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		4.633	-0.134		**1 Month**	4.767		4.454	-0.313	
3 Month	4.633		5.334	-0.701		**3 Month**	4.633		4.633	0.000		**3 Month**	4.633		4.454	-0.179	
6 Month	4.454		5.182	-0.728		**6 Month**	4.454		4.633	-0.179		**6 Month**	4.454		4.454	0.000	
1 Year	4.196		4.869	-0.673		**1 Year**	4.196		4.633	-0.437		**1 Year**	4.196		4.454	-0.258	
2 Year	3.965		4.464	-0.499		**2 Year**	3.965		4.633	-0.668		**2 Year**	3.965		4.454	-0.489	
3 Year	3.869		4.231	-0.362		**3 Year**	3.869		4.633	-0.764		**3 Year**	3.869		4.454	-0.585	
5 Year	3.887		4.106	-0.219		**5 Year**	3.887		4.633	-0.746		**5 Year**	3.887		4.454	-0.567	
7 Year	3.978		4.129	-0.151		**7 Year**	3.978		4.633	-0.655		**7 Year**	3.978		4.454	-0.476	
10 Year	4.082		4.187	-0.105		**10 Year**	4.082		4.633	-0.551		**10 Year**	4.082		4.454	-0.372	
30 Year	4.399		4.397	0.002		**30 Year**	4.399		4.633	-0.234		**30 Year**	4.399		4.454	-0.055	
Maturity	**Yields**		**1 YEAR**			**Maturity**	**Yields**		**2 YEAR**			**Maturity**	**Yields**		**3 YEAR**		
1 Month	4.767		4.196	-0.571		**1 Month**	4.767		3.965	-80.200%		**1 Month**	4.767		3.869	-0.898	
3 Month	4.633		4.196	-0.437		**3 Month**	4.633		3.965	-66.800%		**3 Month**	4.633		3.869	-0.764	
6 Month	4.454		4.196	-0.258		**6 Month**	4.454		3.965	-48.900%		**6 Month**	4.454		3.869	-0.585	
1 Year	4.196		4.196	0.000		**1 Year**	4.196		3.965	-23.100%		**1 Year**	4.196		3.869	-0.327	
2 Year	3.965		4.196	-0.231		**2 Year**	3.965		3.965	0.000%		**2 Year**	3.965		3.869	-0.096	
3 Year	3.869		4.196	-0.327		**3 Year**	3.869		3.965	-9.600%		**3 Year**	3.869		3.869	0.000	
5 Year	3.887		4.196	-0.309		**5 Year**	3.887		3.965	-7.800%		**5 Year**	3.887		3.869	0.018	
7 Year	3.978		4.196	-0.218		**7 Year**	3.978		3.965	1.300%		**7 Year**	3.978		3.869	0.109	
10 Year	4.082		4.196	-0.114		**10 Year**	4.082		3.965	11.700%		**10 Year**	4.082		3.869	0.213	
30 Year	4.399		4.196	0.203		**30 Year**	4.399		3.965	43.400%		**30 Year**	4.399		3.869	0.530	
Maturity	**Yields**		**5 YEAR**			**Maturity**	**Yields**		**7 YEAR**			**Maturity**	**Yields**		**10 YEAR**		
1 Month	4.767		3.887	-0.880		**1 Month**	4.767		3.978	-78.900%		**1 Month**	4.767		4.082	-0.685	
3 Month	4.633		3.887	-0.746		**3 Month**	4.633		3.978	-65.500%		**3 Month**	4.633		4.082	-0.551	
6 Month	4.454		3.887	-0.567		**6 Month**	4.454		3.978	-47.600%		**6 Month**	4.454		4.082	-0.372	
1 Year	4.196		3.887	-0.309		**1 Year**	4.196		3.978	-21.800%		**1 Year**	4.196		4.082	-0.114	
2 Year	3.965		3.887	-0.078		**2 Year**	3.965		3.978	1.300%		**2 Year**	3.965		4.082	0.117	
3 Year	3.869		3.887	0.018		**3 Year**	3.869		3.978	10.900%		**3 Year**	3.869		4.082	0.213	
5 Year	3.887		3.887	0.000		**5 Year**	3.887		3.978	9.100%		**5 Year**	3.887		4.082	0.195	
7 Year	3.978		3.887	0.091		**7 Year**	3.978		3.978	0.000%		**7 Year**	3.978		4.082	0.104	
10 Year	4.082		3.887	0.195		**10 Year**	4.082		3.978	10.400%		**10 Year**	4.082		4.082	0.000	
30 Year	4.399		3.887	0.512		**30 Year**	4.399		3.978	42.100%		**30 Year**	4.399		4.082	0.317	
Maturity	**Yields**		**30 YEARS**														
1 Month	4.767		4.399	-0.368													
3 Month	4.633		4.399	-0.234													
6 Month	4.454		4.399	-0.055													
1 Year	4.196		4.399	0.203													
2 Year	3.965		4.399	0.434													
3 Year	3.869		4.399	0.530													
5 Year	3.887		4.399	0.512													
7 Year	3.978		4.399	0.421													
10 Year	4.082		4.399	0.317													
30 Year	4.399		4.399	0.000													