| Maturity | Yields | X | | | |
|---|---|---|---|---|---|
| | | | | | |
| **Maturity** | **Yields** | | **1 Month** | | |
| **1 Month** | 5.350 | | 5.350 | 0.000 | |
| **3 Month** | 5.381 | | 5.350 | 0.031 | |
| **6 Month** | 5.374 | | 5.350 | 0.024 | |
| **1 Year** | 5.169 | | 5.350 | -0.181 | |
| **2 Year** | 4.874 | | 5.350 | -0.476 | |
| **3 Year** | 4.675 | | 5.350 | -0.675 | |
| **5 Year** | 4.521 | | 5.350 | -0.829 | |
| **7 Year** | 4.508 | | 5.350 | -0.842 | |
| **10 Year** | 4.502 | | 5.350 | -0.848 | |
| **30 Year** | 4.642 | | 5.350 | -0.708 | |
| | | | | | |
| | | | | | |
| **Maturity** | **Yields** | | **1 YEAR** | | |
| **1 Month** | 5.350 | | 5.169 | -0.181 | |
| **3 Month** | 5.381 | | 5.169 | -0.212 | |
| **6 Month** | 5.374 | | 5.169 | -0.205 | |
| **1 Year** | 5.169 | | 5.169 | 0.000 | |
| **2 Year** | 4.874 | | 5.169 | -0.295 | |
| **3 Year** | 4.675 | | 5.169 | -0.494 | |
| **5 Year** | 4.521 | | 5.169 | -0.648 | |
| **7 Year** | 4.508 | | 5.169 | -0.661 | |
| **10 Year** | 4.502 | | 5.169 | -0.667 | |
| **30 Year** | 4.642 | | 5.169 | -0.527 | |
| | | | | | |
| | | | | | |
| **Maturity** | **Yields** | | **5 YEAR** | | |
| **1 Month** | 5.350 | | 4.521 | -0.829 | |
| **3 Month** | 5.381 | | 4.521 | -0.860 | |
| **6 Month** | 5.374 | | 4.521 | -0.853 | |
| **1 Year** | 5.169 | | 4.521 | -0.648 | |
| **2 Year** | 4.874 | | 4.521 | -0.353 | |
| **3 Year** | 4.675 | | 4.521 | -0.154 | |
| **5 Year** | 4.521 | | 4.521 | 0.000 | |
| **7 Year** | 4.508 | | 4.521 | -0.013 | |
| **10 Year** | 4.502 | | 4.521 | -0.019 | |
| **30 Year** | 4.642 | | 4.521 | 0.121 | |
| | | | | | |
| | | | | | |
| **Maturity** | **Yields** | | **30 YEARS** | | |
| **1 Month** | 5.350 | | 4.642 | -0.708 | |
| **3 Month** | 5.381 | | 4.642 | -0.739 | |
| **6 Month** | 5.374 | | 4.642 | -0.732 | |
| **1 Year** | 5.169 | | 4.642 | -0.527 | |
| **2 Year** | 4.874 | | 4.642 | -0.232 | |
| **3 Year** | 4.675 | | 4.642 | -0.033 | |
| **5 Year** | 4.521 | | 4.642 | 0.121 | |
| **7 Year** | 4.508 | | 4.642 | 0.134 | |
| **10 Year** | 4.502 | | 4.642 | 0.140 | |
| **30 Year** | 4.642 | | 4.642 | 0.000 | |

| Maturity | Yields | X | | | |
|---|---|---|---|---|---|
| | | | | | |
| **Maturity** | **Yields** | | **3 Months** | | |
| **1 Month** | 5.350 | | 5.381 | 0.031 | |
| **3 Month** | 5.381 | | 5.381 | 0.000 | |
| **6 Month** | 5.374 | | 5.381 | -0.007 | |
| **1 Year** | 5.169 | | 5.381 | -0.212 | |
| **2 Year** | 4.874 | | 5.381 | -0.507 | |
| **3 Year** | 4.675 | | 5.381 | -0.706 | |
| **5 Year** | 4.521 | | 5.381 | -0.860 | |
| **7 Year** | 4.508 | | 5.381 | -0.873 | |
| **10 Year** | 4.502 | | 5.381 | -0.879 | |
| **30 Year** | 4.642 | | 5.381 | -0.739 | |
| | | | | | |
| | | | | | |
| **Maturity** | **Yields** | | **2 YEAR** | | |
| **1 Month** | 5.350 | | 4.874 | -47.600% | |
| **3 Month** | 5.381 | | 4.874 | -50.700% | |
| **6 Month** | 5.374 | | 4.874 | -50.000% | |
| **1 Year** | 5.169 | | 4.874 | -29.500% | |
| **2 Year** | 4.874 | | 4.874 | 0.000% | |
| **3 Year** | 4.675 | | 4.874 | -19.900% | |
| **5 Year** | 4.521 | | 4.874 | -35.300% | |
| **7 Year** | 4.508 | | 4.874 | -36.600% | |
| **10 Year** | 4.502 | | 4.874 | -37.200% | |
| **30 Year** | 4.642 | | 4.874 | -23.200% | |
| | | | | | |
| | | | | | |
| **Maturity** | **Yields** | | **7 YEAR** | | |
| **1 Month** | 5.350 | | 4.508 | -84.200% | |
| **3 Month** | 5.381 | | 4.508 | -87.300% | |
| **6 Month** | 5.374 | | 4.508 | -86.600% | |
| **1 Year** | 5.169 | | 4.508 | -66.100% | |
| **2 Year** | 4.874 | | 4.508 | -36.600% | |
| **3 Year** | 4.675 | | 4.508 | -16.700% | |
| **5 Year** | 4.521 | | 4.508 | -1.300% | |
| **7 Year** | 4.508 | | 4.508 | 0.000% | |
| **10 Year** | 4.502 | | 4.508 | -0.600% | |
| **30 Year** | 4.642 | | 4.508 | 13.400% | |

| Maturity | Yields | X | | | |
|---|---|---|---|---|---|
| | | | | | |
| **Maturity** | **Yields** | | **6 Months** | | |
| **1 Month** | 5.350 | | 5.374 | 0.024 | |
| **3 Month** | 5.381 | | 5.374 | -0.007 | |
| **6 Month** | 5.374 | | 5.374 | 0.000 | |
| **1 Year** | 5.169 | | 5.374 | -0.205 | |
| **2 Year** | 4.874 | | 5.374 | -0.500 | |
| **3 Year** | 4.675 | | 5.374 | -0.699 | |
| **5 Year** | 4.521 | | 5.374 | -0.853 | |
| **7 Year** | 4.508 | | 5.374 | -0.866 | |
| **10 Year** | 4.502 | | 5.374 | -0.872 | |
| **30 Year** | 4.642 | | 5.374 | -0.732 | |
| | | | | | |
| | | | | | |
| **Maturity** | **Yields** | | **3 YEAR** | | |
| **1 Month** | 5.350 | | 4.675 | -0.675 | |
| **3 Month** | 5.381 | | 4.675 | -0.706 | |
| **6 Month** | 5.374 | | 4.675 | -0.699 | |
| **1 Year** | 5.169 | | 4.675 | -0.494 | |
| **2 Year** | 4.874 | | 4.675 | -0.199 | |
| **3 Year** | 4.675 | | 4.675 | 0.000 | |
| **5 Year** | 4.521 | | 4.675 | -0.154 | |
| **7 Year** | 4.508 | | 4.675 | -0.167 | |
| **10 Year** | 4.502 | | 4.675 | -0.173 | |
| **30 Year** | 4.642 | | 4.675 | -0.033 | |
| | | | | | |
| | | | | | |
| **Maturity** | **Yields** | | **10 YEAR** | | |
| **1 Month** | 5.350 | | 4.502 | -0.848 | |
| **3 Month** | 5.381 | | 4.502 | -0.879 | |
| **6 Month** | 5.374 | | 4.502 | -0.872 | |
| **1 Year** | 5.169 | | 4.502 | -0.667 | |
| **2 Year** | 4.874 | | 4.502 | -0.372 | |
| **3 Year** | 4.675 | | 4.502 | -0.173 | |
| **5 Year** | 4.521 | | 4.502 | -0.019 | |
| **7 Year** | 4.508 | | 4.502 | -0.006 | |
| **10 Year** | 4.502 | | 4.502 | 0.000 | |
| **30 Year** | 4.642 | | 4.502 | 0.140 | |