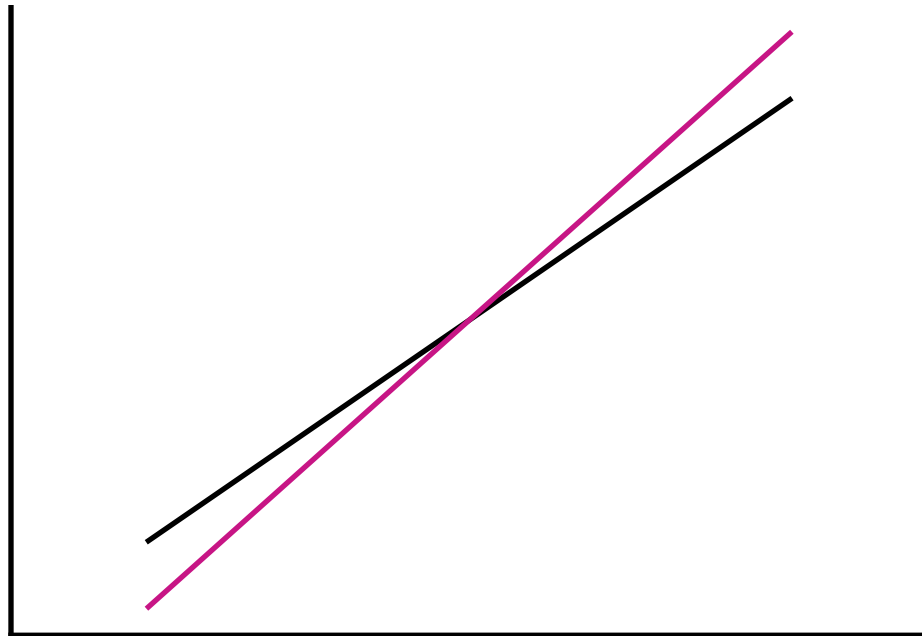
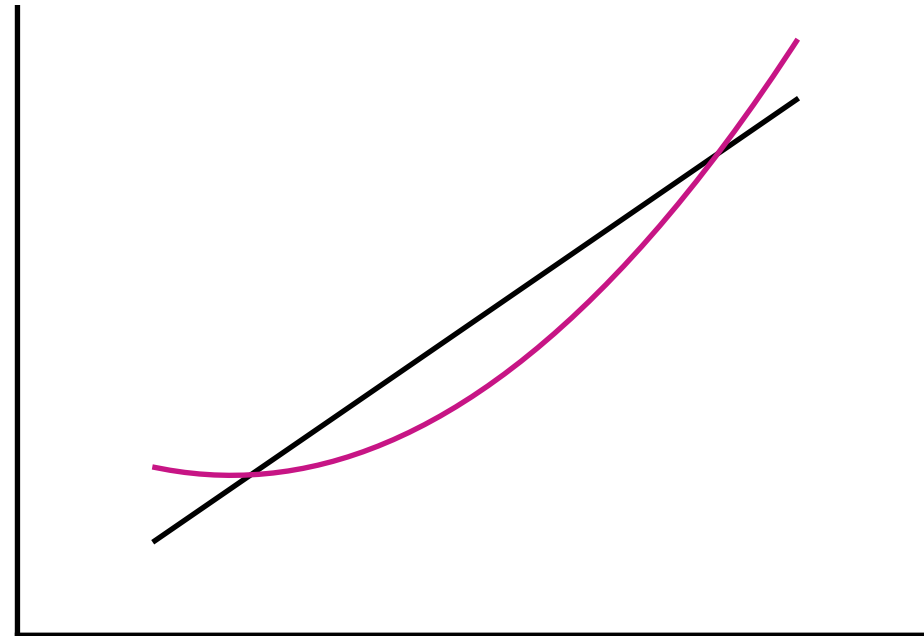


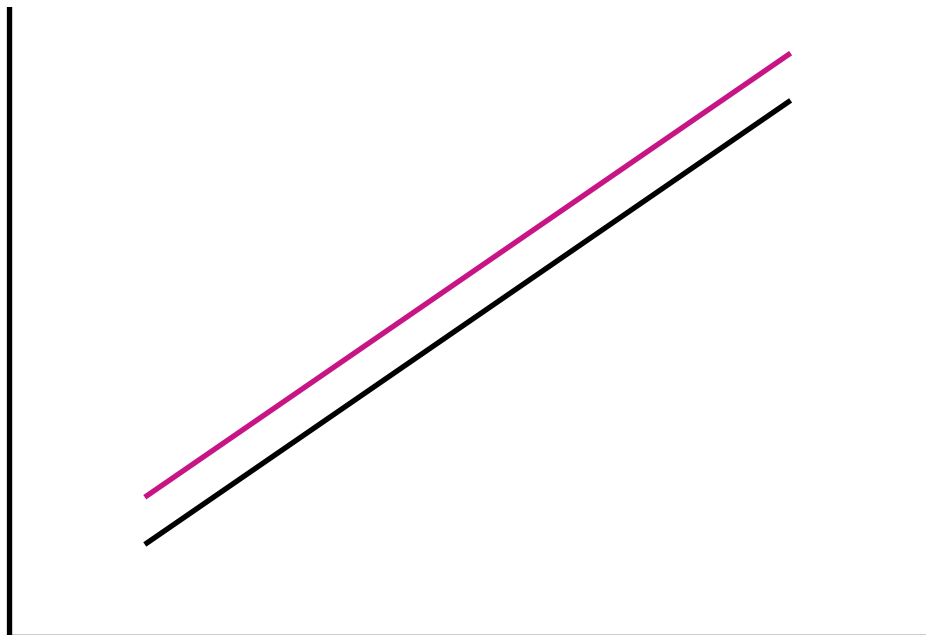
Base Yield Curve



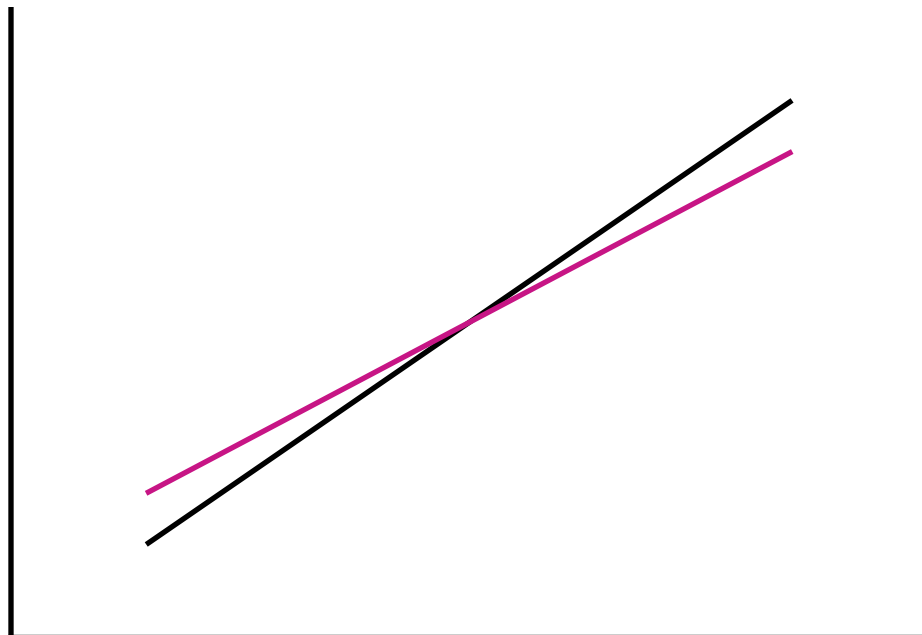
Steepening



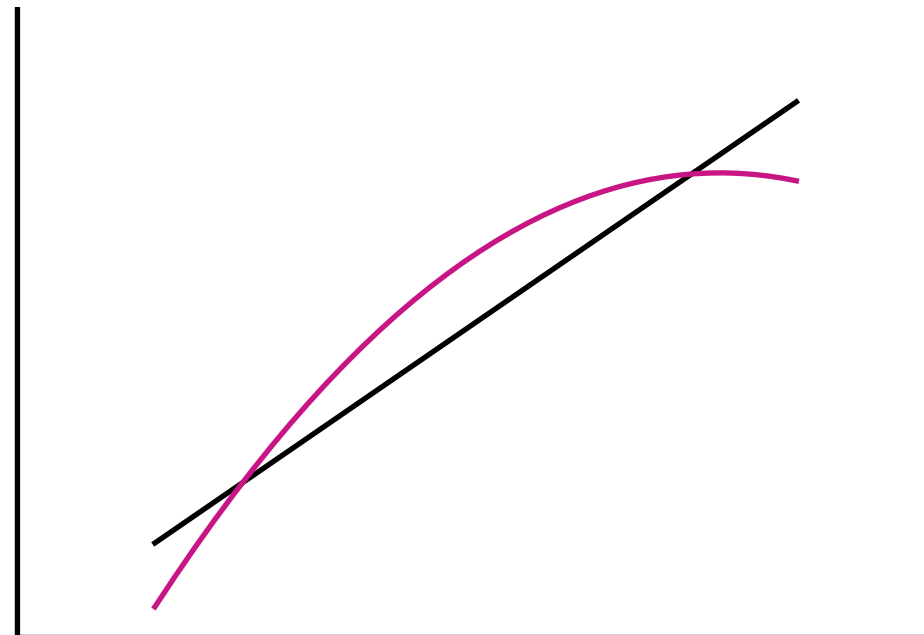
+ Butterfly



Parallel Shift



Flattening



- Butterfly