Maturity	Yields	X				Maturity	Yields	X				Maturity	Yields	X			
Maturity	Yields		1 Month			Maturity	Yields		3 Months			Maturity	Yields		6 Months		
1 Month	3.686		5.345	-1.659		1 Month	3.686		3.697	0.011		1 Month	3.686		3.716	0.030	
3 Month	3.697		5.334	-1.637		3 Month	3.697		3.697	0.000		3 Month	3.697		3.716	0.019	
6 Month	3.716		5.182	-1.466		6 Month	3.716		3.697	0.019		6 Month	3.716		3.716	0.000	
1 Year	3.759		4.869	-1.110		1 Year	3.759		3.697	0.062		1 Year	3.759		3.716	0.043	
2 Year	3.891		4.464	-0.573		2 Year	3.891		3.697	0.194		2 Year	3.891		3.716	0.175	
3 Year	3.905		4.231	-0.326		3 Year	3.905		3.697	0.208		3 Year	3.905		3.716	0.189	
5 Year	4.040		4.106	-0.066		5 Year	4.040		3.697	0.343		5 Year	4.040		3.716	0.324	
7 Year	4.225		4.129	0.096		7 Year	4.225		3.697	0.528		7 Year	4.225		3.716	0.509	
10 Year	4.406		4.187	0.219		10 Year	4.406		3.697	0.709		10 Year	4.406		3.716	0.690	
30 Year	4.953		4.397	0.556		30 Year	4.953		3.697	1.256		30 Year	4.953		3.716	1.237	
Maturity	Yields		1 YEAR			Maturity	Yields		2 YEAR			Maturity	Yields		3 YEAR		
1 Month	3.686		3.759	0.073		1 Month	3.686		3.891	20.500%		1 Month	3.686		3.905	0.219	
3 Month	3.697		3.759	0.062		3 Month	3.697		3.891	19.400%		3 Month	3.697		3.905	0.208	
6 Month	3.716		3.759	0.043		6 Month	3.716		3.891	17.500%		6 Month	3.716		3.905	0.189	
1 Year	3.759		3.759	0.000		1 Year	3.759		3.891	13.200%		1 Year	3.759		3.905	0.146	
2 Year	3.891		3.759	0.132		2 Year	3.891		3.891	0.000%		2 Year	3.891		3.905	0.014	
3 Year	3.905		3.759	0.146		3 Year	3.905		3.891	1.400%		3 Year	3.905		3.905	0.000	
5 Year	4.040		3.759	0.281		5 Year	4.040		3.891	14.900%		5 Year	4.040		3.905	0.135	
7 Year	4.225		3.759	0.466		7 Year	4.225		3.891	33.400%		7 Year	4.225		3.905	0.320	
10 Year	4.406		3.759	0.647		10 Year	4.406		3.891	51.500%		10 Year	4.406		3.905	0.501	
30 Year	4.953		3.759	1.194		30 Year	4.953		3.891	106.200%		30 Year	4.953		3.905	1.048	
Maturity	Yields		5 YEAR			Maturity	Yields		7 YEAR			Maturity	Yields		10 YEAR		
1 Month	3.686		4.040	0.354		1 Month	3.686		4.225	53.900%		1 Month	3.686		4.406	0.720	
3 Month	3.697		4.040	0.343		3 Month	3.697		4.225	52.800%		3 Month	3.697		4.406	0.709	
6 Month	3.716		4.040	0.324		6 Month	3.716		4.225	50.900%		6 Month	3.716		4.406	0.690	
1 Year	3.759		4.040	0.281		1 Year	3.759		4.225	46.600%		1 Year	3.759		4.406	0.647	
2 Year	3.891		4.040	0.149		2 Year	3.891		4.225	33.400%		2 Year	3.891		4.406	0.515	
3 Year	3.905		4.040	0.135		3 Year	3.905		4.225	32.000%		3 Year	3.905		4.406	0.501	
5 Year	4.040		4.040	0.000		5 Year	4.040		4.225	18.500%		5 Year	4.040		4.406	0.366	
7 Year	4.225		4.040	0.185		7 Year	4.225		4.225	0.000%		7 Year	4.225		4.406	0.181	
10 Year	4.406		4.040	0.366		10 Year	4.406		4.225	18.100%		10 Year	4.406		4.406	0.000	
30 Year	4.953		4.040	0.913		30 Year	4.953		4.225	72.800%		30 Year	4.953		4.406	0.547	
Maturity	Yields		30 YEARS														
1 Month	3.686		4.953	1.267													
3 Month	3.697		4.953	1.256													
6 Month	3.716		4.953	1.237													
1 Year	3.759		4.953	1.194													
2 Year	3.891		4.953	1.062													
3 Year	3.905		4.953	1.048													
5 Year	4.040		4.953	0.913													
7 Year	4.225		4.953	0.728													
10 Year	4.406		4.953	0.547													
30 Year	4.953		4.953	0.000													