

<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>	2.163%		2.163%	0.000%	2.542%	0.379%	3.061%	0.898%
<u>3 Month</u>	2.542%		2.163%	0.379%	2.542%	0.000%	3.061%	0.519%
<u>6 Month</u>	3.061%		2.163%	0.898%	2.542%	0.519%	3.061%	0.000%
<u>1 Year</u>	3.269%		2.163%	1.106%	2.542%	0.727%	3.061%	0.208%
<u>2 Year</u>	3.230%		2.163%	1.067%	2.542%	0.688%	3.061%	0.169%
<u>3 Year</u>	3.171%		2.163%	1.008%	2.542%	0.629%	3.061%	0.110%
<u>5 Year</u>	2.957%		2.163%	0.794%	2.542%	0.415%	3.061%	-0.104%
<u>7 Year</u>	2.901%		2.163%	0.738%	2.542%	0.359%	3.061%	-0.160%
<u>10 Year</u>	2.827%		2.163%	0.664%	2.542%	0.285%	3.061%	-0.234%
<u>20 Year</u>	3.281%		2.163%	1.118%	2.542%	0.739%	3.061%	0.220%
<u>30 Year</u>	3.066%		2.163%	0.903%	2.542%	0.524%	3.061%	0.005%
<u>Maturity</u>	<u>Yields</u>		<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	2.163%		3.269%	1.106%	3.230%	1.067%	3.171%	1.008%
<u>3 Month</u>	2.542%		3.269%	0.727%	3.230%	0.688%	3.171%	0.629%
<u>6 Month</u>	3.061%		3.269%	0.208%	3.230%	0.169%	3.171%	0.110%
<u>1 Year</u>	3.269%		3.269%	0.000%	3.230%	-0.039%	3.171%	-0.098%
<u>2 Year</u>	3.230%		3.269%	-0.039%	3.230%	0.000%	3.171%	-0.059%
<u>3 Year</u>	3.171%		3.269%	-0.098%	3.230%	-0.059%	3.171%	0.000%
<u>5 Year</u>	2.957%		3.269%	-0.312%	3.230%	-0.273%	3.171%	-0.214%
<u>7 Year</u>	2.901%		3.269%	-0.368%	3.230%	-0.329%	3.171%	-0.270%
<u>10 Year</u>	2.827%		3.269%	-0.442%	3.230%	-0.403%	3.171%	-0.344%
<u>20 Year</u>	3.281%		3.269%	0.012%	3.230%	0.051%	3.171%	0.110%
<u>30 Year</u>	3.066%		3.269%	-0.203%	3.230%	-0.164%	3.171%	-0.105%
<u>Maturity</u>	<u>Yields</u>		<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	2.163%		2.957%	0.794%	2.901%	0.738%	2.827%	0.664%
<u>3 Month</u>	2.542%		2.957%	0.415%	2.901%	0.359%	2.827%	0.285%
<u>6 Month</u>	3.061%		2.957%	-0.104%	2.901%	-0.160%	2.827%	-0.234%
<u>1 Year</u>	3.269%		2.957%	-0.312%	2.901%	-0.368%	2.827%	-0.442%
<u>2 Year</u>	3.230%		2.957%	-0.273%	2.901%	-0.329%	2.827%	-0.403%
<u>3 Year</u>	3.171%		2.957%	-0.214%	2.901%	-0.270%	2.827%	-0.344%
<u>5 Year</u>	2.957%		2.957%	0.000%	2.901%	-0.056%	2.827%	-0.130%
<u>7 Year</u>	2.901%		2.957%	-0.056%	2.901%	0.000%	2.827%	-0.074%
<u>10 Year</u>	2.827%		2.957%	-0.130%	2.901%	-0.074%	2.827%	0.000%
<u>20 Year</u>	3.281%		2.957%	0.324%	2.901%	0.380%	2.827%	0.454%
<u>30 Year</u>	3.066%		2.957%	0.109%	2.901%	0.165%	2.827%	0.239%
<u>Maturity</u>	<u>Yields</u>		<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	2.163%		3.281%	1.118%	3.066%	0.903%		
<u>3 Month</u>	2.542%		3.281%	0.739%	3.066%	0.524%		
<u>6 Month</u>	3.061%		3.281%	0.220%	3.066%	0.005%		
<u>1 Year</u>	3.269%		3.281%	0.012%	3.066%	-0.203%		
<u>2 Year</u>	3.230%		3.281%	0.051%	3.066%	-0.164%		
<u>3 Year</u>	3.171%		3.281%	0.110%	3.066%	-0.105%		
<u>5 Year</u>	2.957%		3.281%	0.324%	3.066%	0.109%		
<u>7 Year</u>	2.901%		3.281%	0.380%	3.066%	0.165%		
<u>10 Year</u>	2.827%		3.281%	0.454%	3.066%	0.239%		
<u>20 Year</u>	3.281%		3.281%	0.000%	3.066%	-0.215%		
<u>30 Year</u>	3.066%		3.281%	-0.215%	3.066%	0.000%		