Maturity	Yields	X				Maturity	Yields	X				Maturity	Yields	X			
Maturity	**Yields**		**1 Month**			**Maturity**	**Yields**		**3 Months**			**Maturity**	**Yields**		**6 Months**		
1 Month	4.767		5.345	-0.578		**1 Month**	4.767		4.597	-0.170		**1 Month**	4.767		4.386	-0.381	
3 Month	4.597		5.334	-0.737		**3 Month**	4.597		4.597	0.000		**3 Month**	4.597		4.386	-0.211	
6 Month	4.386		5.182	-0.796		**6 Month**	4.386		4.597	-0.211		**6 Month**	4.386		4.386	0.000	
1 Year	3.930		4.869	-0.939		**1 Year**	3.930		4.597	-0.667		**1 Year**	3.930		4.386	-0.456	
2 Year	3.567		4.464	-0.897		**2 Year**	3.567		4.597	-1.030		**2 Year**	3.567		4.386	-0.819	
3 Year	3.484		4.231	-0.747		**3 Year**	3.484		4.597	-1.113		**3 Year**	3.484		4.386	-0.902	
5 Year	3.509		4.106	-0.597		**5 Year**	3.509		4.597	-1.088		**5 Year**	3.509		4.386	-0.877	
7 Year	3.612		4.129	-0.517		**7 Year**	3.612		4.597	-0.985		**7 Year**	3.612		4.386	-0.774	
10 Year	3.754		4.187	-0.433		**10 Year**	3.754		4.597	-0.843		**10 Year**	3.754		4.386	-0.632	
30 Year	4.106		4.397	-0.291		**30 Year**	4.106		4.597	-0.491		**30 Year**	4.106		4.386	-0.280	
Maturity	**Yields**		**1 YEAR**			**Maturity**	**Yields**		**2 YEAR**			**Maturity**	**Yields**		**3 YEAR**		
1 Month	4.767		3.930	-0.837		**1 Month**	4.767		3.567	-120.000%		**1 Month**	4.767		3.484	-1.283	
3 Month	4.597		3.930	-0.667		**3 Month**	4.597		3.567	-103.000%		**3 Month**	4.597		3.484	-1.113	
6 Month	4.386		3.930	-0.456		**6 Month**	4.386		3.567	-81.900%		**6 Month**	4.386		3.484	-0.902	
1 Year	3.930		3.930	0.000		**1 Year**	3.930		3.567	-36.300%		**1 Year**	3.930		3.484	-0.446	
2 Year	3.567		3.930	-0.363		**2 Year**	3.567		3.567	0.000%		**2 Year**	3.567		3.484	-0.083	
3 Year	3.484		3.930	-0.446		**3 Year**	3.484		3.567	-8.300%		**3 Year**	3.484		3.484	0.000	
5 Year	3.509		3.930	-0.421		**5 Year**	3.509		3.567	-5.800%		**5 Year**	3.509		3.484	0.025	
7 Year	3.612		3.930	-0.318		**7 Year**	3.612		3.567	4.500%		**7 Year**	3.612		3.484	0.128	
10 Year	3.754		3.930	-0.176		**10 Year**	3.754		3.567	18.700%		**10 Year**	3.754		3.484	0.270	
30 Year	4.106		3.930	0.176		**30 Year**	4.106		3.567	53.900%		**30 Year**	4.106		3.484	0.622	
Maturity	**Yields**		**5 YEAR**			**Maturity**	**Yields**		**7 YEAR**			**Maturity**	**Yields**		**10 YEAR**		
1 Month	4.767		3.509	-1.258		**1 Month**	4.767		3.612	-115.500%		**1 Month**	4.767		3.754	-1.013	
3 Month	4.597		3.509	-1.088		**3 Month**	4.597		3.612	-98.500%		**3 Month**	4.597		3.754	-0.843	
6 Month	4.386		3.509	-0.877		**6 Month**	4.386		3.612	-77.400%		**6 Month**	4.386		3.754	-0.632	
1 Year	3.930		3.509	-0.421		**1 Year**	3.930		3.612	-31.800%		**1 Year**	3.930		3.754	-0.176	
2 Year	3.567		3.509	-0.058		**2 Year**	3.567		3.612	4.500%		**2 Year**	3.567		3.754	0.187	
3 Year	3.484		3.509	0.025		**3 Year**	3.484		3.612	12.800%		**3 Year**	3.484		3.754	0.270	
5 Year	3.509		3.509	0.000		**5 Year**	3.509		3.612	10.300%		**5 Year**	3.509		3.754	0.245	
7 Year	3.612		3.509	0.103		**7 Year**	3.612		3.612	0.000%		**7 Year**	3.612		3.754	0.142	
10 Year	3.754		3.509	0.245		**10 Year**	3.754		3.612	14.200%		**10 Year**	3.754		3.754	0.000	
30 Year	4.106		3.509	0.597		**30 Year**	4.106		3.612	49.400%		**30 Year**	4.106		3.754	0.352	
Maturity	**Yields**		**30 YEARS**														
1 Month	4.767		4.106	-0.661													
3 Month	4.597		4.106	-0.491													
6 Month	4.386		4.106	-0.280													
1 Year	3.930		4.106	0.176													
2 Year	3.567		4.106	0.539													
3 Year	3.484		4.106	0.622													
5 Year	3.509		4.106	0.597													
7 Year	3.612		4.106	0.494													
10 Year	3.754		4.106	0.352													
30 Year	4.106		4.106	0.000													