

<u>Maturity</u>	<u>Yields</u>						
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>	
<u>1 Month</u>	2.649%	2.649%	0.000%	3.167%	0.518%	3.811%	1.162%
<u>3 Month</u>	3.167%	2.649%	0.518%	3.167%	0.000%	3.811%	0.644%
<u>6 Month</u>	3.811%	2.649%	1.162%	3.167%	0.644%	3.811%	0.000%
<u>1 Year</u>	3.985%	2.649%	1.336%	3.167%	0.818%	3.811%	0.174%
<u>2 Year</u>	3.871%	2.649%	1.222%	3.167%	0.704%	3.811%	0.060%
<u>3 Year</u>	3.832%	2.649%	1.183%	3.167%	0.665%	3.811%	0.021%
<u>5 Year</u>	3.636%	2.649%	0.987%	3.167%	0.469%	3.811%	-0.175%
<u>7 Year</u>	3.570%	2.649%	0.921%	3.167%	0.403%	3.811%	-0.241%
<u>10 Year</u>	3.455%	2.649%	0.806%	3.167%	0.288%	3.811%	-0.356%
<u>20 Year</u>	3.789%	2.649%	1.140%	3.167%	0.622%	3.811%	-0.022%
<u>30 Year</u>	3.519%	2.649%	0.870%	3.167%	0.352%	3.811%	-0.292%
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	2.649%	3.985%	1.336%	3.871%	1.222%	3.832%	1.183%
<u>3 Month</u>	3.167%	3.985%	0.818%	3.871%	0.704%	3.832%	0.665%
<u>6 Month</u>	3.811%	3.985%	0.174%	3.871%	0.060%	3.832%	0.021%
<u>1 Year</u>	3.985%	3.985%	0.000%	3.871%	-0.114%	3.832%	-0.153%
<u>2 Year</u>	3.871%	3.985%	-0.114%	3.871%	0.000%	3.832%	-0.039%
<u>3 Year</u>	3.832%	3.985%	-0.153%	3.871%	-0.039%	3.832%	0.000%
<u>5 Year</u>	3.636%	3.985%	-0.349%	3.871%	-0.235%	3.832%	-0.196%
<u>7 Year</u>	3.570%	3.985%	-0.415%	3.871%	-0.301%	3.832%	-0.262%
<u>10 Year</u>	3.455%	3.985%	-0.530%	3.871%	-0.416%	3.832%	-0.377%
<u>20 Year</u>	3.789%	3.985%	-0.196%	3.871%	-0.082%	3.832%	-0.043%
<u>30 Year</u>	3.519%	3.985%	-0.466%	3.871%	-0.352%	3.832%	-0.313%
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	2.649%	3.636%	0.987%	3.570%	0.921%	3.455%	0.806%
<u>3 Month</u>	3.167%	3.636%	0.469%	3.570%	0.403%	3.455%	0.288%
<u>6 Month</u>	3.811%	3.636%	-0.175%	3.570%	-0.241%	3.455%	-0.356%
<u>1 Year</u>	3.985%	3.636%	-0.349%	3.570%	-0.415%	3.455%	-0.530%
<u>2 Year</u>	3.871%	3.636%	-0.235%	3.570%	-0.301%	3.455%	-0.416%
<u>3 Year</u>	3.832%	3.636%	-0.196%	3.570%	-0.262%	3.455%	-0.377%
<u>5 Year</u>	3.636%	3.636%	0.000%	3.570%	-0.066%	3.455%	-0.181%
<u>7 Year</u>	3.570%	3.636%	-0.066%	3.570%	0.000%	3.455%	-0.115%
<u>10 Year</u>	3.455%	3.636%	-0.181%	3.570%	-0.115%	3.455%	0.000%
<u>20 Year</u>	3.789%	3.636%	0.153%	3.570%	0.219%	3.455%	0.334%
<u>30 Year</u>	3.519%	3.636%	-0.117%	3.570%	-0.051%	3.455%	0.064%
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	2.649%	3.789%	1.140%	3.519%	0.870%		
<u>3 Month</u>	3.167%	3.789%	0.622%	3.519%	0.352%		
<u>6 Month</u>	3.811%	3.789%	-0.022%	3.519%	-0.292%		
<u>1 Year</u>	3.985%	3.789%	-0.196%	3.519%	-0.466%		
<u>2 Year</u>	3.871%	3.789%	-0.082%	3.519%	-0.352%		
<u>3 Year</u>	3.832%	3.789%	-0.043%	3.519%	-0.313%		
<u>5 Year</u>	3.636%	3.789%	0.153%	3.519%	-0.117%		
<u>7 Year</u>	3.570%	3.789%	0.219%	3.519%	-0.051%		
<u>10 Year</u>	3.455%	3.789%	0.334%	3.519%	0.064%		
<u>20 Year</u>	3.789%	3.789%	0.000%	3.519%	-0.270%		
<u>30 Year</u>	3.519%	3.789%	-0.270%	3.519%	0.000%		