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		3.661	0.001		1 Month	3.660		3.700	0.040	
3 Month	3.661		5.334	-1.673		3 Month	3.661		3.661	0.000		3 Month	3.661		3.700	0.039	
6 Month	3.700		5.182	-1.482		6 Month	3.700		3.661	0.039		6 Month	3.700		3.700	0.000	
1 Year	3.714		4.869	-1.155		1 Year	3.714		3.661	0.053		1 Year	3.714		3.700	0.014	
2 Year	3.892		4.464	-0.572		2 Year	3.892		3.661	0.231		2 Year	3.892		3.700	0.192	
3 Year	3.906		4.231	-0.325		3 Year	3.906		3.661	0.245		3 Year	3.906		3.700	0.206	
5 Year	4.022		4.106	-0.084		5 Year	4.022		3.661	0.361		5 Year	4.022		3.700	0.322	
7 Year	4.192		4.129	0.063		7 Year	4.192		3.661	0.531		7 Year	4.192		3.700	0.492	
10 Year	4.379		4.187	0.192		10 Year	4.379		3.661	0.718		10 Year	4.379		3.700	0.679	
30 Year	4.964		4.397	0.567		30 Year	4.964		3.661	1.303		30 Year	4.964		3.700	1.264	
Maturity	Yields		1 YEAR			Maturity	Yields		2 YEAR			Maturity	Yields		3 YEAR		
1 Month	3.660		3.714	0.054		1 Month	3.660		3.892	23.200%		1 Month	3.660		3.906	0.246	
3 Month	3.661		3.714	0.053		3 Month	3.661		3.892	23.100%		3 Month	3.661		3.906	0.245	
6 Month	3.700		3.714	0.014		6 Month	3.700		3.892	19.200%		6 Month	3.700		3.906	0.206	
1 Year	3.714		3.714	0.000		1 Year	3.714		3.892	17.800%		1 Year	3.714		3.906	0.192	
2 Year	3.892		3.714	0.178		2 Year	3.892		3.892	0.000%		2 Year	3.892		3.906	0.014	
3 Year	3.906		3.714	0.192		3 Year	3.906		3.892	1.400%		3 Year	3.906		3.906	0.000	
5 Year	4.022		3.714	0.308		5 Year	4.022		3.892	13.000%		5 Year	4.022		3.906	0.116	
7 Year	4.192		3.714	0.478		7 Year	4.192		3.892	30.000%		7 Year	4.192		3.906	0.286	
10 Year	4.379		3.714	0.665		10 Year	4.379		3.892	48.700%		10 Year	4.379		3.906	0.473	
30 Year	4.964		3.714	1.250		30 Year	4.964		3.892	107.200%		30 Year	4.964		3.906	1.058	
Maturity	Yields		5 YEAR			Maturity	Yields		7 YEAR			Maturity	Yields		10 YEAR		
1 Month	3.660		4.022	0.362		1 Month	3.660		4.192	53.200%		1 Month	3.660		4.379	0.719	
3 Month	3.661		4.022	0.361		3 Month	3.661		4.192	53.100%		3 Month	3.661		4.379	0.718	
6 Month	3.700		4.022	0.322		6 Month	3.700		4.192	49.200%		6 Month	3.700		4.379	0.679	
1 Year	3.714		4.022	0.308		1 Year	3.714		4.192	47.800%		1 Year	3.714		4.379	0.665	
2 Year	3.892		4.022	0.130		2 Year	3.892		4.192	30.000%		2 Year	3.892		4.379	0.487	
3 Year	3.906		4.022	0.116		3 Year	3.906		4.192	28.600%		3 Year	3.906		4.379	0.473	
5 Year	4.022		4.022	0.000		5 Year	4.022		4.192	17.000%		5 Year	4.022		4.379	0.357	
7 Year	4.192		4.022	0.170		7 Year	4.192		4.192	0.000%		7 Year	4.192		4.379	0.187	
10 Year	4.379		4.022	0.357		10 Year	4.379		4.192	18.700%		10 Year	4.379		4.379	0.000	
30 Year	4.964		4.022	0.942		30 Year	4.964		4.192	77.200%		30 Year	4.964		4.379	0.585	
Maturity	Yields		30 YEARS														
1 Month	3.660		4.964	1.304													
3 Month	3.661		4.964	1.303													
6 Month	3.700		4.964	1.264													
1 Year	3.714		4.964	1.250													
2 Year	3.892		4.964	1.072													
3 Year	3.906		4.964	1.058													
5 Year	4.022		4.964	0.942													
7 Year	4.192		4.964	0.772													
10 Year	4.379		4.964	0.585													
30 Year	4.964		4.964	0.000													