

CURVE DE RETORNOS

Instruments	1MO	3MO	6MO	9MO	1YR	2YR	3YR	5YR	10YR	20YR	30YR+
All CDs	----	0.05	0.2	0.35	0.45	1.15	1.75	2.9	3.55	----	----
Bonds											
U.S. Treasuries	<u>0.07</u>	<u>0.12</u>	<u>0.17</u>	<u>0.25</u>	<u>0.48</u>	<u>1.05</u>	<u>1.35</u>	<u>2.32</u>	<u>3.676</u>	<u>4.433</u>	<u>4.558</u>
U.S. Treasury Zeros	----	----	----	<u>0.11</u>	<u>0.35</u>	<u>1.02</u>	<u>1.52</u>	<u>2.5</u>	<u>4.068</u>	<u>4.793</u>	<u>4.768</u>
Government Agencies	----	<u>0.04</u>	<u>0.28</u>	<u>0.75</u>	<u>1.02</u>	<u>1.62</u>	<u>2.21</u>	<u>3.05</u>	<u>5.54</u>	<u>5.523</u>	<u>6.004</u>
Corporates (AAA)	----	----	----	----	<u>0.54</u>	<u>1.16</u>	----	----	----	<u>5.173</u>	<u>5.109</u>
Corporates (AA)	----	----	----	<u>0.63</u>	<u>1.18</u>	<u>2.26</u>	<u>2.48</u>	<u>3.71</u>	<u>5.402</u>	<u>6.007</u>	<u>6.468</u>
Corporates (A)	----	----	<u>0.99</u>	<u>0.86</u>	<u>1.92</u>	<u>3.12</u>	<u>3.74</u>	<u>4.83</u>	<u>6.103</u>	<u>6.975</u>	<u>7.112</u>