

<u>Maturity</u>	<u>Yields</u>							
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>		
<u>1 Month</u>	4.198%	4.198%	0.000%	4.631%	0.433%	4.841%	0.643%	
<u>3 Month</u>	4.631%	4.198%	0.433%	4.631%	0.000%	4.841%	0.210%	
<u>6 Month</u>	4.841%	4.198%	0.643%	4.631%	0.210%	4.841%	0.000%	
<u>1 Year</u>	4.725%	4.198%	0.527%	4.631%	0.094%	4.841%	-0.116%	
<u>2 Year</u>	4.258%	4.198%	0.060%	4.631%	-0.373%	4.841%	-0.583%	
<u>3 Year</u>	3.985%	4.198%	-0.213%	4.631%	-0.646%	4.841%	-0.856%	
<u>5 Year</u>	3.705%	4.198%	-0.493%	4.631%	-0.926%	4.841%	-1.136%	
<u>7 Year</u>	3.637%	4.198%	-0.561%	4.631%	-0.994%	4.841%	-1.204%	
<u>10 Year</u>	3.560%	4.198%	-0.638%	4.631%	-1.071%	4.841%	-1.281%	
<u>20 Year</u>	3.853%	4.198%	-0.345%	4.631%	-0.778%	4.841%	-0.988%	
<u>30 Year</u>	3.684%	4.198%	-0.514%	4.631%	-0.947%	4.841%	-1.157%	
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>		
<u>1 Month</u>	4.198%	4.725%	0.527%	4.258%	0.060%	3.985%	-0.213%	
<u>3 Month</u>	4.631%	4.725%	0.094%	4.258%	-0.373%	3.985%	-0.646%	
<u>6 Month</u>	4.841%	4.725%	-0.116%	4.258%	-0.583%	3.985%	-0.856%	
<u>1 Year</u>	4.725%	4.725%	0.000%	4.258%	-0.467%	3.985%	-0.740%	
<u>2 Year</u>	4.258%	4.725%	-0.467%	4.258%	0.000%	3.985%	-0.273%	
<u>3 Year</u>	3.985%	4.725%	-0.740%	4.258%	-0.273%	3.985%	0.000%	
<u>5 Year</u>	3.705%	4.725%	-1.020%	4.258%	-0.553%	3.985%	-0.280%	
<u>7 Year</u>	3.637%	4.725%	-1.088%	4.258%	-0.621%	3.985%	-0.348%	
<u>10 Year</u>	3.560%	4.725%	-1.165%	4.258%	-0.698%	3.985%	-0.425%	
<u>20 Year</u>	3.853%	4.725%	-0.872%	4.258%	-0.405%	3.985%	-0.132%	
<u>30 Year</u>	3.684%	4.725%	-1.041%	4.258%	-0.574%	3.985%	-0.301%	
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>		
<u>1 Month</u>	4.198%	3.705%	-0.493%	3.637%	-0.561%	3.560%	-0.638%	
<u>3 Month</u>	4.631%	3.705%	-0.926%	3.637%	-0.994%	3.560%	-1.071%	
<u>6 Month</u>	4.841%	3.705%	-1.136%	3.637%	-1.204%	3.560%	-1.281%	
<u>1 Year</u>	4.725%	3.705%	-1.020%	3.637%	-1.088%	3.560%	-1.165%	
<u>2 Year</u>	4.258%	3.705%	-0.553%	3.637%	-0.621%	3.560%	-0.698%	
<u>3 Year</u>	3.985%	3.705%	-0.280%	3.637%	-0.348%	3.560%	-0.425%	
<u>5 Year</u>	3.705%	3.705%	0.000%	3.637%	-0.068%	3.560%	-0.145%	
<u>7 Year</u>	3.637%	3.705%	-0.068%	3.637%	0.000%	3.560%	-0.077%	
<u>10 Year</u>	3.560%	3.705%	-0.145%	3.637%	-0.077%	3.560%	0.000%	
<u>20 Year</u>	3.853%	3.705%	0.148%	3.637%	0.216%	3.560%	0.293%	
<u>30 Year</u>	3.684%	3.705%	-0.021%	3.637%	0.047%	3.560%	0.124%	
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>				
<u>1 Month</u>	4.198%	3.853%	-0.345%	3.684%	-0.514%			
<u>3 Month</u>	4.631%	3.853%	-0.778%	3.684%	-0.947%			
<u>6 Month</u>	4.841%	3.853%	-0.988%	3.684%	-1.157%			
<u>1 Year</u>	4.725%	3.853%	-0.872%	3.684%	-1.041%			
<u>2 Year</u>	4.258%	3.853%	-0.405%	3.684%	-0.574%			
<u>3 Year</u>	3.985%	3.853%	-0.132%	3.684%	-0.301%			
<u>5 Year</u>	3.705%	3.853%	0.148%	3.684%	-0.021%			
<u>7 Year</u>	3.637%	3.853%	0.216%	3.684%	0.047%			
<u>10 Year</u>	3.560%	3.853%	0.293%	3.684%	0.124%			
<u>20 Year</u>	3.853%	3.853%	0.000%	3.684%	-0.169%			
<u>30 Year</u>	3.684%	3.853%	-0.169%	3.684%	0.000%			