Maturity	Yields	X				Maturity	Yields	X				Maturity	Yields	X			
Maturity	Yields		1 Month			Maturity	Yields		3 Months			Maturity	Yields		6 Months		
1 Month	4.180		5.345	-1.165		1 Month	4.180		4.007	-0.173		1 Month	4.180		3.879	-0.301	
3 Month	4.007		5.334	-1.327		3 Month	4.007		4.007	0.000		3 Month	4.007		3.879	-0.128	
6 Month	3.879		5.182	-1.303		6 Month	3.879		4.007	-0.128		6 Month	3.879		3.879	0.000	
1 Year	3.654		4.869	-1.215		1 Year	3.654		4.007	-0.353		1 Year	3.654		3.879	-0.225	
2 Year	3.536		4.464	-0.928		2 Year	3.536		4.007	-0.471		2 Year	3.536		3.879	-0.343	
3 Year	3.506		4.231	-0.725		3 Year	3.506		4.007	-0.501		3 Year	3.506		3.879	-0.373	
5 Year	3.609		4.106	-0.497		5 Year	3.609		4.007	-0.398		5 Year	3.609		3.879	-0.270	
7 Year	3.818		4.129	-0.311		7 Year	3.818		4.007	-0.189		7 Year	3.818		3.879	-0.061	
10 Year	4.102		4.187	-0.085		10 Year	4.102		4.007	0.095		10 Year	4.102		3.879	0.223	
30 Year	4.781		4.397	0.384		30 Year	4.781		4.007	0.774		30 Year	4.781		3.879	0.902	
Maturity	Yields		1 YEAR			Maturity	Yields		2 YEAR			Maturity	Yields		3 YEAR		
1 Month	4.180		3.654	-0.526		1 Month	4.180		3.536	-64.400%		1 Month	4.180		3.506	-0.674	
3 Month	4.007		3.654	-0.353		3 Month	4.007		3.536	-47.100%		3 Month	4.007		3.506	-0.501	
6 Month	3.879		3.654	-0.225		6 Month	3.879		3.536	-34.300%		6 Month	3.879		3.506	-0.373	
1 Year	3.654		3.654	0.000		1 Year	3.654		3.536	-11.800%		1 Year	3.654		3.506	-0.148	
2 Year	3.536		3.654	-0.118		2 Year	3.536		3.536	0.000%		2 Year	3.536		3.506	-0.030	
3 Year	3.506		3.654	-0.148		3 Year	3.506		3.536	-3.000%		3 Year	3.506		3.506	0.000	
5 Year	3.609		3.654	-0.045		5 Year	3.609		3.536	7.300%		5 Year	3.609		3.506	0.103	
7 Year	3.818		3.654	0.164		7 Year	3.818		3.536	28.200%		7 Year	3.818		3.506	0.312	
10 Year	4.102		3.654	0.448		10 Year	4.102		3.536	56.600%		10 Year	4.102		3.506	0.596	
30 Year	4.781		3.654	1.127		30 Year	4.781		3.536	124.500%		30 Year	4.781		3.506	1.275	
Maturity	Yields		5 YEAR			Maturity	Yields		7 YEAR			Maturity	Yields		10 YEAR		
1 Month	4.180		3.609	-0.571		1 Month	4.180		3.818	-36.200%		1 Month	4.180		4.102	-0.078	
3 Month	4.007		3.609	-0.398		3 Month	4.007		3.818	-18.900%		3 Month	4.007		4.102	0.095	
6 Month	3.879		3.609	-0.270		6 Month	3.879		3.818	-6.100%		6 Month	3.879		4.102	0.223	
1 Year	3.654		3.609	-0.045		1 Year	3.654		3.818	16.400%		1 Year	3.654		4.102	0.448	
2 Year	3.536		3.609	0.073		2 Year	3.536		3.818	28.200%		2 Year	3.536		4.102	0.566	
3 Year	3.506		3.609	0.103		3 Year	3.506		3.818	31.200%		3 Year	3.506		4.102	0.596	
5 Year	3.609		3.609	0.000		5 Year	3.609		3.818	20.900%		5 Year	3.609		4.102	0.493	
7 Year	3.818		3.609	0.209		7 Year	3.818		3.818	0.000%		7 Year	3.818		4.102	0.284	
10 Year	4.102		3.609	0.493		10 Year	4.102		3.818	28.400%		10 Year	4.102		4.102	0.000	
30 Year	4.781		3.609	1.172		30 Year	4.781		3.818	96.300%		30 Year	4.781		4.102	0.679	
Maturity	Yields		30 YEARS														
1 Month	4.180		4.781	0.601													
3 Month	4.007		4.781	0.774													
6 Month	3.879		4.781	0.902													
1 Year	3.654		4.781	1.127													
2 Year	3.536		4.781	1.245													
3 Year	3.506		4.781	1.275													
5 Year	3.609		4.781	1.172													
7 Year	3.818		4.781	0.963													
10 Year	4.102		4.781	0.679													
30 Year	4.781		4.781	0.000													