

<u>Maturity</u>	<u>Yields</u>						
		1 Month		3 Months		6 Months	
1 Month	5.431%	5.431%	0.000%	5.515%	0.084%	5.586%	0.155%
3 Month	5.515%	5.431%	0.084%	5.515%	0.000%	5.586%	0.071%
6 Month	5.586%	5.431%	0.155%	5.515%	0.071%	5.586%	0.000%
1 Year	5.438%	5.431%	0.007%	5.515%	-0.077%	5.586%	-0.148%
2 Year	5.081%	5.431%	-0.350%	5.515%	-0.434%	5.586%	-0.505%
3 Year	4.881%	5.431%	-0.550%	5.515%	-0.634%	5.586%	-0.705%
5 Year	4.751%	5.431%	-0.680%	5.515%	-0.764%	5.586%	-0.835%
7 Year	4.801%	5.431%	-0.630%	5.515%	-0.714%	5.586%	-0.785%
10 Year	4.795%	5.431%	-0.636%	5.515%	-0.720%	5.586%	-0.791%
20 Year	5.160%	5.431%	-0.271%	5.515%	-0.355%	5.586%	-0.426%
30 Year	4.960%	5.431%	-0.471%	5.515%	-0.555%	5.586%	-0.626%
<u>Maturity</u>	<u>Yields</u>	1 YEAR		2 YEAR		3 YEAR	
1 Month	5.431%	5.438%	0.007%	5.081%	-0.350%	4.881%	-0.550%
3 Month	5.515%	5.438%	-0.077%	5.081%	-0.434%	4.881%	-0.634%
6 Month	5.586%	5.438%	-0.148%	5.081%	-0.505%	4.881%	-0.705%
1 Year	5.438%	5.438%	0.000%	5.081%	-0.357%	4.881%	-0.557%
2 Year	5.081%	5.438%	-0.357%	5.081%	0.000%	4.881%	-0.200%
3 Year	4.881%	5.438%	-0.557%	5.081%	-0.200%	4.881%	0.000%
5 Year	4.751%	5.438%	-0.687%	5.081%	-0.330%	4.881%	-0.130%
7 Year	4.801%	5.438%	-0.637%	5.081%	-0.280%	4.881%	-0.080%
10 Year	4.795%	5.438%	-0.643%	5.081%	-0.286%	4.881%	-0.086%
20 Year	5.160%	5.438%	-0.278%	5.081%	0.079%	4.881%	0.279%
30 Year	4.960%	5.438%	-0.478%	5.081%	-0.121%	4.881%	0.079%
<u>Maturity</u>	<u>Yields</u>	5 YEAR		7 YEAR		10 YEAR	
1 Month	5.431%	4.751%	-0.680%	4.801%	-0.630%	4.795%	-0.636%
3 Month	5.515%	4.751%	-0.764%	4.801%	-0.714%	4.795%	-0.720%
6 Month	5.586%	4.751%	-0.835%	4.801%	-0.785%	4.795%	-0.791%
1 Year	5.438%	4.751%	-0.687%	4.801%	-0.637%	4.795%	-0.643%
2 Year	5.081%	4.751%	-0.330%	4.801%	-0.280%	4.795%	-0.286%
3 Year	4.881%	4.751%	-0.130%	4.801%	-0.080%	4.795%	-0.086%
5 Year	4.751%	4.751%	0.000%	4.801%	0.050%	4.795%	0.044%
7 Year	4.801%	4.751%	0.050%	4.801%	0.000%	4.795%	-0.006%
10 Year	4.795%	4.751%	0.044%	4.801%	-0.006%	4.795%	0.000%
20 Year	5.160%	4.751%	0.409%	4.801%	0.359%	4.795%	0.365%
30 Year	4.960%	4.751%	0.209%	4.801%	0.159%	4.795%	0.165%
<u>Maturity</u>	<u>Yields</u>	20 YEAR		30 YEARS			
1 Month	5.431%	5.160%	-0.271%	4.960%	-0.471%		
3 Month	5.515%	5.160%	-0.355%	4.960%	-0.555%		
6 Month	5.586%	5.160%	-0.426%	4.960%	-0.626%		
1 Year	5.438%	5.160%	-0.278%	4.960%	-0.478%		
2 Year	5.081%	5.160%	0.079%	4.960%	-0.121%		
3 Year	4.881%	5.160%	0.279%	4.960%	0.079%		
5 Year	4.751%	5.160%	0.409%	4.960%	0.209%		
7 Year	4.801%	5.160%	0.359%	4.960%	0.159%		
10 Year	4.795%	5.160%	0.365%	4.960%	0.165%		
20 Year	5.160%	5.160%	0.000%	4.960%	-0.200%		
30 Year	4.960%	5.160%	-0.200%	4.960%	0.000%		