

<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>	2.191%		2.191%	0.000%	2.563%	0.372%	3.085%	0.894%
<u>3 Month</u>	2.563%		2.191%	0.372%	2.563%	0.000%	3.085%	0.522%
<u>6 Month</u>	3.085%		2.191%	0.894%	2.563%	0.522%	3.085%	0.000%
<u>1 Year</u>	3.255%		2.191%	1.064%	2.563%	0.692%	3.085%	0.170%
<u>2 Year</u>	3.250%		2.191%	1.059%	2.563%	0.687%	3.085%	0.165%
<u>3 Year</u>	3.188%		2.191%	0.997%	2.563%	0.625%	3.085%	0.103%
<u>5 Year</u>	2.965%		2.191%	0.774%	2.563%	0.402%	3.085%	-0.120%
<u>7 Year</u>	2.915%		2.191%	0.724%	2.563%	0.352%	3.085%	-0.170%
<u>10 Year</u>	2.842%		2.191%	0.651%	2.563%	0.279%	3.085%	-0.243%
<u>20 Year</u>	3.333%		2.191%	1.142%	2.563%	0.770%	3.085%	0.248%
<u>30 Year</u>	3.114%		2.191%	0.923%	2.563%	0.551%	3.085%	0.029%
<u>Maturity</u>	<u>Yields</u>		<u>1 YEAR</u>		<u>2 YEAR</u>		<u>3 YEAR</u>	
<u>1 Month</u>	2.191%		3.255%	1.064%	3.250%	1.059%	3.188%	0.997%
<u>3 Month</u>	2.563%		3.255%	0.692%	3.250%	0.687%	3.188%	0.625%
<u>6 Month</u>	3.085%		3.255%	0.170%	3.250%	0.165%	3.188%	0.103%
<u>1 Year</u>	3.255%		3.255%	0.000%	3.250%	-0.005%	3.188%	-0.067%
<u>2 Year</u>	3.250%		3.255%	-0.005%	3.250%	0.000%	3.188%	-0.062%
<u>3 Year</u>	3.188%		3.255%	-0.067%	3.250%	-0.062%	3.188%	0.000%
<u>5 Year</u>	2.965%		3.255%	-0.290%	3.250%	-0.285%	3.188%	-0.223%
<u>7 Year</u>	2.915%		3.255%	-0.340%	3.250%	-0.335%	3.188%	-0.273%
<u>10 Year</u>	2.842%		3.255%	-0.413%	3.250%	-0.408%	3.188%	-0.346%
<u>20 Year</u>	3.333%		3.255%	0.078%	3.250%	0.083%	3.188%	0.145%
<u>30 Year</u>	3.114%		3.255%	-0.141%	3.250%	-0.136%	3.188%	-0.074%
<u>Maturity</u>	<u>Yields</u>		<u>5 YEAR</u>		<u>7 YEAR</u>		<u>10 YEAR</u>	
<u>1 Month</u>	2.191%		2.965%	0.774%	2.915%	0.724%	2.842%	0.651%
<u>3 Month</u>	2.563%		2.965%	0.402%	2.915%	0.352%	2.842%	0.279%
<u>6 Month</u>	3.085%		2.965%	-0.120%	2.915%	-0.170%	2.842%	-0.243%
<u>1 Year</u>	3.255%		2.965%	-0.290%	2.915%	-0.340%	2.842%	-0.413%
<u>2 Year</u>	3.250%		2.965%	-0.285%	2.915%	-0.335%	2.842%	-0.408%
<u>3 Year</u>	3.188%		2.965%	-0.223%	2.915%	-0.273%	2.842%	-0.346%
<u>5 Year</u>	2.965%		2.965%	0.000%	2.915%	-0.050%	2.842%	-0.123%
<u>7 Year</u>	2.915%		2.965%	-0.050%	2.915%	0.000%	2.842%	-0.073%
<u>10 Year</u>	2.842%		2.965%	-0.123%	2.915%	-0.073%	2.842%	0.000%
<u>20 Year</u>	3.333%		2.965%	0.368%	2.915%	0.418%	2.842%	0.491%
<u>30 Year</u>	3.114%		2.965%	0.149%	2.915%	0.199%	2.842%	0.272%
<u>Maturity</u>	<u>Yields</u>		<u>20 YEAR</u>		<u>30 YEARS</u>			
<u>1 Month</u>	2.191%		3.333%	1.142%	3.114%	0.923%		
<u>3 Month</u>	2.563%		3.333%	0.770%	3.114%	0.551%		
<u>6 Month</u>	3.085%		3.333%	0.248%	3.114%	0.029%		
<u>1 Year</u>	3.255%		3.333%	0.078%	3.114%	-0.141%		
<u>2 Year</u>	3.250%		3.333%	0.083%	3.114%	-0.136%		
<u>3 Year</u>	3.188%		3.333%	0.145%	3.114%	-0.074%		
<u>5 Year</u>	2.965%		3.333%	0.368%	3.114%	0.149%		
<u>7 Year</u>	2.915%		3.333%	0.418%	3.114%	0.199%		
<u>10 Year</u>	2.842%		3.333%	0.491%	3.114%	0.272%		
<u>20 Year</u>	3.333%		3.333%	0.000%	3.114%	-0.219%		
<u>30 Year</u>	3.114%		3.333%	-0.219%	3.114%	0.000%		