

<u>Maturity</u>	<u>Yields</u>						
		<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>	
<u>1 Month</u>	3.561%	3.561%	0.000%	4.180%	0.619%	4.555%	0.994%
<u>3 Month</u>	4.180%	3.561%	0.619%	4.180%	0.000%	4.555%	0.375%
<u>6 Month</u>	4.555%	3.561%	0.994%	4.180%	0.375%	4.555%	0.000%
<u>1 Year</u>	4.606%	3.561%	1.045%	4.180%	0.426%	4.555%	0.051%
<u>2 Year</u>	4.330%	3.561%	0.769%	4.180%	0.150%	4.555%	-0.225%
<u>3 Year</u>	4.178%	3.561%	0.617%	4.180%	-0.002%	4.555%	-0.377%
<u>5 Year</u>	3.936%	3.561%	0.375%	4.180%	-0.244%	4.555%	-0.619%
<u>7 Year</u>	3.876%	3.561%	0.315%	4.180%	-0.304%	4.555%	-0.679%
<u>10 Year</u>	3.811%	3.561%	0.250%	4.180%	-0.369%	4.555%	-0.744%
<u>20 Year</u>	4.236%	3.561%	0.675%	4.180%	0.056%	4.555%	-0.319%
<u>30 Year</u>	4.059%	3.561%	0.498%	4.180%	-0.121%	4.555%	-0.496%
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	3.561%	4.606%	1.045%	4.330%	0.769%	4.178%	0.617%
<u>3 Month</u>	4.180%	4.606%	0.426%	4.330%	0.150%	4.178%	-0.002%
<u>6 Month</u>	4.555%	4.606%	0.051%	4.330%	-0.225%	4.178%	-0.377%
<u>1 Year</u>	4.606%	4.606%	0.000%	4.330%	-0.276%	4.178%	-0.428%
<u>2 Year</u>	4.330%	4.606%	-0.276%	4.330%	0.000%	4.178%	-0.152%
<u>3 Year</u>	4.178%	4.606%	-0.428%	4.330%	-0.152%	4.178%	0.000%
<u>5 Year</u>	3.936%	4.606%	-0.670%	4.330%	-0.394%	4.178%	-0.242%
<u>7 Year</u>	3.876%	4.606%	-0.730%	4.330%	-0.454%	4.178%	-0.302%
<u>10 Year</u>	3.811%	4.606%	-0.795%	4.330%	-0.519%	4.178%	-0.367%
<u>20 Year</u>	4.236%	4.606%	-0.370%	4.330%	-0.094%	4.178%	0.058%
<u>30 Year</u>	4.059%	4.606%	-0.547%	4.330%	-0.271%	4.178%	-0.119%
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	3.561%	3.936%	0.375%	3.876%	0.315%	3.811%	0.250%
<u>3 Month</u>	4.180%	3.936%	-0.244%	3.876%	-0.304%	3.811%	-0.369%
<u>6 Month</u>	4.555%	3.936%	-0.619%	3.876%	-0.679%	3.811%	-0.744%
<u>1 Year</u>	4.606%	3.936%	-0.670%	3.876%	-0.730%	3.811%	-0.795%
<u>2 Year</u>	4.330%	3.936%	-0.394%	3.876%	-0.454%	3.811%	-0.519%
<u>3 Year</u>	4.178%	3.936%	-0.242%	3.876%	-0.302%	3.811%	-0.367%
<u>5 Year</u>	3.936%	3.936%	0.000%	3.876%	-0.060%	3.811%	-0.125%
<u>7 Year</u>	3.876%	3.936%	-0.060%	3.876%	0.000%	3.811%	-0.065%
<u>10 Year</u>	3.811%	3.936%	-0.125%	3.876%	-0.065%	3.811%	0.000%
<u>20 Year</u>	4.236%	3.936%	0.300%	3.876%	0.360%	3.811%	0.425%
<u>30 Year</u>	4.059%	3.936%	0.123%	3.876%	0.183%	3.811%	0.248%
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	3.561%	4.236%	0.675%	4.059%	0.498%		
<u>3 Month</u>	4.180%	4.236%	0.056%	4.059%	-0.121%		
<u>6 Month</u>	4.555%	4.236%	-0.319%	4.059%	-0.496%		
<u>1 Year</u>	4.606%	4.236%	-0.370%	4.059%	-0.547%		
<u>2 Year</u>	4.330%	4.236%	-0.094%	4.059%	-0.271%		
<u>3 Year</u>	4.178%	4.236%	0.058%	4.059%	-0.119%		
<u>5 Year</u>	3.936%	4.236%	0.300%	4.059%	0.123%		
<u>7 Year</u>	3.876%	4.236%	0.360%	4.059%	0.183%		
<u>10 Year</u>	3.811%	4.236%	0.425%	4.059%	0.248%		
<u>20 Year</u>	4.236%	4.236%	0.000%	4.059%	-0.177%		
<u>30 Year</u>	4.059%	4.236%	-0.177%	4.059%	0.000%		