

<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>	1.121%		1.121%	0.000%	1.355%	0.234%	1.965%	0.844%
<u>3 Month</u>	1.355%		1.121%	0.234%	1.355%	0.000%	1.965%	0.610%
<u>6 Month</u>	1.965%		1.121%	0.844%	1.355%	0.610%	1.965%	0.000%
<u>1 Year</u>	2.525%		1.121%	1.404%	1.355%	1.170%	1.965%	0.560%
<u>2 Year</u>	3.067%		1.121%	1.946%	1.355%	1.712%	1.965%	1.102%
<u>3 Year</u>	3.241%		1.121%	2.120%	1.355%	1.886%	1.965%	1.276%
<u>5 Year</u>	3.264%		1.121%	2.143%	1.355%	1.909%	1.965%	1.299%
<u>7 Year</u>	3.247%		1.121%	2.126%	1.355%	1.892%	1.965%	1.282%
<u>10 Year</u>	3.165%		1.121%	2.044%	1.355%	1.810%	1.965%	1.200%
<u>20 Year</u>	3.454%		1.121%	2.333%	1.355%	2.099%	1.965%	1.489%
<u>30 Year</u>	3.203%		1.121%	2.082%	1.355%	1.848%	1.965%	1.238%
<u>Maturity</u>	<u>Yields</u>		<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	1.121%		2.525%	1.404%	3.067%	1.946%	3.241%	2.120%
<u>3 Month</u>	1.355%		2.525%	1.170%	3.067%	1.712%	3.241%	1.886%
<u>6 Month</u>	1.965%		2.525%	0.560%	3.067%	1.102%	3.241%	1.276%
<u>1 Year</u>	2.525%		2.525%	0.000%	3.067%	0.542%	3.241%	0.716%
<u>2 Year</u>	3.067%		2.525%	0.542%	3.067%	0.000%	3.241%	0.174%
<u>3 Year</u>	3.241%		2.525%	0.716%	3.067%	0.174%	3.241%	0.000%
<u>5 Year</u>	3.264%		2.525%	0.739%	3.067%	0.197%	3.241%	0.023%
<u>7 Year</u>	3.247%		2.525%	0.722%	3.067%	0.180%	3.241%	0.006%
<u>10 Year</u>	3.165%		2.525%	0.640%	3.067%	0.098%	3.241%	-0.076%
<u>20 Year</u>	3.454%		2.525%	0.929%	3.067%	0.387%	3.241%	0.213%
<u>30 Year</u>	3.203%		2.525%	0.678%	3.067%	0.136%	3.241%	-0.038%
<u>Maturity</u>	<u>Yields</u>		<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	1.121%		3.264%	2.143%	3.247%	2.126%	3.165%	2.044%
<u>3 Month</u>	1.355%		3.264%	1.909%	3.247%	1.892%	3.165%	1.810%
<u>6 Month</u>	1.965%		3.264%	1.299%	3.247%	1.282%	3.165%	1.200%
<u>1 Year</u>	2.525%		3.264%	0.739%	3.247%	0.722%	3.165%	0.640%
<u>2 Year</u>	3.067%		3.264%	0.197%	3.247%	0.180%	3.165%	0.098%
<u>3 Year</u>	3.241%		3.264%	0.023%	3.247%	0.006%	3.165%	-0.076%
<u>5 Year</u>	3.264%		3.264%	0.000%	3.247%	-0.017%	3.165%	-0.099%
<u>7 Year</u>	3.247%		3.264%	-0.017%	3.247%	0.000%	3.165%	-0.082%
<u>10 Year</u>	3.165%		3.264%	-0.099%	3.247%	-0.082%	3.165%	0.000%
<u>20 Year</u>	3.454%		3.264%	0.190%	3.247%	0.207%	3.165%	0.289%
<u>30 Year</u>	3.203%		3.264%	-0.061%	3.247%	-0.044%	3.165%	0.038%
<u>Maturity</u>	<u>Yields</u>		<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	1.121%		3.454%	2.333%	3.203%	2.082%		
<u>3 Month</u>	1.355%		3.454%	2.099%	3.203%	1.848%		
<u>6 Month</u>	1.965%		3.454%	1.489%	3.203%	1.238%		
<u>1 Year</u>	2.525%		3.454%	0.929%	3.203%	0.678%		
<u>2 Year</u>	3.067%		3.454%	0.387%	3.203%	0.136%		
<u>3 Year</u>	3.241%		3.454%	0.213%	3.203%	-0.038%		
<u>5 Year</u>	3.264%		3.454%	0.190%	3.203%	-0.061%		
<u>7 Year</u>	3.247%		3.454%	0.207%	3.203%	-0.044%		
<u>10 Year</u>	3.165%		3.454%	0.289%	3.203%	0.038%		
<u>20 Year</u>	3.454%		3.454%	0.000%	3.203%	-0.251%		
<u>30 Year</u>	3.203%		3.454%	-0.251%	3.203%	0.000%		