

<u>Maturity</u>	<u>Yields</u>							
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>		
<u>1 Month</u>	5.121%	5.121%	0.000%	5.233%	0.112%	5.342%	0.221%	
<u>3 Month</u>	5.233%	5.121%	0.112%	5.233%	0.000%	5.342%	0.109%	
<u>6 Month</u>	5.342%	5.121%	0.221%	5.233%	0.109%	5.342%	0.000%	
<u>1 Year</u>	5.232%	5.121%	0.111%	5.233%	-0.001%	5.342%	-0.110%	
<u>2 Year</u>	4.720%	5.121%	-0.401%	5.233%	-0.513%	5.342%	-0.622%	
<u>3 Year</u>	4.316%	5.121%	-0.805%	5.233%	-0.917%	5.342%	-1.026%	
<u>5 Year</u>	3.986%	5.121%	-1.135%	5.233%	-1.247%	5.342%	-1.356%	
<u>7 Year</u>	3.879%	5.121%	-1.242%	5.233%	-1.354%	5.342%	-1.463%	
<u>10 Year</u>	3.767%	5.121%	-1.354%	5.233%	-1.466%	5.342%	-1.575%	
<u>20 Year</u>	4.043%	5.121%	-1.078%	5.233%	-1.190%	5.342%	-1.299%	
<u>30 Year</u>	3.853%	5.121%	-1.268%	5.233%	-1.380%	5.342%	-1.489%	
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>		
<u>1 Month</u>	5.121%	5.232%	0.111%	4.720%	-0.401%	4.316%	-0.805%	
<u>3 Month</u>	5.233%	5.232%	-0.001%	4.720%	-0.513%	4.316%	-0.917%	
<u>6 Month</u>	5.342%	5.232%	-0.110%	4.720%	-0.622%	4.316%	-1.026%	
<u>1 Year</u>	5.232%	5.232%	0.000%	4.720%	-0.512%	4.316%	-0.916%	
<u>2 Year</u>	4.720%	5.232%	-0.512%	4.720%	0.000%	4.316%	-0.404%	
<u>3 Year</u>	4.316%	5.232%	-0.916%	4.720%	-0.404%	4.316%	0.000%	
<u>5 Year</u>	3.986%	5.232%	-1.246%	4.720%	-0.734%	4.316%	-0.330%	
<u>7 Year</u>	3.879%	5.232%	-1.353%	4.720%	-0.841%	4.316%	-0.437%	
<u>10 Year</u>	3.767%	5.232%	-1.465%	4.720%	-0.953%	4.316%	-0.549%	
<u>20 Year</u>	4.043%	5.232%	-1.189%	4.720%	-0.677%	4.316%	-0.273%	
<u>30 Year</u>	3.853%	5.232%	-1.379%	4.720%	-0.867%	4.316%	-0.463%	
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>		
<u>1 Month</u>	5.121%	3.986%	-1.135%	3.879%	-1.242%	3.767%	-1.354%	
<u>3 Month</u>	5.233%	3.986%	-1.247%	3.879%	-1.354%	3.767%	-1.466%	
<u>6 Month</u>	5.342%	3.986%	-1.356%	3.879%	-1.463%	3.767%	-1.575%	
<u>1 Year</u>	5.232%	3.986%	-1.246%	3.879%	-1.353%	3.767%	-1.465%	
<u>2 Year</u>	4.720%	3.986%	-0.734%	3.879%	-0.841%	3.767%	-0.953%	
<u>3 Year</u>	4.316%	3.986%	-0.330%	3.879%	-0.437%	3.767%	-0.549%	
<u>5 Year</u>	3.986%	3.986%	0.000%	3.879%	-0.107%	3.767%	-0.219%	
<u>7 Year</u>	3.879%	3.986%	-0.107%	3.879%	0.000%	3.767%	-0.112%	
<u>10 Year</u>	3.767%	3.986%	-0.219%	3.879%	-0.112%	3.767%	0.000%	
<u>20 Year</u>	4.043%	3.986%	0.057%	3.879%	0.164%	3.767%	0.276%	
<u>30 Year</u>	3.853%	3.986%	-0.133%	3.879%	-0.026%	3.767%	0.086%	
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>				
<u>1 Month</u>	5.121%	4.043%	-1.078%	3.853%	-1.268%			
<u>3 Month</u>	5.233%	4.043%	-1.190%	3.853%	-1.380%			
<u>6 Month</u>	5.342%	4.043%	-1.299%	3.853%	-1.489%			
<u>1 Year</u>	5.232%	4.043%	-1.189%	3.853%	-1.379%			
<u>2 Year</u>	4.720%	4.043%	-0.677%	3.853%	-0.867%			
<u>3 Year</u>	4.316%	4.043%	-0.273%	3.853%	-0.463%			
<u>5 Year</u>	3.986%	4.043%	0.057%	3.853%	-0.133%			
<u>7 Year</u>	3.879%	4.043%	0.164%	3.853%	-0.026%			
<u>10 Year</u>	3.767%	4.043%	0.276%	3.853%	0.086%			
<u>20 Year</u>	4.043%	4.043%	0.000%	3.853%	-0.190%			
<u>30 Year</u>	3.853%	4.043%	-0.190%	3.853%	0.000%			