

Maturity	Yields	XX		X		X		X
			1 Month		3 Months		6 Months	
1 Month	0.243%		0.243%	0.000%	0.701%	0.458%	1.165%	0.922%
3 Month	0.701%		0.243%	0.458%	0.701%	0.000%	1.165%	0.464%
6 Month	1.165%		0.243%	0.922%	0.701%	0.464%	1.165%	0.000%
1 Year	1.774%		0.243%	1.531%	0.701%	1.073%	1.165%	0.609%
2 Year	2.516%		0.243%	2.273%	0.701%	1.815%	1.165%	1.351%
3 Year	2.731%		0.243%	2.488%	0.701%	2.030%	1.165%	1.566%
5 Year	2.756%		0.243%	2.513%	0.701%	2.055%	1.165%	1.591%
7 Year	2.777%		0.243%	2.534%	0.701%	2.076%	1.165%	1.612%
10 Year	2.704%		0.243%	2.461%	0.701%	2.003%	1.165%	1.539%
20 Year	2.916%		0.243%	2.673%	0.701%	2.215%	1.165%	1.751%
30 Year	2.721%		0.243%	2.478%	0.701%	2.020%	1.165%	1.556%
Maturity	Yields		1 YEAR		2 YEAR		3 YEAR	X
1 Month	0.243%		1.774%	1.531%	2.516%	2.273%	2.731%	2.488%
3 Month	0.701%		1.774%	1.073%	2.516%	1.815%	2.731%	2.030%
6 Month	1.165%		1.774%	0.609%	2.516%	1.351%	2.731%	1.566%
1 Year	1.774%		1.774%	0.000%	2.516%	0.742%	2.731%	0.957%
2 Year	2.516%		1.774%	0.742%	2.516%	0.000%	2.731%	0.215%
3 Year	2.731%		1.774%	0.957%	2.516%	0.215%	2.731%	0.000%
5 Year	2.756%		1.774%	0.982%	2.516%	0.240%	2.731%	0.025%
7 Year	2.777%		1.774%	1.003%	2.516%	0.261%	2.731%	0.046%
10 Year	2.704%		1.774%	0.930%	2.516%	0.188%	2.731%	-0.027%
20 Year	2.916%		1.774%	1.142%	2.516%	0.400%	2.731%	0.185%
30 Year	2.721%		1.774%	0.947%	2.516%	0.205%	2.731%	-0.010%
Maturity	Yields		5 YEAR		7 YEAR		10 YEAR	X
1 Month	0.243%		2.756%	2.513%	2.777%	2.534%	2.704%	2.461%
3 Month	0.701%		2.756%	2.055%	2.777%	2.076%	2.704%	2.003%
6 Month	1.165%		2.756%	1.591%	2.777%	1.612%	2.704%	1.539%
1 Year	1.774%		2.756%	0.982%	2.777%	1.003%	2.704%	0.930%
2 Year	2.516%		2.756%	0.240%	2.777%	0.261%	2.704%	0.188%
3 Year	2.731%		2.756%	0.025%	2.777%	0.046%	2.704%	-0.027%
5 Year	2.756%		2.756%	0.000%	2.777%	0.021%	2.704%	-0.052%
7 Year	2.777%		2.756%	0.021%	2.777%	0.000%	2.704%	-0.073%
10 Year	2.704%		2.756%	-0.052%	2.777%	-0.073%	2.704%	0.000%
20 Year	2.916%		2.756%	0.160%	2.777%	0.139%	2.704%	0.212%
30 Year	2.721%		2.756%	-0.035%	2.777%	-0.056%	2.704%	0.017%
Maturity	Yields		20 YEAR		30 YEARS			
1 Month	0.243%		2.916%	2.673%	2.721%	2.478%		
3 Month	0.701%		2.916%	2.215%	2.721%	2.020%		
6 Month	1.165%		2.916%	1.751%	2.721%	1.556%		
1 Year	1.774%		2.916%	1.142%	2.721%	0.947%		
2 Year	2.516%		2.916%	0.400%	2.721%	0.205%		
3 Year	2.731%		2.916%	0.185%	2.721%	-0.010%		
5 Year	2.756%		2.916%	0.160%	2.721%	-0.035%		
7 Year	2.777%		2.916%	0.139%	2.721%	-0.056%		
10 Year	2.704%		2.916%	0.212%	2.721%	0.017%		
20 Year	2.916%		2.916%	0.000%	2.721%	-0.195%		
30 Year	2.721%		2.916%	-0.195%	2.721%	0.000%		