

<u>Maturity</u>	<u>Yields</u>							
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>		
<u>1 Month</u>	5.203%	5.203%	0.000%	5.268%	0.065%	5.397%	0.194%	
<u>3 Month</u>	5.268%	5.203%	0.065%	5.268%	0.000%	5.397%	0.129%	
<u>6 Month</u>	5.397%	5.203%	0.194%	5.268%	0.129%	5.397%	0.000%	
<u>1 Year</u>	5.216%	5.203%	0.013%	5.268%	-0.052%	5.397%	-0.181%	
<u>2 Year</u>	4.596%	5.203%	-0.607%	5.268%	-0.672%	5.397%	-0.801%	
<u>3 Year</u>	4.241%	5.203%	-0.962%	5.268%	-1.027%	5.397%	-1.156%	
<u>5 Year</u>	3.915%	5.203%	-1.288%	5.268%	-1.353%	5.397%	-1.482%	
<u>7 Year</u>	3.837%	5.203%	-1.366%	5.268%	-1.431%	5.397%	-1.560%	
<u>10 Year</u>	3.743%	5.203%	-1.460%	5.268%	-1.525%	5.397%	-1.654%	
<u>20 Year</u>	4.053%	5.203%	-1.150%	5.268%	-1.215%	5.397%	-1.344%	
<u>30 Year</u>	3.883%	5.203%	-1.320%	5.268%	-1.385%	5.397%	-1.514%	
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>		
<u>1 Month</u>	5.203%	5.216%	0.013%	4.596%	-0.607%	4.241%	-0.962%	
<u>3 Month</u>	5.268%	5.216%	-0.052%	4.596%	-0.672%	4.241%	-1.027%	
<u>6 Month</u>	5.397%	5.216%	-0.181%	4.596%	-0.801%	4.241%	-1.156%	
<u>1 Year</u>	5.216%	5.216%	0.000%	4.596%	-0.620%	4.241%	-0.975%	
<u>2 Year</u>	4.596%	5.216%	-0.620%	4.596%	0.000%	4.241%	-0.355%	
<u>3 Year</u>	4.241%	5.216%	-0.975%	4.596%	-0.355%	4.241%	0.000%	
<u>5 Year</u>	3.915%	5.216%	-1.301%	4.596%	-0.681%	4.241%	-0.326%	
<u>7 Year</u>	3.837%	5.216%	-1.379%	4.596%	-0.759%	4.241%	-0.404%	
<u>10 Year</u>	3.743%	5.216%	-1.473%	4.596%	-0.853%	4.241%	-0.498%	
<u>20 Year</u>	4.053%	5.216%	-1.163%	4.596%	-0.543%	4.241%	-0.188%	
<u>30 Year</u>	3.883%	5.216%	-1.333%	4.596%	-0.713%	4.241%	-0.358%	
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>		
<u>1 Month</u>	5.203%	3.915%	-1.288%	3.837%	-1.366%	3.743%	-1.460%	
<u>3 Month</u>	5.268%	3.915%	-1.353%	3.837%	-1.431%	3.743%	-1.525%	
<u>6 Month</u>	5.397%	3.915%	-1.482%	3.837%	-1.560%	3.743%	-1.654%	
<u>1 Year</u>	5.216%	3.915%	-1.301%	3.837%	-1.379%	3.743%	-1.473%	
<u>2 Year</u>	4.596%	3.915%	-0.681%	3.837%	-0.759%	3.743%	-0.853%	
<u>3 Year</u>	4.241%	3.915%	-0.326%	3.837%	-0.404%	3.743%	-0.498%	
<u>5 Year</u>	3.915%	3.915%	0.000%	3.837%	-0.078%	3.743%	-0.172%	
<u>7 Year</u>	3.837%	3.915%	-0.078%	3.837%	0.000%	3.743%	-0.094%	
<u>10 Year</u>	3.743%	3.915%	-0.172%	3.837%	-0.094%	3.743%	0.000%	
<u>20 Year</u>	4.053%	3.915%	0.138%	3.837%	0.216%	3.743%	0.310%	
<u>30 Year</u>	3.883%	3.915%	-0.032%	3.837%	0.046%	3.743%	0.140%	
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>				
<u>1 Month</u>	5.203%	4.053%	-1.150%	3.883%	-1.320%			
<u>3 Month</u>	5.268%	4.053%	-1.215%	3.883%	-1.385%			
<u>6 Month</u>	5.397%	4.053%	-1.344%	3.883%	-1.514%			
<u>1 Year</u>	5.216%	4.053%	-1.163%	3.883%	-1.333%			
<u>2 Year</u>	4.596%	4.053%	-0.543%	3.883%	-0.713%			
<u>3 Year</u>	4.241%	4.053%	-0.188%	3.883%	-0.358%			
<u>5 Year</u>	3.915%	4.053%	0.138%	3.883%	-0.032%			
<u>7 Year</u>	3.837%	4.053%	0.216%	3.883%	0.046%			
<u>10 Year</u>	3.743%	4.053%	0.310%	3.883%	0.140%			
<u>20 Year</u>	4.053%	4.053%	0.000%	3.883%	-0.170%			
<u>30 Year</u>	3.883%	4.053%	-0.170%	3.883%	0.000%			