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		3.702	0.021		1 Month	3.681		3.721	0.040	
3 Month	3.702		5.334	-1.632		3 Month	3.702		3.702	0.000		3 Month	3.702		3.721	0.019	
6 Month	3.721		5.182	-1.461		6 Month	3.721		3.702	0.019		6 Month	3.721		3.721	0.000	
1 Year	3.708		4.869	-1.161		1 Year	3.708		3.702	0.006		1 Year	3.708		3.721	-0.013	
2 Year	3.871		4.464	-0.593		2 Year	3.871		3.702	0.169		2 Year	3.871		3.721	0.150	
3 Year	3.896		4.231	-0.335		3 Year	3.896		3.702	0.194		3 Year	3.896		3.721	0.175	
5 Year	4.010		4.106	-0.096		5 Year	4.010		3.702	0.308		5 Year	4.010		3.721	0.289	
7 Year	4.189		4.129	0.060		7 Year	4.189		3.702	0.487		7 Year	4.189		3.721	0.468	
10 Year	4.363		4.187	0.176		10 Year	4.363		3.702	0.661		10 Year	4.363		3.721	0.642	
30 Year	4.921		4.397	0.524		30 Year	4.921		3.702	1.219		30 Year	4.921		3.721	1.200	
Maturity	Yields		1 YEAR			Maturity	Yields		2 YEAR			Maturity	Yields		3 YEAR		
1 Month	3.681		3.708	0.027		1 Month	3.681		3.871	19.000%		1 Month	3.681		3.896	0.215	
3 Month	3.702		3.708	0.006		3 Month	3.702		3.871	16.900%		3 Month	3.702		3.896	0.194	
6 Month	3.721		3.708	-0.013		6 Month	3.721		3.871	15.000%		6 Month	3.721		3.896	0.175	
1 Year	3.708		3.708	0.000		1 Year	3.708		3.871	16.300%		1 Year	3.708		3.896	0.188	
2 Year	3.871		3.708	0.163		2 Year	3.871		3.871	0.000%		2 Year	3.871		3.896	0.025	
3 Year	3.896		3.708	0.188		3 Year	3.896		3.871	2.500%		3 Year	3.896		3.896	0.000	
5 Year	4.010		3.708	0.302		5 Year	4.010		3.871	13.900%		5 Year	4.010		3.896	0.114	
7 Year	4.189		3.708	0.481		7 Year	4.189		3.871	31.800%		7 Year	4.189		3.896	0.293	
10 Year	4.363		3.708	0.655		10 Year	4.363		3.871	49.200%		10 Year	4.363		3.896	0.467	
30 Year	4.921		3.708	1.213		30 Year	4.921		3.871	105.000%		30 Year	4.921		3.896	1.025	
Maturity	Yields		5 YEAR			Maturity	Yields		7 YEAR			Maturity	Yields		10 YEAR		
1 Month	3.681		4.010	0.329		1 Month	3.681		4.189	50.800%		1 Month	3.681		4.363	0.682	
3 Month	3.702		4.010	0.308		3 Month	3.702		4.189	48.700%		3 Month	3.702		4.363	0.661	
6 Month	3.721		4.010	0.289		6 Month	3.721		4.189	46.800%		6 Month	3.721		4.363	0.642	
1 Year	3.708		4.010	0.302		1 Year	3.708		4.189	48.100%		1 Year	3.708		4.363	0.655	
2 Year	3.871		4.010	0.139		2 Year	3.871		4.189	31.800%		2 Year	3.871		4.363	0.492	
3 Year	3.896		4.010	0.114		3 Year	3.896		4.189	29.300%		3 Year	3.896		4.363	0.467	
5 Year	4.010		4.010	0.000		5 Year	4.010		4.189	17.900%		5 Year	4.010		4.363	0.353	
7 Year	4.189		4.010	0.179		7 Year	4.189		4.189	0.000%		7 Year	4.189		4.363	0.174	
10 Year	4.363		4.010	0.353		10 Year	4.363		4.189	17.400%		10 Year	4.363		4.363	0.000	
30 Year	4.921		4.010	0.911		30 Year	4.921		4.189	73.200%		30 Year	4.921		4.363	0.558	
Maturity	Yields		30 YEARS														
1 Month	3.681		4.921	1.240													
3 Month	3.702		4.921	1.219													
6 Month	3.721		4.921	1.200													
1 Year	3.708		4.921	1.213													
2 Year	3.871		4.921	1.050													
3 Year	3.896		4.921	1.025													
5 Year	4.010		4.921	0.911													
7 Year	4.189		4.921	0.732													
10 Year	4.363		4.921	0.558													
30 Year	4.921		4.921	0.000													