

<u>Maturity</u>	<u>Yields</u>						
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>	
<u>1 Month</u>	3.721%	3.721%	0.000%	4.302%	0.581%	4.733%	1.012%
<u>3 Month</u>	4.302%	3.721%	0.581%	4.302%	0.000%	4.733%	0.431%
<u>6 Month</u>	4.733%	3.721%	1.012%	4.302%	0.431%	4.733%	0.000%
<u>1 Year</u>	4.722%	3.721%	1.001%	4.302%	0.420%	4.733%	-0.011%
<u>2 Year</u>	4.342%	3.721%	0.621%	4.302%	0.040%	4.733%	-0.391%
<u>3 Year</u>	4.098%	3.721%	0.377%	4.302%	-0.204%	4.733%	-0.635%
<u>5 Year</u>	3.722%	3.721%	0.001%	4.302%	-0.580%	4.733%	-1.011%
<u>7 Year</u>	3.703%	3.721%	-0.018%	4.302%	-0.599%	4.733%	-1.030%
<u>10 Year</u>	3.586%	3.721%	-0.135%	4.302%	-0.716%	4.733%	-1.147%
<u>20 Year</u>	3.824%	3.721%	0.103%	4.302%	-0.478%	4.733%	-0.909%
<u>30 Year</u>	3.568%	3.721%	-0.153%	4.302%	-0.734%	4.733%	-1.165%
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	3.721%	4.722%	1.001%	4.342%	0.621%	4.098%	0.377%
<u>3 Month</u>	4.302%	4.722%	0.420%	4.342%	0.040%	4.098%	-0.204%
<u>6 Month</u>	4.733%	4.722%	-0.011%	4.342%	-0.391%	4.098%	-0.635%
<u>1 Year</u>	4.722%	4.722%	0.000%	4.342%	-0.380%	4.098%	-0.624%
<u>2 Year</u>	4.342%	4.722%	-0.380%	4.342%	0.000%	4.098%	-0.244%
<u>3 Year</u>	4.098%	4.722%	-0.624%	4.342%	-0.244%	4.098%	0.000%
<u>5 Year</u>	3.722%	4.722%	-1.000%	4.342%	-0.620%	4.098%	-0.376%
<u>7 Year</u>	3.703%	4.722%	-1.019%	4.342%	-0.639%	4.098%	-0.395%
<u>10 Year</u>	3.586%	4.722%	-1.136%	4.342%	-0.756%	4.098%	-0.512%
<u>20 Year</u>	3.824%	4.722%	-0.898%	4.342%	-0.518%	4.098%	-0.274%
<u>30 Year</u>	3.568%	4.722%	-1.154%	4.342%	-0.774%	4.098%	-0.530%
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	3.721%	3.722%	0.001%	3.703%	-0.018%	3.586%	-0.135%
<u>3 Month</u>	4.302%	3.722%	-0.580%	3.703%	-0.599%	3.586%	-0.716%
<u>6 Month</u>	4.733%	3.722%	-1.011%	3.703%	-1.030%	3.586%	-1.147%
<u>1 Year</u>	4.722%	3.722%	-1.000%	3.703%	-1.019%	3.586%	-1.136%
<u>2 Year</u>	4.342%	3.722%	-0.620%	3.703%	-0.639%	3.586%	-0.756%
<u>3 Year</u>	4.098%	3.722%	-0.376%	3.703%	-0.395%	3.586%	-0.512%
<u>5 Year</u>	3.722%	3.722%	0.000%	3.703%	-0.019%	3.586%	-0.136%
<u>7 Year</u>	3.703%	3.722%	-0.019%	3.703%	0.000%	3.586%	-0.117%
<u>10 Year</u>	3.586%	3.722%	-0.136%	3.703%	-0.117%	3.586%	0.000%
<u>20 Year</u>	3.824%	3.722%	0.102%	3.703%	0.121%	3.586%	0.238%
<u>30 Year</u>	3.568%	3.722%	-0.154%	3.703%	-0.135%	3.586%	-0.018%
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	3.721%	3.824%	0.103%	3.568%	-0.153%		
<u>3 Month</u>	4.302%	3.824%	-0.478%	3.568%	-0.734%		
<u>6 Month</u>	4.733%	3.824%	-0.909%	3.568%	-1.165%		
<u>1 Year</u>	4.722%	3.824%	-0.898%	3.568%	-1.154%		
<u>2 Year</u>	4.342%	3.824%	-0.518%	3.568%	-0.774%		
<u>3 Year</u>	4.098%	3.824%	-0.274%	3.568%	-0.530%		
<u>5 Year</u>	3.722%	3.824%	0.102%	3.568%	-0.154%		
<u>7 Year</u>	3.703%	3.824%	0.121%	3.568%	-0.135%		
<u>10 Year</u>	3.586%	3.824%	0.238%	3.568%	-0.018%		
<u>20 Year</u>	3.824%	3.824%	0.000%	3.568%	-0.256%		
<u>30 Year</u>	3.568%	3.824%	-0.256%	3.568%	0.000%		