

<u>Maturity</u>	<u>Yields</u>						
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>	
<u>1 Month</u>	5.382%	5.382%	0.000%	5.443%	0.061%	5.490%	0.108%
<u>3 Month</u>	5.443%	5.382%	0.061%	5.443%	0.000%	5.490%	0.047%
<u>6 Month</u>	5.490%	5.382%	0.108%	5.443%	0.047%	5.490%	0.000%
<u>1 Year</u>	5.358%	5.382%	-0.024%	5.443%	-0.085%	5.490%	-0.132%
<u>2 Year</u>	4.943%	5.382%	-0.439%	5.443%	-0.500%	5.490%	-0.547%
<u>3 Year</u>	4.647%	5.382%	-0.735%	5.443%	-0.796%	5.490%	-0.843%
<u>5 Year</u>	4.384%	5.382%	-0.998%	5.443%	-1.059%	5.490%	-1.106%
<u>7 Year</u>	4.342%	5.382%	-1.040%	5.443%	-1.101%	5.490%	-1.148%
<u>10 Year</u>	4.251%	5.382%	-1.131%	5.443%	-1.192%	5.490%	-1.239%
<u>20 Year</u>	4.559%	5.382%	-0.823%	5.443%	-0.884%	5.490%	-0.931%
<u>30 Year</u>	4.375%	5.382%	-1.007%	5.443%	-1.068%	5.490%	-1.115%
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	5.382%	5.358%	-0.024%	4.943%	-0.439%	4.647%	-0.735%
<u>3 Month</u>	5.443%	5.358%	-0.085%	4.943%	-0.500%	4.647%	-0.796%
<u>6 Month</u>	5.490%	5.358%	-0.132%	4.943%	-0.547%	4.647%	-0.843%
<u>1 Year</u>	5.358%	5.358%	0.000%	4.943%	-0.415%	4.647%	-0.711%
<u>2 Year</u>	4.943%	5.358%	-0.415%	4.943%	0.000%	4.647%	-0.296%
<u>3 Year</u>	4.647%	5.358%	-0.711%	4.943%	-0.296%	4.647%	0.000%
<u>5 Year</u>	4.384%	5.358%	-0.974%	4.943%	-0.559%	4.647%	-0.263%
<u>7 Year</u>	4.342%	5.358%	-1.016%	4.943%	-0.601%	4.647%	-0.305%
<u>10 Year</u>	4.251%	5.358%	-1.107%	4.943%	-0.692%	4.647%	-0.396%
<u>20 Year</u>	4.559%	5.358%	-0.799%	4.943%	-0.384%	4.647%	-0.088%
<u>30 Year</u>	4.375%	5.358%	-0.983%	4.943%	-0.568%	4.647%	-0.272%
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	5.382%	4.384%	-0.998%	4.342%	-1.040%	4.251%	-1.131%
<u>3 Month</u>	5.443%	4.384%	-1.059%	4.342%	-1.101%	4.251%	-1.192%
<u>6 Month</u>	5.490%	4.384%	-1.106%	4.342%	-1.148%	4.251%	-1.239%
<u>1 Year</u>	5.358%	4.384%	-0.974%	4.342%	-1.016%	4.251%	-1.107%
<u>2 Year</u>	4.943%	4.384%	-0.559%	4.342%	-0.601%	4.251%	-0.692%
<u>3 Year</u>	4.647%	4.384%	-0.263%	4.342%	-0.305%	4.251%	-0.396%
<u>5 Year</u>	4.384%	4.384%	0.000%	4.342%	-0.042%	4.251%	-0.133%
<u>7 Year</u>	4.342%	4.384%	-0.042%	4.342%	0.000%	4.251%	-0.091%
<u>10 Year</u>	4.251%	4.384%	-0.133%	4.342%	-0.091%	4.251%	0.000%
<u>20 Year</u>	4.559%	4.384%	0.175%	4.342%	0.217%	4.251%	0.308%
<u>30 Year</u>	4.375%	4.384%	-0.009%	4.342%	0.033%	4.251%	0.124%
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	5.382%	4.559%	-0.823%	4.375%	-1.007%		
<u>3 Month</u>	5.443%	4.559%	-0.884%	4.375%	-1.068%		
<u>6 Month</u>	5.490%	4.559%	-0.931%	4.375%	-1.115%		
<u>1 Year</u>	5.358%	4.559%	-0.799%	4.375%	-0.983%		
<u>2 Year</u>	4.943%	4.559%	-0.384%	4.375%	-0.568%		
<u>3 Year</u>	4.647%	4.559%	-0.088%	4.375%	-0.272%		
<u>5 Year</u>	4.384%	4.559%	0.175%	4.375%	-0.009%		
<u>7 Year</u>	4.342%	4.559%	0.217%	4.375%	0.033%		
<u>10 Year</u>	4.251%	4.559%	0.308%	4.375%	0.124%		
<u>20 Year</u>	4.559%	4.559%	0.000%	4.375%	-0.184%		
<u>30 Year</u>	4.375%	4.559%	-0.184%	4.375%	0.000%		