

One Month

t	0
T	0,08333

Term in years	Yield	R(0,Term)	S (years)	R(t,S)	f(t,T,S)
0,02	5,3100	5,3073	0,10	5,3101	5,3183
0,08	5,3200	5,3082	0,17	5,3164	5,3245
0,17	5,3400	5,3164	0,25	5,3145	5,3177
0,25	5,3500	5,3145	0,33	5,2971	5,2933
0,33	5,3441	5,2971	0,42	5,2815	5,2748
0,42	5,3400	5,2815	0,50	5,2651	5,2565
0,50	5,3350	5,2651	0,58	5,2396	5,2282
0,75	5,2909	5,1886	0,83	5,1593	5,1428
1,00	5,2331	5,1008	1,08	5,0874	5,0690

Tree Months

t	0
T	0,25000

Term in years	Yield	R(0,Term)	S (years)	R(t,S)	f(t,T,S)
0,02	5,3100	5,3073	0,27	5,3105	5,2581
0,08	5,3200	5,3082	0,33	5,2971	5,2446
0,17	5,3400	5,3164	0,42	5,2815	5,2318
0,25	5,3500	5,3145	0,50	5,2651	5,2156
0,33	5,3441	5,2971	0,58	5,2396	5,1834
0,42	5,3400	5,2815	0,67	5,2141	5,1539
0,50	5,3350	5,2651	0,75	5,1886	5,1257
0,75	5,2909	5,1886	1,00	5,1008	5,0295
1,00	5,2331	5,1008	1,25	5,0608	4,9974

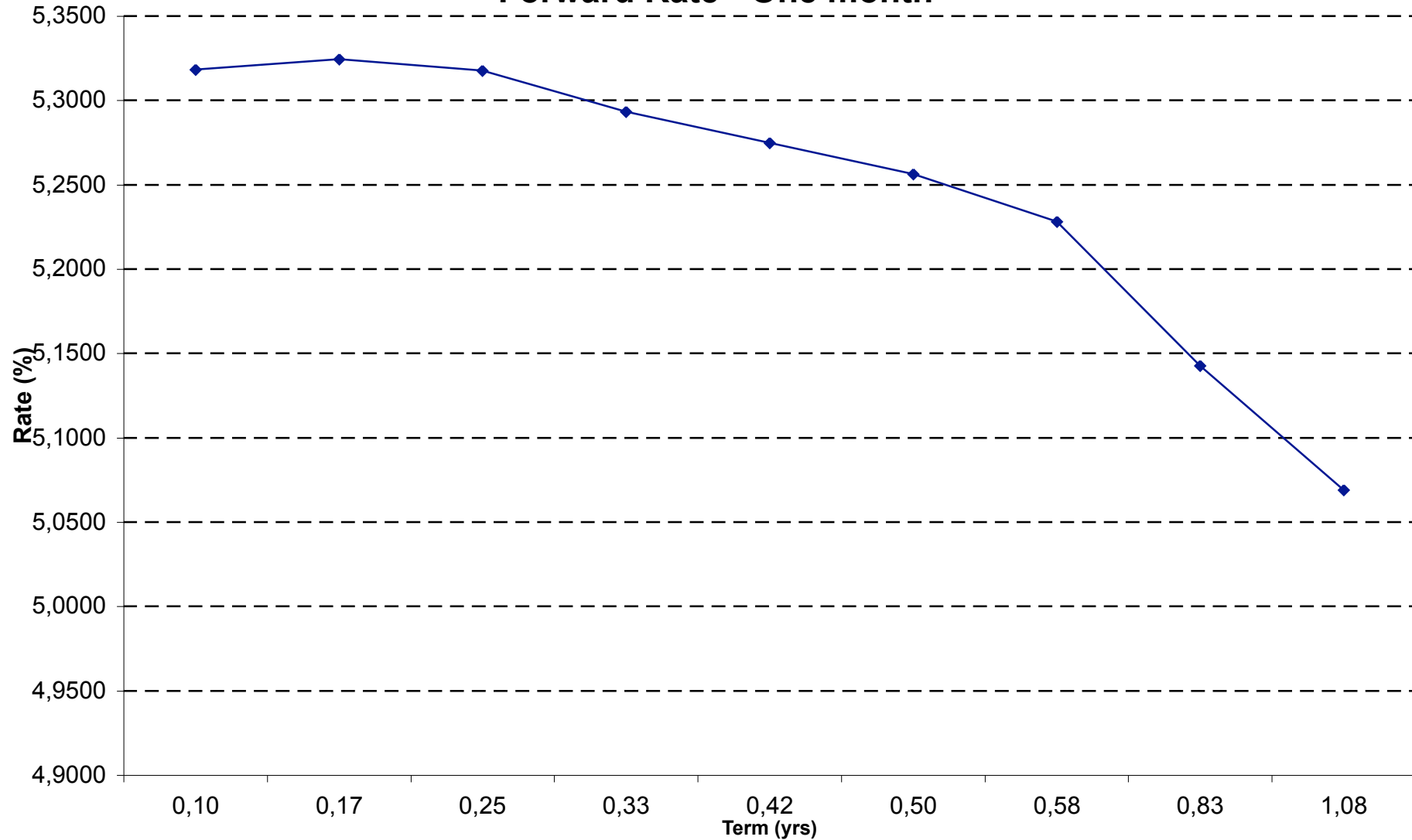
Six Months

t	0
T	0,50000

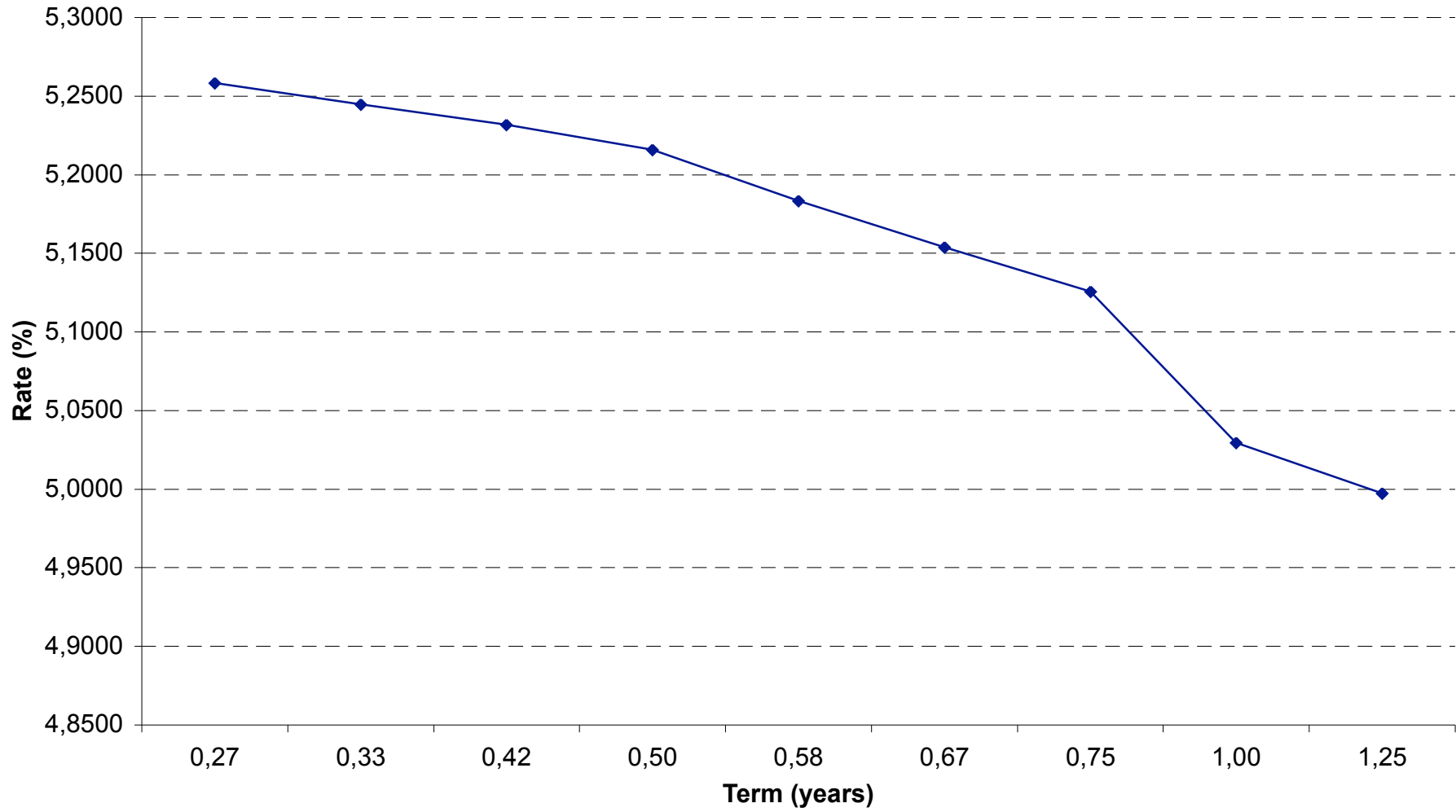
Term in years	Yield	R(0,Term)	S (years)	R(t,S)	f(t,T,S)
0,02	5,3100	5,3073	0,52	5,2592	5,1063
0,08	5,3200	5,3082	0,58	5,2396	5,0867
0,17	5,3400	5,3164	0,67	5,2141	5,0612
0,25	5,3500	5,3145	0,75	5,1886	5,0357
0,33	5,3441	5,2971	0,83	5,1593	5,0007
0,42	5,3400	5,2815	0,92	5,1301	4,9680
0,50	5,3350	5,2651	1,00	5,1008	4,9365
0,75	5,2909	5,1886	1,25	5,0608	4,9246
1,00	5,2331	5,1008	1,50	5,0208	4,8987

Term (yrs)	Yield	Continuously Comp. Rate
0,02	5,3100	5,3073
0,08	5,3200	5,3082
0,17	5,3400	5,3164
0,25	5,3500	5,3145
0,33	5,3441	5,2971
0,42	5,3400	5,2815
0,50	5,3350	5,2651
0,75	5,2909	5,1886
1,00	5,2331	5,1008

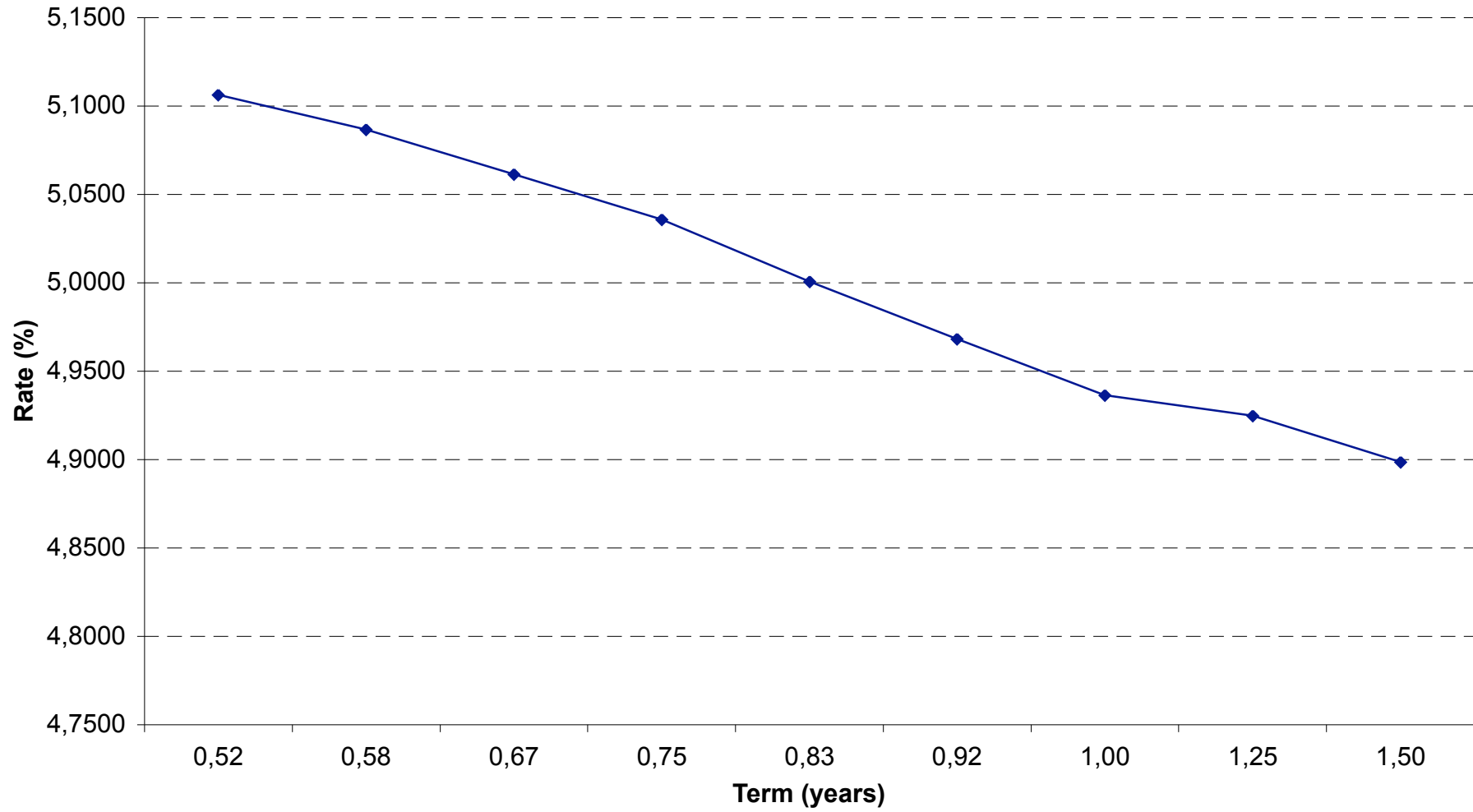
Forward Rate - One month



Forward Rate - Three Months



Forward Rate - Six Months



Continous Compounded Rate

