

Maturity	Yields	X				Maturity	Yields	X				Maturity	Yields	X			
Maturity	Yields		1 Month			Maturity	Yields		3 Months			Maturity	Yields		6 Months		
1 Month	4.298		5.345	-1.047		1 Month	4.298		4.302	0.004		1 Month	4.298		4.248	-0.050	
3 Month	4.302		5.334	-1.032		3 Month	4.302		4.302	0.000		3 Month	4.302		4.248	-0.054	
6 Month	4.248		5.182	-0.934		6 Month	4.248		4.302	-0.054		6 Month	4.248		4.248	0.000	
1 Year	4.045		4.869	-0.824		1 Year	4.045		4.302	-0.257		1 Year	4.045		4.248	-0.203	
2 Year	4.002		4.464	-0.462		2 Year	4.002		4.302	-0.300		2 Year	4.002		4.248	-0.246	
3 Year	4.011		4.231	-0.220		3 Year	4.011		4.302	-0.291		3 Year	4.011		4.248	-0.237	
5 Year	4.086		4.106	-0.020		5 Year	4.086		4.302	-0.216		5 Year	4.086		4.248	-0.162	
7 Year	4.194		4.129	0.065		7 Year	4.194		4.302	-0.108		7 Year	4.194		4.248	-0.054	
10 Year	4.301		4.187	0.114		10 Year	4.301		4.302	-0.001		10 Year	4.301		4.248	0.053	
30 Year	4.600		4.397	0.203		30 Year	4.600		4.302	0.298		30 Year	4.600		4.248	0.352	
Maturity	Yields		1 YEAR			Maturity	Yields		2 YEAR			Maturity	Yields		3 YEAR		
1 Month	4.298		4.045	-0.253		1 Month	4.298		4.002	-29.600%		1 Month	4.298		4.011	-0.287	
3 Month	4.302		4.045	-0.257		3 Month	4.302		4.002	-30.000%		3 Month	4.302		4.011	-0.291	
6 Month	4.248		4.045	-0.203		6 Month	4.248		4.002	-24.600%		6 Month	4.248		4.011	-0.237	
1 Year	4.045		4.045	0.000		1 Year	4.045		4.002	-4.300%		1 Year	4.045		4.011	-0.034	
2 Year	4.002		4.045	-0.043		2 Year	4.002		4.002	0.000%		2 Year	4.002		4.011	0.009	
3 Year	4.011		4.045	-0.034		3 Year	4.011		4.002	0.900%		3 Year	4.011		4.011	0.000	
5 Year	4.086		4.045	0.041		5 Year	4.086		4.002	8.400%		5 Year	4.086		4.011	0.075	
7 Year	4.194		4.045	0.149		7 Year	4.194		4.002	19.200%		7 Year	4.194		4.011	0.183	
10 Year	4.301		4.045	0.256		10 Year	4.301		4.002	29.900%		10 Year	4.301		4.011	0.290	
30 Year	4.600		4.045	0.555		30 Year	4.600		4.002	59.800%		30 Year	4.600		4.011	0.589	
Maturity	Yields		5 YEAR			Maturity	Yields		7 YEAR			Maturity	Yields		10 YEAR		
1 Month	4.298		4.086	-0.212		1 Month	4.298		4.194	-10.400%		1 Month	4.298		4.301	0.003	
3 Month	4.302		4.086	-0.216		3 Month	4.302		4.194	-10.800%		3 Month	4.302		4.301	-0.001	
6 Month	4.248		4.086	-0.162		6 Month	4.248		4.194	-5.400%		6 Month	4.248		4.301	0.053	
1 Year	4.045		4.086	0.041		1 Year	4.045		4.194	14.900%		1 Year	4.045		4.301	0.256	
2 Year	4.002		4.086	0.084		2 Year	4.002		4.194	19.200%		2 Year	4.002		4.301	0.299	
3 Year	4.011		4.086	0.075		3 Year	4.011		4.194	18.300%		3 Year	4.011		4.301	0.290	
5 Year	4.086		4.086	0.000		5 Year	4.086		4.194	10.800%		5 Year	4.086		4.301	0.215	
7 Year	4.194		4.086	0.108		7 Year	4.194		4.194	0.000%		7 Year	4.194		4.301	0.107	
10 Year	4.301		4.086	0.215		10 Year	4.301		4.194	10.700%		10 Year	4.301		4.301	0.000	
30 Year	4.600		4.086	0.514		30 Year	4.600		4.194	40.600%		30 Year	4.600		4.301	0.299	
Maturity	Yields		30 YEARS														
1 Month	4.298		4.600	0.302													
3 Month	4.302		4.600	0.298													
6 Month	4.248		4.600	0.352													
1 Year	4.045		4.600	0.555													
2 Year	4.002		4.600	0.598													
3 Year	4.011		4.600	0.589													
5 Year	4.086		4.600	0.514													
7 Year	4.194		4.600	0.406													
10 Year	4.301		4.600	0.299													
30 Year	4.600		4.600	0.000													