

<u>Maturity</u>	<u>Yields</u>						
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>	
<u>1 Month</u>	5.247%	5.247%	0.000%	5.388%	0.141%	5.496%	0.249%
<u>3 Month</u>	5.388%	5.247%	0.141%	5.388%	0.000%	5.496%	0.108%
<u>6 Month</u>	5.496%	5.247%	0.249%	5.388%	0.108%	5.496%	0.000%
<u>1 Year</u>	5.427%	5.247%	0.180%	5.388%	0.039%	5.496%	-0.069%
<u>2 Year</u>	4.950%	5.247%	-0.297%	5.388%	-0.438%	5.496%	-0.546%
<u>3 Year</u>	4.666%	5.247%	-0.581%	5.388%	-0.722%	5.496%	-0.830%
<u>5 Year</u>	4.358%	5.247%	-0.889%	5.388%	-1.030%	5.496%	-1.138%
<u>7 Year</u>	4.230%	5.247%	-1.017%	5.388%	-1.158%	5.496%	-1.266%
<u>10 Year</u>	4.066%	5.247%	-1.181%	5.388%	-1.322%	5.496%	-1.430%
<u>20 Year</u>	4.273%	5.247%	-0.974%	5.388%	-1.115%	5.496%	-1.223%
<u>30 Year</u>	4.047%	5.247%	-1.200%	5.388%	-1.341%	5.496%	-1.449%
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	5.247%	5.427%	0.180%	4.950%	-0.297%	4.666%	-0.581%
<u>3 Month</u>	5.388%	5.427%	0.039%	4.950%	-0.438%	4.666%	-0.722%
<u>6 Month</u>	5.496%	5.427%	-0.069%	4.950%	-0.546%	4.666%	-0.830%
<u>1 Year</u>	5.427%	5.427%	0.000%	4.950%	-0.477%	4.666%	-0.761%
<u>2 Year</u>	4.950%	5.427%	-0.477%	4.950%	0.000%	4.666%	-0.284%
<u>3 Year</u>	4.666%	5.427%	-0.761%	4.950%	-0.284%	4.666%	0.000%
<u>5 Year</u>	4.358%	5.427%	-1.069%	4.950%	-0.592%	4.666%	-0.308%
<u>7 Year</u>	4.230%	5.427%	-1.197%	4.950%	-0.720%	4.666%	-0.436%
<u>10 Year</u>	4.066%	5.427%	-1.361%	4.950%	-0.884%	4.666%	-0.600%
<u>20 Year</u>	4.273%	5.427%	-1.154%	4.950%	-0.677%	4.666%	-0.393%
<u>30 Year</u>	4.047%	5.427%	-1.380%	4.950%	-0.903%	4.666%	-0.619%
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	5.247%	4.358%	-0.889%	4.230%	-1.017%	4.066%	-1.181%
<u>3 Month</u>	5.388%	4.358%	-1.030%	4.230%	-1.158%	4.066%	-1.322%
<u>6 Month</u>	5.496%	4.358%	-1.138%	4.230%	-1.266%	4.066%	-1.430%
<u>1 Year</u>	5.427%	4.358%	-1.069%	4.230%	-1.197%	4.066%	-1.361%
<u>2 Year</u>	4.950%	4.358%	-0.592%	4.230%	-0.720%	4.066%	-0.884%
<u>3 Year</u>	4.666%	4.358%	-0.308%	4.230%	-0.436%	4.066%	-0.600%
<u>5 Year</u>	4.358%	4.358%	0.000%	4.230%	-0.128%	4.066%	-0.292%
<u>7 Year</u>	4.230%	4.358%	-0.128%	4.230%	0.000%	4.066%	-0.164%
<u>10 Year</u>	4.066%	4.358%	-0.292%	4.230%	-0.164%	4.066%	0.000%
<u>20 Year</u>	4.273%	4.358%	-0.085%	4.230%	0.043%	4.066%	0.207%
<u>30 Year</u>	4.047%	4.358%	-0.311%	4.230%	-0.183%	4.066%	-0.019%
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	5.247%	4.273%	-0.974%	4.047%	-1.200%		
<u>3 Month</u>	5.388%	4.273%	-1.115%	4.047%	-1.341%		
<u>6 Month</u>	5.496%	4.273%	-1.223%	4.047%	-1.449%		
<u>1 Year</u>	5.427%	4.273%	-1.154%	4.047%	-1.380%		
<u>2 Year</u>	4.950%	4.273%	-0.677%	4.047%	-0.903%		
<u>3 Year</u>	4.666%	4.273%	-0.393%	4.047%	-0.619%		
<u>5 Year</u>	4.358%	4.273%	-0.085%	4.047%	-0.311%		
<u>7 Year</u>	4.230%	4.273%	0.043%	4.047%	-0.183%		
<u>10 Year</u>	4.066%	4.273%	0.207%	4.047%	-0.019%		
<u>20 Year</u>	4.273%	4.273%	0.000%	4.047%	-0.226%		
<u>30 Year</u>	4.047%	4.273%	-0.226%	4.047%	0.000%		