

<u>Maturity</u>	<u>Yields</u>								
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>			
<u>1 Month</u>	3.857%	3.857%	0.000%	4.253%	0.396%	4.645%	0.788%		
<u>3 Month</u>	4.253%	3.857%	0.396%	4.253%	0.000%	4.645%	0.392%		
<u>6 Month</u>	4.645%	3.857%	0.788%	4.253%	0.392%	4.645%	0.000%		
<u>1 Year</u>	4.749%	3.857%	0.892%	4.253%	0.496%	4.645%	0.104%		
<u>2 Year</u>	4.531%	3.857%	0.674%	4.253%	0.278%	4.645%	-0.114%		
<u>3 Year</u>	4.297%	3.857%	0.440%	4.253%	0.044%	4.645%	-0.348%		
<u>5 Year</u>	4.008%	3.857%	0.151%	4.253%	-0.245%	4.645%	-0.637%		
<u>7 Year</u>	3.931%	3.857%	0.074%	4.253%	-0.322%	4.645%	-0.714%		
<u>10 Year</u>	3.829%	3.857%	-0.028%	4.253%	-0.424%	4.645%	-0.816%		
<u>20 Year</u>	4.153%	3.857%	0.296%	4.253%	-0.100%	4.645%	-0.492%		
<u>30 Year</u>	3.927%	3.857%	0.070%	4.253%	-0.326%	4.645%	-0.718%		
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>			
<u>1 Month</u>	3.857%	4.749%	0.892%	4.531%	0.674%	4.297%	0.440%		
<u>3 Month</u>	4.253%	4.749%	0.496%	4.531%	0.278%	4.297%	0.044%		
<u>6 Month</u>	4.645%	4.749%	0.104%	4.531%	-0.114%	4.297%	-0.348%		
<u>1 Year</u>	4.749%	4.749%	0.000%	4.531%	-0.218%	4.297%	-0.452%		
<u>2 Year</u>	4.531%	4.749%	-0.218%	4.531%	0.000%	4.297%	-0.234%		
<u>3 Year</u>	4.297%	4.749%	-0.452%	4.531%	-0.234%	4.297%	0.000%		
<u>5 Year</u>	4.008%	4.749%	-0.741%	4.531%	-0.523%	4.297%	-0.289%		
<u>7 Year</u>	3.931%	4.749%	-0.818%	4.531%	-0.600%	4.297%	-0.366%		
<u>10 Year</u>	3.829%	4.749%	-0.920%	4.531%	-0.702%	4.297%	-0.468%		
<u>20 Year</u>	4.153%	4.749%	-0.596%	4.531%	-0.378%	4.297%	-0.144%		
<u>30 Year</u>	3.927%	4.749%	-0.822%	4.531%	-0.604%	4.297%	-0.370%		
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>			
<u>1 Month</u>	3.857%	4.008%	0.151%	3.931%	0.074%	3.829%	-0.028%		
<u>3 Month</u>	4.253%	4.008%	-0.245%	3.931%	-0.322%	3.829%	-0.424%		
<u>6 Month</u>	4.645%	4.008%	-0.637%	3.931%	-0.714%	3.829%	-0.816%		
<u>1 Year</u>	4.749%	4.008%	-0.741%	3.931%	-0.818%	3.829%	-0.920%		
<u>2 Year</u>	4.531%	4.008%	-0.523%	3.931%	-0.600%	3.829%	-0.702%		
<u>3 Year</u>	4.297%	4.008%	-0.289%	3.931%	-0.366%	3.829%	-0.468%		
<u>5 Year</u>	4.008%	4.008%	0.000%	3.931%	-0.077%	3.829%	-0.179%		
<u>7 Year</u>	3.931%	4.008%	-0.077%	3.931%	0.000%	3.829%	-0.102%		
<u>10 Year</u>	3.829%	4.008%	-0.179%	3.931%	-0.102%	3.829%	0.000%		
<u>20 Year</u>	4.153%	4.008%	0.145%	3.931%	0.222%	3.829%	0.324%		
<u>30 Year</u>	3.927%	4.008%	-0.081%	3.931%	-0.004%	3.829%	0.098%		
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>					
<u>1 Month</u>	3.857%	4.153%	0.296%	3.927%	0.070%				
<u>3 Month</u>	4.253%	4.153%	-0.100%	3.927%	-0.326%				
<u>6 Month</u>	4.645%	4.153%	-0.492%	3.927%	-0.718%				
<u>1 Year</u>	4.749%	4.153%	-0.596%	3.927%	-0.822%				
<u>2 Year</u>	4.531%	4.153%	-0.378%	3.927%	-0.604%				
<u>3 Year</u>	4.297%	4.153%	-0.144%	3.927%	-0.370%				
<u>5 Year</u>	4.008%	4.153%	0.145%	3.927%	-0.081%				
<u>7 Year</u>	3.931%	4.153%	0.222%	3.927%	-0.004%				
<u>10 Year</u>	3.829%	4.153%	0.324%	3.927%	0.098%				
<u>20 Year</u>	4.153%	4.153%	0.000%	3.927%	-0.226%				
<u>30 Year</u>	3.927%	4.153%	-0.226%	3.927%	0.000%				