

REC'D S.E.C.
JUN 20 2003
1086



UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D. C. 20549

| |
|---|
| OMB APPROVAL |
| OMB Number: 3235-0327 |
| Expires: July 31, 2004 |
| Estimated average burden hours per response. . . 0.10 |

FORM SE
FORM FOR SUBMISSION OF PAPER FORMAT EXHIBITS
BY ELECTRONIC FILERS

Banc of America Mortgage Securities, Inc.
Exact name of registrant as specified in charter

0001207409
Registrant CIK Number

BK FOR June 20, 2003

Electronic report, schedule or registration statement
of which the documents are a part (give period of report)

333-101500
SEC file number, if available

Name of Person Filing the Document (If other than the Registrant)

SIGNATURES

Filings Made By the Registrant:

The Registrant has duly caused this form to be signed on its behalf by the undersigned, thereunto duly authorized, in the City of Alpharetta, State of Georgia.

Banc of America Mortgage Securities, Inc.
(Registrant)

By: Judy Lowman
Name: Judy Lowman
Title: Vice President

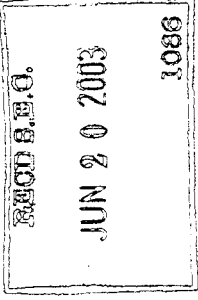
Filings Made by Person Other Than the Registrant:

PROCESSED
JUN 23 2003

After reasonable inquiry and to the best of my knowledge and belief, I certify on THOMSON FINANCIAL, 2003, that the information set forth in this statement is true and complete.

By: _____
(Name)

(Title)

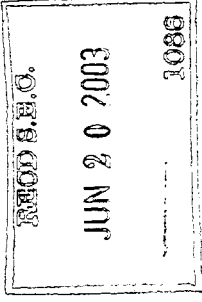


B03F_FINAL - Price/Yield - 1A1

Balance \$238,032,000.00 Delay 24
 Initial Coupon 2.969 Dated 6/1/2003
 Settle 6/24/2003 First Payment 7/25/2003

| Price | 10 CPR To Roll | 20 CPR To Roll | 25 CPR To Roll | 30 CPR To Roll | 40 CPR To Roll | 50 CPR To Roll | 60 CPR To Roll | 70 CPR To Roll | 80 CPR To Roll |
|------------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|
| 100-12.00 | 2.742 | 2.701 | 2.678 | 2.651 | 2.588 | 2.507 | 2.402 | 2.261 | 2.054 |
| 100-14.00 | 2.716 | 2.670 | 2.644 | 2.614 | 2.544 | 2.455 | 2.339 | 2.182 | 1.953 |
| 100-16.00 | 2.689 | 2.639 | 2.610 | 2.578 | 2.501 | 2.403 | 2.276 | 2.104 | 1.852 |
| 100-18.00 | 2.662 | 2.608 | 2.577 | 2.541 | 2.458 | 2.351 | 2.212 | 2.025 | 1.751 |
| 100-20.00 | 2.636 | 2.577 | 2.543 | 2.505 | 2.415 | 2.300 | 2.149 | 1.947 | 1.650 |
| 100-22.00 | 2.609 | 2.547 | 2.510 | 2.469 | 2.372 | 2.248 | 2.086 | 1.869 | 1.550 |
| 100-24.00 | 2.583 | 2.516 | 2.476 | 2.432 | 2.329 | 2.196 | 2.023 | 1.791 | 1.450 |
| 100-26.00 | 2.556 | 2.485 | 2.443 | 2.396 | 2.285 | 2.144 | 1.960 | 1.713 | 1.350 |
| 100-28.00 | 2.530 | 2.454 | 2.409 | 2.360 | 2.242 | 2.093 | 1.898 | 1.635 | 1.250 |
| 100-30.00 | 2.503 | 2.423 | 2.376 | 2.324 | 2.200 | 2.041 | 1.835 | 1.557 | 1.150 |
| 101-00.00 | 2.477 | 2.392 | 2.343 | 2.287 | 2.157 | 1.990 | 1.772 | 1.480 | 1.050 |
| 101-02.00 | 2.451 | 2.362 | 2.309 | 2.251 | 2.114 | 1.938 | 1.710 | 1.402 | 0.951 |
| 101-04.00 | 2.424 | 2.331 | 2.276 | 2.215 | 2.071 | 1.887 | 1.647 | 1.325 | 0.852 |
| 101-06.00 | 2.398 | 2.300 | 2.243 | 2.179 | 2.028 | 1.836 | 1.585 | 1.248 | 0.753 |
| 101-08.00 | 2.372 | 2.269 | 2.210 | 2.143 | 1.985 | 1.785 | 1.523 | 1.171 | 0.654 |
| 101-10.00 | 2.345 | 2.239 | 2.176 | 2.107 | 1.943 | 1.733 | 1.460 | 1.094 | 0.555 |
| 101-12.00 | 2.319 | 2.208 | 2.143 | 2.071 | 1.900 | 1.682 | 1.398 | 1.017 | 0.456 |
| 101-14.00 | 2.293 | 2.178 | 2.110 | 2.035 | 1.858 | 1.631 | 1.336 | 0.940 | 0.358 |
| 101-16.00 | 2.266 | 2.147 | 2.077 | 1.999 | 1.815 | 1.580 | 1.274 | 0.863 | 0.259 |
| 101-18.00 | 2.240 | 2.116 | 2.044 | 1.963 | 1.773 | 1.529 | 1.212 | 0.786 | 0.161 |
| 101-20.00 | 2.214 | 2.086 | 2.011 | 1.928 | 1.730 | 1.479 | 1.151 | 0.710 | 0.063 |
| WAL | 2.457 | 2.100 | 1.935 | 1.779 | 1.493 | 1.238 | 1.011 | 0.811 | 0.628 |
| Mod Durm | 2.338 | 2.007 | 1.853 | 1.708 | 1.440 | 1.201 | 0.987 | 0.796 | 0.621 |
| Principal Window | Jul03 - May06 | Jul03 - May06 | Jul03 - May06 | Jul03 - May06 | Jul03 - May06 | Jul03 - May06 | Jul03 - May06 | Jul03 - May06 | Jul03 - May06 |
| LIBOR_1YR | 1.05125 | 1.05125 | 1.05125 | 1.05125 | 1.05125 | 1.05125 | 1.05125 | 1.05125 | 1.05125 |

This Structural Term Sheet, Collateral Term Sheet, or Computational Materials, as appropriate (the "material"), is for your private information and Banc of America Securities LLC (the "Underwriter") is not soliciting any action based upon it. This material is not to be construed as an offer to sell or the solicitation of any offer to buy any security in any jurisdiction where such an offer or solicitation would be illegal. This material is based on information that the Underwriter considers reliable, but the Underwriter does not represent that it is accurate or complete and it should not be relied upon as such. By accepting this material the recipient agrees that it will not distribute or provide the material to any other person. The information contained in this material may pertain to securities that ultimately are not sold. The information contained in this material may be based on assumptions regarding market conditions and other matters as reflected herein. The Underwriter makes no representation regarding the reasonableness of such assumptions or the likelihood that any of such assumptions will coincide with actual market conditions or events, and this material should not be relied upon for such purposes. The Underwriter and its affiliates, officers, directors, partners and employees, including persons involved in the preparation or issuance of this material may, from time to time, have long or short positions in, and buy and sell, the securities mentioned herein or derivatives thereof (including options). This material may be filed with the Securities and Exchange Commission (the "SEC") and incorporated by reference into an effective registration statement previously filed with the SEC under Rule 415 of the Securities Act of 1933, including all cases where the material does not pertain to securities that are ultimately offered for sale pursuant to such registration statement. Information contained in this material is current as of the date appearing on this material only. Information in this material regarding any assets backing any securities discussed herein supersedes all prior information regarding such assets. Any information in the material, whether regarding the assets backing any securities discussed herein or otherwise, will be superseded by the information contained in any final prospectus for any securities actually sold to you. This material is furnished solely by the Underwriter and not by the issuer of the securities. The issuer of the securities has not prepared, reviewed or participated in the preparation of this material, is not responsible for the accuracy of this material, and has not authorized the dissemination of this material. The Underwriter is acting as underwriter and not acting as agent for the issuer in connection with the proposed transaction.



B03FMKT - Price/Yield - 2A3

Balance \$100,000,000.00 Delay 24
 Initial Coupon 3.37 Dated 6/1/2003
 Settle 6/24/2003 First Payment 7/25/2003

| Price | 10 CPR To Roll | 20 CPR To Roll | 25 CPR To Roll | 35 CPR To Roll | 45 CPR To Roll | 50 CPR To Roll | 60 CPR To Roll | 70 CPR To Roll | 80 CPR To Roll |
|------------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|
| 100-12.00 | Yield 3.171 | Yield 3.142 | Yield 3.074 | Yield 2.987 | Yield 2.935 | Yield 2.810 | Yield 2.648 | Yield 2.420 | Yield 2.319 |
| 100-14.00 | 3.219 | 3.148 | 3.116 | 2.945 | 2.887 | 2.749 | 2.571 | 2.319 | 2.219 |
| 100-16.00 | 3.200 | 3.125 | 3.090 | 2.903 | 2.840 | 2.689 | 2.494 | 2.219 | 2.119 |
| 100-18.00 | 3.182 | 3.101 | 3.064 | 2.861 | 2.792 | 2.629 | 2.417 | 2.119 | 2.019 |
| 100-20.00 | 3.164 | 3.078 | 3.038 | 2.819 | 2.745 | 2.569 | 2.340 | 2.019 | 1.919 |
| 100-22.00 | 3.128 | 3.055 | 3.012 | 2.908 | 2.698 | 2.509 | 2.264 | 1.919 | 1.819 |
| 100-24.00 | 3.110 | 3.032 | 2.986 | 2.875 | 2.651 | 2.449 | 2.187 | 1.819 | 1.719 |
| 100-26.00 | 3.092 | 3.009 | 2.960 | 2.842 | 2.604 | 2.389 | 2.111 | 1.719 | 1.620 |
| 100-28.00 | 3.074 | 2.986 | 2.934 | 2.809 | 2.556 | 2.329 | 2.035 | 1.620 | 1.520 |
| 100-30.00 | 3.056 | 2.963 | 2.909 | 2.777 | 2.509 | 2.269 | 1.958 | 1.520 | 1.421 |
| 101-00.00 | 3.038 | 2.941 | 2.883 | 2.744 | 2.463 | 2.210 | 1.882 | 1.421 | 1.322 |
| 101-02.00 | 3.020 | 2.918 | 2.857 | 2.711 | 2.416 | 2.150 | 1.806 | 1.322 | 1.223 |
| 101-04.00 | 3.002 | 2.895 | 2.831 | 2.678 | 2.369 | 2.091 | 1.731 | 1.223 | 1.125 |
| 101-06.00 | 2.984 | 2.872 | 2.805 | 2.646 | 2.322 | 2.031 | 1.655 | 1.125 | 1.026 |
| 101-08.00 | 2.966 | 2.849 | 2.780 | 2.613 | 2.275 | 1.972 | 1.579 | 1.026 | 0.928 |
| 101-10.00 | 2.948 | 2.826 | 2.754 | 2.580 | 2.229 | 1.913 | 1.504 | 0.928 | 0.830 |
| 101-12.00 | 2.930 | 2.803 | 2.728 | 2.548 | 2.182 | 1.854 | 1.429 | 0.830 | 0.731 |
| 101-14.00 | 2.912 | 2.781 | 2.703 | 2.515 | 2.136 | 1.795 | 1.353 | 0.731 | 0.634 |
| 101-16.00 | 2.894 | 2.758 | 2.677 | 2.483 | 2.089 | 1.736 | 1.278 | 0.634 | 0.536 |
| 101-18.00 | 2.876 | 2.735 | 2.651 | 2.450 | 2.043 | 1.677 | 1.203 | 0.536 | 0.438 |
| 101-20.00 | 2.858 | 2.713 | 2.626 | 2.418 | 1.997 | 1.618 | 1.128 | 0.438 | |
| WAL | 3.728 | 2.902 | 2.561 | 1.995 | 1.556 | 1.070 | 0.832 | 0.633 | |
| Mod Durm | 3.427 | 2.696 | 2.392 | 1.883 | 1.484 | 1.037 | 0.813 | 0.623 | |
| Principal Window | Jul03 - May08 | Jul03 - May08 | Jul03 - May08 | Jul03 - May08 | Jul03 - May08 | Jul03 - May08 | Jul03 - May08 | Jul03 - May08 | Jul03 - May08 |
| LIBOR_1YR | 1.15 | 1.15 | 1.15 | 1.15 | 1.15 | 1.15 | 1.15 | 1.15 | 1.15 |

This Structural Term Sheet, Collateral Term Sheet, or Computational Materials, as appropriate (the "material"), is for your private information and Banc of America Securities LLC (the "Underwriter") is not soliciting any action based upon it. This material is not to be construed as an offer to sell or the solicitation of any offer to buy any security in any jurisdiction where such an offer or solicitation would be illegal. This material is based on information that the Underwriter considers reliable, but the Underwriter does not represent that it is accurate or complete and it should not be relied upon as such. By accepting this material the recipient agrees that it will not distribute or provide the material to any other person. The information contained in this material may pertain to securities that ultimately are not sold. The information contained in this material may be based on assumptions regarding market conditions and other matters as reflected herein. The Underwriter makes no representation regarding the reasonableness of such assumptions or the likelihood that any of such assumptions will coincide with actual market conditions or events, and this material should not be relied upon for such purposes. The Underwriter and its affiliates, officers, directors, partners and employees, including persons involved in the preparation or issuance of this material may, from time to time, have long or short positions in, and buy and sell, the securities mentioned therein or derivatives thereof (including options). This material may be filed with the Securities and Exchange Commission (the "SEC") and incorporated by reference into an effective registration statement previously filed with the SEC under Rule 415 of the Securities Act of 1933, including all cases where the material does not pertain to securities that are ultimately offered for sale pursuant to such registration statement. Information contained in this material is current as of the date appearing on this material only. Information in this material regarding any assets backing any securities discussed herein supersedes all prior information regarding such assets. Any information in the material, whether regarding the assets backing any securities discussed herein or otherwise, will be superseded by the information contained in any final prospectus for any securities actually sold to you. This material is furnished solely by the Underwriter and not by the issuer of the securities. The issuer of the securities has not prepared, reviewed or participated in the preparation of this material, is not responsible for the accuracy of this material and has not authorized the dissemination of this material. The Underwriter is acting as underwriter and not acting as agent for the issuer in connection with the proposed transaction.

REC'D S.E.C.
JUN 20 2003
1088

B03F_FINAL - Price/Yield - 2A5

Balance \$100,000,000.00 Delay 24
 Initial Coupon 3.828 Dated 6/1/2003
 Settle 6/24/2003 First Payment 7/25/2003

| Price | 10 CPR To Roll | 20 CPR To Roll | 22 CPR To Roll | 25 CPR To Roll | 30 CPR To Roll | 45 CPR To Roll | 50 CPR To Roll | 60 CPR To Roll | 70 CPR To Roll | 80 CPR To Roll | Yield |
|------------------------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|-------|
| 100.99830 | 3.490 | 3.390 | 3.367 | 3.330 | 3.263 | 3.007 | 2.899 | 2.639 | 2.304 | 1.831 | |
| 101.06080 | 3.472 | 3.367 | 3.343 | 3.304 | 3.234 | 2.965 | 2.851 | 2.579 | 2.227 | 1.731 | |
| 101.12330 | 3.454 | 3.344 | 3.318 | 3.278 | 3.204 | 2.923 | 2.804 | 2.520 | 2.151 | 1.632 | |
| 101.18580 | 3.435 | 3.321 | 3.294 | 3.252 | 3.175 | 2.882 | 2.757 | 2.460 | 2.075 | 1.533 | |
| 101.24830 | 3.417 | 3.297 | 3.270 | 3.226 | 3.146 | 2.840 | 2.710 | 2.400 | 1.999 | 1.434 | |
| 101.31080 | 3.399 | 3.274 | 3.246 | 3.200 | 3.117 | 2.798 | 2.663 | 2.341 | 1.923 | 1.336 | |
| 101.37330 | 3.381 | 3.251 | 3.222 | 3.174 | 3.087 | 2.757 | 2.616 | 2.281 | 1.848 | 1.237 | |
| 101.43580 | 3.363 | 3.228 | 3.198 | 3.149 | 3.058 | 2.715 | 2.570 | 2.222 | 1.772 | 1.139 | |
| 101.49830 | 3.345 | 3.205 | 3.174 | 3.123 | 3.029 | 2.674 | 2.523 | 2.163 | 1.697 | 1.040 | |
| 101.56080 | 3.327 | 3.182 | 3.149 | 3.097 | 3.000 | 2.632 | 2.476 | 2.104 | 1.621 | 0.942 | |
| 101.62330 | 3.308 | 3.160 | 3.125 | 3.071 | 2.971 | 2.591 | 2.430 | 2.044 | 1.546 | 0.844 | |
| 101.68580 | 3.290 | 3.137 | 3.101 | 3.045 | 2.942 | 2.549 | 2.383 | 1.985 | 1.471 | 0.746 | |
| 101.74830 | 3.272 | 3.114 | 3.077 | 3.019 | 2.913 | 2.508 | 2.337 | 1.926 | 1.396 | 0.649 | |
| 101.81080 | 3.254 | 3.091 | 3.053 | 2.994 | 2.884 | 2.467 | 2.290 | 1.868 | 1.321 | 0.551 | |
| 101.87330 | 3.236 | 3.068 | 3.030 | 2.968 | 2.855 | 2.426 | 2.244 | 1.809 | 1.246 | 0.454 | |
| 101.93580 | 3.218 | 3.045 | 3.006 | 2.942 | 2.826 | 2.384 | 2.197 | 1.750 | 1.171 | 0.357 | |
| 101.99830 | 3.200 | 3.022 | 2.982 | 2.917 | 2.797 | 2.343 | 2.151 | 1.692 | 1.097 | 0.260 | |
| 102.06080 | 3.182 | 3.000 | 2.958 | 2.891 | 2.768 | 2.302 | 2.105 | 1.633 | 1.022 | 0.163 | |
| 102.12330 | 3.164 | 2.977 | 2.934 | 2.865 | 2.740 | 2.261 | 2.059 | 1.575 | 0.948 | 0.066 | |
| 102.18580 | 3.146 | 2.954 | 2.910 | 2.840 | 2.711 | 2.220 | 2.013 | 1.516 | 0.874 | -0.030 | |
| 102.24830 | 3.129 | 2.931 | 2.886 | 2.814 | 2.682 | 2.180 | 1.967 | 1.458 | 0.800 | -0.127 | |
| Spread @ Center Price | 133 | 150 | 152 | 154 | 155 | 139 | 128 | 97 | 49 | -22 | |
| WAL | 3.728 | 2.902 | 2.761 | 2.561 | 2.260 | 1.556 | 1.373 | 1.070 | 0.832 | 0.633 | |
| Mod Durn | 3.395 | 2.677 | 2.554 | 2.378 | 2.113 | 1.483 | 1.317 | 1.039 | 0.816 | 0.627 | |
| Principal Window | Jul03 - May08 | Jul03 - May08 | Jul03 - May08 | Jul03 - May08 | Jul03 - May08 | Jul03 - May08 | Jul03 - May08 | Jul03 - May08 | Jul03 - May08 | Jul03 - May08 | |
| LIBOR_1YR | 1.05125 | 1.05125 | 1.05125 | 1.05125 | 1.05125 | 1.05125 | 1.05125 | 1.05125 | 1.05125 | 1.05125 | |
| SWAPS | | | | | | | | | | | |
| Mat | 6MO | 1YR | 2YR | 3YR | 4YR | 5YR | | | | | |
| Yld | 1.07 | 1.05125 | 1.318 | 1.699 | 2.078 | 2.432 | | | | | |

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RUOD B.N.O.
JUN 20 2003
1086

B03F_FINAL - Price/Yield - 1A1

Balance \$238,032,000.00 Delay 24
 Initial Coupon 2.969 Dated 6/1/2003
 Settle 6/24/2003 First Payment 7/25/2003

| Price | 10 CPR To Roll | 20 CPR To Roll | 22 CPR To Roll | 25 CPR To Roll | 30 CPR To Roll | 45 CPR To Roll | 50 CPR To Roll | 60 CPR To Roll | 70 CPR To Roll | 80 CPR To Roll |
|------------------------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|
| | Yield | Yield | Yield | Yield | Yield | Yield | Yield | Yield | Yield | Yield |
| 100.37430 | 2.743 | 2.702 | 2.693 | 2.678 | 2.651 | 2.551 | 2.508 | 2.403 | 2.262 | 2.055 |
| 100.43680 | 2.716 | 2.671 | 2.661 | 2.644 | 2.615 | 2.503 | 2.456 | 2.340 | 2.183 | 1.954 |
| 100.49930 | 2.689 | 2.640 | 2.628 | 2.611 | 2.578 | 2.456 | 2.404 | 2.276 | 2.105 | 1.853 |
| 100.56180 | 2.663 | 2.609 | 2.596 | 2.577 | 2.542 | 2.409 | 2.352 | 2.213 | 2.026 | 1.752 |
| 100.62430 | 2.636 | 2.578 | 2.565 | 2.544 | 2.505 | 2.362 | 2.300 | 2.150 | 1.948 | 1.652 |
| 100.68680 | 2.610 | 2.547 | 2.533 | 2.510 | 2.469 | 2.314 | 2.248 | 2.087 | 1.870 | 1.551 |
| 100.74930 | 2.583 | 2.516 | 2.501 | 2.477 | 2.433 | 2.267 | 2.197 | 2.024 | 1.792 | 1.451 |
| 100.81180 | 2.557 | 2.485 | 2.469 | 2.443 | 2.396 | 2.220 | 2.145 | 1.961 | 1.714 | 1.351 |
| 100.87430 | 2.530 | 2.454 | 2.437 | 2.410 | 2.360 | 2.173 | 2.093 | 1.898 | 1.636 | 1.251 |
| 100.93680 | 2.504 | 2.423 | 2.405 | 2.376 | 2.324 | 2.126 | 2.042 | 1.836 | 1.558 | 1.151 |
| 100.99930 | 2.477 | 2.393 | 2.373 | 2.343 | 2.288 | 2.079 | 1.990 | 1.773 | 1.481 | 1.052 |
| 101.06180 | 2.451 | 2.362 | 2.342 | 2.310 | 2.252 | 2.033 | 1.939 | 1.710 | 1.403 | 0.952 |
| 101.12430 | 2.425 | 2.331 | 2.310 | 2.276 | 2.216 | 1.986 | 1.888 | 1.648 | 1.326 | 0.853 |
| 101.18680 | 2.398 | 2.300 | 2.278 | 2.243 | 2.179 | 1.939 | 1.836 | 1.586 | 1.249 | 0.754 |
| 101.24930 | 2.372 | 2.270 | 2.247 | 2.210 | 2.143 | 1.892 | 1.785 | 1.523 | 1.171 | 0.655 |
| 101.31180 | 2.346 | 2.239 | 2.215 | 2.177 | 2.107 | 1.846 | 1.734 | 1.461 | 1.094 | 0.556 |
| 101.37430 | 2.319 | 2.208 | 2.183 | 2.144 | 2.071 | 1.799 | 1.683 | 1.399 | 1.017 | 0.457 |
| 101.43680 | 2.293 | 2.178 | 2.152 | 2.110 | 2.036 | 1.753 | 1.632 | 1.337 | 0.941 | 0.359 |
| 101.49930 | 2.267 | 2.147 | 2.120 | 2.077 | 2.000 | 1.706 | 1.581 | 1.275 | 0.864 | 0.261 |
| 101.56180 | 2.241 | 2.117 | 2.089 | 2.044 | 1.964 | 1.660 | 1.530 | 1.213 | 0.787 | 0.162 |
| 101.62430 | 2.214 | 2.086 | 2.057 | 2.011 | 1.928 | 1.614 | 1.479 | 1.151 | 0.711 | 0.064 |
| Spread @ Center Price | 99 | 104 | 104 | 104 | 103 | 93 | 88 | 72 | 42 | -1 |
| WAL | 2.457 | 2.100 | 2.033 | 1.935 | 1.779 | 1.362 | 1.238 | 1.011 | 0.811 | 0.628 |
| Mod Durn | 2.338 | 2.007 | 1.944 | 1.853 | 1.708 | 1.318 | 1.201 | 0.987 | 0.796 | 0.621 |
| Principal Window | Jul03 - May06 | Jul03 - May06 | Jul03 - May06 | Jul03 - May06 | Jul03 - May06 | Jul03 - May06 | Jul03 - May06 | Jul03 - May06 | Jul03 - May06 | Jul03 - May06 |
| LIBOR_1YR | 1.05125 | 1.05125 | 1.05125 | 1.05125 | 1.05125 | 1.05125 | 1.05125 | 1.05125 | 1.05125 | 1.05125 |
| SWAPS | | | | | | | | | | |
| Mat | 6MO | 1YR | 2YR | 3YR | 4YR | 5YR | | | | |
| Yld | 1.07 | 1.05125 | 1.318 | 1.699 | 2.078 | 2.432 | | | | |

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