

<u>Maturity</u>	<u>Yields</u>						
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>	
<u>1 Month</u>	4.596%	4.596%	0.000%	4.718%	0.122%	4.865%	0.269%
<u>3 Month</u>	4.718%	4.596%	0.122%	4.718%	0.000%	4.865%	0.147%
<u>6 Month</u>	4.865%	4.596%	0.269%	4.718%	0.147%	4.865%	0.000%
<u>1 Year</u>	4.698%	4.596%	0.102%	4.718%	-0.020%	4.865%	-0.167%
<u>2 Year</u>	4.220%	4.596%	-0.376%	4.718%	-0.498%	4.865%	-0.645%
<u>3 Year</u>	3.914%	4.596%	-0.682%	4.718%	-0.804%	4.865%	-0.951%
<u>5 Year</u>	3.627%	4.596%	-0.969%	4.718%	-1.091%	4.865%	-1.238%
<u>7 Year</u>	3.581%	4.596%	-1.015%	4.718%	-1.137%	4.865%	-1.284%
<u>10 Year</u>	3.518%	4.596%	-1.078%	4.718%	-1.200%	4.865%	-1.347%
<u>20 Year</u>	3.761%	4.596%	-0.835%	4.718%	-0.957%	4.865%	-1.104%
<u>30 Year</u>	3.633%	4.596%	-0.963%	4.718%	-1.085%	4.865%	-1.232%
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	4.596%	4.698%	0.102%	4.220%	-0.376%	3.914%	-0.682%
<u>3 Month</u>	4.718%	4.698%	-0.020%	4.220%	-0.498%	3.914%	-0.804%
<u>6 Month</u>	4.865%	4.698%	-0.167%	4.220%	-0.645%	3.914%	-0.951%
<u>1 Year</u>	4.698%	4.698%	0.000%	4.220%	-0.478%	3.914%	-0.784%
<u>2 Year</u>	4.220%	4.698%	-0.478%	4.220%	0.000%	3.914%	-0.306%
<u>3 Year</u>	3.914%	4.698%	-0.784%	4.220%	-0.306%	3.914%	0.000%
<u>5 Year</u>	3.627%	4.698%	-1.071%	4.220%	-0.593%	3.914%	-0.287%
<u>7 Year</u>	3.581%	4.698%	-1.117%	4.220%	-0.639%	3.914%	-0.333%
<u>10 Year</u>	3.518%	4.698%	-1.180%	4.220%	-0.702%	3.914%	-0.396%
<u>20 Year</u>	3.761%	4.698%	-0.937%	4.220%	-0.459%	3.914%	-0.153%
<u>30 Year</u>	3.633%	4.698%	-1.065%	4.220%	-0.587%	3.914%	-0.281%
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	4.596%	3.627%	-0.969%	3.581%	-1.015%	3.518%	-1.078%
<u>3 Month</u>	4.718%	3.627%	-1.091%	3.581%	-1.137%	3.518%	-1.200%
<u>6 Month</u>	4.865%	3.627%	-1.238%	3.581%	-1.284%	3.518%	-1.347%
<u>1 Year</u>	4.698%	3.627%	-1.071%	3.581%	-1.117%	3.518%	-1.180%
<u>2 Year</u>	4.220%	3.627%	-0.593%	3.581%	-0.639%	3.518%	-0.702%
<u>3 Year</u>	3.914%	3.627%	-0.287%	3.581%	-0.333%	3.518%	-0.396%
<u>5 Year</u>	3.627%	3.627%	0.000%	3.581%	-0.046%	3.518%	-0.109%
<u>7 Year</u>	3.581%	3.627%	-0.046%	3.581%	0.000%	3.518%	-0.063%
<u>10 Year</u>	3.518%	3.627%	-0.109%	3.581%	-0.063%	3.518%	0.000%
<u>20 Year</u>	3.761%	3.627%	0.134%	3.581%	0.180%	3.518%	0.243%
<u>30 Year</u>	3.633%	3.627%	0.006%	3.581%	0.052%	3.518%	0.115%
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	4.596%	3.761%	-0.835%	3.633%	-0.963%		
<u>3 Month</u>	4.718%	3.761%	-0.957%	3.633%	-1.085%		
<u>6 Month</u>	4.865%	3.761%	-1.104%	3.633%	-1.232%		
<u>1 Year</u>	4.698%	3.761%	-0.937%	3.633%	-1.065%		
<u>2 Year</u>	4.220%	3.761%	-0.459%	3.633%	-0.587%		
<u>3 Year</u>	3.914%	3.761%	-0.153%	3.633%	-0.281%		
<u>5 Year</u>	3.627%	3.761%	0.134%	3.633%	0.006%		
<u>7 Year</u>	3.581%	3.761%	0.180%	3.633%	0.052%		
<u>10 Year</u>	3.518%	3.761%	0.243%	3.633%	0.115%		
<u>20 Year</u>	3.761%	3.761%	0.000%	3.633%	-0.128%		
<u>30 Year</u>	3.633%	3.761%	-0.128%	3.633%	0.000%		