

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		4.306	0.018	
3 Month	4.343		5.334	-0.991		3 Month	4.343		4.343	0.000		3 Month	4.343		4.306	-0.037	
6 Month	4.306		5.182	-0.876		6 Month	4.306		4.343	-0.037		6 Month	4.306		4.306	0.000	
1 Year	4.134		4.869	-0.735		1 Year	4.134		4.343	-0.209		1 Year	4.134		4.306	-0.172	
2 Year	4.004		4.464	-0.460		2 Year	4.004		4.343	-0.339		2 Year	4.004		4.306	-0.302	
3 Year	3.968		4.231	-0.263		3 Year	3.968		4.343	-0.375		3 Year	3.968		4.306	-0.338	
5 Year	4.086		4.106	-0.020		5 Year	4.086		4.343	-0.257		5 Year	4.086		4.306	-0.220	
7 Year	4.290		4.129	0.161		7 Year	4.290		4.343	-0.053		7 Year	4.290		4.306	-0.016	
10 Year	4.518		4.187	0.331		10 Year	4.518		4.343	0.175		10 Year	4.518		4.306	0.212	
30 Year	5.041		4.397	0.644		30 Year	5.041		4.343	0.698		30 Year	5.041		4.306	0.735	
Maturity	Yields		1 YEAR			Maturity	Yields		2 YEAR			Maturity	Yields		3 YEAR		
1 Month	4.288		4.134	-0.154		1 Month	4.288		4.004	-28.400%		1 Month	4.288		3.968	-0.320	
3 Month	4.343		4.134	-0.209		3 Month	4.343		4.004	-33.900%		3 Month	4.343		3.968	-0.375	
6 Month	4.306		4.134	-0.172		6 Month	4.306		4.004	-30.200%		6 Month	4.306		3.968	-0.338	
1 Year	4.134		4.134	0.000		1 Year	4.134		4.004	-13.000%		1 Year	4.134		3.968	-0.166	
2 Year	4.004		4.134	-0.130		2 Year	4.004		4.004	0.000%		2 Year	4.004		3.968	-0.036	
3 Year	3.968		4.134	-0.166		3 Year	3.968		4.004	-3.600%		3 Year	3.968		3.968	0.000	
5 Year	4.086		4.134	-0.048		5 Year	4.086		4.004	8.200%		5 Year	4.086		3.968	0.118	
7 Year	4.290		4.134	0.156		7 Year	4.290		4.004	28.600%		7 Year	4.290		3.968	0.322	
10 Year	4.518		4.134	0.384		10 Year	4.518		4.004	51.400%		10 Year	4.518		3.968	0.550	
30 Year	5.041		4.134	0.907		30 Year	5.041		4.004	103.700%		30 Year	5.041		3.968	1.073	
Maturity	Yields		5 YEAR			Maturity	Yields		7 YEAR			Maturity	Yields		10 YEAR		
1 Month	4.288		4.086	-0.202		1 Month	4.288		4.290	0.200%		1 Month	4.288		4.518	0.230	
3 Month	4.343		4.086	-0.257		3 Month	4.343		4.290	-5.300%		3 Month	4.343		4.518	0.175	
6 Month	4.306		4.086	-0.220		6 Month	4.306		4.290	-1.600%		6 Month	4.306		4.518	0.212	
1 Year	4.134		4.086	-0.048		1 Year	4.134		4.290	15.600%		1 Year	4.134		4.518	0.384	
2 Year	4.004		4.086	0.082		2 Year	4.004		4.290	28.600%		2 Year	4.004		4.518	0.514	
3 Year	3.968		4.086	0.118		3 Year	3.968		4.290	32.200%		3 Year	3.968		4.518	0.550	
5 Year	4.086		4.086	0.000		5 Year	4.086		4.290	20.400%		5 Year	4.086		4.518	0.432	
7 Year	4.290		4.086	0.204		7 Year	4.290		4.290	0.000%		7 Year	4.290		4.518	0.228	
10 Year	4.518		4.086	0.432		10 Year	4.518		4.290	22.800%		10 Year	4.518		4.518	0.000	
30 Year	5.041		4.086	0.955		30 Year	5.041		4.290	75.100%		30 Year	5.041		4.518	0.523	
Maturity	Yields		30 YEARS			<td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>											
1 Month	4.288		5.041	0.753													
3 Month	4.343		5.041	0.698													
6 Month	4.306		5.041	0.735													
1 Year	4.134		5.041	0.907													
2 Year	4.004		5.041	1.037													
3 Year	3.968		5.041	1.073													
5 Year	4.086		5.041	0.955													
7 Year	4.290		5.041	0.751													
10 Year	4.518		5.041	0.523													
30 Year	5.041		5.041	0.000													