

<u>Maturity</u>	<u>Yields</u>							
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>		
<u>1 Month</u>	5.598%	5.598%	0.000%	5.317%	-0.281%	5.418%	-0.180%	
<u>3 Month</u>	5.317%	5.598%	-0.281%	5.317%	0.000%	5.418%	0.101%	
<u>6 Month</u>	5.418%	5.598%	-0.180%	5.317%	0.101%	5.418%	0.000%	
<u>1 Year</u>	5.267%	5.598%	-0.331%	5.317%	-0.050%	5.418%	-0.151%	
<u>2 Year</u>	4.568%	5.598%	-1.030%	5.317%	-0.749%	5.418%	-0.850%	
<u>3 Year</u>	4.246%	5.598%	-1.352%	5.317%	-1.071%	5.418%	-1.172%	
<u>5 Year</u>	3.938%	5.598%	-1.660%	5.317%	-1.379%	5.418%	-1.480%	
<u>7 Year</u>	3.879%	5.598%	-1.719%	5.317%	-1.438%	5.418%	-1.539%	
<u>10 Year</u>	3.810%	5.598%	-1.788%	5.317%	-1.507%	5.418%	-1.608%	
<u>20 Year</u>	4.148%	5.598%	-1.450%	5.317%	-1.169%	5.418%	-1.270%	
<u>30 Year</u>	3.969%	5.598%	-1.629%	5.317%	-1.348%	5.418%	-1.449%	
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>		
<u>1 Month</u>	5.598%	5.267%	-0.331%	4.568%	-1.030%	4.246%	-1.352%	
<u>3 Month</u>	5.317%	5.267%	-0.050%	4.568%	-0.749%	4.246%	-1.071%	
<u>6 Month</u>	5.418%	5.267%	-0.151%	4.568%	-0.850%	4.246%	-1.172%	
<u>1 Year</u>	5.267%	5.267%	0.000%	4.568%	-0.699%	4.246%	-1.021%	
<u>2 Year</u>	4.568%	5.267%	-0.699%	4.568%	0.000%	4.246%	-0.322%	
<u>3 Year</u>	4.246%	5.267%	-1.021%	4.568%	-0.322%	4.246%	0.000%	
<u>5 Year</u>	3.938%	5.267%	-1.329%	4.568%	-0.630%	4.246%	-0.308%	
<u>7 Year</u>	3.879%	5.267%	-1.388%	4.568%	-0.689%	4.246%	-0.367%	
<u>10 Year</u>	3.810%	5.267%	-1.457%	4.568%	-0.758%	4.246%	-0.436%	
<u>20 Year</u>	4.148%	5.267%	-1.119%	4.568%	-0.420%	4.246%	-0.098%	
<u>30 Year</u>	3.969%	5.267%	-1.298%	4.568%	-0.599%	4.246%	-0.277%	
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>		
<u>1 Month</u>	5.598%	3.938%	-1.660%	3.879%	-1.719%	3.810%	-1.788%	
<u>3 Month</u>	5.317%	3.938%	-1.379%	3.879%	-1.438%	3.810%	-1.507%	
<u>6 Month</u>	5.418%	3.938%	-1.480%	3.879%	-1.539%	3.810%	-1.608%	
<u>1 Year</u>	5.267%	3.938%	-1.329%	3.879%	-1.388%	3.810%	-1.457%	
<u>2 Year</u>	4.568%	3.938%	-0.630%	3.879%	-0.689%	3.810%	-0.758%	
<u>3 Year</u>	4.246%	3.938%	-0.308%	3.879%	-0.367%	3.810%	-0.436%	
<u>5 Year</u>	3.938%	3.938%	0.000%	3.879%	-0.059%	3.810%	-0.128%	
<u>7 Year</u>	3.879%	3.938%	-0.059%	3.879%	0.000%	3.810%	-0.069%	
<u>10 Year</u>	3.810%	3.938%	-0.128%	3.879%	-0.069%	3.810%	0.000%	
<u>20 Year</u>	4.148%	3.938%	0.210%	3.879%	0.269%	3.810%	0.338%	
<u>30 Year</u>	3.969%	3.938%	0.031%	3.879%	0.090%	3.810%	0.159%	
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>				
<u>1 Month</u>	5.598%	4.148%	-1.450%	3.969%	-1.629%			
<u>3 Month</u>	5.317%	4.148%	-1.169%	3.969%	-1.348%			
<u>6 Month</u>	5.418%	4.148%	-1.270%	3.969%	-1.449%			
<u>1 Year</u>	5.267%	4.148%	-1.119%	3.969%	-1.298%			
<u>2 Year</u>	4.568%	4.148%	-0.420%	3.969%	-0.599%			
<u>3 Year</u>	4.246%	4.148%	-0.098%	3.969%	-0.277%			
<u>5 Year</u>	3.938%	4.148%	0.210%	3.969%	0.031%			
<u>7 Year</u>	3.879%	4.148%	0.269%	3.969%	0.090%			
<u>10 Year</u>	3.810%	4.148%	0.338%	3.969%	0.159%			
<u>20 Year</u>	4.148%	4.148%	0.000%	3.969%	-0.179%			
<u>30 Year</u>	3.969%	4.148%	-0.179%	3.969%	0.000%			