

<u>Maturity</u>	<u>Yields</u>						
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>	
<u>1 Month</u>	4.706%	4.706%	0.000%	4.786%	0.080%	4.887%	0.181%
<u>3 Month</u>	4.786%	4.706%	0.080%	4.786%	0.000%	4.887%	0.101%
<u>6 Month</u>	4.887%	4.706%	0.181%	4.786%	0.101%	4.887%	0.000%
<u>1 Year</u>	4.637%	4.706%	-0.069%	4.786%	-0.149%	4.887%	-0.250%
<u>2 Year</u>	4.038%	4.706%	-0.668%	4.786%	-0.748%	4.887%	-0.849%
<u>3 Year</u>	3.799%	4.706%	-0.907%	4.786%	-0.987%	4.887%	-1.088%
<u>5 Year</u>	3.584%	4.706%	-1.122%	4.786%	-1.202%	4.887%	-1.303%
<u>7 Year</u>	3.542%	4.706%	-1.164%	4.786%	-1.244%	4.887%	-1.345%
<u>10 Year</u>	3.473%	4.706%	-1.233%	4.786%	-1.313%	4.887%	-1.414%
<u>20 Year</u>	3.799%	4.706%	-0.907%	4.786%	-0.987%	4.887%	-1.088%
<u>30 Year</u>	3.651%	4.706%	-1.055%	4.786%	-1.135%	4.887%	-1.236%
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	4.706%	4.637%	-0.069%	4.038%	-0.668%	3.799%	-0.907%
<u>3 Month</u>	4.786%	4.637%	-0.149%	4.038%	-0.748%	3.799%	-0.987%
<u>6 Month</u>	4.887%	4.637%	-0.250%	4.038%	-0.849%	3.799%	-1.088%
<u>1 Year</u>	4.637%	4.637%	0.000%	4.038%	-0.599%	3.799%	-0.838%
<u>2 Year</u>	4.038%	4.637%	-0.599%	4.038%	0.000%	3.799%	-0.239%
<u>3 Year</u>	3.799%	4.637%	-0.838%	4.038%	-0.239%	3.799%	0.000%
<u>5 Year</u>	3.584%	4.637%	-1.053%	4.038%	-0.454%	3.799%	-0.215%
<u>7 Year</u>	3.542%	4.637%	-1.095%	4.038%	-0.496%	3.799%	-0.257%
<u>10 Year</u>	3.473%	4.637%	-1.164%	4.038%	-0.565%	3.799%	-0.326%
<u>20 Year</u>	3.799%	4.637%	-0.838%	4.038%	-0.239%	3.799%	0.000%
<u>30 Year</u>	3.651%	4.637%	-0.986%	4.038%	-0.387%	3.799%	-0.148%
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	4.706%	3.584%	-1.122%	3.542%	-1.164%	3.473%	-1.233%
<u>3 Month</u>	4.786%	3.584%	-1.202%	3.542%	-1.244%	3.473%	-1.313%
<u>6 Month</u>	4.887%	3.584%	-1.303%	3.542%	-1.345%	3.473%	-1.414%
<u>1 Year</u>	4.637%	3.584%	-1.053%	3.542%	-1.095%	3.473%	-1.164%
<u>2 Year</u>	4.038%	3.584%	-0.454%	3.542%	-0.496%	3.473%	-0.565%
<u>3 Year</u>	3.799%	3.584%	-0.215%	3.542%	-0.257%	3.473%	-0.326%
<u>5 Year</u>	3.584%	3.584%	0.000%	3.542%	-0.042%	3.473%	-0.111%
<u>7 Year</u>	3.542%	3.584%	-0.042%	3.542%	0.000%	3.473%	-0.069%
<u>10 Year</u>	3.473%	3.584%	-0.111%	3.542%	-0.069%	3.473%	0.000%
<u>20 Year</u>	3.799%	3.584%	0.215%	3.542%	0.257%	3.473%	0.326%
<u>30 Year</u>	3.651%	3.584%	0.067%	3.542%	0.109%	3.473%	0.178%
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	4.706%	3.799%	-0.907%	3.651%	-1.055%		
<u>3 Month</u>	4.786%	3.799%	-0.987%	3.651%	-1.135%		
<u>6 Month</u>	4.887%	3.799%	-1.088%	3.651%	-1.236%		
<u>1 Year</u>	4.637%	3.799%	-0.838%	3.651%	-0.986%		
<u>2 Year</u>	4.038%	3.799%	-0.239%	3.651%	-0.387%		
<u>3 Year</u>	3.799%	3.799%	0.000%	3.651%	-0.148%		
<u>5 Year</u>	3.584%	3.799%	0.215%	3.651%	0.067%		
<u>7 Year</u>	3.542%	3.799%	0.257%	3.651%	0.109%		
<u>10 Year</u>	3.473%	3.799%	0.326%	3.651%	0.178%		
<u>20 Year</u>	3.799%	3.799%	0.000%	3.651%	-0.148%		
<u>30 Year</u>	3.651%	3.799%	-0.148%	3.651%	0.000%		