

<u>Maturity</u>	<u>Yields</u>							
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>		
<u>1 Month</u>	4.561%	4.561%	0.000%	4.657%	0.096%	4.826%	0.265%	
<u>3 Month</u>	4.657%	4.561%	0.096%	4.657%	0.000%	4.826%	0.169%	
<u>6 Month</u>	4.826%	4.561%	0.265%	4.657%	0.169%	4.826%	0.000%	
<u>1 Year</u>	4.686%	4.561%	0.125%	4.657%	0.029%	4.826%	-0.140%	
<u>2 Year</u>	4.177%	4.561%	-0.384%	4.657%	-0.480%	4.826%	-0.649%	
<u>3 Year</u>	3.833%	4.561%	-0.728%	4.657%	-0.824%	4.826%	-0.993%	
<u>5 Year</u>	3.565%	4.561%	-0.996%	4.657%	-1.092%	4.826%	-1.261%	
<u>7 Year</u>	3.522%	4.561%	-1.039%	4.657%	-1.135%	4.826%	-1.304%	
<u>10 Year</u>	3.482%	4.561%	-1.079%	4.657%	-1.175%	4.826%	-1.344%	
<u>20 Year</u>	3.773%	4.561%	-0.788%	4.657%	-0.884%	4.826%	-1.053%	
<u>30 Year</u>	3.649%	4.561%	-0.912%	4.657%	-1.008%	4.826%	-1.177%	
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>		
<u>1 Month</u>	4.561%	4.686%	0.125%	4.177%	-0.384%	3.833%	-0.728%	
<u>3 Month</u>	4.657%	4.686%	0.029%	4.177%	-0.480%	3.833%	-0.824%	
<u>6 Month</u>	4.826%	4.686%	-0.140%	4.177%	-0.649%	3.833%	-0.993%	
<u>1 Year</u>	4.686%	4.686%	0.000%	4.177%	-0.509%	3.833%	-0.853%	
<u>2 Year</u>	4.177%	4.686%	-0.509%	4.177%	0.000%	3.833%	-0.344%	
<u>3 Year</u>	3.833%	4.686%	-0.853%	4.177%	-0.344%	3.833%	0.000%	
<u>5 Year</u>	3.565%	4.686%	-1.121%	4.177%	-0.612%	3.833%	-0.268%	
<u>7 Year</u>	3.522%	4.686%	-1.164%	4.177%	-0.655%	3.833%	-0.311%	
<u>10 Year</u>	3.482%	4.686%	-1.204%	4.177%	-0.695%	3.833%	-0.351%	
<u>20 Year</u>	3.773%	4.686%	-0.913%	4.177%	-0.404%	3.833%	-0.060%	
<u>30 Year</u>	3.649%	4.686%	-1.037%	4.177%	-0.528%	3.833%	-0.184%	
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>		
<u>1 Month</u>	4.561%	3.565%	-0.996%	3.522%	-1.039%	3.482%	-1.079%	
<u>3 Month</u>	4.657%	3.565%	-1.092%	3.522%	-1.135%	3.482%	-1.175%	
<u>6 Month</u>	4.826%	3.565%	-1.261%	3.522%	-1.304%	3.482%	-1.344%	
<u>1 Year</u>	4.686%	3.565%	-1.121%	3.522%	-1.164%	3.482%	-1.204%	
<u>2 Year</u>	4.177%	3.565%	-0.612%	3.522%	-0.655%	3.482%	-0.695%	
<u>3 Year</u>	3.833%	3.565%	-0.268%	3.522%	-0.311%	3.482%	-0.351%	
<u>5 Year</u>	3.565%	3.565%	0.000%	3.522%	-0.043%	3.482%	-0.083%	
<u>7 Year</u>	3.522%	3.565%	-0.043%	3.522%	0.000%	3.482%	-0.040%	
<u>10 Year</u>	3.482%	3.565%	-0.083%	3.522%	-0.040%	3.482%	0.000%	
<u>20 Year</u>	3.773%	3.565%	0.208%	3.522%	0.251%	3.482%	0.291%	
<u>30 Year</u>	3.649%	3.565%	0.084%	3.522%	0.127%	3.482%	0.167%	
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>				
<u>1 Month</u>	4.561%	3.773%	-0.788%	3.649%	-0.912%			
<u>3 Month</u>	4.657%	3.773%	-0.884%	3.649%	-1.008%			
<u>6 Month</u>	4.826%	3.773%	-1.053%	3.649%	-1.177%			
<u>1 Year</u>	4.686%	3.773%	-0.913%	3.649%	-1.037%			
<u>2 Year</u>	4.177%	3.773%	-0.404%	3.649%	-0.528%			
<u>3 Year</u>	3.833%	3.773%	-0.060%	3.649%	-0.184%			
<u>5 Year</u>	3.565%	3.773%	0.208%	3.649%	0.084%			
<u>7 Year</u>	3.522%	3.773%	0.251%	3.649%	0.127%			
<u>10 Year</u>	3.482%	3.773%	0.291%	3.649%	0.167%			
<u>20 Year</u>	3.773%	3.773%	0.000%	3.649%	-0.124%			
<u>30 Year</u>	3.649%	3.773%	-0.124%	3.649%	0.000%			