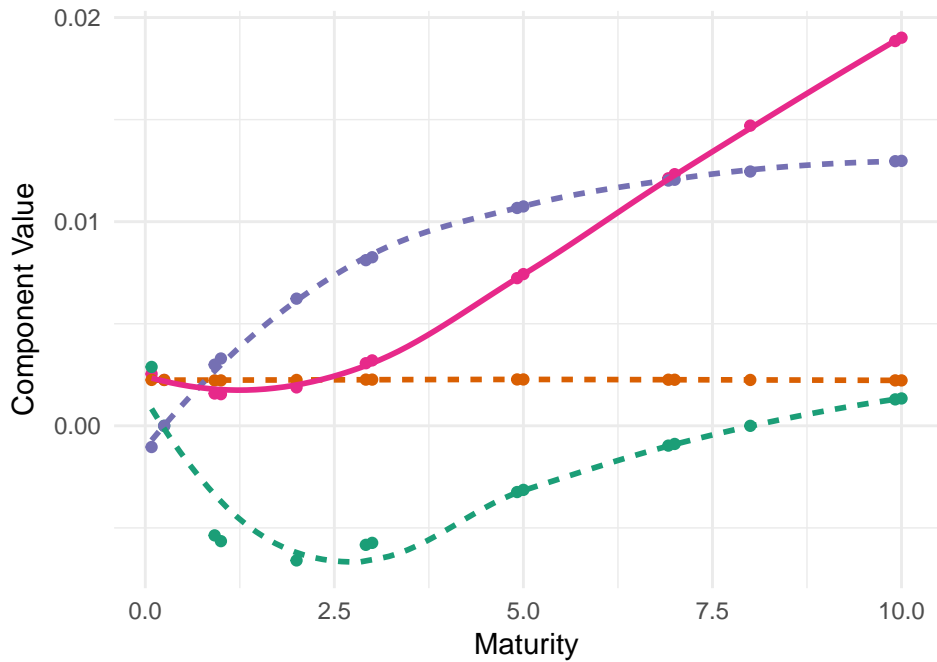
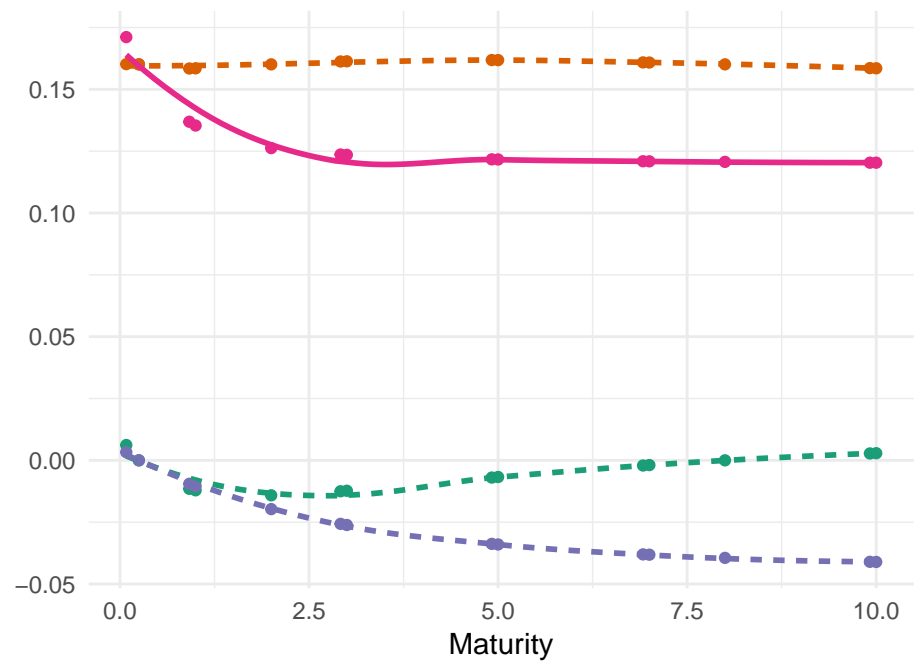


January 2012



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

January 1981



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