

<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>	2.184%		2.184%	0.000%	2.376%	0.192%	2.887%	0.703%
<u>3 Month</u>	2.376%		2.184%	0.192%	2.376%	0.000%	2.887%	0.511%
<u>6 Month</u>	2.887%		2.184%	0.703%	2.376%	0.511%	2.887%	0.000%
<u>1 Year</u>	2.979%		2.184%	0.795%	2.376%	0.603%	2.887%	0.092%
<u>2 Year</u>	2.891%		2.184%	0.707%	2.376%	0.515%	2.887%	0.004%
<u>3 Year</u>	2.811%		2.184%	0.627%	2.376%	0.435%	2.887%	-0.076%
<u>5 Year</u>	2.681%		2.184%	0.497%	2.376%	0.305%	2.887%	-0.206%
<u>7 Year</u>	2.689%		2.184%	0.505%	2.376%	0.313%	2.887%	-0.198%
<u>10 Year</u>	2.658%		2.184%	0.474%	2.376%	0.282%	2.887%	-0.229%
<u>20 Year</u>	3.218%		2.184%	1.034%	2.376%	0.842%	2.887%	0.331%
<u>30 Year</u>	3.012%		2.184%	0.828%	2.376%	0.636%	2.887%	0.125%
<u>Maturity</u>	<u>Yields</u>		<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	2.184%		2.979%	0.795%	2.891%	0.707%	2.811%	0.627%
<u>3 Month</u>	2.376%		2.979%	0.603%	2.891%	0.515%	2.811%	0.435%
<u>6 Month</u>	2.887%		2.979%	0.092%	2.891%	0.004%	2.811%	-0.076%
<u>1 Year</u>	2.979%		2.979%	0.000%	2.891%	-0.088%	2.811%	-0.168%
<u>2 Year</u>	2.891%		2.979%	-0.088%	2.891%	0.000%	2.811%	-0.080%
<u>3 Year</u>	2.811%		2.979%	-0.168%	2.891%	-0.080%	2.811%	0.000%
<u>5 Year</u>	2.681%		2.979%	-0.298%	2.891%	-0.210%	2.811%	-0.130%
<u>7 Year</u>	2.689%		2.979%	-0.290%	2.891%	-0.202%	2.811%	-0.122%
<u>10 Year</u>	2.658%		2.979%	-0.321%	2.891%	-0.233%	2.811%	-0.153%
<u>20 Year</u>	3.218%		2.979%	0.239%	2.891%	0.327%	2.811%	0.407%
<u>30 Year</u>	3.012%		2.979%	0.033%	2.891%	0.121%	2.811%	0.201%
<u>Maturity</u>	<u>Yields</u>		<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	2.184%		2.681%	0.497%	2.689%	0.505%	2.658%	0.474%
<u>3 Month</u>	2.376%		2.681%	0.305%	2.689%	0.313%	2.658%	0.282%
<u>6 Month</u>	2.887%		2.681%	-0.206%	2.689%	-0.198%	2.658%	-0.229%
<u>1 Year</u>	2.979%		2.681%	-0.298%	2.689%	-0.290%	2.658%	-0.321%
<u>2 Year</u>	2.891%		2.681%	-0.210%	2.689%	-0.202%	2.658%	-0.233%
<u>3 Year</u>	2.811%		2.681%	-0.130%	2.689%	-0.122%	2.658%	-0.153%
<u>5 Year</u>	2.681%		2.681%	0.000%	2.689%	0.008%	2.658%	-0.023%
<u>7 Year</u>	2.689%		2.681%	0.008%	2.689%	0.000%	2.658%	-0.031%
<u>10 Year</u>	2.658%		2.681%	-0.023%	2.689%	-0.031%	2.658%	0.000%
<u>20 Year</u>	3.218%		2.681%	0.537%	2.689%	0.529%	2.658%	0.560%
<u>30 Year</u>	3.012%		2.681%	0.331%	2.689%	0.323%	2.658%	0.354%
<u>Maturity</u>	<u>Yields</u>		<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	2.184%		3.218%	1.034%	3.012%	0.828%		
<u>3 Month</u>	2.376%		3.218%	0.842%	3.012%	0.636%		
<u>6 Month</u>	2.887%		3.218%	0.331%	3.012%	0.125%		
<u>1 Year</u>	2.979%		3.218%	0.239%	3.012%	0.033%		
<u>2 Year</u>	2.891%		3.218%	0.327%	3.012%	0.121%		
<u>3 Year</u>	2.811%		3.218%	0.407%	3.012%	0.201%		
<u>5 Year</u>	2.681%		3.218%	0.537%	3.012%	0.331%		
<u>7 Year</u>	2.689%		3.218%	0.529%	3.012%	0.323%		
<u>10 Year</u>	2.658%		3.218%	0.560%	3.012%	0.354%		
<u>20 Year</u>	3.218%		3.218%	0.000%	3.012%	-0.206%		
<u>30 Year</u>	3.012%		3.218%	-0.206%	3.012%	0.000%		