

<u>Maturity</u>	<u>Yields</u>							
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>		
<u>1 Month</u>	5.187%	5.187%	0.000%	5.307%	0.120%	5.461%	0.274%	
<u>3 Month</u>	5.307%	5.187%	0.120%	5.307%	0.000%	5.461%	0.154%	
<u>6 Month</u>	5.461%	5.187%	0.274%	5.307%	0.154%	5.461%	0.000%	
<u>1 Year</u>	5.431%	5.187%	0.244%	5.307%	0.124%	5.461%	-0.030%	
<u>2 Year</u>	4.904%	5.187%	-0.283%	5.307%	-0.403%	5.461%	-0.557%	
<u>3 Year</u>	4.533%	5.187%	-0.654%	5.307%	-0.774%	5.461%	-0.928%	
<u>5 Year</u>	4.157%	5.187%	-1.030%	5.307%	-1.150%	5.461%	-1.304%	
<u>7 Year</u>	4.001%	5.187%	-1.186%	5.307%	-1.306%	5.461%	-1.460%	
<u>10 Year</u>	3.841%	5.187%	-1.346%	5.307%	-1.466%	5.461%	-1.620%	
<u>20 Year</u>	4.076%	5.187%	-1.111%	5.307%	-1.231%	5.461%	-1.385%	
<u>30 Year</u>	3.864%	5.187%	-1.323%	5.307%	-1.443%	5.461%	-1.597%	
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>		
<u>1 Month</u>	5.187%	5.431%	0.244%	4.904%	-0.283%	4.533%	-0.654%	
<u>3 Month</u>	5.307%	5.431%	0.124%	4.904%	-0.403%	4.533%	-0.774%	
<u>6 Month</u>	5.461%	5.431%	-0.030%	4.904%	-0.557%	4.533%	-0.928%	
<u>1 Year</u>	5.431%	5.431%	0.000%	4.904%	-0.527%	4.533%	-0.898%	
<u>2 Year</u>	4.904%	5.431%	-0.527%	4.904%	0.000%	4.533%	-0.371%	
<u>3 Year</u>	4.533%	5.431%	-0.898%	4.904%	-0.371%	4.533%	0.000%	
<u>5 Year</u>	4.157%	5.431%	-1.274%	4.904%	-0.747%	4.533%	-0.376%	
<u>7 Year</u>	4.001%	5.431%	-1.430%	4.904%	-0.903%	4.533%	-0.532%	
<u>10 Year</u>	3.841%	5.431%	-1.590%	4.904%	-1.063%	4.533%	-0.692%	
<u>20 Year</u>	4.076%	5.431%	-1.355%	4.904%	-0.828%	4.533%	-0.457%	
<u>30 Year</u>	3.864%	5.431%	-1.567%	4.904%	-1.040%	4.533%	-0.669%	
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>		
<u>1 Month</u>	5.187%	4.157%	-1.030%	4.001%	-1.186%	3.841%	-1.346%	
<u>3 Month</u>	5.307%	4.157%	-1.150%	4.001%	-1.306%	3.841%	-1.466%	
<u>6 Month</u>	5.461%	4.157%	-1.304%	4.001%	-1.460%	3.841%	-1.620%	
<u>1 Year</u>	5.431%	4.157%	-1.274%	4.001%	-1.430%	3.841%	-1.590%	
<u>2 Year</u>	4.904%	4.157%	-0.747%	4.001%	-0.903%	3.841%	-1.063%	
<u>3 Year</u>	4.533%	4.157%	-0.376%	4.001%	-0.532%	3.841%	-0.692%	
<u>5 Year</u>	4.157%	4.157%	0.000%	4.001%	-0.156%	3.841%	-0.316%	
<u>7 Year</u>	4.001%	4.157%	-0.156%	4.001%	0.000%	3.841%	-0.160%	
<u>10 Year</u>	3.841%	4.157%	-0.316%	4.001%	-0.160%	3.841%	0.000%	
<u>20 Year</u>	4.076%	4.157%	-0.081%	4.001%	0.075%	3.841%	0.235%	
<u>30 Year</u>	3.864%	4.157%	-0.293%	4.001%	-0.137%	3.841%	0.023%	
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>				
<u>1 Month</u>	5.187%	4.076%	-1.111%	3.864%	-1.323%			
<u>3 Month</u>	5.307%	4.076%	-1.231%	3.864%	-1.443%			
<u>6 Month</u>	5.461%	4.076%	-1.385%	3.864%	-1.597%			
<u>1 Year</u>	5.431%	4.076%	-1.355%	3.864%	-1.567%			
<u>2 Year</u>	4.904%	4.076%	-0.828%	3.864%	-1.040%			
<u>3 Year</u>	4.533%	4.076%	-0.457%	3.864%	-0.669%			
<u>5 Year</u>	4.157%	4.076%	-0.081%	3.864%	-0.293%			
<u>7 Year</u>	4.001%	4.076%	0.075%	3.864%	-0.137%			
<u>10 Year</u>	3.841%	4.076%	0.235%	3.864%	0.023%			
<u>20 Year</u>	4.076%	4.076%	0.000%	3.864%	-0.212%			
<u>30 Year</u>	3.864%	4.076%	-0.212%	3.864%	0.000%			