Maturity	Yields	X				Maturity	Yields	X				Maturity	Yields	X			
Maturity	Yields		1 Month			Maturity	Yields		3 Months			Maturity	Yields		6 Months		
1 Month	3.660		5.345	-1.685		1 Month	3.660		3.687	0.027		1 Month	3.660		3.705	0.045	
3 Month	3.687		5.334	-1.647		3 Month	3.687		3.687	0.000		3 Month	3.687		3.705	0.018	
6 Month	3.705		5.182	-1.477		6 Month	3.705		3.687	0.018		6 Month	3.705		3.705	0.000	
1 Year	3.673		4.869	-1.196		1 Year	3.673		3.687	-0.014		1 Year	3.673		3.705	-0.032	
2 Year	3.806		4.464	-0.658		2 Year	3.806		3.687	0.119		2 Year	3.806		3.705	0.101	
3 Year	3.824		4.231	-0.407		3 Year	3.824		3.687	0.137		3 Year	3.824		3.705	0.119	
5 Year	3.940		4.106	-0.166		5 Year	3.940		3.687	0.253		5 Year	3.940		3.705	0.235	
7 Year	4.119		4.129	-0.010		7 Year	4.119		3.687	0.432		7 Year	4.119		3.705	0.414	
10 Year	4.322		4.187	0.135		10 Year	4.322		3.687	0.635		10 Year	4.322		3.705	0.617	
30 Year	4.923		4.397	0.526		30 Year	4.923		3.687	1.236		30 Year	4.923		3.705	1.218	
Maturity	Yields		1 YEAR			Maturity	Yields		2 YEAR			Maturity	Yields		3 YEAR		
1 Month	3.660		3.673	0.013		1 Month	3.660		3.806	14.600%		1 Month	3.660		3.824	0.164	
3 Month	3.687		3.673	-0.014		3 Month	3.687		3.806	11.900%		3 Month	3.687		3.824	0.137	
6 Month	3.705		3.673	-0.032		6 Month	3.705		3.806	10.100%		6 Month	3.705		3.824	0.119	
1 Year	3.673		3.673	0.000		1 Year	3.673		3.806	13.300%		1 Year	3.673		3.824	0.151	
2 Year	3.806		3.673	0.133		2 Year	3.806		3.806	0.000%		2 Year	3.806		3.824	0.018	
3 Year	3.824		3.673	0.151		3 Year	3.824		3.806	1.800%		3 Year	3.824		3.824	0.000	
5 Year	3.940		3.673	0.267		5 Year	3.940		3.806	13.400%		5 Year	3.940		3.824	0.116	
7 Year	4.119		3.673	0.446		7 Year	4.119		3.806	31.300%		7 Year	4.119		3.824	0.295	
10 Year	4.322		3.673	0.649		10 Year	4.322		3.806	51.600%		10 Year	4.322		3.824	0.498	
30 Year	4.923		3.673	1.250		30 Year	4.923		3.806	111.700%		30 Year	4.923		3.824	1.099	
Maturity	Yields		5 YEAR			Maturity	Yields		7 YEAR			Maturity	Yields		10 YEAR		
1 Month	3.660		3.940	0.280		1 Month	3.660		4.119	45.900%		1 Month	3.660		4.322	0.662	
3 Month	3.687		3.940	0.253		3 Month	3.687		4.119	43.200%		3 Month	3.687		4.322	0.635	
6 Month	3.705		3.940	0.235		6 Month	3.705		4.119	41.400%		6 Month	3.705		4.322	0.617	
1 Year	3.673		3.940	0.267		1 Year	3.673		4.119	44.600%		1 Year	3.673		4.322	0.649	
2 Year	3.806		3.940	0.134		2 Year	3.806		4.119	31.300%		2 Year	3.806		4.322	0.516	
3 Year	3.824		3.940	0.116		3 Year	3.824		4.119	29.500%		3 Year	3.824		4.322	0.498	
5 Year	3.940		3.940	0.000		5 Year	3.940		4.119	17.900%		5 Year	3.940		4.322	0.382	
7 Year	4.119		3.940	0.179		7 Year	4.119		4.119	0.000%		7 Year	4.119		4.322	0.203	
10 Year	4.322		3.940	0.382		10 Year	4.322		4.119	20.300%		10 Year	4.322		4.322	0.000	
30 Year	4.923		3.940	0.983		30 Year	4.923		4.119	80.400%		30 Year	4.923		4.322	0.601	
Maturity	Yields		30 YEARS														
1 Month	3.660		4.923	1.263													
3 Month	3.687		4.923	1.236													
6 Month	3.705		4.923	1.218													
1 Year	3.673		4.923	1.250													
2 Year	3.806		4.923	1.117													
3 Year	3.824		4.923	1.099													
5 Year	3.940		4.923	0.983													
7 Year	4.119		4.923	0.804													
10 Year	4.322		4.923	0.601													
30 Year	4.923		4.923	0.000													