

<u>Maturity</u>	<u>Yields</u>							
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>		
<u>1 Month</u>	4.443%	4.443%	0.000%	4.620%	0.177%	4.796%	0.353%	
<u>3 Month</u>	4.620%	4.443%	0.177%	4.620%	0.000%	4.796%	0.176%	
<u>6 Month</u>	4.796%	4.443%	0.353%	4.620%	0.176%	4.796%	0.000%	
<u>1 Year</u>	4.691%	4.443%	0.248%	4.620%	0.071%	4.796%	-0.105%	
<u>2 Year</u>	4.224%	4.443%	-0.219%	4.620%	-0.396%	4.796%	-0.572%	
<u>3 Year</u>	3.889%	4.443%	-0.554%	4.620%	-0.731%	4.796%	-0.907%	
<u>5 Year</u>	3.597%	4.443%	-0.846%	4.620%	-1.023%	4.796%	-1.199%	
<u>7 Year</u>	3.548%	4.443%	-0.895%	4.620%	-1.072%	4.796%	-1.248%	
<u>10 Year</u>	3.498%	4.443%	-0.945%	4.620%	-1.122%	4.796%	-1.298%	
<u>20 Year</u>	3.777%	4.443%	-0.666%	4.620%	-0.843%	4.796%	-1.019%	
<u>30 Year</u>	3.609%	4.443%	-0.834%	4.620%	-1.011%	4.796%	-1.187%	
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>		
<u>1 Month</u>	4.443%	4.691%	0.248%	4.224%	-0.219%	3.889%	-0.554%	
<u>3 Month</u>	4.620%	4.691%	0.071%	4.224%	-0.396%	3.889%	-0.731%	
<u>6 Month</u>	4.796%	4.691%	-0.105%	4.224%	-0.572%	3.889%	-0.907%	
<u>1 Year</u>	4.691%	4.691%	0.000%	4.224%	-0.467%	3.889%	-0.802%	
<u>2 Year</u>	4.224%	4.691%	-0.467%	4.224%	0.000%	3.889%	-0.335%	
<u>3 Year</u>	3.889%	4.691%	-0.802%	4.224%	-0.335%	3.889%	0.000%	
<u>5 Year</u>	3.597%	4.691%	-1.094%	4.224%	-0.627%	3.889%	-0.292%	
<u>7 Year</u>	3.548%	4.691%	-1.143%	4.224%	-0.676%	3.889%	-0.341%	
<u>10 Year</u>	3.498%	4.691%	-1.193%	4.224%	-0.726%	3.889%	-0.391%	
<u>20 Year</u>	3.777%	4.691%	-0.914%	4.224%	-0.447%	3.889%	-0.112%	
<u>30 Year</u>	3.609%	4.691%	-1.082%	4.224%	-0.615%	3.889%	-0.280%	
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>		
<u>1 Month</u>	4.443%	3.597%	-0.846%	3.548%	-0.895%	3.498%	-0.945%	
<u>3 Month</u>	4.620%	3.597%	-1.023%	3.548%	-1.072%	3.498%	-1.122%	
<u>6 Month</u>	4.796%	3.597%	-1.199%	3.548%	-1.248%	3.498%	-1.298%	
<u>1 Year</u>	4.691%	3.597%	-1.094%	3.548%	-1.143%	3.498%	-1.193%	
<u>2 Year</u>	4.224%	3.597%	-0.627%	3.548%	-0.676%	3.498%	-0.726%	
<u>3 Year</u>	3.889%	3.597%	-0.292%	3.548%	-0.341%	3.498%	-0.391%	
<u>5 Year</u>	3.597%	3.597%	0.000%	3.548%	-0.049%	3.498%	-0.099%	
<u>7 Year</u>	3.548%	3.597%	-0.049%	3.548%	0.000%	3.498%	-0.050%	
<u>10 Year</u>	3.498%	3.597%	-0.099%	3.548%	-0.050%	3.498%	0.000%	
<u>20 Year</u>	3.777%	3.597%	0.180%	3.548%	0.229%	3.498%	0.279%	
<u>30 Year</u>	3.609%	3.597%	0.012%	3.548%	0.061%	3.498%	0.111%	
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>				
<u>1 Month</u>	4.443%	3.777%	-0.666%	3.609%	-0.834%			
<u>3 Month</u>	4.620%	3.777%	-0.843%	3.609%	-1.011%			
<u>6 Month</u>	4.796%	3.777%	-1.019%	3.609%	-1.187%			
<u>1 Year</u>	4.691%	3.777%	-0.914%	3.609%	-1.082%			
<u>2 Year</u>	4.224%	3.777%	-0.447%	3.609%	-0.615%			
<u>3 Year</u>	3.889%	3.777%	-0.112%	3.609%	-0.280%			
<u>5 Year</u>	3.597%	3.777%	0.180%	3.609%	0.012%			
<u>7 Year</u>	3.548%	3.777%	0.229%	3.609%	0.061%			
<u>10 Year</u>	3.498%	3.777%	0.279%	3.609%	0.111%			
<u>20 Year</u>	3.777%	3.777%	0.000%	3.609%	-0.168%			
<u>30 Year</u>	3.609%	3.777%	-0.168%	3.609%	0.000%			