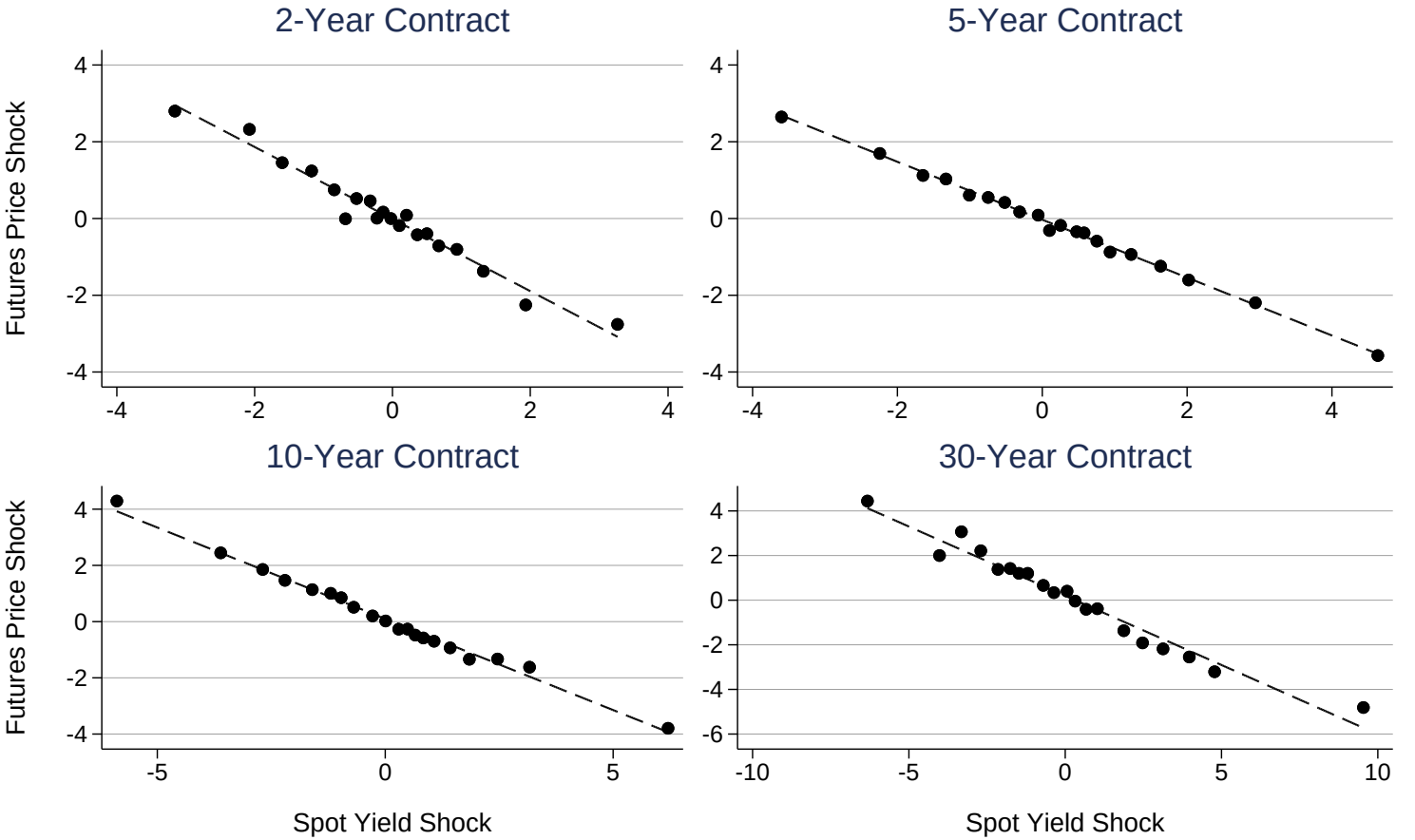
2-Year Contract
5-Year Contract
10-Year Contract
30-Year Contract
Futures Price Shock
Futures Price Shock
Spot Yield Shock
Spot Yield Shock
4
2
0
-2
-4
-6
-4
-2
0
2
4
-5
0
5
-10
-5
0
5
10