

<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>	0.649%		0.649%	0.000%	1.037%	0.388%	1.486%	0.837%
<u>3 Month</u>	1.037%		0.649%	0.388%	1.037%	0.000%	1.486%	0.449%
<u>6 Month</u>	1.486%		0.649%	0.837%	1.037%	0.449%	1.486%	0.000%
<u>1 Year</u>	2.059%		0.649%	1.410%	1.037%	1.022%	1.486%	0.573%
<u>2 Year</u>	2.587%		0.649%	1.938%	1.037%	1.550%	1.486%	1.101%
<u>3 Year</u>	2.736%		0.649%	2.087%	1.037%	1.699%	1.486%	1.250%
<u>5 Year</u>	2.806%		0.649%	2.157%	1.037%	1.769%	1.486%	1.320%
<u>7 Year</u>	2.822%		0.649%	2.173%	1.037%	1.785%	1.486%	1.336%
<u>10 Year</u>	2.788%		0.649%	2.139%	1.037%	1.751%	1.486%	1.302%
<u>20 Year</u>	3.179%		0.649%	2.530%	1.037%	2.142%	1.486%	1.693%
<u>30 Year</u>	2.993%		0.649%	2.344%	1.037%	1.956%	1.486%	1.507%
<u>Maturity</u>	<u>Yields</u>		<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	0.649%		2.059%	1.410%	2.587%	1.938%	2.736%	2.087%
<u>3 Month</u>	1.037%		2.059%	1.022%	2.587%	1.550%	2.736%	1.699%
<u>6 Month</u>	1.486%		2.059%	0.573%	2.587%	1.101%	2.736%	1.250%
<u>1 Year</u>	2.059%		2.059%	0.000%	2.587%	0.528%	2.736%	0.677%
<u>2 Year</u>	2.587%		2.059%	0.528%	2.587%	0.000%	2.736%	0.149%
<u>3 Year</u>	2.736%		2.059%	0.677%	2.587%	0.149%	2.736%	0.000%
<u>5 Year</u>	2.806%		2.059%	0.747%	2.587%	0.219%	2.736%	0.070%
<u>7 Year</u>	2.822%		2.059%	0.763%	2.587%	0.235%	2.736%	0.086%
<u>10 Year</u>	2.788%		2.059%	0.729%	2.587%	0.201%	2.736%	0.052%
<u>20 Year</u>	3.179%		2.059%	1.120%	2.587%	0.592%	2.736%	0.443%
<u>30 Year</u>	2.993%		2.059%	0.934%	2.587%	0.406%	2.736%	0.257%
<u>Maturity</u>	<u>Yields</u>		<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	0.649%		2.806%	2.157%	2.822%	2.173%	2.788%	2.139%
<u>3 Month</u>	1.037%		2.806%	1.769%	2.822%	1.785%	2.788%	1.751%
<u>6 Month</u>	1.486%		2.806%	1.320%	2.822%	1.336%	2.788%	1.302%
<u>1 Year</u>	2.059%		2.806%	0.747%	2.822%	0.763%	2.788%	0.729%
<u>2 Year</u>	2.587%		2.806%	0.219%	2.822%	0.235%	2.788%	0.201%
<u>3 Year</u>	2.736%		2.806%	0.070%	2.822%	0.086%	2.788%	0.052%
<u>5 Year</u>	2.806%		2.806%	0.000%	2.822%	0.016%	2.788%	-0.018%
<u>7 Year</u>	2.822%		2.806%	0.016%	2.822%	0.000%	2.788%	-0.034%
<u>10 Year</u>	2.788%		2.806%	-0.018%	2.822%	-0.034%	2.788%	0.000%
<u>20 Year</u>	3.179%		2.806%	0.373%	2.822%	0.357%	2.788%	0.391%
<u>30 Year</u>	2.993%		2.806%	0.187%	2.822%	0.171%	2.788%	0.205%
<u>Maturity</u>	<u>Yields</u>		<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	0.649%		3.179%	2.530%	2.993%	2.344%		
<u>3 Month</u>	1.037%		3.179%	2.142%	2.993%	1.956%		
<u>6 Month</u>	1.486%		3.179%	1.693%	2.993%	1.507%		
<u>1 Year</u>	2.059%		3.179%	1.120%	2.993%	0.934%		
<u>2 Year</u>	2.587%		3.179%	0.592%	2.993%	0.406%		
<u>3 Year</u>	2.736%		3.179%	0.443%	2.993%	0.257%		
<u>5 Year</u>	2.806%		3.179%	0.373%	2.993%	0.187%		
<u>7 Year</u>	2.822%		3.179%	0.357%	2.993%	0.171%		
<u>10 Year</u>	2.788%		3.179%	0.391%	2.993%	0.205%		
<u>20 Year</u>	3.179%		3.179%	0.000%	2.993%	-0.186%		
<u>30 Year</u>	2.993%		3.179%	-0.186%	2.993%	0.000%		