

<u>Maturity</u>	<u>Yields</u>							
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>		
<u>1 Month</u>	2.532%	2.532%	0.000%	3.064%	0.532%	3.551%	1.019%	
<u>3 Month</u>	3.064%	2.532%	0.532%	3.064%	0.000%	3.551%	0.487%	
<u>6 Month</u>	3.551%	2.532%	1.019%	3.064%	0.487%	3.551%	0.000%	
<u>1 Year</u>	3.666%	2.532%	1.134%	3.064%	0.602%	3.551%	0.115%	
<u>2 Year</u>	3.563%	2.532%	1.031%	3.064%	0.499%	3.551%	0.012%	
<u>3 Year</u>	3.601%	2.532%	1.069%	3.064%	0.537%	3.551%	0.050%	
<u>5 Year</u>	3.437%	2.532%	0.905%	3.064%	0.373%	3.551%	-0.114%	
<u>7 Year</u>	3.404%	2.532%	0.872%	3.064%	0.340%	3.551%	-0.147%	
<u>10 Year</u>	3.315%	2.532%	0.783%	3.064%	0.251%	3.551%	-0.236%	
<u>20 Year</u>	3.703%	2.532%	1.171%	3.064%	0.639%	3.551%	0.152%	
<u>30 Year</u>	3.449%	2.532%	0.917%	3.064%	0.385%	3.551%	-0.102%	
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>		
<u>1 Month</u>	2.532%	3.666%	1.134%	3.563%	1.031%	3.601%	1.069%	
<u>3 Month</u>	3.064%	3.666%	0.602%	3.563%	0.499%	3.601%	0.537%	
<u>6 Month</u>	3.551%	3.666%	0.115%	3.563%	0.012%	3.601%	0.050%	
<u>1 Year</u>	3.666%	3.666%	0.000%	3.563%	-0.103%	3.601%	-0.065%	
<u>2 Year</u>	3.563%	3.666%	-0.103%	3.563%	0.000%	3.601%	0.038%	
<u>3 Year</u>	3.601%	3.666%	-0.065%	3.563%	0.038%	3.601%	0.000%	
<u>5 Year</u>	3.437%	3.666%	-0.229%	3.563%	-0.126%	3.601%	-0.164%	
<u>7 Year</u>	3.404%	3.666%	-0.262%	3.563%	-0.159%	3.601%	-0.197%	
<u>10 Year</u>	3.315%	3.666%	-0.351%	3.563%	-0.248%	3.601%	-0.286%	
<u>20 Year</u>	3.703%	3.666%	0.037%	3.563%	0.140%	3.601%	0.102%	
<u>30 Year</u>	3.449%	3.666%	-0.217%	3.563%	-0.114%	3.601%	-0.152%	
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>		
<u>1 Month</u>	2.532%	3.437%	0.905%	3.404%	0.872%	3.315%	0.783%	
<u>3 Month</u>	3.064%	3.437%	0.373%	3.404%	0.340%	3.315%	0.251%	
<u>6 Month</u>	3.551%	3.437%	-0.114%	3.404%	-0.147%	3.315%	-0.236%	
<u>1 Year</u>	3.666%	3.437%	-0.229%	3.404%	-0.262%	3.315%	-0.351%	
<u>2 Year</u>	3.563%	3.437%	-0.126%	3.404%	-0.159%	3.315%	-0.248%	
<u>3 Year</u>	3.601%	3.437%	-0.164%	3.404%	-0.197%	3.315%	-0.286%	
<u>5 Year</u>	3.437%	3.437%	0.000%	3.404%	-0.033%	3.315%	-0.122%	
<u>7 Year</u>	3.404%	3.437%	-0.033%	3.404%	0.000%	3.315%	-0.089%	
<u>10 Year</u>	3.315%	3.437%	-0.122%	3.404%	-0.089%	3.315%	0.000%	
<u>20 Year</u>	3.703%	3.437%	0.266%	3.404%	0.299%	3.315%	0.388%	
<u>30 Year</u>	3.449%	3.437%	0.012%	3.404%	0.045%	3.315%	0.134%	
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>				
<u>1 Month</u>	2.532%	3.703%	1.171%	3.449%	0.917%			
<u>3 Month</u>	3.064%	3.703%	0.639%	3.449%	0.385%			
<u>6 Month</u>	3.551%	3.703%	0.152%	3.449%	-0.102%			
<u>1 Year</u>	3.666%	3.703%	0.037%	3.449%	-0.217%			
<u>2 Year</u>	3.563%	3.703%	0.140%	3.449%	-0.114%			
<u>3 Year</u>	3.601%	3.703%	0.102%	3.449%	-0.152%			
<u>5 Year</u>	3.437%	3.703%	0.266%	3.449%	0.012%			
<u>7 Year</u>	3.404%	3.703%	0.299%	3.449%	0.045%			
<u>10 Year</u>	3.315%	3.703%	0.388%	3.449%	0.134%			
<u>20 Year</u>	3.703%	3.703%	0.000%	3.449%	-0.254%			
<u>30 Year</u>	3.449%	3.703%	-0.254%	3.449%	0.000%			