

<u>Maturity</u>	<u>Yields</u>						
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>	
<u>1 Month</u>	4.693%	4.693%	0.000%	4.879%	0.186%	5.201%	0.508%
<u>3 Month</u>	4.879%	4.693%	0.186%	4.879%	0.000%	5.201%	0.322%
<u>6 Month</u>	5.201%	4.693%	0.508%	4.879%	0.322%	5.201%	0.000%
<u>1 Year</u>	5.067%	4.693%	0.374%	4.879%	0.188%	5.201%	-0.134%
<u>2 Year</u>	4.867%	4.693%	0.174%	4.879%	-0.012%	5.201%	-0.334%
<u>3 Year</u>	4.607%	4.693%	-0.086%	4.879%	-0.272%	5.201%	-0.594%
<u>5 Year</u>	4.255%	4.693%	-0.438%	4.879%	-0.624%	5.201%	-0.946%
<u>7 Year</u>	4.151%	4.693%	-0.542%	4.879%	-0.728%	5.201%	-1.050%
<u>10 Year</u>	3.962%	4.693%	-0.731%	4.879%	-0.917%	5.201%	-1.239%
<u>20 Year</u>	4.112%	4.693%	-0.581%	4.879%	-0.767%	5.201%	-1.089%
<u>30 Year</u>	3.883%	4.693%	-0.810%	4.879%	-0.996%	5.201%	-1.318%
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	4.693%	5.067%	0.374%	4.867%	0.174%	4.607%	-0.086%
<u>3 Month</u>	4.879%	5.067%	0.188%	4.867%	-0.012%	4.607%	-0.272%
<u>6 Month</u>	5.201%	5.067%	-0.134%	4.867%	-0.334%	4.607%	-0.594%
<u>1 Year</u>	5.067%	5.067%	0.000%	4.867%	-0.200%	4.607%	-0.460%
<u>2 Year</u>	4.867%	5.067%	-0.200%	4.867%	0.000%	4.607%	-0.260%
<u>3 Year</u>	4.607%	5.067%	-0.460%	4.867%	-0.260%	4.607%	0.000%
<u>5 Year</u>	4.255%	5.067%	-0.812%	4.867%	-0.612%	4.607%	-0.352%
<u>7 Year</u>	4.151%	5.067%	-0.916%	4.867%	-0.716%	4.607%	-0.456%
<u>10 Year</u>	3.962%	5.067%	-1.105%	4.867%	-0.905%	4.607%	-0.645%
<u>20 Year</u>	4.112%	5.067%	-0.955%	4.867%	-0.755%	4.607%	-0.495%
<u>30 Year</u>	3.883%	5.067%	-1.184%	4.867%	-0.984%	4.607%	-0.724%
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	4.693%	4.255%	-0.438%	4.151%	-0.542%	3.962%	-0.731%
<u>3 Month</u>	4.879%	4.255%	-0.624%	4.151%	-0.728%	3.962%	-0.917%
<u>6 Month</u>	5.201%	4.255%	-0.946%	4.151%	-1.050%	3.962%	-1.239%
<u>1 Year</u>	5.067%	4.255%	-0.812%	4.151%	-0.916%	3.962%	-1.105%
<u>2 Year</u>	4.867%	4.255%	-0.612%	4.151%	-0.716%	3.962%	-0.905%
<u>3 Year</u>	4.607%	4.255%	-0.352%	4.151%	-0.456%	3.962%	-0.645%
<u>5 Year</u>	4.255%	4.255%	0.000%	4.151%	-0.104%	3.962%	-0.293%
<u>7 Year</u>	4.151%	4.255%	-0.104%	4.151%	0.000%	3.962%	-0.189%
<u>10 Year</u>	3.962%	4.255%	-0.293%	4.151%	-0.189%	3.962%	0.000%
<u>20 Year</u>	4.112%	4.255%	-0.143%	4.151%	-0.039%	3.962%	0.150%
<u>30 Year</u>	3.883%	4.255%	-0.372%	4.151%	-0.268%	3.962%	-0.079%
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	4.693%	4.112%	-0.581%	3.883%	-0.810%		
<u>3 Month</u>	4.879%	4.112%	-0.767%	3.883%	-0.996%		
<u>6 Month</u>	5.201%	4.112%	-1.089%	3.883%	-1.318%		
<u>1 Year</u>	5.067%	4.112%	-0.955%	3.883%	-1.184%		
<u>2 Year</u>	4.867%	4.112%	-0.755%	3.883%	-0.984%		
<u>3 Year</u>	4.607%	4.112%	-0.495%	3.883%	-0.724%		
<u>5 Year</u>	4.255%	4.112%	-0.143%	3.883%	-0.372%		
<u>7 Year</u>	4.151%	4.112%	-0.039%	3.883%	-0.268%		
<u>10 Year</u>	3.962%	4.112%	0.150%	3.883%	-0.079%		
<u>20 Year</u>	4.112%	4.112%	0.000%	3.883%	-0.229%		
<u>30 Year</u>	3.883%	4.112%	-0.229%	3.883%	0.000%		