

<u>Maturity</u>	<u>Yields</u>	<u>XX</u>						
			<u>1 Month</u>		<u>3 Months</u>		<u>6 Months</u>	
<u>1 Month</u>	0.492%		0.492%	0.000%	0.858%	0.366%	1.378%	0.886%
<u>3 Month</u>	0.858%		0.492%	0.366%	0.858%	0.000%	1.378%	0.520%
<u>6 Month</u>	1.378%		0.492%	0.886%	0.858%	0.520%	1.378%	0.000%
<u>1 Year</u>	2.011%		0.492%	1.519%	0.858%	1.153%	1.378%	0.633%
<u>2 Year</u>	2.735%		0.492%	2.243%	0.858%	1.877%	1.378%	1.357%
<u>3 Year</u>	2.952%		0.492%	2.460%	0.858%	2.094%	1.378%	1.574%
<u>5 Year</u>	3.079%		0.492%	2.587%	0.858%	2.221%	1.378%	1.701%
<u>7 Year</u>	3.154%		0.492%	2.662%	0.858%	2.296%	1.378%	1.776%
<u>10 Year</u>	3.142%		0.492%	2.650%	0.858%	2.284%	1.378%	1.764%
<u>20 Year</u>	3.461%		0.492%	2.969%	0.858%	2.603%	1.378%	2.083%
<u>30 Year</u>	3.238%		0.492%	2.746%	0.858%	2.380%	1.378%	1.860%
<u>Maturity</u>	<u>Yields</u>		<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	0.492%		2.011%	1.519%	2.735%	2.243%	2.952%	2.460%
<u>3 Month</u>	0.858%		2.011%	1.153%	2.735%	1.877%	2.952%	2.094%
<u>6 Month</u>	1.378%		2.011%	0.633%	2.735%	1.357%	2.952%	1.574%
<u>1 Year</u>	2.011%		2.011%	0.000%	2.735%	0.724%	2.952%	0.941%
<u>2 Year</u>	2.735%		2.011%	0.724%	2.735%	0.000%	2.952%	0.217%
<u>3 Year</u>	2.952%		2.011%	0.941%	2.735%	0.217%	2.952%	0.000%
<u>5 Year</u>	3.079%		2.011%	1.068%	2.735%	0.344%	2.952%	0.127%
<u>7 Year</u>	3.154%		2.011%	1.143%	2.735%	0.419%	2.952%	0.202%
<u>10 Year</u>	3.142%		2.011%	1.131%	2.735%	0.407%	2.952%	0.190%
<u>20 Year</u>	3.461%		2.011%	1.450%	2.735%	0.726%	2.952%	0.509%
<u>30 Year</u>	3.238%		2.011%	1.227%	2.735%	0.503%	2.952%	0.286%
<u>Maturity</u>	<u>Yields</u>		<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	0.492%		3.079%	2.587%	3.154%	2.662%	3.142%	2.650%
<u>3 Month</u>	0.858%		3.079%	2.221%	3.154%	2.296%	3.142%	2.284%
<u>6 Month</u>	1.378%		3.079%	1.701%	3.154%	1.776%	3.142%	1.764%
<u>1 Year</u>	2.011%		3.079%	1.068%	3.154%	1.143%	3.142%	1.131%
<u>2 Year</u>	2.735%		3.079%	0.344%	3.154%	0.419%	3.142%	0.407%
<u>3 Year</u>	2.952%		3.079%	0.127%	3.154%	0.202%	3.142%	0.190%
<u>5 Year</u>	3.079%		3.079%	0.000%	3.154%	0.075%	3.142%	0.063%
<u>7 Year</u>	3.154%		3.079%	0.075%	3.154%	0.000%	3.142%	-0.012%
<u>10 Year</u>	3.142%		3.079%	0.063%	3.154%	-0.012%	3.142%	0.000%
<u>20 Year</u>	3.461%		3.079%	0.382%	3.154%	0.307%	3.142%	0.319%
<u>30 Year</u>	3.238%		3.079%	0.159%	3.154%	0.084%	3.142%	0.096%
<u>Maturity</u>	<u>Yields</u>		<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	0.492%		3.461%	2.969%	3.238%	2.746%		
<u>3 Month</u>	0.858%		3.461%	2.603%	3.238%	2.380%		
<u>6 Month</u>	1.378%		3.461%	2.083%	3.238%	1.860%		
<u>1 Year</u>	2.011%		3.461%	1.450%	3.238%	1.227%		
<u>2 Year</u>	2.735%		3.461%	0.726%	3.238%	0.503%		
<u>3 Year</u>	2.952%		3.461%	0.509%	3.238%	0.286%		
<u>5 Year</u>	3.079%		3.461%	0.382%	3.238%	0.159%		
<u>7 Year</u>	3.154%		3.461%	0.307%	3.238%	0.084%		
<u>10 Year</u>	3.142%		3.461%	0.319%	3.238%	0.096%		
<u>20 Year</u>	3.461%		3.461%	0.000%	3.238%	-0.223%		
<u>30 Year</u>	3.238%		3.461%	-0.223%	3.238%	0.000%		