

<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%	5.415%	0.015%	5.516%	0.116%	
<u>3 Month</u>	5.415%	5.400%	0.015%	5.415%	0.000%	5.516%	0.101%	
<u>6 Month</u>	5.516%	5.400%	0.116%	5.415%	0.101%	5.516%	0.000%	
<u>1 Year</u>	5.434%	5.400%	0.034%	5.415%	0.019%	5.516%	-0.082%	
<u>2 Year</u>	5.069%	5.400%	-0.331%	5.415%	-0.346%	5.516%	-0.447%	
<u>3 Year</u>	4.840%	5.400%	-0.560%	5.415%	-0.575%	5.516%	-0.676%	
<u>5 Year</u>	4.680%	5.400%	-0.720%	5.415%	-0.735%	5.516%	-0.836%	
<u>7 Year</u>	4.707%	5.400%	-0.693%	5.415%	-0.708%	5.516%	-0.809%	
<u>10 Year</u>	4.648%	5.400%	-0.752%	5.415%	-0.767%	5.516%	-0.868%	
<u>20 Year</u>	4.976%	5.400%	-0.424%	5.415%	-0.439%	5.516%	-0.540%	
<u>30 Year</u>	4.766%	5.400%	-0.634%	5.415%	-0.649%	5.516%	-0.750%	
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>		
<u>1 Month</u>	5.400%	5.434%	0.034%	5.069%	-0.331%	4.840%	-0.560%	
<u>3 Month</u>	5.415%	5.434%	0.019%	5.069%	-0.346%	4.840%	-0.575%	
<u>6 Month</u>	5.516%	5.434%	-0.082%	5.069%	-0.447%	4.840%	-0.676%	
<u>1 Year</u>	5.434%	5.434%	0.000%	5.069%	-0.365%	4.840%	-0.594%	
<u>2 Year</u>	5.069%	5.434%	-0.365%	5.069%	0.000%	4.840%	-0.229%	
<u>3 Year</u>	4.840%	5.434%	-0.594%	5.069%	-0.229%	4.840%	0.000%	
<u>5 Year</u>	4.680%	5.434%	-0.754%	5.069%	-0.389%	4.840%	-0.160%	
<u>7 Year</u>	4.707%	5.434%	-0.727%	5.069%	-0.362%	4.840%	-0.133%	
<u>10 Year</u>	4.648%	5.434%	-0.786%	5.069%	-0.421%	4.840%	-0.192%	
<u>20 Year</u>	4.976%	5.434%	-0.458%	5.069%	-0.093%	4.840%	0.136%	
<u>30 Year</u>	4.766%	5.434%	-0.668%	5.069%	-0.303%	4.840%	-0.074%	
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>		
<u>1 Month</u>	5.400%	4.680%	-0.720%	4.707%	-0.693%	4.648%	-0.752%	
<u>3 Month</u>	5.415%	4.680%	-0.735%	4.707%	-0.708%	4.648%	-0.767%	
<u>6 Month</u>	5.516%	4.680%	-0.836%	4.707%	-0.809%	4.648%	-0.868%	
<u>1 Year</u>	5.434%	4.680%	-0.754%	4.707%	-0.727%	4.648%	-0.786%	
<u>2 Year</u>	5.069%	4.680%	-0.389%	4.707%	-0.362%	4.648%	-0.421%	
<u>3 Year</u>	4.840%	4.680%	-0.160%	4.707%	-0.133%	4.648%	-0.192%	
<u>5 Year</u>	4.680%	4.680%	0.000%	4.707%	0.027%	4.648%	-0.032%	
<u>7 Year</u>	4.707%	4.680%	0.027%	4.707%	0.000%	4.648%	-0.059%	
<u>10 Year</u>	4.648%	4.680%	-0.032%	4.707%	-0.059%	4.648%	0.000%	
<u>20 Year</u>	4.976%	4.680%	0.296%	4.707%	0.269%	4.648%	0.328%	
<u>30 Year</u>	4.766%	4.680%	0.086%	4.707%	0.059%	4.648%	0.118%	
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>				
<u>1 Month</u>	5.400%	4.976%	-0.424%	4.766%	-0.634%			
<u>3 Month</u>	5.415%	4.976%	-0.439%	4.766%	-0.649%			
<u>6 Month</u>	5.516%	4.976%	-0.540%	4.766%	-0.750%			
<u>1 Year</u>	5.434%	4.976%	-0.458%	4.766%	-0.668%			
<u>2 Year</u>	5.069%	4.976%	-0.093%	4.766%	-0.303%			
<u>3 Year</u>	4.840%	4.976%	0.136%	4.766%	-0.074%			
<u>5 Year</u>	4.680%	4.976%	0.296%	4.766%	0.086%			
<u>7 Year</u>	4.707%	4.976%	0.269%	4.766%	0.059%			
<u>10 Year</u>	4.648%	4.976%	0.328%	4.766%	0.118%			
<u>20 Year</u>	4.976%	4.976%	0.000%	4.766%	-0.210%			
<u>30 Year</u>	4.766%	4.976%	-0.210%	4.766%	0.000%			