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		3.677	-0.004		1 Month	3.681		3.748	0.067	
3 Month	3.677		5.334	-1.657		3 Month	3.677		3.677	0.000		3 Month	3.677		3.748	0.071	
6 Month	3.748		5.182	-1.434		6 Month	3.748		3.677	0.071		6 Month	3.748		3.748	0.000	
1 Year	3.778		4.869	-1.091		1 Year	3.778		3.677	0.101		1 Year	3.778		3.748	0.030	
2 Year	4.010		4.464	-0.454		2 Year	4.010		3.677	0.333		2 Year	4.010		3.748	0.262	
3 Year	4.057		4.231	-0.174		3 Year	4.057		3.677	0.380		3 Year	4.057		3.748	0.309	
5 Year	4.149		4.106	0.043		5 Year	4.149		3.677	0.472		5 Year	4.149		3.748	0.401	
7 Year	4.288		4.129	0.159		7 Year	4.288		3.677	0.611		7 Year	4.288		3.748	0.540	
10 Year	4.443		4.187	0.256		10 Year	4.443		3.677	0.766		10 Year	4.443		3.748	0.695	
30 Year	4.970		4.397	0.573		30 Year	4.970		3.677	1.293		30 Year	4.970		3.748	1.222	
Maturity	Yields		1 YEAR			Maturity	Yields		2 YEAR			Maturity	Yields		3 YEAR		
1 Month	3.681		3.778	0.097		1 Month	3.681		4.010	32.900%		1 Month	3.681		4.057	0.376	
3 Month	3.677		3.778	0.101		3 Month	3.677		4.010	33.300%		3 Month	3.677		4.057	0.380	
6 Month	3.748		3.778	0.030		6 Month	3.748		4.010	26.200%		6 Month	3.748		4.057	0.309	
1 Year	3.778		3.778	0.000		1 Year	3.778		4.010	23.200%		1 Year	3.778		4.057	0.279	
2 Year	4.010		3.778	0.232		2 Year	4.010		4.010	0.000%		2 Year	4.010		4.057	0.047	
3 Year	4.057		3.778	0.279		3 Year	4.057		4.010	4.700%		3 Year	4.057		4.057	0.000	
5 Year	4.149		3.778	0.371		5 Year	4.149		4.010	13.900%		5 Year	4.149		4.057	0.092	
7 Year	4.288		3.778	0.510		7 Year	4.288		4.010	27.800%		7 Year	4.288		4.057	0.231	
10 Year	4.443		3.778	0.665		10 Year	4.443		4.010	43.300%		10 Year	4.443		4.057	0.386	
30 Year	4.970		3.778	1.192		30 Year	4.970		4.010	96.000%		30 Year	4.970		4.057	0.913	
Maturity	Yields		5 YEAR			Maturity	Yields		7 YEAR			Maturity	Yields		10 YEAR		
1 Month	3.681		4.149	0.468		1 Month	3.681		4.288	60.700%		1 Month	3.681		4.443	0.762	
3 Month	3.677		4.149	0.472		3 Month	3.677		4.288	61.100%		3 Month	3.677		4.443	0.766	
6 Month	3.748		4.149	0.401		6 Month	3.748		4.288	54.000%		6 Month	3.748		4.443	0.695	
1 Year	3.778		4.149	0.371		1 Year	3.778		4.288	51.000%		1 Year	3.778		4.443	0.665	
2 Year	4.010		4.149	0.139		2 Year	4.010		4.288	27.800%		2 Year	4.010		4.443	0.433	
3 Year	4.057		4.149	0.092		3 Year	4.057		4.288	23.100%		3 Year	4.057		4.443	0.386	
5 Year	4.149		4.149	0.000		5 Year	4.149		4.288	13.900%		5 Year	4.149		4.443	0.294	
7 Year	4.288		4.149	0.139		7 Year	4.288		4.288	0.000%		7 Year	4.288		4.443	0.155	
10 Year	4.443		4.149	0.294		10 Year	4.443		4.288	15.500%		10 Year	4.443		4.443	0.000	
30 Year	4.970		4.149	0.821		30 Year	4.970		4.288	68.200%		30 Year	4.970		4.443	0.527	
Maturity	Yields		30 YEARS														
1 Month	3.681		4.970	1.289													
3 Month	3.677		4.970	1.293													
6 Month	3.748		4.970	1.222													
1 Year	3.778		4.970	1.192													
2 Year	4.010		4.970	0.960													
3 Year	4.057		4.970	0.913													
5 Year	4.149		4.970	0.821													
7 Year	4.288		4.970	0.682													
10 Year	4.443		4.970	0.527													
30 Year	4.970		4.970	0.000													