

Maturity	Yields	X				Maturity	Yields	X				Maturity	Yields	X			
Maturity	Yields		1 Month			Maturity	Yields		3 Months			Maturity	Yields		6 Months		
1 Month	4.288		5.345	-1.057		1 Month	4.288		4.343	0.055		1 Month	4.288		4.258	-0.030	
3 Month	4.343		5.334	-0.991		3 Month	4.343		4.343	0.000		3 Month	4.343		4.258	-0.085	
6 Month	4.258		5.182	-0.924		6 Month	4.258		4.343	-0.085		6 Month	4.258		4.258	0.000	
1 Year	4.063		4.869	-0.806		1 Year	4.063		4.343	-0.280		1 Year	4.063		4.258	-0.195	
2 Year	3.935		4.464	-0.529		2 Year	3.935		4.343	-0.408		2 Year	3.935		4.258	-0.323	
3 Year	3.923		4.231	-0.308		3 Year	3.923		4.343	-0.420		3 Year	3.923		4.258	-0.335	
5 Year	4.044		4.106	-0.062		5 Year	4.044		4.343	-0.299		5 Year	4.044		4.258	-0.214	
7 Year	4.221		4.129	0.092		7 Year	4.221		4.343	-0.122		7 Year	4.221		4.258	-0.037	
10 Year	4.414		4.187	0.227		10 Year	4.414		4.343	0.071		10 Year	4.414		4.258	0.156	
30 Year	4.855		4.397	0.458		30 Year	4.855		4.343	0.512		30 Year	4.855		4.258	0.597	
Maturity	Yields		1 YEAR			Maturity	Yields		2 YEAR			Maturity	Yields		3 YEAR		
1 Month	4.288		4.063	-0.225		1 Month	4.288		3.935	-35.300%		1 Month	4.288		3.923	-0.365	
3 Month	4.343		4.063	-0.280		3 Month	4.343		3.935	-40.800%		3 Month	4.343		3.923	-0.420	
6 Month	4.258		4.063	-0.195		6 Month	4.258		3.935	-32.300%		6 Month	4.258		3.923	-0.335	
1 Year	4.063		4.063	0.000		1 Year	4.063		3.935	-12.800%		1 Year	4.063		3.923	-0.140	
2 Year	3.935		4.063	-0.128		2 Year	3.935		3.935	0.000%		2 Year	3.935		3.923	-0.012	
3 Year	3.923		4.063	-0.140		3 Year	3.923		3.935	-1.200%		3 Year	3.923		3.923	0.000	
5 Year	4.044		4.063	-0.019		5 Year	4.044		3.935	10.900%		5 Year	4.044		3.923	0.121	
7 Year	4.221		4.063	0.158		7 Year	4.221		3.935	28.600%		7 Year	4.221		3.923	0.298	
10 Year	4.414		4.063	0.351		10 Year	4.414		3.935	47.900%		10 Year	4.414		3.923	0.491	
30 Year	4.855		4.063	0.792		30 Year	4.855		3.935	92.000%		30 Year	4.855		3.923	0.932	
Maturity	Yields		5 YEAR			Maturity	Yields		7 YEAR			Maturity	Yields		10 YEAR		
1 Month	4.288		4.044	-0.244		1 Month	4.288		4.221	-6.700%		1 Month	4.288		4.414	0.126	
3 Month	4.343		4.044	-0.299		3 Month	4.343		4.221	-12.200%		3 Month	4.343		4.414	0.071	
6 Month	4.258		4.044	-0.214		6 Month	4.258		4.221	-3.700%		6 Month	4.258		4.414	0.156	
1 Year	4.063		4.044	-0.019		1 Year	4.063		4.221	15.800%		1 Year	4.063		4.414	0.351	
2 Year	3.935		4.044	0.109		2 Year	3.935		4.221	28.600%		2 Year	3.935		4.414	0.479	
3 Year	3.923		4.044	0.121		3 Year	3.923		4.221	29.800%		3 Year	3.923		4.414	0.491	
5 Year	4.044		4.044	0.000		5 Year	4.044		4.221	17.700%		5 Year	4.044		4.414	0.370	
7 Year	4.221		4.044	0.177		7 Year	4.221		4.221	0.000%		7 Year	4.221		4.414	0.193	
10 Year	4.414		4.044	0.370		10 Year	4.414		4.221	19.300%		10 Year	4.414		4.414	0.000	
30 Year	4.855		4.044	0.811		30 Year	4.855		4.221	63.400%		30 Year	4.855		4.414	0.441	
Maturity	Yields		30 YEARS														
1 Month	4.288		4.855	0.567													
3 Month	4.343		4.855	0.512													
6 Month	4.258		4.855	0.597													
1 Year	4.063		4.855	0.792													
2 Year	3.935		4.855	0.920													
3 Year	3.923		4.855	0.932													
5 Year	4.044		4.855	0.811													
7 Year	4.221		4.855	0.634													
10 Year	4.414		4.855	0.441													
30 Year	4.855		4.855	0.000													