

MONTHLY YIELD CURVE

November 30, 2017

Page 2 of 2

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US Treasury Actives Curve Actions 98) Chart Settings Graph Curves

X-Axis Tenor Y-Axis Ask YTM Currency None PCS

Specific 11/01/17 11/30/17 Relative Last 1D 1W Modify Curves & Relative Value

Values and Members Values Members Constituents

I25 Ask YTM		I25 Ask YTM		I25 Ask YTM	
US Treasury Actives Curve		US Treasury Actives Curve		(Change)	
11/30/17		11/01/17		11/30/17-11/01/17	
Tenor	Description	Yield	Description	Yield	Yield
11)	1M GBM Govt	1.124	Same	1.035	8.9
12)	3M GB3 Govt	1.256	Same	1.159	9.7
13)	6M GB6 Govt	1.437	Same	1.286	15.2
14)	1Y GB1 Govt	1.607	Same	1.431	17.6
15)	2Y GT2 Govt	1.782	Same	1.612	17.0
16)	3Y GT3 Govt	1.892	Same	1.734	15.8
17)	5Y GT5 Govt	2.138	Same	2.018	11.9
18)	7Y GT7 Govt	2.307	Same	2.226	8.2
19)	10Y GT10 Govt	2.410	Same	2.372	3.8
20)	30Y GT30 Govt	2.827	Same	2.858	-3.1

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