

Maturity	Yields	X				Maturity	Yields	X				Maturity	Yields	X			
Maturity	Yields		1 Month			Maturity	Yields		3 Months			Maturity	Yields		6 Months		
1 Month	4.272		5.345	-1.073		1 Month	4.272		4.198	-0.074		1 Month	4.272		3.995	-0.277	
3 Month	4.198		5.334	-1.136		3 Month	4.198		4.198	0.000		3 Month	4.198		3.995	-0.203	
6 Month	3.995		5.182	-1.187		6 Month	3.995		4.198	-0.203		6 Month	3.995		3.995	0.000	
1 Year	3.799		4.869	-1.070		1 Year	3.799		4.198	-0.399		1 Year	3.799		3.995	-0.196	
2 Year	3.522		4.464	-0.942		2 Year	3.522		4.198	-0.676		2 Year	3.522		3.995	-0.473	
3 Year	3.517		4.231	-0.714		3 Year	3.517		4.198	-0.681		3 Year	3.517		3.995	-0.478	
5 Year	3.614		4.106	-0.492		5 Year	3.614		4.198	-0.584		5 Year	3.614		3.995	-0.381	
7 Year	3.762		4.129	-0.367		7 Year	3.762		4.198	-0.436		7 Year	3.762		3.995	-0.233	
10 Year	3.943		4.187	-0.244		10 Year	3.943		4.198	-0.255		10 Year	3.943		3.995	-0.052	
30 Year	4.393		4.397	-0.004		30 Year	4.393		4.198	0.195		30 Year	4.393		3.995	0.398	
Maturity	Yields		1 YEAR			Maturity	Yields		2 YEAR			Maturity	Yields		3 YEAR		
1 Month	4.272		3.799	-0.473		1 Month	4.272		3.522	-75.000%		1 Month	4.272		3.517	-0.755	
3 Month	4.198		3.799	-0.399		3 Month	4.198		3.522	-67.600%		3 Month	4.198		3.517	-0.681	
6 Month	3.995		3.799	-0.196		6 Month	3.995		3.522	-47.300%		6 Month	3.995		3.517	-0.478	
1 Year	3.799		3.799	0.000		1 Year	3.799		3.522	-27.700%		1 Year	3.799		3.517	-0.282	
2 Year	3.522		3.799	-0.277		2 Year	3.522		3.522	0.000%		2 Year	3.522		3.517	-0.005	
3 Year	3.517		3.799	-0.282		3 Year	3.517		3.522	-0.500%		3 Year	3.517		3.517	0.000	
5 Year	3.614		3.799	-0.185		5 Year	3.614		3.522	9.200%		5 Year	3.614		3.517	0.097	
7 Year	3.762		3.799	-0.037		7 Year	3.762		3.522	24.000%		7 Year	3.762		3.517	0.245	
10 Year	3.943		3.799	0.144		10 Year	3.943		3.522	42.100%		10 Year	3.943		3.517	0.426	
30 Year	4.393		3.799	0.594		30 Year	4.393		3.522	87.100%		30 Year	4.393		3.517	0.876	
Maturity	Yields		5 YEAR			Maturity	Yields		7 YEAR			Maturity	Yields		10 YEAR		
1 Month	4.272		3.614	-0.658		1 Month	4.272		3.762	-51.000%		1 Month	4.272		3.943	-0.329	
3 Month	4.198		3.614	-0.584		3 Month	4.198		3.762	-43.600%		3 Month	4.198		3.943	-0.255	
6 Month	3.995		3.614	-0.381		6 Month	3.995		3.762	-23.300%		6 Month	3.995		3.943	-0.052	
1 Year	3.799		3.614	-0.185		1 Year	3.799		3.762	-3.700%		1 Year	3.799		3.943	0.144	
2 Year	3.522		3.614	0.092		2 Year	3.522		3.762	24.000%		2 Year	3.522		3.943	0.421	
3 Year	3.517		3.614	0.097		3 Year	3.517		3.762	24.500%		3 Year	3.517		3.943	0.426	
5 Year	3.614		3.614	0.000		5 Year	3.614		3.762	14.800%		5 Year	3.614		3.943	0.329	
7 Year	3.762		3.614	0.148		7 Year	3.762		3.762	0.000%		7 Year	3.762		3.943	0.181	
10 Year	3.943		3.614	0.329		10 Year	3.943		3.762	18.100%		10 Year	3.943		3.943	0.000	
30 Year	4.393		3.614	0.779		30 Year	4.393		3.762	63.100%		30 Year	4.393		3.943	0.450	
Maturity	Yields		30 YEARS														
1 Month	4.272		4.393	0.121													
3 Month	4.198		4.393	0.195													
6 Month	3.995		4.393	0.398													
1 Year	3.799		4.393	0.594													
2 Year	3.522		4.393	0.871													
3 Year	3.517		4.393	0.876													
5 Year	3.614		4.393	0.779													
7 Year	3.762		4.393	0.631													
10 Year	3.943		4.393	0.450													
30 Year	4.393		4.393	0.000													