

<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>	1.970%		1.970%	0.000%	2.386%	0.416%	2.897%	0.927%
<u>3 Month</u>	2.386%		1.970%	0.416%	2.386%	0.000%	2.897%	0.511%
<u>6 Month</u>	2.897%		1.970%	0.927%	2.386%	0.511%	2.897%	0.000%
<u>1 Year</u>	3.107%		1.970%	1.137%	2.386%	0.721%	2.897%	0.210%
<u>2 Year</u>	3.130%		1.970%	1.160%	2.386%	0.744%	2.897%	0.233%
<u>3 Year</u>	3.132%		1.970%	1.162%	2.386%	0.746%	2.897%	0.235%
<u>5 Year</u>	3.048%		1.970%	1.078%	2.386%	0.662%	2.897%	0.151%
<u>7 Year</u>	3.029%		1.970%	1.059%	2.386%	0.643%	2.897%	0.132%
<u>10 Year</u>	2.928%		1.970%	0.958%	2.386%	0.542%	2.897%	0.031%
<u>20 Year</u>	3.339%		1.970%	1.369%	2.386%	0.953%	2.897%	0.442%
<u>30 Year</u>	3.091%		1.970%	1.121%	2.386%	0.705%	2.897%	0.194%
<u>Maturity</u>	<u>Yields</u>		<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	1.970%		3.107%	1.137%	3.130%	1.160%	3.132%	1.162%
<u>3 Month</u>	2.386%		3.107%	0.721%	3.130%	0.744%	3.132%	0.746%
<u>6 Month</u>	2.897%		3.107%	0.210%	3.130%	0.233%	3.132%	0.235%
<u>1 Year</u>	3.107%		3.107%	0.000%	3.130%	0.023%	3.132%	0.025%
<u>2 Year</u>	3.130%		3.107%	0.023%	3.130%	0.000%	3.132%	0.002%
<u>3 Year</u>	3.132%		3.107%	0.025%	3.130%	0.002%	3.132%	0.000%
<u>5 Year</u>	3.048%		3.107%	-0.059%	3.130%	-0.082%	3.132%	-0.084%
<u>7 Year</u>	3.029%		3.107%	-0.078%	3.130%	-0.101%	3.132%	-0.103%
<u>10 Year</u>	2.928%		3.107%	-0.179%	3.130%	-0.202%	3.132%	-0.204%
<u>20 Year</u>	3.339%		3.107%	0.232%	3.130%	0.209%	3.132%	0.207%
<u>30 Year</u>	3.091%		3.107%	-0.016%	3.130%	-0.039%	3.132%	-0.041%
<u>Maturity</u>	<u>Yields</u>		<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	1.970%		3.048%	1.078%	3.029%	1.059%	2.928%	0.958%
<u>3 Month</u>	2.386%		3.048%	0.662%	3.029%	0.643%	2.928%	0.542%
<u>6 Month</u>	2.897%		3.048%	0.151%	3.029%	0.132%	2.928%	0.031%
<u>1 Year</u>	3.107%		3.048%	-0.059%	3.029%	-0.078%	2.928%	-0.179%
<u>2 Year</u>	3.130%		3.048%	-0.082%	3.029%	-0.101%	2.928%	-0.202%
<u>3 Year</u>	3.132%		3.048%	-0.084%	3.029%	-0.103%	2.928%	-0.204%
<u>5 Year</u>	3.048%		3.048%	0.000%	3.029%	-0.019%	2.928%	-0.120%
<u>7 Year</u>	3.029%		3.048%	-0.019%	3.029%	0.000%	2.928%	-0.101%
<u>10 Year</u>	2.928%		3.048%	-0.120%	3.029%	-0.101%	2.928%	0.000%
<u>20 Year</u>	3.339%		3.048%	0.291%	3.029%	0.310%	2.928%	0.411%
<u>30 Year</u>	3.091%		3.048%	0.043%	3.029%	0.062%	2.928%	0.163%
<u>Maturity</u>	<u>Yields</u>		<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	1.970%		3.339%	1.369%	3.091%	1.121%		
<u>3 Month</u>	2.386%		3.339%	0.953%	3.091%	0.705%		
<u>6 Month</u>	2.897%		3.339%	0.442%	3.091%	0.194%		
<u>1 Year</u>	3.107%		3.339%	0.232%	3.091%	-0.016%		
<u>2 Year</u>	3.130%		3.339%	0.209%	3.091%	-0.039%		
<u>3 Year</u>	3.132%		3.339%	0.207%	3.091%	-0.041%		
<u>5 Year</u>	3.048%		3.339%	0.291%	3.091%	0.043%		
<u>7 Year</u>	3.029%		3.339%	0.310%	3.091%	0.062%		
<u>10 Year</u>	2.928%		3.339%	0.411%	3.091%	0.163%		
<u>20 Year</u>	3.339%		3.339%	0.000%	3.091%	-0.248%		
<u>30 Year</u>	3.091%		3.339%	-0.248%	3.091%	0.000%		