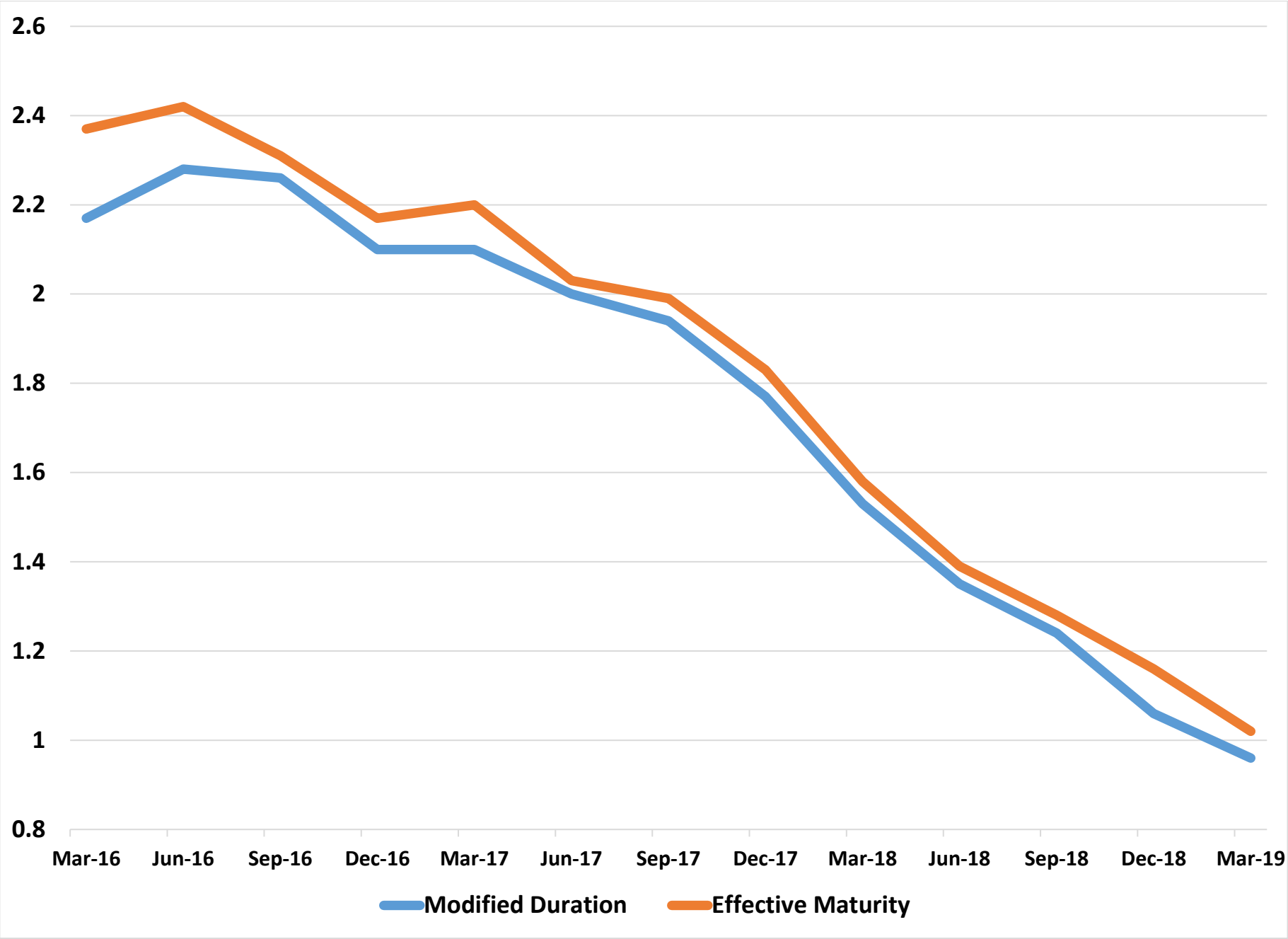
2.6
2.4
2.2
2
1.8
1.6
1.4
1.2
1
0.8
Mar-16
Jun-16
Sep-16
Dec-16
Mar-17
Jun-17
Sep-17
Dec-17
Mar-18
Jun-18
Sep-18
Dec-18
Mar-19
Modified Duration
Effective Maturity