

Maturity	Yields	XX		X		X		X
			1 Month		3 Months		6 Months	
1 Month	0.180%		0.180%	0.000%	0.528%	-0.348%	1.068%	-0.888%
3 Month	0.528%		0.180%	0.348%	0.528%	0.000%	1.068%	-0.540%
6 Month	1.068%		0.180%	0.888%	0.528%	0.540%	1.068%	0.000%
1 Year	1.694%		0.180%	1.514%	0.528%	1.166%	1.068%	0.626%
2 Year	2.462%		0.180%	2.282%	0.528%	1.934%	1.068%	1.394%
3 Year	2.637%		0.180%	2.457%	0.528%	2.109%	1.068%	1.569%
5 Year	2.565%		0.180%	2.385%	0.528%	2.037%	1.068%	1.497%
7 Year	2.507%		0.180%	2.327%	0.528%	1.979%	1.068%	1.439%
10 Year	2.390%		0.180%	2.210%	0.528%	1.862%	1.068%	1.322%
20 Year	2.593%		0.180%	2.413%	0.528%	2.065%	1.068%	1.525%
30 Year	2.435%		0.180%	2.255%	0.528%	1.907%	1.068%	1.367%
Maturity	Yields		1 YEAR		2 YEAR		3 YEAR	X
1 Month	0.180%		1.694%	-1.514%	2.462%	-2.282%	2.637%	-2.457%
3 Month	0.528%		1.694%	-1.166%	2.462%	-1.934%	2.637%	-2.109%
6 Month	1.068%		1.694%	-0.626%	2.462%	-1.394%	2.637%	-1.569%
1 Year	1.694%		1.694%	0.000%	2.462%	-0.768%	2.637%	-0.943%
2 Year	2.462%		1.694%	0.768%	2.462%	0.000%	2.637%	-0.175%
3 Year	2.637%		1.694%	0.943%	2.462%	0.175%	2.637%	0.000%
5 Year	2.565%		1.694%	0.871%	2.462%	0.103%	2.637%	-0.072%
7 Year	2.507%		1.694%	0.813%	2.462%	0.045%	2.637%	-0.130%
10 Year	2.390%		1.694%	0.696%	2.462%	-0.072%	2.637%	-0.247%
20 Year	2.593%		1.694%	0.899%	2.462%	0.131%	2.637%	-0.044%
30 Year	2.435%		1.694%	0.741%	2.462%	-0.027%	2.637%	-0.202%
Maturity	Yields		5 YEAR		7 YEAR		10 YEAR	X
1 Month	0.180%		2.565%	-2.385%	2.507%	-2.327%	2.390%	-2.210%
3 Month	0.528%		2.565%	-2.037%	2.507%	-1.979%	2.390%	-1.862%
6 Month	1.068%		2.565%	-1.497%	2.507%	-1.439%	2.390%	-1.322%
1 Year	1.694%		2.565%	-0.871%	2.507%	-0.813%	2.390%	-0.696%
2 Year	2.462%		2.565%	-0.103%	2.507%	-0.045%	2.390%	0.072%
3 Year	2.637%		2.565%	0.072%	2.507%	0.130%	2.390%	0.247%
5 Year	2.565%		2.565%	0.000%	2.507%	0.058%	2.390%	0.175%
7 Year	2.507%		2.565%	-0.058%	2.507%	0.000%	2.390%	0.117%
10 Year	2.390%		2.565%	-0.175%	2.507%	-0.117%	2.390%	0.000%
20 Year	2.593%		2.565%	0.028%	2.507%	0.086%	2.390%	0.203%
30 Year	2.435%		2.565%	-0.130%	2.507%	-0.072%	2.390%	0.045%
Maturity	Yields		20 YEAR		30 YEARS			
1 Month	0.180%		2.593%	-2.413%	2.435%	-2.255%		
3 Month	0.528%		2.593%	-2.065%	2.435%	-1.907%		
6 Month	1.068%		2.593%	-1.525%	2.435%	-1.367%		
1 Year	1.694%		2.593%	-0.899%	2.435%	-0.741%		
2 Year	2.462%		2.593%	-0.131%	2.435%	0.027%		
3 Year	2.637%		2.593%	0.044%	2.435%	0.202%		
5 Year	2.565%		2.593%	-0.028%	2.435%	0.130%		
7 Year	2.507%		2.593%	-0.086%	2.435%	0.072%		
10 Year	2.390%		2.593%	-0.203%	2.435%	-0.045%		
20 Year	2.593%		2.593%	0.000%	2.435%	0.158%		
30 Year	2.435%		2.593%	-0.158%	2.435%	0.000%		