

CURVA DE RETORNOS

Instruments	1MO	3MO	6MO	9MO	1YR	2YR	3YR	5YR	10YR	20YR	30YR+
All CDs	----	0.15	0.25	0.4	0.5	1.2	1.8	2.65	4.05	----	----
Bonds											
U.S. Treasuries	<u>0.1</u>	<u>0.15</u>	<u>0.21</u>	<u>0.28</u>	<u>0.6</u>	<u>1.11</u>	<u>1.41</u>	<u>2.35</u>	<u>3.731</u>	<u>4.513</u>	<u>4.644</u>
U.S. Treasury Zeros	----	----	----	<u>0.11</u>	<u>0.45</u>	<u>1.06</u>	<u>1.57</u>	<u>2.53</u>	<u>4.13</u>	<u>4.896</u>	<u>4.881</u>
Government Agencies	<u>0.07</u>	<u>0.09</u>	<u>0.35</u>	<u>0.38</u>	<u>1.07</u>	<u>1.62</u>	<u>2.01</u>	<u>3.09</u>	<u>5.551</u>	<u>5.63</u>	<u>6.008</u>
Corporates (AAA)	----	----	----	----	<u>0.63</u>	<u>1.5</u>	----	----	----	----	<u>5.142</u>
Corporates (AA)	----	----	<u>0.06</u>	<u>0.65</u>	<u>1.21</u>	<u>2.22</u>	<u>2.49</u>	<u>3.86</u>	<u>5.805</u>	<u>5.929</u>	<u>6.492</u>
Corporates (A)	----	<u>0.31</u>	<u>0.93</u>	<u>1.12</u>	<u>2.28</u>	<u>3.23</u>	<u>3.82</u>	<u>4.9</u>	<u>6.162</u>	<u>6.964</u>	<u>7.094</u>