

<u>Maturity</u>	<u>Yields</u>						
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>	
<u>1 Month</u>	5.398%	5.398%	0.000%	5.388%	-0.010%	5.375%	-0.023%
<u>3 Month</u>	5.388%	5.398%	-0.010%	5.388%	0.000%	5.375%	-0.013%
<u>6 Month</u>	5.375%	5.398%	-0.023%	5.388%	-0.013%	5.375%	0.000%
<u>1 Year</u>	5.047%	5.398%	-0.351%	5.388%	-0.341%	5.375%	-0.328%
<u>2 Year</u>	4.551%	5.398%	-0.847%	5.388%	-0.837%	5.375%	-0.824%
<u>3 Year</u>	4.311%	5.398%	-1.087%	5.388%	-1.077%	5.375%	-1.064%
<u>5 Year</u>	4.140%	5.398%	-1.258%	5.388%	-1.248%	5.375%	-1.235%
<u>7 Year</u>	4.213%	5.398%	-1.185%	5.388%	-1.175%	5.375%	-1.162%
<u>10 Year</u>	4.209%	5.398%	-1.189%	5.388%	-1.179%	5.375%	-1.166%
<u>20 Year</u>	4.564%	5.398%	-0.834%	5.388%	-0.824%	5.375%	-0.811%
<u>30 Year</u>	4.392%	5.398%	-1.006%	5.388%	-0.996%	5.375%	-0.983%
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	5.398%	5.047%	-0.351%	4.551%	-0.847%	4.311%	-1.087%
<u>3 Month</u>	5.388%	5.047%	-0.341%	4.551%	-0.837%	4.311%	-1.077%
<u>6 Month</u>	5.375%	5.047%	-0.328%	4.551%	-0.824%	4.311%	-1.064%
<u>1 Year</u>	5.047%	5.047%	0.000%	4.551%	-0.496%	4.311%	-0.736%
<u>2 Year</u>	4.551%	5.047%	-0.496%	4.551%	0.000%	4.311%	-0.240%
<u>3 Year</u>	4.311%	5.047%	-0.736%	4.551%	-0.240%	4.311%	0.000%
<u>5 Year</u>	4.140%	5.047%	-0.907%	4.551%	-0.411%	4.311%	-0.171%
<u>7 Year</u>	4.213%	5.047%	-0.834%	4.551%	-0.338%	4.311%	-0.098%
<u>10 Year</u>	4.209%	5.047%	-0.838%	4.551%	-0.342%	4.311%	-0.102%
<u>20 Year</u>	4.564%	5.047%	-0.483%	4.551%	0.013%	4.311%	0.253%
<u>30 Year</u>	4.392%	5.047%	-0.655%	4.551%	-0.159%	4.311%	0.081%
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	5.398%	4.140%	-1.258%	4.213%	-1.185%	4.209%	-1.189%
<u>3 Month</u>	5.388%	4.140%	-1.248%	4.213%	-1.175%	4.209%	-1.179%
<u>6 Month</u>	5.375%	4.140%	-1.235%	4.213%	-1.162%	4.209%	-1.166%
<u>1 Year</u>	5.047%	4.140%	-0.907%	4.213%	-0.834%	4.209%	-0.838%
<u>2 Year</u>	4.551%	4.140%	-0.411%	4.213%	-0.338%	4.209%	-0.342%
<u>3 Year</u>	4.311%	4.140%	-0.171%	4.213%	-0.098%	4.209%	-0.102%
<u>5 Year</u>	4.140%	4.140%	0.000%	4.213%	0.073%	4.209%	0.069%
<u>7 Year</u>	4.213%	4.140%	0.073%	4.213%	0.000%	4.209%	-0.004%
<u>10 Year</u>	4.209%	4.140%	0.069%	4.213%	-0.004%	4.209%	0.000%
<u>20 Year</u>	4.564%	4.140%	0.424%	4.213%	0.351%	4.209%	0.355%
<u>30 Year</u>	4.392%	4.140%	0.252%	4.213%	0.179%	4.209%	0.183%
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	5.398%	4.564%	-0.834%	4.392%	-1.006%		
<u>3 Month</u>	5.388%	4.564%	-0.824%	4.392%	-0.996%		
<u>6 Month</u>	5.375%	4.564%	-0.811%	4.392%	-0.983%		
<u>1 Year</u>	5.047%	4.564%	-0.483%	4.392%	-0.655%		
<u>2 Year</u>	4.551%	4.564%	0.013%	4.392%	-0.159%		
<u>3 Year</u>	4.311%	4.564%	0.253%	4.392%	0.081%		
<u>5 Year</u>	4.140%	4.564%	0.424%	4.392%	0.252%		
<u>7 Year</u>	4.213%	4.564%	0.351%	4.392%	0.179%		
<u>10 Year</u>	4.209%	4.564%	0.355%	4.392%	0.183%		
<u>20 Year</u>	4.564%	4.564%	0.000%	4.392%	-0.172%		
<u>30 Year</u>	4.392%	4.564%	-0.172%	4.392%	0.000%		