

<u>Maturity</u>	<u>Yields</u>						
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>	
<u>1 Month</u>	3.811%	3.811%	0.000%	4.315%	0.504%	4.666%	0.855%
<u>3 Month</u>	4.315%	3.811%	0.504%	4.315%	0.000%	4.666%	0.351%
<u>6 Month</u>	4.666%	3.811%	0.855%	4.315%	0.351%	4.666%	0.000%
<u>1 Year</u>	4.687%	3.811%	0.876%	4.315%	0.372%	4.666%	0.021%
<u>2 Year</u>	4.284%	3.811%	0.473%	4.315%	-0.031%	4.666%	-0.382%
<u>3 Year</u>	3.997%	3.811%	0.186%	4.315%	-0.318%	4.666%	-0.669%
<u>5 Year</u>	3.659%	3.811%	-0.152%	4.315%	-0.656%	4.666%	-1.007%
<u>7 Year</u>	3.592%	3.811%	-0.219%	4.315%	-0.723%	4.666%	-1.074%
<u>10 Year</u>	3.492%	3.811%	-0.319%	4.315%	-0.823%	4.666%	-1.174%
<u>20 Year</u>	3.768%	3.811%	-0.043%	4.315%	-0.547%	4.666%	-0.898%
<u>30 Year</u>	3.548%	3.811%	-0.263%	4.315%	-0.767%	4.666%	-1.118%
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	3.811%	4.687%	0.876%	4.284%	0.473%	3.997%	0.186%
<u>3 Month</u>	4.315%	4.687%	0.372%	4.284%	-0.031%	3.997%	-0.318%
<u>6 Month</u>	4.666%	4.687%	0.021%	4.284%	-0.382%	3.997%	-0.669%
<u>1 Year</u>	4.687%	4.687%	0.000%	4.284%	-0.403%	3.997%	-0.690%
<u>2 Year</u>	4.284%	4.687%	-0.403%	4.284%	0.000%	3.997%	-0.287%
<u>3 Year</u>	3.997%	4.687%	-0.690%	4.284%	-0.287%	3.997%	0.000%
<u>5 Year</u>	3.659%	4.687%	-1.028%	4.284%	-0.625%	3.997%	-0.338%
<u>7 Year</u>	3.592%	4.687%	-1.095%	4.284%	-0.692%	3.997%	-0.405%
<u>10 Year</u>	3.492%	4.687%	-1.195%	4.284%	-0.792%	3.997%	-0.505%
<u>20 Year</u>	3.768%	4.687%	-0.919%	4.284%	-0.516%	3.997%	-0.229%
<u>30 Year</u>	3.548%	4.687%	-1.139%	4.284%	-0.736%	3.997%	-0.449%
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	3.811%	3.659%	-0.152%	3.592%	-0.219%	3.492%	-0.319%
<u>3 Month</u>	4.315%	3.659%	-0.656%	3.592%	-0.723%	3.492%	-0.823%
<u>6 Month</u>	4.666%	3.659%	-1.007%	3.592%	-1.074%	3.492%	-1.174%
<u>1 Year</u>	4.687%	3.659%	-1.028%	3.592%	-1.095%	3.492%	-1.195%
<u>2 Year</u>	4.284%	3.659%	-0.625%	3.592%	-0.692%	3.492%	-0.792%
<u>3 Year</u>	3.997%	3.659%	-0.338%	3.592%	-0.405%	3.492%	-0.505%
<u>5 Year</u>	3.659%	3.659%	0.000%	3.592%	-0.067%	3.492%	-0.167%
<u>7 Year</u>	3.592%	3.659%	-0.067%	3.592%	0.000%	3.492%	-0.100%
<u>10 Year</u>	3.492%	3.659%	-0.167%	3.592%	-0.100%	3.492%	0.000%
<u>20 Year</u>	3.768%	3.659%	0.109%	3.592%	0.176%	3.492%	0.276%
<u>30 Year</u>	3.548%	3.659%	-0.111%	3.592%	-0.044%	3.492%	0.056%
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	3.811%	3.768%	-0.043%	3.548%	-0.263%		
<u>3 Month</u>	4.315%	3.768%	-0.547%	3.548%	-0.767%		
<u>6 Month</u>	4.666%	3.768%	-0.898%	3.548%	-1.118%		
<u>1 Year</u>	4.687%	3.768%	-0.919%	3.548%	-1.139%		
<u>2 Year</u>	4.284%	3.768%	-0.516%	3.548%	-0.736%		
<u>3 Year</u>	3.997%	3.768%	-0.229%	3.548%	-0.449%		
<u>5 Year</u>	3.659%	3.768%	0.109%	3.548%	-0.111%		
<u>7 Year</u>	3.592%	3.768%	0.176%	3.548%	-0.044%		
<u>10 Year</u>	3.492%	3.768%	0.276%	3.548%	0.056%		
<u>20 Year</u>	3.768%	3.768%	0.000%	3.548%	-0.220%		
<u>30 Year</u>	3.548%	3.768%	-0.220%	3.548%	0.000%		