

Maturity	Yields	X				Maturity	Yields	X				Maturity	Yields	X			
Maturity	Yields	1 Month				Maturity	Yields	3 Months				Maturity	Yields	6 Months			
1 Month	4.277	5.345	-1.068			1 Month	4.277	4.338	0.061			1 Month	4.277	4.317	0.040		
3 Month	4.338	5.334	-0.996			3 Month	4.338	4.338	0.000			3 Month	4.338	4.317	-0.021		
6 Month	4.317	5.182	-0.865			6 Month	4.317	4.338	-0.021			6 Month	4.317	4.317	0.000		
1 Year	4.115	4.869	-0.754			1 Year	4.115	4.338	-0.223			1 Year	4.115	4.317	-0.202		
2 Year	3.912	4.464	-0.552			2 Year	3.912	4.338	-0.426			2 Year	3.912	4.317	-0.405		
3 Year	3.871	4.231	-0.360			3 Year	3.871	4.338	-0.467			3 Year	3.871	4.317	-0.446		
5 Year	3.978	4.106	-0.128			5 Year	3.978	4.338	-0.360			5 Year	3.978	4.317	-0.339		
7 Year	4.189	4.129	0.060			7 Year	4.189	4.338	-0.149			7 Year	4.189	4.317	-0.128		
10 Year	4.422	4.187	0.235			10 Year	4.422	4.338	0.084			10 Year	4.422	4.317	0.105		
30 Year	4.959	4.397	0.562			30 Year	4.959	4.338	0.621			30 Year	4.959	4.317	0.642		
Maturity	Yields	1 YEAR				Maturity	Yields	2 YEAR				Maturity	Yields	3 YEAR			
1 Month	4.277	4.115	-0.162			1 Month	4.277	3.912	-36.500%			1 Month	4.277	3.871	-0.406		
3 Month	4.338	4.115	-0.223			3 Month	4.338	3.912	-42.600%			3 Month	4.338	3.871	-0.467		
6 Month	4.317	4.115	-0.202			6 Month	4.317	3.912	-40.500%			6 Month	4.317	3.871	-0.446		
1 Year	4.115	4.115	0.000			1 Year	4.115	3.912	-20.300%			1 Year	4.115	3.871	-0.244		
2 Year	3.912	4.115	-0.203			2 Year	3.912	3.912	0.000%			2 Year	3.912	3.871	-0.041		
3 Year	3.871	4.115	-0.244			3 Year	3.871	3.912	-4.100%			3 Year	3.871	3.871	0.000		
5 Year	3.978	4.115	-0.137			5 Year	3.978	3.912	6.600%			5 Year	3.978	3.871	0.107		
7 Year	4.189	4.115	0.074			7 Year	4.189	3.912	27.700%			7 Year	4.189	3.871	0.318		
10 Year	4.422	4.115	0.307			10 Year	4.422	3.912	51.000%			10 Year	4.422	3.871	0.551		
30 Year	4.959	4.115	0.844			30 Year	4.959	3.912	104.700%			30 Year	4.959	3.871	1.088		
Maturity	Yields	5 YEAR				Maturity	Yields	7 YEAR				Maturity	Yields	10 YEAR			
1 Month	4.277	3.978	-0.299			1 Month	4.277	4.189	-8.800%			1 Month	4.277	4.422	0.145		
3 Month	4.338	3.978	-0.360			3 Month	4.338	4.189	-14.900%			3 Month	4.338	4.422	0.084		
6 Month	4.317	3.978	-0.339			6 Month	4.317	4.189	-12.800%			6 Month	4.317	4.422	0.105		
1 Year	4.115	3.978	-0.137			1 Year	4.115	4.189	7.400%			1 Year	4.115	4.422	0.307		
2 Year	3.912	3.978	0.066			2 Year	3.912	4.189	27.700%			2 Year	3.912	4.422	0.510		
3 Year	3.871	3.978	0.107			3 Year	3.871	4.189	31.800%			3 Year	3.871	4.422	0.551		
5 Year	3.978	3.978	0.000			5 Year	3.978	4.189	21.100%			5 Year	3.978	4.422	0.444		
7 Year	4.189	3.978	0.211			7 Year	4.189	4.189	0.000%			7 Year	4.189	4.422	0.233		
10 Year	4.422	3.978	0.444			10 Year	4.422	4.189	23.300%			10 Year	4.422	4.422	0.000		
30 Year	4.959	3.978	0.981			30 Year	4.959	4.189	77.000%			30 Year	4.959	4.422	0.537		
Maturity	Yields	30 YEARS															
1 Month	4.277	4.959	0.682														
3 Month	4.338	4.959	0.621														
6 Month	4.317	4.959	0.642														
1 Year	4.115	4.959	0.844														
2 Year	3.912	4.959	1.047														
3 Year	3.871	4.959	1.088														
5 Year	3.978	4.959	0.981														
7 Year	4.189	4.959	0.770														
10 Year	4.422	4.959	0.537														
30 Year	4.959	4.959	0.000														