0.05 | 0.25 | 0.3 | 0.39 | 0.52 | 0.45 | 0.22 | 0.42 |
| 06/30/1943 | 0 | 0.05 | 0.05 | 0.22 | 0.23 | 0.18 | 0.16 | 0.2 | 0.16 | -0.24 |
| 07/31/1943 | 0 | 0.01 | -0.01 | -0.01 | 0.07 | 0.02 | -0.15 | -0.16 | -0.06 | -0.4 |
| 08/31/1943 | 0 | -0.01 | -0.06 | -0.1 | -0.03 | -0.03 | -0.09 | -0.16 | -0.08 | 0.11 |
| 09/30/1943 | 0 | 0.01 | 0.04 | -0.11 | -0.06 | 0.04 | 0.22 | -0.25 | -0.64 | 10.58 |
| 10/30/1943 | 0 | 0.03 | -0.01 | -0.05 | 0.03 | 0.01 | -0.12 | -0.17 | -0.15 | -0.25 |
| 11/30/1943 | 0 | 0.02 | 0.02 | -0.01 | 0.03 | -0.01 | -0.11 | -0.19 | -0.31 | -0.47 |
| 12/31/1943 | 0 | 0.04 | 0.02 | -0.04 | 0.1 | 0.18 | 0.1 | 0.04 | -0.07 | -0.23 |
| 01/31/1944 | 0 | 0.01 | -0.04 | -0.05 | -0.03 | 0.01 | 0.08 | 0.09 | -0.03 | -0.18 |
| 02/29/1944 | 0 | 0.02 | 0.03 | -0.02 | 0.02 | 0.11 | 0.25 | 0.3 | 0.2 | 0.08 |
| 03/31/1944 | 0 | 0.01 | 0.01 | 0.05 | 0.07 | 0.05 | 0.02 | 0.03 | 0.08 | -0.01 |
| 04/29/1944 | 0 | 0.06 | 0.03 | -0.03 | 0.1 | 0.16 | -0.01 | -0.07 | -0.07 | -0.18 |
| 05/31/1944 | 0 | 0 | -0.01 | 0.02 | 0.03 | 0.04 | 0.04 | 0.05 | 0.06 | -0.05 |
| 06/30/1944 | 0 | -0 | 0.03 | -0.03 | -0.02 | -0.01 | -0.02 | -0.03 | -0.11 | -0.24 |
| 07/31/1944 | 0 | 0.06 | 0 | 0.07 | 0.12 | 0.14 | 0.11 | 0.1 | 0.09 | -0.01 |
| 08/31/1944 | 0 | 0.03 | 0.01 | -0.02 | 0.04 | 0.15 | 0.22 | 0.24 | 0.11 | -0.04 |
| 09/30/1944 | 0 | -0 | -0.02 | 0.01 | 0.01 | -0.01 | -0.05 | -0.05 | -0.06 | -0.16 |
| 10/31/1944 | 0 | 0.03 | 0.01 | -0.11 | -0.05 | 0 | -0.07 | -0.08 | -0.05 | -0.15 |
| 11/30/1944 | 0 | 0.01 | -0.02 | -0.04 | -0.04 | 0 | 0.04 | 0.06 | 0 | -0.13 |

ESTIMATED MONTHLY RETURN IN EXCESS OF YIELD (in %)

Fully Taxable, Curve Type: pwcf, Principal Adj: 10%, 06-JUL-24

| Quote Date | 0.0833YR | 0.5YR | 1.0YR | 2.0YR | 3.0YR | 5.0YR | 7.0YR | 10.0YR | 20.0YR | 30.0YR |
|------------|----------|-------|-------|-------|-------|-------|-------|--------|--------|--------|
| 12/30/1944 | 0 | 0.03 | -0.02 | 0.03 | 0.03 | 0.02 | -0.01 | 0.02 | 0.18 | 0.15 |
| 01/31/1945 | 0 | 0.06 | 0.04 | 0.17 | 0.31 | 0.62 | 0.95 | 1.11 | 1.05 | 0.94 |
| 02/28/1945 | 0 | 0.04 | 0 | 0.13 | 0.2 | 0.33 | 0.46 | 0.56 | 0.63 | 0.58 |
| 03/31/1945 | 0 | 0.03 | 0.02 | 0 | 0.03 | 0.15 | 0.35 | 0.39 | 0.02 | -0.24 |
| 04/30/1945 | 0 | -0.01 | -0.02 | -0.1 | 0.13 | 0.51 | 0.78 | 1.05 | 1.45 | 1.55 |
| 05/31/1945 | 0 | 0.01 | -0.02 | -0.09 | -0.17 | -0.2 | -0.08 | 0.07 | 0.25 | 0.22 |
| 06/30/1945 | 0 | 0.01 | 0.01 | -0.02 | 0.16 | 0.38 | 0.42 | 0.64 | 1.35 | 1.56 |
| 07/31/1945 | 0 | 0.01 | -0.01 | -0.08 | -0.13 | -0.19 | -0.28 | -0.38 | -0.81 | -1.11 |
| 08/31/1945 | 0 | 0.03 | -0.01 | 0.13 | 0.03 | 0.01 | 0.17 | 0.24 | 0.02 | -0.18 |
| 09/29/1945 | 0 | 0.02 | -0.01 | 0.03 | 0.02 | 0.04 | 0.13 | 0.25 | 0.31 | 0.25 |
| 10/31/1945 | 0 | 0.03 | 0.01 | 0.06 | 0.17 | 0.33 | 0.42 | 0.59 | 0.84 | 0.86 |
| 11/30/1945 | 0 | 0.02 | -0.02 | -0.03 | 0.13 | 0.35 | 0.47 | 0.66 | 0.96 | 1.01 |
| 12/31/1945 | 0 | 0.03 | 0.03 | 0.08 | 0.1 | 0.28 | 0.57 | 0.98 | 1.87 | 2.17 |
| 01/31/1946 | 0 | 0.06 | 0.05 | 0.21 | 0.33 | 0.42 | 0.34 | 0.32 | 0.13 | -0.04 |
| 02/28/1946 | 0 | 0.05 | 0.02 | 0.19 | 0.29 | 0.29 | 0.1 | 0.07 | 0.14 | 0.07 |
| 03/30/1946 | 0 | -0.02 | -0.03 | -0.24 | -0.34 | -0.29 | -0 | 0.15 | -0.08 | -0.27 |
| 04/30/1946 | 0 | 0.01 | -0.05 | -0.14 | -0.28 | -0.62 | -1.04 | -1.26 | -1.62 | -1.89 |
| 05/31/1946 | 0 | 0.02 | 0.02 | 0.01 | 0 | -0.04 | -0.14 | -0.17 | -0.33 | -0.5 |
| 06/28/1946 | 0 | 0.01 | 0 | 0.08 | 0.21 | 0.35 | 0.33 | 0.4 | 0.52 | 0.47 |
| 07/31/1946 | 0 | 0.02 | -0.01 | -0.02 | -0.06 | -0.1 | -0.15 | -0.23 | -0.66 | -0.94 |
| 08/30/1946 | 0 | 0.02 | -0.03 | -0.08 | -0.14 | -0.28 | -0.48 | -0.67 | -1.28 | -1.66 |
| 09/30/1946 | 0 | 0.02 | 0.01 | -0.14 | -0.24 | -0.35 | -0.42 | -0.37 | -0.24 | -0.29 |
| 10/31/1946 | 0 | 0.03 | 0.01 | 0.17 | 0.16 | 0.11 | 0.01 | 0.11 | 0.56 | 0.65 |
| 11/30/1946 | 0 | 0.02 | -0.02 | -0.1 | -0.17 | -0.34 | -0.59 | -0.69 | -0.73 | -0.86 |
| 12/31/1946 | 0 | 0.04 | -0 | 0.15 | 0.24 | 0.47 | 0.71 | 0.94 | 1.27 | 1.32 |
| 01/31/1947 | 0 | 0.04 | 0.01 | 0.11 | 0.1 | 0.18 | 0.38 | 0.4 | -0.17 | -0.51 |
| 02/28/1947 | 0 | 0.03 | -0 | 0.02 | 0.01 | 0.04 | 0.15 | 0.21 | 0.02 | -0.16 |
| 03/31/1947 | 0 | 0.04 | 0.04 | 0.02 | 0.09 | 0.13 | 0.08 | 0.09 | -0.01 | -0.15 |
| 04/30/1947 | 0 | -0.01 | -0.04 | -0.18 | -0.19 | -0.18 | -0.14 | -0.16 | -0.56 | -0.83 |
| 05/29/1947 | 0 | 0 | 0.01 | -0.03 | 0.02 | 0.08 | 0.11 | 0.17 | 0.13 | 0.01 |
| 06/30/1947 | 0 | 0.03 | 0.01 | 0.01 | -0.03 | -0.13 | -0.24 | -0.21 | -0.09 | -0.15 |
| 07/31/1947 | 0 | 0.02 | -0.01 | -0.02 | -0.05 | -0.01 | 0.14 | 0.31 | 0.46 | 0.43 |
| 08/29/1947 | 0 | 0.01 | 0 | 0.05 | 0.18 | 0.31 | 0.29 | 0.4 | 0.66 | 0.67 |
| 09/30/1947 | 0 | 0 | -0.05 | -0.07 | -0.1 | -0.16 | -0.26 | -0.33 | -0.66 | -0.9 |

ESTIMATED MONTHLY RETURN IN EXCESS OF YIELD (in %)

Fully Taxable, Curve Type: pwcf, Principal Adj: 10%, 06-JUL-24

| Quote Date | 0.0833YR | 0.5YR | 1.0YR | 2.0YR | 3.0YR | 5.0YR | 7.0YR | 10.0YR | 20.0YR | 30.0YR |
|------------|----------|-------|-------|-------|-------|-------|-------|--------|--------|--------|
| 10/31/1947 | 0 | -0.02 | -0.03 | -0.22 | -0.4 | -0.64 | -0.75 | -0.71 | -0.55 | -0.59 |
| 11/28/1947 | 0 | -0.03 | -0.03 | -0.04 | -0.13 | -0.41 | -0.8 | -1.14 | -1.98 | -2.47 |
| 12/31/1947 | 0 | -0.01 | -0.02 | 0.1 | -0.07 | -0.74 | -1.7 | -2.15 | -2.16 | -2.33 |
| 01/30/1948 | 0 | -0.01 | -0.01 | 0 | 0.02 | 0.03 | 0.03 | 0.03 | 0 | -0.12 |
| 02/27/1948 | 0 | -0.01 | 0.01 | 0.05 | 0.05 | 0.13 | 0.29 | 0.37 | 0.28 | 0.15 |
| 03/31/1948 | 0 | -0.01 | 0 | -0.02 | 0.05 | 0.16 | 0.26 | 0.29 | 0.13 | -0.03 |
| 04/30/1948 | 0 | -0 | -0 | -0.03 | 0.03 | 0.14 | 0.24 | 0.3 | 0.24 | 0.13 |
| 05/28/1948 | 0 | 0.01 | 0.01 | 0.17 | 0.31 | 0.61 | 0.93 | 1.15 | 1.25 | 1.21 |
| 06/30/1948 | 0 | -0 | 0.02 | -0.21 | -0.22 | -0.43 | -0.87 | -1.06 | -1.07 | -1.2 |
| 07/30/1948 | 0 | 0.01 | -0.02 | 0.05 | -0.11 | -0.32 | -0.39 | -0.41 | -0.42 | -0.53 |
| 08/31/1948 | 0 | -0.04 | -0.03 | -0.02 | -0.09 | -0.18 | -0.19 | -0.18 | -0.2 | -0.32 |
| 09/30/1948 | 0 | 0.01 | -0.05 | -0.15 | -0.03 | -0.05 | -0.37 | -0.27 | 0.81 | 1.18 |
| 10/29/1948 | 0 | 0.01 | -0.03 | -0.08 | -0.07 | -0.08 | -0.15 | -0.24 | -0.47 | -0.68 |
| 11/30/1948 | 0 | 0.01 | 0.04 | 0.1 | 0.18 | 0.33 | 0.41 | 0.55 | 0.94 | 1.03 |
| 12/31/1948 | 0 | -0.02 | 0.03 | 0.01 | 0.18 | 0.39 | 0.38 | 0.38 | 0.39 | 0.31 |
| 01/31/1949 | 0 | -0 | 0 | 0 | 0.16 | 0.41 | 0.45 | 0.52 | 0.74 | 0.75 |
| 02/28/1949 | 0 | 0 | 0.01 | 0.01 | -0.02 | 0.02 | 0.05 | 0.1 | 0.26 | 0.24 |
| 03/31/1949 | 0 | 0 | -0 | -0.04 | 0.13 | 0.42 | 0.45 | 0.5 | 0.68 | 0.66 |
| 04/29/1949 | 0 | 0 | 0.05 | 0.1 | 0.06 | 0.1 | 0.08 | 0.07 | 0.05 | -0.06 |
| 05/31/1949 | 0 | 0 | -0.02 | 0 | 0.11 | 0.31 | 0.23 | 0.14 | -0.09 | -0.29 |
| 06/30/1949 | 0 | 0.04 | 0.08 | 0.16 | 0.42 | 0.87 | 0.93 | 1.04 | 1.37 | 1.44 |
| 07/29/1949 | 0 | 0.03 | 0.08 | 0.14 | 0.15 | 0.31 | 0.27 | 0.23 | 0.15 | 0.01 |
| 08/31/1949 | 0 | -0.01 | -0.01 | 0.1 | 0.07 | 0.26 | 0.38 | 0.57 | 1.14 | 1.3 |
| 09/30/1949 | 0 | -0.01 | -0.03 | -0.03 | -0.01 | 0.1 | -0.03 | -0.21 | -0.67 | -0.97 |
| 10/31/1949 | 0 | -0 | -0 | 0.01 | -0.02 | 0.12 | 0.08 | 0.04 | -0.04 | -0.18 |
| 11/30/1949 | 0 | -0.01 | -0.01 | -0.04 | -0.02 | 0.16 | 0.11 | 0.07 | -0.03 | -0.16 |
| 12/30/1949 | 0 | 0.01 | -0 | 0.14 | -0.19 | -0.32 | -0.17 | 0.05 | 0.7 | 0.89 |
| 01/31/1950 | 0 | -0.01 | -0.02 | -0.08 | -0.2 | -0.27 | -0.4 | -0.57 | -1.01 | -1.3 |
| 02/28/1950 | 0 | -0 | -0.04 | -0 | -0.07 | -0.02 | -0.01 | 0.01 | 0.12 | 0.07 |
| 03/31/1950 | 0 | -0.01 | 0.02 | -0.08 | -0.09 | 0.01 | -0.02 | -0.05 | -0.11 | -0.23 |
| 04/28/1950 | 0 | -0.01 | -0.03 | -0.03 | -0.12 | -0.11 | -0.11 | -0.09 | -0.03 | -0.1 |
| 05/31/1950 | 0 | 0.01 | -0.05 | 0.08 | 0.06 | 0.13 | 0.13 | 0.13 | 0.18 | 0.11 |
| 06/30/1950 | 0 | -0.01 | -0.01 | -0.04 | -0.11 | -0.12 | -0.21 | -0.33 | -0.64 | -0.88 |
| 07/31/1950 | 0 | 0.01 | -0.01 | 0.05 | 0.11 | 0.27 | 0.29 | 0.32 | 0.44 | 0.4 |

ESTIMATED MONTHLY RETURN IN EXCESS OF YIELD (in %)

Fully Taxable, Curve Type: pwcf, Principal Adj: 10%, 06-JUL-24

| Quote Date | 0.0833YR | 0.5YR | 1.0YR | 2.0YR | 3.0YR | 5.0YR | 7.0YR | 10.0YR | 20.0YR | 30.0YR |
|------------|----------|-------|-------|-------|-------|-------|-------|--------|--------|--------|
| 08/31/1950 | 0 | -0.05 | -0.08 | -0.21 | -0.19 | -0.06 | -0.08 | -0.1 | -0.11 | -0.21 |
| 09/29/1950 | 0 | -0.02 | -0.01 | -0.18 | -0.3 | -0.36 | -0.47 | -0.62 | -1.01 | -1.29 |
| 10/31/1950 | 0 | -0.02 | -0.12 | -0.15 | -0.3 | -0.38 | -0.47 | -0.58 | -0.86 | -1.09 |
| 11/30/1950 | 0 | -0 | -0 | 0.1 | 0.01 | 0.03 | 0.04 | 0.08 | 0.2 | 0.15 |
| 12/29/1950 | 0 | -0.01 | -0.03 | 0.08 | -0.06 | -0.13 | -0.13 | -0.11 | -0.03 | -0.1 |
| 01/31/1951 | 0 | 0.02 | -0.04 | -0.07 | -0.08 | -0.01 | 0.06 | 0.17 | 0.5 | 0.56 |
| 02/28/1951 | 0 | 0.01 | -0.01 | -0.03 | -0.04 | -0.08 | -0.25 | -0.49 | -1.13 | -1.52 |
| 03/30/1951 | 0 | -0.02 | -0.28 | -0.71 | -0.99 | -1.27 | -1.41 | -1.59 | -2.08 | -2.41 |
| 04/30/1951 | 0 | -0.05 | 0.2 | -0.06 | 0.06 | 0.18 | -0.02 | -0.3 | -1.06 | -1.5 |
| 05/31/1951 | 0 | -0.01 | -0.13 | 0.01 | -0.12 | -0.18 | -0.23 | -0.28 | -0.41 | -0.58 |
| 06/29/1951 | 0 | 0.11 | 0.14 | 0.1 | 0.09 | 0.1 | -0.04 | -0.23 | -0.74 | -1.07 |
| 07/31/1951 | 0 | -0.03 | 0.06 | 0.2 | 0.23 | 0.4 | 0.51 | 0.67 | 1.14 | 1.26 |
| 08/31/1951 | 0 | -0.08 | 0.02 | 0.27 | 0.24 | 0.26 | 0.22 | 0.19 | 0.11 | -0.03 |
| 09/28/1951 | 0 | -0 | -0.06 | -0.17 | -0.47 | -0.72 | -0.68 | -0.61 | -0.42 | -0.44 |
| 10/31/1951 | 0 | 0.07 | 0.06 | -0.04 | 0.04 | 0.13 | 0.08 | 0.02 | -0.13 | -0.3 |
| 11/30/1951 | 0 | 0.01 | 0.01 | -0.07 | -0.05 | -0.08 | -0.3 | -0.61 | -1.44 | -1.92 |
| 12/31/1951 | 0 | -0.07 | -0.12 | -0.28 | -0.39 | -0.42 | -0.39 | -0.33 | -0.17 | -0.2 |
| 01/31/1952 | 0 | 0.01 | 0.2 | 0.35 | 0.4 | 0.47 | 0.43 | 0.37 | 0.23 | 0.06 |
| 02/29/1952 | 0 | 0.01 | 0.02 | -0.07 | -0.18 | -0.25 | -0.24 | -0.22 | -0.16 | -0.23 |
| 03/31/1952 | 0 | 0.06 | 0.07 | 0.45 | 0.4 | 0.34 | 0.29 | 0.22 | 0.06 | -0.12 |
| 04/30/1952 | 0 | -0 | 0.02 | 0.01 | 0.17 | 0.43 | 0.6 | 0.85 | 1.57 | 1.81 |
| 05/29/1952 | 0 | -0.04 | -0.05 | -0.1 | -0.09 | -0.09 | -0.16 | -0.25 | -0.49 | -0.7 |
| 06/30/1952 | 0 | -0.09 | -0.12 | -0.19 | -0.33 | -0.45 | -0.42 | -0.37 | -0.21 | -0.24 |
| 07/31/1952 | 0 | -0.03 | -0.07 | -0.25 | -0.23 | -0.19 | -0.2 | -0.19 | -0.16 | -0.25 |
| 08/29/1952 | 0 | -0.02 | -0.04 | -0.21 | -0.17 | -0.16 | -0.34 | -0.58 | -1.23 | -1.64 |
| 09/30/1952 | 0 | 0.04 | 0.01 | -0.04 | -0.05 | -0.11 | -0.34 | -0.66 | -1.52 | -2.01 |
| 10/31/1952 | 0 | 0.02 | 0.09 | 0.07 | 0.08 | 0.25 | 0.46 | 0.75 | 1.57 | 1.85 |
| 11/28/1952 | 0 | -0.1 | -0.14 | -0.14 | -0.18 | -0.17 | -0.17 | -0.17 | -0.16 | -0.26 |
| 12/31/1952 | 0 | 0.02 | 0.04 | -0.04 | -0.06 | -0.08 | -0.23 | -0.43 | -0.98 | -1.33 |
| 01/30/1953 | 0 | 0.02 | 0.05 | 0.14 | 0.1 | 0.17 | 0.24 | 0.09 | -0.74 | -1.22 |
| 02/27/1953 | 0 | -0.02 | -0.1 | -0.11 | -0.18 | -0.25 | -0.35 | -0.55 | -1.21 | -1.61 |
| 03/31/1953 | 0 | -0.03 | -0.03 | 0.04 | -0.13 | -0.3 | -0.36 | -0.49 | -1 | -1.35 |
| 04/30/1953 | 0 | -0.11 | -0.25 | -0.43 | -0.42 | -0.73 | -1.49 | -1.69 | -0.97 | -13.8 |
| 05/29/1953 | 0 | -0.05 | -0.16 | -0.33 | -0.61 | -1.19 | -1.89 | -2.23 | -2.09 | -0.75 |

ESTIMATED MONTHLY RETURN IN EXCESS OF YIELD (in %)

Fully Taxable, Curve Type: pwcf, Principal Adj: 10%, 06-JUL-24

| Quote Date | 0.0833YR | 0.5YR | 1.0YR | 2.0YR | 3.0YR | 5.0YR | 7.0YR | 10.0YR | 20.0YR | 30.0YR |
|------------|----------|-------|-------|-------|-------|-------|-------|--------|--------|--------|
| 06/30/1953 | 0 | 0.12 | 0.27 | 0.39 | 0.51 | 1.04 | 1.72 | 2.01 | 1.94 | 0.56 |
| 07/31/1953 | 0 | 0.02 | 0.02 | 0.32 | 0.17 | 0.21 | 0.65 | 0.45 | -1.29 | 1.93 |
| 08/31/1953 | 0 | 0.01 | 0.02 | 0.19 | 0.01 | -0.24 | -0.25 | -0.21 | -0.09 | 0 |
| 09/30/1953 | 0 | 0.18 | 0.36 | 0.04 | 0.48 | 1.39 | 2.39 | 2.83 | 2.49 | 2.27 |
| 10/30/1953 | 0 | 0.18 | 0.31 | 0.48 | 0.56 | 0.53 | 0.37 | 0.44 | 0.85 | 1.15 |
| 11/30/1953 | 0 | -0.07 | 0.16 | -0.09 | -0.03 | -0.22 | -0.76 | -0.87 | -0.35 | 0.03 |
| 12/31/1953 | 0 | 0.09 | 0 | 0.19 | 0.43 | 0.95 | 1.47 | 1.76 | 1.78 | 1.81 |
| 01/29/1954 | 0 | 0.19 | 0.43 | 0.76 | 0.89 | 0.84 | 0.42 | 0.46 | 1.38 | 2.06 |
| 02/26/1954 | 0 | 0.01 | 0.08 | 0.42 | 0.48 | 0.32 | -0.17 | -0.08 | 1.34 | 2.4 |
| 03/31/1954 | 0 | -0.01 | 0.11 | -0.04 | 0.06 | 0.29 | 0.43 | 0.42 | -0.56 | -2.16 |
| 04/30/1954 | 0 | 0.18 | 0.22 | 0.28 | 0.34 | 0.65 | 1.06 | 0.91 | 0.43 | 1.36 |
| 05/28/1954 | 0 | -0.22 | 0.09 | -0.15 | -0.45 | -0.91 | -1.27 | -1.08 | 0.11 | 0.6 |
| 06/30/1954 | 0 | -0.02 | 0.17 | 0.42 | 0.57 | 0.73 | 0.69 | 0.53 | -0.06 | 8.63 |
| 07/30/1954 | 0 | -0.03 | 0.15 | -0.07 | -0.11 | -0.07 | -0.05 | 0.19 | 1.16 | 1.49 |
| 08/31/1954 | 0 | -0.09 | -0.25 | -0.06 | -0.07 | -0.12 | -0.28 | -0.32 | -0.25 | -0.46 |
| 09/30/1954 | 0 | -0.01 | -0.15 | -0.32 | -0.36 | -0.28 | -0.18 | -0.07 | -0.12 | -0.51 |
| 10/29/1954 | 0 | -0.06 | -0.15 | -0.18 | -0.28 | -0.29 | -0.18 | -0.05 | -0.03 | -0.42 |
| 11/30/1954 | 0 | 0 | 0.03 | 0.03 | 0.05 | 0.13 | 0.15 | -0.05 | -0.57 | -0.69 |
| 12/31/1954 | 0 | 0.04 | -0.16 | -0.08 | -0.18 | -0.25 | -0.23 | -0.26 | 0.09 | 0.44 |
| 01/31/1955 | 0 | -0.11 | -0.12 | -0.32 | -0.35 | -0.42 | -0.58 | -0.89 | -1.72 | -2.1 |
| 02/28/1955 | 0 | -0.08 | -0.33 | -0.61 | -0.75 | -0.82 | -0.78 | -0.72 | -1.26 | -11.49 |
| 03/31/1955 | 0 | -0.03 | 0.2 | 0.16 | 0.06 | 0.01 | 0.02 | 0.08 | 0.49 | 0.45 |
| 04/29/1955 | 0 | -0.06 | -0.16 | -0.09 | -0.18 | -0.24 | -0.23 | -0.33 | -0.39 | -0.08 |
| 05/31/1955 | 0 | 0.04 | -0.09 | 0.08 | 0.08 | 0.08 | 0.06 | 0.18 | 0.5 | 0.52 |
| 06/30/1955 | 0 | -0.04 | 0.03 | -0.16 | -0.28 | -0.51 | -0.77 | -0.95 | -0.93 | -0.78 |
| 07/29/1955 | 0 | -0.09 | -0.17 | -0.41 | -0.51 | -0.77 | -1.15 | -1.42 | -1.66 | -1.4 |
| 08/31/1955 | 0 | -0.09 | -0.15 | -0.2 | -0.3 | -0.25 | 0.02 | 0.24 | 0.06 | -0.23 |
| 09/30/1955 | 0 | -0.06 | 0.03 | 0.4 | 0.44 | 0.54 | 0.65 | 0.72 | 0.6 | 0.67 |
| 10/31/1955 | 0 | 0.02 | -0.04 | 0.02 | 0.12 | 0.33 | 0.58 | 0.73 | 1.06 | 0.94 |
| 11/30/1955 | 0 | -0.11 | -0.28 | -0.61 | -0.59 | -0.61 | -0.71 | -0.79 | -0.82 | -0.62 |
| 12/30/1955 | 0 | -0.13 | -0.07 | -0.11 | -0.18 | -0.26 | -0.29 | -0.34 | -0.02 | 0.29 |
| 01/31/1956 | 0 | 0.1 | 0.32 | 0.46 | 0.57 | 0.73 | 0.79 | 0.88 | 0.79 | 0.46 |
| 02/29/1956 | 0 | 0 | -0.15 | -0.11 | -0.15 | -0.17 | -0.16 | -0.2 | -0.28 | -0.2 |
| 03/29/1956 | 0 | 0.02 | -0.13 | -0.52 | -0.74 | -1.14 | -1.6 | -1.86 | -1.82 | -1.7 |

ESTIMATED MONTHLY RETURN IN EXCESS OF YIELD (in %)

Fully Taxable, Curve Type: pwcf, Principal Adj: 10%, 06-JUL-24

| Quote Date | 0.0833YR | 0.5YR | 1.0YR | 2.0YR | 3.0YR | 5.0YR | 7.0YR | 10.0YR | 20.0YR | 30.0YR |
|------------|----------|-------|-------|-------|-------|-------|-------|--------|--------|--------|
| 04/30/1956 | 0 | -0.18 | -0.27 | -0.57 | -0.6 | -0.52 | -0.4 | -0.37 | -1.12 | -1.53 |
| 05/31/1956 | 0 | 0.07 | 0.14 | 0.58 | 0.62 | 0.83 | 1.15 | 1.44 | 1.99 | 2.15 |
| 06/29/1956 | 0 | 0.04 | 0.24 | 0.17 | 0.16 | 0.03 | -0.26 | -0.39 | -0.05 | 0.1 |
| 07/31/1956 | 0 | -0.04 | -0.23 | -0.52 | -0.8 | -1.2 | -1.53 | -1.78 | -2.26 | -2.62 |
| 08/31/1956 | 0 | -0.14 | -0.23 | -0.44 | -0.79 | -1.17 | -1.24 | -1.63 | -2.11 | -1.91 |
| 09/28/1956 | 0 | -0.05 | -0.05 | -0.06 | 0.05 | 0.3 | 0.54 | 0.6 | 0.39 | 0.24 |
| 10/31/1956 | 0 | 0.08 | 0.03 | 0.16 | 0.09 | -0.21 | -0.67 | -0.85 | -0.9 | -1.09 |
| 11/30/1956 | 0 | -0.1 | -0.18 | -0.64 | -0.73 | -0.67 | -0.47 | -0.59 | -1.09 | -0.99 |
| 12/31/1956 | 0 | -0.02 | -0.1 | 0.16 | 0.09 | -0.18 | -0.59 | -1.27 | -2.49 | -2.39 |
| 01/31/1957 | 0 | 0.06 | 0.34 | 0.6 | 0.83 | 1.41 | 2.06 | 3 | 4.37 | 3.71 |
| 02/28/1957 | 0 | -0.08 | -0.17 | -0.22 | -0.34 | -0.45 | -0.45 | -0.74 | -1.12 | -0.28 |
| 03/29/1957 | 0 | 0.08 | 0.02 | 0.15 | 0.07 | -0.05 | -0.06 | 0.16 | 0.42 | -0.29 |
| 04/30/1957 | 0 | -0.04 | -0.09 | -0.21 | -0.34 | -0.76 | -1.3 | -1.6 | -1.98 | -2.57 |
| 05/31/1957 | 0 | -0.09 | -0.01 | -0.1 | -0.25 | -0.57 | -0.86 | -1.27 | -1.53 | -0.73 |
| 06/27/1957 | 0 | -0.14 | -0.08 | -0.44 | -0.51 | -0.91 | -1.57 | -2.02 | -2.41 | -2.66 |
| 07/31/1957 | 0 | 0.07 | -0.2 | -0.01 | -0.15 | -0.26 | -0.14 | 0.14 | 0.55 | -0.09 |
| 08/30/1957 | 0 | -0.19 | -0.04 | -0.3 | -0.05 | 0.42 | 0.84 | 0.77 | -0.01 | -0.22 |
| 09/30/1957 | 0 | 0.05 | -0.15 | 0.04 | -0.21 | -0.4 | -0.23 | -0.68 | -1.36 | 0.21 |
| 10/31/1957 | 0 | 0.1 | 0.18 | 0.1 | 0.01 | 0.04 | 0.41 | 0.38 | -0.4 | -0.68 |
| 11/29/1957 | 0 | 0.24 | 0.45 | 1.34 | 2.04 | 3.12 | 4.05 | 4.91 | 4.68 | 4.52 |
| 12/31/1957 | 0 | 0.15 | 0.52 | 0.8 | 1.42 | 2.02 | 2.01 | 2.31 | 3.18 | 3.18 |
| 01/31/1958 | 0 | 0.47 | 0.64 | 0.66 | 0.39 | 0.11 | 0.18 | -0.05 | -1.11 | 2.94 |
| 02/28/1958 | 0 | 0.23 | 0.37 | 0.83 | 0.94 | 0.99 | 1.03 | 1.16 | 1.42 | -4.04 |
| 03/31/1958 | 0 | 0.02 | 0.11 | 0.08 | 0.25 | 0.24 | -0.01 | 0.41 | -0.68 | -0.52 |
| 04/30/1958 | 0 | 0.13 | 0.25 | 0.61 | 0.66 | 0.68 | 0.77 | 0.52 | 1.95 | 2.65 |
| 05/29/1958 | 0 | 0.23 | -0.34 | 0.09 | 0.28 | 0.29 | 0.19 | 0.12 | -0.07 | 0.47 |
| 06/30/1958 | 0 | -0.27 | 0.77 | -0.17 | -0.53 | -1.03 | -1.13 | -1.47 | -1.55 | -1.74 |
| 07/31/1958 | 0 | -0.03 | -0.42 | -0.41 | -0.61 | -1.13 | -1.56 | -1.7 | -2.43 | -3.15 |
| 08/29/1958 | 0 | -0.51 | -1.07 | -2.48 | -2.87 | -3.63 | -4.31 | -4.68 | -4.95 | -4.59 |
| 09/30/1958 | 0 | -0.25 | -0.25 | -0.21 | -0.31 | -0.42 | -0.36 | -0.44 | -0.93 | -1.44 |
| 10/31/1958 | 0 | 0.24 | 0.08 | 0.04 | 0.06 | -0.07 | -0.29 | -0.08 | 1.2 | -1.02 |
| 11/28/1958 | 0 | -0.07 | -0.24 | 0.1 | 0.29 | 0.67 | 1.15 | 1.27 | 0.87 | 1.57 |
| 12/31/1958 | 0 | -0.01 | 0.19 | -0.03 | -0.28 | -1.03 | -1.94 | -2.36 | -2.3 | -2.33 |
| 01/30/1959 | 0 | -0.01 | -0.47 | -0.49 | -0.59 | -0.6 | -0.34 | -0.44 | -1.41 | -1.79 |

ESTIMATED MONTHLY RETURN IN EXCESS OF YIELD (in %)

Fully Taxable, Curve Type: pwcf, Principal Adj: 10%, 06-JUL-24

| Quote Date | 0.0833YR | 0.5YR | 1.0YR | 2.0YR | 3.0YR | 5.0YR | 7.0YR | 10.0YR | 20.0YR | 30.0YR |
|------------|----------|-------|-------|-------|-------|-------|-------|--------|--------|--------|
| 02/27/1959 | 0 | 0.02 | 0.09 | 0.01 | 0.33 | 0.73 | 0.95 | 1 | 0.78 | 0.15 |
| 03/31/1959 | 0 | -0.04 | -0.12 | -0.26 | -0.51 | -0.9 | -1.1 | -1.14 | -0.96 | -0.91 |
| 04/30/1959 | 0 | 0.02 | -0.16 | -0.15 | -0.33 | -0.95 | -1.7 | -1.98 | -1.61 | -1.26 |
| 05/29/1959 | 0 | -0.05 | -0.1 | -0.23 | -0.27 | -0.31 | -0.22 | -0.23 | -0.38 | -0.66 |
| 06/30/1959 | 0 | -0.04 | -0.04 | -0.43 | -0.64 | -0.8 | -0.59 | -0.64 | -0.78 | 1.41 |
| 07/31/1959 | 0 | 0.06 | -0.18 | -0.06 | 0.01 | -0.1 | -0.31 | -0.37 | 0.23 | 0.81 |
| 08/31/1959 | 0 | -0.25 | -0.21 | -0.67 | -0.74 | -1.06 | -1.51 | -1.73 | -1.53 | -1.89 |
| 09/30/1959 | 0 | -0.11 | -0.35 | -0.4 | -0.39 | -0.25 | 0.06 | 0.01 | -0.22 | 0.03 |
| 10/30/1959 | 0 | 0.29 | 0.51 | 0.72 | 0.78 | 0.95 | 1.28 | 1.33 | 1.61 | -0.54 |
| 11/30/1959 | 0 | -0.21 | -0.42 | -0.65 | -0.78 | -0.86 | -0.7 | -0.74 | -1.74 | 0.42 |
| 12/31/1959 | 0 | -0.01 | -0.02 | -0.32 | -0.26 | -0.74 | -1.78 | -2.21 | -2.68 | -5.56 |
| 01/29/1960 | 0 | 0.26 | 0.22 | 0.65 | 0.65 | 0.75 | 0.98 | 1.26 | 1.02 | 0.47 |
| 02/29/1960 | 0 | 0.08 | -0 | 0.18 | 0.17 | 0.27 | 0.53 | 0.8 | 1.23 | 1.15 |
| 03/31/1960 | 0 | 0.44 | 0.87 | 1.3 | 1.9 | 2.69 | 3.08 | 3.19 | 3.2 | 4.6 |
| 04/29/1960 | 0 | 0.04 | -0.51 | -0.57 | -0.98 | -1.28 | -0.98 | -1.2 | -2.36 | -2.46 |
| 05/31/1960 | 0 | 0.05 | 0.19 | -0.02 | 0.16 | 0.19 | -0.03 | 0.33 | 1.51 | 1.94 |
| 06/30/1960 | 0 | 0.37 | 0.78 | 1.15 | 1.4 | 1.68 | 1.82 | 1.41 | 2.63 | 2.76 |
| 07/29/1960 | 0 | 0.05 | 0.28 | 1.2 | 1.59 | 2.26 | 2.96 | 3.32 | 3.09 | 3.44 |
| 08/31/1960 | 0 | -0.04 | 0.02 | -0.03 | -0.09 | -0.33 | -0.52 | -0.51 | -1 | -1.95 |
| 09/30/1960 | 0 | -0.05 | 0.07 | 0.13 | 0.04 | -0.14 | -0.09 | 0.2 | 0.1 | -0.15 |
| 10/31/1960 | 0 | 0.19 | -0.04 | -0.19 | -0.06 | -0.23 | -0.65 | -0.82 | -0.71 | -0.41 |
| 11/30/1960 | 0 | -0.03 | -0.13 | -0.37 | -0.54 | -0.94 | -1.26 | -1.51 | -1.73 | -1.7 |
| 12/30/1960 | 0 | 0.14 | 0.44 | 0.85 | 1.3 | 1.89 | 2.33 | 2.57 | 2.62 | 2.89 |
| 01/31/1961 | 0 | -0 | -0.13 | -0.52 | -0.73 | -1.06 | -1.16 | -1.24 | -1.53 | -1.74 |
| 02/28/1961 | 0 | -0.1 | -0.15 | -0.1 | 0.18 | 0.57 | 0.87 | 1.16 | 1.66 | 2.37 |
| 03/30/1961 | 0 | 0.09 | 0.09 | 0.22 | 0.22 | -0.04 | -0.44 | -0.58 | -0.58 | -0.43 |
| 04/28/1961 | 0 | 0.08 | 0.08 | -0.04 | 0.26 | 0.51 | 0.41 | 0.57 | 0.77 | 0.98 |
| 05/31/1961 | 0 | -0.06 | -0.02 | -0.3 | -0.41 | -0.5 | -0.46 | -0.51 | -0.19 | 0.1 |
| 06/30/1961 | 0 | 0.06 | 0.01 | -0.1 | -0.39 | -0.74 | -0.82 | -1.02 | -1.98 | -2.89 |
| 07/31/1961 | 0 | 0.05 | 0.13 | 0.11 | -0.03 | -0.32 | -0.55 | -0.53 | 0 | -0.1 |
| 08/31/1961 | 0 | -0.07 | -0.13 | -0.21 | -0.26 | -0.29 | -0.19 | -0.32 | -1.32 | -1.98 |
| 09/29/1961 | 0 | 0.04 | 0.08 | 0.1 | 0.3 | 0.63 | 0.95 | 1.08 | 0.55 | 0.06 |
| 10/31/1961 | 0 | 0.06 | 0.03 | 0.11 | 0.23 | 0.17 | -0.17 | -0.17 | 0.27 | 0.22 |
| 11/30/1961 | 0 | -0.03 | -0.05 | -0.12 | -0.16 | -0.33 | -0.59 | -0.91 | -0.84 | -0.46 |

ESTIMATED MONTHLY RETURN IN EXCESS OF YIELD (in %)

Fully Taxable, Curve Type: pwcf, Principal Adj: 10%, 06-JUL-24

| Quote Date | 0.0833YR | 0.5YR | 1.0YR | 2.0YR | 3.0YR | 5.0YR | 7.0YR | 10.0YR | 20.0YR | 30.0YR |
|------------|----------|-------|-------|-------|-------|-------|-------|--------|--------|--------|
| 12/29/1961 | 0 | -0.05 | -0.1 | -0.15 | -0.2 | -0.3 | -0.39 | -0.62 | -0.92 | -0.83 |
| 01/31/1962 | 0 | 0.03 | -0.12 | -0.19 | -0.25 | -0.36 | -0.47 | -0.49 | -0.47 | -0.1 |
| 02/28/1962 | 0 | 0.03 | 0.12 | 0.47 | 0.71 | 1.02 | 1.18 | 1.03 | 0.28 | -0.01 |
| 03/30/1962 | 0 | 0.01 | 0.25 | 0.26 | 0.42 | 0.75 | 1.09 | 1.5 | 1.97 | 2.13 |
| 04/30/1962 | 0 | 0.04 | -0.1 | -0.11 | -0.12 | 0.07 | 0.46 | 0.72 | 1.2 | 1.42 |
| 05/31/1962 | 0 | 0.02 | 0.03 | 0.23 | 0.23 | -0.02 | -0.47 | -0.63 | -0.07 | -0.53 |
| 06/29/1962 | 0 | -0.09 | -0.09 | -0.37 | -0.41 | -0.6 | -0.93 | -1.08 | -1.14 | -1.41 |
| 07/31/1962 | 0 | -0.02 | -0.14 | -0.12 | -0.18 | -0.22 | -0.21 | -0.36 | -1.01 | -1.19 |
| 08/31/1962 | 0 | 0.03 | 0.15 | 0.51 | 0.64 | 0.76 | 0.76 | 0.84 | 0.97 | 1.9 |
| 09/28/1962 | 0 | 0.04 | 0.13 | 0.17 | 0.14 | 0.08 | 0.06 | 0.08 | 0.27 | 0.64 |
| 10/31/1962 | 0 | 0.06 | 0.01 | -0.02 | 0.04 | 0.22 | 0.52 | 0.58 | 0.62 | 0.89 |
| 11/30/1962 | 0 | -0.05 | -0.03 | -0.24 | -0.02 | 0.17 | 0.05 | -0.04 | -0.19 | -0.07 |
| 12/31/1962 | 0 | -0.01 | -0 | -0.09 | 0.03 | 0.22 | 0.27 | 0.34 | 0.29 | -0.26 |
| 01/31/1963 | 0 | 0 | -0.04 | 0.31 | -0.05 | -0.33 | -0.12 | -0.07 | -0.42 | -0.71 |
| 02/28/1963 | 0 | 0.02 | 0.04 | -0.01 | 0.01 | -0.06 | -0.22 | -0.51 | -0.34 | -0.4 |
| 03/29/1963 | 0 | -0.02 | 0.01 | 0.01 | -0.04 | -0.13 | -0.16 | -0.2 | -0.3 | -0.18 |
| 04/30/1963 | 0 | 0.01 | -0.13 | -0.1 | -0.05 | -0.03 | -0.02 | -0 | -0.7 | -0.8 |
| 05/31/1963 | 0 | -0.04 | -0.04 | -0.07 | -0.11 | -0.21 | -0.24 | -0.16 | 0.07 | 0.31 |
| 06/28/1963 | 0 | -0 | 0.03 | -0.04 | -0.08 | -0.23 | -0.34 | -0.27 | -0.14 | -0.1 |
| 07/31/1963 | 0 | -0.1 | -0.25 | -0.44 | -0.4 | -0.31 | -0.16 | -0.06 | 0.13 | 0.23 |
| 08/30/1963 | 0 | -0.05 | -0.18 | -0.2 | -0.13 | -0.14 | -0.26 | -0.26 | -0.03 | -0.03 |
| 09/30/1963 | 0 | -0.02 | 0 | 0.01 | 0.02 | -0.02 | -0.05 | -0.25 | -0.42 | -1.31 |
| 10/31/1963 | 0 | -0.03 | -0.04 | -0.19 | -0.21 | -0.28 | -0.36 | -0.5 | -0.72 | -0.62 |
| 11/29/1963 | 0 | -0.02 | -0.08 | -0.15 | -0.06 | 0.09 | 0.23 | 0.23 | -0.25 | -0.34 |
| 12/31/1963 | 0 | 0.01 | -0.07 | -0.19 | -0.26 | -0.31 | -0.27 | -0.32 | -0.68 | -0.54 |
| 01/31/1964 | 0 | 0.04 | 0.12 | 0.01 | 0.12 | 0.12 | -0.14 | -0.2 | 0.11 | 0.4 |
| 02/28/1964 | 0 | -0.05 | -0.17 | -0.19 | -0.23 | -0.25 | -0.3 | -0.3 | -0.18 | -0.24 |
| 03/31/1964 | 0 | 0.03 | -0.01 | -0.18 | -0.32 | -0.39 | -0.32 | -0.35 | -0.69 | -0.57 |
| 04/30/1964 | 0 | 0.07 | 0.07 | 0.29 | 0.25 | 0.22 | 0.23 | 0.18 | 0.09 | 0.2 |
| 05/28/1964 | 0 | 0.01 | 0 | 0.06 | 0.2 | 0.33 | 0.25 | 0.3 | 0.62 | 0.58 |
| 06/30/1964 | 0 | 0.02 | 0.04 | 0.27 | 0.21 | 0.19 | 0.31 | 0.41 | 0.45 | 0.39 |
| 07/31/1964 | 0 | -0 | 0.08 | 0.17 | 0.16 | 0.04 | -0.13 | -0.25 | -0.54 | -0.42 |
| 08/31/1964 | 0 | -0.02 | -0.08 | -0.19 | -0.14 | -0.11 | -0.14 | -0.15 | -0.24 | -0.14 |
| 09/30/1964 | 0 | -0.03 | -0.04 | -0.09 | -0.01 | 0.12 | 0.19 | 0.16 | 0.15 | -0.09 |

ESTIMATED MONTHLY RETURN IN EXCESS OF YIELD (in %)

Fully Taxable, Curve Type: pwcf, Principal Adj: 10%, 06-JUL-24

| Quote Date | 0.0833YR | 0.5YR | 1.0YR | 2.0YR | 3.0YR | 5.0YR | 7.0YR | 10.0YR | 20.0YR | 30.0YR |
|------------|----------|-------|-------|-------|-------|-------|-------|--------|--------|--------|
| 10/30/1964 | 0 | 0.02 | -0.03 | -0.03 | -0.08 | -0.1 | -0.04 | 0.11 | 0.31 | 0.35 |
| 11/30/1964 | 0 | -0.11 | -0.23 | -0.34 | -0.33 | -0.31 | -0.28 | -0.31 | -0.42 | -0.33 |
| 12/31/1964 | 0 | 0.03 | 0.14 | 0.23 | 0.33 | 0.34 | 0.14 | 0.03 | -0.05 | -0.14 |
| 01/29/1965 | 0 | 0 | 0.01 | 0.01 | -0 | 0.03 | 0.09 | 0.1 | 0.04 | 0.16 |
| 02/26/1965 | 0 | -0.02 | -0.11 | -0.23 | -0.22 | -0.21 | -0.25 | -0.16 | 0 | -0.28 |
| 03/31/1965 | 0 | 0.03 | 0.04 | 0.11 | 0.01 | -0.03 | 0.1 | 0.13 | 0.17 | 0.18 |
| 04/30/1965 | 0 | 0 | 0.01 | -0.02 | 0.03 | 0.04 | -0.03 | -0.08 | -0.05 | -0.02 |
| 05/28/1965 | 0 | 0.01 | -0 | 0.01 | 0.03 | 0.01 | -0.1 | -0.12 | -0.11 | -0.16 |
| 06/30/1965 | 0 | 0.04 | 0.1 | 0.17 | 0.15 | 0.15 | 0.17 | 0.17 | 0.17 | 0.16 |
| 07/30/1965 | 0 | -0.01 | -0.04 | -0.13 | -0.14 | -0.14 | -0.13 | -0.18 | -0.27 | -0.26 |
| 08/31/1965 | 0 | -0.04 | -0.14 | -0.21 | -0.28 | -0.36 | -0.39 | -0.53 | -0.84 | -1.04 |
| 09/30/1965 | 0 | -0.07 | -0.16 | -0.35 | -0.38 | -0.44 | -0.53 | -0.64 | -0.91 | -0.89 |
| 10/29/1965 | 0 | 0.02 | -0.01 | 0.04 | -0.05 | -0.2 | -0.3 | -0.37 | -0.21 | -0.4 |
| 11/30/1965 | 0 | -0.01 | -0.09 | -0.19 | -0.16 | -0.23 | -0.42 | -0.52 | -0.64 | -0.56 |
| 12/31/1965 | 0 | -0.15 | -0.42 | -1.04 | -1.35 | -1.61 | -1.56 | -1.46 | -1.47 | -1.67 |
| 01/31/1966 | 0 | -0 | 0.04 | 0.08 | -0.05 | -0.31 | -0.56 | -0.58 | -0.73 | -0.76 |
| 02/28/1966 | 0 | -0.03 | -0.08 | -0.16 | -0.26 | -0.87 | -1.85 | -2.42 | -2.94 | -3.34 |
| 03/31/1966 | 0 | 0.07 | 0.12 | 0.33 | 0.63 | 1.36 | 2.09 | 2.42 | 2.56 | 2.96 |
| 04/29/1966 | 0 | 0 | -0.11 | -0.15 | -0.22 | -0.31 | -0.42 | -0.66 | -0.86 | -0.62 |
| 05/31/1966 | 0 | -0.03 | -0.11 | -0.3 | -0.53 | -0.59 | -0.28 | -0.19 | -0.47 | -1.4 |
| 06/30/1966 | 0 | 0.05 | 0.08 | -0.01 | -0.28 | -0.67 | -0.87 | -1.19 | -1.4 | -0.54 |
| 07/29/1966 | 0 | -0.07 | -0.19 | -0.27 | -0.3 | -0.58 | -1.05 | -0.99 | -0.38 | -0.3 |
| 08/31/1966 | 0 | -0.22 | -0.49 | -1.09 | -1.4 | -1.66 | -1.59 | -1.61 | -1.78 | -2.01 |
| 09/30/1966 | 0 | -0.03 | 0.07 | 0.6 | 0.91 | 1.51 | 2.13 | 2.16 | 1.98 | 2.05 |
| 10/31/1966 | 0 | 0.14 | 0.14 | 0.37 | 0.46 | 0.41 | 0.21 | 0.53 | 1.52 | 1.96 |
| 11/30/1966 | 0 | 0.05 | 0.01 | -0.23 | -0.14 | -0.24 | -0.65 | -1.04 | -1.64 | -1.73 |
| 12/30/1966 | 0 | 0.14 | 0.4 | 1.21 | 1.5 | 2.19 | 3.01 | 3.42 | 3.52 | 3.68 |
| 01/31/1967 | 0 | 0.17 | 0.33 | 0.56 | 0.65 | 0.75 | 0.88 | 1.14 | 1.66 | 1.97 |
| 02/28/1967 | 0 | -0.02 | -0.05 | -0.42 | -0.45 | -0.7 | -1.1 | -1.74 | -2.7 | -2.8 |
| 03/31/1967 | 0 | 0.22 | 0.53 | 1.08 | 1.24 | 1.5 | 1.82 | 1.78 | 1.38 | -0 |
| 04/28/1967 | 0 | 0.12 | 0.03 | -0.24 | -0.63 | -1.27 | -1.64 | -2.01 | -2.7 | -1.58 |
| 05/31/1967 | 0 | 0.07 | 0.03 | -0.24 | -0.07 | 0.05 | -0 | -0.25 | -0.85 | -0.77 |
| 06/30/1967 | 0 | -0.25 | -0.84 | -1.02 | -1.61 | -2.64 | -3.36 | -3.32 | -2.92 | -3.09 |
| 07/31/1967 | 0 | -0.02 | -0.03 | 0.18 | 0.5 | 0.79 | 0.93 | 0.87 | 0.41 | 0.85 |

ESTIMATED MONTHLY RETURN IN EXCESS OF YIELD (in %)

Fully Taxable, Curve Type: pwcf, Principal Adj: 10%, 06-JUL-24

| Quote Date | 0.0833YR | 0.5YR | 1.0YR | 2.0YR | 3.0YR | 5.0YR | 7.0YR | 10.0YR | 20.0YR | 30.0YR |
|------------|----------|-------|-------|-------|-------|-------|-------|--------|--------|--------|
| 08/31/1967 | 0 | -0.08 | -0.08 | -0.58 | -0.76 | -1.03 | -1.06 | -0.94 | -0.78 | -0.93 |
| 09/29/1967 | 0 | -0.04 | -0.05 | 0.01 | -0.01 | -0.09 | -0.03 | -0.23 | -0.58 | -0.7 |
| 10/31/1967 | 0 | 0.05 | -0.14 | -0.52 | -0.71 | -1.34 | -2.07 | -2.83 | -3.1 | -10.92 |
| 11/30/1967 | 0 | -0.11 | -0.19 | -0.29 | -0.18 | -0.31 | -0.63 | -1.15 | -2.76 | -0.42 |
| 12/29/1967 | 0 | 0.02 | -0.08 | -0.3 | -0.22 | 0.1 | 0.63 | 0.8 | 0.53 | 3.36 |
| 01/31/1968 | 0 | 0.24 | 0.38 | 0.68 | 0.87 | 0.97 | 0.95 | 1.17 | 2.06 | 4.17 |
| 02/29/1968 | 0 | -0.06 | -0.01 | -0.18 | -0.16 | -0.22 | -0.32 | -0.24 | 0.31 | -3.07 |
| 03/29/1968 | 0 | -0.02 | -0.12 | -0.25 | -0.39 | -0.7 | -0.95 | -1.47 | -2.91 | -2.13 |
| 04/30/1968 | 0 | -0.13 | -0.25 | -0.35 | -0.37 | -0.45 | -0.49 | -0.13 | 1.41 | 1.25 |
| 05/31/1968 | 0 | -0.09 | -0.15 | -0.25 | 0.05 | 0.11 | -0.39 | -0.87 | -1.67 | 18.76 |
| 06/28/1968 | 0 | 0.11 | 0.14 | 0.22 | 0.47 | 0.88 | 1.09 | 1.73 | 4 | -18.66 |
| 07/31/1968 | 0 | 0.11 | 0.45 | 0.79 | 1.06 | 1.5 | 1.72 | 1.88 | 2.3 | 1.61 |
| 08/30/1968 | 0 | 0.01 | -0.01 | 0.03 | -0.02 | -0.17 | -0.47 | -0.42 | -0.5 | 1.88 |
| 09/30/1968 | 0 | -0.02 | 0 | -0.18 | -0.1 | -0.05 | -0.26 | -0.64 | -1.4 | -0.96 |
| 10/31/1968 | 0 | -0.06 | -0.27 | -0.35 | -0.28 | -0.3 | -0.7 | -1.08 | -1.43 | -2.61 |
| 11/29/1968 | 0 | -0.01 | -0.19 | -0.22 | -0.35 | -0.54 | -0.85 | -1.37 | -2.42 | -2.23 |
| 12/31/1968 | 0 | -0.31 | -0.6 | -1.47 | -1.78 | -2.25 | -2.87 | -3.16 | -3.75 | -4.52 |
| 01/31/1969 | 0 | 0.06 | 0.02 | 0.32 | 0.29 | 0.34 | 0.24 | -0.21 | -1.53 | -4.23 |
| 02/28/1969 | 0 | 0.01 | -0.11 | -0.41 | -1.04 | -1.1 | -0.21 | -0.3 | -0.71 | -0.46 |
| 03/28/1969 | 0 | 0.13 | 0.1 | 0.46 | 0.5 | 0.37 | -0.01 | -0.64 | -1.01 | -0.61 |
| 04/30/1969 | 0 | 0.06 | 0.21 | -0.14 | 0.27 | 0.49 | -0.1 | 0.71 | 3.42 | 4.12 |
| 05/29/1969 | 0 | -0.1 | -0.45 | -0.75 | -1.33 | -1.62 | -1.28 | -2.15 | -4.86 | -4.49 |
| 06/30/1969 | 0 | -0.28 | -0.88 | -1.12 | -1.44 | -1.52 | -1.14 | -0.49 | 0.81 | 0.79 |
| 07/31/1969 | 0 | -0.12 | 0.07 | -0.47 | -0.43 | -0.1 | 0.34 | 0.43 | 0.42 | 0.75 |
| 08/29/1969 | 0 | 0 | -0.08 | 0.02 | -0.4 | -0.92 | -1.09 | -1.01 | -0.68 | -1.07 |
| 09/30/1969 | 0 | -0.11 | -0.2 | -0.96 | -1.95 | -3.45 | -4.38 | -5.21 | -5.77 | -5.31 |
| 10/31/1969 | 0 | 0.06 | 0.36 | 1.15 | 1.71 | 2.81 | 4.06 | 4.02 | 2.9 | 3.71 |
| 11/28/1969 | 0 | -0.21 | -0.41 | -0.56 | -0.63 | -0.99 | -1.36 | -2.49 | -3.91 | -2.19 |
| 12/31/1969 | 0 | -0.05 | -0.17 | -1.1 | -1.68 | -2.54 | -2.96 | -3.12 | -2.85 | -2.24 |
| 01/30/1970 | 0 | 0.1 | 0.07 | 0.22 | 0.15 | -0.41 | -1.19 | -0.32 | 1.2 | -1.9 |
| 02/27/1970 | 0 | 0.46 | 1.05 | 1.74 | 2.55 | 3.76 | 4.63 | 5.28 | 5.91 | 5.74 |
| 03/31/1970 | 0 | 0.21 | 0.16 | 0.42 | 0.41 | 0.2 | -0.07 | -0.73 | -1.64 | -1.09 |
| 04/30/1970 | 0 | -0.31 | -0.71 | -1.45 | -1.93 | -2.99 | -4.09 | -5.13 | -5.31 | -3.33 |
| 05/29/1970 | 0 | 0.06 | 0.02 | -0.25 | 0.07 | 0.5 | 0.64 | -0.13 | -3.06 | 1.66 |

ESTIMATED MONTHLY RETURN IN EXCESS OF YIELD (in %)

Fully Taxable, Curve Type: pwcf, Principal Adj: 10%, 06-JUL-24

| Quote Date | 0.0833YR | 0.5YR | 1.0YR | 2.0YR | 3.0YR | 5.0YR | 7.0YR | 10.0YR | 20.0YR | 30.0YR |
|------------|----------|-------|-------|-------|-------|-------|-------|--------|--------|--------|
| 06/30/1970 | 0 | 0.22 | 0.22 | 0.58 | 0.37 | 0.14 | 0.09 | 1.31 | 4.07 | 3.95 |
| 07/31/1970 | 0 | 0.09 | 0.35 | 0.59 | 0.66 | 0.86 | 1.16 | 1.85 | 2.63 | 1.72 |
| 08/31/1970 | 0 | -0 | 0.15 | 0.24 | 0.36 | 0.47 | 0.47 | -0.73 | -2.23 | -1.08 |
| 09/30/1970 | 0 | 0.07 | 0.17 | 0.9 | 1.09 | 1.24 | 1.24 | 1.19 | 1.63 | 2.23 |
| 10/30/1970 | 0 | 0.19 | 0.25 | 0.23 | 0.36 | 0.52 | 0.62 | 0.01 | -1.04 | -0.64 |
| 11/30/1970 | 0 | 0.48 | 1.13 | 2.32 | 3.13 | 4.19 | 4.75 | 5.99 | 7.49 | 6.67 |
| 12/31/1970 | 0 | 0.06 | 0.11 | -0.29 | -0.2 | 0.17 | 0.68 | 0.46 | -0.73 | -1.07 |
| 01/29/1971 | 0 | 0.3 | 0.72 | 1.65 | 1.42 | 1.08 | 1.08 | 2.27 | 4.55 | 4.07 |
| 02/26/1971 | 0 | 0.3 | 0.47 | 0.9 | 1.41 | 1.69 | 1.41 | 0.25 | -1.86 | -1.95 |
| 03/31/1971 | 0 | -0.01 | -0.13 | 0.26 | 0.77 | 1.8 | 2.9 | 4.19 | 5.25 | 4.52 |
| 04/30/1971 | 0 | -0.25 | -0.68 | -2.07 | -2.93 | -4.05 | -4.52 | -4.34 | -3.26 | -3.28 |
| 05/28/1971 | 0 | -0.06 | -0.28 | -0.71 | -0.4 | -0.6 | -1.57 | -2.25 | -2.2 | -1.89 |
| 06/30/1971 | 0 | -0.35 | -0.98 | -1.5 | -2.19 | -2.75 | -2.52 | -2.22 | -1.82 | -2.15 |
| 07/30/1971 | 0 | -0.15 | 0.08 | -0.03 | -0.15 | -0.44 | -0.69 | -1.28 | -0.28 | 2.04 |
| 08/31/1971 | 0 | 0.46 | 0.75 | 1.69 | 2.77 | 4.09 | 4.59 | 4.24 | 3.94 | 5.3 |
| 09/30/1971 | 0 | -0.06 | 0.02 | 0.22 | 0.02 | 0.29 | 1.23 | 2.08 | 1.93 | 0.56 |
| 10/29/1971 | 0 | 0.22 | 0.65 | 0.99 | 1.24 | 1.37 | 1.28 | 1.18 | 0.91 | 0.65 |
| 11/30/1971 | 0 | 0.01 | -0.13 | -0.18 | -0.11 | -0.26 | -0.64 | -1.38 | -1.46 | -0 |
| 12/31/1971 | 0 | 0.21 | 0.41 | 0.42 | 0.8 | 1.07 | 0.87 | 0.71 | -0.19 | -1.2 |
| 01/31/1972 | 0 | 0.17 | 0.13 | 0.08 | -0.5 | -1.13 | -1.19 | -1.37 | -1.18 | -0.48 |
| 02/29/1972 | 0 | 0.01 | -0.01 | 0.16 | 0.25 | 0.26 | 0.22 | 0.21 | 0.7 | 1.39 |
| 03/30/1972 | 0 | -0.25 | -0.6 | -1.42 | -1.56 | -1.46 | -0.99 | -0.47 | -0.82 | -2.1 |
| 04/28/1972 | 0 | 0.19 | 0.45 | 0.88 | 0.92 | 0.83 | 0.68 | 0.42 | 0.02 | 0.08 |
| 05/31/1972 | 0 | -0 | -0.08 | 0.29 | 0.41 | 0.44 | 0.41 | 0.42 | 1.38 | 2.76 |
| 06/30/1972 | 0 | -0.16 | -0.49 | -0.89 | -0.91 | -0.88 | -0.71 | -0.46 | -0.82 | -1.72 |
| 07/31/1972 | 0 | 0.16 | 0.34 | 0.47 | 0.3 | -0.05 | -0.25 | 0.16 | -1.63 | -5.32 |
| 08/31/1972 | 0 | -0.21 | -0.47 | -0.77 | -0.71 | -1.04 | -1.71 | -2.04 | -2.04 | -2.2 |
| 09/29/1972 | 0 | -0.09 | -0.15 | -0.36 | -0.07 | 0.13 | -0.06 | -0.38 | -1.09 | -1.55 |
| 10/31/1972 | 0 | 0.08 | 0.11 | 0.07 | -0.08 | 0.09 | 0.68 | 0.48 | 6.07 | 15.72 |
| 11/30/1972 | 0 | -0 | 0.1 | 0.3 | 0.34 | 0.43 | 0.6 | 0.79 | 1.42 | 2.22 |
| 12/29/1972 | 0 | -0.08 | -0.09 | -0.52 | -0.46 | -0.45 | -0.59 | -0.59 | -2.36 | -5.01 |
| 01/31/1973 | 0 | -0.16 | -0.57 | -0.62 | -0.85 | -0.85 | -0.4 | -1.05 | -9.72 | -18.12 |
| 02/28/1973 | 0 | -0.07 | -0.2 | -0.61 | -0.85 | -1.19 | -1.36 | -1.15 | -0.35 | -0.08 |
| 03/30/1973 | 0 | -0.3 | -0.54 | -0.58 | -0.42 | -0.39 | -0.65 | -0.54 | 0.18 | 0.41 |

ESTIMATED MONTHLY RETURN IN EXCESS OF YIELD (in %)

Fully Taxable, Curve Type: pwcf, Principal Adj: 10%, 06-JUL-24

| Quote Date | 0.0833YR | 0.5YR | 1.0YR | 2.0YR | 3.0YR | 5.0YR | 7.0YR | 10.0YR | 20.0YR | 30.0YR |
|------------|----------|-------|-------|-------|-------|-------|-------|--------|--------|--------|
| 04/30/1973 | 0 | 0.11 | 0.15 | 0.38 | 0.32 | 0.24 | 0.23 | 0.13 | -0.25 | -0.54 |
| 05/31/1973 | 0 | -0.18 | -0.31 | -0.27 | -0.05 | -0.15 | -0.78 | -1.29 | -2.05 | -10.25 |
| 06/29/1973 | 0 | -0.29 | -0.56 | -0.48 | -0.65 | -0.62 | -0.23 | -0.18 | -0.72 | -0.97 |
| 07/31/1973 | 0 | -0.32 | -1 | -1.73 | -2.69 | -3.67 | -3.6 | -3.85 | -4.92 | -5.4 |
| 08/31/1973 | 0 | -0.09 | 0.33 | 0.5 | 1.55 | 2.35 | 1.93 | 2 | 2.76 | 3.12 |
| 09/28/1973 | 0 | 0.44 | 0.87 | 1.42 | 1.81 | 2.2 | 2.19 | 2.5 | 3.22 | 11.3 |
| 10/31/1973 | 0 | 0.15 | 0.27 | 0.27 | -0.18 | -0.25 | 0.53 | 0.08 | -2.43 | -11 |
| 11/30/1973 | 0 | -0.18 | -0.25 | -0.06 | 0.06 | 0.02 | -0.13 | 0.13 | 0.98 | 1.36 |
| 12/31/1973 | 0 | 0.18 | 0.11 | -0.2 | -0.09 | -0.13 | -0.35 | -0.74 | -1.83 | -2.29 |
| 01/31/1974 | 0 | 0.07 | 0.15 | 0.09 | 0.06 | -0.33 | -0.98 | -1.17 | -0.97 | -0.88 |
| 02/28/1974 | 0 | 0.01 | -0.08 | -0.15 | -0.32 | -0.42 | -0.26 | 0.09 | -0.61 | -2.27 |
| 03/29/1974 | 0 | -0.48 | -1.12 | -1.76 | -2.25 | -2.93 | -3.28 | -2.86 | -3.23 | -5.12 |
| 04/30/1974 | 0 | -0.19 | -0.64 | -1.08 | -1.46 | -2.08 | -2.48 | -2.33 | -2.7 | -3.9 |
| 05/31/1974 | 0 | 0.21 | 0.36 | 0.41 | 0.55 | 0.56 | 0.41 | 0.66 | -0 | 6.25 |
| 06/28/1974 | 0 | 0.17 | -0.11 | -0.28 | -0.71 | -1.07 | -0.82 | -0.83 | -0.27 | 0.13 |
| 07/31/1974 | 0 | 0.05 | 0.01 | -0.45 | -0.4 | -0.68 | -1.19 | -1.29 | -1.61 | -2.54 |
| 08/30/1974 | 0 | -0.57 | -0.97 | -0.62 | -0.43 | -0.59 | -1.14 | -1.6 | -1.68 | -8.92 |
| 09/30/1974 | 0 | 0.9 | 1.37 | 1.37 | 1.61 | 2.23 | 2.99 | 2.29 | 1.24 | 2.18 |
| 10/31/1974 | 0 | -0.12 | 0.5 | 0.52 | 0.41 | 0.44 | 0.81 | 1.3 | 3.01 | 11.36 |
| 11/29/1974 | 0 | 0.09 | 0.21 | 0.83 | 1.3 | 1.5 | 1.13 | 1.01 | 0.91 | 0.43 |
| 12/31/1974 | 0 | 0.26 | 0.35 | 0.05 | 0.42 | 1.25 | 2.13 | 1.68 | 0.16 | 0.14 |
| 01/31/1975 | 0 | 0.54 | 0.91 | 1.13 | 0.8 | 0.15 | -0.41 | 0.21 | 2.83 | 3.57 |
| 02/28/1975 | 0 | 0.13 | 0.22 | 0.78 | 1.09 | 0.99 | 0.28 | 0.34 | -0.88 | -3.04 |
| 03/31/1975 | 0 | -0.01 | -0.28 | -0.81 | -1.18 | -1.52 | -1.53 | -2.15 | -2.29 | -9.04 |
| 04/30/1975 | 0 | -0.07 | -0.42 | -1.31 | -1.84 | -2.34 | -2.34 | -3.61 | -3.14 | 0.19 |
| 05/30/1975 | 0 | 0.26 | 0.66 | 1.29 | 1.8 | 2.06 | 1.64 | 1.58 | 2.57 | 0.86 |
| 06/30/1975 | 0 | -0.32 | -0.63 | -0.59 | -0.69 | -0.59 | -0.24 | 0.33 | 0.59 | 2.46 |
| 07/31/1975 | 0 | -0.2 | -0.36 | -0.8 | -1.01 | -1.11 | -0.89 | -1.14 | -0.71 | -2.59 |
| 08/29/1975 | 0 | -0.05 | -0.15 | -0.16 | -0.28 | -0.51 | -0.7 | -0.71 | -1.94 | -1.29 |
| 09/30/1975 | 0 | -0.04 | -0.13 | -0.56 | -0.7 | -1.02 | -1.42 | -1.54 | -2.2 | -1.86 |
| 10/31/1975 | 0 | 0.6 | 1.24 | 1.98 | 2.48 | 3.08 | 3.26 | 3.19 | 3.79 | 4.59 |
| 11/28/1975 | 0 | -0.08 | -0.22 | -0.41 | -0.57 | -0.95 | -1.43 | -1.38 | -1.22 | -1.87 |
| 12/31/1975 | 0 | 0.26 | 0.39 | 1.07 | 1.18 | 1.65 | 2.33 | 2.51 | 2.68 | 3.25 |
| 01/30/1976 | 0 | 0.25 | 0.57 | 0.72 | 0.47 | -0.01 | -0.39 | -0.12 | 0.67 | 0.35 |

ESTIMATED MONTHLY RETURN IN EXCESS OF YIELD (in %)

Fully Taxable, Curve Type: pwcf, Principal Adj: 10%, 06-JUL-24

| Quote Date | 0.0833YR | 0.5YR | 1.0YR | 2.0YR | 3.0YR | 5.0YR | 7.0YR | 10.0YR | 20.0YR | 30.0YR |
|------------|----------|-------|-------|-------|-------|-------|-------|--------|--------|--------|
| 02/27/1976 | 0 | -0.17 | -0.48 | -0.68 | -0.41 | 0.03 | 0.37 | 0.25 | -0.08 | 0.19 |
| 03/31/1976 | 0 | 0.1 | 0.11 | 0.24 | 0.28 | 0.36 | 0.46 | 0.69 | 1.12 | 1.11 |
| 04/30/1976 | 0 | 0.06 | 0.03 | 0.17 | 0.29 | 0.36 | 0.28 | -0.07 | -0.51 | -0.23 |
| 05/28/1976 | 0 | -0.27 | -0.56 | -1.19 | -1.48 | -1.76 | -1.81 | -1.99 | -2.31 | 4.68 |
| 06/30/1976 | 0 | 0.11 | 0.31 | 0.69 | 0.81 | 0.86 | 0.75 | 0.8 | 1.07 | 1.09 |
| 07/30/1976 | 0 | 0.15 | 0.32 | 0.44 | 0.55 | 0.52 | 0.26 | 0.05 | -0.02 | -0.03 |
| 08/31/1976 | 0 | 0.08 | 0.22 | 0.42 | 0.67 | 0.96 | 0.99 | 0.92 | 1.32 | 1.93 |
| 09/30/1976 | 0 | 0.03 | 0.14 | 0.46 | 0.53 | 0.7 | 0.85 | 1.07 | 0.99 | 0.5 |
| 10/29/1976 | 0 | 0.14 | 0.26 | 0.48 | 0.76 | 1.09 | 1.15 | 0.89 | 0.42 | 0.41 |
| 11/30/1976 | 0 | 0.22 | 0.52 | 1.17 | 1.84 | 2.85 | 3.42 | 3.2 | 2.65 | 3.12 |
| 12/31/1976 | 0 | 0.04 | 0.08 | 0.15 | -0.06 | -0.04 | 0.32 | 1.54 | 3.14 | 2.76 |
| 01/31/1977 | 0 | -0.18 | -0.64 | -1.41 | -2.11 | -3.05 | -3.55 | -4.06 | -4.6 | -4.75 |
| 02/28/1977 | 0 | 0.06 | 0.1 | 0.23 | 0.16 | -0.09 | -0.37 | -0.51 | -0.99 | -7.81 |
| 03/31/1977 | 0 | 0.08 | 0.15 | 0.22 | 0.26 | 0.27 | 0.28 | 0.32 | 0.33 | 0.49 |
| 04/29/1977 | 0 | -0.03 | -0.07 | -0.07 | 0.01 | 0.03 | -0.06 | -0.09 | 0.21 | -0.06 |
| 05/31/1977 | 0 | -0.12 | -0.16 | -0.14 | 0.06 | 0.32 | 0.45 | 0.45 | 0.34 | 0.65 |
| 06/30/1977 | 0 | 0.03 | 0.12 | 0.23 | 0.44 | 0.79 | 1.04 | 1.23 | 1.26 | 0.33 |
| 07/29/1977 | 0 | -0.19 | -0.44 | -0.76 | -1 | -1.3 | -1.44 | -1.36 | -1.51 | -0.56 |
| 08/31/1977 | 0 | -0.05 | -0.09 | -0.08 | 0.07 | 0.35 | 0.6 | 0.89 | 1.57 | 0.42 |
| 09/30/1977 | 0 | -0.12 | -0.24 | -0.49 | -0.52 | -0.59 | -0.7 | -0.7 | -1.08 | 0.16 |
| 10/31/1977 | 0 | -0.07 | -0.26 | -0.61 | -0.89 | -1.19 | -1.28 | -1.31 | -1.54 | -1.46 |
| 11/30/1977 | 0 | 0.04 | 0.08 | 0.16 | 0.25 | 0.38 | 0.44 | 0.37 | 0.41 | 0.37 |
| 12/30/1977 | 0 | 0 | -0.11 | -0.19 | -0.49 | -1.01 | -1.42 | -1.77 | -2.13 | -3.06 |
| 01/31/1978 | 0 | -0.08 | -0.19 | -0.45 | -0.51 | -0.67 | -0.85 | -1.11 | -1.52 | -1.72 |
| 02/28/1978 | 0 | 0.03 | -0.02 | -0.14 | -0.3 | -0.43 | -0.34 | -0.48 | -0.71 | -0.62 |
| 03/31/1978 | 0 | 0.01 | -0.07 | -0.22 | -0.21 | -0.37 | -0.71 | -0.8 | -0.82 | -0.89 |
| 04/28/1978 | 0 | 0.02 | -0.11 | -0.26 | -0.31 | -0.39 | -0.48 | -0.56 | -0.61 | -0.57 |
| 05/31/1978 | 0 | -0.1 | -0.32 | -0.5 | -0.65 | -0.9 | -1.13 | -1.34 | -1.54 | -1.36 |
| 06/30/1978 | 0 | -0.1 | -0.33 | -0.65 | -0.83 | -1.05 | -1.2 | -1.3 | -1.29 | -1.41 |
| 07/31/1978 | 0 | 0.09 | 0.05 | 0.11 | 0.21 | 0.36 | 0.45 | 0.53 | 0.74 | 0.69 |
| 08/31/1978 | 0 | -0.12 | -0.05 | 0.02 | 0.06 | 0.26 | 0.56 | 1.03 | 1.58 | 1.52 |
| 09/29/1978 | 0 | -0.28 | -0.36 | -0.38 | -0.29 | -0.34 | -0.62 | -1.09 | -1.78 | -1.67 |
| 10/31/1978 | 0 | -0.26 | -0.84 | -1.42 | -2.01 | -2.54 | -2.47 | -2.49 | -2.69 | -2.87 |
| 11/30/1978 | 0 | -0.05 | -0.19 | -0.34 | 0.25 | 0.75 | 0.54 | 0.52 | 0.96 | 0.74 |

ESTIMATED MONTHLY RETURN IN EXCESS OF YIELD (in %)

Fully Taxable, Curve Type: pwcf, Principal Adj: 10%, 06-JUL-24

| Quote Date | 0.0833YR | 0.5YR | 1.0YR | 2.0YR | 3.0YR | 5.0YR | 7.0YR | 10.0YR | 20.0YR | 30.0YR |
|------------|----------|-------|-------|-------|-------|-------|-------|--------|--------|--------|
| 12/29/1978 | 0 | -0.12 | -0.45 | -1.03 | -1.32 | -1.66 | -1.94 | -2.06 | -2.06 | -1.84 |
| 01/31/1979 | 0 | 0.11 | 0.44 | 0.72 | 1.03 | 1.44 | 1.45 | 1.45 | 1.21 | 1.5 |
| 02/28/1979 | 0 | -0.04 | -0.1 | -0.28 | -0.71 | -1.17 | -1.41 | -1.64 | -2.06 | -2.39 |
| 03/30/1979 | 0 | 0.03 | 0.26 | 0.19 | 0.19 | 0.35 | 0.51 | 0.53 | 0.47 | 0.8 |
| 04/30/1979 | 0 | -0.07 | -0.12 | -0.27 | -0.43 | -0.69 | -1 | -1.33 | -1.74 | -2.1 |
| 05/31/1979 | 0 | 0.06 | 0.19 | 0.64 | 0.88 | 1.36 | 1.69 | 1.73 | 1.55 | 1.61 |
| 06/29/1979 | 0 | 0.23 | 0.5 | 1.06 | 1.1 | 1.28 | 1.51 | 1.83 | 2.57 | 2.44 |
| 07/31/1979 | 0 | -0.15 | -0.43 | -0.69 | -0.81 | -1.04 | -1.32 | -1.38 | -1.52 | -1.34 |
| 08/31/1979 | 0 | -0.19 | -0.64 | -0.97 | -1.17 | -1.4 | -1.53 | -1.5 | -1.24 | -1.08 |
| 09/28/1979 | 0 | -0.2 | -0.45 | -0.67 | -0.74 | -0.86 | -1.02 | -1.43 | -1.87 | -2.1 |
| 10/31/1979 | 0 | -0.91 | -1.74 | -3.4 | -4.62 | -6.31 | -7.36 | -8.18 | -9.28 | -9.24 |
| 11/30/1979 | 0 | 0.41 | 1.17 | 1.66 | 2.43 | 3.13 | 2.9 | 2.78 | 2.56 | 2.59 |
| 12/31/1979 | 0 | -0.19 | -0.24 | -0.17 | -0.25 | 0 | 0.38 | 0.12 | -0.55 | -0.7 |
| 01/31/1980 | 0 | -0.02 | -0.45 | -0.87 | -1.47 | -2.62 | -3.84 | -5.15 | -7.8 | -9.11 |
| 02/29/1980 | 0 | -0.9 | -2.62 | -5.18 | -6.45 | -7.86 | -8.56 | -8.99 | -8.77 | -8.63 |
| 03/31/1980 | 0 | -0.51 | -0.64 | -0.2 | 0.07 | 0.74 | 1.26 | 0.79 | -0.97 | -1.22 |
| 04/30/1980 | 0 | 2.16 | 4.27 | 7.4 | 8.4 | 9.73 | 10.43 | 11.62 | 13.57 | 14.25 |
| 05/30/1980 | 0 | 1.22 | 1.92 | 2.62 | 2.97 | 3.37 | 3.48 | 3.65 | 3.58 | 3.03 |
| 06/30/1980 | 0 | 0.01 | 0.28 | 0.09 | 0.22 | 0.63 | 1.03 | 1.25 | 2.32 | 3.51 |
| 07/31/1980 | 0 | -0.28 | -0.57 | -1.08 | -1.69 | -2.57 | -3.2 | -4.17 | -5.81 | -6.22 |
| 08/29/1980 | 0 | -0.8 | -1.9 | -3.1 | -4.17 | -5.32 | -5.64 | -5.21 | -4.59 | -4.56 |
| 09/30/1980 | 0 | -0.55 | -0.75 | -1.01 | -1.03 | -1.15 | -1.32 | -2.08 | -3.57 | -4.41 |
| 10/31/1980 | 0 | -0.55 | -1.09 | -1.56 | -2.16 | -2.9 | -3.16 | -3.32 | -3.7 | -4.12 |
| 11/28/1980 | 0 | -0.71 | -1.16 | -1.5 | -1.53 | -1.33 | -0.87 | -0.78 | -0.38 | 0.41 |
| 12/31/1980 | 0 | 0.04 | 0.9 | 1.64 | 2 | 2.04 | 1.57 | 1.65 | 2.5 | 2.56 |
| 01/30/1981 | 0 | 0.04 | -0.59 | -0.61 | -0.64 | -0.97 | -1.46 | -1.67 | -2.29 | -1.77 |
| 02/27/1981 | 0 | 0.02 | -0.2 | -1.03 | -1.96 | -3.12 | -3.56 | -4.02 | -4.51 | -6.01 |
| 03/31/1981 | 0 | 0.84 | 1.04 | 1.2 | 1.24 | 1.26 | 1.36 | 1.49 | 1.74 | 2.95 |
| 04/30/1981 | 0 | -1.07 | -1.77 | -2.75 | -3.13 | -3.91 | -4.63 | -5.35 | -6.67 | -7.61 |
| 05/29/1981 | 0 | -0.1 | -0.06 | 0.12 | 0.72 | 1.85 | 2.87 | 3.55 | 4.12 | 5.35 |
| 06/30/1981 | 0 | 0.15 | 0.31 | 0.04 | -0.26 | -0.99 | -1.79 | -2.04 | -1.64 | -2.28 |
| 07/31/1981 | 0 | -0.48 | -1.3 | -1.98 | -2.77 | -3.62 | -3.81 | -4.17 | -5.06 | -5.13 |
| 08/31/1981 | 0 | -0.28 | -0.55 | -1.48 | -1.82 | -2.64 | -3.54 | -4.3 | -5.78 | -5.8 |
| 09/30/1981 | 0 | 0.46 | 0.46 | -0.04 | -0.51 | -1 | -1.17 | -1.89 | -2.86 | -2.58 |

ESTIMATED MONTHLY RETURN IN EXCESS OF YIELD (in %)

Fully Taxable, Curve Type: pwcf, Principal Adj: 10%, 06-JUL-24

| Quote Date | 0.0833YR | 0.5YR | 1.0YR | 2.0YR | 3.0YR | 5.0YR | 7.0YR | 10.0YR | 20.0YR | 30.0YR |
|------------|----------|-------|-------|-------|-------|-------|-------|--------|--------|--------|
| 10/30/1981 | 0 | 0.87 | 1.57 | 3.48 | 4.21 | 4.85 | 4.87 | 5.54 | 6.57 | 5.91 |
| 11/30/1981 | 0 | 1.27 | 2.56 | 3.95 | 5.13 | 7.02 | 8.43 | 9.91 | 11.66 | 12.8 |
| 12/31/1981 | 0 | -0.6 | -1.71 | -2.72 | -3.35 | -4.28 | -4.91 | -5.79 | -6.74 | -6.63 |
| 01/29/1982 | 0 | -0.3 | -0.42 | -0.53 | -0.63 | -0.7 | -0.66 | -0.84 | -0.95 | -2.17 |
| 02/26/1982 | 0 | 0.02 | 0.08 | -0.02 | 0.18 | 0.64 | 1.11 | 1.15 | 0.18 | 1.14 |
| 03/31/1982 | 0 | -0.12 | -0.14 | -0.29 | -0.48 | -0.87 | -1.25 | -0.55 | 1.08 | 1.47 |
| 04/30/1982 | 0 | 0.35 | 0.49 | 0.81 | 1.23 | 1.72 | 1.85 | 2.28 | 2.68 | 1.9 |
| 05/28/1982 | 0 | 0.42 | 0.61 | 0.84 | 0.66 | 0.47 | 0.42 | 0.28 | 0.12 | -0.19 |
| 06/30/1982 | 0 | -0.66 | -1.2 | -1.97 | -2.51 | -3.2 | -3.55 | -3.91 | -3.85 | -4.07 |
| 07/30/1982 | 0 | 1.02 | 1.55 | 2.49 | 3 | 3.65 | 3.99 | 4.29 | 4.06 | 4.4 |
| 08/31/1982 | 0 | 0.99 | 1.43 | 2.13 | 2.69 | 3.66 | 4.5 | 5.64 | 7.28 | 7.54 |
| 09/30/1982 | 0 | 0.37 | 0.94 | 1.22 | 1.94 | 3.06 | 3.8 | 4.36 | 5.91 | 6.8 |
| 10/29/1982 | 0 | 0.29 | 0.98 | 2.29 | 2.98 | 4.16 | 5.17 | 6.29 | 7.55 | 11.7 |
| 11/30/1982 | 0 | -0.01 | 0.05 | 0.37 | 0.38 | 0.05 | -0.48 | -0.95 | -1.51 | -3.69 |
| 12/31/1982 | 0 | 0.22 | 0.46 | 0.73 | 1.07 | 1.44 | 1.54 | 1.77 | 2.12 | 2.47 |
| 01/31/1983 | 0 | -0.04 | -0.08 | -0.14 | -0.27 | -0.77 | -1.45 | -2.13 | -4.13 | -4.92 |
| 02/28/1983 | 0 | 0.14 | 0.35 | 0.61 | 1.02 | 2.01 | 3 | 3.39 | 4.61 | 4.41 |
| 03/31/1983 | 0 | -0.34 | -0.59 | -0.81 | -1 | -1.29 | -1.54 | -1.77 | -1.56 | -1.42 |
| 04/29/1983 | 0 | 0.27 | 0.51 | 0.9 | 1.19 | 1.6 | 1.79 | 2.12 | 3.1 | 4.85 |
| 05/31/1983 | 0 | -0.25 | -0.52 | -1.02 | -1.44 | -2.01 | -2.39 | -3.1 | -4.77 | -7.45 |
| 06/30/1983 | 0 | -0.07 | -0.29 | -0.39 | -0.57 | -0.77 | -0.86 | -0.97 | -0.43 | -0.65 |
| 07/29/1983 | 0 | -0.23 | -0.61 | -1.26 | -1.96 | -3.07 | -3.85 | -4.59 | -5.89 | -7.12 |
| 08/31/1983 | 0 | -0.01 | -0.03 | -0.17 | -0.32 | -0.46 | -0.41 | -0.6 | -0.87 | -0.4 |
| 09/30/1983 | 0 | 0.3 | 0.67 | 1.17 | 1.62 | 2.2 | 2.51 | 2.99 | 4.2 | 4.54 |
| 10/31/1983 | 0 | 0.09 | 0.11 | -0.02 | -0.21 | -0.57 | -0.86 | -1.43 | -2.37 | -3.24 |
| 11/30/1983 | 0 | -0.08 | -0.1 | -0.01 | 0.03 | 0.18 | 0.42 | 0.62 | 1.25 | 1.05 |
| 12/30/1983 | 0 | -0.05 | -0.15 | -0.34 | -0.43 | -0.68 | -0.93 | -1.23 | -1.64 | -2.14 |
| 01/31/1984 | 0 | 0.08 | 0.26 | 0.48 | 0.68 | 0.89 | 0.93 | 1.12 | 1.18 | 0.96 |
| 02/29/1984 | 0 | -0.15 | -0.34 | -0.64 | -0.98 | -1.49 | -1.83 | -2.26 | -2.93 | -3.74 |
| 03/30/1984 | 0 | -0.23 | -0.56 | -0.97 | -1.33 | -1.93 | -2.41 | -2.74 | -2.97 | -3.07 |
| 04/30/1984 | 0 | -0.03 | -0.09 | -0.33 | -0.57 | -0.97 | -1.26 | -1.64 | -2.12 | -2.42 |
| 05/31/1984 | 0 | -0.23 | -0.99 | -1.96 | -2.85 | -4.21 | -5.15 | -6.01 | -6.89 | -7.33 |
| 06/29/1984 | 0 | 0.09 | -0.01 | -0.28 | -0.2 | -0 | 0.18 | 0.29 | 0.32 | 0.76 |
| 07/31/1984 | 0 | 0.02 | 0.38 | 0.99 | 1.87 | 3.31 | 4.32 | 5.04 | 6.16 | 6.65 |

ESTIMATED MONTHLY RETURN IN EXCESS OF YIELD (in %)

Fully Taxable, Curve Type: pwcf, Principal Adj: 10%, 06-JUL-24

| Quote Date | 0.0833YR | 0.5YR | 1.0YR | 2.0YR | 3.0YR | 5.0YR | 7.0YR | 10.0YR | 20.0YR | 30.0YR |
|------------|----------|-------|-------|-------|-------|-------|-------|--------|--------|--------|
| 08/31/1984 | 0 | -0.07 | 0.02 | 0.15 | 0.11 | 0.18 | 0.3 | 0.68 | 1.45 | 1.43 |
| 09/28/1984 | 0 | 0.2 | 0.51 | 0.85 | 0.95 | 1.27 | 1.64 | 2.05 | 2.55 | 2.71 |
| 10/31/1984 | 0 | 0.53 | 0.93 | 1.68 | 2.29 | 3.18 | 3.76 | 4.25 | 5.07 | 5.85 |
| 11/30/1984 | 0 | 0.33 | 0.71 | 1.19 | 1.18 | 1.06 | 0.92 | 0.73 | 0.31 | 0.68 |
| 12/31/1984 | 0 | 0.27 | 0.39 | 0.73 | 0.79 | 0.62 | 0.32 | 0.14 | 0.15 | 0.41 |
| 01/31/1985 | 0 | 0.02 | 0.23 | 0.36 | 0.67 | 1.35 | 2.06 | 2.34 | 2.67 | 2.44 |
| 02/28/1985 | 0 | -0.27 | -0.64 | -1.18 | -1.78 | -2.87 | -3.73 | -4.51 | -5.94 | -6.11 |
| 03/29/1985 | 0 | 0.13 | 0.23 | 0.38 | 0.59 | 0.91 | 1.2 | 1.41 | 1.83 | 2.63 |
| 04/30/1985 | 0 | 0.24 | 0.49 | 0.82 | 1.13 | 1.37 | 1.34 | 1.31 | 1.03 | 0.98 |
| 05/31/1985 | 0 | 0.42 | 0.94 | 1.95 | 2.84 | 4.49 | 5.98 | 7.02 | 8.52 | 8.95 |
| 06/28/1985 | 0 | 0.11 | 0.32 | 0.5 | 0.44 | 0.21 | -0.04 | 0.08 | 0.58 | 0.95 |
| 07/31/1985 | 0 | -0.13 | -0.33 | -0.5 | -0.73 | -1.17 | -1.5 | -1.97 | -2.68 | -2.14 |
| 08/30/1985 | 0 | 0.05 | 0.21 | 0.38 | 0.63 | 1.09 | 1.56 | 1.89 | 2 | 1.8 |
| 09/30/1985 | 0 | 0.03 | -0.02 | 0.1 | 0.18 | 0.14 | 0.01 | -0.31 | -1.01 | -0.76 |
| 10/31/1985 | 0 | 0 | 0.1 | 0.35 | 0.71 | 1.18 | 1.48 | 1.94 | 2.8 | 2.75 |
| 11/29/1985 | 0 | 0.02 | 0.13 | 0.53 | 0.87 | 1.46 | 1.98 | 2.74 | 3.71 | 3.78 |
| 12/31/1985 | 0 | 0.09 | 0.21 | 0.78 | 1.38 | 2.48 | 3.5 | 4.16 | 5.11 | 5.71 |
| 01/31/1986 | 0 | 0.03 | 0.02 | -0.04 | 0.02 | -0.12 | -0.41 | -0.61 | -0.65 | -0.88 |
| 02/28/1986 | 0 | 0.02 | 0.18 | 0.49 | 1.16 | 2.75 | 4.5 | 6.95 | 10.68 | 11.24 |
| 03/31/1986 | 0 | 0.33 | 0.59 | 1.34 | 1.88 | 2.88 | 3.87 | 5.28 | 8.34 | 9.34 |
| 04/30/1986 | 0 | 0.09 | 0.24 | 0.1 | 0.12 | -0.01 | -0.21 | -0.42 | -1.55 | -0.16 |
| 05/30/1986 | 0 | -0.11 | -0.25 | -0.74 | -1.63 | -2.96 | -3.69 | -4.91 | -6.77 | -4.42 |
| 06/30/1986 | 0 | 0.15 | 0.37 | 0.9 | 1.58 | 2.54 | 3.25 | 4.21 | 5.88 | 4.92 |

ESTIMATED MONTHLY RETURN IN EXCESS OF YIELD (in %)

Fully Taxable, Curve Type: pwcf, Principal Adj: 0%, 06-JUL-24

| Quote Date | 0.0833YR | 0.5YR | 1.0YR | 2.0YR | 3.0YR | 5.0YR | 7.0YR | 10.0YR | 20.0YR | 30.0YR |
|------------|----------|-------|-------|-------|-------|-------|-------|--------|--------|--------|
| 07/31/1986 | 0 | 0.1 | 0.23 | 0.53 | 0.75 | 0.75 | 0.46 | -0.26 | -1.83 | -1.89 |
| 08/29/1986 | 0 | 0.3 | 0.67 | 1.28 | 1.84 | 2.57 | 2.97 | 3.57 | 4.59 | 3.58 |
| 09/30/1986 | 0 | -0.1 | -0.24 | -0.75 | -1.28 | -2.19 | -2.87 | -3.77 | -5.47 | -4.81 |
| 10/31/1986 | 0 | 0.06 | 0.1 | 0.42 | 0.79 | 1.16 | 1.22 | 1.52 | 1.72 | 1.62 |
| 11/28/1986 | 0 | -0.08 | -0.01 | 0.14 | 0.4 | 0.77 | 1 | 1.38 | 1.57 | 1.73 |
| 12/31/1986 | 0 | -0.08 | -0.21 | -0.44 | -0.41 | -0.36 | -0.35 | -0.33 | -0.84 | -1.03 |
| 01/30/1987 | 0 | 0.03 | 0.09 | 0.26 | 0.35 | 0.49 | 0.58 | 0.82 | 1.09 | 1.1 |
| 02/27/1987 | 0 | 0.04 | -0.02 | -0.06 | -0.04 | 0.04 | 0.14 | 0.47 | 1.29 | 0.2 |
| 03/31/1987 | 0 | -0.07 | -0.15 | -0.43 | -0.62 | -1.07 | -1.64 | -2.07 | -2.39 | -3.6 |
| 04/30/1987 | 0 | -0.04 | -0.54 | -1.42 | -2.23 | -3.35 | -4.03 | -4.75 | -5.59 | -6.93 |
| 05/29/1987 | 0 | -0.06 | -0.14 | -0.55 | -0.76 | -1.08 | -1.36 | -1.6 | -1.79 | -2.09 |
| 06/30/1987 | 0 | 0.08 | 0.27 | 0.58 | 0.61 | 0.6 | 0.54 | 0.52 | 0.19 | 1.09 |
| 07/31/1987 | 0 | -0.1 | 0.01 | -0.11 | -0.28 | -0.66 | -1.08 | -1.62 | -2.52 | -3.54 |
| 08/31/1987 | 0 | -0.06 | -0.29 | -0.61 | -0.78 | -1.19 | -1.66 | -1.97 | -2.44 | -2.99 |
| 09/30/1987 | 0 | -0.23 | -0.54 | -1.17 | -1.79 | -2.75 | -3.46 | -4.15 | -5.34 | -6.07 |
| 10/30/1987 | 0 | 0.47 | 0.84 | 1.59 | 2.17 | 3.04 | 3.62 | 4.7 | 6.84 | 7.55 |
| 11/30/1987 | 0 | 0.02 | -0.03 | -0.01 | 0 | -0.07 | -0.26 | -0.56 | -1.01 | -0.58 |
| 12/31/1987 | 0 | 0.04 | -0.05 | 0.01 | 0.19 | 0.57 | 0.91 | 1.23 | 1.96 | 1.68 |
| 01/29/1988 | 0 | 0.12 | 0.45 | 1.02 | 1.63 | 2.61 | 3.29 | 4.08 | 5.17 | 6.25 |
| 02/29/1988 | 0 | 0.12 | 0.18 | 0.26 | 0.39 | 0.61 | 0.73 | 0.62 | 0.33 | 0.42 |
| 03/31/1988 | 0 | -0.05 | -0.16 | -0.44 | -0.85 | -1.56 | -2.17 | -2.8 | -4.01 | -4.58 |
| 04/29/1988 | 0 | -0.1 | -0.21 | -0.5 | -0.73 | -1.08 | -1.34 | -1.72 | -2.56 | -3.01 |
| 05/31/1988 | 0 | -0.19 | -0.42 | -0.89 | -1.14 | -1.54 | -1.88 | -2.06 | -2.47 | -2.68 |
| 06/30/1988 | 0 | 0.06 | 0.17 | 0.39 | 0.71 | 1.37 | 1.92 | 2.55 | 3.45 | 4.09 |
| 07/29/1988 | 0 | -0.15 | -0.32 | -0.69 | -0.9 | -1.24 | -1.59 | -1.95 | -2.74 | -3.3 |
| 08/31/1988 | 0 | -0.17 | -0.32 | -0.5 | -0.7 | -0.83 | -0.8 | -0.66 | -0.25 | -0.74 |
| 09/30/1988 | 0 | 0.05 | 0.19 | 0.49 | 0.77 | 1.36 | 1.89 | 2.37 | 3.01 | 3.54 |
| 10/31/1988 | 0 | 0.02 | 0.14 | 0.35 | 0.63 | 1.03 | 1.25 | 1.63 | 2.45 | 2.84 |
| 11/30/1988 | 0 | -0.2 | -0.56 | -1.12 | -1.58 | -2.17 | -2.53 | -2.78 | -3.03 | -3.75 |
| 12/30/1988 | 0 | -0.11 | -0.31 | -0.51 | -0.73 | -0.93 | -0.95 | -0.52 | 0.53 | 0.89 |
| 01/31/1989 | 0 | -0.05 | 0.04 | 0.09 | 0.17 | 0.44 | 0.79 | 1.1 | 1.52 | 1.98 |
| 02/28/1989 | 0 | -0.13 | -0.41 | -0.79 | -1.1 | -1.58 | -1.89 | -2.3 | -3.14 | -3.44 |
| 03/31/1989 | 0 | -0.12 | -0.2 | -0.37 | -0.44 | -0.36 | -0.06 | 0.18 | 0.44 | 0.28 |
| 04/28/1989 | 0 | 0.24 | 0.54 | 0.94 | 1.35 | 1.73 | 1.74 | 1.72 | 1.91 | 2.14 |
| 05/31/1989 | 0 | 0.02 | 0.27 | 0.74 | 0.99 | 1.53 | 2.13 | 2.59 | 3.2 | 3.35 |

ESTIMATED MONTHLY RETURN IN EXCESS OF YIELD (in %)

Fully Taxable, Curve Type: pwcf, Principal Adj: 0%, 06-JUL-24

| Quote Date | 0.0833YR | 0.5YR | 1.0YR | 2.0YR | 3.0YR | 5.0YR | 7.0YR | 10.0YR | 20.0YR | 30.0YR |
|------------|----------|-------|-------|-------|-------|-------|-------|--------|--------|--------|
| 06/30/1989 | 0 | 0.29 | 0.62 | 1.31 | 1.86 | 2.54 | 2.88 | 3.53 | 5.33 | 6.27 |
| 07/31/1989 | 0 | 0.13 | 0.46 | 0.92 | 1.4 | 1.99 | 2.24 | 2.14 | 1.91 | 1.48 |
| 08/31/1989 | 0 | -0.19 | -0.54 | -1.46 | -2.07 | -2.79 | -3.06 | -3.1 | -3.47 | -3.58 |
| 09/29/1989 | 0 | -0.05 | -0.11 | -0.11 | -0.22 | -0.37 | -0.41 | -0.43 | -0.59 | -0.44 |
| 10/31/1989 | 0 | 0.16 | 0.53 | 1 | 1.41 | 1.95 | 2.27 | 2.67 | 3.78 | 3.68 |
| 11/30/1989 | 0 | 0.06 | 0.16 | 0.19 | 0.29 | 0.42 | 0.5 | 0.4 | 0.13 | 0.37 |
| 12/29/1989 | 0 | -0.04 | -0.1 | -0.29 | -0.33 | -0.49 | -0.7 | -0.82 | -0.92 | -0.96 |
| 01/31/1990 | 0 | -0.08 | -0.25 | -0.73 | -1.16 | -1.84 | -2.31 | -3.12 | -4.9 | -5.03 |
| 02/28/1990 | 0 | -0.01 | 0.04 | -0.17 | -0.31 | -0.5 | -0.63 | -0.67 | -0.79 | -1.23 |
| 03/30/1990 | 0 | -0.05 | -0.21 | -0.42 | -0.56 | -0.71 | -0.71 | -0.73 | -1.04 | -1.04 |
| 04/30/1990 | 0 | -0.07 | -0.21 | -0.53 | -0.84 | -1.43 | -1.96 | -2.48 | -3.36 | -3.91 |
| 05/31/1990 | 0 | 0.11 | 0.42 | 0.91 | 1.27 | 1.84 | 2.26 | 2.85 | 4.1 | 4.56 |
| 06/29/1990 | 0 | 0.03 | 0.14 | 0.45 | 0.61 | 0.84 | 1 | 1.22 | 1.7 | 1.89 |
| 07/31/1990 | 0 | 0.12 | 0.28 | 0.57 | 0.8 | 0.97 | 0.88 | 0.68 | 0.39 | 0.13 |
| 08/31/1990 | 0 | -0.02 | -0.08 | -0.32 | -0.74 | -1.57 | -2.31 | -3.41 | -5.5 | -6.03 |
| 09/28/1990 | 0 | 0.08 | 0.09 | 0.21 | 0.28 | 0.33 | 0.31 | 0.42 | 0.63 | 0.43 |
| 10/31/1990 | 0 | 0.07 | 0.27 | 0.45 | 0.69 | 0.98 | 1.08 | 1.25 | 1.51 | 1.86 |
| 11/30/1990 | 0 | 0.03 | 0.13 | 0.37 | 0.68 | 1.26 | 1.76 | 2.53 | 3.82 | 4.18 |
| 12/31/1990 | 0 | 0.26 | 0.39 | 0.65 | 0.78 | 0.96 | 1.07 | 1.1 | 1.2 | 1.48 |
| 01/31/1991 | 0 | 0.14 | 0.3 | 0.32 | 0.37 | 0.44 | 0.47 | 0.5 | 0.56 | 0.58 |
| 02/28/1991 | 0 | 0.07 | 0.15 | 0.1 | 0.07 | 0.03 | -0.01 | -0.06 | -0.29 | -0.04 |
| 03/28/1991 | 0 | 0.1 | 0.12 | 0.02 | -0.14 | -0.32 | -0.37 | -0.3 | -0.31 | -0.64 |
| 04/30/1991 | 0 | 0.12 | 0.22 | 0.39 | 0.5 | 0.51 | 0.35 | 0.39 | 0.69 | 0.57 |
| 05/31/1991 | 0 | -0.02 | 0 | 0.15 | 0.11 | 0.01 | -0.09 | -0.27 | -0.75 | -0.84 |
| 06/28/1991 | 0 | -0.01 | -0.11 | -0.17 | -0.47 | -0.92 | -1.11 | -1.16 | -1.51 | -1.87 |
| 07/31/1991 | 0 | 0.03 | 0.21 | 0.28 | 0.53 | 0.73 | 0.74 | 0.75 | 0.93 | 0.89 |
| 08/30/1991 | 0 | 0.12 | 0.41 | 0.95 | 1.31 | 1.76 | 2.01 | 2.36 | 3.07 | 3.27 |
| 09/30/1991 | 0 | 0.09 | 0.28 | 0.57 | 1 | 1.65 | 2.13 | 2.39 | 2.58 | 2.72 |
| 10/31/1991 | 0 | 0.13 | 0.32 | 0.63 | 0.8 | 0.79 | 0.51 | 0.18 | -0.33 | -0.98 |
| 11/29/1991 | 0 | 0.19 | 0.36 | 0.64 | 0.76 | 0.78 | 0.63 | 0.47 | -0.17 | -0.57 |
| 12/31/1991 | 0 | 0.25 | 0.55 | 1.2 | 1.69 | 2.66 | 3.66 | 4.5 | 5.56 | 6.24 |
| 01/31/1992 | 0 | -0.02 | -0.12 | -0.65 | -1.13 | -2.17 | -3.15 | -3.76 | -4.04 | -4 |
| 02/28/1992 | 0 | -0.03 | -0.04 | -0.14 | -0.23 | -0.25 | -0.05 | 0.07 | 0.04 | -0.3 |
| 03/31/1992 | 0 | -0.06 | -0.16 | -0.65 | -0.96 | -1.39 | -1.54 | -1.63 | -1.83 | -1.74 |

ESTIMATED MONTHLY RETURN IN EXCESS OF YIELD (in %)

Fully Taxable, Curve Type: pwcf, Principal Adj: 0%, 06-JUL-24

| Quote Date | 0.0833YR | 0.5YR | 1.0YR | 2.0YR | 3.0YR | 5.0YR | 7.0YR | 10.0YR | 20.0YR | 30.0YR |
|------------|----------|-------|-------|-------|-------|-------|-------|--------|--------|--------|
| 04/30/1992 | 0 | 0.15 | 0.28 | 0.51 | 0.62 | 0.45 | 0.06 | -0.27 | -0.82 | -1 |
| 05/29/1992 | 0 | 0.02 | 0.14 | 0.55 | 0.94 | 1.44 | 1.76 | 1.87 | 2.09 | 2.41 |
| 06/30/1992 | 0 | 0.06 | 0.17 | 0.68 | 1.05 | 1.38 | 1.43 | 1.43 | 0.83 | 0.56 |
| 07/31/1992 | 0 | 0.19 | 0.4 | 0.85 | 1.34 | 2.08 | 2.64 | 3.22 | 3.92 | 4.01 |
| 08/31/1992 | 0 | 0.02 | 0.18 | 0.56 | 0.82 | 0.93 | 0.71 | 0.45 | -0.11 | 0.09 |
| 09/30/1992 | 0 | 0.18 | 0.35 | 0.66 | 1.06 | 1.49 | 1.59 | 1.57 | 1.17 | 0.51 |
| 10/30/1992 | 0 | -0.13 | -0.45 | -1.16 | -1.7 | -2.37 | -2.64 | -2.71 | -2.75 | -2.89 |
| 11/30/1992 | 0 | -0.1 | -0.21 | -0.65 | -0.93 | -1.2 | -1.14 | -0.79 | -0.01 | 0.31 |
| 12/31/1992 | 0 | 0.09 | 0.26 | 0.63 | 0.82 | 1.07 | 1.32 | 1.66 | 2.11 | 2.43 |
| 01/29/1993 | 0 | 0.11 | 0.2 | 0.66 | 1.36 | 2.11 | 2.29 | 2.46 | 2.3 | 2.36 |
| 02/26/1993 | 0 | 0.02 | 0.11 | 0.58 | 1.02 | 1.65 | 2.03 | 2.56 | 3.18 | 3.52 |
| 03/31/1993 | 0 | 0.03 | 0.01 | 0.01 | 0.02 | 0.04 | 0.08 | -0.08 | -0.56 | -0.55 |
| 04/30/1993 | 0 | 0.02 | 0.09 | 0.31 | 0.5 | 0.55 | 0.34 | 0.39 | 0.39 | 0.03 |
| 05/28/1993 | 0 | -0.09 | -0.31 | -0.73 | -0.76 | -0.7 | -0.57 | -0.45 | -0.1 | -0.11 |
| 06/30/1993 | 0 | 0.03 | 0.15 | 0.39 | 0.76 | 1.52 | 2.27 | 3.17 | 4.1 | 4.14 |
| 07/30/1993 | 0 | 0 | -0.02 | -0.16 | -0.22 | -0.29 | -0.3 | 0.05 | 1.27 | 1.69 |
| 08/31/1993 | 0 | 0.03 | 0.16 | 0.52 | 1.03 | 1.71 | 2.04 | 2.65 | 3.75 | 5.02 |
| 09/30/1993 | 0 | 0.03 | 0.01 | -0 | -0.06 | 0.08 | 0.42 | 0.41 | -0.38 | 0.09 |
| 10/29/1993 | 0 | -0.03 | -0.06 | -0.19 | -0.13 | -0.13 | -0.24 | -0.12 | 0.4 | 0.53 |
| 11/30/1993 | 0 | -0.03 | -0.09 | -0.34 | -0.65 | -1.33 | -2.05 | -2.78 | -3.48 | -3.78 |
| 12/31/1993 | 0 | 0.05 | -0.01 | 0.02 | -0.02 | -0.02 | 0.04 | 0.05 | -0.3 | -0.45 |
| 01/31/1994 | 0 | 0.05 | 0.16 | 0.25 | 0.52 | 0.91 | 1.11 | 1.65 | 2.33 | 2 |
| 02/28/1994 | 0 | -0.17 | -0.47 | -1.04 | -1.59 | -2.51 | -3.27 | -4.15 | -5.28 | -5.62 |
| 03/31/1994 | 0 | -0.08 | -0.38 | -0.96 | -1.61 | -2.7 | -3.55 | -4.38 | -5.03 | -5.45 |
| 04/29/1994 | 0 | -0.16 | -0.42 | -0.91 | -1.21 | -1.53 | -1.58 | -1.76 | -2.08 | -2.16 |
| 05/31/1994 | 0 | -0.12 | -0.2 | -0.43 | -0.45 | -0.5 | -0.59 | -0.71 | -1.38 | -1.4 |
| 06/30/1994 | 0 | 0.03 | -0.09 | -0.21 | -0.39 | -0.71 | -0.98 | -1.27 | -1.67 | -1.82 |
| 07/29/1994 | 0 | 0.05 | 0.13 | 0.34 | 0.65 | 1.08 | 1.3 | 1.8 | 2.95 | 3.04 |
| 08/31/1994 | 0 | -0.04 | -0.07 | -0.18 | -0.24 | -0.29 | -0.29 | -0.5 | -1.43 | -1.5 |
| 09/30/1994 | 0 | -0.12 | -0.33 | -0.78 | -1.24 | -1.96 | -2.44 | -2.98 | -3.95 | -4.33 |
| 10/31/1994 | 0 | -0.04 | -0.15 | -0.36 | -0.51 | -0.76 | -0.98 | -1.1 | -1.03 | -1.41 |
| 11/30/1994 | 0 | -0.18 | -0.6 | -1.08 | -1.26 | -1.25 | -0.94 | -0.52 | 0.03 | 0 |
| 12/30/1994 | 0 | -0.09 | -0.31 | -0.53 | -0.45 | -0.25 | -0.05 | 0.43 | 1.08 | 1.46 |
| 01/31/1995 | 0 | 0.09 | 0.41 | 0.86 | 1.02 | 1.24 | 1.38 | 1.55 | 1.98 | 2.09 |

ESTIMATED MONTHLY RETURN IN EXCESS OF YIELD (in %)

Fully Taxable, Curve Type: pwcf, Principal Adj: 0%, 06-JUL-24

| Quote Date | 0.0833YR | 0.5YR | 1.0YR | 2.0YR | 3.0YR | 5.0YR | 7.0YR | 10.0YR | 20.0YR | 30.0YR |
|------------|----------|-------|-------|-------|-------|-------|-------|--------|--------|--------|
| 02/28/1995 | 0 | 0.12 | 0.4 | 0.92 | 1.36 | 1.95 | 2.27 | 2.59 | 2.48 | 2.75 |
| 03/31/1995 | 0 | 0.02 | 0.01 | -0.01 | 0.01 | 0.02 | 0 | -0.1 | 0.1 | 0.21 |
| 04/28/1995 | 0 | 0.05 | 0.17 | 0.4 | 0.58 | 0.88 | 1.09 | 1.19 | 1.17 | 1.12 |
| 05/31/1995 | 0 | 0.09 | 0.43 | 1.32 | 2.12 | 3.44 | 4.44 | 5.69 | 7.65 | 8.79 |
| 06/30/1995 | 0 | 0.08 | 0.11 | 0.07 | 0.16 | 0.35 | 0.49 | 0.59 | 0.77 | 0.73 |
| 07/31/1995 | 0 | 0.02 | 0.04 | -0.09 | -0.35 | -0.83 | -1.26 | -1.66 | -2.32 | -2.97 |
| 08/31/1995 | 0 | 0.01 | 0.03 | 0.11 | 0.25 | 0.54 | 0.8 | 1.17 | 1.82 | 2.22 |
| 09/29/1995 | 0 | 0 | -0.05 | -0.03 | 0.06 | 0.29 | 0.53 | 0.86 | 1.32 | 1.68 |
| 10/31/1995 | 0 | 0.02 | 0.13 | 0.41 | 0.57 | 0.85 | 1.07 | 1.51 | 2.5 | 2.51 |
| 11/30/1995 | 0 | 0.03 | 0.16 | 0.46 | 0.77 | 1.24 | 1.52 | 1.85 | 2.2 | 2.71 |
| 12/29/1995 | 0 | 0.11 | 0.17 | 0.35 | 0.46 | 0.72 | 1.02 | 1.46 | 2.27 | 2.85 |
| 01/31/1996 | 0 | 0.07 | 0.23 | 0.43 | 0.54 | 0.51 | 0.22 | -0.07 | -0.58 | -1.08 |
| 02/29/1996 | 0 | -0.02 | -0.23 | -0.83 | -1.26 | -2.1 | -2.93 | -3.9 | -5.82 | -6.51 |
| 03/29/1996 | 0 | -0.07 | -0.22 | -0.67 | -1.02 | -1.46 | -1.67 | -1.94 | -2.71 | -2.82 |
| 04/30/1996 | 0 | -0.02 | -0.11 | -0.42 | -0.72 | -1.23 | -1.67 | -2.06 | -2.43 | -2.64 |
| 05/31/1996 | 0 | -0.02 | -0.08 | -0.28 | -0.54 | -0.86 | -1 | -1.05 | -1.09 | -1.19 |
| 06/28/1996 | 0 | -0.01 | 0.03 | 0.18 | 0.39 | 0.7 | 0.88 | 1.11 | 1.5 | 1.49 |
| 07/31/1996 | 0 | -0.03 | -0.08 | -0.08 | -0.19 | -0.32 | -0.38 | -0.37 | -0.41 | -0.76 |
| 08/30/1996 | 0 | 0.01 | 0.05 | -0.2 | -0.36 | -0.63 | -0.87 | -1.18 | -2.01 | -2.07 |
| 09/30/1996 | 0 | 0.06 | 0.15 | 0.45 | 0.7 | 1.1 | 1.39 | 1.72 | 2.37 | 2.62 |
| 10/31/1996 | 0 | 0.04 | 0.25 | 0.68 | 1.05 | 1.67 | 2.15 | 2.72 | 3.69 | 4.05 |
| 11/29/1996 | 0 | 0.02 | 0.08 | 0.28 | 0.59 | 1.16 | 1.64 | 2.24 | 3.12 | 3.45 |
| 12/31/1996 | 0 | -0.01 | -0.14 | -0.52 | -0.93 | -1.61 | -2.14 | -2.56 | -3.2 | -3.74 |
| 01/31/1997 | 0 | 0.02 | 0.01 | -0.03 | -0.07 | -0.19 | -0.37 | -0.68 | -1.36 | -1.73 |
| 02/28/1997 | 0 | -0.01 | -0.07 | -0.26 | -0.41 | -0.52 | -0.48 | -0.45 | -0.6 | -0.58 |
| 03/31/1997 | 0 | -0.08 | -0.26 | -0.62 | -0.94 | -1.55 | -2.1 | -2.56 | -3.18 | -3.57 |
| 04/30/1997 | 0 | 0.02 | 0.13 | 0.32 | 0.5 | 0.8 | 1.03 | 1.34 | 1.83 | 2 |
| 05/30/1997 | 0 | 0.09 | 0.09 | 0.2 | 0.24 | 0.37 | 0.55 | 0.66 | 0.7 | 0.75 |
| 06/30/1997 | 0 | 0.04 | 0.14 | 0.22 | 0.34 | 0.57 | 0.77 | 1.01 | 1.53 | 1.69 |
| 07/31/1997 | 0 | 0.03 | 0.22 | 0.66 | 1.19 | 2.07 | 2.73 | 3.68 | 5.61 | 6.64 |
| 08/29/1997 | 0 | -0.06 | -0.12 | -0.44 | -0.8 | -1.39 | -1.88 | -2.45 | -3.6 | -4.23 |
| 09/30/1997 | 0 | 0.05 | 0.13 | 0.33 | 0.57 | 0.99 | 1.33 | 1.78 | 2.58 | 2.95 |
| 10/31/1997 | 0 | -0.01 | 0.09 | 0.26 | 0.53 | 1.01 | 1.37 | 1.9 | 2.9 | 3.36 |
| 11/28/1997 | 0 | -0.05 | -0.13 | -0.28 | -0.38 | -0.39 | -0.25 | 0.01 | 0.73 | 0.96 |

ESTIMATED MONTHLY RETURN IN EXCESS OF YIELD (in %)

Fully Taxable, Curve Type: pwcf, Principal Adj: 0%, 06-JUL-24

| Quote Date | 0.0833YR | 0.5YR | 1.0YR | 2.0YR | 3.0YR | 5.0YR | 7.0YR | 10.0YR | 20.0YR | 30.0YR |
|------------|----------|-------|-------|-------|-------|-------|-------|--------|--------|--------|
| 12/31/1997 | 0 | 0.01 | 0.11 | 0.27 | 0.41 | 0.64 | 0.83 | 1.14 | 1.72 | 1.96 |
| 01/30/1998 | 0 | 0.08 | 0.21 | 0.6 | 0.9 | 1.32 | 1.54 | 1.57 | 1.43 | 1.76 |
| 02/27/1998 | 0 | -0.03 | -0.13 | -0.37 | -0.58 | -0.81 | -0.9 | -1 | -1.28 | -1.66 |
| 03/31/1998 | 0 | 0.05 | 0.02 | -0.08 | -0.1 | -0.19 | -0.32 | -0.31 | -0.14 | -0.15 |
| 04/30/1998 | 0 | 0.01 | 0.04 | 0.01 | -0.01 | -0.03 | -0.05 | -0.11 | -0.3 | -0.2 |
| 05/29/1998 | 0 | -0.01 | -0.01 | 0.09 | 0.13 | 0.31 | 0.55 | 0.99 | 1.65 | 1.85 |
| 06/30/1998 | 0 | 0.03 | 0.03 | 0.09 | 0.18 | 0.33 | 0.45 | 0.87 | 2.15 | 2.67 |
| 07/31/1998 | 0 | 0.03 | 0.04 | 0.03 | -0.01 | -0.07 | -0.08 | -0.3 | -0.99 | -1.11 |
| 08/31/1998 | 0 | 0.1 | 0.39 | 1.12 | 1.7 | 2.54 | 3.09 | 3.65 | 4.93 | 6.17 |
| 09/30/1998 | 0 | 0.22 | 0.42 | 0.92 | 1.5 | 2.59 | 3.59 | 3.8 | 2.76 | 3.53 |
| 10/30/1998 | 0 | 0.05 | 0.18 | 0.13 | -0 | -0.36 | -0.79 | -1.35 | -2.76 | -2.1 |
| 11/30/1998 | 0 | -0.1 | -0.22 | -0.49 | -0.7 | -0.94 | -1 | -0.29 | 1.12 | 0.67 |
| 12/31/1998 | 0 | 0.02 | 0.03 | -0.11 | -0.11 | -0.03 | 0.15 | -0.22 | -1.02 | -0.75 |
| 01/29/1999 | 0 | 0.03 | 0 | -0.02 | 0.06 | 0.1 | 0.01 | 0.16 | 0.62 | 0.47 |
| 02/26/1999 | 0 | -0.08 | -0.33 | -0.99 | -1.71 | -2.95 | -3.97 | -4.82 | -6.11 | -7.2 |
| 03/31/1999 | 0 | 0.07 | 0.2 | 0.3 | 0.35 | 0.31 | 0.18 | -0 | -0.61 | -1.03 |
| 04/30/1999 | 0 | -0.03 | -0.01 | -0.13 | -0.15 | -0.13 | -0.05 | -0.11 | -0.14 | -0.31 |
| 05/28/1999 | 0 | -0.07 | -0.17 | -0.6 | -1.03 | -1.72 | -2.23 | -2.3 | -2.24 | -2.31 |
| 06/30/1999 | 0 | -0.04 | -0.06 | -0.12 | -0.15 | -0.31 | -0.56 | -0.93 | -1.65 | -1.72 |
| 07/30/1999 | 0 | 0.04 | -0.04 | -0.19 | -0.37 | -0.7 | -0.99 | -1.13 | -1.28 | -1.69 |
| 08/31/1999 | 0 | -0.1 | -0.15 | -0.17 | -0.21 | -0.35 | -0.51 | -0.57 | -0.97 | -0.29 |
| 09/30/1999 | 0 | 0.09 | 0.09 | 0.21 | 0.34 | 0.52 | 0.62 | 0.51 | 0.24 | 0.12 |
| 10/29/1999 | 0 | -0.11 | -0.14 | -0.31 | -0.47 | -0.64 | -0.68 | -0.64 | -0.7 | -1.02 |
| 11/30/1999 | 0 | -0.11 | -0.22 | -0.35 | -0.42 | -0.57 | -0.72 | -0.99 | -1.2 | -1.69 |
| 12/31/1999 | 0 | -0.04 | -0.2 | -0.4 | -0.64 | -1.1 | -1.48 | -1.64 | -2.13 | -2.37 |
| 01/31/2000 | 0 | -0.06 | -0.21 | -0.7 | -0.84 | -1.01 | -1.08 | -0.53 | 1.26 | 0.63 |
| 02/29/2000 | 0 | -0.02 | 0.04 | 0.18 | 0.17 | 0.24 | 0.42 | 1.08 | 2.82 | 3.91 |
| 03/31/2000 | 0 | -0.04 | -0.02 | 0.1 | 0.48 | 1.3 | 2.12 | 2.65 | 3.13 | 4.1 |
| 04/28/2000 | 0 | 0.02 | -0.11 | -0.32 | -0.52 | -0.86 | -1.14 | -1.23 | -1.35 | -2.06 |
| 05/31/2000 | 0 | -0.01 | -0.11 | -0.07 | -0.08 | -0.08 | -0.03 | -0.3 | -1.06 | -0.69 |
| 06/30/2000 | 0 | 0.06 | 0.25 | 0.55 | 0.82 | 1.21 | 1.45 | 1.63 | 1.67 | 1.67 |
| 07/31/2000 | 0 | -0.05 | -0 | 0.14 | 0.13 | 0.15 | 0.23 | 0.53 | 1.43 | 1.79 |
| 08/31/2000 | 0 | 0.02 | 0.07 | 0.29 | 0.51 | 0.95 | 1.38 | 1.68 | 2.05 | 1.92 |
| 09/29/2000 | 0 | 0.03 | 0.06 | 0.29 | 0.43 | 0.44 | 0.21 | -0.48 | -2.15 | -2.78 |

ESTIMATED MONTHLY RETURN IN EXCESS OF YIELD (in %)

Fully Taxable, Curve Type: pwcf, Principal Adj: 0%, 06-JUL-24

| Quote Date | 0.0833YR | 0.5YR | 1.0YR | 2.0YR | 3.0YR | 5.0YR | 7.0YR | 10.0YR | 20.0YR | 30.0YR |
|------------|----------|-------|-------|-------|-------|-------|-------|--------|--------|--------|
| 10/31/2000 | 0 | -0.02 | -0.03 | 0.05 | 0.12 | 0.25 | 0.41 | 0.75 | 1.29 | 1.45 |
| 11/30/2000 | 0 | 0.06 | 0.21 | 0.51 | 0.79 | 1.33 | 1.88 | 2.28 | 2.72 | 2.83 |
| 12/29/2000 | 0 | 0.18 | 0.49 | 0.86 | 1.22 | 1.75 | 2.13 | 2.34 | 2.27 | 2.39 |
| 01/31/2001 | 0 | 0.37 | 0.72 | 0.96 | 1.02 | 0.91 | 0.67 | 0.36 | -0.25 | -0.62 |
| 02/28/2001 | 0 | 0.03 | 0.16 | 0.36 | 0.5 | 0.72 | 0.93 | 1.23 | 1.49 | 1.67 |
| 03/30/2001 | 0 | 0.2 | 0.34 | 0.39 | 0.46 | 0.42 | 0.24 | -0.21 | -1.36 | -1.67 |
| 04/30/2001 | 0 | 0.09 | 0.13 | -0.12 | -0.5 | -1.32 | -2.13 | -2.8 | -3.87 | -4.6 |
| 05/31/2001 | 0 | 0.15 | 0.26 | 0.22 | 0.13 | -0.04 | -0.15 | -0.15 | -0.1 | 0.54 |
| 06/29/2001 | 0 | -0.03 | -0.08 | -0.07 | -0.08 | -0.16 | -0.22 | -0.2 | 0.04 | -0.14 |
| 07/31/2001 | 0 | 0.07 | 0.39 | 0.9 | 1.32 | 1.92 | 2.36 | 2.9 | 3.63 | 3.54 |
| 08/31/2001 | 0 | 0.06 | 0.13 | 0.37 | 0.54 | 0.82 | 1.1 | 1.5 | 2.12 | 2.51 |
| 09/28/2001 | 0 | 0.38 | 0.75 | 1.56 | 1.93 | 2.23 | 2.23 | 1.65 | -0.08 | -0.62 |
| 10/31/2001 | 0 | 0.18 | 0.53 | 0.94 | 1.3 | 1.84 | 2.3 | 3.2 | 5.18 | 8.26 |
| 11/30/2001 | 0 | 0.06 | -0.04 | -0.81 | -1.4 | -2.44 | -3.2 | -4.31 | -6.47 | -6.83 |
| 12/31/2001 | 0 | 0.01 | 0.07 | -0.31 | -0.66 | -1.3 | -1.73 | -1.95 | -2.15 | -2.99 |
| 01/31/2002 | 0 | -0.03 | -0.21 | 0 | 0.07 | 0.08 | 0.11 | 0.41 | 0.91 | 0.91 |
| 02/28/2002 | 0 | 0.02 | 0.09 | 0.26 | 0.54 | 0.83 | 0.96 | 1.03 | 0.87 | 0.29 |
| 03/28/2002 | 0 | -0.08 | -0.47 | -1.22 | -1.78 | -2.73 | -3.39 | -3.93 | -4.9 | -5.53 |
| 04/30/2002 | 0 | 0.1 | 0.49 | 1 | 1.39 | 1.95 | 2.38 | 2.91 | 3.7 | 3.32 |
| 05/31/2002 | 0 | 0.02 | -0.02 | 0.14 | 0.5 | 0.81 | 0.79 | 0.55 | -0.33 | -0.22 |
| 06/28/2002 | 0 | 0.05 | 0.29 | 0.69 | 0.95 | 1.3 | 1.54 | 1.67 | 1.42 | 1.31 |
| 07/31/2002 | 0 | 0.02 | 0.28 | 1.29 | 1.86 | 2.52 | 2.8 | 2.92 | 2.68 | 3.2 |
| 08/30/2002 | 0 | 0.01 | -0.04 | 0.27 | 0.8 | 1.6 | 2.12 | 3 | 4.64 | 6.21 |
| 09/30/2002 | 0 | 0.05 | 0.24 | 0.75 | 1.55 | 2.83 | 3.71 | 4.11 | 3.98 | 3.97 |
| 10/31/2002 | 0 | 0.04 | 0.07 | 0.05 | -0.16 | -0.73 | -1.46 | -2.18 | -3.76 | -5.22 |
| 11/29/2002 | 0 | 0.06 | -0.1 | -0.74 | -1.31 | -2.03 | -2.36 | -2.16 | -1.49 | -0.38 |
| 12/31/2002 | 0 | 0.04 | 0.25 | 1.04 | 1.73 | 2.65 | 3.14 | 3.64 | 4.09 | 3.97 |
| 01/31/2003 | 0 | 0.01 | -0.08 | -0.13 | -0.39 | -0.81 | -1.09 | -1 | -0.84 | -0.55 |
| 02/28/2003 | 0 | -0.01 | 0.05 | 0.4 | 0.91 | 1.63 | 2.09 | 2.6 | 3.05 | 2.55 |
| 03/31/2003 | 0 | 0.04 | 0.07 | 0.05 | -0.01 | -0.27 | -0.61 | -0.93 | -1.78 | -2.21 |
| 04/30/2003 | 0 | -0.01 | -0 | 0.05 | 0.07 | 0.01 | -0.13 | 0.11 | 0.75 | 0.91 |
| 05/30/2003 | 0 | 0.02 | -0.03 | 0.29 | 1.17 | 2.52 | 3.37 | 4.35 | 5.78 | 6.66 |
| 06/30/2003 | 0 | 0.06 | 0.13 | 0.11 | -0.09 | -0.45 | -0.81 | -1.1 | -1.96 | -3.29 |
| 07/31/2003 | 0 | 0.08 | -0.16 | -0.78 | -1.76 | -3.7 | -5.47 | -7.48 | -10.69 | -11.7 |

ESTIMATED MONTHLY RETURN IN EXCESS OF YIELD (in %)

Fully Taxable, Curve Type: pwcf, Principal Adj: 0%, 06-JUL-24

| Quote Date | 0.0833YR | 0.5YR | 1.0YR | 2.0YR | 3.0YR | 5.0YR | 7.0YR | 10.0YR | 20.0YR | 30.0YR |
|------------|----------|-------|-------|-------|-------|-------|-------|--------|--------|--------|
| 08/29/2003 | 0 | -0.15 | -0.02 | -0.36 | -0.52 | -0.6 | -0.41 | 0.03 | 0.83 | 2.44 |
| 09/30/2003 | 0 | 0.03 | 0.24 | 1 | 1.85 | 3.07 | 3.86 | 4.61 | 5.46 | 5.02 |
| 10/31/2003 | 0 | -0 | -0.19 | -0.71 | -1.09 | -1.77 | -2.31 | -2.75 | -3.51 | -3.63 |
| 11/28/2003 | 0 | 0.01 | -0.13 | -0.38 | -0.38 | -0.33 | -0.21 | -0.02 | 0.01 | 0.19 |
| 12/31/2003 | 0 | 0.03 | 0.23 | 0.48 | 0.65 | 0.75 | 0.66 | 0.8 | 1.03 | 0.81 |
| 01/30/2004 | 0 | 0 | 0.01 | 0.05 | 0.21 | 0.45 | 0.64 | 0.99 | 1.44 | 1.89 |
| 02/27/2004 | 0 | -0 | 0.12 | 0.37 | 0.67 | 1.09 | 1.33 | 1.63 | 2.06 | 1.58 |
| 03/31/2004 | 0 | 0.01 | 0.01 | 0.15 | 0.47 | 0.85 | 0.98 | 1.15 | 1.08 | 1.29 |
| 04/30/2004 | 0 | -0.05 | -0.42 | -1.4 | -2.32 | -3.73 | -4.64 | -5.5 | -6.98 | -7.42 |
| 05/28/2004 | 0 | -0.07 | -0.16 | -0.37 | -0.5 | -0.76 | -0.96 | -0.96 | -0.79 | -0.77 |
| 06/30/2004 | 0 | -0.08 | -0.13 | -0.2 | -0.01 | 0.26 | 0.45 | 0.68 | 0.89 | 0.6 |
| 07/30/2004 | 0 | -0 | -0.02 | 0.07 | 0.22 | 0.45 | 0.65 | 0.93 | 1.14 | 1.56 |
| 08/31/2004 | 0 | -0.01 | 0.14 | 0.65 | 1.12 | 1.88 | 2.47 | 3.09 | 3.84 | 4.29 |
| 09/30/2004 | 0 | -0.06 | -0.23 | -0.44 | -0.37 | -0.23 | -0.12 | 0.14 | 0.59 | 0.37 |
| 10/29/2004 | 0 | -0.04 | -0.02 | 0.12 | 0.27 | 0.48 | 0.59 | 0.89 | 1.36 | 1.8 |
| 11/30/2004 | 0 | -0.08 | -0.37 | -0.85 | -1.19 | -1.74 | -2.17 | -2.42 | -2.9 | -3.13 |
| 12/31/2004 | 0 | -0.07 | -0.08 | -0.11 | 0.08 | 0.44 | 0.73 | 1.23 | 2.25 | 3.1 |
| 01/31/2005 | 0 | -0.03 | -0.17 | -0.37 | -0.39 | -0.23 | 0.09 | 0.92 | 3 | 4.2 |
| 02/28/2005 | 0 | -0.08 | -0.25 | -0.6 | -0.93 | -1.4 | -1.72 | -1.86 | -1.95 | -1.98 |
| 03/31/2005 | 0 | -0.04 | -0.08 | -0.33 | -0.46 | -0.63 | -0.74 | -0.8 | -0.91 | 0.43 |
| 04/29/2005 | 0 | 0 | -0 | 0.29 | 0.63 | 1.28 | 1.84 | 2.47 | 3.53 | 3.66 |
| 05/31/2005 | 0 | 0.04 | 0.03 | 0.16 | 0.34 | 0.77 | 1.23 | 1.88 | 3.12 | 2.43 |
| 06/30/2005 | 0 | -0.07 | -0.1 | -0.1 | -0.04 | 0.09 | 0.23 | 0.63 | 1.71 | 2.54 |
| 07/29/2005 | 0 | -0.12 | -0.34 | -0.69 | -1.14 | -1.85 | -2.37 | -2.87 | -3.88 | -4.48 |
| 08/31/2005 | 0 | -0.01 | 0.12 | 0.35 | 0.7 | 1.22 | 1.56 | 2.12 | 3.21 | 3.56 |
| 09/30/2005 | 0 | -0.07 | -0.3 | -0.65 | -1 | -1.56 | -1.99 | -2.57 | -4.06 | -5.38 |
| 10/31/2005 | 0 | -0.07 | -0.21 | -0.41 | -0.66 | -1.11 | -1.49 | -1.87 | -2.65 | -2.43 |
| 11/30/2005 | 0 | -0 | -0.06 | -0.03 | 0.06 | 0.19 | 0.28 | 0.36 | 0.39 | 3.08 |
| 12/30/2005 | 0 | -0.02 | 0.02 | -0.01 | 0.07 | 0.31 | 0.58 | 1.17 | 2.55 | 0.91 |
| 01/31/2006 | 0 | -0.08 | -0.15 | -0.2 | -0.33 | -0.58 | -0.8 | -1 | -1.64 | -2.93 |
| 02/28/2006 | 0 | -0.06 | -0.12 | -0.33 | -0.44 | -0.55 | -0.58 | -0.35 | 0.61 | -0.86 |
| 03/31/2006 | 0 | -0.02 | -0.12 | -0.27 | -0.46 | -0.93 | -1.46 | -2.37 | -4.77 | -6.03 |
| 04/28/2006 | 0 | -0.03 | -0.05 | -0.07 | -0.15 | -0.43 | -0.81 | -1.41 | -3.05 | -4.18 |
| 05/31/2006 | 0 | -0.04 | -0.21 | -0.31 | -0.39 | -0.49 | -0.54 | -0.57 | -0.7 | -1.03 |

ESTIMATED MONTHLY RETURN IN EXCESS OF YIELD (in %)

Fully Taxable, Curve Type: pwcf, Principal Adj: 0%, 06-JUL-24

| Quote Date | 0.0833YR | 0.5YR | 1.0YR | 2.0YR | 3.0YR | 5.0YR | 7.0YR | 10.0YR | 20.0YR | 30.0YR |
|------------|----------|-------|-------|-------|-------|-------|-------|--------|--------|--------|
| 06/30/2006 | 0 | -0.04 | -0.12 | -0.28 | -0.29 | -0.27 | -0.22 | 0.02 | 0.69 | 0.62 |
| 07/31/2006 | 0 | -0 | 0.18 | 0.38 | 0.58 | 0.89 | 1.12 | 1.4 | 1.81 | 1.93 |
| 08/31/2006 | 0 | 0.02 | 0.09 | 0.34 | 0.56 | 0.97 | 1.36 | 1.86 | 2.77 | 3.01 |
| 09/29/2006 | 0 | 0.05 | 0.06 | 0.13 | 0.26 | 0.47 | 0.63 | 0.91 | 1.47 | 1.86 |
| 10/31/2006 | 0 | -0.04 | 0.01 | -0.02 | 0.02 | 0.1 | 0.17 | 0.27 | 0.43 | 0.76 |
| 11/30/2006 | 0 | 0.02 | 0.03 | 0.13 | 0.28 | 0.56 | 0.81 | 1.16 | 1.84 | 2.58 |
| 12/29/2006 | 0 | 0.01 | -0.14 | -0.41 | -0.64 | -1.1 | -1.53 | -2 | -3.03 | -4.05 |
| 01/31/2007 | 0 | -0.02 | -0.03 | -0.21 | -0.32 | -0.49 | -0.62 | -0.76 | -1.27 | -1.53 |
| 02/28/2007 | 0 | 0.02 | 0.12 | 0.47 | 0.75 | 1.2 | 1.5 | 1.9 | 2.75 | 3.46 |
| 03/30/2007 | 0 | 0.01 | -0.03 | 0.04 | 0.03 | -0.08 | -0.29 | -0.68 | -1.8 | -2.57 |
| 04/30/2007 | 0 | 0.01 | -0.03 | -0.01 | 0.06 | 0.15 | 0.17 | 0.31 | 0.48 | 0.49 |
| 05/31/2007 | 0 | 0.06 | -0.1 | -0.59 | -0.96 | -1.46 | -1.77 | -2.05 | -2.61 | -3.07 |
| 06/29/2007 | 0 | -0.01 | 0.07 | 0.05 | -0.04 | -0.34 | -0.72 | -1.02 | -1.4 | -1.74 |
| 07/31/2007 | 0 | -0.01 | 0.19 | 0.63 | 1.01 | 1.53 | 1.81 | 2.11 | 2.76 | 3.55 |
| 08/31/2007 | 0 | 0.31 | 0.37 | 0.63 | 0.89 | 1.31 | 1.57 | 1.61 | 1.38 | 1.14 |
| 09/28/2007 | 0 | 0.08 | 0.28 | 0.38 | 0.36 | 0.22 | -0.03 | -0.2 | -0.27 | -0.15 |
| 10/31/2007 | 0 | 0.03 | -0.01 | 0.08 | 0.21 | 0.45 | 0.66 | 0.93 | 1.26 | 1.44 |
| 11/30/2007 | 0 | 0.33 | 0.79 | 1.74 | 2.49 | 3.37 | 3.63 | 4.01 | 4.89 | 6.13 |
| 12/31/2007 | 0 | -0.03 | -0.05 | -0.05 | -0.05 | -0.13 | -0.33 | -0.63 | -1.14 | -1.31 |
| 01/31/2008 | 0 | 0.56 | 1.05 | 1.8 | 2.43 | 3.19 | 3.38 | 3.35 | 2.2 | 2.28 |
| 02/29/2008 | 0 | 0.11 | 0.42 | 0.91 | 1.17 | 1.36 | 1.11 | 0.71 | -0.48 | -1.32 |
| 03/31/2008 | 0 | 0.16 | 0.13 | 0.15 | 0.22 | 0.58 | 1.06 | 0.78 | 0.79 | 1.93 |
| 04/30/2008 | 0 | -0.02 | -0.39 | -1.31 | -1.85 | -2.49 | -2.76 | -2.4 | -2.27 | -2.91 |
| 05/30/2008 | 0 | -0.17 | -0.22 | -0.76 | -1.22 | -1.87 | -2.27 | -2.51 | -3.41 | -4.04 |
| 06/30/2008 | 0 | -0.05 | -0.06 | 0.16 | 0.28 | 0.49 | 0.64 | 1.03 | 2.15 | 3.11 |
| 07/31/2008 | 0 | 0.16 | 0.1 | 0.24 | 0.42 | 0.54 | 0.44 | 0.29 | -0.58 | -0.81 |
| 08/29/2008 | 0 | -0.01 | 0.08 | 0.29 | 0.5 | 0.84 | 1.09 | 1.46 | 2.13 | 2.51 |
| 09/30/2008 | 0 | 0.25 | 0.31 | 0.85 | 0.95 | 0.63 | -0.1 | -0.4 | 0.4 | 1.89 |
| 10/31/2008 | 0 | 0.25 | 0.44 | 0.83 | 1.48 | 0.88 | -1.57 | -3.48 | -4.24 | -0.78 |
| 11/28/2008 | 0 | 0.23 | 0.59 | 1 | 2.17 | 4.77 | 7.11 | 9.87 | 14.85 | 17.14 |
| 12/31/2008 | 0 | 0.12 | 0.5 | 0.42 | 0.56 | 1.98 | 4.17 | 6.33 | 10.07 | 16.95 |
| 01/30/2009 | 0 | -0.06 | -0.13 | -0.47 | -0.83 | -1.96 | -3.68 | -5.89 | -12.23 | -18.05 |
| 02/27/2009 | 0 | -0.03 | -0.19 | -0.03 | -0.21 | -0.44 | -0.7 | -0.92 | -1.16 | -2.64 |
| 03/31/2009 | 0 | 0.04 | 0.13 | 0.35 | 0.79 | 2.02 | 3.31 | 4.64 | 5.69 | 2.84 |

ESTIMATED MONTHLY RETURN IN EXCESS OF YIELD (in %)

Fully Taxable, Curve Type: pwcf, Principal Adj: 0%, 06-JUL-24

| Quote Date | 0.0833YR | 0.5YR | 1.0YR | 2.0YR | 3.0YR | 5.0YR | 7.0YR | 10.0YR | 20.0YR | 30.0YR |
|------------|----------|-------|-------|-------|-------|-------|-------|--------|--------|--------|
| 04/30/2009 | 0 | 0.07 | 0.11 | -0.26 | -0.71 | -1.64 | -2.72 | -4.24 | -7.1 | -8.7 |
| 05/29/2009 | 0 | 0 | 0 | 0.2 | -0.15 | -0.93 | -1.85 | -2.53 | -3.35 | -4.99 |
| 06/30/2009 | 0 | -0.01 | 0.02 | -0.26 | -0.59 | -0.88 | -0.88 | -0.38 | 0.35 | 0.26 |
| 07/31/2009 | 0 | 0.04 | 0.01 | -0.05 | 0.17 | 0.47 | 0.55 | 0.68 | 0.45 | 0.6 |
| 08/31/2009 | 0 | 0.02 | 0.1 | 0.3 | 0.5 | 0.71 | 0.63 | 0.91 | 2.01 | 2.01 |
| 09/30/2009 | 0 | 0.03 | 0.04 | 0.14 | 0.26 | 0.59 | 0.92 | 1.25 | 1.27 | 2.28 |
| 10/30/2009 | 0 | 0.01 | 0.05 | 0.1 | 0.17 | 0.16 | -0.04 | -0.42 | -2.03 | -2.78 |
| 11/30/2009 | 0 | 0.02 | 0.07 | 0.45 | 0.97 | 1.65 | 1.86 | 2.06 | 1.4 | 0.22 |
| 12/31/2009 | 0 | -0.01 | -0.2 | -0.88 | -1.59 | -2.81 | -3.88 | -4.97 | -6.32 | -6.83 |
| 01/29/2010 | 0 | 0.02 | 0.23 | 0.67 | 1.13 | 1.74 | 1.93 | 2.3 | 2.86 | 2.37 |
| 02/26/2010 | 0 | -0.01 | -0.01 | 0.05 | 0.13 | 0.24 | 0.18 | -0.08 | -0.71 | -1.28 |
| 03/31/2010 | 0 | -0.01 | -0.09 | -0.31 | -0.59 | -0.97 | -1.25 | -1.36 | -1.86 | -2.57 |
| 04/30/2010 | 0 | 0.01 | 0 | 0.14 | 0.38 | 0.84 | 1.16 | 1.65 | 2.83 | 3.14 |
| 05/28/2010 | 0 | 0.01 | 0.01 | 0.37 | 0.75 | 1.51 | 2.17 | 2.85 | 4.11 | 5.09 |
| 06/30/2010 | 0 | 0.01 | 0.06 | 0.36 | 0.89 | 1.83 | 2.54 | 3.32 | 4.59 | 5.84 |
| 07/30/2010 | 0 | 0 | 0.05 | 0.06 | 0.55 | 1.04 | 0.87 | 0.72 | -0.48 | -1.79 |
| 08/31/2010 | 0 | 0.01 | 0.04 | 0.11 | 0.44 | 1.48 | 2.64 | 4.34 | 7.93 | 8.85 |
| 09/30/2010 | 0 | 0 | 0.02 | 0.11 | 0.25 | 0.37 | 0.11 | -0.42 | -2.58 | -3.07 |
| 10/29/2010 | 0 | 0.01 | 0.02 | 0.18 | 0.45 | 0.64 | 0.22 | -0.73 | -3.91 | -5.27 |
| 11/30/2010 | 0 | -0.01 | -0.03 | -0.21 | -0.64 | -1.04 | -1.15 | -1.42 | -2.1 | -2 |
| 12/31/2010 | 0 | 0.01 | -0.01 | -0.13 | -0.87 | -2.25 | -3.5 | -4.19 | -4.52 | -3.77 |
| 01/31/2011 | 0 | 0 | 0.06 | 0.03 | 0.32 | 0.47 | 0.1 | -0.53 | -2.48 | -3.79 |
| 02/28/2011 | 0 | 0.01 | 0.02 | -0.17 | -0.46 | -0.69 | -0.67 | -0.17 | 0.88 | 1.04 |
| 03/31/2011 | 0 | 0 | -0.03 | -0.28 | -0.35 | -0.4 | -0.44 | -0.39 | -0.35 | -0.14 |
| 04/29/2011 | 0 | 0.03 | 0.09 | 0.47 | 0.97 | 1.53 | 1.57 | 1.63 | 1.69 | 1.8 |
| 05/31/2011 | 0 | 0.01 | 0.03 | 0.24 | 0.73 | 1.57 | 2.06 | 2.53 | 3.15 | 3.08 |
| 06/30/2011 | 0 | 0.01 | -0.01 | -0.01 | -0.06 | -0.17 | -0.43 | -0.94 | -2.22 | -2.48 |
| 07/29/2011 | 0 | -0.03 | -0.04 | 0.16 | 0.92 | 2.12 | 2.69 | 3.41 | 4.18 | 4.37 |
| 08/31/2011 | 0 | 0.06 | 0.14 | 0.26 | 0.68 | 2.06 | 3.65 | 5.6 | 8.76 | 9.82 |
| 09/30/2011 | 0 | -0.01 | -0.03 | -0.15 | -0.2 | 0.25 | 1.05 | 2.92 | 8.77 | 14.37 |
| 10/31/2011 | 0 | 0.01 | 0.03 | 0.06 | 0.16 | -0.02 | -0.78 | -1.56 | -3.11 | -4.33 |
| 11/30/2011 | 0 | 0 | 0.03 | -0.05 | -0.01 | 0.21 | 0.36 | 0.77 | 1.69 | 1.86 |
| 12/30/2011 | 0 | 0 | -0 | 0.02 | 0.12 | 0.63 | 1.21 | 1.91 | 2.77 | 3.26 |
| 01/31/2012 | 0 | -0.01 | 0.01 | 0.07 | 0.33 | 0.81 | 0.99 | 0.87 | -0.17 | -0.75 |

ESTIMATED MONTHLY RETURN IN EXCESS OF YIELD (in %)

Fully Taxable, Curve Type: pwcf, Principal Adj: 0%, 06-JUL-24

| Quote Date | 0.0833YR | 0.5YR | 1.0YR | 2.0YR | 3.0YR | 5.0YR | 7.0YR | 10.0YR | 20.0YR | 30.0YR |
|------------|----------|-------|-------|-------|-------|-------|-------|--------|--------|--------|
| 02/29/2012 | 0 | -0.01 | -0.05 | -0.16 | -0.4 | -0.68 | -0.94 | -1.23 | -2.35 | -2.69 |
| 03/30/2012 | 0 | -0 | -0.02 | -0.06 | -0.29 | -0.81 | -1.55 | -2.28 | -3.92 | -4.91 |
| 04/30/2012 | 0 | -0 | 0.03 | 0.14 | 0.46 | 1.28 | 2.03 | 2.93 | 4.19 | 4.46 |
| 05/31/2012 | 0 | 0.01 | 0 | -0.01 | 0.11 | 0.91 | 2.11 | 3.94 | 8.02 | 9.92 |
| 06/29/2012 | 0 | -0 | -0.03 | -0.09 | -0.14 | -0.29 | -0.6 | -0.95 | -2.03 | -2.2 |
| 07/31/2012 | 0 | 0.01 | 0.06 | 0.22 | 0.42 | 0.82 | 1.06 | 1.69 | 3.29 | 4.49 |
| 08/31/2012 | 0 | 0.01 | 0 | -0.06 | 0 | 0.05 | -0.16 | -0.38 | -1.45 | -2.18 |
| 09/28/2012 | 0 | -0 | 0.01 | -0.02 | -0.04 | -0.04 | -0.22 | -0.69 | -2.38 | -3.1 |
| 10/31/2012 | 0 | 0 | -0.01 | -0.07 | -0.21 | -0.37 | -0.57 | -0.46 | -0.41 | -0.68 |
| 11/30/2012 | 0 | 0.01 | 0.01 | 0.03 | 0.2 | 0.57 | 0.77 | 1.1 | 1.13 | 1.12 |
| 12/31/2012 | 0 | 0.02 | 0.03 | 0.05 | -0.1 | -0.37 | -0.79 | -1.28 | -2.34 | -2.76 |
| 01/31/2013 | 0 | 0.01 | 0.02 | 0 | -0.14 | -0.59 | -1.36 | -2.08 | -3.64 | -4.33 |
| 02/28/2013 | 0 | -0.01 | -0.01 | 0.05 | 0.22 | 0.64 | 0.96 | 1.27 | 1.21 | 1.37 |
| 03/28/2013 | 0 | 0.01 | 0.01 | -0.03 | -0.01 | 0.15 | 0.24 | 0.36 | -0.24 | -0.39 |
| 04/30/2013 | 0 | 0.01 | 0.04 | 0.07 | 0.2 | 0.57 | 0.86 | 1.68 | 3.69 | 4.57 |
| 05/31/2013 | 0 | 0.01 | -0.02 | -0.09 | -0.55 | -1.52 | -2.63 | -3.88 | -6.54 | -7.47 |
| 06/28/2013 | 0 | -0 | -0.02 | -0.05 | -0.56 | -1.59 | -2.63 | -3.26 | -3.81 | -4.16 |
| 07/31/2013 | 0 | 0.01 | 0.05 | 0.12 | 0.25 | 0.19 | -0.27 | -0.76 | -1.96 | -2.46 |
| 08/30/2013 | 0 | 0.01 | -0.01 | -0.16 | -0.46 | -1.02 | -1.55 | -1.6 | -1.43 | -1.62 |
| 09/30/2013 | 0 | 0.01 | 0.04 | 0.18 | 0.64 | 1.36 | 1.74 | 1.74 | 0.71 | 0.2 |
| 10/31/2013 | 0 | -0.02 | -0.01 | 0.02 | 0.14 | 0.33 | 0.39 | 0.56 | 0.84 | 0.92 |
| 11/29/2013 | 0 | -0.01 | -0.02 | 0.04 | 0.13 | -0.05 | -0.71 | -1.44 | -2.68 | -3.05 |
| 12/31/2013 | 0 | 0.01 | 0.03 | -0.12 | -0.6 | -1.43 | -2.15 | -2.39 | -2.51 | -2.83 |
| 01/31/2014 | 0 | 0.01 | 0.02 | 0.06 | 0.42 | 1.3 | 2.21 | 3.39 | 5.63 | 6.92 |
| 02/28/2014 | 0 | -0.01 | 0 | 0.04 | 0.08 | 0.13 | 0.1 | 0.25 | 0.43 | 0.32 |
| 03/31/2014 | 0 | 0.01 | 0.03 | -0.14 | -0.44 | -0.82 | -0.97 | -0.63 | 0.22 | 0.55 |
| 04/30/2014 | 0 | 0.01 | 0.03 | 0.02 | 0.18 | 0.39 | 0.51 | 0.77 | 1.51 | 1.93 |
| 05/30/2014 | 0 | -0 | -0.01 | 0.07 | 0.34 | 0.83 | 1.23 | 1.72 | 2.42 | 2.72 |
| 06/30/2014 | 0 | 0 | -0 | -0.11 | -0.16 | -0.28 | -0.38 | -0.47 | -0.65 | -0.64 |
| 07/31/2014 | 0 | 0 | 0 | -0.11 | -0.31 | -0.53 | -0.51 | -0.24 | 0.55 | 0.81 |
| 08/29/2014 | 0 | 0.01 | 0.01 | 0.01 | 0.25 | 0.73 | 1.25 | 2.04 | 3.79 | 4.71 |
| 09/30/2014 | 0 | 0.01 | 0.02 | -0.09 | -0.21 | -0.57 | -0.93 | -1.28 | -1.94 | -2.25 |
| 10/31/2014 | 0 | -0.01 | -0.03 | 0.16 | 0.43 | 0.79 | 1.04 | 1.37 | 2.19 | 2.34 |
| 11/28/2014 | 0 | -0 | -0.01 | 0.09 | 0.34 | 0.76 | 1.13 | 1.68 | 2.82 | 3.63 |

ESTIMATED MONTHLY RETURN IN EXCESS OF YIELD (in %)

Fully Taxable, Curve Type: pwcf, Principal Adj: 0%, 06-JUL-24

| Quote Date | 0.0833YR | 0.5YR | 1.0YR | 2.0YR | 3.0YR | 5.0YR | 7.0YR | 10.0YR | 20.0YR | 30.0YR |
|------------|----------|-------|-------|-------|-------|-------|-------|--------|--------|--------|
| 12/31/2014 | 0 | 0 | -0.1 | -0.36 | -0.51 | -0.64 | -0.51 | 0.16 | 2.38 | 2.79 |
| 01/30/2015 | 0 | 0.02 | 0.09 | 0.41 | 1.11 | 2.39 | 3.58 | 4.63 | 7.54 | 11.83 |
| 02/27/2015 | 0 | -0 | -0.04 | -0.31 | -0.71 | -1.55 | -2.35 | -3.06 | -5.59 | -7.4 |
| 03/31/2015 | 0 | -0.01 | -0.02 | 0.16 | 0.42 | 0.7 | 0.78 | 0.87 | 0.99 | 0.96 |
| 04/30/2015 | 0 | 0.02 | 0.04 | -0.03 | -0.02 | -0.2 | -0.55 | -1.05 | -2.95 | -4.09 |
| 05/29/2015 | 0 | 0 | -0.01 | 0 | -0.02 | -0.19 | -0.42 | -0.75 | -2.17 | -3.19 |
| 06/30/2015 | 0 | 0 | 0 | -0.03 | -0.15 | -0.66 | -1.36 | -1.91 | -3.31 | -4.72 |
| 07/31/2015 | 0 | -0.03 | -0.01 | -0.03 | 0.19 | 0.62 | 1.05 | 1.85 | 3.99 | 4.48 |
| 08/31/2015 | 0 | -0.02 | -0.05 | -0.18 | -0.17 | -0.14 | -0.09 | -0.51 | -1.23 | -1.29 |
| 09/30/2015 | 0 | 0.08 | 0.06 | 0.25 | 0.56 | 1.06 | 1.4 | 1.9 | 2.48 | 2.3 |
| 10/30/2015 | 0 | -0.05 | -0.06 | -0.18 | -0.36 | -0.66 | -0.89 | -1.03 | -0.91 | -1.22 |
| 11/30/2015 | 0 | -0.04 | -0.17 | -0.36 | -0.42 | -0.53 | -0.59 | -0.6 | -0.83 | -1.01 |
| 12/31/2015 | 0 | -0.04 | -0.07 | -0.21 | -0.26 | -0.39 | -0.56 | -0.6 | -0.56 | -0.66 |
| 01/29/2016 | 0 | 0.05 | 0.15 | 0.47 | 1.07 | 2.07 | 2.78 | 3.44 | 4.89 | 5.58 |
| 02/29/2016 | 0 | 0 | -0.02 | 0.09 | 0.22 | 0.58 | 1.02 | 1.64 | 2.82 | 2.92 |
| 03/31/2016 | 0 | 0.04 | 0.06 | 0.08 | 0.19 | 0.2 | -0.04 | -0.01 | -0.08 | 0.06 |
| 04/29/2016 | 0 | 0.02 | 0.05 | -0.08 | -0.18 | -0.31 | -0.39 | -0.56 | -1.02 | -1.23 |
| 05/31/2016 | 0 | -0.03 | -0.1 | -0.16 | -0.23 | -0.3 | -0.3 | -0.05 | 0.7 | 0.5 |
| 06/30/2016 | 0 | 0.06 | 0.22 | 0.53 | 1.02 | 1.91 | 2.66 | 3.74 | 6.53 | 7.97 |
| 07/29/2016 | 0 | -0.01 | -0.05 | -0.13 | -0.13 | -0.07 | -0.01 | 0.25 | 1.35 | 2.3 |
| 08/31/2016 | 0 | -0.02 | -0.05 | -0.28 | -0.49 | -0.81 | -1.02 | -1.23 | -1.58 | -0.61 |
| 09/30/2016 | 0 | 0.02 | 0.01 | 0.06 | 0.16 | 0.26 | 0.24 | -0.11 | -1.49 | -1.83 |
| 10/31/2016 | 0 | 0 | -0 | -0.14 | -0.29 | -0.71 | -1.29 | -2.08 | -4.13 | -5.43 |
| 11/30/2016 | 0 | -0.04 | -0.14 | -0.44 | -1.13 | -2.52 | -3.82 | -5.11 | -7.73 | -9.37 |
| 12/30/2016 | 0 | -0.01 | -0.01 | -0.1 | -0.09 | -0.18 | -0.36 | -0.55 | -0.71 | -0.75 |
| 01/31/2017 | 0 | 0.02 | 0.09 | -0.04 | 0.03 | 0.11 | 0.12 | 0.15 | 0.2 | 0.25 |
| 02/28/2017 | 0 | -0.03 | -0.06 | -0.08 | -0.08 | 0.02 | 0.24 | 0.57 | 1.11 | 1.29 |
| 03/31/2017 | 0 | -0.07 | -0.12 | 0.02 | 0.1 | 0.16 | 0.15 | 0.09 | -0.11 | -0.28 |
| 04/28/2017 | 0 | -0.02 | -0.04 | -0.01 | 0.21 | 0.56 | 0.81 | 1.01 | 1.28 | 1.22 |
| 05/31/2017 | 0 | -0.04 | -0.05 | -0.03 | 0.11 | 0.35 | 0.57 | 0.74 | 1.43 | 1.88 |
| 06/30/2017 | 0 | -0.01 | -0.07 | -0.2 | -0.28 | -0.46 | -0.68 | -0.66 | 0.11 | 0.67 |
| 07/31/2017 | 0 | 0 | 0.04 | 0.07 | 0.16 | 0.24 | 0.22 | -0.03 | -0.87 | -1.32 |
| 08/31/2017 | 0 | 0.01 | 0.02 | 0.04 | 0.25 | 0.69 | 1.13 | 1.74 | 3.15 | 3.7 |
| 09/29/2017 | 0 | -0.02 | -0.07 | -0.3 | -0.53 | -0.98 | -1.44 | -1.85 | -2.44 | -2.66 |

ESTIMATED MONTHLY RETURN IN EXCESS OF YIELD (in %)

Fully Taxable, Curve Type: pwcf, Principal Adj: 0%, 06-JUL-24

| Quote Date | 0.0833YR | 0.5YR | 1.0YR | 2.0YR | 3.0YR | 5.0YR | 7.0YR | 10.0YR | 20.0YR | 30.0YR |
|------------|----------|-------|-------|-------|-------|-------|-------|--------|--------|--------|
| 10/31/2017 | 0 | -0.02 | -0.09 | -0.21 | -0.26 | -0.31 | -0.35 | -0.3 | -0.18 | -0.33 |
| 11/30/2017 | 0 | -0.05 | -0.17 | -0.35 | -0.43 | -0.51 | -0.49 | -0.43 | 0.28 | 0.94 |
| 12/29/2017 | 0 | -0.03 | -0.11 | -0.17 | -0.21 | -0.22 | -0.15 | 0.12 | 1.19 | 1.82 |
| 01/31/2018 | 0 | -0.02 | -0.06 | -0.49 | -0.83 | -1.44 | -1.95 | -2.59 | -3.46 | -3.78 |
| 02/28/2018 | 0 | -0.08 | -0.12 | -0.22 | -0.32 | -0.59 | -0.9 | -1.48 | -2.97 | -3.84 |
| 03/29/2018 | 0 | -0.02 | -0.03 | -0.03 | 0.11 | 0.41 | 0.7 | 1.2 | 2.48 | 3.05 |
| 04/30/2018 | 0 | -0.02 | -0.11 | -0.4 | -0.65 | -1.07 | -1.39 | -1.81 | -2.53 | -2.9 |
| 05/31/2018 | 0 | -0.02 | 0.01 | 0.14 | 0.25 | 0.46 | 0.63 | 0.81 | 1.36 | 2 |
| 06/29/2018 | 0 | -0 | -0.06 | -0.18 | -0.19 | -0.15 | -0.09 | -0.02 | 0.3 | 0.75 |
| 07/31/2018 | 0 | -0.02 | -0.06 | -0.26 | -0.35 | -0.48 | -0.6 | -0.83 | -1.51 | -1.81 |
| 08/31/2018 | 0 | -0.02 | 0.01 | 0.11 | 0.23 | 0.47 | 0.71 | 0.92 | 1.2 | 1.28 |
| 09/28/2018 | 0 | -0.03 | -0.13 | -0.34 | -0.54 | -0.92 | -1.29 | -1.76 | -2.93 | -3.55 |
| 10/31/2018 | 0 | -0.02 | -0.06 | -0.09 | -0.09 | -0.15 | -0.31 | -0.71 | -2.33 | -3.57 |
| 11/30/2018 | 0 | -0.01 | -0 | 0.16 | 0.34 | 0.69 | 0.99 | 1.34 | 1.84 | 1.88 |
| 12/31/2018 | 0 | 0.01 | 0.09 | 0.57 | 0.93 | 1.52 | 1.95 | 2.67 | 4.55 | 5.47 |
| 01/31/2019 | 0 | 0.03 | 0.08 | 0.02 | 0.1 | 0.3 | 0.47 | 0.61 | 0.58 | 0.42 |
| 02/28/2019 | 0 | -0.01 | 0.02 | -0.12 | -0.2 | -0.37 | -0.61 | -0.87 | -1.39 | -1.61 |
| 03/29/2019 | 0 | 0.03 | 0.13 | 0.47 | 0.76 | 1.39 | 1.97 | 2.81 | 4.78 | 5.44 |
| 04/30/2019 | 0 | -0 | 0.01 | 0 | -0.05 | -0.21 | -0.47 | -0.89 | -1.86 | -2.35 |
| 05/31/2019 | 0 | 0.03 | 0.13 | 0.63 | 0.99 | 1.73 | 2.44 | 3.42 | 5.86 | 7.61 |
| 06/28/2019 | 0 | 0.12 | 0.24 | 0.28 | 0.45 | 0.74 | 0.94 | 1.12 | 1.02 | 0.75 |
| 07/31/2019 | 0 | -0 | -0.07 | -0.22 | -0.29 | -0.26 | -0.13 | 0.03 | 0.24 | 0.14 |
| 08/30/2019 | 0 | 0.07 | 0.2 | 0.65 | 1.11 | 2.09 | 3.1 | 4.58 | 9.13 | 13.13 |
| 09/30/2019 | 0 | 0.01 | -0.03 | -0.25 | -0.41 | -0.72 | -1.06 | -1.45 | -2.51 | -3.4 |
| 10/31/2019 | 0 | 0.11 | 0.22 | 0.19 | 0.16 | 0.12 | 0.04 | -0.21 | -1.19 | -1.37 |
| 11/29/2019 | 0 | -0.02 | -0.07 | -0.17 | -0.29 | -0.5 | -0.73 | -0.91 | -0.82 | -0.55 |
| 12/31/2019 | 0 | 0.01 | 0.06 | 0.11 | 0.02 | -0.26 | -0.63 | -1.24 | -2.93 | -3.9 |
| 01/31/2020 | 0 | 0.01 | 0.11 | 0.47 | 0.91 | 1.84 | 2.76 | 4.02 | 6.84 | 8.64 |
| 02/28/2020 | 0 | 0.15 | 0.37 | 0.75 | 1.1 | 1.79 | 2.41 | 3.37 | 5.97 | 7.56 |
| 03/31/2020 | 0 | 0.43 | 0.86 | 1.31 | 1.79 | 2.68 | 3.41 | 4.56 | 7.47 | 8.28 |
| 04/30/2020 | 0 | 0 | -0.01 | 0.1 | 0.11 | 0.16 | 0.19 | 0.26 | 0.21 | 1.47 |
| 05/29/2020 | 0 | -0.02 | -0.04 | 0.06 | 0.18 | 0.3 | 0.25 | 0.05 | -1.28 | -2.84 |
| 06/30/2020 | 0 | 0 | 0.03 | 0.03 | 0.11 | 0.2 | 0.13 | 0.09 | 0.15 | -0.11 |
| 07/31/2020 | 0 | 0.02 | 0.02 | 0.06 | 0.12 | 0.38 | 0.7 | 1.29 | 3.95 | 5.57 |

ESTIMATED MONTHLY RETURN IN EXCESS OF YIELD (in %)

Fully Taxable, Curve Type: pwcf, Principal Adj: 0%, 06-JUL-24

| Quote Date | 0.0833YR | 0.5YR | 1.0YR | 2.0YR | 3.0YR | 5.0YR | 7.0YR | 10.0YR | 20.0YR | 30.0YR |
|------------|----------|-------|-------|-------|-------|-------|-------|--------|--------|--------|
| 08/31/2020 | 0 | -0 | 0.02 | -0.03 | -0.07 | -0.27 | -0.67 | -1.67 | -4.73 | -7.01 |
| 09/30/2020 | 0 | 0.01 | 0.01 | 0.01 | -0.01 | 0.06 | 0.16 | 0.32 | 0.75 | 0.61 |
| 10/30/2020 | 0 | -0 | -0.02 | -0.04 | -0.15 | -0.52 | -1.14 | -1.86 | -3.31 | -4.63 |
| 11/30/2020 | 0 | 0.01 | 0.03 | 0.02 | 0.05 | 0.17 | 0.25 | 0.5 | 1.44 | 2.24 |
| 12/31/2020 | 0 | 0 | 0.02 | 0.06 | 0.09 | 0.05 | -0.2 | -0.69 | -1.74 | -2.05 |
| 01/29/2021 | 0 | 0.01 | 0 | 0.02 | -0.03 | -0.24 | -0.68 | -1.37 | -3.26 | -4 |
| 02/26/2021 | 0 | 0.01 | -0.01 | 0 | -0.41 | -1.32 | -2.34 | -3.49 | -6.44 | -7.28 |
| 03/31/2021 | 0 | 0.01 | 0.04 | 0.01 | -0.18 | -0.87 | -1.91 | -2.89 | -4.39 | -5.57 |
| 04/30/2021 | 0 | -0 | 0.01 | -0.03 | 0.14 | 0.51 | 0.79 | 1.15 | 2.04 | 2.32 |
| 05/28/2021 | 0 | 0 | 0.02 | 0.05 | 0.14 | 0.31 | 0.36 | 0.27 | -0.11 | 0.22 |
| 06/30/2021 | 0 | -0.01 | -0.02 | -0.2 | -0.35 | -0.2 | 0.32 | 1.21 | 3.17 | 4.56 |
| 07/30/2021 | 0 | -0 | 0.02 | 0.13 | 0.38 | 0.99 | 1.67 | 2.35 | 3.61 | 4.43 |
| 08/31/2021 | 0 | 0 | -0.01 | -0.07 | -0.15 | -0.33 | -0.54 | -0.54 | -0.41 | -0.63 |
| 09/30/2021 | 0 | -0 | 0 | -0.06 | -0.28 | -0.77 | -1.29 | -1.7 | -2.28 | -2.51 |
| 10/29/2021 | 0 | -0.01 | -0.05 | -0.43 | -0.68 | -0.96 | -1 | -0.75 | 0.52 | 3.05 |
| 11/30/2021 | 0 | -0.01 | -0.05 | -0.12 | -0.11 | 0.12 | 0.64 | 1.09 | 1.97 | 3.1 |
| 12/31/2021 | 0 | -0.02 | -0.13 | -0.29 | -0.33 | -0.4 | -0.4 | -0.59 | -1.35 | -2.78 |
| 01/31/2022 | 0 | -0.1 | -0.33 | -0.83 | -1.11 | -1.62 | -2.05 | -2.56 | -3.96 | -4.23 |
| 02/28/2022 | 0 | -0.06 | -0.2 | -0.57 | -0.63 | -0.6 | -0.43 | -0.41 | -1.56 | -1.41 |
| 03/31/2022 | 0 | -0.11 | -0.51 | -1.69 | -2.45 | -3.48 | -4 | -4.47 | -5.14 | -6.05 |
| 04/29/2022 | 0 | -0.1 | -0.33 | -0.58 | -1.08 | -2.24 | -3.5 | -5.08 | -9.13 | -11.03 |
| 05/31/2022 | 0 | -0.04 | 0.07 | 0.41 | 0.51 | 0.61 | 0.67 | 0.6 | -0.76 | -1.18 |
| 06/30/2022 | 0 | -0.31 | -0.71 | -0.82 | -0.84 | -1.01 | -1.25 | -1.47 | -2.22 | -2.22 |
| 07/29/2022 | 0 | -0.15 | -0.07 | 0.09 | 0.64 | 1.62 | 2.44 | 3.2 | 3.3 | 3.66 |
| 08/31/2022 | 0 | -0.14 | -0.41 | -1.1 | -1.94 | -3.18 | -3.93 | -4.7 | -5.34 | -6.09 |
| 09/30/2022 | 0 | -0.19 | -0.67 | -1.57 | -2.18 | -3.26 | -4.21 | -5.36 | -7.26 | -8.78 |
| 10/31/2022 | 0 | -0.22 | -0.39 | -0.34 | -0.43 | -0.67 | -0.94 | -1.9 | -4.41 | -6.66 |
| 11/30/2022 | 0 | -0.04 | -0.08 | 0.33 | 1.01 | 2.08 | 2.82 | 4.07 | 6.47 | 7.27 |
| 12/30/2022 | 0 | 0 | 0.03 | -0.25 | -0.53 | -1.09 | -1.7 | -2.18 | -2.63 | -3.84 |
| 01/31/2023 | 0 | -0.02 | -0.07 | 0.38 | 0.85 | 1.71 | 2.46 | 3.28 | 5.62 | 6.19 |
| 02/28/2023 | 0 | -0.1 | -0.3 | -1.18 | -1.75 | -2.54 | -3.05 | -3.66 | -5.09 | -4.8 |
| 03/31/2023 | 0 | 0.09 | 0.45 | 1.45 | 1.91 | 2.64 | 3.19 | 3.89 | 4.83 | 5.06 |
| 04/28/2023 | 0 | -0.06 | -0.17 | -0.01 | 0.19 | 0.44 | 0.51 | 0.5 | 0.17 | -0.37 |
| 05/31/2023 | 0 | -0.17 | -0.39 | -0.79 | -1.01 | -1.34 | -1.59 | -2.06 | -3.08 | -3.55 |

ESTIMATED MONTHLY RETURN IN EXCESS OF YIELD (in %)

Fully Taxable, Curve Type: pwcf, Principal Adj: 0%, 06-JUL-24

| Quote Date | 0.0833YR | 0.5YR | 1.0YR | 2.0YR | 3.0YR | 5.0YR | 7.0YR | 10.0YR | 20.0YR | 30.0YR |
|------------|----------|-------|-------|-------|-------|-------|-------|--------|--------|--------|
| 06/30/2023 | 0 | -0 | -0.2 | -1.01 | -1.34 | -1.66 | -1.7 | -1.5 | -0.73 | -0.07 |
| 07/31/2023 | 0 | -0.03 | 0.02 | -0 | -0.03 | -0.2 | -0.56 | -0.96 | -1.94 | -2.39 |
| 08/31/2023 | 0 | -0.02 | 0.01 | 0.05 | -0.12 | -0.43 | -0.73 | -1.31 | -2.6 | -3.74 |
| 09/29/2023 | 0 | -0.01 | -0.05 | -0.38 | -0.74 | -1.56 | -2.47 | -3.66 | -6.46 | -8.03 |
| 10/31/2023 | 0 | -0 | 0 | -0.07 | -0.38 | -1.1 | -1.9 | -2.9 | -4.84 | -6.13 |
| 11/30/2023 | 0 | 0.06 | 0.25 | 0.71 | 1.33 | 2.52 | 3.57 | 4.9 | 7.8 | 9.82 |
| 12/29/2023 | 0 | 0.04 | 0.33 | 0.74 | 1.16 | 2.01 | 2.79 | 4.16 | 6.96 | 8.11 |