

<u>Maturity</u>	<u>Yields</u>							
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>		
<u>1 Month</u>	5.739%	5.739%	0.000%	5.239%	-0.500%	5.174%	-0.565%	
<u>3 Month</u>	5.239%	5.739%	-0.500%	5.239%	0.000%	5.174%	-0.065%	
<u>6 Month</u>	5.174%	5.739%	-0.565%	5.239%	-0.065%	5.174%	0.000%	
<u>1 Year</u>	4.831%	5.739%	-0.908%	5.239%	-0.408%	5.174%	-0.343%	
<u>2 Year</u>	3.985%	5.739%	-1.754%	5.239%	-1.254%	5.174%	-1.189%	
<u>3 Year</u>	3.658%	5.739%	-2.081%	5.239%	-1.581%	5.174%	-1.516%	
<u>5 Year</u>	3.443%	5.739%	-2.296%	5.239%	-1.796%	5.174%	-1.731%	
<u>7 Year</u>	3.451%	5.739%	-2.288%	5.239%	-1.788%	5.174%	-1.723%	
<u>10 Year</u>	3.459%	5.739%	-2.280%	5.239%	-1.780%	5.174%	-1.715%	
<u>20 Year</u>	3.869%	5.739%	-1.870%	5.239%	-1.370%	5.174%	-1.305%	
<u>30 Year</u>	3.778%	5.739%	-1.961%	5.239%	-1.461%	5.174%	-1.396%	
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>		
<u>1 Month</u>	5.739%	4.831%	-0.908%	3.985%	-1.754%	3.658%	-2.081%	
<u>3 Month</u>	5.239%	4.831%	-0.408%	3.985%	-1.254%	3.658%	-1.581%	
<u>6 Month</u>	5.174%	4.831%	-0.343%	3.985%	-1.189%	3.658%	-1.516%	
<u>1 Year</u>	4.831%	4.831%	0.000%	3.985%	-0.846%	3.658%	-1.173%	
<u>2 Year</u>	3.985%	4.831%	-0.846%	3.985%	0.000%	3.658%	-0.327%	
<u>3 Year</u>	3.658%	4.831%	-1.173%	3.985%	-0.327%	3.658%	0.000%	
<u>5 Year</u>	3.443%	4.831%	-1.388%	3.985%	-0.542%	3.658%	-0.215%	
<u>7 Year</u>	3.451%	4.831%	-1.380%	3.985%	-0.534%	3.658%	-0.207%	
<u>10 Year</u>	3.459%	4.831%	-1.372%	3.985%	-0.526%	3.658%	-0.199%	
<u>20 Year</u>	3.869%	4.831%	-0.962%	3.985%	-0.116%	3.658%	0.211%	
<u>30 Year</u>	3.778%	4.831%	-1.053%	3.985%	-0.207%	3.658%	0.120%	
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>		
<u>1 Month</u>	5.739%	3.443%	-2.296%	3.451%	-2.288%	3.459%	-2.280%	
<u>3 Month</u>	5.239%	3.443%	-1.796%	3.451%	-1.788%	3.459%	-1.780%	
<u>6 Month</u>	5.174%	3.443%	-1.731%	3.451%	-1.723%	3.459%	-1.715%	
<u>1 Year</u>	4.831%	3.443%	-1.388%	3.451%	-1.380%	3.459%	-1.372%	
<u>2 Year</u>	3.985%	3.443%	-0.542%	3.451%	-0.534%	3.459%	-0.526%	
<u>3 Year</u>	3.658%	3.443%	-0.215%	3.451%	-0.207%	3.459%	-0.199%	
<u>5 Year</u>	3.443%	3.443%	0.000%	3.451%	0.008%	3.459%	0.016%	
<u>7 Year</u>	3.451%	3.443%	0.008%	3.451%	0.000%	3.459%	0.008%	
<u>10 Year</u>	3.459%	3.443%	0.016%	3.451%	0.008%	3.459%	0.000%	
<u>20 Year</u>	3.869%	3.443%	0.426%	3.451%	0.418%	3.459%	0.410%	
<u>30 Year</u>	3.778%	3.443%	0.335%	3.451%	0.327%	3.459%	0.319%	
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>				
<u>1 Month</u>	5.739%	3.869%	-1.870%	3.778%	-1.961%			
<u>3 Month</u>	5.239%	3.869%	-1.370%	3.778%	-1.461%			
<u>6 Month</u>	5.174%	3.869%	-1.305%	3.778%	-1.396%			
<u>1 Year</u>	4.831%	3.869%	-0.962%	3.778%	-1.053%			
<u>2 Year</u>	3.985%	3.869%	-0.116%	3.778%	-0.207%			
<u>3 Year</u>	3.658%	3.869%	0.211%	3.778%	0.120%			
<u>5 Year</u>	3.443%	3.869%	0.426%	3.778%	0.335%			
<u>7 Year</u>	3.451%	3.869%	0.418%	3.778%	0.327%			
<u>10 Year</u>	3.459%	3.869%	0.410%	3.778%	0.319%			
<u>20 Year</u>	3.869%	3.869%	0.000%	3.778%	-0.091%			
<u>30 Year</u>	3.778%	3.869%	-0.091%	3.778%	0.000%			