

<u>Maturity</u>	<u>Yields</u>						
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>	
<u>1 Month</u>	4.622%	4.622%	0.000%	4.833%	0.211%	5.110%	0.488%
<u>3 Month</u>	4.833%	4.622%	0.211%	4.833%	0.000%	5.110%	0.277%
<u>6 Month</u>	5.110%	4.622%	0.488%	4.833%	0.277%	5.110%	0.000%
<u>1 Year</u>	5.046%	4.622%	0.424%	4.833%	0.213%	5.110%	-0.064%
<u>2 Year</u>	4.814%	4.622%	0.192%	4.833%	-0.019%	5.110%	-0.296%
<u>3 Year</u>	4.534%	4.622%	-0.088%	4.833%	-0.299%	5.110%	-0.576%
<u>5 Year</u>	4.212%	4.622%	-0.410%	4.833%	-0.621%	5.110%	-0.898%
<u>7 Year</u>	4.114%	4.622%	-0.508%	4.833%	-0.719%	5.110%	-0.996%
<u>10 Year</u>	3.947%	4.622%	-0.675%	4.833%	-0.886%	5.110%	-1.163%
<u>20 Year</u>	4.119%	4.622%	-0.503%	4.833%	-0.714%	5.110%	-0.991%
<u>30 Year</u>	3.930%	4.622%	-0.692%	4.833%	-0.903%	5.110%	-1.180%
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	4.622%	5.046%	0.424%	4.814%	0.192%	4.534%	-0.088%
<u>3 Month</u>	4.833%	5.046%	0.213%	4.814%	-0.019%	4.534%	-0.299%
<u>6 Month</u>	5.110%	5.046%	-0.064%	4.814%	-0.296%	4.534%	-0.576%
<u>1 Year</u>	5.046%	5.046%	0.000%	4.814%	-0.232%	4.534%	-0.512%
<u>2 Year</u>	4.814%	5.046%	-0.232%	4.814%	0.000%	4.534%	-0.280%
<u>3 Year</u>	4.534%	5.046%	-0.512%	4.814%	-0.280%	4.534%	0.000%
<u>5 Year</u>	4.212%	5.046%	-0.834%	4.814%	-0.602%	4.534%	-0.322%
<u>7 Year</u>	4.114%	5.046%	-0.932%	4.814%	-0.700%	4.534%	-0.420%
<u>10 Year</u>	3.947%	5.046%	-1.099%	4.814%	-0.867%	4.534%	-0.587%
<u>20 Year</u>	4.119%	5.046%	-0.927%	4.814%	-0.695%	4.534%	-0.415%
<u>30 Year</u>	3.930%	5.046%	-1.116%	4.814%	-0.884%	4.534%	-0.604%
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	4.622%	4.212%	-0.410%	4.114%	-0.508%	3.947%	-0.675%
<u>3 Month</u>	4.833%	4.212%	-0.621%	4.114%	-0.719%	3.947%	-0.886%
<u>6 Month</u>	5.110%	4.212%	-0.898%	4.114%	-0.996%	3.947%	-1.163%
<u>1 Year</u>	5.046%	4.212%	-0.834%	4.114%	-0.932%	3.947%	-1.099%
<u>2 Year</u>	4.814%	4.212%	-0.602%	4.114%	-0.700%	3.947%	-0.867%
<u>3 Year</u>	4.534%	4.212%	-0.322%	4.114%	-0.420%	3.947%	-0.587%
<u>5 Year</u>	4.212%	4.212%	0.000%	4.114%	-0.098%	3.947%	-0.265%
<u>7 Year</u>	4.114%	4.212%	-0.098%	4.114%	0.000%	3.947%	-0.167%
<u>10 Year</u>	3.947%	4.212%	-0.265%	4.114%	-0.167%	3.947%	0.000%
<u>20 Year</u>	4.119%	4.212%	-0.093%	4.114%	0.005%	3.947%	0.172%
<u>30 Year</u>	3.930%	4.212%	-0.282%	4.114%	-0.184%	3.947%	-0.017%
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	4.622%	4.119%	-0.503%	3.930%	-0.692%		
<u>3 Month</u>	4.833%	4.119%	-0.714%	3.930%	-0.903%		
<u>6 Month</u>	5.110%	4.119%	-0.991%	3.930%	-1.180%		
<u>1 Year</u>	5.046%	4.119%	-0.927%	3.930%	-1.116%		
<u>2 Year</u>	4.814%	4.119%	-0.695%	3.930%	-0.884%		
<u>3 Year</u>	4.534%	4.119%	-0.415%	3.930%	-0.604%		
<u>5 Year</u>	4.212%	4.119%	-0.093%	3.930%	-0.282%		
<u>7 Year</u>	4.114%	4.119%	0.005%	3.930%	-0.184%		
<u>10 Year</u>	3.947%	4.119%	0.172%	3.930%	-0.017%		
<u>20 Year</u>	4.119%	4.119%	0.000%	3.930%	-0.189%		
<u>30 Year</u>	3.930%	4.119%	-0.189%	3.930%	0.000%		