

Maturity	Yields	XX						
			1 Month		3 Months		6 Months	
1 Month	0.390%		0.390%	0.000%	0.897%	0.507%	1.437%	1.047%
3 Month	0.897%		0.390%	0.507%	0.897%	0.000%	1.437%	0.540%
6 Month	1.437%		0.390%	1.047%	0.897%	0.540%	1.437%	0.000%
1 Year	2.097%		0.390%	1.707%	0.897%	1.200%	1.437%	0.660%
2 Year	2.733%		0.390%	2.343%	0.897%	1.836%	1.437%	1.296%
3 Year	2.897%		0.390%	2.507%	0.897%	2.000%	1.437%	1.460%
5 Year	2.960%		0.390%	2.570%	0.897%	2.063%	1.437%	1.523%
7 Year	2.977%		0.390%	2.587%	0.897%	2.080%	1.437%	1.540%
10 Year	2.930%		0.390%	2.540%	0.897%	2.033%	1.437%	1.493%
20 Year	3.203%		0.390%	2.813%	0.897%	2.306%	1.437%	1.766%
30 Year	2.996%		0.390%	2.606%	0.897%	2.099%	1.437%	1.559%
Maturity	Yields		1 YEAR		2 YEAR		3 YEAR	
1 Month	0.390%		2.097%	1.707%	2.733%	2.343%	2.897%	2.507%
3 Month	0.897%		2.097%	1.200%	2.733%	1.836%	2.897%	2.000%
6 Month	1.437%		2.097%	0.660%	2.733%	1.296%	2.897%	1.460%
1 Year	2.097%		2.097%	0.000%	2.733%	0.636%	2.897%	0.800%
2 Year	2.733%		2.097%	0.636%	2.733%	0.000%	2.897%	0.164%
3 Year	2.897%		2.097%	0.800%	2.733%	0.164%	2.897%	0.000%
5 Year	2.960%		2.097%	0.863%	2.733%	0.227%	2.897%	0.063%
7 Year	2.977%		2.097%	0.880%	2.733%	0.244%	2.897%	0.080%
10 Year	2.930%		2.097%	0.833%	2.733%	0.197%	2.897%	0.033%
20 Year	3.203%		2.097%	1.106%	2.733%	0.470%	2.897%	0.306%
30 Year	2.996%		2.097%	0.899%	2.733%	0.263%	2.897%	0.099%
Maturity	Yields		5 YEAR		7 YEAR		10 YEAR	
1 Month	0.390%		2.960%	2.570%	2.977%	2.587%	2.930%	2.540%
3 Month	0.897%		2.960%	2.063%	2.977%	2.080%	2.930%	2.033%
6 Month	1.437%		2.960%	1.523%	2.977%	1.540%	2.930%	1.493%
1 Year	2.097%		2.960%	0.863%	2.977%	0.880%	2.930%	0.833%
2 Year	2.733%		2.960%	0.227%	2.977%	0.244%	2.930%	0.197%
3 Year	2.897%		2.960%	0.063%	2.977%	0.080%	2.930%	0.033%
5 Year	2.960%		2.960%	0.000%	2.977%	0.017%	2.930%	-0.030%
7 Year	2.977%		2.960%	0.017%	2.977%	0.000%	2.930%	-0.047%
10 Year	2.930%		2.960%	-0.030%	2.977%	-0.047%	2.930%	0.000%
20 Year	3.203%		2.960%	0.243%	2.977%	0.226%	2.930%	0.273%
30 Year	2.996%		2.960%	0.036%	2.977%	0.019%	2.930%	0.066%
Maturity	Yields		20 YEAR		30 YEARS			
1 Month	0.390%		3.203%	2.813%	2.996%	2.606%		
3 Month	0.897%		3.203%	2.306%	2.996%	2.099%		
6 Month	1.437%		3.203%	1.766%	2.996%	1.559%		
1 Year	2.097%		3.203%	1.106%	2.996%	0.899%		
2 Year	2.733%		3.203%	0.470%	2.996%	0.263%		
3 Year	2.897%		3.203%	0.306%	2.996%	0.099%		
5 Year	2.960%		3.203%	0.243%	2.996%	0.036%		
7 Year	2.977%		3.203%	0.226%	2.996%	0.019%		
10 Year	2.930%		3.203%	0.273%	2.996%	0.066%		
20 Year	3.203%		3.203%	0.000%	2.996%	-0.207%		
30 Year	2.996%		3.203%	-0.207%	2.996%	0.000%		