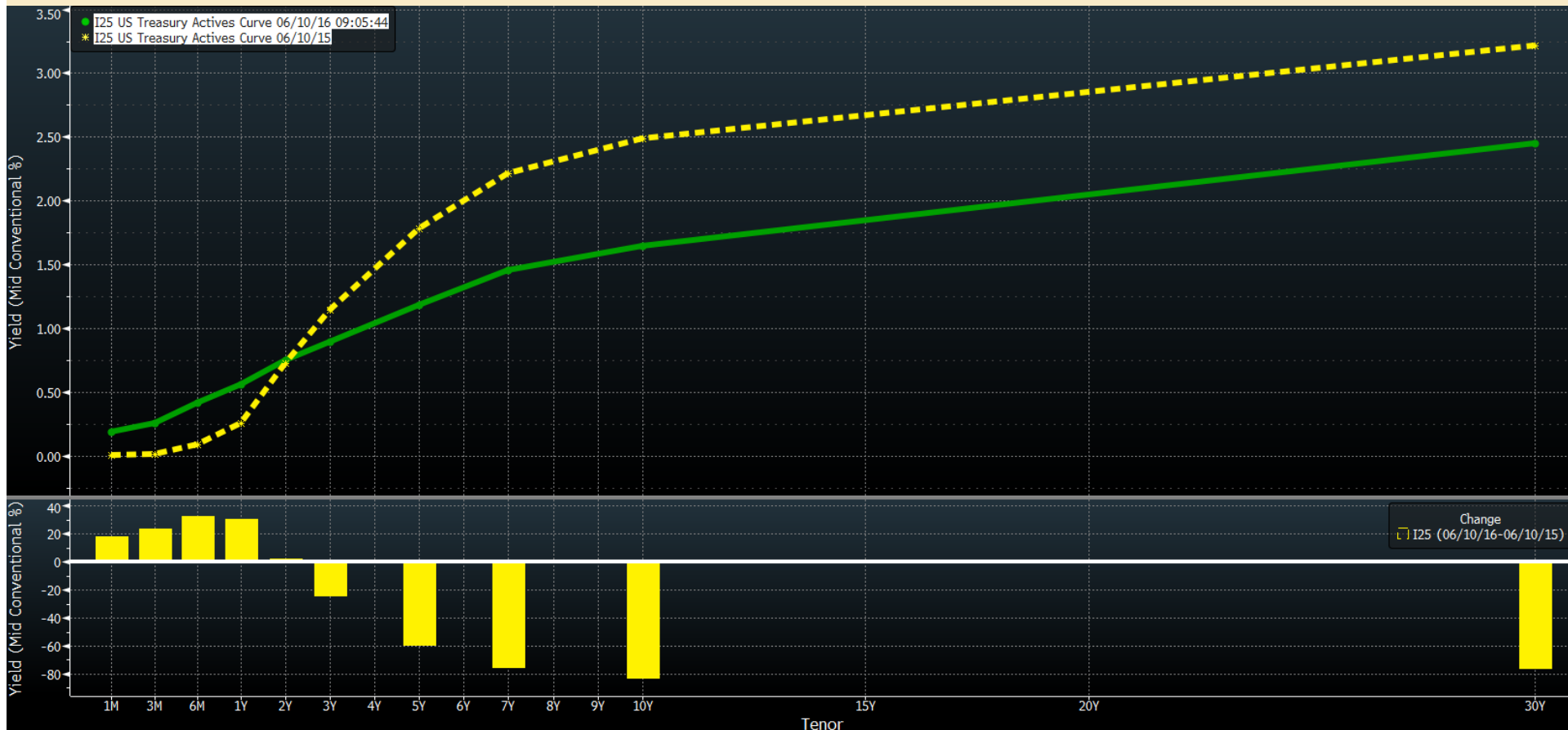


U.S. Treasury Curve



Selected Global Rates 6/10/15 vs. 6/10/16

	U.S.	Japan	Germany	U.K.	Switzerland
12-month	0.24% / 0.56%	0.01% / -0.28%	-0.28% / -0.56%	0.47% / 0.40%	-0.93% / -0.95%
5-year	1.58% / 1.19%	0.12% / -0.27%	0.12% / -0.43%	1.46% / 0.76%	-0.33% / -0.91%
10-year	2.23% / 1.65%	0.42% / -0.15%	0.65% / 0.02%	1.97% / 1.23%	0.16% / -0.48%

Basis Point Change from 1 Year Ago

Basis Point Changes	U.S.	Japan	Germany	U.K.	Switzerland
3-month	0.24%	-0.26%	-0.23%	-0.03%	0.04%
6-month	0.35%	-0.36%	-0.29%	0.00%	0.04%
12-month	0.33%	-0.28%	-0.28%	-0.07%	-0.02%
2-year	0.11%	-0.29%	-0.35%	-0.16%	-0.12%
3-year	-0.12%	-0.29%	-0.43%	-0.47%	-0.22%
5-year	-0.40%	-0.39%	-0.55%	-0.70%	-0.58%
7-year	-0.52%	-0.52%	-0.60%	-0.72%	-0.69%
10-year	-0.58%	-0.58%	-0.63%	-0.74%	-0.64%
30-year	-0.51%	-1.17%	-0.64%	-0.57%	-0.62%