

Maturity	Yields	X				Maturity	Yields	X				Maturity	Yields	X			
Maturity	Yields		1 Month			Maturity	Yields		3 Months			Maturity	Yields		6 Months		
1 Month	4.308		5.345	-1.037		1 Month	4.308		4.322	0.014		1 Month	4.308		4.200	-0.108	
3 Month	4.322		5.334	-1.012		3 Month	4.322		4.322	0.000		3 Month	4.322		4.200	-0.122	
6 Month	4.200		5.182	-0.982		6 Month	4.200		4.322	-0.122		6 Month	4.200		4.200	0.000	
1 Year	4.052		4.869	-0.817		1 Year	4.052		4.322	-0.270		1 Year	4.052		4.200	-0.148	
2 Year	3.945		4.464	-0.519		2 Year	3.945		4.322	-0.377		2 Year	3.945		4.200	-0.255	
3 Year	3.988		4.231	-0.243		3 Year	3.988		4.322	-0.334		3 Year	3.988		4.200	-0.212	
5 Year	4.130		4.106	0.024		5 Year	4.130		4.322	-0.192		5 Year	4.130		4.200	-0.070	
7 Year	4.320		4.129	0.191		7 Year	4.320		4.322	-0.002		7 Year	4.320		4.200	0.120	
10 Year	4.482		4.187	0.295		10 Year	4.482		4.322	0.160		10 Year	4.482		4.200	0.282	
30 Year	4.891		4.397	0.494		30 Year	4.891		4.322	0.569		30 Year	4.891		4.200	0.691	
Maturity	Yields		1 YEAR			Maturity	Yields		2 YEAR			Maturity	Yields		3 YEAR		
1 Month	4.308		4.052	-0.256		1 Month	4.308		3.945	-36.300%		1 Month	4.308		3.988	-0.320	
3 Month	4.322		4.052	-0.270		3 Month	4.322		3.945	-37.700%		3 Month	4.322		3.988	-0.334	
6 Month	4.200		4.052	-0.148		6 Month	4.200		3.945	-25.500%		6 Month	4.200		3.988	-0.212	
1 Year	4.052		4.052	0.000		1 Year	4.052		3.945	-10.700%		1 Year	4.052		3.988	-0.064	
2 Year	3.945		4.052	-0.107		2 Year	3.945		3.945	0.000%		2 Year	3.945		3.988	0.043	
3 Year	3.988		4.052	-0.064		3 Year	3.988		3.945	4.300%		3 Year	3.988		3.988	0.000	
5 Year	4.130		4.052	0.078		5 Year	4.130		3.945	18.500%		5 Year	4.130		3.988	0.142	
7 Year	4.320		4.052	0.268		7 Year	4.320		3.945	37.500%		7 Year	4.320		3.988	0.332	
10 Year	4.482		4.052	0.430		10 Year	4.482		3.945	53.700%		10 Year	4.482		3.988	0.494	
30 Year	4.891		4.052	0.839		30 Year	4.891		3.945	94.600%		30 Year	4.891		3.988	0.903	
Maturity	Yields		5 YEAR			Maturity	Yields		7 YEAR			Maturity	Yields		10 YEAR		
1 Month	4.308		4.130	-0.178		1 Month	4.308		4.320	1.200%		1 Month	4.308		4.482	0.174	
3 Month	4.322		4.130	-0.192		3 Month	4.322		4.320	-0.200%		3 Month	4.322		4.482	0.160	
6 Month	4.200		4.130	-0.070		6 Month	4.200		4.320	12.000%		6 Month	4.200		4.482	0.282	
1 Year	4.052		4.130	0.078		1 Year	4.052		4.320	26.800%		1 Year	4.052		4.482	0.430	
2 Year	3.945		4.130	0.185		2 Year	3.945		4.320	37.500%		2 Year	3.945		4.482	0.537	
3 Year	3.988		4.130	0.142		3 Year	3.988		4.320	33.200%		3 Year	3.988		4.482	0.494	
5 Year	4.130		4.130	0.000		5 Year	4.130		4.320	19.000%		5 Year	4.130		4.482	0.352	
7 Year	4.320		4.130	0.190		7 Year	4.320		4.320	0.000%		7 Year	4.320		4.482	0.162	
10 Year	4.482		4.130	0.352		10 Year	4.482		4.320	16.200%		10 Year	4.482		4.482	0.000	
30 Year	4.891		4.130	0.761		30 Year	4.891		4.320	57.100%		30 Year	4.891		4.482	0.409	
Maturity	Yields		30 YEARS														
1 Month	4.308		4.891	0.583													
3 Month	4.322		4.891	0.569													
6 Month	4.200		4.891	0.691													
1 Year	4.052		4.891	0.839													
2 Year	3.945		4.891	0.946													
3 Year	3.988		4.891	0.903													
5 Year	4.130		4.891	0.761													
7 Year	4.320		4.891	0.571													
10 Year	4.482		4.891	0.409													
30 Year	4.891		4.891	0.000													