

<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>	1.566%		1.566%	0.000%	1.958%	0.392%	2.657%	1.091%
<u>3 Month</u>	1.958%		1.566%	0.392%	1.958%	0.000%	2.657%	0.699%
<u>6 Month</u>	2.657%		1.566%	1.091%	1.958%	0.699%	2.657%	0.000%
<u>1 Year</u>	2.952%		1.566%	1.386%	1.958%	0.994%	2.657%	0.295%
<u>2 Year</u>	3.105%		1.566%	1.539%	1.958%	1.147%	2.657%	0.448%
<u>3 Year</u>	3.139%		1.566%	1.573%	1.958%	1.181%	2.657%	0.482%
<u>5 Year</u>	3.122%		1.566%	1.556%	1.958%	1.164%	2.657%	0.465%
<u>7 Year</u>	3.149%		1.566%	1.583%	1.958%	1.191%	2.657%	0.492%
<u>10 Year</u>	3.080%		1.566%	1.514%	1.958%	1.122%	2.657%	0.423%
<u>20 Year</u>	3.518%		1.566%	1.952%	1.958%	1.560%	2.657%	0.861%
<u>30 Year</u>	3.252%		1.566%	1.686%	1.958%	1.294%	2.657%	0.595%
<u>Maturity</u>	<u>Yields</u>		<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	1.566%		2.952%	1.386%	3.105%	1.539%	3.139%	1.573%
<u>3 Month</u>	1.958%		2.952%	0.994%	3.105%	1.147%	3.139%	1.181%
<u>6 Month</u>	2.657%		2.952%	0.295%	3.105%	0.448%	3.139%	0.482%
<u>1 Year</u>	2.952%		2.952%	0.000%	3.105%	0.153%	3.139%	0.187%
<u>2 Year</u>	3.105%		2.952%	0.153%	3.105%	0.000%	3.139%	0.034%
<u>3 Year</u>	3.139%		2.952%	0.187%	3.105%	0.034%	3.139%	0.000%
<u>5 Year</u>	3.122%		2.952%	0.170%	3.105%	0.017%	3.139%	-0.017%
<u>7 Year</u>	3.149%		2.952%	0.197%	3.105%	0.044%	3.139%	0.010%
<u>10 Year</u>	3.080%		2.952%	0.128%	3.105%	-0.025%	3.139%	-0.059%
<u>20 Year</u>	3.518%		2.952%	0.566%	3.105%	0.413%	3.139%	0.379%
<u>30 Year</u>	3.252%		2.952%	0.300%	3.105%	0.147%	3.139%	0.113%
<u>Maturity</u>	<u>Yields</u>		<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	1.566%		3.122%	1.556%	3.149%	1.583%	3.080%	1.514%
<u>3 Month</u>	1.958%		3.122%	1.164%	3.149%	1.191%	3.080%	1.122%
<u>6 Month</u>	2.657%		3.122%	0.465%	3.149%	0.492%	3.080%	0.423%
<u>1 Year</u>	2.952%		3.122%	0.170%	3.149%	0.197%	3.080%	0.128%
<u>2 Year</u>	3.105%		3.122%	0.017%	3.149%	0.044%	3.080%	-0.025%
<u>3 Year</u>	3.139%		3.122%	-0.017%	3.149%	0.010%	3.080%	-0.059%
<u>5 Year</u>	3.122%		3.122%	0.000%	3.149%	0.027%	3.080%	-0.042%
<u>7 Year</u>	3.149%		3.122%	0.027%	3.149%	0.000%	3.080%	-0.069%
<u>10 Year</u>	3.080%		3.122%	-0.042%	3.149%	-0.069%	3.080%	0.000%
<u>20 Year</u>	3.518%		3.122%	0.396%	3.149%	0.369%	3.080%	0.438%
<u>30 Year</u>	3.252%		3.122%	0.130%	3.149%	0.103%	3.080%	0.172%
<u>Maturity</u>	<u>Yields</u>		<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	1.566%		3.518%	1.952%	3.252%	1.686%		
<u>3 Month</u>	1.958%		3.518%	1.560%	3.252%	1.294%		
<u>6 Month</u>	2.657%		3.518%	0.861%	3.252%	0.595%		
<u>1 Year</u>	2.952%		3.518%	0.566%	3.252%	0.300%		
<u>2 Year</u>	3.105%		3.518%	0.413%	3.252%	0.147%		
<u>3 Year</u>	3.139%		3.518%	0.379%	3.252%	0.113%		
<u>5 Year</u>	3.122%		3.518%	0.396%	3.252%	0.130%		
<u>7 Year</u>	3.149%		3.518%	0.369%	3.252%	0.103%		
<u>10 Year</u>	3.080%		3.518%	0.438%	3.252%	0.172%		
<u>20 Year</u>	3.518%		3.518%	0.000%	3.252%	-0.266%		
<u>30 Year</u>	3.252%		3.518%	-0.266%	3.252%	0.000%		