

CURVA DE RETORNOS

Yield Curve

Instruments	1MO	3MO	6MO	9MO	1YR	2YR	3YR	5YR	10YR	20YR	30YR+
All CDs	----	0.35	0.5	0.55	0.85	1.4	2.05	2.85	4.38	----	----
Bonds											
U.S. Treasuries	<u>0.1</u>	<u>0.13</u>	<u>0.235</u>	<u>0.32</u>	<u>0.69</u>	<u>1.27</u>	<u>1.64</u>	<u>2.58</u>	<u>3.88</u>	<u>4.614</u>	<u>4.749</u>
U.S. Treasury Zeros	----	----	<u>0.114</u>	<u>0.14</u>	<u>0.53</u>	<u>1.23</u>	<u>1.76</u>	<u>2.68</u>	<u>4.27</u>	<u>4.985</u>	<u>5.009</u>
Government Agencies	----	<u>0.22</u>	<u>0.67</u>	<u>0.84</u>	<u>1.22</u>	<u>2</u>	<u>2.21</u>	<u>3.27</u>	<u>5.698</u>	<u>5.626</u>	----
Corporates (AAA)	----	----	----	----	<u>0.71</u>	<u>1.28</u>	<u>1.5</u>	----	----	<u>5.295</u>	<u>5.262</u>
Corporates (AA)	----	<u>0.13</u>	<u>0.436</u>	<u>0.67</u>	<u>1.44</u>	<u>2.09</u>	<u>2.68</u>	<u>3.93</u>	<u>5.308</u>	<u>5.819</u>	<u>6.372</u>
Corporates (A)	----	<u>0.13</u>	<u>0.9</u>	<u>1.13</u>	<u>2.33</u>	<u>2.96</u>	<u>3.65</u>	<u>4.87</u>	<u>6.285</u>	<u>7.21</u>	<u>6.85</u>