

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	4.312	0.004			1 Month	4.308	4.190	-0.118		
3 Month	4.312	5.334	-1.022			3 Month	4.312	4.312	0.000			3 Month	4.312	4.190	-0.122		
6 Month	4.190	5.182	-0.992			6 Month	4.190	4.312	-0.122			6 Month	4.190	4.190	0.000		
1 Year	3.960	4.869	-0.909			1 Year	3.960	4.312	-0.352			1 Year	3.960	4.190	-0.230		
2 Year	3.760	4.464	-0.704			2 Year	3.760	4.312	-0.552			2 Year	3.760	4.190	-0.430		
3 Year	3.761	4.231	-0.470			3 Year	3.761	4.312	-0.551			3 Year	3.761	4.190	-0.429		
5 Year	3.930	4.106	-0.176			5 Year	3.930	4.312	-0.382			5 Year	3.930	4.190	-0.260		
7 Year	4.134	4.129	0.005			7 Year	4.134	4.312	-0.178			7 Year	4.134	4.190	-0.056		
10 Year	4.355	4.187	0.168			10 Year	4.355	4.312	0.043			10 Year	4.355	4.190	0.165		
30 Year	4.796	4.397	0.399			30 Year	4.796	4.312	0.484			30 Year	4.796	4.190	0.606		
Maturity	Yields	1 YEAR				Maturity	Yields	2 YEAR				Maturity	Yields	3 YEAR			
1 Month	4.308	3.960	-0.348			1 Month	4.308	3.760	-54.800%			1 Month	4.308	3.761	-0.547		
3 Month	4.312	3.960	-0.352			3 Month	4.312	3.760	-55.200%			3 Month	4.312	3.761	-0.551		
6 Month	4.190	3.960	-0.230			6 Month	4.190	3.760	-43.000%			6 Month	4.190	3.761	-0.429		
1 Year	3.960	3.960	0.000			1 Year	3.960	3.760	-20.000%			1 Year	3.960	3.761	-0.199		
2 Year	3.760	3.960	-0.200			2 Year	3.760	3.760	0.000%			2 Year	3.760	3.761	0.001		
3 Year	3.761	3.960	-0.199			3 Year	3.761	3.760	0.100%			3 Year	3.761	3.761	0.000		
5 Year	3.930	3.960	-0.030			5 Year	3.930	3.760	17.000%			5 Year	3.930	3.761	0.169		
7 Year	4.134	3.960	0.174			7 Year	4.134	3.760	37.400%			7 Year	4.134	3.761	0.373		
10 Year	4.355	3.960	0.395			10 Year	4.355	3.760	59.500%			10 Year	4.355	3.761	0.594		
30 Year	4.796	3.960	0.836			30 Year	4.796	3.760	103.600%			30 Year	4.796	3.761	1.035		
Maturity	Yields	5 YEAR				Maturity	Yields	7 YEAR				Maturity	Yields	10 YEAR			
1 Month	4.308	3.930	-0.378			1 Month	4.308	4.134	-17.400%			1 Month	4.308	4.355	0.047		
3 Month	4.312	3.930	-0.382			3 Month	4.312	4.134	-17.800%			3 Month	4.312	4.355	0.043		
6 Month	4.190	3.930	-0.260			6 Month	4.190	4.134	-5.600%			6 Month	4.190	4.355	0.165		
1 Year	3.960	3.930	-0.030			1 Year	3.960	4.134	17.400%			1 Year	3.960	4.355	0.395		
2 Year	3.760	3.930	0.170			2 Year	3.760	4.134	37.400%			2 Year	3.760	4.355	0.595		
3 Year	3.761	3.930	0.169			3 Year	3.761	4.134	37.300%			3 Year	3.761	4.355	0.594		
5 Year	3.930	3.930	0.000			5 Year	3.930	4.134	20.400%			5 Year	3.930	4.355	0.425		
7 Year	4.134	3.930	0.204			7 Year	4.134	4.134	0.000%			7 Year	4.134	4.355	0.221		
10 Year	4.355	3.930	0.425			10 Year	4.355	4.134	22.100%			10 Year	4.355	4.355	0.000		
30 Year	4.796	3.930	0.866			30 Year	4.796	4.134	66.200%			30 Year	4.796	4.355	0.441		
Maturity	Yields	30 YEARS															
1 Month	4.308	4.796	0.488														
3 Month	4.312	4.796	0.484														
6 Month	4.190	4.796	0.606														
1 Year	3.960	4.796	0.836														
2 Year	3.760	4.796	1.036														
3 Year	3.761	4.796	1.035														
5 Year	3.930	4.796	0.866														
7 Year	4.134	4.796	0.662														
10 Year	4.355	4.796	0.441														
30 Year	4.796	4.796	0.000														