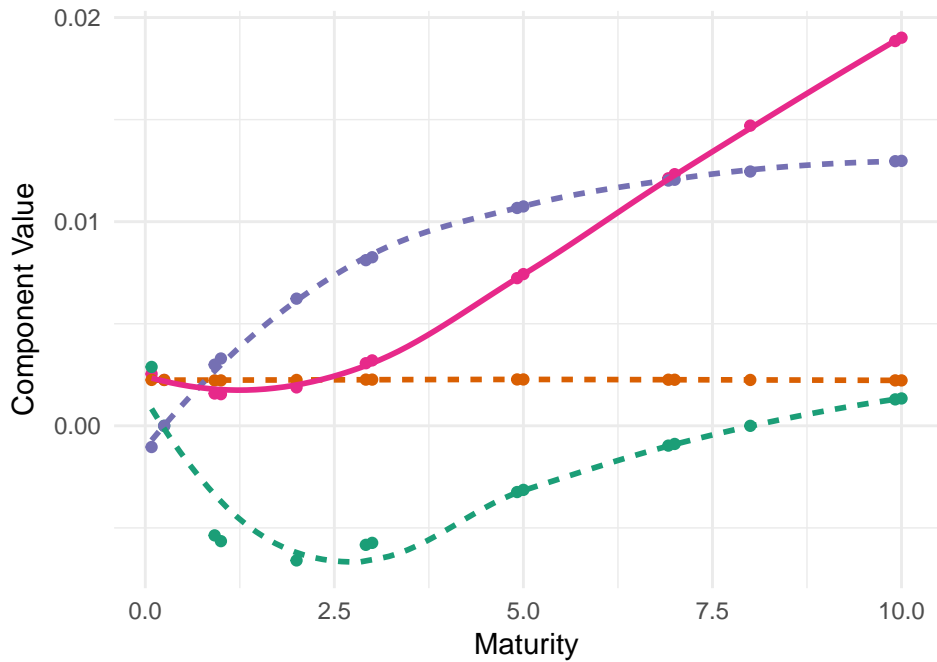
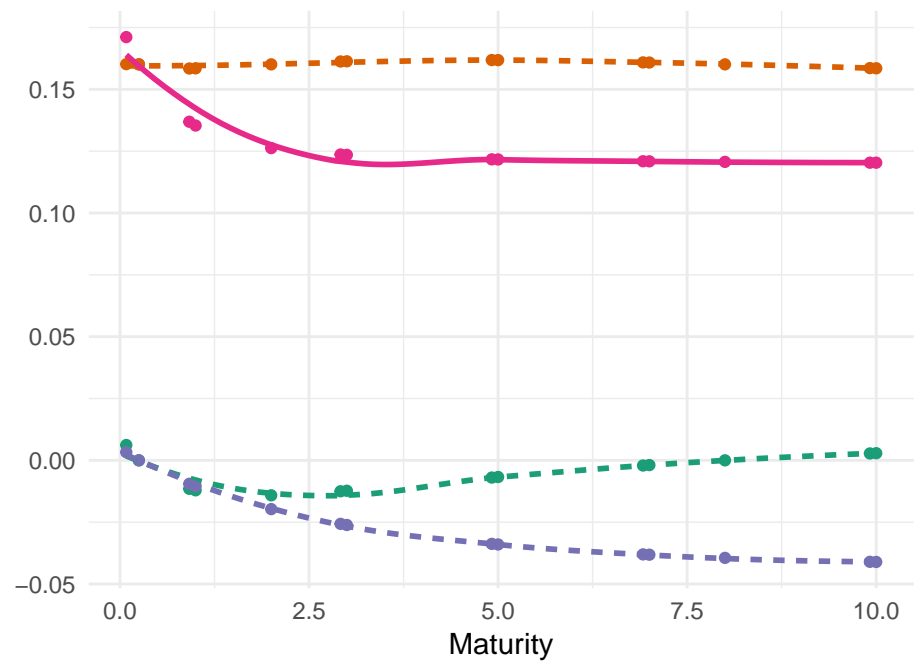


January 2012



Component —●— Curvature - - -●- - - Level - - -●- - - Slope —●— Spot Rate

January 1981



Component —●— Curvature - - -●- - - Level - - -●- - - Slope —●— Spot Rate