

<u>Maturity</u>	<u>Yields</u>						
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>	
<u>1 Month</u>	4.266%	4.266%	0.000%	5.099%	0.833%	5.033%	0.767%
<u>3 Month</u>	5.099%	4.266%	0.833%	5.099%	0.000%	5.033%	-0.066%
<u>6 Month</u>	5.033%	4.266%	0.767%	5.099%	-0.066%	5.033%	0.000%
<u>1 Year</u>	4.789%	4.266%	0.523%	5.099%	-0.310%	5.033%	-0.244%
<u>2 Year</u>	4.021%	4.266%	-0.245%	5.099%	-1.078%	5.033%	-1.012%
<u>3 Year</u>	3.727%	4.266%	-0.539%	5.099%	-1.372%	5.033%	-1.306%
<u>5 Year</u>	3.498%	4.266%	-0.768%	5.099%	-1.601%	5.033%	-1.535%
<u>7 Year</u>	3.472%	4.266%	-0.794%	5.099%	-1.627%	5.033%	-1.561%
<u>10 Year</u>	3.433%	4.266%	-0.833%	5.099%	-1.666%	5.033%	-1.600%
<u>20 Year</u>	3.805%	4.266%	-0.461%	5.099%	-1.294%	5.033%	-1.228%
<u>30 Year</u>	3.682%	4.266%	-0.584%	5.099%	-1.417%	5.033%	-1.351%
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	4.266%	4.789%	0.523%	4.021%	-0.245%	3.727%	-0.539%
<u>3 Month</u>	5.099%	4.789%	-0.310%	4.021%	-1.078%	3.727%	-1.372%
<u>6 Month</u>	5.033%	4.789%	-0.244%	4.021%	-1.012%	3.727%	-1.306%
<u>1 Year</u>	4.789%	4.789%	0.000%	4.021%	-0.768%	3.727%	-1.062%
<u>2 Year</u>	4.021%	4.789%	-0.768%	4.021%	0.000%	3.727%	-0.294%
<u>3 Year</u>	3.727%	4.789%	-1.062%	4.021%	-0.294%	3.727%	0.000%
<u>5 Year</u>	3.498%	4.789%	-1.291%	4.021%	-0.523%	3.727%	-0.229%
<u>7 Year</u>	3.472%	4.789%	-1.317%	4.021%	-0.549%	3.727%	-0.255%
<u>10 Year</u>	3.433%	4.789%	-1.356%	4.021%	-0.588%	3.727%	-0.294%
<u>20 Year</u>	3.805%	4.789%	-0.984%	4.021%	-0.216%	3.727%	0.078%
<u>30 Year</u>	3.682%	4.789%	-1.107%	4.021%	-0.339%	3.727%	-0.045%
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	4.266%	3.498%	-0.768%	3.472%	-0.794%	3.433%	-0.833%
<u>3 Month</u>	5.099%	3.498%	-1.601%	3.472%	-1.627%	3.433%	-1.666%
<u>6 Month</u>	5.033%	3.498%	-1.535%	3.472%	-1.561%	3.433%	-1.600%
<u>1 Year</u>	4.789%	3.498%	-1.291%	3.472%	-1.317%	3.433%	-1.356%
<u>2 Year</u>	4.021%	3.498%	-0.523%	3.472%	-0.549%	3.433%	-0.588%
<u>3 Year</u>	3.727%	3.498%	-0.229%	3.472%	-0.255%	3.433%	-0.294%
<u>5 Year</u>	3.498%	3.498%	0.000%	3.472%	-0.026%	3.433%	-0.065%
<u>7 Year</u>	3.472%	3.498%	-0.026%	3.472%	0.000%	3.433%	-0.039%
<u>10 Year</u>	3.433%	3.498%	-0.065%	3.472%	-0.039%	3.433%	0.000%
<u>20 Year</u>	3.805%	3.498%	0.307%	3.472%	0.333%	3.433%	0.372%
<u>30 Year</u>	3.682%	3.498%	0.184%	3.472%	0.210%	3.433%	0.249%
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	4.266%	3.805%	-0.461%	3.682%	-0.584%		
<u>3 Month</u>	5.099%	3.805%	-1.294%	3.682%	-1.417%		
<u>6 Month</u>	5.033%	3.805%	-1.228%	3.682%	-1.351%		
<u>1 Year</u>	4.789%	3.805%	-0.984%	3.682%	-1.107%		
<u>2 Year</u>	4.021%	3.805%	-0.216%	3.682%	-0.339%		
<u>3 Year</u>	3.727%	3.805%	0.078%	3.682%	-0.045%		
<u>5 Year</u>	3.498%	3.805%	0.307%	3.682%	0.184%		
<u>7 Year</u>	3.472%	3.805%	0.333%	3.682%	0.210%		
<u>10 Year</u>	3.433%	3.805%	0.372%	3.682%	0.249%		
<u>20 Year</u>	3.805%	3.805%	0.000%	3.682%	-0.123%		
<u>30 Year</u>	3.682%	3.805%	-0.123%	3.682%	0.000%		