

<u>Maturity</u>	<u>Yields</u>							
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>		
<u>1 Month</u>	4.230%	4.230%	0.000%	5.129%	0.899%	5.067%	0.837%	
<u>3 Month</u>	5.129%	4.230%	0.899%	5.129%	0.000%	5.067%	-0.062%	
<u>6 Month</u>	5.067%	4.230%	0.837%	5.129%	-0.062%	5.067%	0.000%	
<u>1 Year</u>	4.856%	4.230%	0.626%	5.129%	-0.273%	5.067%	-0.211%	
<u>2 Year</u>	4.122%	4.230%	-0.108%	5.129%	-1.007%	5.067%	-0.945%	
<u>3 Year</u>	3.853%	4.230%	-0.377%	5.129%	-1.276%	5.067%	-1.214%	
<u>5 Year</u>	3.619%	4.230%	-0.611%	5.129%	-1.510%	5.067%	-1.448%	
<u>7 Year</u>	3.571%	4.230%	-0.659%	5.129%	-1.558%	5.067%	-1.496%	
<u>10 Year</u>	3.530%	4.230%	-0.700%	5.129%	-1.599%	5.067%	-1.537%	
<u>20 Year</u>	3.860%	4.230%	-0.370%	5.129%	-1.269%	5.067%	-1.207%	
<u>30 Year</u>	3.748%	4.230%	-0.482%	5.129%	-1.381%	5.067%	-1.319%	
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>		
<u>1 Month</u>	4.230%	4.856%	0.626%	4.122%	-0.108%	3.853%	-0.377%	
<u>3 Month</u>	5.129%	4.856%	-0.273%	4.122%	-1.007%	3.853%	-1.276%	
<u>6 Month</u>	5.067%	4.856%	-0.211%	4.122%	-0.945%	3.853%	-1.214%	
<u>1 Year</u>	4.856%	4.856%	0.000%	4.122%	-0.734%	3.853%	-1.003%	
<u>2 Year</u>	4.122%	4.856%	-0.734%	4.122%	0.000%	3.853%	-0.269%	
<u>3 Year</u>	3.853%	4.856%	-1.003%	4.122%	-0.269%	3.853%	0.000%	
<u>5 Year</u>	3.619%	4.856%	-1.237%	4.122%	-0.503%	3.853%	-0.234%	
<u>7 Year</u>	3.571%	4.856%	-1.285%	4.122%	-0.551%	3.853%	-0.282%	
<u>10 Year</u>	3.530%	4.856%	-1.326%	4.122%	-0.592%	3.853%	-0.323%	
<u>20 Year</u>	3.860%	4.856%	-0.996%	4.122%	-0.262%	3.853%	0.007%	
<u>30 Year</u>	3.748%	4.856%	-1.108%	4.122%	-0.374%	3.853%	-0.105%	
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>		
<u>1 Month</u>	4.230%	3.619%	-0.611%	3.571%	-0.659%	3.530%	-0.700%	
<u>3 Month</u>	5.129%	3.619%	-1.510%	3.571%	-1.558%	3.530%	-1.599%	
<u>6 Month</u>	5.067%	3.619%	-1.448%	3.571%	-1.496%	3.530%	-1.537%	
<u>1 Year</u>	4.856%	3.619%	-1.237%	3.571%	-1.285%	3.530%	-1.326%	
<u>2 Year</u>	4.122%	3.619%	-0.503%	3.571%	-0.551%	3.530%	-0.592%	
<u>3 Year</u>	3.853%	3.619%	-0.234%	3.571%	-0.282%	3.530%	-0.323%	
<u>5 Year</u>	3.619%	3.619%	0.000%	3.571%	-0.048%	3.530%	-0.089%	
<u>7 Year</u>	3.571%	3.619%	-0.048%	3.571%	0.000%	3.530%	-0.041%	
<u>10 Year</u>	3.530%	3.619%	-0.089%	3.571%	-0.041%	3.530%	0.000%	
<u>20 Year</u>	3.860%	3.619%	0.241%	3.571%	0.289%	3.530%	0.330%	
<u>30 Year</u>	3.748%	3.619%	0.129%	3.571%	0.177%	3.530%	0.218%	
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>				
<u>1 Month</u>	4.230%	3.860%	-0.370%	3.748%	-0.482%			
<u>3 Month</u>	5.129%	3.860%	-1.269%	3.748%	-1.381%			
<u>6 Month</u>	5.067%	3.860%	-1.207%	3.748%	-1.319%			
<u>1 Year</u>	4.856%	3.860%	-0.996%	3.748%	-1.108%			
<u>2 Year</u>	4.122%	3.860%	-0.262%	3.748%	-0.374%			
<u>3 Year</u>	3.853%	3.860%	0.007%	3.748%	-0.105%			
<u>5 Year</u>	3.619%	3.860%	0.241%	3.748%	0.129%			
<u>7 Year</u>	3.571%	3.860%	0.289%	3.748%	0.177%			
<u>10 Year</u>	3.530%	3.860%	0.330%	3.748%	0.218%			
<u>20 Year</u>	3.860%	3.860%	0.000%	3.748%	-0.112%			
<u>30 Year</u>	3.748%	3.860%	-0.112%	3.748%	0.000%			