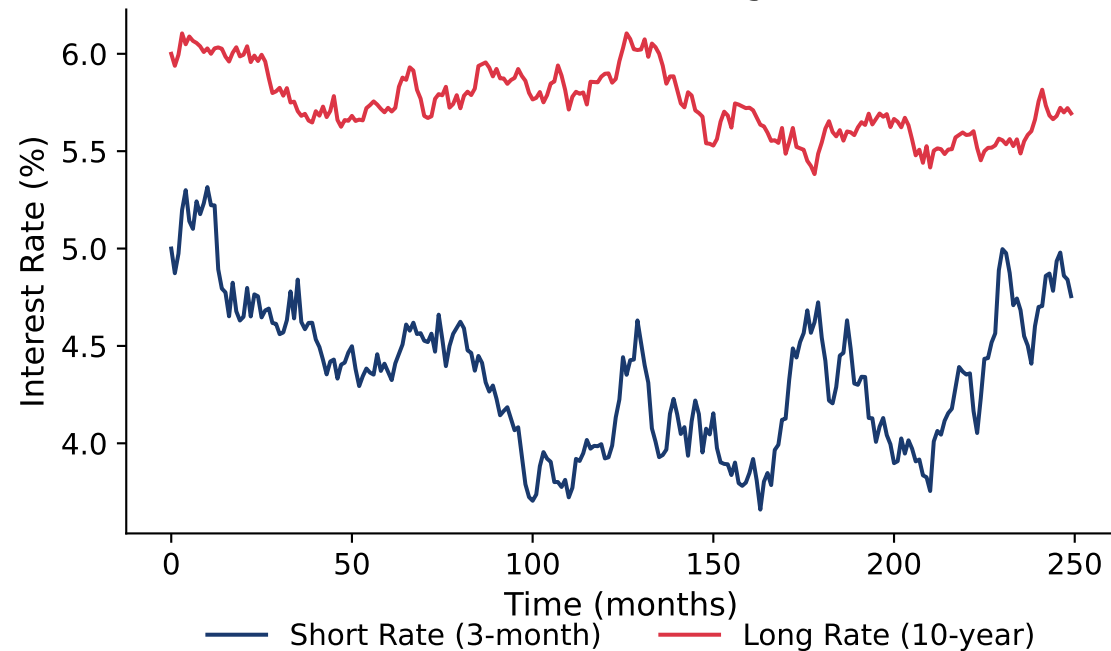**Term Structure: Short and Long Interest Rates**

Term Spread: Stationary (Cointegrating Relation)

Short Rate (3-month) — Long Rate (10-year) — Mean = 1.40%