

CURVA DE RETORNOS

Yield Curve

Instruments	1MO	3MO	6MO	9MO	1YR	2YR	3YR	5YR	10YR	20YR	30YR+
All CDs	----	0.2	0.3	0.45	0.6	1.4	2.05	2.8	4.25	----	----
Bonds											
U.S. Treasuries	0.14	0.17	0.23	0.34	0.65	1.2	1.5	2.4	3.67	4.357	4.515
U.S. Treasury Zeros	----	----	0	0.15	0.81	1.08	1.49	2.68	4.051	4.709	4.78
Government Agencies	0	0.2	0.6	0.91	1.15	1.84	2.13	3.1	4.656	5.507	5.738
Corporates (AAA)	----	----	----	0.13	1.66	1.08	1.8	----	----	----	5.207
Corporates (AA)	----	0.03	0.46	0.69	1.66	2.28	2.3	3.75	5.14	5.613	6.045
Corporates (A)	0.01	0.55	0.98	1.21	2.16	3.13	3.9	4.48	5.794	6.906	6.768