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		3.737	0.077	
3 Month	3.687		5.334	-1.647		3 Month	3.687		3.687	0.000		3 Month	3.687		3.737	0.050	
6 Month	3.737		5.182	-1.445		6 Month	3.737		3.687	0.050		6 Month	3.737		3.737	0.000	
1 Year	3.826		4.869	-1.043		1 Year	3.826		3.687	0.139		1 Year	3.826		3.737	0.089	
2 Year	4.105		4.464	-0.359		2 Year	4.105		3.687	0.418		2 Year	4.105		3.737	0.368	
3 Year	4.172		4.231	-0.059		3 Year	4.172		3.687	0.485		3 Year	4.172		3.737	0.435	
5 Year	4.293		4.106	0.187		5 Year	4.293		3.687	0.606		5 Year	4.293		3.737	0.556	
7 Year	4.462		4.129	0.333		7 Year	4.462		3.687	0.775		7 Year	4.462		3.737	0.725	
10 Year	4.631		4.187	0.444		10 Year	4.631		3.687	0.944		10 Year	4.631		3.737	0.894	
30 Year	5.154		4.397	0.757		30 Year	5.154		3.687	1.467		30 Year	5.154		3.737	1.417	
Maturity	Yields		1 YEAR			Maturity	Yields		2 YEAR			Maturity	Yields		3 YEAR		
1 Month	3.660		3.826	0.166		1 Month	3.660		4.105	44.500%		1 Month	3.660		4.172	0.512	
3 Month	3.687		3.826	0.139		3 Month	3.687		4.105	41.800%		3 Month	3.687		4.172	0.485	
6 Month	3.737		3.826	0.089		6 Month	3.737		4.105	36.800%		6 Month	3.737		4.172	0.435	
1 Year	3.826		3.826	0.000		1 Year	3.826		4.105	27.900%		1 Year	3.826		4.172	0.346	
2 Year	4.105		3.826	0.279		2 Year	4.105		4.105	0.000%		2 Year	4.105		4.172	0.067	
3 Year	4.172		3.826	0.346		3 Year	4.172		4.105	6.700%		3 Year	4.172		4.172	0.000	
5 Year	4.293		3.826	0.467		5 Year	4.293		4.105	18.800%		5 Year	4.293		4.172	0.121	
7 Year	4.462		3.826	0.636		7 Year	4.462		4.105	35.700%		7 Year	4.462		4.172	0.290	
10 Year	4.631		3.826	0.805		10 Year	4.631		4.105	52.600%		10 Year	4.631		4.172	0.459	
30 Year	5.154		3.826	1.328		30 Year	5.154		4.105	104.900%		30 Year	5.154		4.172	0.982	
Maturity	Yields		5 YEAR			Maturity	Yields		7 YEAR			Maturity	Yields		10 YEAR		
1 Month	3.660		4.293	0.633		1 Month	3.660		4.462	80.200%		1 Month	3.660		4.631	0.971	
3 Month	3.687		4.293	0.606		3 Month	3.687		4.462	77.500%		3 Month	3.687		4.631	0.944	
6 Month	3.737		4.293	0.556		6 Month	3.737		4.462	72.500%		6 Month	3.737		4.631	0.894	
1 Year	3.826		4.293	0.467		1 Year	3.826		4.462	63.600%		1 Year	3.826		4.631	0.805	
2 Year	4.105		4.293	0.188		2 Year	4.105		4.462	35.700%		2 Year	4.105		4.631	0.526	
3 Year	4.172		4.293	0.121		3 Year	4.172		4.462	29.000%		3 Year	4.172		4.631	0.459	
5 Year	4.293		4.293	0.000		5 Year	4.293		4.462	16.900%		5 Year	4.293		4.631	0.338	
7 Year	4.462		4.293	0.169		7 Year	4.462		4.462	0.000%		7 Year	4.462		4.631	0.169	
10 Year	4.631		4.293	0.338		10 Year	4.631		4.462	16.900%		10 Year	4.631		4.631	0.000	
30 Year	5.154		4.293	0.861		30 Year	5.154		4.462	69.200%		30 Year	5.154		4.631	0.523	
Maturity	Yields		30 YEARS														
1 Month	3.660		5.154	1.494													
3 Month	3.687		5.154	1.467													
6 Month	3.737		5.154	1.417													
1 Year	3.826		5.154	1.328													
2 Year	4.105		5.154	1.049													
3 Year	4.172		5.154	0.982													
5 Year	4.293		5.154	0.861													
7 Year	4.462		5.154	0.692													
10 Year	4.631		5.154	0.523													
30 Year	5.154		5.154	0.000													