

<u>Maturity</u>	<u>Yields</u>						
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>	
<u>1 Month</u>	5.258%	5.258%	0.000%	5.385%	0.127%	5.490%	0.232%
<u>3 Month</u>	5.385%	5.258%	0.127%	5.385%	0.000%	5.490%	0.105%
<u>6 Month</u>	5.490%	5.258%	0.232%	5.385%	0.105%	5.490%	0.000%
<u>1 Year</u>	5.250%	5.258%	-0.008%	5.385%	-0.135%	5.490%	-0.240%
<u>2 Year</u>	4.512%	5.258%	-0.746%	5.385%	-0.873%	5.490%	-0.978%
<u>3 Year</u>	4.151%	5.258%	-1.107%	5.385%	-1.234%	5.490%	-1.339%
<u>5 Year</u>	3.851%	5.258%	-1.407%	5.385%	-1.534%	5.490%	-1.639%
<u>7 Year</u>	3.788%	5.258%	-1.470%	5.385%	-1.597%	5.490%	-1.702%
<u>10 Year</u>	3.698%	5.258%	-1.560%	5.385%	-1.687%	5.490%	-1.792%
<u>20 Year</u>	4.043%	5.258%	-1.215%	5.385%	-1.342%	5.490%	-1.447%
<u>30 Year</u>	3.889%	5.258%	-1.369%	5.385%	-1.496%	5.490%	-1.601%
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	5.258%	5.250%	-0.008%	4.512%	-0.746%	4.151%	-1.107%
<u>3 Month</u>	5.385%	5.250%	-0.135%	4.512%	-0.873%	4.151%	-1.234%
<u>6 Month</u>	5.490%	5.250%	-0.240%	4.512%	-0.978%	4.151%	-1.339%
<u>1 Year</u>	5.250%	5.250%	0.000%	4.512%	-0.738%	4.151%	-1.099%
<u>2 Year</u>	4.512%	5.250%	-0.738%	4.512%	0.000%	4.151%	-0.361%
<u>3 Year</u>	4.151%	5.250%	-1.099%	4.512%	-0.361%	4.151%	0.000%
<u>5 Year</u>	3.851%	5.250%	-1.399%	4.512%	-0.661%	4.151%	-0.300%
<u>7 Year</u>	3.788%	5.250%	-1.462%	4.512%	-0.724%	4.151%	-0.363%
<u>10 Year</u>	3.698%	5.250%	-1.552%	4.512%	-0.814%	4.151%	-0.453%
<u>20 Year</u>	4.043%	5.250%	-1.207%	4.512%	-0.469%	4.151%	-0.108%
<u>30 Year</u>	3.889%	5.250%	-1.361%	4.512%	-0.623%	4.151%	-0.262%
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	5.258%	3.851%	-1.407%	3.788%	-1.470%	3.698%	-1.560%
<u>3 Month</u>	5.385%	3.851%	-1.534%	3.788%	-1.597%	3.698%	-1.687%
<u>6 Month</u>	5.490%	3.851%	-1.639%	3.788%	-1.702%	3.698%	-1.792%
<u>1 Year</u>	5.250%	3.851%	-1.399%	3.788%	-1.462%	3.698%	-1.552%
<u>2 Year</u>	4.512%	3.851%	-0.661%	3.788%	-0.724%	3.698%	-0.814%
<u>3 Year</u>	4.151%	3.851%	-0.300%	3.788%	-0.363%	3.698%	-0.453%
<u>5 Year</u>	3.851%	3.851%	0.000%	3.788%	-0.063%	3.698%	-0.153%
<u>7 Year</u>	3.788%	3.851%	-0.063%	3.788%	0.000%	3.698%	-0.090%
<u>10 Year</u>	3.698%	3.851%	-0.153%	3.788%	-0.090%	3.698%	0.000%
<u>20 Year</u>	4.043%	3.851%	0.192%	3.788%	0.255%	3.698%	0.345%
<u>30 Year</u>	3.889%	3.851%	0.038%	3.788%	0.101%	3.698%	0.191%
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	5.258%	4.043%	-1.215%	3.889%	-1.369%		
<u>3 Month</u>	5.385%	4.043%	-1.342%	3.889%	-1.496%		
<u>6 Month</u>	5.490%	4.043%	-1.447%	3.889%	-1.601%		
<u>1 Year</u>	5.250%	4.043%	-1.207%	3.889%	-1.361%		
<u>2 Year</u>	4.512%	4.043%	-0.469%	3.889%	-0.623%		
<u>3 Year</u>	4.151%	4.043%	-0.108%	3.889%	-0.262%		
<u>5 Year</u>	3.851%	4.043%	0.192%	3.889%	0.038%		
<u>7 Year</u>	3.788%	4.043%	0.255%	3.889%	0.101%		
<u>10 Year</u>	3.698%	4.043%	0.345%	3.889%	0.191%		
<u>20 Year</u>	4.043%	4.043%	0.000%	3.889%	-0.154%		
<u>30 Year</u>	3.889%	4.043%	-0.154%	3.889%	0.000%		