

<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%	4.118%	0.460%	4.574%	0.916%
<u>3 Month</u>	4.118%	3.658%	0.460%	4.118%	0.000%	4.574%	0.456%
<u>6 Month</u>	4.574%	3.658%	0.916%	4.118%	0.456%	4.574%	0.000%
<u>1 Year</u>	4.744%	3.658%	1.086%	4.118%	0.626%	4.574%	0.170%
<u>2 Year</u>	4.658%	3.658%	1.000%	4.118%	0.540%	4.574%	0.084%
<u>3 Year</u>	4.591%	3.658%	0.933%	4.118%	0.473%	4.574%	0.017%
<u>5 Year</u>	4.331%	3.658%	0.673%	4.118%	0.213%	4.574%	-0.243%
<u>7 Year</u>	4.253%	3.658%	0.595%	4.118%	0.135%	4.574%	-0.321%
<u>10 Year</u>	4.163%	3.658%	0.505%	4.118%	0.045%	4.574%	-0.411%
<u>20 Year</u>	4.506%	3.658%	0.848%	4.118%	0.388%	4.574%	-0.068%
<u>30 Year</u>	4.256%	3.658%	0.598%	4.118%	0.138%	4.574%	-0.318%
<u>Maturity</u>	<u>Yields</u>	<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	3.658%	4.744%	1.086%	4.658%	1.000%	4.591%	0.933%
<u>3 Month</u>	4.118%	4.744%	0.626%	4.658%	0.540%	4.591%	0.473%
<u>6 Month</u>	4.574%	4.744%	0.170%	4.658%	0.084%	4.591%	0.017%
<u>1 Year</u>	4.744%	4.744%	0.000%	4.658%	-0.086%	4.591%	-0.153%
<u>2 Year</u>	4.658%	4.744%	-0.086%	4.658%	0.000%	4.591%	-0.067%
<u>3 Year</u>	4.591%	4.744%	-0.153%	4.658%	-0.067%	4.591%	0.000%
<u>5 Year</u>	4.331%	4.744%	-0.413%	4.658%	-0.327%	4.591%	-0.260%
<u>7 Year</u>	4.253%	4.744%	-0.491%	4.658%	-0.405%	4.591%	-0.338%
<u>10 Year</u>	4.163%	4.744%	-0.581%	4.658%	-0.495%	4.591%	-0.428%
<u>20 Year</u>	4.506%	4.744%	-0.238%	4.658%	-0.152%	4.591%	-0.085%
<u>30 Year</u>	4.256%	4.744%	-0.488%	4.658%	-0.402%	4.591%	-0.335%
<u>Maturity</u>	<u>Yields</u>	<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	3.658%	4.331%	0.673%	4.253%	0.595%	4.163%	0.505%
<u>3 Month</u>	4.118%	4.331%	0.213%	4.253%	0.135%	4.163%	0.045%
<u>6 Month</u>	4.574%	4.331%	-0.243%	4.253%	-0.321%	4.163%	-0.411%
<u>1 Year</u>	4.744%	4.331%	-0.413%	4.253%	-0.491%	4.163%	-0.581%
<u>2 Year</u>	4.658%	4.331%	-0.327%	4.253%	-0.405%	4.163%	-0.495%
<u>3 Year</u>	4.591%	4.331%	-0.260%	4.253%	-0.338%	4.163%	-0.428%
<u>5 Year</u>	4.331%	4.331%	0.000%	4.253%	-0.078%	4.163%	-0.168%
<u>7 Year</u>	4.253%	4.331%	-0.078%	4.253%	0.000%	4.163%	-0.090%
<u>10 Year</u>	4.163%	4.331%	-0.168%	4.253%	-0.090%	4.163%	0.000%
<u>20 Year</u>	4.506%	4.331%	0.175%	4.253%	0.253%	4.163%	0.343%
<u>30 Year</u>	4.256%	4.331%	-0.075%	4.253%	0.003%	4.163%	0.093%
<u>Maturity</u>	<u>Yields</u>	<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	3.658%	4.506%	0.848%	4.256%	0.598%		
<u>3 Month</u>	4.118%	4.506%	0.388%	4.256%	0.138%		
<u>6 Month</u>	4.574%	4.506%	-0.068%	4.256%	-0.318%		
<u>1 Year</u>	4.744%	4.506%	-0.238%	4.256%	-0.488%		
<u>2 Year</u>	4.658%	4.506%	-0.152%	4.256%	-0.402%		
<u>3 Year</u>	4.591%	4.506%	-0.085%	4.256%	-0.335%		
<u>5 Year</u>	4.331%	4.506%	0.175%	4.256%	-0.075%		
<u>7 Year</u>	4.253%	4.506%	0.253%	4.256%	0.003%		
<u>10 Year</u>	4.163%	4.506%	0.343%	4.256%	0.093%		
<u>20 Year</u>	4.506%	4.506%	0.000%	4.256%	-0.250%		
<u>30 Year</u>	4.256%	4.506%	-0.250%	4.256%	0.000%		