

<u>Maturity</u>	<u>Yields</u>						
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>	
<u>1 Month</u>	3.472%	3.472%	0.000%	4.036%	0.564%	4.478%	1.006%
<u>3 Month</u>	4.036%	3.472%	0.564%	4.036%	0.000%	4.478%	0.442%
<u>6 Month</u>	4.478%	3.472%	1.006%	4.036%	0.442%	4.478%	0.000%
<u>1 Year</u>	4.594%	3.472%	1.122%	4.036%	0.558%	4.478%	0.116%
<u>2 Year</u>	4.483%	3.472%	1.011%	4.036%	0.447%	4.478%	0.005%
<u>3 Year</u>	4.519%	3.472%	1.047%	4.036%	0.483%	4.478%	0.041%
<u>5 Year</u>	4.348%	3.472%	0.876%	4.036%	0.312%	4.478%	-0.130%
<u>7 Year</u>	4.293%	3.472%	0.821%	4.036%	0.257%	4.478%	-0.185%
<u>10 Year</u>	4.219%	3.472%	0.747%	4.036%	0.183%	4.478%	-0.259%
<u>20 Year</u>	4.585%	3.472%	1.113%	4.036%	0.549%	4.478%	0.107%
<u>30 Year</u>	4.337%	3.472%	0.865%	4.036%	0.301%	4.478%	-0.141%
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	3.472%	4.594%	1.122%	4.483%	1.011%	4.519%	1.047%
<u>3 Month</u>	4.036%	4.594%	0.558%	4.483%	0.447%	4.519%	0.483%
<u>6 Month</u>	4.478%	4.594%	0.116%	4.483%	0.005%	4.519%	0.041%
<u>1 Year</u>	4.594%	4.594%	0.000%	4.483%	-0.111%	4.519%	-0.075%
<u>2 Year</u>	4.483%	4.594%	-0.111%	4.483%	0.000%	4.519%	0.036%
<u>3 Year</u>	4.519%	4.594%	-0.075%	4.483%	0.036%	4.519%	0.000%
<u>5 Year</u>	4.348%	4.594%	-0.246%	4.483%	-0.135%	4.519%	-0.171%
<u>7 Year</u>	4.293%	4.594%	-0.301%	4.483%	-0.190%	4.519%	-0.226%
<u>10 Year</u>	4.219%	4.594%	-0.375%	4.483%	-0.264%	4.519%	-0.300%
<u>20 Year</u>	4.585%	4.594%	-0.009%	4.483%	0.102%	4.519%	0.066%
<u>30 Year</u>	4.337%	4.594%	-0.257%	4.483%	-0.146%	4.519%	-0.182%
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	3.472%	4.348%	0.876%	4.293%	0.821%	4.219%	0.747%
<u>3 Month</u>	4.036%	4.348%	0.312%	4.293%	0.257%	4.219%	0.183%
<u>6 Month</u>	4.478%	4.348%	-0.130%	4.293%	-0.185%	4.219%	-0.259%
<u>1 Year</u>	4.594%	4.348%	-0.246%	4.293%	-0.301%	4.219%	-0.375%
<u>2 Year</u>	4.483%	4.348%	-0.135%	4.293%	-0.190%	4.219%	-0.264%
<u>3 Year</u>	4.519%	4.348%	-0.171%	4.293%	-0.226%	4.219%	-0.300%
<u>5 Year</u>	4.348%	4.348%	0.000%	4.293%	-0.055%	4.219%	-0.129%
<u>7 Year</u>	4.293%	4.348%	-0.055%	4.293%	0.000%	4.219%	-0.074%
<u>10 Year</u>	4.219%	4.348%	-0.129%	4.293%	-0.074%	4.219%	0.000%
<u>20 Year</u>	4.585%	4.348%	0.237%	4.293%	0.292%	4.219%	0.366%
<u>30 Year</u>	4.337%	4.348%	-0.011%	4.293%	0.044%	4.219%	0.118%
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	3.472%	4.585%	1.113%	4.337%	0.865%		
<u>3 Month</u>	4.036%	4.585%	0.549%	4.337%	0.301%		
<u>6 Month</u>	4.478%	4.585%	0.107%	4.337%	-0.141%		
<u>1 Year</u>	4.594%	4.585%	-0.009%	4.337%	-0.257%		
<u>2 Year</u>	4.483%	4.585%	0.102%	4.337%	-0.146%		
<u>3 Year</u>	4.519%	4.585%	0.066%	4.337%	-0.182%		
<u>5 Year</u>	4.348%	4.585%	0.237%	4.337%	-0.011%		
<u>7 Year</u>	4.293%	4.585%	0.292%	4.337%	0.044%		
<u>10 Year</u>	4.219%	4.585%	0.366%	4.337%	0.118%		
<u>20 Year</u>	4.585%	4.585%	0.000%	4.337%	-0.248%		
<u>30 Year</u>	4.337%	4.585%	-0.248%	4.337%	0.000%		