

<u>Maturity</u>	<u>Yields</u>							
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>		
<u>1 Month</u>	5.400%	5.400%	0.000%	5.430%	0.030%	5.477%	0.077%	
<u>3 Month</u>	5.430%	5.400%	0.030%	5.430%	0.000%	5.477%	0.047%	
<u>6 Month</u>	5.477%	5.400%	0.077%	5.430%	0.047%	5.477%	0.000%	
<u>1 Year</u>	5.293%	5.400%	-0.107%	5.430%	-0.137%	5.477%	-0.184%	
<u>2 Year</u>	4.845%	5.400%	-0.555%	5.430%	-0.585%	5.477%	-0.632%	
<u>3 Year</u>	4.644%	5.400%	-0.756%	5.430%	-0.786%	5.477%	-0.833%	
<u>5 Year</u>	4.507%	5.400%	-0.893%	5.430%	-0.923%	5.477%	-0.970%	
<u>7 Year</u>	4.564%	5.400%	-0.836%	5.430%	-0.866%	5.477%	-0.913%	
<u>10 Year</u>	4.577%	5.400%	-0.823%	5.430%	-0.853%	5.477%	-0.900%	
<u>20 Year</u>	4.947%	5.400%	-0.453%	5.430%	-0.483%	5.477%	-0.530%	
<u>30 Year</u>	4.770%	5.400%	-0.630%	5.430%	-0.660%	5.477%	-0.707%	
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>		
<u>1 Month</u>	5.400%	5.293%	-0.107%	4.845%	-0.555%	4.644%	-0.756%	
<u>3 Month</u>	5.430%	5.293%	-0.137%	4.845%	-0.585%	4.644%	-0.786%	
<u>6 Month</u>	5.477%	5.293%	-0.184%	4.845%	-0.632%	4.644%	-0.833%	
<u>1 Year</u>	5.293%	5.293%	0.000%	4.845%	-0.448%	4.644%	-0.649%	
<u>2 Year</u>	4.845%	5.293%	-0.448%	4.845%	0.000%	4.644%	-0.201%	
<u>3 Year</u>	4.644%	5.293%	-0.649%	4.845%	-0.201%	4.644%	0.000%	
<u>5 Year</u>	4.507%	5.293%	-0.786%	4.845%	-0.338%	4.644%	-0.137%	
<u>7 Year</u>	4.564%	5.293%	-0.729%	4.845%	-0.281%	4.644%	-0.080%	
<u>10 Year</u>	4.577%	5.293%	-0.716%	4.845%	-0.268%	4.644%	-0.067%	
<u>20 Year</u>	4.947%	5.293%	-0.346%	4.845%	0.102%	4.644%	0.303%	
<u>30 Year</u>	4.770%	5.293%	-0.523%	4.845%	-0.075%	4.644%	0.126%	
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>		
<u>1 Month</u>	5.400%	4.507%	-0.893%	4.564%	-0.836%	4.577%	-0.823%	
<u>3 Month</u>	5.430%	4.507%	-0.923%	4.564%	-0.866%	4.577%	-0.853%	
<u>6 Month</u>	5.477%	4.507%	-0.970%	4.564%	-0.913%	4.577%	-0.900%	
<u>1 Year</u>	5.293%	4.507%	-0.786%	4.564%	-0.729%	4.577%	-0.716%	
<u>2 Year</u>	4.845%	4.507%	-0.338%	4.564%	-0.281%	4.577%	-0.268%	
<u>3 Year</u>	4.644%	4.507%	-0.137%	4.564%	-0.080%	4.577%	-0.067%	
<u>5 Year</u>	4.507%	4.507%	0.000%	4.564%	0.057%	4.577%	0.070%	
<u>7 Year</u>	4.564%	4.507%	0.057%	4.564%	0.000%	4.577%	0.013%	
<u>10 Year</u>	4.577%	4.507%	0.070%	4.564%	0.013%	4.577%	0.000%	
<u>20 Year</u>	4.947%	4.507%	0.440%	4.564%	0.383%	4.577%	0.370%	
<u>30 Year</u>	4.770%	4.507%	0.263%	4.564%	0.206%	4.577%	0.193%	
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>				
<u>1 Month</u>	5.400%	4.947%	-0.453%	4.770%	-0.630%			
<u>3 Month</u>	5.430%	4.947%	-0.483%	4.770%	-0.660%			
<u>6 Month</u>	5.477%	4.947%	-0.530%	4.770%	-0.707%			
<u>1 Year</u>	5.293%	4.947%	-0.346%	4.770%	-0.523%			
<u>2 Year</u>	4.845%	4.947%	0.102%	4.770%	-0.075%			
<u>3 Year</u>	4.644%	4.947%	0.303%	4.770%	0.126%			
<u>5 Year</u>	4.507%	4.947%	0.440%	4.770%	0.263%			
<u>7 Year</u>	4.564%	4.947%	0.383%	4.770%	0.206%			
<u>10 Year</u>	4.577%	4.947%	0.370%	4.770%	0.193%			
<u>20 Year</u>	4.947%	4.947%	0.000%	4.770%	-0.177%			
<u>30 Year</u>	4.770%	4.947%	-0.177%	4.770%	0.000%			