

<u>Maturity</u>	<u>Yields</u>						
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>	
<u>1 Month</u>	5.162%	5.162%	0.000%	5.343%	0.181%	5.447%	0.285%
<u>3 Month</u>	5.343%	5.162%	0.181%	5.343%	0.000%	5.447%	0.104%
<u>6 Month</u>	5.447%	5.162%	0.285%	5.343%	0.104%	5.447%	0.000%
<u>1 Year</u>	5.291%	5.162%	0.129%	5.343%	-0.052%	5.447%	-0.156%
<u>2 Year</u>	4.735%	5.162%	-0.427%	5.343%	-0.608%	5.447%	-0.712%
<u>3 Year</u>	4.314%	5.162%	-0.848%	5.343%	-1.029%	5.447%	-1.133%
<u>5 Year</u>	3.979%	5.162%	-1.183%	5.343%	-1.364%	5.447%	-1.468%
<u>7 Year</u>	3.859%	5.162%	-1.303%	5.343%	-1.484%	5.447%	-1.588%
<u>10 Year</u>	3.721%	5.162%	-1.441%	5.343%	-1.622%	5.447%	-1.726%
<u>20 Year</u>	3.999%	5.162%	-1.163%	5.343%	-1.344%	5.447%	-1.448%
<u>30 Year</u>	3.803%	5.162%	-1.359%	5.343%	-1.540%	5.447%	-1.644%
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	5.162%	5.291%	0.129%	4.735%	-0.427%	4.314%	-0.848%
<u>3 Month</u>	5.343%	5.291%	-0.052%	4.735%	-0.608%	4.314%	-1.029%
<u>6 Month</u>	5.447%	5.291%	-0.156%	4.735%	-0.712%	4.314%	-1.133%
<u>1 Year</u>	5.291%	5.291%	0.000%	4.735%	-0.556%	4.314%	-0.977%
<u>2 Year</u>	4.735%	5.291%	-0.556%	4.735%	0.000%	4.314%	-0.421%
<u>3 Year</u>	4.314%	5.291%	-0.977%	4.735%	-0.421%	4.314%	0.000%
<u>5 Year</u>	3.979%	5.291%	-1.312%	4.735%	-0.756%	4.314%	-0.335%
<u>7 Year</u>	3.859%	5.291%	-1.432%	4.735%	-0.876%	4.314%	-0.455%
<u>10 Year</u>	3.721%	5.291%	-1.570%	4.735%	-1.014%	4.314%	-0.593%
<u>20 Year</u>	3.999%	5.291%	-1.292%	4.735%	-0.736%	4.314%	-0.315%
<u>30 Year</u>	3.803%	5.291%	-1.488%	4.735%	-0.932%	4.314%	-0.511%
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	5.162%	3.979%	-1.183%	3.859%	-1.303%	3.721%	-1.441%
<u>3 Month</u>	5.343%	3.979%	-1.364%	3.859%	-1.484%	3.721%	-1.622%
<u>6 Month</u>	5.447%	3.979%	-1.468%	3.859%	-1.588%	3.721%	-1.726%
<u>1 Year</u>	5.291%	3.979%	-1.312%	3.859%	-1.432%	3.721%	-1.570%
<u>2 Year</u>	4.735%	3.979%	-0.756%	3.859%	-0.876%	3.721%	-1.014%
<u>3 Year</u>	4.314%	3.979%	-0.335%	3.859%	-0.455%	3.721%	-0.593%
<u>5 Year</u>	3.979%	3.979%	0.000%	3.859%	-0.120%	3.721%	-0.258%
<u>7 Year</u>	3.859%	3.979%	-0.120%	3.859%	0.000%	3.721%	-0.138%
<u>10 Year</u>	3.721%	3.979%	-0.258%	3.859%	-0.138%	3.721%	0.000%
<u>20 Year</u>	3.999%	3.979%	0.020%	3.859%	0.140%	3.721%	0.278%
<u>30 Year</u>	3.803%	3.979%	-0.176%	3.859%	-0.056%	3.721%	0.082%
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	5.162%	3.999%	-1.163%	3.803%	-1.359%		
<u>3 Month</u>	5.343%	3.999%	-1.344%	3.803%	-1.540%		
<u>6 Month</u>	5.447%	3.999%	-1.448%	3.803%	-1.644%		
<u>1 Year</u>	5.291%	3.999%	-1.292%	3.803%	-1.488%		
<u>2 Year</u>	4.735%	3.999%	-0.736%	3.803%	-0.932%		
<u>3 Year</u>	4.314%	3.999%	-0.315%	3.803%	-0.511%		
<u>5 Year</u>	3.979%	3.999%	0.020%	3.803%	-0.176%		
<u>7 Year</u>	3.859%	3.999%	0.140%	3.803%	-0.056%		
<u>10 Year</u>	3.721%	3.999%	0.278%	3.803%	0.082%		
<u>20 Year</u>	3.999%	3.999%	0.000%	3.803%	-0.196%		
<u>30 Year</u>	3.803%	3.999%	-0.196%	3.803%	0.000%		