

<u>Maturity</u>	<u>Yields</u>							
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>		
<u>1 Month</u>	5.406%	5.406%	0.000%	5.353%	-0.053%	5.262%	-0.144%	
<u>3 Month</u>	5.353%	5.406%	-0.053%	5.353%	0.000%	5.262%	-0.091%	
<u>6 Month</u>	5.262%	5.406%	-0.144%	5.353%	-0.091%	5.262%	0.000%	
<u>1 Year</u>	4.784%	5.406%	-0.622%	5.353%	-0.569%	5.262%	-0.478%	
<u>2 Year</u>	4.250%	5.406%	-1.156%	5.353%	-1.103%	5.262%	-1.012%	
<u>3 Year</u>	4.003%	5.406%	-1.403%	5.353%	-1.350%	5.262%	-1.259%	
<u>5 Year</u>	3.840%	5.406%	-1.566%	5.353%	-1.513%	5.262%	-1.422%	
<u>7 Year</u>	3.872%	5.406%	-1.534%	5.353%	-1.481%	5.262%	-1.390%	
<u>10 Year</u>	3.866%	5.406%	-1.540%	5.353%	-1.487%	5.262%	-1.396%	
<u>20 Year</u>	4.182%	5.406%	-1.224%	5.353%	-1.171%	5.262%	-1.080%	
<u>30 Year</u>	4.019%	5.406%	-1.387%	5.353%	-1.334%	5.262%	-1.243%	
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>		
<u>1 Month</u>	5.406%	4.784%	-0.622%	4.250%	-1.156%	4.003%	-1.403%	
<u>3 Month</u>	5.353%	4.784%	-0.569%	4.250%	-1.103%	4.003%	-1.350%	
<u>6 Month</u>	5.262%	4.784%	-0.478%	4.250%	-1.012%	4.003%	-1.259%	
<u>1 Year</u>	4.784%	4.784%	0.000%	4.250%	-0.534%	4.003%	-0.781%	
<u>2 Year</u>	4.250%	4.784%	-0.534%	4.250%	0.000%	4.003%	-0.247%	
<u>3 Year</u>	4.003%	4.784%	-0.781%	4.250%	-0.247%	4.003%	0.000%	
<u>5 Year</u>	3.840%	4.784%	-0.944%	4.250%	-0.410%	4.003%	-0.163%	
<u>7 Year</u>	3.872%	4.784%	-0.912%	4.250%	-0.378%	4.003%	-0.131%	
<u>10 Year</u>	3.866%	4.784%	-0.918%	4.250%	-0.384%	4.003%	-0.137%	
<u>20 Year</u>	4.182%	4.784%	-0.602%	4.250%	-0.068%	4.003%	0.179%	
<u>30 Year</u>	4.019%	4.784%	-0.765%	4.250%	-0.231%	4.003%	0.016%	
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>		
<u>1 Month</u>	5.406%	3.840%	-1.566%	3.872%	-1.534%	3.866%	-1.540%	
<u>3 Month</u>	5.353%	3.840%	-1.513%	3.872%	-1.481%	3.866%	-1.487%	
<u>6 Month</u>	5.262%	3.840%	-1.422%	3.872%	-1.390%	3.866%	-1.396%	
<u>1 Year</u>	4.784%	3.840%	-0.944%	3.872%	-0.912%	3.866%	-0.918%	
<u>2 Year</u>	4.250%	3.840%	-0.410%	3.872%	-0.378%	3.866%	-0.384%	
<u>3 Year</u>	4.003%	3.840%	-0.163%	3.872%	-0.131%	3.866%	-0.137%	
<u>5 Year</u>	3.840%	3.840%	0.000%	3.872%	0.032%	3.866%	0.026%	
<u>7 Year</u>	3.872%	3.840%	0.032%	3.872%	0.000%	3.866%	-0.006%	
<u>10 Year</u>	3.866%	3.840%	0.026%	3.872%	-0.006%	3.866%	0.000%	
<u>20 Year</u>	4.182%	3.840%	0.342%	3.872%	0.310%	3.866%	0.316%	
<u>30 Year</u>	4.019%	3.840%	0.179%	3.872%	0.147%	3.866%	0.153%	
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>				
<u>1 Month</u>	5.406%	4.182%	-1.224%	4.019%	-1.387%			
<u>3 Month</u>	5.353%	4.182%	-1.171%	4.019%	-1.334%			
<u>6 Month</u>	5.262%	4.182%	-1.080%	4.019%	-1.243%			
<u>1 Year</u>	4.784%	4.182%	-0.602%	4.019%	-0.765%			
<u>2 Year</u>	4.250%	4.182%	-0.068%	4.019%	-0.231%			
<u>3 Year</u>	4.003%	4.182%	0.179%	4.019%	0.016%			
<u>5 Year</u>	3.840%	4.182%	0.342%	4.019%	0.179%			
<u>7 Year</u>	3.872%	4.182%	0.310%	4.019%	0.147%			
<u>10 Year</u>	3.866%	4.182%	0.316%	4.019%	0.153%			
<u>20 Year</u>	4.182%	4.182%	0.000%	4.019%	-0.163%			
<u>30 Year</u>	4.019%	4.182%	-0.163%	4.019%	0.000%			