

<u>Maturity</u>	<u>Yields</u>							
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>		
<u>1 Month</u>	5.416%	5.416%	0.000%	5.413%	-0.003%	5.449%	0.033%	
<u>3 Month</u>	5.413%	5.416%	-0.003%	5.413%	0.000%	5.449%	0.036%	
<u>6 Month</u>	5.449%	5.416%	0.033%	5.413%	0.036%	5.449%	0.000%	
<u>1 Year</u>	5.271%	5.416%	-0.145%	5.413%	-0.142%	5.449%	-0.178%	
<u>2 Year</u>	4.892%	5.416%	-0.524%	5.413%	-0.521%	5.449%	-0.557%	
<u>3 Year</u>	4.628%	5.416%	-0.788%	5.413%	-0.785%	5.449%	-0.821%	
<u>5 Year</u>	4.453%	5.416%	-0.963%	5.413%	-0.960%	5.449%	-0.996%	
<u>7 Year</u>	4.486%	5.416%	-0.930%	5.413%	-0.927%	5.449%	-0.963%	
<u>10 Year</u>	4.455%	5.416%	-0.961%	5.413%	-0.958%	5.449%	-0.994%	
<u>20 Year</u>	4.821%	5.416%	-0.595%	5.413%	-0.592%	5.449%	-0.628%	
<u>30 Year</u>	4.616%	5.416%	-0.800%	5.413%	-0.797%	5.449%	-0.833%	
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>		
<u>1 Month</u>	5.416%	5.271%	-0.145%	4.892%	-0.524%	4.628%	-0.788%	
<u>3 Month</u>	5.413%	5.271%	-0.142%	4.892%	-0.521%	4.628%	-0.785%	
<u>6 Month</u>	5.449%	5.271%	-0.178%	4.892%	-0.557%	4.628%	-0.821%	
<u>1 Year</u>	5.271%	5.271%	0.000%	4.892%	-0.379%	4.628%	-0.643%	
<u>2 Year</u>	4.892%	5.271%	-0.379%	4.892%	0.000%	4.628%	-0.264%	
<u>3 Year</u>	4.628%	5.271%	-0.643%	4.892%	-0.264%	4.628%	0.000%	
<u>5 Year</u>	4.453%	5.271%	-0.818%	4.892%	-0.439%	4.628%	-0.175%	
<u>7 Year</u>	4.486%	5.271%	-0.785%	4.892%	-0.406%	4.628%	-0.142%	
<u>10 Year</u>	4.455%	5.271%	-0.816%	4.892%	-0.437%	4.628%	-0.173%	
<u>20 Year</u>	4.821%	5.271%	-0.450%	4.892%	-0.071%	4.628%	0.193%	
<u>30 Year</u>	4.616%	5.271%	-0.655%	4.892%	-0.276%	4.628%	-0.012%	
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>		
<u>1 Month</u>	5.416%	4.453%	-0.963%	4.486%	-0.930%	4.455%	-0.961%	
<u>3 Month</u>	5.413%	4.453%	-0.960%	4.486%	-0.927%	4.455%	-0.958%	
<u>6 Month</u>	5.449%	4.453%	-0.996%	4.486%	-0.963%	4.455%	-0.994%	
<u>1 Year</u>	5.271%	4.453%	-0.818%	4.486%	-0.785%	4.455%	-0.816%	
<u>2 Year</u>	4.892%	4.453%	-0.439%	4.486%	-0.406%	4.455%	-0.437%	
<u>3 Year</u>	4.628%	4.453%	-0.175%	4.486%	-0.142%	4.455%	-0.173%	
<u>5 Year</u>	4.453%	4.453%	0.000%	4.486%	0.033%	4.455%	0.002%	
<u>7 Year</u>	4.486%	4.453%	0.033%	4.486%	0.000%	4.455%	-0.031%	
<u>10 Year</u>	4.455%	4.453%	0.002%	4.486%	-0.031%	4.455%	0.000%	
<u>20 Year</u>	4.821%	4.453%	0.368%	4.486%	0.335%	4.455%	0.366%	
<u>30 Year</u>	4.616%	4.453%	0.163%	4.486%	0.130%	4.455%	0.161%	
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>				
<u>1 Month</u>	5.416%	4.821%	-0.595%	4.616%	-0.800%			
<u>3 Month</u>	5.413%	4.821%	-0.592%	4.616%	-0.797%			
<u>6 Month</u>	5.449%	4.821%	-0.628%	4.616%	-0.833%			
<u>1 Year</u>	5.271%	4.821%	-0.450%	4.616%	-0.655%			
<u>2 Year</u>	4.892%	4.821%	-0.071%	4.616%	-0.276%			
<u>3 Year</u>	4.628%	4.821%	0.193%	4.616%	-0.012%			
<u>5 Year</u>	4.453%	4.821%	0.368%	4.616%	0.163%			
<u>7 Year</u>	4.486%	4.821%	0.335%	4.616%	0.130%			
<u>10 Year</u>	4.455%	4.821%	0.366%	4.616%	0.161%			
<u>20 Year</u>	4.821%	4.821%	0.000%	4.616%	-0.205%			
<u>30 Year</u>	4.616%	4.821%	-0.205%	4.616%	0.000%			