

Maturity	Yields	X				Maturity	Yields	X				Maturity	Yields	X			
Maturity	Yields		1 Month			Maturity	Yields		3 Months			Maturity	Yields		6 Months		
1 Month	4.282		5.345	-1.063		1 Month	4.282		4.302	0.020		1 Month	4.282		4.280	-0.002	
3 Month	4.302		5.334	-1.032		3 Month	4.302		4.302	0.000		3 Month	4.302		4.280	-0.022	
6 Month	4.280		5.182	-0.902		6 Month	4.280		4.302	-0.022		6 Month	4.280		4.280	0.000	
1 Year	4.173		4.869	-0.696		1 Year	4.173		4.302	-0.129		1 Year	4.173		4.280	-0.107	
2 Year	4.287		4.464	-0.177		2 Year	4.287		4.302	-0.015		2 Year	4.287		4.280	0.007	
3 Year	4.329		4.231	0.098		3 Year	4.329		4.302	0.027		3 Year	4.329		4.280	0.049	
5 Year	4.420		4.106	0.314		5 Year	4.420		4.302	0.118		5 Year	4.420		4.280	0.140	
7 Year	4.508		4.129	0.379		7 Year	4.508		4.302	0.206		7 Year	4.508		4.280	0.228	
10 Year	4.602		4.187	0.415		10 Year	4.602		4.302	0.300		10 Year	4.602		4.280	0.322	
30 Year	4.814		4.397	0.417		30 Year	4.814		4.302	0.512		30 Year	4.814		4.280	0.534	
Maturity	Yields		1 YEAR			Maturity	Yields		2 YEAR			Maturity	Yields		3 YEAR		
1 Month	4.282		4.173	-0.109		1 Month	4.282		4.287	0.500%		1 Month	4.282		4.329	0.047	
3 Month	4.302		4.173	-0.129		3 Month	4.302		4.287	-1.500%		3 Month	4.302		4.329	0.027	
6 Month	4.280		4.173	-0.107		6 Month	4.280		4.287	0.700%		6 Month	4.280		4.329	0.049	
1 Year	4.173		4.173	0.000		1 Year	4.173		4.287	11.400%		1 Year	4.173		4.329	0.156	
2 Year	4.287		4.173	0.114		2 Year	4.287		4.287	0.000%		2 Year	4.287		4.329	0.042	
3 Year	4.329		4.173	0.156		3 Year	4.329		4.287	4.200%		3 Year	4.329		4.329	0.000	
5 Year	4.420		4.173	0.247		5 Year	4.420		4.287	13.300%		5 Year	4.420		4.329	0.091	
7 Year	4.508		4.173	0.335		7 Year	4.508		4.287	22.100%		7 Year	4.508		4.329	0.179	
10 Year	4.602		4.173	0.429		10 Year	4.602		4.287	31.500%		10 Year	4.602		4.329	0.273	
30 Year	4.814		4.173	0.641		30 Year	4.814		4.287	52.700%		30 Year	4.814		4.329	0.485	
Maturity	Yields		5 YEAR			Maturity	Yields		7 YEAR			Maturity	Yields		10 YEAR		
1 Month	4.282		4.420	0.138		1 Month	4.282		4.508	22.600%		1 Month	4.282		4.602	0.320	
3 Month	4.302		4.420	0.118		3 Month	4.302		4.508	20.600%		3 Month	4.302		4.602	0.300	
6 Month	4.280		4.420	0.140		6 Month	4.280		4.508	22.800%		6 Month	4.280		4.602	0.322	
1 Year	4.173		4.420	0.247		1 Year	4.173		4.508	33.500%		1 Year	4.173		4.602	0.429	
2 Year	4.287		4.420	0.133		2 Year	4.287		4.508	22.100%		2 Year	4.287		4.602	0.315	
3 Year	4.329		4.420	0.091		3 Year	4.329		4.508	17.900%		3 Year	4.329		4.602	0.273	
5 Year	4.420		4.420	0.000		5 Year	4.420		4.508	8.800%		5 Year	4.420		4.602	0.182	
7 Year	4.508		4.420	0.088		7 Year	4.508		4.508	0.000%		7 Year	4.508		4.602	0.094	
10 Year	4.602		4.420	0.182		10 Year	4.602		4.508	9.400%		10 Year	4.602		4.602	0.000	
30 Year	4.814		4.420	0.394		30 Year	4.814		4.508	30.600%		30 Year	4.814		4.602	0.212	
Maturity	Yields		30 YEARS														
1 Month	4.282		4.814	0.532													
3 Month	4.302		4.814	0.512													
6 Month	4.280		4.814	0.534													
1 Year	4.173		4.814	0.641													
2 Year	4.287		4.814	0.527													
3 Year	4.329		4.814	0.485													
5 Year	4.420		4.814	0.394													
7 Year	4.508		4.814	0.306													
10 Year	4.602		4.814	0.212													
30 Year	4.814		4.814	0.000													