

<u>Maturity</u>	<u>Yields</u>							
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>		
<u>1 Month</u>	5.377%	5.377%	0.000%	5.393%	0.016%	5.335%	-0.042%	
<u>3 Month</u>	5.393%	5.377%	0.016%	5.393%	0.000%	5.335%	-0.058%	
<u>6 Month</u>	5.335%	5.377%	-0.042%	5.393%	-0.058%	5.335%	0.000%	
<u>1 Year</u>	4.977%	5.377%	-0.400%	5.393%	-0.416%	5.335%	-0.358%	
<u>2 Year</u>	4.449%	5.377%	-0.928%	5.393%	-0.944%	5.335%	-0.886%	
<u>3 Year</u>	4.125%	5.377%	-1.252%	5.393%	-1.268%	5.335%	-1.210%	
<u>5 Year</u>	3.914%	5.377%	-1.463%	5.393%	-1.479%	5.335%	-1.421%	
<u>7 Year</u>	3.943%	5.377%	-1.434%	5.393%	-1.450%	5.335%	-1.392%	
<u>10 Year</u>	3.915%	5.377%	-1.462%	5.393%	-1.478%	5.335%	-1.420%	
<u>20 Year</u>	4.195%	5.377%	-1.182%	5.393%	-1.198%	5.335%	-1.140%	
<u>30 Year</u>	4.012%	5.377%	-1.365%	5.393%	-1.381%	5.335%	-1.323%	
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>		
<u>1 Month</u>	5.377%	4.977%	-0.400%	4.449%	-0.928%	4.125%	-1.252%	
<u>3 Month</u>	5.393%	4.977%	-0.416%	4.449%	-0.944%	4.125%	-1.268%	
<u>6 Month</u>	5.335%	4.977%	-0.358%	4.449%	-0.886%	4.125%	-1.210%	
<u>1 Year</u>	4.977%	4.977%	0.000%	4.449%	-0.528%	4.125%	-0.852%	
<u>2 Year</u>	4.449%	4.977%	-0.528%	4.449%	0.000%	4.125%	-0.324%	
<u>3 Year</u>	4.125%	4.977%	-0.852%	4.449%	-0.324%	4.125%	0.000%	
<u>5 Year</u>	3.914%	4.977%	-1.063%	4.449%	-0.535%	4.125%	-0.211%	
<u>7 Year</u>	3.943%	4.977%	-1.034%	4.449%	-0.506%	4.125%	-0.182%	
<u>10 Year</u>	3.915%	4.977%	-1.062%	4.449%	-0.534%	4.125%	-0.210%	
<u>20 Year</u>	4.195%	4.977%	-0.782%	4.449%	-0.254%	4.125%	0.070%	
<u>30 Year</u>	4.012%	4.977%	-0.965%	4.449%	-0.437%	4.125%	-0.113%	
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>		
<u>1 Month</u>	5.377%	3.914%	-1.463%	3.943%	-1.434%	3.915%	-1.462%	
<u>3 Month</u>	5.393%	3.914%	-1.479%	3.943%	-1.450%	3.915%	-1.478%	
<u>6 Month</u>	5.335%	3.914%	-1.421%	3.943%	-1.392%	3.915%	-1.420%	
<u>1 Year</u>	4.977%	3.914%	-1.063%	3.943%	-1.034%	3.915%	-1.062%	
<u>2 Year</u>	4.449%	3.914%	-0.535%	3.943%	-0.506%	3.915%	-0.534%	
<u>3 Year</u>	4.125%	3.914%	-0.211%	3.943%	-0.182%	3.915%	-0.210%	
<u>5 Year</u>	3.914%	3.914%	0.000%	3.943%	0.029%	3.915%	0.001%	
<u>7 Year</u>	3.943%	3.914%	0.029%	3.943%	0.000%	3.915%	-0.028%	
<u>10 Year</u>	3.915%	3.914%	0.001%	3.943%	-0.028%	3.915%	0.000%	
<u>20 Year</u>	4.195%	3.914%	0.281%	3.943%	0.252%	3.915%	0.280%	
<u>30 Year</u>	4.012%	3.914%	0.098%	3.943%	0.069%	3.915%	0.097%	
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>				
<u>1 Month</u>	5.377%	4.195%	-1.182%	4.012%	-1.365%			
<u>3 Month</u>	5.393%	4.195%	-1.198%	4.012%	-1.381%			
<u>6 Month</u>	5.335%	4.195%	-1.140%	4.012%	-1.323%			
<u>1 Year</u>	4.977%	4.195%	-0.782%	4.012%	-0.965%			
<u>2 Year</u>	4.449%	4.195%	-0.254%	4.012%	-0.437%			
<u>3 Year</u>	4.125%	4.195%	0.070%	4.012%	-0.113%			
<u>5 Year</u>	3.914%	4.195%	0.281%	4.012%	0.098%			
<u>7 Year</u>	3.943%	4.195%	0.252%	4.012%	0.069%			
<u>10 Year</u>	3.915%	4.195%	0.280%	4.012%	0.097%			
<u>20 Year</u>	4.195%	4.195%	0.000%	4.012%	-0.183%			
<u>30 Year</u>	4.012%	4.195%	-0.183%	4.012%	0.000%			