

<u>Maturity</u>	<u>Yields</u>							
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>		
<u>1 Month</u>	5.421%	5.421%	0.000%	5.474%	0.053%	5.547%	0.126%	
<u>3 Month</u>	5.474%	5.421%	0.053%	5.474%	0.000%	5.547%	0.073%	
<u>6 Month</u>	5.547%	5.421%	0.126%	5.474%	0.073%	5.547%	0.000%	
<u>1 Year</u>	5.420%	5.421%	-0.001%	5.474%	-0.054%	5.547%	-0.127%	
<u>2 Year</u>	5.071%	5.421%	-0.350%	5.474%	-0.403%	5.547%	-0.476%	
<u>3 Year</u>	4.913%	5.421%	-0.508%	5.474%	-0.561%	5.547%	-0.634%	
<u>5 Year</u>	4.855%	5.421%	-0.566%	5.474%	-0.619%	5.547%	-0.692%	
<u>7 Year</u>	4.917%	5.421%	-0.504%	5.474%	-0.557%	5.547%	-0.630%	
<u>10 Year</u>	4.914%	5.421%	-0.507%	5.474%	-0.560%	5.547%	-0.633%	
<u>20 Year</u>	5.289%	5.421%	-0.132%	5.474%	-0.185%	5.547%	-0.258%	
<u>30 Year</u>	5.078%	5.421%	-0.343%	5.474%	-0.396%	5.547%	-0.469%	
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>		
<u>1 Month</u>	5.421%	5.420%	-0.001%	5.071%	-0.350%	4.913%	-0.508%	
<u>3 Month</u>	5.474%	5.420%	-0.054%	5.071%	-0.403%	4.913%	-0.561%	
<u>6 Month</u>	5.547%	5.420%	-0.127%	5.071%	-0.476%	4.913%	-0.634%	
<u>1 Year</u>	5.420%	5.420%	0.000%	5.071%	-0.349%	4.913%	-0.507%	
<u>2 Year</u>	5.071%	5.420%	-0.349%	5.071%	0.000%	4.913%	-0.158%	
<u>3 Year</u>	4.913%	5.420%	-0.507%	5.071%	-0.158%	4.913%	0.000%	
<u>5 Year</u>	4.855%	5.420%	-0.565%	5.071%	-0.216%	4.913%	-0.058%	
<u>7 Year</u>	4.917%	5.420%	-0.503%	5.071%	-0.154%	4.913%	0.004%	
<u>10 Year</u>	4.914%	5.420%	-0.506%	5.071%	-0.157%	4.913%	0.001%	
<u>20 Year</u>	5.289%	5.420%	-0.131%	5.071%	0.218%	4.913%	0.376%	
<u>30 Year</u>	5.078%	5.420%	-0.342%	5.071%	0.007%	4.913%	0.165%	
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>		
<u>1 Month</u>	5.421%	4.855%	-0.566%	4.917%	-0.504%	4.914%	-0.507%	
<u>3 Month</u>	5.474%	4.855%	-0.619%	4.917%	-0.557%	4.914%	-0.560%	
<u>6 Month</u>	5.547%	4.855%	-0.692%	4.917%	-0.630%	4.914%	-0.633%	
<u>1 Year</u>	5.420%	4.855%	-0.565%	4.917%	-0.503%	4.914%	-0.506%	
<u>2 Year</u>	5.071%	4.855%	-0.216%	4.917%	-0.154%	4.914%	-0.157%	
<u>3 Year</u>	4.913%	4.855%	-0.058%	4.917%	0.004%	4.914%	0.001%	
<u>5 Year</u>	4.855%	4.855%	0.000%	4.917%	0.062%	4.914%	0.059%	
<u>7 Year</u>	4.917%	4.855%	0.062%	4.917%	0.000%	4.914%	-0.003%	
<u>10 Year</u>	4.914%	4.855%	0.059%	4.917%	-0.003%	4.914%	0.000%	
<u>20 Year</u>	5.289%	4.855%	0.434%	4.917%	0.372%	4.914%	0.375%	
<u>30 Year</u>	5.078%	4.855%	0.223%	4.917%	0.161%	4.914%	0.164%	
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>				
<u>1 Month</u>	5.421%	5.289%	-0.132%	5.078%	-0.343%			
<u>3 Month</u>	5.474%	5.289%	-0.185%	5.078%	-0.396%			
<u>6 Month</u>	5.547%	5.289%	-0.258%	5.078%	-0.469%			
<u>1 Year</u>	5.420%	5.289%	-0.131%	5.078%	-0.342%			
<u>2 Year</u>	5.071%	5.289%	0.218%	5.078%	0.007%			
<u>3 Year</u>	4.913%	5.289%	0.376%	5.078%	0.165%			
<u>5 Year</u>	4.855%	5.289%	0.434%	5.078%	0.223%			
<u>7 Year</u>	4.917%	5.289%	0.372%	5.078%	0.161%			
<u>10 Year</u>	4.914%	5.289%	0.375%	5.078%	0.164%			
<u>20 Year</u>	5.289%	5.289%	0.000%	5.078%	-0.211%			
<u>30 Year</u>	5.078%	5.289%	-0.211%	5.078%	0.000%			