

<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>	0.702%		0.702%	0.000%	1.083%	0.381%	1.530%	0.828%
<u>3 Month</u>	1.083%		0.702%	0.381%	1.083%	0.000%	1.530%	0.447%
<u>6 Month</u>	1.530%		0.702%	0.828%	1.083%	0.447%	1.530%	0.000%
<u>1 Year</u>	1.998%		0.702%	1.296%	1.083%	0.915%	1.530%	0.468%
<u>2 Year</u>	2.484%		0.702%	1.782%	1.083%	1.401%	1.530%	0.954%
<u>3 Year</u>	2.642%		0.702%	1.940%	1.083%	1.559%	1.530%	1.112%
<u>5 Year</u>	2.724%		0.702%	2.022%	1.083%	1.641%	1.530%	1.194%
<u>7 Year</u>	2.770%		0.702%	2.068%	1.083%	1.687%	1.530%	1.240%
<u>10 Year</u>	2.743%		0.702%	2.041%	1.083%	1.660%	1.530%	1.213%
<u>20 Year</u>	3.163%		0.702%	2.461%	1.083%	2.080%	1.530%	1.633%
<u>30 Year</u>	2.972%		0.702%	2.270%	1.083%	1.889%	1.530%	1.442%
<u>Maturity</u>	<u>Yields</u>		<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	0.702%		1.998%	1.296%	2.484%	1.782%	2.642%	1.940%
<u>3 Month</u>	1.083%		1.998%	0.915%	2.484%	1.401%	2.642%	1.559%
<u>6 Month</u>	1.530%		1.998%	0.468%	2.484%	0.954%	2.642%	1.112%
<u>1 Year</u>	1.998%		1.998%	0.000%	2.484%	0.486%	2.642%	0.644%
<u>2 Year</u>	2.484%		1.998%	0.486%	2.484%	0.000%	2.642%	0.158%
<u>3 Year</u>	2.642%		1.998%	0.644%	2.484%	0.158%	2.642%	0.000%
<u>5 Year</u>	2.724%		1.998%	0.726%	2.484%	0.240%	2.642%	0.082%
<u>7 Year</u>	2.770%		1.998%	0.772%	2.484%	0.286%	2.642%	0.128%
<u>10 Year</u>	2.743%		1.998%	0.745%	2.484%	0.259%	2.642%	0.101%
<u>20 Year</u>	3.163%		1.998%	1.165%	2.484%	0.679%	2.642%	0.521%
<u>30 Year</u>	2.972%		1.998%	0.974%	2.484%	0.488%	2.642%	0.330%
<u>Maturity</u>	<u>Yields</u>		<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	0.702%		2.724%	2.022%	2.770%	2.068%	2.743%	2.041%
<u>3 Month</u>	1.083%		2.724%	1.641%	2.770%	1.687%	2.743%	1.660%
<u>6 Month</u>	1.530%		2.724%	1.194%	2.770%	1.240%	2.743%	1.213%
<u>1 Year</u>	1.998%		2.724%	0.726%	2.770%	0.772%	2.743%	0.745%
<u>2 Year</u>	2.484%		2.724%	0.240%	2.770%	0.286%	2.743%	0.259%
<u>3 Year</u>	2.642%		2.724%	0.082%	2.770%	0.128%	2.743%	0.101%
<u>5 Year</u>	2.724%		2.724%	0.000%	2.770%	0.046%	2.743%	0.019%
<u>7 Year</u>	2.770%		2.724%	0.046%	2.770%	0.000%	2.743%	-0.027%
<u>10 Year</u>	2.743%		2.724%	0.019%	2.770%	-0.027%	2.743%	0.000%
<u>20 Year</u>	3.163%		2.724%	0.439%	2.770%	0.393%	2.743%	0.420%
<u>30 Year</u>	2.972%		2.724%	0.248%	2.770%	0.202%	2.743%	0.229%
<u>Maturity</u>	<u>Yields</u>		<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	0.702%		3.163%	2.461%	2.972%	2.270%		
<u>3 Month</u>	1.083%		3.163%	2.080%	2.972%	1.889%		
<u>6 Month</u>	1.530%		3.163%	1.633%	2.972%	1.442%		
<u>1 Year</u>	1.998%		3.163%	1.165%	2.972%	0.974%		
<u>2 Year</u>	2.484%		3.163%	0.679%	2.972%	0.488%		
<u>3 Year</u>	2.642%		3.163%	0.521%	2.972%	0.330%		
<u>5 Year</u>	2.724%		3.163%	0.439%	2.972%	0.248%		
<u>7 Year</u>	2.770%		3.163%	0.393%	2.972%	0.202%		
<u>10 Year</u>	2.743%		3.163%	0.420%	2.972%	0.229%		
<u>20 Year</u>	3.163%		3.163%	0.000%	2.972%	-0.191%		
<u>30 Year</u>	2.972%		3.163%	-0.191%	2.972%	0.000%		