Maturity	Yields	X				Maturity	Yields	X				Maturity	Yields	X			
Maturity	Yields		1 Month			Maturity	Yields		3 Months			Maturity	Yields		6 Months		
1 Month	4.645		5.345	-0.700		1 Month	4.645		4.514	-0.131		1 Month	4.645		4.449	-0.196	
3 Month	4.514		5.334	-0.820		3 Month	4.514		4.514	0.000		3 Month	4.514		4.449	-0.065	
6 Month	4.449		5.182	-0.733		6 Month	4.449		4.514	-0.065		6 Month	4.449		4.449	0.000	
1 Year	4.278		4.869	-0.591		1 Year	4.278		4.514	-0.236		1 Year	4.278		4.449	-0.171	
2 Year	4.224		4.464	-0.240		2 Year	4.224		4.514	-0.290		2 Year	4.224		4.449	-0.225	
3 Year	4.192		4.231	-0.039		3 Year	4.192		4.514	-0.322		3 Year	4.192		4.449	-0.257	
5 Year	4.226		4.106	0.120		5 Year	4.226		4.514	-0.288		5 Year	4.226		4.449	-0.223	
7 Year	4.315		4.129	0.186		7 Year	4.315		4.514	-0.199		7 Year	4.315		4.449	-0.134	
10 Year	4.397		4.187	0.210		10 Year	4.397		4.514	-0.117		10 Year	4.397		4.449	-0.052	
30 Year	4.585		4.397	0.188		30 Year	4.585		4.514	0.071		30 Year	4.585		4.449	0.136	
Maturity	Yields		1 YEAR			Maturity	Yields		2 YEAR			Maturity	Yields		3 YEAR		
1 Month	4.645		4.278	-0.367		1 Month	4.645		4.224	-42.100%		1 Month	4.645		4.192	-0.453	
3 Month	4.514		4.278	-0.236		3 Month	4.514		4.224	-29.000%		3 Month	4.514		4.192	-0.322	
6 Month	4.449		4.278	-0.171		6 Month	4.449		4.224	-22.500%		6 Month	4.449		4.192	-0.257	
1 Year	4.278		4.278	0.000		1 Year	4.278		4.224	-5.400%		1 Year	4.278		4.192	-0.086	
2 Year	4.224		4.278	-0.054		2 Year	4.224		4.224	0.000%		2 Year	4.224		4.192	-0.032	
3 Year	4.192		4.278	-0.086		3 Year	4.192		4.224	-3.200%		3 Year	4.192		4.192	0.000	
5 Year	4.226		4.278	-0.052		5 Year	4.226		4.224	0.200%		5 Year	4.226		4.192	0.034	
7 Year	4.315		4.278	0.037		7 Year	4.315		4.224	9.100%		7 Year	4.315		4.192	0.123	
10 Year	4.397		4.278	0.119		10 Year	4.397		4.224	17.300%		10 Year	4.397		4.192	0.205	
30 Year	4.585		4.278	0.307		30 Year	4.585		4.224	36.100%		30 Year	4.585		4.192	0.393	
Maturity	Yields		5 YEAR			Maturity	Yields		7 YEAR			Maturity	Yields		10 YEAR		
1 Month	4.645		4.226	-0.419		1 Month	4.645		4.315	-33.000%		1 Month	4.645		4.397	-0.248	
3 Month	4.514		4.226	-0.288		3 Month	4.514		4.315	-19.900%		3 Month	4.514		4.397	-0.117	
6 Month	4.449		4.226	-0.223		6 Month	4.449		4.315	-13.400%		6 Month	4.449		4.397	-0.052	
1 Year	4.278		4.226	-0.052		1 Year	4.278		4.315	3.700%		1 Year	4.278		4.397	0.119	
2 Year	4.224		4.226	0.002		2 Year	4.224		4.315	9.100%		2 Year	4.224		4.397	0.173	
3 Year	4.192		4.226	0.034		3 Year	4.192		4.315	12.300%		3 Year	4.192		4.397	0.205	
5 Year	4.226		4.226	0.000		5 Year	4.226		4.315	8.900%		5 Year	4.226		4.397	0.171	
7 Year	4.315		4.226	0.089		7 Year	4.315		4.315	0.000%		7 Year	4.315		4.397	0.082	
10 Year	4.397		4.226	0.171		10 Year	4.397		4.315	8.200%		10 Year	4.397		4.397	0.000	
30 Year	4.585		4.226	0.359		30 Year	4.585		4.315	27.000%		30 Year	4.585		4.397	0.188	
Maturity	Yields		30 YEARS														
1 Month	4.645		4.585	-0.060													
3 Month	4.514		4.585	0.071													
6 Month	4.449		4.585	0.136													
1 Year	4.278		4.585	0.307													
2 Year	4.224		4.585	0.361													
3 Year	4.192		4.585	0.393													
5 Year	4.226		4.585	0.359													
7 Year	4.315		4.585	0.270													
10 Year	4.397		4.585	0.188													
30 Year	4.585		4.585	0.000													