

<u>Maturity</u>	<u>Yields</u>							
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>		
<u>1 Month</u>	5.408%	5.408%	0.000%	5.474%	0.066%	5.547%	0.139%	
<u>3 Month</u>	5.474%	5.408%	0.066%	5.474%	0.000%	5.547%	0.073%	
<u>6 Month</u>	5.547%	5.408%	0.139%	5.474%	0.073%	5.547%	0.000%	
<u>1 Year</u>	5.416%	5.408%	0.008%	5.474%	-0.058%	5.547%	-0.131%	
<u>2 Year</u>	5.015%	5.408%	-0.393%	5.474%	-0.459%	5.547%	-0.532%	
<u>3 Year</u>	4.848%	5.408%	-0.560%	5.474%	-0.626%	5.547%	-0.699%	
<u>5 Year</u>	4.774%	5.408%	-0.634%	5.474%	-0.700%	5.547%	-0.773%	
<u>7 Year</u>	4.851%	5.408%	-0.557%	5.474%	-0.623%	5.547%	-0.696%	
<u>10 Year</u>	4.845%	5.408%	-0.563%	5.474%	-0.629%	5.547%	-0.702%	
<u>20 Year</u>	5.215%	5.408%	-0.193%	5.474%	-0.259%	5.547%	-0.332%	
<u>30 Year</u>	5.018%	5.408%	-0.390%	5.474%	-0.456%	5.547%	-0.529%	
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>		
<u>1 Month</u>	5.408%	5.416%	0.008%	5.015%	-0.393%	4.848%	-0.560%	
<u>3 Month</u>	5.474%	5.416%	-0.058%	5.015%	-0.459%	4.848%	-0.626%	
<u>6 Month</u>	5.547%	5.416%	-0.131%	5.015%	-0.532%	4.848%	-0.699%	
<u>1 Year</u>	5.416%	5.416%	0.000%	5.015%	-0.401%	4.848%	-0.568%	
<u>2 Year</u>	5.015%	5.416%	-0.401%	5.015%	0.000%	4.848%	-0.167%	
<u>3 Year</u>	4.848%	5.416%	-0.568%	5.015%	-0.167%	4.848%	0.000%	
<u>5 Year</u>	4.774%	5.416%	-0.642%	5.015%	-0.241%	4.848%	-0.074%	
<u>7 Year</u>	4.851%	5.416%	-0.565%	5.015%	-0.164%	4.848%	0.003%	
<u>10 Year</u>	4.845%	5.416%	-0.571%	5.015%	-0.170%	4.848%	-0.003%	
<u>20 Year</u>	5.215%	5.416%	-0.201%	5.015%	0.200%	4.848%	0.367%	
<u>30 Year</u>	5.018%	5.416%	-0.398%	5.015%	0.003%	4.848%	0.170%	
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>		
<u>1 Month</u>	5.408%	4.774%	-0.634%	4.851%	-0.557%	4.845%	-0.563%	
<u>3 Month</u>	5.474%	4.774%	-0.700%	4.851%	-0.623%	4.845%	-0.629%	
<u>6 Month</u>	5.547%	4.774%	-0.773%	4.851%	-0.696%	4.845%	-0.702%	
<u>1 Year</u>	5.416%	4.774%	-0.642%	4.851%	-0.565%	4.845%	-0.571%	
<u>2 Year</u>	5.015%	4.774%	-0.241%	4.851%	-0.164%	4.845%	-0.170%	
<u>3 Year</u>	4.848%	4.774%	-0.074%	4.851%	0.003%	4.845%	-0.003%	
<u>5 Year</u>	4.774%	4.774%	0.000%	4.851%	0.077%	4.845%	0.071%	
<u>7 Year</u>	4.851%	4.774%	0.077%	4.851%	0.000%	4.845%	-0.006%	
<u>10 Year</u>	4.845%	4.774%	0.071%	4.851%	-0.006%	4.845%	0.000%	
<u>20 Year</u>	5.215%	4.774%	0.441%	4.851%	0.364%	4.845%	0.370%	
<u>30 Year</u>	5.018%	4.774%	0.244%	4.851%	0.167%	4.845%	0.173%	
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>				
<u>1 Month</u>	5.408%	5.215%	-0.193%	5.018%	-0.390%			
<u>3 Month</u>	5.474%	5.215%	-0.259%	5.018%	-0.456%			
<u>6 Month</u>	5.547%	5.215%	-0.332%	5.018%	-0.529%			
<u>1 Year</u>	5.416%	5.215%	-0.201%	5.018%	-0.398%			
<u>2 Year</u>	5.015%	5.215%	0.200%	5.018%	0.003%			
<u>3 Year</u>	4.848%	5.215%	0.367%	5.018%	0.170%			
<u>5 Year</u>	4.774%	5.215%	0.441%	5.018%	0.244%			
<u>7 Year</u>	4.851%	5.215%	0.364%	5.018%	0.167%			
<u>10 Year</u>	4.845%	5.215%	0.370%	5.018%	0.173%			
<u>20 Year</u>	5.215%	5.215%	0.000%	5.018%	-0.197%			
<u>30 Year</u>	5.018%	5.215%	-0.197%	5.018%	0.000%			