

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		4.338	0.050		1 Month	4.288		4.274	-0.014	
3 Month	4.338		5.334	-0.996		3 Month	4.338		4.338	0.000		3 Month	4.338		4.274	-0.064	
6 Month	4.274		5.182	-0.908		6 Month	4.274		4.338	-0.064		6 Month	4.274		4.274	0.000	
1 Year	4.137		4.869	-0.732		1 Year	4.137		4.338	-0.201		1 Year	4.137		4.274	-0.137	
2 Year	3.987		4.464	-0.477		2 Year	3.987		4.338	-0.351		2 Year	3.987		4.274	-0.287	
3 Year	3.967		4.231	-0.264		3 Year	3.967		4.338	-0.371		3 Year	3.967		4.274	-0.307	
5 Year	4.088		4.106	-0.018		5 Year	4.088		4.338	-0.250		5 Year	4.088		4.274	-0.186	
7 Year	4.282		4.129	0.153		7 Year	4.282		4.338	-0.056		7 Year	4.282		4.274	0.008	
10 Year	4.490		4.187	0.303		10 Year	4.490		4.338	0.152		10 Year	4.490		4.274	0.216	
30 Year	4.971		4.397	0.574		30 Year	4.971		4.338	0.633		30 Year	4.971		4.274	0.697	
Maturity	Yields		1 YEAR			Maturity	Yields		2 YEAR			Maturity	Yields		3 YEAR		
1 Month	4.288		4.137	-0.151		1 Month	4.288		3.987	-30.100%		1 Month	4.288		3.967	-0.321	
3 Month	4.338		4.137	-0.201		3 Month	4.338		3.987	-35.100%		3 Month	4.338		3.967	-0.371	
6 Month	4.274		4.137	-0.137		6 Month	4.274		3.987	-28.700%		6 Month	4.274		3.967	-0.307	
1 Year	4.137		4.137	0.000		1 Year	4.137		3.987	-15.000%		1 Year	4.137		3.967	-0.170	
2 Year	3.987		4.137	-0.150		2 Year	3.987		3.987	0.000%		2 Year	3.987		3.967	-0.020	
3 Year	3.967		4.137	-0.170		3 Year	3.967		3.987	-2.000%		3 Year	3.967		3.967	0.000	
5 Year	4.088		4.137	-0.049		5 Year	4.088		3.987	10.100%		5 Year	4.088		3.967	0.121	
7 Year	4.282		4.137	0.145		7 Year	4.282		3.987	29.500%		7 Year	4.282		3.967	0.315	
10 Year	4.490		4.137	0.353		10 Year	4.490		3.987	50.300%		10 Year	4.490		3.967	0.523	
30 Year	4.971		4.137	0.834		30 Year	4.971		3.987	98.400%		30 Year	4.971		3.967	1.004	
Maturity	Yields		5 YEAR			Maturity	Yields		7 YEAR			Maturity	Yields		10 YEAR		
1 Month	4.288		4.088	-0.200		1 Month	4.288		4.282	-0.600%		1 Month	4.288		4.490	0.202	
3 Month	4.338		4.088	-0.250		3 Month	4.338		4.282	-5.600%		3 Month	4.338		4.490	0.152	
6 Month	4.274		4.088	-0.186		6 Month	4.274		4.282	0.800%		6 Month	4.274		4.490	0.216	
1 Year	4.137		4.088	-0.049		1 Year	4.137		4.282	14.500%		1 Year	4.137		4.490	0.353	
2 Year	3.987		4.088	0.101		2 Year	3.987		4.282	29.500%		2 Year	3.987		4.490	0.503	
3 Year	3.967		4.088	0.121		3 Year	3.967		4.282	31.500%		3 Year	3.967		4.490	0.523	
5 Year	4.088		4.088	0.000		5 Year	4.088		4.282	19.400%		5 Year	4.088		4.490	0.402	
7 Year	4.282		4.088	0.194		7 Year	4.282		4.282	0.000%		7 Year	4.282		4.490	0.208	
10 Year	4.490		4.088	0.402		10 Year	4.490		4.282	20.800%		10 Year	4.490		4.490	0.000	
30 Year	4.971		4.088	0.883		30 Year	4.971		4.282	68.900%		30 Year	4.971		4.490	0.481	
Maturity	Yields		30 YEARS														
1 Month	4.288		4.971	0.683													
3 Month	4.338		4.971	0.633													
6 Month	4.274		4.971	0.697													
1 Year	4.137		4.971	0.834													
2 Year	3.987		4.971	0.984													
3 Year	3.967		4.971	1.004													
5 Year	4.088		4.971	0.883													
7 Year	4.282		4.971	0.689													
10 Year	4.490		4.971	0.481													
30 Year	4.971		4.971	0.000													