

<u>Maturity</u>	<u>Yields</u>	<u>XX</u>		<u>X</u>		<u>X</u>		<u>X</u>
			<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>	
<u>1 Month</u>	0.261%		0.261%	0.000%	0.785%	0.524%	1.226%	0.965%
<u>3 Month</u>	0.785%		0.261%	0.524%	0.785%	0.000%	1.226%	0.441%
<u>6 Month</u>	1.226%		0.261%	0.965%	0.785%	0.441%	1.226%	0.000%
<u>1 Year</u>	1.755%		0.261%	1.494%	0.785%	0.970%	1.226%	0.529%
<u>2 Year</u>	2.456%		0.261%	2.195%	0.785%	1.671%	1.226%	1.230%
<u>3 Year</u>	2.682%		0.261%	2.421%	0.785%	1.897%	1.226%	1.456%
<u>5 Year</u>	2.785%		0.261%	2.524%	0.785%	2.000%	1.226%	1.559%
<u>7 Year</u>	2.841%		0.261%	2.580%	0.785%	2.056%	1.226%	1.615%
<u>10 Year</u>	2.827%		0.261%	2.566%	0.785%	2.042%	1.226%	1.601%
<u>20 Year</u>	3.099%		0.261%	2.838%	0.785%	2.314%	1.226%	1.873%
<u>30 Year</u>	2.919%		0.261%	2.658%	0.785%	2.134%	1.226%	1.693%
<u>Maturity</u>	<u>Yields</u>		<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	<u>X</u>
<u>1 Month</u>	0.261%		1.755%	1.494%	2.456%	2.195%	2.682%	2.421%
<u>3 Month</u>	0.785%		1.755%	0.970%	2.456%	1.671%	2.682%	1.897%
<u>6 Month</u>	1.226%		1.755%	0.529%	2.456%	1.230%	2.682%	1.456%
<u>1 Year</u>	1.755%		1.755%	0.000%	2.456%	0.701%	2.682%	0.927%
<u>2 Year</u>	2.456%		1.755%	0.701%	2.456%	0.000%	2.682%	0.226%
<u>3 Year</u>	2.682%		1.755%	0.927%	2.456%	0.226%	2.682%	0.000%
<u>5 Year</u>	2.785%		1.755%	1.030%	2.456%	0.329%	2.682%	0.103%
<u>7 Year</u>	2.841%		1.755%	1.086%	2.456%	0.385%	2.682%	0.159%
<u>10 Year</u>	2.827%		1.755%	1.072%	2.456%	0.371%	2.682%	0.145%
<u>20 Year</u>	3.099%		1.755%	1.344%	2.456%	0.643%	2.682%	0.417%
<u>30 Year</u>	2.919%		1.755%	1.164%	2.456%	0.463%	2.682%	0.237%
<u>Maturity</u>	<u>Yields</u>		<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	<u>X</u>
<u>1 Month</u>	0.261%		2.785%	2.524%	2.841%	2.580%	2.827%	2.566%
<u>3 Month</u>	0.785%		2.785%	2.000%	2.841%	2.056%	2.827%	2.042%
<u>6 Month</u>	1.226%		2.785%	1.559%	2.841%	1.615%	2.827%	1.601%
<u>1 Year</u>	1.755%		2.785%	1.030%	2.841%	1.086%	2.827%	1.072%
<u>2 Year</u>	2.456%		2.785%	0.329%	2.841%	0.385%	2.827%	0.371%
<u>3 Year</u>	2.682%		2.785%	0.103%	2.841%	0.159%	2.827%	0.145%
<u>5 Year</u>	2.785%		2.785%	0.000%	2.841%	0.056%	2.827%	0.042%
<u>7 Year</u>	2.841%		2.785%	0.056%	2.841%	0.000%	2.827%	-0.014%
<u>10 Year</u>	2.827%		2.785%	0.042%	2.841%	-0.014%	2.827%	0.000%
<u>20 Year</u>	3.099%		2.785%	0.314%	2.841%	0.258%	2.827%	0.272%
<u>30 Year</u>	2.919%		2.785%	0.134%	2.841%	0.078%	2.827%	0.092%
<u>Maturity</u>	<u>Yields</u>		<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	0.261%		3.099%	2.838%	2.919%	2.658%		
<u>3 Month</u>	0.785%		3.099%	2.314%	2.919%	2.134%		
<u>6 Month</u>	1.226%		3.099%	1.873%	2.919%	1.693%		
<u>1 Year</u>	1.755%		3.099%	1.344%	2.919%	1.164%		
<u>2 Year</u>	2.456%		3.099%	0.643%	2.919%	0.463%		
<u>3 Year</u>	2.682%		3.099%	0.417%	2.919%	0.237%		
<u>5 Year</u>	2.785%		3.099%	0.314%	2.919%	0.134%		
<u>7 Year</u>	2.841%		3.099%	0.258%	2.919%	0.078%		
<u>10 Year</u>	2.827%		3.099%	0.272%	2.919%	0.092%		
<u>20 Year</u>	3.099%		3.099%	0.000%	2.919%	-0.180%		
<u>30 Year</u>	2.919%		3.099%	-0.180%	2.919%	0.000%		