

<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>	1.210%		1.210%	0.000%	1.692%	0.482%	2.530%	1.320%
<u>3 Month</u>	1.692%		1.210%	0.482%	1.692%	0.000%	2.530%	0.838%
<u>6 Month</u>	2.530%		1.210%	1.320%	1.692%	0.838%	2.530%	0.000%
<u>1 Year</u>	2.801%		1.210%	1.591%	1.692%	1.109%	2.530%	0.271%
<u>2 Year</u>	3.063%		1.210%	1.853%	1.692%	1.371%	2.530%	0.533%
<u>3 Year</u>	3.150%		1.210%	1.940%	1.692%	1.458%	2.530%	0.620%
<u>5 Year</u>	3.187%		1.210%	1.977%	1.692%	1.495%	2.530%	0.657%
<u>7 Year</u>	3.203%		1.210%	1.993%	1.692%	1.511%	2.530%	0.673%
<u>10 Year</u>	3.138%		1.210%	1.928%	1.692%	1.446%	2.530%	0.608%
<u>20 Year</u>	3.523%		1.210%	2.313%	1.692%	1.831%	2.530%	0.993%
<u>30 Year</u>	3.265%		1.210%	2.055%	1.692%	1.573%	2.530%	0.735%
<u>Maturity</u>	<u>Yields</u>		<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	1.210%		2.801%	1.591%	3.063%	1.853%	3.150%	1.940%
<u>3 Month</u>	1.692%		2.801%	1.109%	3.063%	1.371%	3.150%	1.458%
<u>6 Month</u>	2.530%		2.801%	0.271%	3.063%	0.533%	3.150%	0.620%
<u>1 Year</u>	2.801%		2.801%	0.000%	3.063%	0.262%	3.150%	0.349%
<u>2 Year</u>	3.063%		2.801%	0.262%	3.063%	0.000%	3.150%	0.087%
<u>3 Year</u>	3.150%		2.801%	0.349%	3.063%	0.087%	3.150%	0.000%
<u>5 Year</u>	3.187%		2.801%	0.386%	3.063%	0.124%	3.150%	0.037%
<u>7 Year</u>	3.203%		2.801%	0.402%	3.063%	0.140%	3.150%	0.053%
<u>10 Year</u>	3.138%		2.801%	0.337%	3.063%	0.075%	3.150%	-0.012%
<u>20 Year</u>	3.523%		2.801%	0.722%	3.063%	0.460%	3.150%	0.373%
<u>30 Year</u>	3.265%		2.801%	0.464%	3.063%	0.202%	3.150%	0.115%
<u>Maturity</u>	<u>Yields</u>		<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	1.210%		3.187%	1.977%	3.203%	1.993%	3.138%	1.928%
<u>3 Month</u>	1.692%		3.187%	1.495%	3.203%	1.511%	3.138%	1.446%
<u>6 Month</u>	2.530%		3.187%	0.657%	3.203%	0.673%	3.138%	0.608%
<u>1 Year</u>	2.801%		3.187%	0.386%	3.203%	0.402%	3.138%	0.337%
<u>2 Year</u>	3.063%		3.187%	0.124%	3.203%	0.140%	3.138%	0.075%
<u>3 Year</u>	3.150%		3.187%	0.037%	3.203%	0.053%	3.138%	-0.012%
<u>5 Year</u>	3.187%		3.187%	0.000%	3.203%	0.016%	3.138%	-0.049%
<u>7 Year</u>	3.203%		3.187%	0.016%	3.203%	0.000%	3.138%	-0.065%
<u>10 Year</u>	3.138%		3.187%	-0.049%	3.203%	-0.065%	3.138%	0.000%
<u>20 Year</u>	3.523%		3.187%	0.336%	3.203%	0.320%	3.138%	0.385%
<u>30 Year</u>	3.265%		3.187%	0.078%	3.203%	0.062%	3.138%	0.127%
<u>Maturity</u>	<u>Yields</u>		<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	1.210%		3.523%	2.313%	3.265%	2.055%		
<u>3 Month</u>	1.692%		3.523%	1.831%	3.265%	1.573%		
<u>6 Month</u>	2.530%		3.523%	0.993%	3.265%	0.735%		
<u>1 Year</u>	2.801%		3.523%	0.722%	3.265%	0.464%		
<u>2 Year</u>	3.063%		3.523%	0.460%	3.265%	0.202%		
<u>3 Year</u>	3.150%		3.523%	0.373%	3.265%	0.115%		
<u>5 Year</u>	3.187%		3.523%	0.336%	3.265%	0.078%		
<u>7 Year</u>	3.203%		3.523%	0.320%	3.265%	0.062%		
<u>10 Year</u>	3.138%		3.523%	0.385%	3.265%	0.127%		
<u>20 Year</u>	3.523%		3.523%	0.000%	3.265%	-0.258%		
<u>30 Year</u>	3.265%		3.523%	-0.258%	3.265%	0.000%		