Maturity	Yields	X				Maturity	Yields	X				Maturity	Yields	X			
Maturity	Yields		1 Month			Maturity	Yields		3 Months			Maturity	Yields		6 Months		
1 Month	5.345		5.345	0.000		1 Month	5.345		5.359	0.014		1 Month	5.345		5.309	-0.036	
3 Month	5.359		5.345	0.014		3 Month	5.359		5.359	0.000		3 Month	5.359		5.309	-0.050	
6 Month	5.309		5.345	-0.036		6 Month	5.309		5.359	-0.050		6 Month	5.309		5.309	0.000	
1 Year	5.114		5.345	-0.231		1 Year	5.114		5.359	-0.245		1 Year	5.114		5.309	-0.195	
2 Year	4.756		5.345	-0.589		2 Year	4.756		5.359	-0.603		2 Year	4.756		5.309	-0.553	
3 Year	4.550		5.345	-0.795		3 Year	4.550		5.359	-0.809		3 Year	4.550		5.309	-0.759	
5 Year	4.378		5.345	-0.967		5 Year	4.378		5.359	-0.981		5 Year	4.378		5.309	-0.931	
7 Year	4.381		5.345	-0.964		7 Year	4.381		5.359	-0.978		7 Year	4.381		5.309	-0.928	
10 Year	4.401		5.345	-0.944		10 Year	4.401		5.359	-0.958		10 Year	4.401		5.309	-0.908	
30 Year	4.567		5.345	-0.778		30 Year	4.567		5.359	-0.792		30 Year	4.567		5.309	-0.742	
Maturity	Yields		1 YEAR			Maturity	Yields		2 YEAR			Maturity	Yields		3 YEAR		
1 Month	5.345		5.114	-0.231		1 Month	5.345		4.756	-58.900%		1 Month	5.345		4.550	-0.795	
3 Month	5.359		5.114	-0.245		3 Month	5.359		4.756	-60.300%		3 Month	5.359		4.550	-0.809	
6 Month	5.309		5.114	-0.195		6 Month	5.309		4.756	-55.300%		6 Month	5.309		4.550	-0.759	
1 Year	5.114		5.114	0.000		1 Year	5.114		4.756	-35.800%		1 Year	5.114		4.550	-0.564	
2 Year	4.756		5.114	-0.358		2 Year	4.756		4.756	0.000%		2 Year	4.756		4.550	-0.206	
3 Year	4.550		5.114	-0.564		3 Year	4.550		4.756	-20.600%		3 Year	4.550		4.550	0.000	
5 Year	4.378		5.114	-0.736		5 Year	4.378		4.756	-37.800%		5 Year	4.378		4.550	-0.172	
7 Year	4.381		5.114	-0.733		7 Year	4.381		4.756	-37.500%		7 Year	4.381		4.550	-0.169	
10 Year	4.401		5.114	-0.713		10 Year	4.401		4.756	-35.500%		10 Year	4.401		4.550	-0.149	
30 Year	4.567		5.114	-0.547		30 Year	4.567		4.756	-18.900%		30 Year	4.567		4.550	0.017	
Maturity	Yields		5 YEAR			Maturity	Yields		7 YEAR			Maturity	Yields		10 YEAR		
1 Month	5.345		4.378	-0.967		1 Month	5.345		4.381	-96.400%		1 Month	5.345		4.401	-0.944	
3 Month	5.359		4.378	-0.981		3 Month	5.359		4.381	-97.800%		3 Month	5.359		4.401	-0.958	
6 Month	5.309		4.378	-0.931		6 Month	5.309		4.381	-92.800%		6 Month	5.309		4.401	-0.908	
1 Year	5.114		4.378	-0.736		1 Year	5.114		4.381	-73.300%		1 Year	5.114		4.401	-0.713	
2 Year	4.756		4.378	-0.378		2 Year	4.756		4.381	-37.500%		2 Year	4.756		4.401	-0.355	
3 Year	4.550		4.378	-0.172		3 Year	4.550		4.381	-16.900%		3 Year	4.550		4.401	-0.149	
5 Year	4.378		4.378	0.000		5 Year	4.378		4.381	0.300%		5 Year	4.378		4.401	0.023	
7 Year	4.381		4.378	0.003		7 Year	4.381		4.381	0.000%		7 Year	4.381		4.401	0.020	
10 Year	4.401		4.378	0.023		10 Year	4.401		4.381	2.000%		10 Year	4.401		4.401	0.000	
30 Year	4.567		4.378	0.189		30 Year	4.567		4.381	18.600%		30 Year	4.567		4.401	0.166	
Maturity	Yields		30 YEARS														
1 Month	5.345		4.567	-0.778													
3 Month	5.359		4.567	-0.792													
6 Month	5.309		4.567	-0.742													
1 Year	5.114		4.567	-0.547													
2 Year	4.756		4.567	-0.189													
3 Year	4.550		4.567	0.017													
5 Year	4.378		4.567	0.189													
7 Year	4.381		4.567	0.186													
10 Year	4.401		4.567	0.166													
30 Year	4.567		4.567	0.000													