

<u>Maturity</u>	<u>Yields</u>						
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>	
<u>1 Month</u>	3.704%	3.704%	0.000%	4.335%	0.631%	4.668%	0.964%
<u>3 Month</u>	4.335%	3.704%	0.631%	4.335%	0.000%	4.668%	0.333%
<u>6 Month</u>	4.668%	3.704%	0.964%	4.335%	0.333%	4.668%	0.000%
<u>1 Year</u>	4.664%	3.704%	0.960%	4.335%	0.329%	4.668%	-0.004%
<u>2 Year</u>	4.327%	3.704%	0.623%	4.335%	-0.008%	4.668%	-0.341%
<u>3 Year</u>	4.093%	3.704%	0.389%	4.335%	-0.242%	4.668%	-0.575%
<u>5 Year</u>	3.862%	3.704%	0.158%	4.335%	-0.473%	4.668%	-0.806%
<u>7 Year</u>	3.838%	3.704%	0.134%	4.335%	-0.497%	4.668%	-0.830%
<u>10 Year</u>	3.751%	3.704%	0.047%	4.335%	-0.584%	4.668%	-0.917%
<u>20 Year</u>	4.007%	3.704%	0.303%	4.335%	-0.328%	4.668%	-0.661%
<u>30 Year</u>	3.827%	3.704%	0.123%	4.335%	-0.508%	4.668%	-0.841%
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	3.704%	4.664%	0.960%	4.327%	0.623%	4.093%	0.389%
<u>3 Month</u>	4.335%	4.664%	0.329%	4.327%	-0.008%	4.093%	-0.242%
<u>6 Month</u>	4.668%	4.664%	-0.004%	4.327%	-0.341%	4.093%	-0.575%
<u>1 Year</u>	4.664%	4.664%	0.000%	4.327%	-0.337%	4.093%	-0.571%
<u>2 Year</u>	4.327%	4.664%	-0.337%	4.327%	0.000%	4.093%	-0.234%
<u>3 Year</u>	4.093%	4.664%	-0.571%	4.327%	-0.234%	4.093%	0.000%
<u>5 Year</u>	3.862%	4.664%	-0.802%	4.327%	-0.465%	4.093%	-0.231%
<u>7 Year</u>	3.838%	4.664%	-0.826%	4.327%	-0.489%	4.093%	-0.255%
<u>10 Year</u>	3.751%	4.664%	-0.913%	4.327%	-0.576%	4.093%	-0.342%
<u>20 Year</u>	4.007%	4.664%	-0.657%	4.327%	-0.320%	4.093%	-0.086%
<u>30 Year</u>	3.827%	4.664%	-0.837%	4.327%	-0.500%	4.093%	-0.266%
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	3.704%	3.862%	0.158%	3.838%	0.134%	3.751%	0.047%
<u>3 Month</u>	4.335%	3.862%	-0.473%	3.838%	-0.497%	3.751%	-0.584%
<u>6 Month</u>	4.668%	3.862%	-0.806%	3.838%	-0.830%	3.751%	-0.917%
<u>1 Year</u>	4.664%	3.862%	-0.802%	3.838%	-0.826%	3.751%	-0.913%
<u>2 Year</u>	4.327%	3.862%	-0.465%	3.838%	-0.489%	3.751%	-0.576%
<u>3 Year</u>	4.093%	3.862%	-0.231%	3.838%	-0.255%	3.751%	-0.342%
<u>5 Year</u>	3.862%	3.862%	0.000%	3.838%	-0.024%	3.751%	-0.111%
<u>7 Year</u>	3.838%	3.862%	-0.024%	3.838%	0.000%	3.751%	-0.087%
<u>10 Year</u>	3.751%	3.862%	-0.111%	3.838%	-0.087%	3.751%	0.000%
<u>20 Year</u>	4.007%	3.862%	0.145%	3.838%	0.169%	3.751%	0.256%
<u>30 Year</u>	3.827%	3.862%	-0.035%	3.838%	-0.011%	3.751%	0.076%
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	3.704%	4.007%	0.303%	3.827%	0.123%		
<u>3 Month</u>	4.335%	4.007%	-0.328%	3.827%	-0.508%		
<u>6 Month</u>	4.668%	4.007%	-0.661%	3.827%	-0.841%		
<u>1 Year</u>	4.664%	4.007%	-0.657%	3.827%	-0.837%		
<u>2 Year</u>	4.327%	4.007%	-0.320%	3.827%	-0.500%		
<u>3 Year</u>	4.093%	4.007%	-0.086%	3.827%	-0.266%		
<u>5 Year</u>	3.862%	4.007%	0.145%	3.827%	-0.035%		
<u>7 Year</u>	3.838%	4.007%	0.169%	3.827%	-0.011%		
<u>10 Year</u>	3.751%	4.007%	0.256%	3.827%	0.076%		
<u>20 Year</u>	4.007%	4.007%	0.000%	3.827%	-0.180%		
<u>30 Year</u>	3.827%	4.007%	-0.180%	3.827%	0.000%		