

<u>Maturity</u>	<u>Yields</u>						
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>	
<u>1 Month</u>	2.206%	2.206%	0.000%	2.689%	0.483%	3.129%	0.923%
<u>3 Month</u>	2.689%	2.206%	0.483%	2.689%	0.000%	3.129%	0.440%
<u>6 Month</u>	3.129%	2.206%	0.923%	2.689%	0.440%	3.129%	0.000%
<u>1 Year</u>	3.254%	2.206%	1.048%	2.689%	0.565%	3.129%	0.125%
<u>2 Year</u>	3.238%	2.206%	1.032%	2.689%	0.549%	3.129%	0.109%
<u>3 Year</u>	3.269%	2.206%	1.063%	2.689%	0.580%	3.129%	0.140%
<u>5 Year</u>	3.097%	2.206%	0.891%	2.689%	0.408%	3.129%	-0.032%
<u>7 Year</u>	3.055%	2.206%	0.849%	2.689%	0.366%	3.129%	-0.074%
<u>10 Year</u>	2.976%	2.206%	0.770%	2.689%	0.287%	3.129%	-0.153%
<u>20 Year</u>	3.448%	2.206%	1.242%	2.689%	0.759%	3.129%	0.319%
<u>30 Year</u>	3.215%	2.206%	1.009%	2.689%	0.526%	3.129%	0.086%
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	2.206%	3.254%	1.048%	3.238%	1.032%	3.269%	1.063%
<u>3 Month</u>	2.689%	3.254%	0.565%	3.238%	0.549%	3.269%	0.580%
<u>6 Month</u>	3.129%	3.254%	0.125%	3.238%	0.109%	3.269%	0.140%
<u>1 Year</u>	3.254%	3.254%	0.000%	3.238%	-0.016%	3.269%	0.015%
<u>2 Year</u>	3.238%	3.254%	-0.016%	3.238%	0.000%	3.269%	0.031%
<u>3 Year</u>	3.269%	3.254%	0.015%	3.238%	0.031%	3.269%	0.000%
<u>5 Year</u>	3.097%	3.254%	-0.157%	3.238%	-0.141%	3.269%	-0.172%
<u>7 Year</u>	3.055%	3.254%	-0.199%	3.238%	-0.183%	3.269%	-0.214%
<u>10 Year</u>	2.976%	3.254%	-0.278%	3.238%	-0.262%	3.269%	-0.293%
<u>20 Year</u>	3.448%	3.254%	0.194%	3.238%	0.210%	3.269%	0.179%
<u>30 Year</u>	3.215%	3.254%	-0.039%	3.238%	-0.023%	3.269%	-0.054%
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	2.206%	3.097%	0.891%	3.055%	0.849%	2.976%	0.770%
<u>3 Month</u>	2.689%	3.097%	0.408%	3.055%	0.366%	2.976%	0.287%
<u>6 Month</u>	3.129%	3.097%	-0.032%	3.055%	-0.074%	2.976%	-0.153%
<u>1 Year</u>	3.254%	3.097%	-0.157%	3.055%	-0.199%	2.976%	-0.278%
<u>2 Year</u>	3.238%	3.097%	-0.141%	3.055%	-0.183%	2.976%	-0.262%
<u>3 Year</u>	3.269%	3.097%	-0.172%	3.055%	-0.214%	2.976%	-0.293%
<u>5 Year</u>	3.097%	3.097%	0.000%	3.055%	-0.042%	2.976%	-0.121%
<u>7 Year</u>	3.055%	3.097%	-0.042%	3.055%	0.000%	2.976%	-0.079%
<u>10 Year</u>	2.976%	3.097%	-0.121%	3.055%	-0.079%	2.976%	0.000%
<u>20 Year</u>	3.448%	3.097%	0.351%	3.055%	0.393%	2.976%	0.472%
<u>30 Year</u>	3.215%	3.097%	0.118%	3.055%	0.160%	2.976%	0.239%
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	2.206%	3.448%	1.242%	3.215%	1.009%		
<u>3 Month</u>	2.689%	3.448%	0.759%	3.215%	0.526%		
<u>6 Month</u>	3.129%	3.448%	0.319%	3.215%	0.086%		
<u>1 Year</u>	3.254%	3.448%	0.194%	3.215%	-0.039%		
<u>2 Year</u>	3.238%	3.448%	0.210%	3.215%	-0.023%		
<u>3 Year</u>	3.269%	3.448%	0.179%	3.215%	-0.054%		
<u>5 Year</u>	3.097%	3.448%	0.351%	3.215%	0.118%		
<u>7 Year</u>	3.055%	3.448%	0.393%	3.215%	0.160%		
<u>10 Year</u>	2.976%	3.448%	0.472%	3.215%	0.239%		
<u>20 Year</u>	3.448%	3.448%	0.000%	3.215%	-0.233%		
<u>30 Year</u>	3.215%	3.448%	-0.233%	3.215%	0.000%		