

<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>	2.145%		2.145%	0.000%	2.442%	0.297%	2.944%	0.799%
<u>3 Month</u>	2.442%		2.145%	0.297%	2.442%	0.000%	2.944%	0.502%
<u>6 Month</u>	2.944%		2.145%	0.799%	2.442%	0.502%	2.944%	0.000%
<u>1 Year</u>	3.015%		2.145%	0.870%	2.442%	0.573%	2.944%	0.071%
<u>2 Year</u>	2.972%		2.145%	0.827%	2.442%	0.530%	2.944%	0.028%
<u>3 Year</u>	2.922%		2.145%	0.777%	2.442%	0.480%	2.944%	-0.022%
<u>5 Year</u>	2.848%		2.145%	0.703%	2.442%	0.406%	2.944%	-0.096%
<u>7 Year</u>	2.837%		2.145%	0.692%	2.442%	0.395%	2.944%	-0.107%
<u>10 Year</u>	2.754%		2.145%	0.609%	2.442%	0.312%	2.944%	-0.190%
<u>20 Year</u>	3.213%		2.145%	1.068%	2.442%	0.771%	2.944%	0.269%
<u>30 Year</u>	2.976%		2.145%	0.831%	2.442%	0.534%	2.944%	0.032%
<u>Maturity</u>	<u>Yields</u>		<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	2.145%		3.015%	0.870%	2.972%	0.827%	2.922%	0.777%
<u>3 Month</u>	2.442%		3.015%	0.573%	2.972%	0.530%	2.922%	0.480%
<u>6 Month</u>	2.944%		3.015%	0.071%	2.972%	0.028%	2.922%	-0.022%
<u>1 Year</u>	3.015%		3.015%	0.000%	2.972%	-0.043%	2.922%	-0.093%
<u>2 Year</u>	2.972%		3.015%	-0.043%	2.972%	0.000%	2.922%	-0.050%
<u>3 Year</u>	2.922%		3.015%	-0.093%	2.972%	-0.050%	2.922%	0.000%
<u>5 Year</u>	2.848%		3.015%	-0.167%	2.972%	-0.124%	2.922%	-0.074%
<u>7 Year</u>	2.837%		3.015%	-0.178%	2.972%	-0.135%	2.922%	-0.085%
<u>10 Year</u>	2.754%		3.015%	-0.261%	2.972%	-0.218%	2.922%	-0.168%
<u>20 Year</u>	3.213%		3.015%	0.198%	2.972%	0.241%	2.922%	0.291%
<u>30 Year</u>	2.976%		3.015%	-0.039%	2.972%	0.004%	2.922%	0.054%
<u>Maturity</u>	<u>Yields</u>		<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	2.145%		2.848%	0.703%	2.837%	0.692%	2.754%	0.609%
<u>3 Month</u>	2.442%		2.848%	0.406%	2.837%	0.395%	2.754%	0.312%
<u>6 Month</u>	2.944%		2.848%	-0.096%	2.837%	-0.107%	2.754%	-0.190%
<u>1 Year</u>	3.015%		2.848%	-0.167%	2.837%	-0.178%	2.754%	-0.261%
<u>2 Year</u>	2.972%		2.848%	-0.124%	2.837%	-0.135%	2.754%	-0.218%
<u>3 Year</u>	2.922%		2.848%	-0.074%	2.837%	-0.085%	2.754%	-0.168%
<u>5 Year</u>	2.848%		2.848%	0.000%	2.837%	-0.011%	2.754%	-0.094%
<u>7 Year</u>	2.837%		2.848%	-0.011%	2.837%	0.000%	2.754%	-0.083%
<u>10 Year</u>	2.754%		2.848%	-0.094%	2.837%	-0.083%	2.754%	0.000%
<u>20 Year</u>	3.213%		2.848%	0.365%	2.837%	0.376%	2.754%	0.459%
<u>30 Year</u>	2.976%		2.848%	0.128%	2.837%	0.139%	2.754%	0.222%
<u>Maturity</u>	<u>Yields</u>		<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	2.145%		3.213%	1.068%	2.976%	0.831%		
<u>3 Month</u>	2.442%		3.213%	0.771%	2.976%	0.534%		
<u>6 Month</u>	2.944%		3.213%	0.269%	2.976%	0.032%		
<u>1 Year</u>	3.015%		3.213%	0.198%	2.976%	-0.039%		
<u>2 Year</u>	2.972%		3.213%	0.241%	2.976%	0.004%		
<u>3 Year</u>	2.922%		3.213%	0.291%	2.976%	0.054%		
<u>5 Year</u>	2.848%		3.213%	0.365%	2.976%	0.128%		
<u>7 Year</u>	2.837%		3.213%	0.376%	2.976%	0.139%		
<u>10 Year</u>	2.754%		3.213%	0.459%	2.976%	0.222%		
<u>20 Year</u>	3.213%		3.213%	0.000%	2.976%	-0.237%		
<u>30 Year</u>	2.976%		3.213%	-0.237%	2.976%	0.000%		