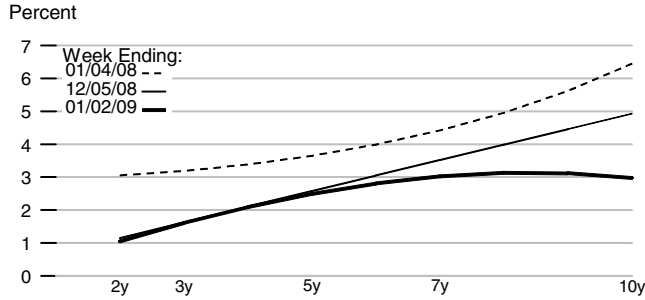
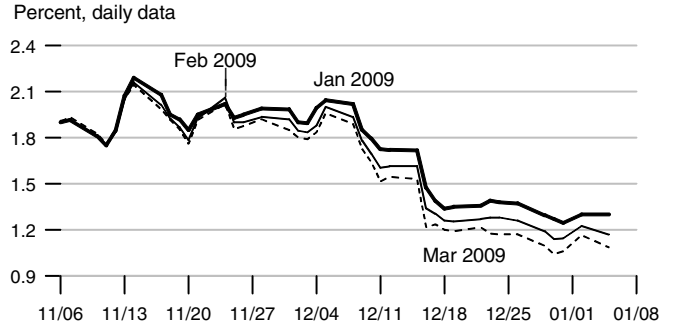


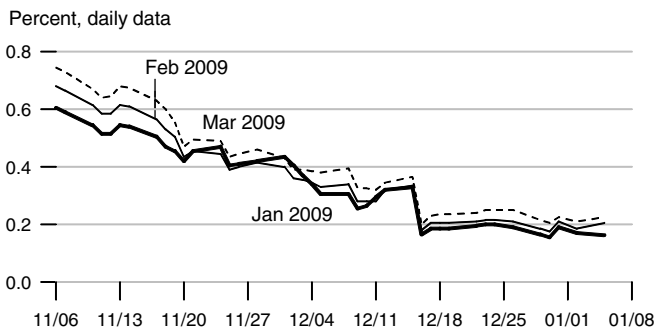
### Implied One-Year Forward Rates



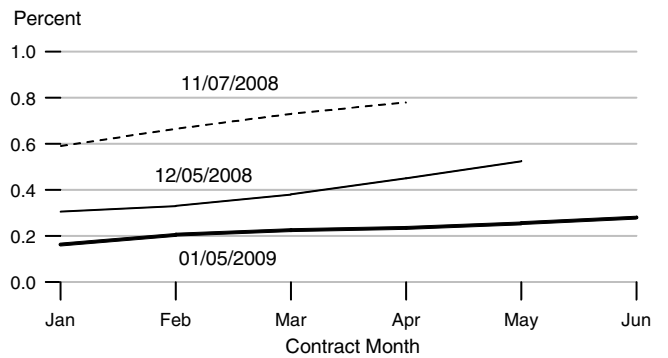
### Rates on 3-Month Eurodollar Futures



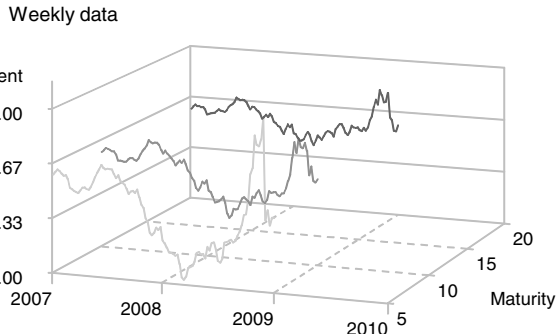
### Rates on Selected Federal Funds Futures Contracts



### Rates on Federal Funds Futures on Selected Dates

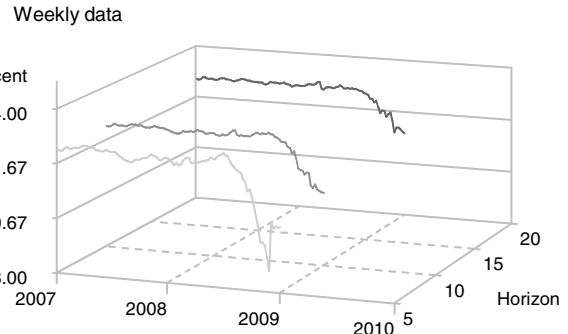


### Inflation-Indexed Treasury Securities



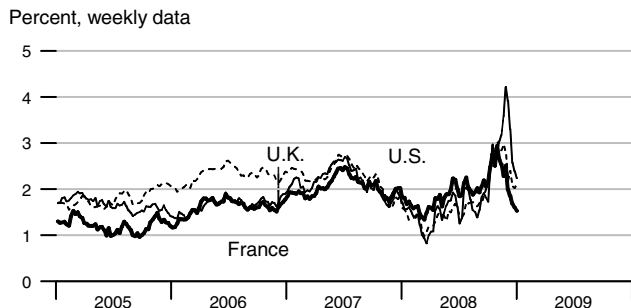
Note: Yields are inflation-indexed constant maturity U.S. Treasury securities

### Inflation-Indexed Treasury Yield Spreads



Note: Yield spread is between nominal and inflation-indexed constant maturity U.S. Treasury securities.

### Inflation-Indexed 10-Year Government Notes



### Inflation-Indexed 10-Year Government Yield Spreads

