

<u>Maturity</u>	<u>Yields</u>						
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>	
<u>1 Month</u>	4.599%	4.599%	0.000%	4.814%	0.215%	5.022%	0.423%
<u>3 Month</u>	4.814%	4.599%	0.215%	4.814%	0.000%	5.022%	0.208%
<u>6 Month</u>	5.022%	4.599%	0.423%	4.814%	0.208%	5.022%	0.000%
<u>1 Year</u>	5.000%	4.599%	0.401%	4.814%	0.186%	5.022%	-0.022%
<u>2 Year</u>	4.617%	4.599%	0.018%	4.814%	-0.197%	5.022%	-0.405%
<u>3 Year</u>	4.313%	4.599%	-0.286%	4.814%	-0.501%	5.022%	-0.709%
<u>5 Year</u>	4.027%	4.599%	-0.572%	4.814%	-0.787%	5.022%	-0.995%
<u>7 Year</u>	3.938%	4.599%	-0.661%	4.814%	-0.876%	5.022%	-1.084%
<u>10 Year</u>	3.817%	4.599%	-0.782%	4.814%	-0.997%	5.022%	-1.205%
<u>20 Year</u>	4.011%	4.599%	-0.588%	4.814%	-0.803%	5.022%	-1.011%
<u>30 Year</u>	3.866%	4.599%	-0.733%	4.814%	-0.948%	5.022%	-1.156%
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	4.599%	5.000%	0.401%	4.617%	0.018%	4.313%	-0.286%
<u>3 Month</u>	4.814%	5.000%	0.186%	4.617%	-0.197%	4.313%	-0.501%
<u>6 Month</u>	5.022%	5.000%	-0.022%	4.617%	-0.405%	4.313%	-0.709%
<u>1 Year</u>	5.000%	5.000%	0.000%	4.617%	-0.383%	4.313%	-0.687%
<u>2 Year</u>	4.617%	5.000%	-0.383%	4.617%	0.000%	4.313%	-0.304%
<u>3 Year</u>	4.313%	5.000%	-0.687%	4.617%	-0.304%	4.313%	0.000%
<u>5 Year</u>	4.027%	5.000%	-0.973%	4.617%	-0.590%	4.313%	-0.286%
<u>7 Year</u>	3.938%	5.000%	-1.062%	4.617%	-0.679%	4.313%	-0.375%
<u>10 Year</u>	3.817%	5.000%	-1.183%	4.617%	-0.800%	4.313%	-0.496%
<u>20 Year</u>	4.011%	5.000%	-0.989%	4.617%	-0.606%	4.313%	-0.302%
<u>30 Year</u>	3.866%	5.000%	-1.134%	4.617%	-0.751%	4.313%	-0.447%
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	4.599%	4.027%	-0.572%	3.938%	-0.661%	3.817%	-0.782%
<u>3 Month</u>	4.814%	4.027%	-0.787%	3.938%	-0.876%	3.817%	-0.997%
<u>6 Month</u>	5.022%	4.027%	-0.995%	3.938%	-1.084%	3.817%	-1.205%
<u>1 Year</u>	5.000%	4.027%	-0.973%	3.938%	-1.062%	3.817%	-1.183%
<u>2 Year</u>	4.617%	4.027%	-0.590%	3.938%	-0.679%	3.817%	-0.800%
<u>3 Year</u>	4.313%	4.027%	-0.286%	3.938%	-0.375%	3.817%	-0.496%
<u>5 Year</u>	4.027%	4.027%	0.000%	3.938%	-0.089%	3.817%	-0.210%
<u>7 Year</u>	3.938%	4.027%	-0.089%	3.938%	0.000%	3.817%	-0.121%
<u>10 Year</u>	3.817%	4.027%	-0.210%	3.938%	-0.121%	3.817%	0.000%
<u>20 Year</u>	4.011%	4.027%	-0.016%	3.938%	0.073%	3.817%	0.194%
<u>30 Year</u>	3.866%	4.027%	-0.161%	3.938%	-0.072%	3.817%	0.049%
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	4.599%	4.011%	-0.588%	3.866%	-0.733%		
<u>3 Month</u>	4.814%	4.011%	-0.803%	3.866%	-0.948%		
<u>6 Month</u>	5.022%	4.011%	-1.011%	3.866%	-1.156%		
<u>1 Year</u>	5.000%	4.011%	-0.989%	3.866%	-1.134%		
<u>2 Year</u>	4.617%	4.011%	-0.606%	3.866%	-0.751%		
<u>3 Year</u>	4.313%	4.011%	-0.302%	3.866%	-0.447%		
<u>5 Year</u>	4.027%	4.011%	-0.016%	3.866%	-0.161%		
<u>7 Year</u>	3.938%	4.011%	0.073%	3.866%	-0.072%		
<u>10 Year</u>	3.817%	4.011%	0.194%	3.866%	0.049%		
<u>20 Year</u>	4.011%	4.011%	0.000%	3.866%	-0.145%		
<u>30 Year</u>	3.866%	4.011%	-0.145%	3.866%	0.000%		