

<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%	5.447%	0.062%	5.500%	0.115%
<u>3 Month</u>	5.447%	5.385%	0.062%	5.447%	0.000%	5.500%	0.053%
<u>6 Month</u>	5.500%	5.385%	0.115%	5.447%	0.053%	5.500%	0.000%
<u>1 Year</u>	5.388%	5.385%	0.003%	5.447%	-0.059%	5.500%	-0.112%
<u>2 Year</u>	4.876%	5.385%	-0.509%	5.447%	-0.571%	5.500%	-0.624%
<u>3 Year</u>	4.581%	5.385%	-0.804%	5.447%	-0.866%	5.500%	-0.919%
<u>5 Year</u>	4.296%	5.385%	-1.089%	5.447%	-1.151%	5.500%	-1.204%
<u>7 Year</u>	4.266%	5.385%	-1.119%	5.447%	-1.181%	5.500%	-1.234%
<u>10 Year</u>	4.181%	5.385%	-1.204%	5.447%	-1.266%	5.500%	-1.319%
<u>20 Year</u>	4.485%	5.385%	-0.900%	5.447%	-0.962%	5.500%	-1.015%
<u>30 Year</u>	4.297%	5.385%	-1.088%	5.447%	-1.150%	5.500%	-1.203%
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	5.385%	5.388%	0.003%	4.876%	-0.509%	4.581%	-0.804%
<u>3 Month</u>	5.447%	5.388%	-0.059%	4.876%	-0.571%	4.581%	-0.866%
<u>6 Month</u>	5.500%	5.388%	-0.112%	4.876%	-0.624%	4.581%	-0.919%
<u>1 Year</u>	5.388%	5.388%	0.000%	4.876%	-0.512%	4.581%	-0.807%
<u>2 Year</u>	4.876%	5.388%	-0.512%	4.876%	0.000%	4.581%	-0.295%
<u>3 Year</u>	4.581%	5.388%	-0.807%	4.876%	-0.295%	4.581%	0.000%
<u>5 Year</u>	4.296%	5.388%	-1.092%	4.876%	-0.580%	4.581%	-0.285%
<u>7 Year</u>	4.266%	5.388%	-1.122%	4.876%	-0.610%	4.581%	-0.315%
<u>10 Year</u>	4.181%	5.388%	-1.207%	4.876%	-0.695%	4.581%	-0.400%
<u>20 Year</u>	4.485%	5.388%	-0.903%	4.876%	-0.391%	4.581%	-0.096%
<u>30 Year</u>	4.297%	5.388%	-1.091%	4.876%	-0.579%	4.581%	-0.284%
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	5.385%	4.296%	-1.089%	4.266%	-1.119%	4.181%	-1.204%
<u>3 Month</u>	5.447%	4.296%	-1.151%	4.266%	-1.181%	4.181%	-1.266%
<u>6 Month</u>	5.500%	4.296%	-1.204%	4.266%	-1.234%	4.181%	-1.319%
<u>1 Year</u>	5.388%	4.296%	-1.092%	4.266%	-1.122%	4.181%	-1.207%
<u>2 Year</u>	4.876%	4.296%	-0.580%	4.266%	-0.610%	4.181%	-0.695%
<u>3 Year</u>	4.581%	4.296%	-0.285%	4.266%	-0.315%	4.181%	-0.400%
<u>5 Year</u>	4.296%	4.296%	0.000%	4.266%	-0.030%	4.181%	-0.115%
<u>7 Year</u>	4.266%	4.296%	-0.030%	4.266%	0.000%	4.181%	-0.085%
<u>10 Year</u>	4.181%	4.296%	-0.115%	4.266%	-0.085%	4.181%	0.000%
<u>20 Year</u>	4.485%	4.296%	0.189%	4.266%	0.219%	4.181%	0.304%
<u>30 Year</u>	4.297%	4.296%	0.001%	4.266%	0.031%	4.181%	0.116%
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	5.385%	4.485%	-0.900%	4.297%	-1.088%		
<u>3 Month</u>	5.447%	4.485%	-0.962%	4.297%	-1.150%		
<u>6 Month</u>	5.500%	4.485%	-1.015%	4.297%	-1.203%		
<u>1 Year</u>	5.388%	4.485%	-0.903%	4.297%	-1.091%		
<u>2 Year</u>	4.876%	4.485%	-0.391%	4.297%	-0.579%		
<u>3 Year</u>	4.581%	4.485%	-0.096%	4.297%	-0.284%		
<u>5 Year</u>	4.296%	4.485%	0.189%	4.297%	0.001%		
<u>7 Year</u>	4.266%	4.485%	0.219%	4.297%	0.031%		
<u>10 Year</u>	4.181%	4.485%	0.304%	4.297%	0.116%		
<u>20 Year</u>	4.485%	4.485%	0.000%	4.297%	-0.188%		
<u>30 Year</u>	4.297%	4.485%	-0.188%	4.297%	0.000%		