

CURVA DE RETORNOS

Instruments	1MO	3MO	6MO	9MO	1YR	2YR	3YR	5YR	10YR	20YR	30YR+
All CDs	----	0.15	0.3	0.45	0.5	1.25	1.9	2.65	4.13	----	----
Bonds											
U.S. Treasuries	<u>0.11</u>	<u>0.14</u>	<u>0.22</u>	<u>0.33</u>	<u>0.67</u>	<u>1.17</u>	<u>1.51</u>	<u>2.42</u>	<u>3.73</u>	<u>4.496</u>	<u>4.625</u>
U.S. Treasury Zeros	----	----	----	<u>0.09</u>	<u>0.46</u>	<u>1.14</u>	<u>1.41</u>	<u>2.5</u>	<u>4.116</u>	<u>4.859</u>	<u>4.861</u>
Government Agencies	----	<u>0.22</u>	<u>0.3</u>	<u>0.42</u>	<u>1.61</u>	<u>2.51</u>	<u>2.18</u>	<u>4.99</u>	<u>5.628</u>	<u>6.229</u>	<u>4.53</u>
Corporates (AAA)	----	----	----	----	<u>0.69</u>	<u>1.45</u>	----	----	----	----	<u>5.103</u>
Corporates (AA)	----	----	<u>0.21</u>	<u>0.39</u>	<u>1.57</u>	<u>2.2</u>	<u>2.7</u>	<u>3.9</u>	<u>5.695</u>	<u>6.057</u>	<u>6.368</u>
Corporates (A)	----	<u>0.07</u>	<u>0.95</u>	<u>0.87</u>	<u>2.28</u>	<u>3.14</u>	<u>3.64</u>	<u>4.8</u>	<u>6.127</u>	<u>7.018</u>	<u>7.091</u>