

<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>	1.291%		1.291%	0.000%	1.703%	0.412%	2.517%	1.226%
<u>3 Month</u>	1.703%		1.291%	0.412%	1.703%	0.000%	2.517%	0.814%
<u>6 Month</u>	2.517%		1.291%	1.226%	1.703%	0.814%	2.517%	0.000%
<u>1 Year</u>	2.752%		1.291%	1.461%	1.703%	1.049%	2.517%	0.235%
<u>2 Year</u>	2.839%		1.291%	1.548%	1.703%	1.136%	2.517%	0.322%
<u>3 Year</u>	2.864%		1.291%	1.573%	1.703%	1.161%	2.517%	0.347%
<u>5 Year</u>	2.884%		1.291%	1.593%	1.703%	1.181%	2.517%	0.367%
<u>7 Year</u>	2.930%		1.291%	1.639%	1.703%	1.227%	2.517%	0.413%
<u>10 Year</u>	2.889%		1.291%	1.598%	1.703%	1.186%	2.517%	0.372%
<u>20 Year</u>	3.367%		1.291%	2.076%	1.703%	1.664%	2.517%	0.850%
<u>30 Year</u>	3.116%		1.291%	1.825%	1.703%	1.413%	2.517%	0.599%
<u>Maturity</u>	<u>Yields</u>		<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	1.291%		2.752%	1.461%	2.839%	1.548%	2.864%	1.573%
<u>3 Month</u>	1.703%		2.752%	1.049%	2.839%	1.136%	2.864%	1.161%
<u>6 Month</u>	2.517%		2.752%	0.235%	2.839%	0.322%	2.864%	0.347%
<u>1 Year</u>	2.752%		2.752%	0.000%	2.839%	0.087%	2.864%	0.112%
<u>2 Year</u>	2.839%		2.752%	0.087%	2.839%	0.000%	2.864%	0.025%
<u>3 Year</u>	2.864%		2.752%	0.112%	2.839%	0.025%	2.864%	0.000%
<u>5 Year</u>	2.884%		2.752%	0.132%	2.839%	0.045%	2.864%	0.020%
<u>7 Year</u>	2.930%		2.752%	0.178%	2.839%	0.091%	2.864%	0.066%
<u>10 Year</u>	2.889%		2.752%	0.137%	2.839%	0.050%	2.864%	0.025%
<u>20 Year</u>	3.367%		2.752%	0.615%	2.839%	0.528%	2.864%	0.503%
<u>30 Year</u>	3.116%		2.752%	0.364%	2.839%	0.277%	2.864%	0.252%
<u>Maturity</u>	<u>Yields</u>		<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	1.291%		2.884%	1.593%	2.930%	1.639%	2.889%	1.598%
<u>3 Month</u>	1.703%		2.884%	1.181%	2.930%	1.227%	2.889%	1.186%
<u>6 Month</u>	2.517%		2.884%	0.367%	2.930%	0.413%	2.889%	0.372%
<u>1 Year</u>	2.752%		2.884%	0.132%	2.930%	0.178%	2.889%	0.137%
<u>2 Year</u>	2.839%		2.884%	0.045%	2.930%	0.091%	2.889%	0.050%
<u>3 Year</u>	2.864%		2.884%	0.020%	2.930%	0.066%	2.889%	0.025%
<u>5 Year</u>	2.884%		2.884%	0.000%	2.930%	0.046%	2.889%	0.005%
<u>7 Year</u>	2.930%		2.884%	0.046%	2.930%	0.000%	2.889%	-0.041%
<u>10 Year</u>	2.889%		2.884%	0.005%	2.930%	-0.041%	2.889%	0.000%
<u>20 Year</u>	3.367%		2.884%	0.483%	2.930%	0.437%	2.889%	0.478%
<u>30 Year</u>	3.116%		2.884%	0.232%	2.930%	0.186%	2.889%	0.227%
<u>Maturity</u>	<u>Yields</u>		<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	1.291%		3.367%	2.076%	3.116%	1.825%		
<u>3 Month</u>	1.703%		3.367%	1.664%	3.116%	1.413%		
<u>6 Month</u>	2.517%		3.367%	0.850%	3.116%	0.599%		
<u>1 Year</u>	2.752%		3.367%	0.615%	3.116%	0.364%		
<u>2 Year</u>	2.839%		3.367%	0.528%	3.116%	0.277%		
<u>3 Year</u>	2.864%		3.367%	0.503%	3.116%	0.252%		
<u>5 Year</u>	2.884%		3.367%	0.483%	3.116%	0.232%		
<u>7 Year</u>	2.930%		3.367%	0.437%	3.116%	0.186%		
<u>10 Year</u>	2.889%		3.367%	0.478%	3.116%	0.227%		
<u>20 Year</u>	3.367%		3.367%	0.000%	3.116%	-0.251%		
<u>30 Year</u>	3.116%		3.367%	-0.251%	3.116%	0.000%		