

<u>Maturity</u>	<u>Yields</u>							
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>		
<u>1 Month</u>	5.311%	5.311%	0.000%	5.396%	0.085%	5.482%	0.171%	
<u>3 Month</u>	5.396%	5.311%	0.085%	5.396%	0.000%	5.482%	0.086%	
<u>6 Month</u>	5.482%	5.311%	0.171%	5.396%	0.086%	5.482%	0.000%	
<u>1 Year</u>	5.332%	5.311%	0.021%	5.396%	-0.064%	5.482%	-0.150%	
<u>2 Year</u>	4.768%	5.311%	-0.543%	5.396%	-0.628%	5.482%	-0.714%	
<u>3 Year</u>	4.376%	5.311%	-0.935%	5.396%	-1.020%	5.482%	-1.106%	
<u>5 Year</u>	4.045%	5.311%	-1.266%	5.396%	-1.351%	5.482%	-1.437%	
<u>7 Year</u>	3.936%	5.311%	-1.375%	5.396%	-1.460%	5.482%	-1.546%	
<u>10 Year</u>	3.830%	5.311%	-1.481%	5.396%	-1.566%	5.482%	-1.652%	
<u>20 Year</u>	4.112%	5.311%	-1.199%	5.396%	-1.284%	5.482%	-1.370%	
<u>30 Year</u>	3.926%	5.311%	-1.385%	5.396%	-1.470%	5.482%	-1.556%	
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>		
<u>1 Month</u>	5.311%	5.332%	0.021%	4.768%	-0.543%	4.376%	-0.935%	
<u>3 Month</u>	5.396%	5.332%	-0.064%	4.768%	-0.628%	4.376%	-1.020%	
<u>6 Month</u>	5.482%	5.332%	-0.150%	4.768%	-0.714%	4.376%	-1.106%	
<u>1 Year</u>	5.332%	5.332%	0.000%	4.768%	-0.564%	4.376%	-0.956%	
<u>2 Year</u>	4.768%	5.332%	-0.564%	4.768%	0.000%	4.376%	-0.392%	
<u>3 Year</u>	4.376%	5.332%	-0.956%	4.768%	-0.392%	4.376%	0.000%	
<u>5 Year</u>	4.045%	5.332%	-1.287%	4.768%	-0.723%	4.376%	-0.331%	
<u>7 Year</u>	3.936%	5.332%	-1.396%	4.768%	-0.832%	4.376%	-0.440%	
<u>10 Year</u>	3.830%	5.332%	-1.502%	4.768%	-0.938%	4.376%	-0.546%	
<u>20 Year</u>	4.112%	5.332%	-1.220%	4.768%	-0.656%	4.376%	-0.264%	
<u>30 Year</u>	3.926%	5.332%	-1.406%	4.768%	-0.842%	4.376%	-0.450%	
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>		
<u>1 Month</u>	5.311%	4.045%	-1.266%	3.936%	-1.375%	3.830%	-1.481%	
<u>3 Month</u>	5.396%	4.045%	-1.351%	3.936%	-1.460%	3.830%	-1.566%	
<u>6 Month</u>	5.482%	4.045%	-1.437%	3.936%	-1.546%	3.830%	-1.652%	
<u>1 Year</u>	5.332%	4.045%	-1.287%	3.936%	-1.396%	3.830%	-1.502%	
<u>2 Year</u>	4.768%	4.045%	-0.723%	3.936%	-0.832%	3.830%	-0.938%	
<u>3 Year</u>	4.376%	4.045%	-0.331%	3.936%	-0.440%	3.830%	-0.546%	
<u>5 Year</u>	4.045%	4.045%	0.000%	3.936%	-0.109%	3.830%	-0.215%	
<u>7 Year</u>	3.936%	4.045%	-0.109%	3.936%	0.000%	3.830%	-0.106%	
<u>10 Year</u>	3.830%	4.045%	-0.215%	3.936%	-0.106%	3.830%	0.000%	
<u>20 Year</u>	4.112%	4.045%	0.067%	3.936%	0.176%	3.830%	0.282%	
<u>30 Year</u>	3.926%	4.045%	-0.119%	3.936%	-0.010%	3.830%	0.096%	
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>				
<u>1 Month</u>	5.311%	4.112%	-1.199%	3.926%	-1.385%			
<u>3 Month</u>	5.396%	4.112%	-1.284%	3.926%	-1.470%			
<u>6 Month</u>	5.482%	4.112%	-1.370%	3.926%	-1.556%			
<u>1 Year</u>	5.332%	4.112%	-1.220%	3.926%	-1.406%			
<u>2 Year</u>	4.768%	4.112%	-0.656%	3.926%	-0.842%			
<u>3 Year</u>	4.376%	4.112%	-0.264%	3.926%	-0.450%			
<u>5 Year</u>	4.045%	4.112%	0.067%	3.926%	-0.119%			
<u>7 Year</u>	3.936%	4.112%	0.176%	3.926%	-0.010%			
<u>10 Year</u>	3.830%	4.112%	0.282%	3.926%	0.096%			
<u>20 Year</u>	4.112%	4.112%	0.000%	3.926%	-0.186%			
<u>30 Year</u>	3.926%	4.112%	-0.186%	3.926%	0.000%			