

<u>Maturity</u>	<u>Yields</u>						
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>	
<u>1 Month</u>	2.647%	2.647%	0.000%	3.200%	0.553%	3.887%	1.240%
<u>3 Month</u>	3.200%	2.647%	0.553%	3.200%	0.000%	3.887%	0.687%
<u>6 Month</u>	3.887%	2.647%	1.240%	3.200%	0.687%	3.887%	0.000%
<u>1 Year</u>	4.112%	2.647%	1.465%	3.200%	0.912%	3.887%	0.225%
<u>2 Year</u>	4.203%	2.647%	1.556%	3.200%	1.003%	3.887%	0.316%
<u>3 Year</u>	4.223%	2.647%	1.576%	3.200%	1.023%	3.887%	0.336%
<u>5 Year</u>	3.977%	2.647%	1.330%	3.200%	0.777%	3.887%	0.090%
<u>7 Year</u>	3.866%	2.647%	1.219%	3.200%	0.666%	3.887%	-0.021%
<u>10 Year</u>	3.687%	2.647%	1.040%	3.200%	0.487%	3.887%	-0.200%
<u>20 Year</u>	3.895%	2.647%	1.248%	3.200%	0.695%	3.887%	0.008%
<u>30 Year</u>	3.610%	2.647%	0.963%	3.200%	0.410%	3.887%	-0.277%
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	2.647%	4.112%	1.465%	4.203%	1.556%	4.223%	1.576%
<u>3 Month</u>	3.200%	4.112%	0.912%	4.203%	1.003%	4.223%	1.023%
<u>6 Month</u>	3.887%	4.112%	0.225%	4.203%	0.316%	4.223%	0.336%
<u>1 Year</u>	4.112%	4.112%	0.000%	4.203%	0.091%	4.223%	0.111%
<u>2 Year</u>	4.203%	4.112%	0.091%	4.203%	0.000%	4.223%	0.020%
<u>3 Year</u>	4.223%	4.112%	0.111%	4.203%	0.020%	4.223%	0.000%
<u>5 Year</u>	3.977%	4.112%	-0.135%	4.203%	-0.226%	4.223%	-0.246%
<u>7 Year</u>	3.866%	4.112%	-0.246%	4.203%	-0.337%	4.223%	-0.357%
<u>10 Year</u>	3.687%	4.112%	-0.425%	4.203%	-0.516%	4.223%	-0.536%
<u>20 Year</u>	3.895%	4.112%	-0.217%	4.203%	-0.308%	4.223%	-0.328%
<u>30 Year</u>	3.610%	4.112%	-0.502%	4.203%	-0.593%	4.223%	-0.613%
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	2.647%	3.977%	1.330%	3.866%	1.219%	3.687%	1.040%
<u>3 Month</u>	3.200%	3.977%	0.777%	3.866%	0.666%	3.687%	0.487%
<u>6 Month</u>	3.887%	3.977%	0.090%	3.866%	-0.021%	3.687%	-0.200%
<u>1 Year</u>	4.112%	3.977%	-0.135%	3.866%	-0.246%	3.687%	-0.425%
<u>2 Year</u>	4.203%	3.977%	-0.226%	3.866%	-0.337%	3.687%	-0.516%
<u>3 Year</u>	4.223%	3.977%	-0.246%	3.866%	-0.357%	3.687%	-0.536%
<u>5 Year</u>	3.977%	3.977%	0.000%	3.866%	-0.111%	3.687%	-0.290%
<u>7 Year</u>	3.866%	3.977%	-0.111%	3.866%	0.000%	3.687%	-0.179%
<u>10 Year</u>	3.687%	3.977%	-0.290%	3.866%	-0.179%	3.687%	0.000%
<u>20 Year</u>	3.895%	3.977%	-0.082%	3.866%	0.029%	3.687%	0.208%
<u>30 Year</u>	3.610%	3.977%	-0.367%	3.866%	-0.256%	3.687%	-0.077%
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	2.647%	3.895%	1.248%	3.610%	0.963%		
<u>3 Month</u>	3.200%	3.895%	0.695%	3.610%	0.410%		
<u>6 Month</u>	3.887%	3.895%	0.008%	3.610%	-0.277%		
<u>1 Year</u>	4.112%	3.895%	-0.217%	3.610%	-0.502%		
<u>2 Year</u>	4.203%	3.895%	-0.308%	3.610%	-0.593%		
<u>3 Year</u>	4.223%	3.895%	-0.328%	3.610%	-0.613%		
<u>5 Year</u>	3.977%	3.895%	-0.082%	3.610%	-0.367%		
<u>7 Year</u>	3.866%	3.895%	0.029%	3.610%	-0.256%		
<u>10 Year</u>	3.687%	3.895%	0.208%	3.610%	-0.077%		
<u>20 Year</u>	3.895%	3.895%	0.000%	3.610%	-0.285%		
<u>30 Year</u>	3.610%	3.895%	-0.285%	3.610%	0.000%		