

<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>	1.177%		1.177%	0.000%	1.616%	0.439%	2.226%	1.049%
<u>3 Month</u>	1.616%		1.177%	0.439%	1.616%	0.000%	2.226%	0.610%
<u>6 Month</u>	2.226%		1.177%	1.049%	1.616%	0.610%	2.226%	0.000%
<u>1 Year</u>	2.860%		1.177%	1.683%	1.616%	1.244%	2.226%	0.634%
<u>2 Year</u>	3.170%		1.177%	1.993%	1.616%	1.554%	2.226%	0.944%
<u>3 Year</u>	3.349%		1.177%	2.172%	1.616%	1.733%	2.226%	1.123%
<u>5 Year</u>	3.344%		1.177%	2.167%	1.616%	1.728%	2.226%	1.118%
<u>7 Year</u>	3.331%		1.177%	2.154%	1.616%	1.715%	2.226%	1.105%
<u>10 Year</u>	3.231%		1.177%	2.054%	1.616%	1.615%	2.226%	1.005%
<u>20 Year</u>	3.536%		1.177%	2.359%	1.616%	1.920%	2.226%	1.310%
<u>30 Year</u>	3.282%		1.177%	2.105%	1.616%	1.666%	2.226%	1.056%
<u>Maturity</u>	<u>Yields</u>		<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	1.177%		2.860%	1.683%	3.170%	1.993%	3.349%	2.172%
<u>3 Month</u>	1.616%		2.860%	1.244%	3.170%	1.554%	3.349%	1.733%
<u>6 Month</u>	2.226%		2.860%	0.634%	3.170%	0.944%	3.349%	1.123%
<u>1 Year</u>	2.860%		2.860%	0.000%	3.170%	0.310%	3.349%	0.489%
<u>2 Year</u>	3.170%		2.860%	0.310%	3.170%	0.000%	3.349%	0.179%
<u>3 Year</u>	3.349%		2.860%	0.489%	3.170%	0.179%	3.349%	0.000%
<u>5 Year</u>	3.344%		2.860%	0.484%	3.170%	0.174%	3.349%	-0.005%
<u>7 Year</u>	3.331%		2.860%	0.471%	3.170%	0.161%	3.349%	-0.018%
<u>10 Year</u>	3.231%		2.860%	0.371%	3.170%	0.061%	3.349%	-0.118%
<u>20 Year</u>	3.536%		2.860%	0.676%	3.170%	0.366%	3.349%	0.187%
<u>30 Year</u>	3.282%		2.860%	0.422%	3.170%	0.112%	3.349%	-0.067%
<u>Maturity</u>	<u>Yields</u>		<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	1.177%		3.344%	2.167%	3.331%	2.154%	3.231%	2.054%
<u>3 Month</u>	1.616%		3.344%	1.728%	3.331%	1.715%	3.231%	1.615%
<u>6 Month</u>	2.226%		3.344%	1.118%	3.331%	1.105%	3.231%	1.005%
<u>1 Year</u>	2.860%		3.344%	0.484%	3.331%	0.471%	3.231%	0.371%
<u>2 Year</u>	3.170%		3.344%	0.174%	3.331%	0.161%	3.231%	0.061%
<u>3 Year</u>	3.349%		3.344%	-0.005%	3.331%	-0.018%	3.231%	-0.118%
<u>5 Year</u>	3.344%		3.344%	0.000%	3.331%	-0.013%	3.231%	-0.113%
<u>7 Year</u>	3.331%		3.344%	-0.013%	3.331%	0.000%	3.231%	-0.100%
<u>10 Year</u>	3.231%		3.344%	-0.113%	3.331%	-0.100%	3.231%	0.000%
<u>20 Year</u>	3.536%		3.344%	0.192%	3.331%	0.205%	3.231%	0.305%
<u>30 Year</u>	3.282%		3.344%	-0.062%	3.331%	-0.049%	3.231%	0.051%
<u>Maturity</u>	<u>Yields</u>		<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	1.177%		3.536%	2.359%	3.282%	2.105%		
<u>3 Month</u>	1.616%		3.536%	1.920%	3.282%	1.666%		
<u>6 Month</u>	2.226%		3.536%	1.310%	3.282%	1.056%		
<u>1 Year</u>	2.860%		3.536%	0.676%	3.282%	0.422%		
<u>2 Year</u>	3.170%		3.536%	0.366%	3.282%	0.112%		
<u>3 Year</u>	3.349%		3.536%	0.187%	3.282%	-0.067%		
<u>5 Year</u>	3.344%		3.536%	0.192%	3.282%	-0.062%		
<u>7 Year</u>	3.331%		3.536%	0.205%	3.282%	-0.049%		
<u>10 Year</u>	3.231%		3.536%	0.305%	3.282%	0.051%		
<u>20 Year</u>	3.536%		3.536%	0.000%	3.282%	-0.254%		
<u>30 Year</u>	3.282%		3.536%	-0.254%	3.282%	0.000%		