

<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>	0.873%		0.873%	0.000%	1.197%	0.324%	1.656%	0.783%
<u>3 Month</u>	1.197%		0.873%	0.324%	1.197%	0.000%	1.656%	0.459%
<u>6 Month</u>	1.656%		0.873%	0.783%	1.197%	0.459%	1.656%	0.000%
<u>1 Year</u>	2.152%		0.873%	1.279%	1.197%	0.955%	1.656%	0.496%
<u>2 Year</u>	2.657%		0.873%	1.784%	1.197%	1.460%	1.656%	1.001%
<u>3 Year</u>	2.850%		0.873%	1.977%	1.197%	1.653%	1.656%	1.194%
<u>5 Year</u>	2.937%		0.873%	2.064%	1.197%	1.740%	1.656%	1.281%
<u>7 Year</u>	2.976%		0.873%	2.103%	1.197%	1.779%	1.656%	1.320%
<u>10 Year</u>	2.941%		0.873%	2.068%	1.197%	1.744%	1.656%	1.285%
<u>20 Year</u>	3.319%		0.873%	2.446%	1.197%	2.122%	1.656%	1.663%
<u>30 Year</u>	3.094%		0.873%	2.221%	1.197%	1.897%	1.656%	1.438%
<u>Maturity</u>	<u>Yields</u>		<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	0.873%		2.152%	1.279%	2.657%	1.784%	2.850%	1.977%
<u>3 Month</u>	1.197%		2.152%	0.955%	2.657%	1.460%	2.850%	1.653%
<u>6 Month</u>	1.656%		2.152%	0.496%	2.657%	1.001%	2.850%	1.194%
<u>1 Year</u>	2.152%		2.152%	0.000%	2.657%	0.505%	2.850%	0.698%
<u>2 Year</u>	2.657%		2.152%	0.505%	2.657%	0.000%	2.850%	0.193%
<u>3 Year</u>	2.850%		2.152%	0.698%	2.657%	0.193%	2.850%	0.000%
<u>5 Year</u>	2.937%		2.152%	0.785%	2.657%	0.280%	2.850%	0.087%
<u>7 Year</u>	2.976%		2.152%	0.824%	2.657%	0.319%	2.850%	0.126%
<u>10 Year</u>	2.941%		2.152%	0.789%	2.657%	0.284%	2.850%	0.091%
<u>20 Year</u>	3.319%		2.152%	1.167%	2.657%	0.662%	2.850%	0.469%
<u>30 Year</u>	3.094%		2.152%	0.942%	2.657%	0.437%	2.850%	0.244%
<u>Maturity</u>	<u>Yields</u>		<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	0.873%		2.937%	2.064%	2.976%	2.103%	2.941%	2.068%
<u>3 Month</u>	1.197%		2.937%	1.740%	2.976%	1.779%	2.941%	1.744%
<u>6 Month</u>	1.656%		2.937%	1.281%	2.976%	1.320%	2.941%	1.285%
<u>1 Year</u>	2.152%		2.937%	0.785%	2.976%	0.824%	2.941%	0.789%
<u>2 Year</u>	2.657%		2.937%	0.280%	2.976%	0.319%	2.941%	0.284%
<u>3 Year</u>	2.850%		2.937%	0.087%	2.976%	0.126%	2.941%	0.091%
<u>5 Year</u>	2.937%		2.937%	0.000%	2.976%	0.039%	2.941%	0.004%
<u>7 Year</u>	2.976%		2.937%	0.039%	2.976%	0.000%	2.941%	-0.035%
<u>10 Year</u>	2.941%		2.937%	0.004%	2.976%	-0.035%	2.941%	0.000%
<u>20 Year</u>	3.319%		2.937%	0.382%	2.976%	0.343%	2.941%	0.378%
<u>30 Year</u>	3.094%		2.937%	0.157%	2.976%	0.118%	2.941%	0.153%
<u>Maturity</u>	<u>Yields</u>		<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	0.873%		3.319%	2.446%	3.094%	2.221%		
<u>3 Month</u>	1.197%		3.319%	2.122%	3.094%	1.897%		
<u>6 Month</u>	1.656%		3.319%	1.663%	3.094%	1.438%		
<u>1 Year</u>	2.152%		3.319%	1.167%	3.094%	0.942%		
<u>2 Year</u>	2.657%		3.319%	0.662%	3.094%	0.437%		
<u>3 Year</u>	2.850%		3.319%	0.469%	3.094%	0.244%		
<u>5 Year</u>	2.937%		3.319%	0.382%	3.094%	0.157%		
<u>7 Year</u>	2.976%		3.319%	0.343%	3.094%	0.118%		
<u>10 Year</u>	2.941%		3.319%	0.378%	3.094%	0.153%		
<u>20 Year</u>	3.319%		3.319%	0.000%	3.094%	-0.225%		
<u>30 Year</u>	3.094%		3.319%	-0.225%	3.094%	0.000%		