

<u>Maturity</u>	<u>Yields</u>						
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>	
<u>1 Month</u>	4.796%	4.796%	0.000%	4.983%	0.187%	5.174%	0.378%
<u>3 Month</u>	4.983%	4.796%	0.187%	4.983%	0.000%	5.174%	0.191%
<u>6 Month</u>	5.174%	4.796%	0.378%	4.983%	0.191%	5.174%	0.000%
<u>1 Year</u>	4.892%	4.796%	0.096%	4.983%	-0.091%	5.174%	-0.282%
<u>2 Year</u>	4.506%	4.796%	-0.290%	4.983%	-0.477%	5.174%	-0.668%
<u>3 Year</u>	4.266%	4.796%	-0.530%	4.983%	-0.717%	5.174%	-0.908%
<u>5 Year</u>	3.970%	4.796%	-0.826%	4.983%	-1.013%	5.174%	-1.204%
<u>7 Year</u>	3.891%	4.796%	-0.905%	4.983%	-1.092%	5.174%	-1.283%
<u>10 Year</u>	3.743%	4.796%	-1.053%	4.983%	-1.240%	5.174%	-1.431%
<u>20 Year</u>	3.963%	4.796%	-0.833%	4.983%	-1.020%	5.174%	-1.211%
<u>30 Year</u>	3.772%	4.796%	-1.024%	4.983%	-1.211%	5.174%	-1.402%
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	4.796%	4.892%	0.096%	4.506%	-0.290%	4.266%	-0.530%
<u>3 Month</u>	4.983%	4.892%	-0.091%	4.506%	-0.477%	4.266%	-0.717%
<u>6 Month</u>	5.174%	4.892%	-0.282%	4.506%	-0.668%	4.266%	-0.908%
<u>1 Year</u>	4.892%	4.892%	0.000%	4.506%	-0.386%	4.266%	-0.626%
<u>2 Year</u>	4.506%	4.892%	-0.386%	4.506%	0.000%	4.266%	-0.240%
<u>3 Year</u>	4.266%	4.892%	-0.626%	4.506%	-0.240%	4.266%	0.000%
<u>5 Year</u>	3.970%	4.892%	-0.922%	4.506%	-0.536%	4.266%	-0.296%
<u>7 Year</u>	3.891%	4.892%	-1.001%	4.506%	-0.615%	4.266%	-0.375%
<u>10 Year</u>	3.743%	4.892%	-1.149%	4.506%	-0.763%	4.266%	-0.523%
<u>20 Year</u>	3.963%	4.892%	-0.929%	4.506%	-0.543%	4.266%	-0.303%
<u>30 Year</u>	3.772%	4.892%	-1.120%	4.506%	-0.734%	4.266%	-0.494%
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	4.796%	3.970%	-0.826%	3.891%	-0.905%	3.743%	-1.053%
<u>3 Month</u>	4.983%	3.970%	-1.013%	3.891%	-1.092%	3.743%	-1.240%
<u>6 Month</u>	5.174%	3.970%	-1.204%	3.891%	-1.283%	3.743%	-1.431%
<u>1 Year</u>	4.892%	3.970%	-0.922%	3.891%	-1.001%	3.743%	-1.149%
<u>2 Year</u>	4.506%	3.970%	-0.536%	3.891%	-0.615%	3.743%	-0.763%
<u>3 Year</u>	4.266%	3.970%	-0.296%	3.891%	-0.375%	3.743%	-0.523%
<u>5 Year</u>	3.970%	3.970%	0.000%	3.891%	-0.079%	3.743%	-0.227%
<u>7 Year</u>	3.891%	3.970%	-0.079%	3.891%	0.000%	3.743%	-0.148%
<u>10 Year</u>	3.743%	3.970%	-0.227%	3.891%	-0.148%	3.743%	0.000%
<u>20 Year</u>	3.963%	3.970%	-0.007%	3.891%	0.072%	3.743%	0.220%
<u>30 Year</u>	3.772%	3.970%	-0.198%	3.891%	-0.119%	3.743%	0.029%
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	4.796%	3.963%	-0.833%	3.772%	-1.024%		
<u>3 Month</u>	4.983%	3.963%	-1.020%	3.772%	-1.211%		
<u>6 Month</u>	5.174%	3.963%	-1.211%	3.772%	-1.402%		
<u>1 Year</u>	4.892%	3.963%	-0.929%	3.772%	-1.120%		
<u>2 Year</u>	4.506%	3.963%	-0.543%	3.772%	-0.734%		
<u>3 Year</u>	4.266%	3.963%	-0.303%	3.772%	-0.494%		
<u>5 Year</u>	3.970%	3.963%	-0.007%	3.772%	-0.198%		
<u>7 Year</u>	3.891%	3.963%	0.072%	3.772%	-0.119%		
<u>10 Year</u>	3.743%	3.963%	0.220%	3.772%	0.029%		
<u>20 Year</u>	3.963%	3.963%	0.000%	3.772%	-0.191%		
<u>30 Year</u>	3.772%	3.963%	-0.191%	3.772%	0.000%		