

<u>Maturity</u>	<u>Yields</u>						
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>	
<u>1 Month</u>	5.526%	5.526%	0.000%	5.278%	-0.248%	5.343%	-0.183%
<u>3 Month</u>	5.278%	5.526%	-0.248%	5.278%	0.000%	5.343%	0.065%
<u>6 Month</u>	5.343%	5.526%	-0.183%	5.278%	0.065%	5.343%	0.000%
<u>1 Year</u>	5.027%	5.526%	-0.499%	5.278%	-0.251%	5.343%	-0.316%
<u>2 Year</u>	4.279%	5.526%	-1.247%	5.278%	-0.999%	5.343%	-1.064%
<u>3 Year</u>	3.961%	5.526%	-1.565%	5.278%	-1.317%	5.343%	-1.382%
<u>5 Year</u>	3.739%	5.526%	-1.787%	5.278%	-1.539%	5.343%	-1.604%
<u>7 Year</u>	3.719%	5.526%	-1.807%	5.278%	-1.559%	5.343%	-1.624%
<u>10 Year</u>	3.682%	5.526%	-1.844%	5.278%	-1.596%	5.343%	-1.661%
<u>20 Year</u>	4.066%	5.526%	-1.460%	5.278%	-1.212%	5.343%	-1.277%
<u>30 Year</u>	3.935%	5.526%	-1.591%	5.278%	-1.343%	5.343%	-1.408%
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	5.526%	5.027%	-0.499%	4.279%	-1.247%	3.961%	-1.565%
<u>3 Month</u>	5.278%	5.027%	-0.251%	4.279%	-0.999%	3.961%	-1.317%
<u>6 Month</u>	5.343%	5.027%	-0.316%	4.279%	-1.064%	3.961%	-1.382%
<u>1 Year</u>	5.027%	5.027%	0.000%	4.279%	-0.748%	3.961%	-1.066%
<u>2 Year</u>	4.279%	5.027%	-0.748%	4.279%	0.000%	3.961%	-0.318%
<u>3 Year</u>	3.961%	5.027%	-1.066%	4.279%	-0.318%	3.961%	0.000%
<u>5 Year</u>	3.739%	5.027%	-1.288%	4.279%	-0.540%	3.961%	-0.222%
<u>7 Year</u>	3.719%	5.027%	-1.308%	4.279%	-0.560%	3.961%	-0.242%
<u>10 Year</u>	3.682%	5.027%	-1.345%	4.279%	-0.597%	3.961%	-0.279%
<u>20 Year</u>	4.066%	5.027%	-0.961%	4.279%	-0.213%	3.961%	0.105%
<u>30 Year</u>	3.935%	5.027%	-1.092%	4.279%	-0.344%	3.961%	-0.026%
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	5.526%	3.739%	-1.787%	3.719%	-1.807%	3.682%	-1.844%
<u>3 Month</u>	5.278%	3.739%	-1.539%	3.719%	-1.559%	3.682%	-1.596%
<u>6 Month</u>	5.343%	3.739%	-1.604%	3.719%	-1.624%	3.682%	-1.661%
<u>1 Year</u>	5.027%	3.739%	-1.288%	3.719%	-1.308%	3.682%	-1.345%
<u>2 Year</u>	4.279%	3.739%	-0.540%	3.719%	-0.560%	3.682%	-0.597%
<u>3 Year</u>	3.961%	3.739%	-0.222%	3.719%	-0.242%	3.682%	-0.279%
<u>5 Year</u>	3.739%	3.739%	0.000%	3.719%	-0.020%	3.682%	-0.057%
<u>7 Year</u>	3.719%	3.739%	-0.020%	3.719%	0.000%	3.682%	-0.037%
<u>10 Year</u>	3.682%	3.739%	-0.057%	3.719%	-0.037%	3.682%	0.000%
<u>20 Year</u>	4.066%	3.739%	0.327%	3.719%	0.347%	3.682%	0.384%
<u>30 Year</u>	3.935%	3.739%	0.196%	3.719%	0.216%	3.682%	0.253%
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	5.526%	4.066%	-1.460%	3.935%	-1.591%		
<u>3 Month</u>	5.278%	4.066%	-1.212%	3.935%	-1.343%		
<u>6 Month</u>	5.343%	4.066%	-1.277%	3.935%	-1.408%		
<u>1 Year</u>	5.027%	4.066%	-0.961%	3.935%	-1.092%		
<u>2 Year</u>	4.279%	4.066%	-0.213%	3.935%	-0.344%		
<u>3 Year</u>	3.961%	4.066%	0.105%	3.935%	-0.026%		
<u>5 Year</u>	3.739%	4.066%	0.327%	3.935%	0.196%		
<u>7 Year</u>	3.719%	4.066%	0.347%	3.935%	0.216%		
<u>10 Year</u>	3.682%	4.066%	0.384%	3.935%	0.253%		
<u>20 Year</u>	4.066%	4.066%	0.000%	3.935%	-0.131%		
<u>30 Year</u>	3.935%	4.066%	-0.131%	3.935%	0.000%		