

<u>Maturity</u>	<u>Yields</u>							
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>		
<u>1 Month</u>	5.423%	5.423%	0.000%	5.503%	0.080%	5.642%	0.219%	
<u>3 Month</u>	5.503%	5.423%	0.080%	5.503%	0.000%	5.642%	0.139%	
<u>6 Month</u>	5.642%	5.423%	0.219%	5.503%	0.139%	5.642%	0.000%	
<u>1 Year</u>	5.455%	5.423%	0.032%	5.503%	-0.048%	5.642%	-0.187%	
<u>2 Year</u>	5.096%	5.423%	-0.327%	5.503%	-0.407%	5.642%	-0.546%	
<u>3 Year</u>	4.757%	5.423%	-0.666%	5.503%	-0.746%	5.642%	-0.885%	
<u>5 Year</u>	4.460%	5.423%	-0.963%	5.503%	-1.043%	5.642%	-1.182%	
<u>7 Year</u>	4.385%	5.423%	-1.038%	5.503%	-1.118%	5.642%	-1.257%	
<u>10 Year</u>	4.255%	5.423%	-1.168%	5.503%	-1.248%	5.642%	-1.387%	
<u>20 Year</u>	4.510%	5.423%	-0.913%	5.503%	-0.993%	5.642%	-1.132%	
<u>30 Year</u>	4.298%	5.423%	-1.125%	5.503%	-1.205%	5.642%	-1.344%	
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>		
<u>1 Month</u>	5.423%	5.455%	0.032%	5.096%	-0.327%	4.757%	-0.666%	
<u>3 Month</u>	5.503%	5.455%	-0.048%	5.096%	-0.407%	4.757%	-0.746%	
<u>6 Month</u>	5.642%	5.455%	-0.187%	5.096%	-0.546%	4.757%	-0.885%	
<u>1 Year</u>	5.455%	5.455%	0.000%	5.096%	-0.359%	4.757%	-0.698%	
<u>2 Year</u>	5.096%	5.455%	-0.359%	5.096%	0.000%	4.757%	-0.339%	
<u>3 Year</u>	4.757%	5.455%	-0.698%	5.096%	-0.339%	4.757%	0.000%	
<u>5 Year</u>	4.460%	5.455%	-0.995%	5.096%	-0.636%	4.757%	-0.297%	
<u>7 Year</u>	4.385%	5.455%	-1.070%	5.096%	-0.711%	4.757%	-0.372%	
<u>10 Year</u>	4.255%	5.455%	-1.200%	5.096%	-0.841%	4.757%	-0.502%	
<u>20 Year</u>	4.510%	5.455%	-0.945%	5.096%	-0.586%	4.757%	-0.247%	
<u>30 Year</u>	4.298%	5.455%	-1.157%	5.096%	-0.798%	4.757%	-0.459%	
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>		
<u>1 Month</u>	5.423%	4.460%	-0.963%	4.385%	-1.038%	4.255%	-1.168%	
<u>3 Month</u>	5.503%	4.460%	-1.043%	4.385%	-1.118%	4.255%	-1.248%	
<u>6 Month</u>	5.642%	4.460%	-1.182%	4.385%	-1.257%	4.255%	-1.387%	
<u>1 Year</u>	5.455%	4.460%	-0.995%	4.385%	-1.070%	4.255%	-1.200%	
<u>2 Year</u>	5.096%	4.460%	-0.636%	4.385%	-0.711%	4.255%	-0.841%	
<u>3 Year</u>	4.757%	4.460%	-0.297%	4.385%	-0.372%	4.255%	-0.502%	
<u>5 Year</u>	4.460%	4.460%	0.000%	4.385%	-0.075%	4.255%	-0.205%	
<u>7 Year</u>	4.385%	4.460%	-0.075%	4.385%	0.000%	4.255%	-0.130%	
<u>10 Year</u>	4.255%	4.460%	-0.205%	4.385%	-0.130%	4.255%	0.000%	
<u>20 Year</u>	4.510%	4.460%	0.050%	4.385%	0.125%	4.255%	0.255%	
<u>30 Year</u>	4.298%	4.460%	-0.162%	4.385%	-0.087%	4.255%	0.043%	
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>				
<u>1 Month</u>	5.423%	4.510%	-0.913%	4.298%	-1.125%			
<u>3 Month</u>	5.503%	4.510%	-0.993%	4.298%	-1.205%			
<u>6 Month</u>	5.642%	4.510%	-1.132%	4.298%	-1.344%			
<u>1 Year</u>	5.455%	4.510%	-0.945%	4.298%	-1.157%			
<u>2 Year</u>	5.096%	4.510%	-0.586%	4.298%	-0.798%			
<u>3 Year</u>	4.757%	4.510%	-0.247%	4.298%	-0.459%			
<u>5 Year</u>	4.460%	4.510%	0.050%	4.298%	-0.162%			
<u>7 Year</u>	4.385%	4.510%	0.125%	4.298%	-0.087%			
<u>10 Year</u>	4.255%	4.510%	0.255%	4.298%	0.043%			
<u>20 Year</u>	4.510%	4.510%	0.000%	4.298%	-0.212%			
<u>30 Year</u>	4.298%	4.510%	-0.212%	4.298%	0.000%			