

MONTHLY YIELD CURVE

October 31, 2018

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Screen Printed

US Treasury Actives Curve		Actions	Chart	Export	Settings	Graph Curves		
X-Axis	Tenor	Y-Axis	Ask YTM	Currency	None	PCS		
Specific	10/01/18	10/31/18	Relative	Last	1D	1W	Modify	Curves & Relative Value
<input checked="" type="radio"/> Values and Members <input type="radio"/> Values <input type="radio"/> Members <input type="radio"/> Constituents								

I25 Ask YTM US Treasury Actives Curve		I25 Ask YTM US Treasury Actives Curve		I25 Ask YTM (Change)	
10/31/18		10/01/18		10/31/18-10/01/18	
Tenor	Description	Yield	Description	Yield	Yield
11)	1MGBM Govt	2.189	Same	2.117	7.2
12)	3MGB3 Govt	2.325	Same	2.194	13.1
13)	6MGB6 Govt	2.489	Same	2.374	11.5
14)	1YGB1 Govt	2.655	Same	2.573	8.1
15)	2YGT2 Govt	2.867	Same	2.819	4.8
16)	3YGT3 Govt	2.925	Same	2.886	3.9
17)	5YGT5 Govt	2.975	Same	2.961	1.4
18)	7YGT7 Govt	3.062	Same	3.035	2.8
19)	10YGT10 Govt	3.144	Same	3.084	6.0
20)	30YGT30 Govt	3.391	Same	3.234	15.7

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