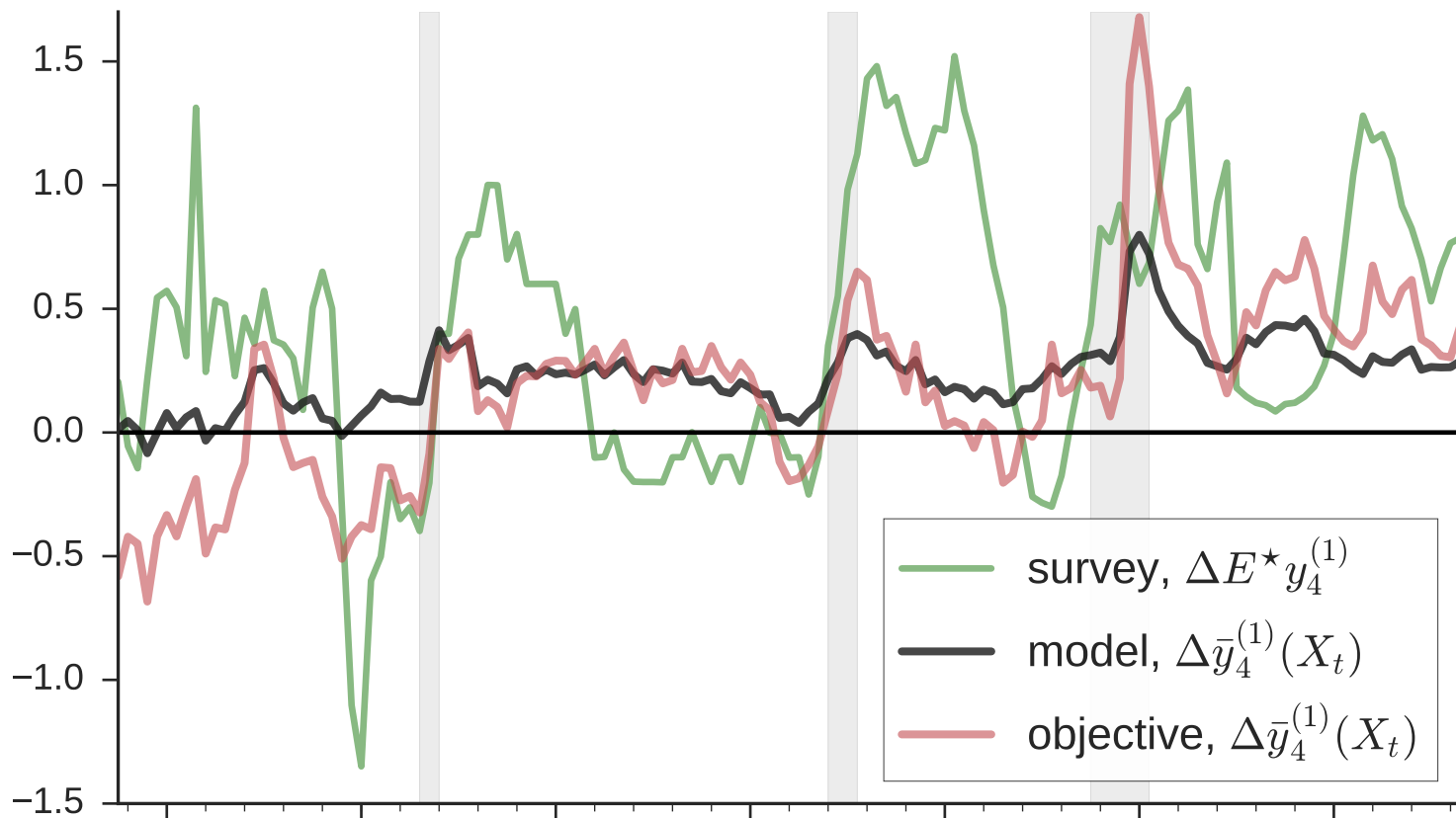
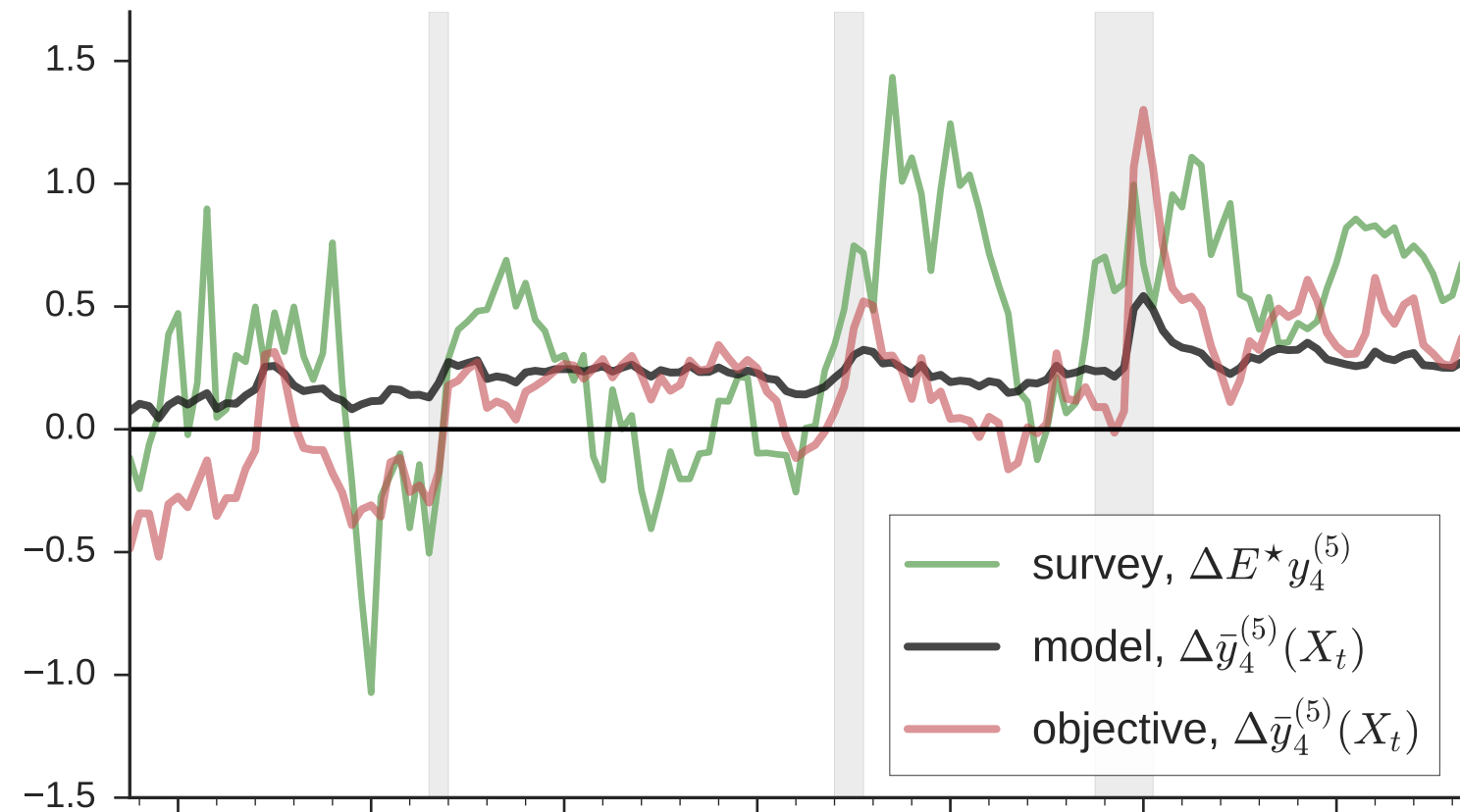


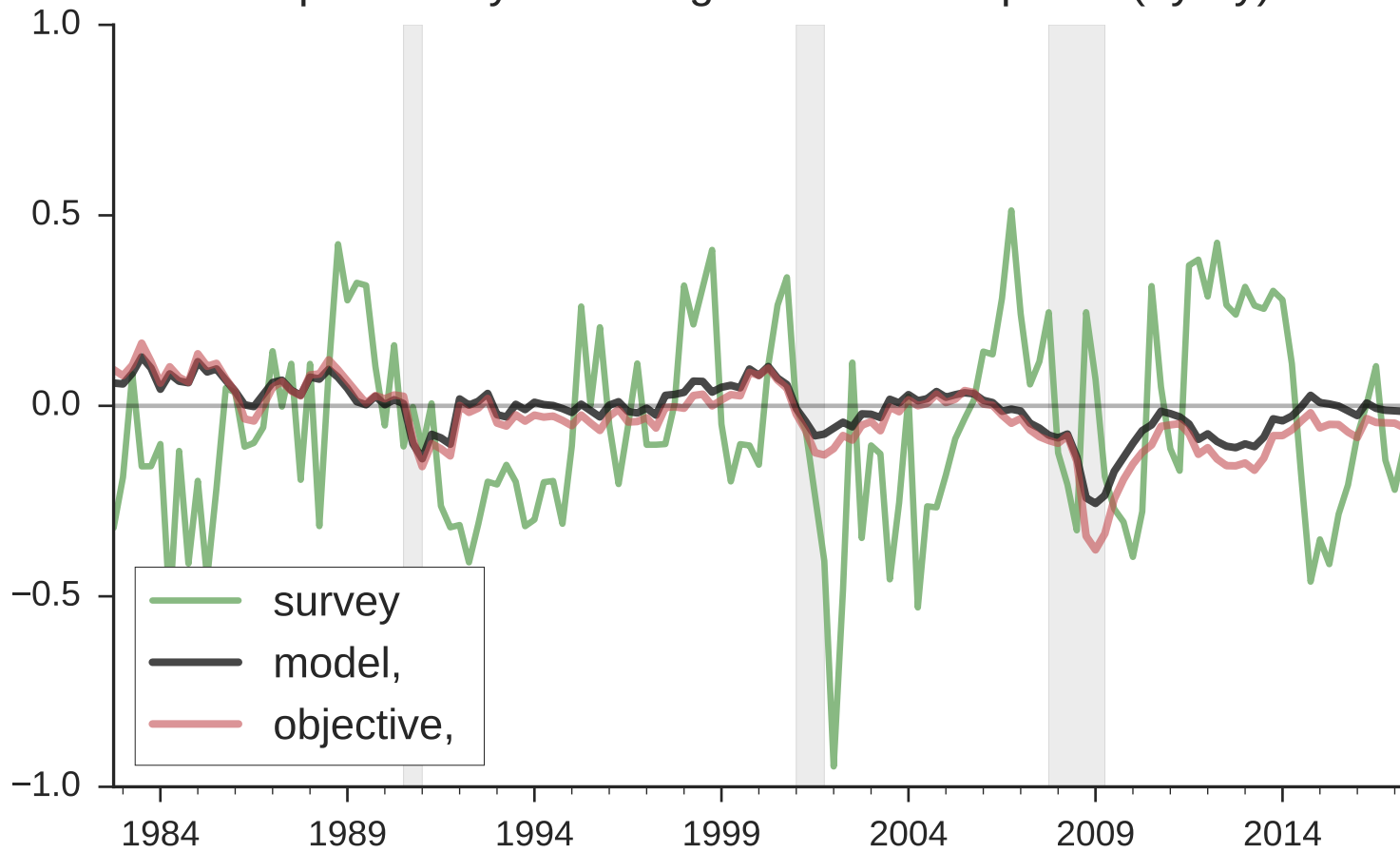
Expected 1-year change of yield with 1-year maturity



Expected 1-year change of yield with 5-year maturity



Expected 1-year change of medium spread (5y-1y)



Expected 1-year change of long spread (10y-1y)

