Maturity	Yields	X				Maturity	Yields	X				Maturity	Yields	X			
Maturity	Yields		1 Month			Maturity	Yields		3 Months			Maturity	Yields		6 Months		
1 Month	3.665		5.345	-1.680		1 Month	3.665		3.687	0.022		1 Month	3.665		3.711	0.046	
3 Month	3.687		5.334	-1.647		3 Month	3.687		3.687	0.000		3 Month	3.687		3.711	0.024	
6 Month	3.711		5.182	-1.471		6 Month	3.711		3.687	0.024		6 Month	3.711		3.711	0.000	
1 Year	3.748		4.869	-1.121		1 Year	3.748		3.687	0.061		1 Year	3.748		3.711	0.037	
2 Year	3.933		4.464	-0.531		2 Year	3.933		3.687	0.246		2 Year	3.933		3.711	0.222	
3 Year	3.954		4.231	-0.277		3 Year	3.954		3.687	0.267		3 Year	3.954		3.711	0.243	
5 Year	4.048		4.106	-0.058		5 Year	4.048		3.687	0.361		5 Year	4.048		3.711	0.337	
7 Year	4.217		4.129	0.088		7 Year	4.217		3.687	0.530		7 Year	4.217		3.711	0.506	
10 Year	4.393		4.187	0.206		10 Year	4.393		3.687	0.706		10 Year	4.393		3.711	0.682	
30 Year	4.963		4.397	0.566		30 Year	4.963		3.687	1.276		30 Year	4.963		3.711	1.252	
Maturity	Yields		1 YEAR			Maturity	Yields		2 YEAR			Maturity	Yields		3 YEAR		
1 Month	3.665		3.748	0.083		1 Month	3.665		3.933	26.800%		1 Month	3.665		3.954	0.289	
3 Month	3.687		3.748	0.061		3 Month	3.687		3.933	24.600%		3 Month	3.687		3.954	0.267	
6 Month	3.711		3.748	0.037		6 Month	3.711		3.933	22.200%		6 Month	3.711		3.954	0.243	
1 Year	3.748		3.748	0.000		1 Year	3.748		3.933	18.500%		1 Year	3.748		3.954	0.206	
2 Year	3.933		3.748	0.185		2 Year	3.933		3.933	0.000%		2 Year	3.933		3.954	0.021	
3 Year	3.954		3.748	0.206		3 Year	3.954		3.933	2.100%		3 Year	3.954		3.954	0.000	
5 Year	4.048		3.748	0.300		5 Year	4.048		3.933	11.500%		5 Year	4.048		3.954	0.094	
7 Year	4.217		3.748	0.469		7 Year	4.217		3.933	28.400%		7 Year	4.217		3.954	0.263	
10 Year	4.393		3.748	0.645		10 Year	4.393		3.933	46.000%		10 Year	4.393		3.954	0.439	
30 Year	4.963		3.748	1.215		30 Year	4.963		3.933	103.000%		30 Year	4.963		3.954	1.009	
Maturity	Yields		5 YEAR			Maturity	Yields		7 YEAR			Maturity	Yields		10 YEAR		
1 Month	3.665		4.048	0.383		1 Month	3.665		4.217	55.200%		1 Month	3.665		4.393	0.728	
3 Month	3.687		4.048	0.361		3 Month	3.687		4.217	53.000%		3 Month	3.687		4.393	0.706	
6 Month	3.711		4.048	0.337		6 Month	3.711		4.217	50.600%		6 Month	3.711		4.393	0.682	
1 Year	3.748		4.048	0.300		1 Year	3.748		4.217	46.900%		1 Year	3.748		4.393	0.645	
2 Year	3.933		4.048	0.115		2 Year	3.933		4.217	28.400%		2 Year	3.933		4.393	0.460	
3 Year	3.954		4.048	0.094		3 Year	3.954		4.217	26.300%		3 Year	3.954		4.393	0.439	
5 Year	4.048		4.048	0.000		5 Year	4.048		4.217	16.900%		5 Year	4.048		4.393	0.345	
7 Year	4.217		4.048	0.169		7 Year	4.217		4.217	0.000%		7 Year	4.217		4.393	0.176	
10 Year	4.393		4.048	0.345		10 Year	4.393		4.217	17.600%		10 Year	4.393		4.393	0.000	
30 Year	4.963		4.048	0.915		30 Year	4.963		4.217	74.600%		30 Year	4.963		4.393	0.570	
Maturity	Yields		30 YEARS														
1 Month	3.665		4.963	1.298													
3 Month	3.687		4.963	1.276													
6 Month	3.711		4.963	1.252													
1 Year	3.748		4.963	1.215													
2 Year	3.933		4.963	1.030													
3 Year	3.954		4.963	1.009													
5 Year	4.048		4.963	0.915													
7 Year	4.217		4.963	0.746													
10 Year	4.393		4.963	0.570													
30 Year	4.963		4.963	0.000													