

<u>Maturity</u>	<u>Yields</u>							
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>		
<u>1 Month</u>	5.380%	5.380%	0.000%	5.382%	0.002%	5.297%	-0.083%	
<u>3 Month</u>	5.382%	5.380%	0.002%	5.382%	0.000%	5.297%	-0.085%	
<u>6 Month</u>	5.297%	5.380%	-0.083%	5.382%	-0.085%	5.297%	0.000%	
<u>1 Year</u>	4.848%	5.380%	-0.532%	5.382%	-0.534%	5.297%	-0.449%	
<u>2 Year</u>	4.329%	5.380%	-1.051%	5.382%	-1.053%	5.297%	-0.968%	
<u>3 Year</u>	4.045%	5.380%	-1.335%	5.382%	-1.337%	5.297%	-1.252%	
<u>5 Year</u>	3.879%	5.380%	-1.501%	5.382%	-1.503%	5.297%	-1.418%	
<u>7 Year</u>	3.916%	5.380%	-1.464%	5.382%	-1.466%	5.297%	-1.381%	
<u>10 Year</u>	3.901%	5.380%	-1.479%	5.382%	-1.481%	5.297%	-1.396%	
<u>20 Year</u>	4.217%	5.380%	-1.163%	5.382%	-1.165%	5.297%	-1.080%	
<u>30 Year</u>	4.053%	5.380%	-1.327%	5.382%	-1.329%	5.297%	-1.244%	
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>		
<u>1 Month</u>	5.380%	4.848%	-0.532%	4.329%	-1.051%	4.045%	-1.335%	
<u>3 Month</u>	5.382%	4.848%	-0.534%	4.329%	-1.053%	4.045%	-1.337%	
<u>6 Month</u>	5.297%	4.848%	-0.449%	4.329%	-0.968%	4.045%	-1.252%	
<u>1 Year</u>	4.848%	4.848%	0.000%	4.329%	-0.519%	4.045%	-0.803%	
<u>2 Year</u>	4.329%	4.848%	-0.519%	4.329%	0.000%	4.045%	-0.284%	
<u>3 Year</u>	4.045%	4.848%	-0.803%	4.329%	-0.284%	4.045%	0.000%	
<u>5 Year</u>	3.879%	4.848%	-0.969%	4.329%	-0.450%	4.045%	-0.166%	
<u>7 Year</u>	3.916%	4.848%	-0.932%	4.329%	-0.413%	4.045%	-0.129%	
<u>10 Year</u>	3.901%	4.848%	-0.947%	4.329%	-0.428%	4.045%	-0.144%	
<u>20 Year</u>	4.217%	4.848%	-0.631%	4.329%	-0.112%	4.045%	0.172%	
<u>30 Year</u>	4.053%	4.848%	-0.795%	4.329%	-0.276%	4.045%	0.008%	
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>		
<u>1 Month</u>	5.380%	3.879%	-1.501%	3.916%	-1.464%	3.901%	-1.479%	
<u>3 Month</u>	5.382%	3.879%	-1.503%	3.916%	-1.466%	3.901%	-1.481%	
<u>6 Month</u>	5.297%	3.879%	-1.418%	3.916%	-1.381%	3.901%	-1.396%	
<u>1 Year</u>	4.848%	3.879%	-0.969%	3.916%	-0.932%	3.901%	-0.947%	
<u>2 Year</u>	4.329%	3.879%	-0.450%	3.916%	-0.413%	3.901%	-0.428%	
<u>3 Year</u>	4.045%	3.879%	-0.166%	3.916%	-0.129%	3.901%	-0.144%	
<u>5 Year</u>	3.879%	3.879%	0.000%	3.916%	0.037%	3.901%	0.022%	
<u>7 Year</u>	3.916%	3.879%	0.037%	3.916%	0.000%	3.901%	-0.015%	
<u>10 Year</u>	3.901%	3.879%	0.022%	3.916%	-0.015%	3.901%	0.000%	
<u>20 Year</u>	4.217%	3.879%	0.338%	3.916%	0.301%	3.901%	0.316%	
<u>30 Year</u>	4.053%	3.879%	0.174%	3.916%	0.137%	3.901%	0.152%	
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>				
<u>1 Month</u>	5.380%	4.217%	-1.163%	4.053%	-1.327%			
<u>3 Month</u>	5.382%	4.217%	-1.165%	4.053%	-1.329%			
<u>6 Month</u>	5.297%	4.217%	-1.080%	4.053%	-1.244%			
<u>1 Year</u>	4.848%	4.217%	-0.631%	4.053%	-0.795%			
<u>2 Year</u>	4.329%	4.217%	-0.112%	4.053%	-0.276%			
<u>3 Year</u>	4.045%	4.217%	0.172%	4.053%	0.008%			
<u>5 Year</u>	3.879%	4.217%	0.338%	4.053%	0.174%			
<u>7 Year</u>	3.916%	4.217%	0.301%	4.053%	0.137%			
<u>10 Year</u>	3.901%	4.217%	0.316%	4.053%	0.152%			
<u>20 Year</u>	4.217%	4.217%	0.000%	4.053%	-0.164%			
<u>30 Year</u>	4.053%	4.217%	-0.164%	4.053%	0.000%			