Maturity	Yields	X				Maturity	Yields	X				Maturity	Yields	X			
Maturity	Yields		1 Month			Maturity	Yields		3 Months			Maturity	Yields		6 Months		
1 Month	3.681		5.345	-1.664		1 Month	3.681		3.713	0.032		1 Month	3.681		3.753	0.072	
3 Month	3.713		5.334	-1.621		3 Month	3.713		3.713	0.000		3 Month	3.713		3.753	0.040	
6 Month	3.753		5.182	-1.429		6 Month	3.753		3.713	0.040		6 Month	3.753		3.753	0.000	
1 Year	3.820		4.869	-1.049		1 Year	3.820		3.713	0.107		1 Year	3.820		3.753	0.067	
2 Year	3.916		4.464	-0.548		2 Year	3.916		3.713	0.203		2 Year	3.916		3.753	0.163	
3 Year	3.924		4.231	-0.307		3 Year	3.924		3.713	0.211		3 Year	3.924		3.753	0.171	
5 Year	4.020		4.106	-0.086		5 Year	4.020		3.713	0.307		5 Year	4.020		3.753	0.267	
7 Year	4.208		4.129	0.079		7 Year	4.208		3.713	0.495		7 Year	4.208		3.753	0.455	
10 Year	4.393		4.187	0.206		10 Year	4.393		3.713	0.680		10 Year	4.393		3.753	0.640	
30 Year	4.958		4.397	0.561		30 Year	4.958		3.713	1.245		30 Year	4.958		3.753	1.205	
Maturity	Yields		1 YEAR			Maturity	Yields		2 YEAR			Maturity	Yields		3 YEAR		
1 Month	3.681		3.820	0.139		1 Month	3.681		3.916	23.500%		1 Month	3.681		3.924	0.243	
3 Month	3.713		3.820	0.107		3 Month	3.713		3.916	20.300%		3 Month	3.713		3.924	0.211	
6 Month	3.753		3.820	0.067		6 Month	3.753		3.916	16.300%		6 Month	3.753		3.924	0.171	
1 Year	3.820		3.820	0.000		1 Year	3.820		3.916	9.600%		1 Year	3.820		3.924	0.104	
2 Year	3.916		3.820	0.096		2 Year	3.916		3.916	0.000%		2 Year	3.916		3.924	0.008	
3 Year	3.924		3.820	0.104		3 Year	3.924		3.916	0.800%		3 Year	3.924		3.924	0.000	
5 Year	4.020		3.820	0.200		5 Year	4.020		3.916	10.400%		5 Year	4.020		3.924	0.096	
7 Year	4.208		3.820	0.388		7 Year	4.208		3.916	29.200%		7 Year	4.208		3.924	0.284	
10 Year	4.393		3.820	0.573		10 Year	4.393		3.916	47.700%		10 Year	4.393		3.924	0.469	
30 Year	4.958		3.820	1.138		30 Year	4.958		3.916	104.200%		30 Year	4.958		3.924	1.034	
Maturity	Yields		5 YEAR			Maturity	Yields		7 YEAR			Maturity	Yields		10 YEAR		
1 Month	3.681		4.020	0.339		1 Month	3.681		4.208	52.700%		1 Month	3.681		4.393	0.712	
3 Month	3.713		4.020	0.307		3 Month	3.713		4.208	49.500%		3 Month	3.713		4.393	0.680	
6 Month	3.753		4.020	0.267		6 Month	3.753		4.208	45.500%		6 Month	3.753		4.393	0.640	
1 Year	3.820		4.020	0.200		1 Year	3.820		4.208	38.800%		1 Year	3.820		4.393	0.573	
2 Year	3.916		4.020	0.104		2 Year	3.916		4.208	29.200%		2 Year	3.916		4.393	0.477	
3 Year	3.924		4.020	0.096		3 Year	3.924		4.208	28.400%		3 Year	3.924		4.393	0.469	
5 Year	4.020		4.020	0.000		5 Year	4.020		4.208	18.800%		5 Year	4.020		4.393	0.373	
7 Year	4.208		4.020	0.188		7 Year	4.208		4.208	0.000%		7 Year	4.208		4.393	0.185	
10 Year	4.393		4.020	0.373		10 Year	4.393		4.208	18.500%		10 Year	4.393		4.393	0.000	
30 Year	4.958		4.020	0.938		30 Year	4.958		4.208	75.000%		30 Year	4.958		4.393	0.565	
Maturity	Yields		30 YEARS														
1 Month	3.681		4.958	1.277													
3 Month	3.713		4.958	1.245													
6 Month	3.753		4.958	1.205													
1 Year	3.820		4.958	1.138													
2 Year	3.916		4.958	1.042													
3 Year	3.924		4.958	1.034													
5 Year	4.020		4.958	0.938													
7 Year	4.208		4.958	0.750													
10 Year	4.393		4.958	0.565													
30 Year	4.958		4.958	0.000													