

<u>Maturity</u>	<u>Yields</u>						
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>	
<u>1 Month</u>	3.658%	3.658%	0.000%	4.087%	0.429%	4.515%	0.857%
<u>3 Month</u>	4.087%	3.658%	0.429%	4.087%	0.000%	4.515%	0.428%
<u>6 Month</u>	4.515%	3.658%	0.857%	4.087%	0.428%	4.515%	0.000%
<u>1 Year</u>	4.562%	3.658%	0.904%	4.087%	0.475%	4.515%	0.047%
<u>2 Year</u>	4.414%	3.658%	0.756%	4.087%	0.327%	4.515%	-0.101%
<u>3 Year</u>	4.366%	3.658%	0.708%	4.087%	0.279%	4.515%	-0.149%
<u>5 Year</u>	4.181%	3.658%	0.523%	4.087%	0.094%	4.515%	-0.334%
<u>7 Year</u>	4.101%	3.658%	0.443%	4.087%	0.014%	4.515%	-0.414%
<u>10 Year</u>	4.010%	3.658%	0.352%	4.087%	-0.077%	4.515%	-0.505%
<u>20 Year</u>	4.392%	3.658%	0.734%	4.087%	0.305%	4.515%	-0.123%
<u>30 Year</u>	4.135%	3.658%	0.477%	4.087%	0.048%	4.515%	-0.380%
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	3.658%	4.562%	0.904%	4.414%	0.756%	4.366%	0.708%
<u>3 Month</u>	4.087%	4.562%	0.475%	4.414%	0.327%	4.366%	0.279%
<u>6 Month</u>	4.515%	4.562%	0.047%	4.414%	-0.101%	4.366%	-0.149%
<u>1 Year</u>	4.562%	4.562%	0.000%	4.414%	-0.148%	4.366%	-0.196%
<u>2 Year</u>	4.414%	4.562%	-0.148%	4.414%	0.000%	4.366%	-0.048%
<u>3 Year</u>	4.366%	4.562%	-0.196%	4.414%	-0.048%	4.366%	0.000%
<u>5 Year</u>	4.181%	4.562%	-0.381%	4.414%	-0.233%	4.366%	-0.185%
<u>7 Year</u>	4.101%	4.562%	-0.461%	4.414%	-0.313%	4.366%	-0.265%
<u>10 Year</u>	4.010%	4.562%	-0.552%	4.414%	-0.404%	4.366%	-0.356%
<u>20 Year</u>	4.392%	4.562%	-0.170%	4.414%	-0.022%	4.366%	0.026%
<u>30 Year</u>	4.135%	4.562%	-0.427%	4.414%	-0.279%	4.366%	-0.231%
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	3.658%	4.181%	0.523%	4.101%	0.443%	4.010%	0.352%
<u>3 Month</u>	4.087%	4.181%	0.094%	4.101%	0.014%	4.010%	-0.077%
<u>6 Month</u>	4.515%	4.181%	-0.334%	4.101%	-0.414%	4.010%	-0.505%
<u>1 Year</u>	4.562%	4.181%	-0.381%	4.101%	-0.461%	4.010%	-0.552%
<u>2 Year</u>	4.414%	4.181%	-0.233%	4.101%	-0.313%	4.010%	-0.404%
<u>3 Year</u>	4.366%	4.181%	-0.185%	4.101%	-0.265%	4.010%	-0.356%
<u>5 Year</u>	4.181%	4.181%	0.000%	4.101%	-0.080%	4.010%	-0.171%
<u>7 Year</u>	4.101%	4.181%	-0.080%	4.101%	0.000%	4.010%	-0.091%
<u>10 Year</u>	4.010%	4.181%	-0.171%	4.101%	-0.091%	4.010%	0.000%
<u>20 Year</u>	4.392%	4.181%	0.211%	4.101%	0.291%	4.010%	0.382%
<u>30 Year</u>	4.135%	4.181%	-0.046%	4.101%	0.034%	4.010%	0.125%
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	3.658%	4.392%	0.734%	4.135%	0.477%		
<u>3 Month</u>	4.087%	4.392%	0.305%	4.135%	0.048%		
<u>6 Month</u>	4.515%	4.392%	-0.123%	4.135%	-0.380%		
<u>1 Year</u>	4.562%	4.392%	-0.170%	4.135%	-0.427%		
<u>2 Year</u>	4.414%	4.392%	-0.022%	4.135%	-0.279%		
<u>3 Year</u>	4.366%	4.392%	0.026%	4.135%	-0.231%		
<u>5 Year</u>	4.181%	4.392%	0.211%	4.135%	-0.046%		
<u>7 Year</u>	4.101%	4.392%	0.291%	4.135%	0.034%		
<u>10 Year</u>	4.010%	4.392%	0.382%	4.135%	0.125%		
<u>20 Year</u>	4.392%	4.392%	0.000%	4.135%	-0.257%		
<u>30 Year</u>	4.135%	4.392%	-0.257%	4.135%	0.000%		