

<u>Maturity</u>	<u>Yields</u>						
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>	
<u>1 Month</u>	2.466%	2.466%	0.000%	2.920%	0.454%	3.357%	0.891%
<u>3 Month</u>	2.920%	2.466%	0.454%	2.920%	0.000%	3.357%	0.437%
<u>6 Month</u>	3.357%	2.466%	0.891%	2.920%	0.437%	3.357%	0.000%
<u>1 Year</u>	3.455%	2.466%	0.989%	2.920%	0.535%	3.357%	0.098%
<u>2 Year</u>	3.396%	2.466%	0.930%	2.920%	0.476%	3.357%	0.039%
<u>3 Year</u>	3.437%	2.466%	0.971%	2.920%	0.517%	3.357%	0.080%
<u>5 Year</u>	3.298%	2.466%	0.832%	2.920%	0.378%	3.357%	-0.059%
<u>7 Year</u>	3.279%	2.466%	0.813%	2.920%	0.359%	3.357%	-0.078%
<u>10 Year</u>	3.195%	2.466%	0.729%	2.920%	0.275%	3.357%	-0.162%
<u>20 Year</u>	3.618%	2.466%	1.152%	2.920%	0.698%	3.357%	0.261%
<u>30 Year</u>	3.348%	2.466%	0.882%	2.920%	0.428%	3.357%	-0.009%
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	2.466%	3.455%	0.989%	3.396%	0.930%	3.437%	0.971%
<u>3 Month</u>	2.920%	3.455%	0.535%	3.396%	0.476%	3.437%	0.517%
<u>6 Month</u>	3.357%	3.455%	0.098%	3.396%	0.039%	3.437%	0.080%
<u>1 Year</u>	3.455%	3.455%	0.000%	3.396%	-0.059%	3.437%	-0.018%
<u>2 Year</u>	3.396%	3.455%	-0.059%	3.396%	0.000%	3.437%	0.041%
<u>3 Year</u>	3.437%	3.455%	-0.018%	3.396%	0.041%	3.437%	0.000%
<u>5 Year</u>	3.298%	3.455%	-0.157%	3.396%	-0.098%	3.437%	-0.139%
<u>7 Year</u>	3.279%	3.455%	-0.176%	3.396%	-0.117%	3.437%	-0.158%
<u>10 Year</u>	3.195%	3.455%	-0.260%	3.396%	-0.201%	3.437%	-0.242%
<u>20 Year</u>	3.618%	3.455%	0.163%	3.396%	0.222%	3.437%	0.181%
<u>30 Year</u>	3.348%	3.455%	-0.107%	3.396%	-0.048%	3.437%	-0.089%
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	2.466%	3.298%	0.832%	3.279%	0.813%	3.195%	0.729%
<u>3 Month</u>	2.920%	3.298%	0.378%	3.279%	0.359%	3.195%	0.275%
<u>6 Month</u>	3.357%	3.298%	-0.059%	3.279%	-0.078%	3.195%	-0.162%
<u>1 Year</u>	3.455%	3.298%	-0.157%	3.279%	-0.176%	3.195%	-0.260%
<u>2 Year</u>	3.396%	3.298%	-0.098%	3.279%	-0.117%	3.195%	-0.201%
<u>3 Year</u>	3.437%	3.298%	-0.139%	3.279%	-0.158%	3.195%	-0.242%
<u>5 Year</u>	3.298%	3.298%	0.000%	3.279%	-0.019%	3.195%	-0.103%
<u>7 Year</u>	3.279%	3.298%	-0.019%	3.279%	0.000%	3.195%	-0.084%
<u>10 Year</u>	3.195%	3.298%	-0.103%	3.279%	-0.084%	3.195%	0.000%
<u>20 Year</u>	3.618%	3.298%	0.320%	3.279%	0.339%	3.195%	0.423%
<u>30 Year</u>	3.348%	3.298%	0.050%	3.279%	0.069%	3.195%	0.153%
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	2.466%	3.618%	1.152%	3.348%	0.882%		
<u>3 Month</u>	2.920%	3.618%	0.698%	3.348%	0.428%		
<u>6 Month</u>	3.357%	3.618%	0.261%	3.348%	-0.009%		
<u>1 Year</u>	3.455%	3.618%	0.163%	3.348%	-0.107%		
<u>2 Year</u>	3.396%	3.618%	0.222%	3.348%	-0.048%		
<u>3 Year</u>	3.437%	3.618%	0.181%	3.348%	-0.089%		
<u>5 Year</u>	3.298%	3.618%	0.320%	3.348%	0.050%		
<u>7 Year</u>	3.279%	3.618%	0.339%	3.348%	0.069%		
<u>10 Year</u>	3.195%	3.618%	0.423%	3.348%	0.153%		
<u>20 Year</u>	3.618%	3.618%	0.000%	3.348%	-0.270%		
<u>30 Year</u>	3.348%	3.618%	-0.270%	3.348%	0.000%		