

<u>Maturity</u>	<u>Yields</u>						
		1 Month		3 Months		6 Months	
1 Month	5.393%	5.393%	0.000%	5.482%	0.089%	5.539%	0.146%
3 Month	5.482%	5.393%	0.089%	5.482%	0.000%	5.539%	0.057%
6 Month	5.539%	5.393%	0.146%	5.482%	0.057%	5.539%	0.000%
1 Year	5.464%	5.393%	0.071%	5.482%	-0.018%	5.539%	-0.075%
2 Year	5.112%	5.393%	-0.281%	5.482%	-0.370%	5.539%	-0.427%
3 Year	4.804%	5.393%	-0.589%	5.482%	-0.678%	5.539%	-0.735%
5 Year	4.566%	5.393%	-0.827%	5.482%	-0.916%	5.539%	-0.973%
7 Year	4.528%	5.393%	-0.865%	5.482%	-0.954%	5.539%	-1.011%
10 Year	4.438%	5.393%	-0.955%	5.482%	-1.044%	5.539%	-1.101%
20 Year	4.715%	5.393%	-0.678%	5.482%	-0.767%	5.539%	-0.824%
30 Year	4.529%	5.393%	-0.864%	5.482%	-0.953%	5.539%	-1.010%
<u>Maturity</u>	<u>Yields</u>	1 YEAR		2 YEAR		3 YEAR	
1 Month	5.393%	5.464%	0.071%	5.112%	-0.281%	4.804%	-0.589%
3 Month	5.482%	5.464%	-0.018%	5.112%	-0.370%	4.804%	-0.678%
6 Month	5.539%	5.464%	-0.075%	5.112%	-0.427%	4.804%	-0.735%
1 Year	5.464%	5.464%	0.000%	5.112%	-0.352%	4.804%	-0.660%
2 Year	5.112%	5.464%	-0.352%	5.112%	0.000%	4.804%	-0.308%
3 Year	4.804%	5.464%	-0.660%	5.112%	-0.308%	4.804%	0.000%
5 Year	4.566%	5.464%	-0.898%	5.112%	-0.546%	4.804%	-0.238%
7 Year	4.528%	5.464%	-0.936%	5.112%	-0.584%	4.804%	-0.276%
10 Year	4.438%	5.464%	-1.026%	5.112%	-0.674%	4.804%	-0.366%
20 Year	4.715%	5.464%	-0.749%	5.112%	-0.397%	4.804%	-0.089%
30 Year	4.529%	5.464%	-0.935%	5.112%	-0.583%	4.804%	-0.275%
<u>Maturity</u>	<u>Yields</u>	5 YEAR		7 YEAR		10 YEAR	
1 Month	5.393%	4.566%	-0.827%	4.528%	-0.865%	4.438%	-0.955%
3 Month	5.482%	4.566%	-0.916%	4.528%	-0.954%	4.438%	-1.044%
6 Month	5.539%	4.566%	-0.973%	4.528%	-1.011%	4.438%	-1.101%
1 Year	5.464%	4.566%	-0.898%	4.528%	-0.936%	4.438%	-1.026%
2 Year	5.112%	4.566%	-0.546%	4.528%	-0.584%	4.438%	-0.674%
3 Year	4.804%	4.566%	-0.238%	4.528%	-0.276%	4.438%	-0.366%
5 Year	4.566%	4.566%	0.000%	4.528%	-0.038%	4.438%	-0.128%
7 Year	4.528%	4.566%	-0.038%	4.528%	0.000%	4.438%	-0.090%
10 Year	4.438%	4.566%	-0.128%	4.528%	-0.090%	4.438%	0.000%
20 Year	4.715%	4.566%	0.149%	4.528%	0.187%	4.438%	0.277%
30 Year	4.529%	4.566%	-0.037%	4.528%	0.001%	4.438%	0.091%
<u>Maturity</u>	<u>Yields</u>	20 YEAR		30 YEARS			
1 Month	5.393%	4.715%	-0.678%	4.529%	-0.864%		
3 Month	5.482%	4.715%	-0.767%	4.529%	-0.953%		
6 Month	5.539%	4.715%	-0.824%	4.529%	-1.010%		
1 Year	5.464%	4.715%	-0.749%	4.529%	-0.935%		
2 Year	5.112%	4.715%	-0.397%	4.529%	-0.583%		
3 Year	4.804%	4.715%	-0.089%	4.529%	-0.275%		
5 Year	4.566%	4.715%	0.149%	4.529%	-0.037%		
7 Year	4.528%	4.715%	0.187%	4.529%	0.001%		
10 Year	4.438%	4.715%	0.277%	4.529%	0.091%		
20 Year	4.715%	4.715%	0.000%	4.529%	-0.186%		
30 Year	4.529%	4.715%	-0.186%	4.529%	0.000%		