

Maturity	Yields	X				Maturity	Yields	X				Maturity	Yields	X			
Maturity	Yields		1 Month			Maturity	Yields		3 Months			Maturity	Yields		6 Months		
1 Month	4.293		5.345	-1.052		1 Month	4.293		4.312	0.019		1 Month	4.293		4.248	-0.045	
3 Month	4.312		5.334	-1.022		3 Month	4.312		4.312	0.000		3 Month	4.312		4.248	-0.064	
6 Month	4.248		5.182	-0.934		6 Month	4.248		4.312	-0.064		6 Month	4.248		4.248	0.000	
1 Year	4.002		4.869	-0.867		1 Year	4.002		4.312	-0.310		1 Year	4.002		4.248	-0.246	
2 Year	3.832		4.464	-0.632		2 Year	3.832		4.312	-0.480		2 Year	3.832		4.248	-0.416	
3 Year	3.813		4.231	-0.418		3 Year	3.813		4.312	-0.499		3 Year	3.813		4.248	-0.435	
5 Year	3.920		4.106	-0.186		5 Year	3.920		4.312	-0.392		5 Year	3.920		4.248	-0.328	
7 Year	4.107		4.129	-0.022		7 Year	4.107		4.312	-0.205		7 Year	4.107		4.248	-0.141	
10 Year	4.314		4.187	0.127		10 Year	4.314		4.312	0.002		10 Year	4.314		4.248	0.066	
30 Year	4.787		4.397	0.390		30 Year	4.787		4.312	0.475		30 Year	4.787		4.248	0.539	
Maturity	Yields		1 YEAR			Maturity	Yields		2 YEAR			Maturity	Yields		3 YEAR		
1 Month	4.293		4.002	-0.291		1 Month	4.293		3.832	-46.100%		1 Month	4.293		3.813	-0.480	
3 Month	4.312		4.002	-0.310		3 Month	4.312		3.832	-48.000%		3 Month	4.312		3.813	-0.499	
6 Month	4.248		4.002	-0.246		6 Month	4.248		3.832	-41.600%		6 Month	4.248		3.813	-0.435	
1 Year	4.002		4.002	0.000		1 Year	4.002		3.832	-17.000%		1 Year	4.002		3.813	-0.189	
2 Year	3.832		4.002	-0.170		2 Year	3.832		3.832	0.000%		2 Year	3.832		3.813	-0.019	
3 Year	3.813		4.002	-0.189		3 Year	3.813		3.832	-1.900%		3 Year	3.813		3.813	0.000	
5 Year	3.920		4.002	-0.082		5 Year	3.920		3.832	8.800%		5 Year	3.920		3.813	0.107	
7 Year	4.107		4.002	0.105		7 Year	4.107		3.832	27.500%		7 Year	4.107		3.813	0.294	
10 Year	4.314		4.002	0.312		10 Year	4.314		3.832	48.200%		10 Year	4.314		3.813	0.501	
30 Year	4.787		4.002	0.785		30 Year	4.787		3.832	95.500%		30 Year	4.787		3.813	0.974	
Maturity	Yields		5 YEAR			Maturity	Yields		7 YEAR			Maturity	Yields		10 YEAR		
1 Month	4.293		3.920	-0.373		1 Month	4.293		4.107	-18.600%		1 Month	4.293		4.314	0.021	
3 Month	4.312		3.920	-0.392		3 Month	4.312		4.107	-20.500%		3 Month	4.312		4.314	0.002	
6 Month	4.248		3.920	-0.328		6 Month	4.248		4.107	-14.100%		6 Month	4.248		4.314	0.066	
1 Year	4.002		3.920	-0.082		1 Year	4.002		4.107	10.500%		1 Year	4.002		4.314	0.312	
2 Year	3.832		3.920	0.088		2 Year	3.832		4.107	27.500%		2 Year	3.832		4.314	0.482	
3 Year	3.813		3.920	0.107		3 Year	3.813		4.107	29.400%		3 Year	3.813		4.314	0.501	
5 Year	3.920		3.920	0.000		5 Year	3.920		4.107	18.700%		5 Year	3.920		4.314	0.394	
7 Year	4.107		3.920	0.187		7 Year	4.107		4.107	0.000%		7 Year	4.107		4.314	0.207	
10 Year	4.314		3.920	0.394		10 Year	4.314		4.107	20.700%		10 Year	4.314		4.314	0.000	
30 Year	4.787		3.920	0.867		30 Year	4.787		4.107	68.000%		30 Year	4.787		4.314	0.473	
Maturity	Yields		30 YEARS														
1 Month	4.293		4.787	0.494													
3 Month	4.312		4.787	0.475													
6 Month	4.248		4.787	0.539													
1 Year	4.002		4.787	0.785													
2 Year	3.832		4.787	0.955													
3 Year	3.813		4.787	0.974													
5 Year	3.920		4.787	0.867													
7 Year	4.107		4.787	0.680													
10 Year	4.314		4.787	0.473													
30 Year	4.787		4.787	0.000													