

<u>Maturity</u>	<u>Yields</u>						
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>	
<u>1 Month</u>	5.385%	5.385%	0.000%	5.430%	0.045%	5.482%	0.097%
<u>3 Month</u>	5.430%	5.385%	0.045%	5.430%	0.000%	5.482%	0.052%
<u>6 Month</u>	5.482%	5.385%	0.097%	5.430%	0.052%	5.482%	0.000%
<u>1 Year</u>	5.354%	5.385%	-0.031%	5.430%	-0.076%	5.482%	-0.128%
<u>2 Year</u>	4.893%	5.385%	-0.492%	5.430%	-0.537%	5.482%	-0.589%
<u>3 Year</u>	4.575%	5.385%	-0.810%	5.430%	-0.855%	5.482%	-0.907%
<u>5 Year</u>	4.303%	5.385%	-1.082%	5.430%	-1.127%	5.482%	-1.179%
<u>7 Year</u>	4.254%	5.385%	-1.131%	5.430%	-1.176%	5.482%	-1.228%
<u>10 Year</u>	4.158%	5.385%	-1.227%	5.430%	-1.272%	5.482%	-1.324%
<u>20 Year</u>	4.447%	5.385%	-0.938%	5.430%	-0.983%	5.482%	-1.035%
<u>30 Year</u>	4.264%	5.385%	-1.121%	5.430%	-1.166%	5.482%	-1.218%
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	5.385%	5.354%	-0.031%	4.893%	-0.492%	4.575%	-0.810%
<u>3 Month</u>	5.430%	5.354%	-0.076%	4.893%	-0.537%	4.575%	-0.855%
<u>6 Month</u>	5.482%	5.354%	-0.128%	4.893%	-0.589%	4.575%	-0.907%
<u>1 Year</u>	5.354%	5.354%	0.000%	4.893%	-0.461%	4.575%	-0.779%
<u>2 Year</u>	4.893%	5.354%	-0.461%	4.893%	0.000%	4.575%	-0.318%
<u>3 Year</u>	4.575%	5.354%	-0.779%	4.893%	-0.318%	4.575%	0.000%
<u>5 Year</u>	4.303%	5.354%	-1.051%	4.893%	-0.590%	4.575%	-0.272%
<u>7 Year</u>	4.254%	5.354%	-1.100%	4.893%	-0.639%	4.575%	-0.321%
<u>10 Year</u>	4.158%	5.354%	-1.196%	4.893%	-0.735%	4.575%	-0.417%
<u>20 Year</u>	4.447%	5.354%	-0.907%	4.893%	-0.446%	4.575%	-0.128%
<u>30 Year</u>	4.264%	5.354%	-1.090%	4.893%	-0.629%	4.575%	-0.311%
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	5.385%	4.303%	-1.082%	4.254%	-1.131%	4.158%	-1.227%
<u>3 Month</u>	5.430%	4.303%	-1.127%	4.254%	-1.176%	4.158%	-1.272%
<u>6 Month</u>	5.482%	4.303%	-1.179%	4.254%	-1.228%	4.158%	-1.324%
<u>1 Year</u>	5.354%	4.303%	-1.051%	4.254%	-1.100%	4.158%	-1.196%
<u>2 Year</u>	4.893%	4.303%	-0.590%	4.254%	-0.639%	4.158%	-0.735%
<u>3 Year</u>	4.575%	4.303%	-0.272%	4.254%	-0.321%	4.158%	-0.417%
<u>5 Year</u>	4.303%	4.303%	0.000%	4.254%	-0.049%	4.158%	-0.145%
<u>7 Year</u>	4.254%	4.303%	-0.049%	4.254%	0.000%	4.158%	-0.096%
<u>10 Year</u>	4.158%	4.303%	-0.145%	4.254%	-0.096%	4.158%	0.000%
<u>20 Year</u>	4.447%	4.303%	0.144%	4.254%	0.193%	4.158%	0.289%
<u>30 Year</u>	4.264%	4.303%	-0.039%	4.254%	0.010%	4.158%	0.106%
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	5.385%	4.447%	-0.938%	4.264%	-1.121%		
<u>3 Month</u>	5.430%	4.447%	-0.983%	4.264%	-1.166%		
<u>6 Month</u>	5.482%	4.447%	-1.035%	4.264%	-1.218%		
<u>1 Year</u>	5.354%	4.447%	-0.907%	4.264%	-1.090%		
<u>2 Year</u>	4.893%	4.447%	-0.446%	4.264%	-0.629%		
<u>3 Year</u>	4.575%	4.447%	-0.128%	4.264%	-0.311%		
<u>5 Year</u>	4.303%	4.447%	0.144%	4.264%	-0.039%		
<u>7 Year</u>	4.254%	4.447%	0.193%	4.264%	0.010%		
<u>10 Year</u>	4.158%	4.447%	0.289%	4.264%	0.106%		
<u>20 Year</u>	4.447%	4.447%	0.000%	4.264%	-0.183%		
<u>30 Year</u>	4.264%	4.447%	-0.183%	4.264%	0.000%		