1 Week MMD AAA GO Forward Rate 10yr Spot

Sell Side/Traders

	bumps				cuts		
Week	1 - 3 bp	4 - 6 bp	>7 bp	Steady	1 - 3 bp	4 - 6 bp	>7 bp
6/22/18	13%	12%	0%	50%	25%	0%	0%
6/15/18	14%	0%	0%	57%	29%	0%	0%
6/8/18	12%	0%	0%	50%	0%	38%	0%
6/1/18	25%	25%	0%	13%	25%	13%	0%

1 Week MMD AAA GO Forward Rate 10yr Spot

Buy Side/PMs

	bumps				cuts		
Week	1 - 3 bp	4 - 6 bp	>7 bp	Steady	1 - 3 bp	4 - 6 bp	>7 bp
6/22/18	20%	0%	40%	40%	0%	0%	0%
6/15/18	43%	0%	0%	43%	14%	0%	0%
6/8/18	38%	0%	0%	50%	0%	12%	0%
6/1/18	33%	33%	0%	0%	34%	0%	0%

1 Week MMD AAA GO Forward Rate 30yr Spot

Sell Side/Traders

Traders	bumps				cuts		
Week	1 - 3 bp	4 - 6 bp	>7 bp	Steady	1 - 3 bp	4 - 6 bp	>7 bp
6/22/18	13%	12%	0%	63%	12%	0%	0%
6/15/18	14%	0%	0%	43%	43%	0%	0%
6/8/18	17%	0%	33%	0%	0%	50%	0%
6/1/18	14%	43%	0%	0%	29%	14%	0%

1 Week MMD AAA GO Forward Rate 30yr Spot

Buy Side/PMs

PMs	bumps				cuts		
Week	1 - 3 bp	4 - 6 bp	>7 bp	Steady	1 - 3 bp	4 - 6 bp	>7 bp
6/22/18	20%	20%	20%	40%	0%	0%	0%
6/15/18	17%	33%	0%	33%	17%	0%	0%
6/8/18	0%	43%	0%	29%	14%	0%	14%
6/1/18	0%	0%	0%	25%	25%	0%	0%