

Maturity	Yields	X				Maturity	Yields	X				Maturity	Yields	X			
Maturity	Yields		1 Month			Maturity	Yields		3 Months			Maturity	Yields		6 Months		
1 Month	4.186		5.345	-1.159		1 Month	4.186		4.369	0.183		1 Month	4.186		4.295	0.109	
3 Month	4.369		5.334	-0.965		3 Month	4.369		4.369	0.000		3 Month	4.369		4.295	-0.074	
6 Month	4.295		5.182	-0.887		6 Month	4.295		4.369	-0.074		6 Month	4.295		4.295	0.000	
1 Year	4.078		4.869	-0.791		1 Year	4.078		4.369	-0.291		1 Year	4.078		4.295	-0.217	
2 Year	3.971		4.464	-0.493		2 Year	3.971		4.369	-0.398		2 Year	3.971		4.295	-0.324	
3 Year	3.922		4.231	-0.309		3 Year	3.922		4.369	-0.447		3 Year	3.922		4.295	-0.373	
5 Year	4.024		4.106	-0.082		5 Year	4.024		4.369	-0.345		5 Year	4.024		4.295	-0.271	
7 Year	4.209		4.129	0.080		7 Year	4.209		4.369	-0.160		7 Year	4.209		4.295	-0.086	
10 Year	4.423		4.187	0.236		10 Year	4.423		4.369	0.054		10 Year	4.423		4.295	0.128	
30 Year	4.911		4.397	0.514		30 Year	4.911		4.369	0.542		30 Year	4.911		4.295	0.616	
Maturity	Yields		1 YEAR			Maturity	Yields		2 YEAR			Maturity	Yields		3 YEAR		
1 Month	4.186		4.078	-0.108		1 Month	4.186		3.971	-21.500%		1 Month	4.186		3.922	-0.264	
3 Month	4.369		4.078	-0.291		3 Month	4.369		3.971	-39.800%		3 Month	4.369		3.922	-0.447	
6 Month	4.295		4.078	-0.217		6 Month	4.295		3.971	-32.400%		6 Month	4.295		3.922	-0.373	
1 Year	4.078		4.078	0.000		1 Year	4.078		3.971	-10.700%		1 Year	4.078		3.922	-0.156	
2 Year	3.971		4.078	-0.107		2 Year	3.971		3.971	0.000%		2 Year	3.971		3.922	-0.049	
3 Year	3.922		4.078	-0.156		3 Year	3.922		3.971	-4.900%		3 Year	3.922		3.922	0.000	
5 Year	4.024		4.078	-0.054		5 Year	4.024		3.971	5.300%		5 Year	4.024		3.922	0.102	
7 Year	4.209		4.078	0.131		7 Year	4.209		3.971	23.800%		7 Year	4.209		3.922	0.287	
10 Year	4.423		4.078	0.345		10 Year	4.423		3.971	45.200%		10 Year	4.423		3.922	0.501	
30 Year	4.911		4.078	0.833		30 Year	4.911		3.971	94.000%		30 Year	4.911		3.922	0.989	
Maturity	Yields		5 YEAR			Maturity	Yields		7 YEAR			Maturity	Yields		10 YEAR		
1 Month	4.186		4.024	-0.162		1 Month	4.186		4.209	2.300%		1 Month	4.186		4.423	0.237	
3 Month	4.369		4.024	-0.345		3 Month	4.369		4.209	-16.000%		3 Month	4.369		4.423	0.054	
6 Month	4.295		4.024	-0.271		6 Month	4.295		4.209	-8.600%		6 Month	4.295		4.423	0.128	
1 Year	4.078		4.024	-0.054		1 Year	4.078		4.209	13.100%		1 Year	4.078		4.423	0.345	
2 Year	3.971		4.024	0.053		2 Year	3.971		4.209	23.800%		2 Year	3.971		4.423	0.452	
3 Year	3.922		4.024	0.102		3 Year	3.922		4.209	28.700%		3 Year	3.922		4.423	0.501	
5 Year	4.024		4.024	0.000		5 Year	4.024		4.209	18.500%		5 Year	4.024		4.423	0.399	
7 Year	4.209		4.024	0.185		7 Year	4.209		4.209	0.000%		7 Year	4.209		4.423	0.214	
10 Year	4.423		4.024	0.399		10 Year	4.423		4.209	21.400%		10 Year	4.423		4.423	0.000	
30 Year	4.911		4.024	0.887		30 Year	4.911		4.209	70.200%		30 Year	4.911		4.423	0.488	
Maturity	Yields		30 YEARS														
1 Month	4.186		4.911	0.725													
3 Month	4.369		4.911	0.542													
6 Month	4.295		4.911	0.616													
1 Year	4.078		4.911	0.833													
2 Year	3.971		4.911	0.940													
3 Year	3.922		4.911	0.989													
5 Year	4.024		4.911	0.887													
7 Year	4.209		4.911	0.702													
10 Year	4.423		4.911	0.488													
30 Year	4.911		4.911	0.000													