

Maturity	Yields	X				Maturity	Yields	X				Maturity	Yields	X			
Maturity	Yields		1 Month			Maturity	Yields		3 Months			Maturity	Yields		6 Months		
1 Month	5.365		5.345	0.020		1 Month	5.365		5.293	-0.072		1 Month	5.365		5.129	-0.236	
3 Month	5.293		5.334	-0.041		3 Month	5.293		5.293	0.000		3 Month	5.293		5.129	-0.164	
6 Month	5.129		5.182	-0.053		6 Month	5.129		5.293	-0.164		6 Month	5.129		5.129	0.000	
1 Year	4.805		4.869	-0.064		1 Year	4.805		5.293	-0.488		1 Year	4.805		5.129	-0.324	
2 Year	4.385		4.464	-0.079		2 Year	4.385		5.293	-0.908		2 Year	4.385		5.129	-0.744	
3 Year	4.206		4.231	-0.025		3 Year	4.206		5.293	-1.087		3 Year	4.206		5.129	-0.923	
5 Year	4.082		4.106	-0.024		5 Year	4.082		5.293	-1.211		5 Year	4.082		5.129	-1.047	
7 Year	4.119		4.129	-0.010		7 Year	4.119		5.293	-1.174		7 Year	4.119		5.129	-1.010	
10 Year	4.200		4.187	0.013		10 Year	4.200		5.293	-1.093		10 Year	4.200		5.129	-0.929	
30 Year	4.454		4.397	0.057		30 Year	4.454		5.293	-0.839		30 Year	4.454		5.129	-0.675	
Maturity	Yields		1 YEAR			Maturity	Yields		2 YEAR			Maturity	Yields		3 YEAR		
1 Month	5.365		4.805	-0.560		1 Month	5.365		4.385	-98.000%		1 Month	5.365		4.206	-1.159	
3 Month	5.293		4.805	-0.488		3 Month	5.293		4.385	-90.800%		3 Month	5.293		4.206	-1.087	
6 Month	5.129		4.805	-0.324		6 Month	5.129		4.385	-74.400%		6 Month	5.129		4.206	-0.923	
1 Year	4.805		4.805	0.000		1 Year	4.805		4.385	-42.000%		1 Year	4.805		4.206	-0.599	
2 Year	4.385		4.805	-0.420		2 Year	4.385		4.385	0.000%		2 Year	4.385		4.206	-0.179	
3 Year	4.206		4.805	-0.599		3 Year	4.206		4.385	-17.900%		3 Year	4.206		4.206	0.000	
5 Year	4.082		4.805	-0.723		5 Year	4.082		4.385	-30.300%		5 Year	4.082		4.206	-0.124	
7 Year	4.119		4.805	-0.686		7 Year	4.119		4.385	-26.600%		7 Year	4.119		4.206	-0.087	
10 Year	4.200		4.805	-0.605		10 Year	4.200		4.385	-18.500%		10 Year	4.200		4.206	-0.006	
30 Year	4.454		4.805	-0.351		30 Year	4.454		4.385	6.900%		30 Year	4.454		4.206	0.248	
Maturity	Yields		5 YEAR			Maturity	Yields		7 YEAR			Maturity	Yields		10 YEAR		
1 Month	5.365		4.082	-1.283		1 Month	5.365		4.119	-124.600%		1 Month	5.365		4.200	-1.165	
3 Month	5.293		4.082	-1.211		3 Month	5.293		4.119	-117.400%		3 Month	5.293		4.200	-1.093	
6 Month	5.129		4.082	-1.047		6 Month	5.129		4.119	-101.000%		6 Month	5.129		4.200	-0.929	
1 Year	4.805		4.082	-0.723		1 Year	4.805		4.119	-68.600%		1 Year	4.805		4.200	-0.605	
2 Year	4.385		4.082	-0.303		2 Year	4.385		4.119	-26.600%		2 Year	4.385		4.200	-0.185	
3 Year	4.206		4.082	-0.124		3 Year	4.206		4.119	-8.700%		3 Year	4.206		4.200	-0.006	
5 Year	4.082		4.082	0.000		5 Year	4.082		4.119	3.700%		5 Year	4.082		4.200	0.118	
7 Year	4.119		4.082	0.037		7 Year	4.119		4.119	0.000%		7 Year	4.119		4.200	0.081	
10 Year	4.200		4.082	0.118		10 Year	4.200		4.119	8.100%		10 Year	4.200		4.200	0.000	
30 Year	4.454		4.082	0.372		30 Year	4.454		4.119	33.500%		30 Year	4.454		4.200	0.254	
Maturity	Yields		30 YEARS														
1 Month	5.365		4.454	-0.911													
3 Month	5.293		4.454	-0.839													
6 Month	5.129		4.454	-0.675													
1 Year	4.805		4.454	-0.351													
2 Year	4.385		4.454	0.069													
3 Year	4.206		4.454	0.248													
5 Year	4.082		4.454	0.372													
7 Year	4.119		4.454	0.335													
10 Year	4.200		4.454	0.254													
30 Year	4.454		4.454	0.000													