

<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>	0.682%		0.682%	0.000%	0.988%	0.306%	1.445%	0.763%
<u>3 Month</u>	0.988%		0.682%	0.306%	0.988%	0.000%	1.445%	0.457%
<u>6 Month</u>	1.445%		0.682%	0.763%	0.988%	0.457%	1.445%	0.000%
<u>1 Year</u>	1.958%		0.682%	1.276%	0.988%	0.970%	1.445%	0.513%
<u>2 Year</u>	2.588%		0.682%	1.906%	0.988%	1.600%	1.445%	1.143%
<u>3 Year</u>	2.783%		0.682%	2.101%	0.988%	1.795%	1.445%	1.338%
<u>5 Year</u>	2.874%		0.682%	2.192%	0.988%	1.886%	1.445%	1.429%
<u>7 Year</u>	2.939%		0.682%	2.257%	0.988%	1.951%	1.445%	1.494%
<u>10 Year</u>	2.928%		0.682%	2.246%	0.988%	1.940%	1.445%	1.483%
<u>20 Year</u>	3.322%		0.682%	2.640%	0.988%	2.334%	1.445%	1.877%
<u>30 Year</u>	3.088%		0.682%	2.406%	0.988%	2.100%	1.445%	1.643%
<u>Maturity</u>	<u>Yields</u>		<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	0.682%		1.958%	1.276%	2.588%	1.906%	2.783%	2.101%
<u>3 Month</u>	0.988%		1.958%	0.970%	2.588%	1.600%	2.783%	1.795%
<u>6 Month</u>	1.445%		1.958%	0.513%	2.588%	1.143%	2.783%	1.338%
<u>1 Year</u>	1.958%		1.958%	0.000%	2.588%	0.630%	2.783%	0.825%
<u>2 Year</u>	2.588%		1.958%	0.630%	2.588%	0.000%	2.783%	0.195%
<u>3 Year</u>	2.783%		1.958%	0.825%	2.588%	0.195%	2.783%	0.000%
<u>5 Year</u>	2.874%		1.958%	0.916%	2.588%	0.286%	2.783%	0.091%
<u>7 Year</u>	2.939%		1.958%	0.981%	2.588%	0.351%	2.783%	0.156%
<u>10 Year</u>	2.928%		1.958%	0.970%	2.588%	0.340%	2.783%	0.145%
<u>20 Year</u>	3.322%		1.958%	1.364%	2.588%	0.734%	2.783%	0.539%
<u>30 Year</u>	3.088%		1.958%	1.130%	2.588%	0.500%	2.783%	0.305%
<u>Maturity</u>	<u>Yields</u>		<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	0.682%		2.874%	2.192%	2.939%	2.257%	2.928%	2.246%
<u>3 Month</u>	0.988%		2.874%	1.886%	2.939%	1.951%	2.928%	1.940%
<u>6 Month</u>	1.445%		2.874%	1.429%	2.939%	1.494%	2.928%	1.483%
<u>1 Year</u>	1.958%		2.874%	0.916%	2.939%	0.981%	2.928%	0.970%
<u>2 Year</u>	2.588%		2.874%	0.286%	2.939%	0.351%	2.928%	0.340%
<u>3 Year</u>	2.783%		2.874%	0.091%	2.939%	0.156%	2.928%	0.145%
<u>5 Year</u>	2.874%		2.874%	0.000%	2.939%	0.065%	2.928%	0.054%
<u>7 Year</u>	2.939%		2.874%	0.065%	2.939%	0.000%	2.928%	-0.011%
<u>10 Year</u>	2.928%		2.874%	0.054%	2.939%	-0.011%	2.928%	0.000%
<u>20 Year</u>	3.322%		2.874%	0.448%	2.939%	0.383%	2.928%	0.394%
<u>30 Year</u>	3.088%		2.874%	0.214%	2.939%	0.149%	2.928%	0.160%
<u>Maturity</u>	<u>Yields</u>		<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	0.682%		3.322%	2.640%	3.088%	2.406%		
<u>3 Month</u>	0.988%		3.322%	2.334%	3.088%	2.100%		
<u>6 Month</u>	1.445%		3.322%	1.877%	3.088%	1.643%		
<u>1 Year</u>	1.958%		3.322%	1.364%	3.088%	1.130%		
<u>2 Year</u>	2.588%		3.322%	0.734%	3.088%	0.500%		
<u>3 Year</u>	2.783%		3.322%	0.539%	3.088%	0.305%		
<u>5 Year</u>	2.874%		3.322%	0.448%	3.088%	0.214%		
<u>7 Year</u>	2.939%		3.322%	0.383%	3.088%	0.149%		
<u>10 Year</u>	2.928%		3.322%	0.394%	3.088%	0.160%		
<u>20 Year</u>	3.322%		3.322%	0.000%	3.088%	-0.234%		
<u>30 Year</u>	3.088%		3.322%	-0.234%	3.088%	0.000%		