

USGG30YR Index	PX_LAST	Yield %	Lagged Yield	MOODUBAA Index	PX_LAST	Yield %	Lagged Yield
7/2/1997	6.71	6.71%	6.79%	6/11/1996	8.57	8.57%	7.99%
7/1/1997	6.74	6.74%	6.79%	6/10/1996	8.24	8.24%	7.98%
6/30/1997	6.79	6.79%	6.79%	6/7/1996	8.54	8.54%	7.98%
6/27/1997	6.74	6.74%	6.79%	6/6/1996	8.39	8.39%	7.98%
6/26/1997	6.78	6.78%	6.79%	6/5/1996	8.46	8.46%	7.98%
6/25/1997	6.74	6.74%	6.79%	6/4/1996	8.48	8.48%	7.98%
6/24/1997	6.69	6.69%	6.80%	6/3/1996	8.49	8.49%	7.98%
6/23/1997	6.71	6.71%	6.80%	5/31/1996	8.47	8.47%	7.98%
6/20/1997	6.66	6.66%	6.80%	5/30/1996	8.41	8.41%	7.98%
6/19/1997	6.68	6.68%	6.80%	5/29/1996	8.41	8.41%	7.98%
6/18/1997	6.69	6.69%	6.80%	5/28/1996	8.35	8.35%	7.98%
6/17/1997	6.72	6.72%	6.80%	5/24/1996	8.35	8.35%	7.98%
6/16/1997	6.70	6.70%	6.81%	5/23/1996	8.38	8.38%	7.98%
6/13/1997	6.72	6.72%	6.81%	5/22/1996	8.33	8.33%	7.98%
6/12/1997	6.78	6.78%	6.81%	5/21/1996	8.37	8.37%	7.98%
6/11/1997	6.83	6.83%	6.81%	5/20/1996	8.35	8.35%	7.97%
6/10/1997	6.84	6.84%	6.81%	5/17/1996	8.38	8.38%	7.97%
6/9/1997	6.83	6.83%	6.81%	5/16/1996	8.43	8.43%	7.97%
6/6/1997	6.77	6.77%	6.82%	5/15/1996	8.38	8.38%	7.97%
6/5/1997	6.88	6.88%	6.82%	5/14/1996	8.39	8.39%	7.97%
6/4/1997	6.88	6.88%	6.82%	5/13/1996	8.44	8.44%	7.97%
6/3/1997	6.87	6.87%	6.82%	5/10/1996	8.47	8.47%	7.97%
6/2/1997	6.90	6.90%	6.82%	5/9/1996	8.54	8.54%	7.97%
5/30/1997	6.91	6.91%	6.82%	5/8/1996	8.54	8.54%	7.97%
5/29/1997	6.98	6.98%	6.82%	5/7/1996	8.61	8.61%	7.97%
5/28/1997	7.03	7.03%	6.82%	5/6/1996	8.62	8.62%	7.96%
5/27/1997	7.03	7.03%	6.82%	5/3/1996	8.64	8.64%	7.96%
5/26/1997	6.99	6.99%	6.82%	5/2/1996	8.59	8.59%	7.96%
5/23/1997	6.99	6.99%	6.82%	5/1/1996	8.44	8.44%	7.96%
5/22/1997	6.99	6.99%	6.82%	4/30/1996	8.42	8.42%	7.95%
5/21/1997	6.96	6.96%	6.81%	4/29/1996	8.34	8.34%	7.95%
5/20/1997	6.90	6.90%	6.81%	4/26/1996	8.3	8.30%	7.95%
5/19/1997	6.92	6.92%	6.81%	4/25/1996	8.31	8.31%	7.95%
5/16/1997	6.90	6.90%	6.81%	4/24/1996	8.32	8.32%	7.95%
5/15/1997	6.87	6.87%	6.81%	4/23/1996	8.3	8.30%	7.94%
5/14/1997	6.88	6.88%	6.81%	4/22/1996	8.26	8.26%	7.94%
5/13/1997	6.92	6.92%	6.81%	4/19/1996	8.31	8.31%	7.94%
5/12/1997	6.89	6.89%	6.81%	4/18/1996	8.35	8.35%	7.94%
5/9/1997	6.89	6.89%	6.81%	4/17/1996	8.32	8.32%	7.94%
5/8/1997	6.93	6.93%	6.81%	4/16/1996	8.29	8.29%	7.94%
5/7/1997	6.96	6.96%	6.81%	4/15/1996	8.31	8.31%	7.93%
5/6/1997	6.88	6.88%	6.81%	4/12/1996	8.34	8.34%	7.93%
5/5/1997	6.88	6.88%	6.81%	4/11/1996	8.46	8.46%	7.93%
5/2/1997	6.88	6.88%	6.81%	4/10/1996	8.45	8.45%	7.93%
5/1/1997	6.92	6.92%	6.81%	4/9/1996	8.38	8.38%	7.93%
4/30/1997	6.96	6.96%	6.81%	4/8/1996	8.46	8.46%	7.92%
4/29/1997	6.99	6.99%	6.81%	4/5/1996	8.38	8.38%	7.92%
4/28/1997	7.11	7.11%	6.81%	4/3/1996	8.21	8.21%	7.92%
4/25/1997	7.14	7.14%	6.81%	4/2/1996	8.18	8.18%	7.92%
4/24/1997	7.13	7.13%	6.81%	4/1/1996	8.22	8.22%	7.92%
4/23/1997	7.09	7.09%	6.81%	3/29/1996	8.24	8.24%	7.92%
4/22/1997	7.04	7.04%	6.81%	3/28/1996	8.29	8.29%	7.92%
4/21/1997	7.09	7.09%	6.81%	3/27/1996	8.24	8.24%	7.92%
4/18/1997	7.05	7.05%	6.81%	3/26/1996	8.15	8.15%	7.92%
4/17/1997	7.07	7.07%	6.81%	3/25/1996	8.14	8.14%	7.92%
4/16/1997	7.10	7.10%	6.81%	3/22/1996	8.2	8.20%	7.91%
4/15/1997	7.09	7.09%	6.81%	3/21/1996	8.17	8.17%	7.91%
4/14/1997	7.17	7.17%	6.81%	3/20/1996	8.22	8.22%	7.91%
4/11/1997	7.17	7.17%	6.81%	3/19/1996	8.24	8.24%	7.91%
4/10/1997	7.11	7.11%	6.81%	3/18/1996	8.27	8.27%	7.91%
4/9/1997	7.10	7.10%	6.81%	3/15/1996	8.28	8.28%	7.91%

USGG30YR Index	PX_LAST	Yield %	Lagged Yield	MOODUBAA Index	PX_LAST	Yield %	Lagged Yield
4/8/1997	7.10	7.10%	6.81%	3/14/1996	8.2	8.20%	7.91%
4/7/1997	7.07	7.07%	6.81%	3/13/1996	8.2	8.20%	7.91%
4/4/1997	7.12	7.12%	6.80%	3/12/1996	8.22	8.22%	7.91%
4/3/1997	7.07	7.07%	6.80%	3/11/1996	8.18	8.18%	7.91%
4/2/1997	7.08	7.08%	6.80%	3/8/1996	8.23	8.23%	7.91%
4/1/1997	7.08	7.08%	6.80%	3/7/1996	8.02	8.02%	7.91%
3/31/1997	7.10	7.10%	6.80%	3/6/1996	8	8.00%	7.91%
3/28/1997	7.09	7.09%	6.80%	3/5/1996	7.93	7.93%	7.91%
3/27/1997	7.09	7.09%	6.80%	3/4/1996	7.9	7.90%	7.91%
3/26/1997	6.98	6.98%	6.80%	3/1/1996	7.93	7.93%	7.91%
3/25/1997	6.97	6.97%	6.80%	2/29/1996	8.03	8.03%	7.92%
3/24/1997	6.93	6.93%	6.80%	2/28/1996	8	8.00%	7.92%
3/21/1997	6.97	6.97%	6.80%	2/27/1996	7.99	7.99%	7.92%
3/20/1997	6.96	6.96%	6.81%	2/26/1996	7.96	7.96%	7.92%
3/19/1997	6.99	6.99%	6.81%	2/23/1996	7.95	7.95%	7.92%
3/18/1997	6.96	6.96%	6.81%	2/22/1996	7.89	7.89%	7.92%
3/17/1997	6.96	6.96%	6.81%	2/21/1996	7.91	7.91%	7.93%
3/14/1997	6.94	6.94%	6.81%	2/20/1996	7.91	7.91%	7.93%
3/13/1997	6.96	6.96%	6.81%	2/16/1996	7.78	7.78%	7.93%
3/12/1997	6.89	6.89%	6.81%	2/15/1996	7.71	7.71%	7.94%
3/11/1997	6.85	6.85%	6.81%	2/14/1996	7.63	7.63%	7.94%
3/10/1997	6.81	6.81%	6.81%	2/13/1996	7.59	7.59%	7.95%
3/7/1997	6.81	6.81%	6.81%	2/12/1996	7.61	7.61%	7.95%
3/6/1997	6.89	6.89%	6.81%	2/9/1996	7.67	7.67%	7.96%
3/5/1997	6.83	6.83%	6.81%	2/8/1996	7.68	7.68%	7.96%
3/4/1997	6.87	6.87%	6.81%	2/7/1996	7.66	7.66%	7.97%
3/3/1997	6.83	6.83%	6.81%	2/6/1996	7.66	7.66%	7.97%
2/28/1997	6.80	6.80%	6.81%	2/5/1996	7.69	7.69%	7.98%
2/27/1997	6.81	6.81%	6.81%	2/2/1996	7.67	7.67%	7.98%
2/26/1997	6.78	6.78%	6.81%	2/1/1996	7.63	7.63%	7.99%
2/25/1997	6.66	6.66%	6.81%	1/31/1996	7.59	7.59%	7.99%
2/24/1997	6.66	6.66%	6.81%	1/30/1996	7.61	7.61%	8.00%
2/21/1997	6.64	6.64%	6.82%	1/29/1996	7.66	7.66%	8.00%
2/20/1997	6.66	6.66%	6.82%	1/26/1996	7.64	7.64%	8.01%
2/19/1997	6.58	6.58%	6.82%	1/25/1996	7.66	7.66%	8.01%
2/18/1997	6.55	6.55%	6.82%	1/24/1996	7.62	7.62%	8.02%
2/17/1997	6.53	6.53%	6.82%	1/23/1996	7.65	7.65%	8.03%
2/14/1997	6.53	6.53%	6.82%	1/22/1996	7.63	7.63%	8.03%
2/13/1997	6.63	6.63%	6.82%	1/19/1996	7.55	7.55%	8.04%
2/12/1997	6.71	6.71%	6.83%	1/18/1996	7.57	7.57%	8.04%
2/11/1997	6.71	6.71%	6.83%	1/17/1996	7.6	7.60%	8.05%
2/10/1997	6.70	6.70%	6.83%	1/16/1996	7.67	7.67%	8.05%
2/7/1997	6.70	6.70%	6.83%	1/12/1996	7.72	7.72%	8.06%
2/6/1997	6.76	6.76%	6.83%	1/11/1996	7.74	7.74%	8.06%
2/5/1997	6.76	6.76%	6.83%	1/10/1996	7.74	7.74%	8.07%
2/4/1997	6.71	6.71%	6.84%	1/9/1996	7.64	7.64%	8.07%
2/3/1997	6.74	6.74%	6.84%	1/5/1996	7.71	7.71%	8.08%
1/31/1997	6.79	6.79%	6.84%	1/4/1996	7.61	7.61%	8.08%
1/30/1997	6.87	6.87%	6.84%	1/3/1996	7.55	7.55%	8.09%
1/29/1997	6.91	6.91%	6.84%	1/2/1996	7.56	7.56%	8.10%
1/28/1997	6.92	6.92%	6.84%	12/29/1995	7.53	7.53%	8.10%
1/27/1997	6.94	6.94%	6.84%	12/28/1995	7.56	7.56%	8.11%
1/24/1997	6.89	6.89%	6.83%	12/27/1995	7.58	7.58%	8.11%
1/23/1997	6.86	6.86%	6.83%	12/26/1995	7.61	7.61%	8.12%
1/22/1997	6.83	6.83%	6.83%	12/22/1995	7.62	7.62%	8.12%
1/21/1997	6.78	6.78%	6.83%	12/21/1995	7.67	7.67%	8.13%
1/20/1997	6.83	6.83%	6.83%	12/20/1995	7.66	7.66%	8.14%
1/17/1997	6.82	6.82%	6.83%	12/19/1995	7.66	7.66%	8.14%
1/16/1997	6.83	6.83%	6.83%	12/18/1995	7.72	7.72%	8.15%
1/15/1997	6.79	6.79%	6.83%	12/15/1995	7.65	7.65%	8.16%
1/14/1997	6.77	6.77%	6.83%	12/14/1995	7.64	7.64%	8.16%

USGG30YR Index	PX_LAST	Yield %	Lagged Yield	MOODUBAA Index	PX_LAST	Yield %	Lagged Yield
1/13/1997	6.85	6.85%	6.83%	12/13/1995	7.64	7.64%	8.17%
1/10/1997	6.85	6.85%	6.83%	12/12/1995	7.63	7.63%	8.17%
1/9/1997	6.76	6.76%	6.83%	12/11/1995	7.61	7.61%	8.18%
1/8/1997	6.85	6.85%	6.83%	12/8/1995	7.63	7.63%	8.19%
1/7/1997	6.79	6.79%	6.83%	12/7/1995	7.65	7.65%	8.19%
1/6/1997	6.77	6.77%	6.83%	12/6/1995	7.62	7.62%	8.20%
1/3/1997	6.73	6.73%	6.83%	12/5/1995	7.61	7.61%	8.20%
1/2/1997	6.74	6.74%	6.83%	12/4/1995	7.6	7.60%	8.21%
1/1/1997	6.64	6.64%	6.83%	12/1/1995	7.68	7.68%	8.22%
12/31/1996	6.64	6.64%	6.83%	11/30/1995	7.7	7.70%	8.22%
12/30/1996	6.54	6.54%	6.83%	11/29/1995	7.78	7.78%	8.23%
12/27/1996	6.56	6.56%	6.83%	11/28/1995	7.79	7.79%	8.24%
12/26/1996	6.58	6.58%	6.83%	11/27/1995	7.78	7.78%	8.24%
12/25/1996	6.58	6.58%	6.83%	11/22/1995	7.85	7.85%	8.25%
12/24/1996	6.59	6.59%	6.83%	11/21/1995	7.85	7.85%	8.25%
12/23/1996	6.58	6.58%	6.83%	11/20/1995	7.82	7.82%	8.26%
12/20/1996	6.61	6.61%	6.83%	11/17/1995	7.8	7.80%	8.26%
12/19/1996	6.58	6.58%	6.83%	11/16/1995	7.8	7.80%	8.27%
12/18/1996	6.70	6.70%	6.83%	11/15/1995	7.86	7.86%	8.28%
12/17/1996	6.66	6.66%	6.83%	11/14/1995	7.82	7.82%	8.28%
12/16/1996	6.63	6.63%	6.83%	11/13/1995	7.82	7.82%	8.29%
12/13/1996	6.57	6.57%	6.83%	11/10/1995	7.87	7.87%	8.29%
12/12/1996	6.63	6.63%	6.84%	11/9/1995	7.84	7.84%	8.30%
12/11/1996	6.63	6.63%	6.83%	11/8/1995	7.8	7.80%	8.31%
12/10/1996	6.50	6.50%	6.83%	11/7/1995	7.85	7.85%	8.31%
12/9/1996	6.46	6.46%	6.83%	11/6/1995	7.81	7.81%	8.32%
12/6/1996	6.51	6.51%	6.83%	11/3/1995	7.79	7.79%	8.33%
12/5/1996	6.51	6.51%	6.83%	11/2/1995	7.78	7.78%	8.33%
12/4/1996	6.39	6.39%	6.83%	11/1/1995	7.82	7.82%	8.34%
12/3/1996	6.36	6.36%	6.83%	10/31/1995	7.84	7.84%	8.35%
12/2/1996	6.36	6.36%	6.83%	10/30/1995	7.84	7.84%	8.35%
11/29/1996	6.35	6.35%	6.83%	10/27/1995	7.84	7.84%	8.36%
11/28/1996	6.44	6.44%	6.83%	10/26/1995	7.84	7.84%	8.37%
11/27/1996	6.43	6.43%	6.83%	10/25/1995	7.76	7.76%	8.37%
11/26/1996	6.45	6.45%	6.83%	10/24/1995	7.79	7.79%	8.38%
11/25/1996	6.43	6.43%	6.83%	10/23/1995	7.83	7.83%	8.39%
11/22/1996	6.44	6.44%	6.83%	10/20/1995	7.8	7.80%	8.39%
11/21/1996	6.42	6.42%	6.83%	10/19/1995	7.76	7.76%	8.40%
11/20/1996	6.41	6.41%	6.83%	10/18/1995	7.78	7.78%	8.41%
11/19/1996	6.43	6.43%	6.83%	10/17/1995	7.76	7.76%	8.42%
11/18/1996	6.47	6.47%	6.83%	10/16/1995	7.75	7.75%	8.42%
11/15/1996	6.46	6.46%	6.82%	10/13/1995	7.73	7.73%	8.43%
11/14/1996	6.42	6.42%	6.82%	10/12/1995	7.83	7.83%	8.44%
11/13/1996	6.46	6.46%	6.82%	10/11/1995	7.85	7.85%	8.44%
11/12/1996	6.44	6.44%	6.82%	10/10/1995	7.83	7.83%	8.45%
11/11/1996	6.51	6.51%	6.82%	10/9/1995	7.84	7.84%	8.46%
11/8/1996	6.51	6.51%	6.82%	10/6/1995	7.84	7.84%	8.46%
11/7/1996	6.53	6.53%	6.81%	10/5/1995	7.85	7.85%	8.47%
11/6/1996	6.62	6.62%	6.81%	10/4/1995	7.88	7.88%	8.48%
11/5/1996	6.59	6.59%	6.81%	10/3/1995	7.89	7.89%	8.48%
11/4/1996	6.66	6.66%	6.81%	10/2/1995	7.9	7.90%	8.49%
11/1/1996	6.68	6.68%	6.80%	9/29/1995	7.94	7.94%	8.49%
10/31/1996	6.64	6.64%	6.80%	9/28/1995	8	8.00%	8.50%
10/30/1996	6.70	6.70%	6.80%	9/27/1995	8.03	8.03%	8.51%
10/29/1996	6.68	6.68%	6.79%	9/26/1995	8.02	8.02%	8.51%
10/28/1996	6.83	6.83%	6.79%	9/25/1995	8	8.00%	8.52%
10/25/1996	6.82	6.82%	6.79%	9/22/1995	8.03	8.03%	8.52%
10/24/1996	6.85	6.85%	6.78%	9/21/1995	8	8.00%	8.53%
10/23/1996	6.83	6.83%	6.78%	9/20/1995	7.98	7.98%	8.53%
10/22/1996	6.85	6.85%	6.77%	9/19/1995	7.94	7.94%	8.54%
10/21/1996	6.81	6.81%	6.77%	9/18/1995	7.97	7.97%	8.55%

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10/18/1996	6.80	6.80%	6.77%	9/15/1995	7.92	7.92%	8.55%
10/17/1996	6.79	6.79%	6.76%	9/14/1995	7.91	7.91%	8.56%
10/16/1996	6.86	6.86%	6.76%	9/13/1995	7.96	7.96%	8.57%
10/15/1996	6.84	6.84%	6.76%	9/12/1995	7.96	7.96%	8.57%
10/14/1996	6.84	6.84%	6.75%	9/11/1995	8	8.00%	8.58%
10/11/1996	6.85	6.85%	6.75%	9/8/1995	8.02	8.02%	8.59%
10/10/1996	6.88	6.88%	6.75%	9/7/1995	8	8.00%	8.59%
10/9/1996	6.83	6.83%	6.74%	9/6/1995	7.99	7.99%	8.60%
10/8/1996	6.80	6.80%	6.74%	9/5/1995	7.98	7.98%	8.61%
10/7/1996	6.79	6.79%	6.73%	9/1/1995	8.02	8.02%	8.61%
10/4/1996	6.74	6.74%	6.73%	8/31/1995	8.06	8.06%	8.62%
10/3/1996	6.83	6.83%	6.72%	8/30/1995	8.11	8.11%	8.63%
10/2/1996	6.84	6.84%	6.72%	8/29/1995	8.13	8.13%	8.63%
10/1/1996	6.87	6.87%	6.72%	8/28/1995	8.12	8.12%	8.64%
9/30/1996	6.92	6.92%	6.71%	8/25/1995	8.18	8.18%	8.65%
9/27/1996	6.91	6.91%	6.71%	8/24/1995	8.23	8.23%	8.65%
9/26/1996	6.89	6.89%	6.70%	8/23/1995	8.3	8.30%	8.66%
9/25/1996	6.93	6.93%	6.70%	8/22/1995	8.27	8.27%	8.66%
9/24/1996	6.98	6.98%	6.70%	8/21/1995	8.25	8.25%	8.67%
9/23/1996	7.03	7.03%	6.69%	8/18/1995	8.29	8.29%	8.67%
9/20/1996	7.04	7.04%	6.69%	8/17/1995	8.29	8.29%	8.68%
9/19/1996	7.04	7.04%	6.68%	8/16/1995	8.27	8.27%	8.68%
9/18/1996	7.01	7.01%	6.68%	8/15/1995	8.3	8.30%	8.69%
9/17/1996	7.02	7.02%	6.67%	8/14/1995	8.34	8.34%	8.69%
9/16/1996	6.95	6.95%	6.67%	8/11/1995	8.34	8.34%	8.70%
9/13/1996	6.95	6.95%	6.66%	8/10/1995	8.28	8.28%	8.71%
9/12/1996	7.08	7.08%	6.66%	8/9/1995	8.25	8.25%	8.71%
9/11/1996	7.11	7.11%	6.65%	8/8/1995	8.22	8.22%	8.72%
9/10/1996	7.11	7.11%	6.65%	8/7/1995	8.22	8.22%	8.72%
9/9/1996	7.07	7.07%	6.64%	8/4/1995	8.24	8.24%	8.73%
9/6/1996	7.11	7.11%	6.64%	8/3/1995	8.26	8.26%	8.73%
9/5/1996	7.15	7.15%	6.63%	8/2/1995	8.2	8.20%	8.73%
9/4/1996	7.10	7.10%	6.63%	8/1/1995	8.27	8.27%	8.74%
9/3/1996	7.05	7.05%	6.62%	7/31/1995	8.21	8.21%	8.74%
9/2/1996	7.12	7.12%	6.62%	7/28/1995	8.24	8.24%	8.75%
8/30/1996	7.12	7.12%	6.61%	7/27/1995	8.19	8.19%	8.75%
8/29/1996	7.04	7.04%	6.61%	7/26/1995	8.22	8.22%	8.76%
8/28/1996	6.98	6.98%	6.61%	7/25/1995	8.2	8.20%	8.76%
8/27/1996	6.97	6.97%	6.60%	7/24/1995	8.27	8.27%	8.77%
8/26/1996	7.00	7.00%	6.60%	7/21/1995	8.32	8.32%	8.77%
8/23/1996	6.96	6.96%	6.60%	7/20/1995	8.26	8.26%	8.78%
8/22/1996	6.84	6.84%	6.59%	7/19/1995	8.25	8.25%	8.78%
8/21/1996	6.84	6.84%	6.59%	7/18/1995	8.1	8.10%	8.79%
8/20/1996	6.80	6.80%	6.59%	7/17/1995	8.06	8.06%	8.79%
8/19/1996	6.80	6.80%	6.58%	7/14/1995	8	8.00%	8.80%
8/16/1996	6.77	6.77%	6.58%	7/13/1995	7.96	7.96%	8.81%
8/15/1996	6.80	6.80%	6.58%	7/12/1995	7.97	7.97%	8.81%
8/14/1996	6.79	6.79%	6.58%	7/11/1995	7.96	7.96%	8.82%
8/13/1996	6.79	6.79%	6.57%	7/10/1995	7.92	7.92%	8.82%
8/12/1996	6.69	6.69%	6.57%	7/7/1995	7.92	7.92%	8.83%
8/9/1996	6.69	6.69%	6.57%	7/6/1995	7.93	7.93%	8.83%
8/8/1996	6.79	6.79%	6.57%	7/5/1995	8.03	8.03%	8.84%
8/7/1996	6.77	6.77%	6.56%	7/3/1995	8.03	8.03%	8.84%
8/6/1996	6.76	6.76%	6.56%	6/30/1995	8.04	8.04%	8.85%
8/5/1996	6.77	6.77%	6.56%	6/29/1995	8.08	8.08%	8.85%
8/2/1996	6.74	6.74%	6.56%	6/28/1995	7.95	7.95%	8.86%
8/1/1996	6.84	6.84%	6.56%	6/27/1995	7.98	7.98%	8.86%
7/31/1996	6.97	6.97%	6.55%	6/26/1995	7.96	7.96%	8.86%
7/30/1996	7.04	7.04%	6.55%	6/23/1995	7.94	7.94%	8.87%
7/29/1996	7.10	7.10%	6.55%	6/22/1995	7.89	7.89%	8.87%
7/26/1996	7.01	7.01%	6.54%	6/21/1995	8	8.00%	8.88%

USGG30YR Index	PX_LAST	Yield %	Lagged Yield	MOODUBAA Index	PX_LAST	Yield %	Lagged Yield
7/25/1996	7.01	7.01%	6.54%	6/20/1995	8.01	8.01%	8.88%
7/24/1996	7.04	7.04%	6.54%	6/19/1995	8.01	8.01%	8.88%
7/23/1996	6.98	6.98%	6.53%	6/16/1995	8.08	8.08%	8.89%
7/22/1996	7.01	7.01%	6.53%	6/15/1995	8.09	8.09%	8.89%
7/19/1996	6.97	6.97%	6.53%	6/14/1995	8.07	8.07%	8.90%
7/18/1996	6.93	6.93%	6.52%	6/13/1995	8.08	8.08%	8.90%
7/17/1996	7.03	7.03%	6.52%	6/12/1995	8.14	8.14%	8.90%
7/16/1996	7.03	7.03%	6.52%	6/9/1995	8.13	8.13%	8.91%
7/15/1996	7.07	7.07%	6.51%	6/8/1995	7.99	7.99%	8.91%
7/12/1996	7.03	7.03%	6.51%	6/7/1995	7.97	7.97%	8.91%
7/11/1996	7.06	7.06%	6.51%	6/6/1995	7.91	7.91%	8.92%
7/10/1996	7.08	7.08%	6.50%	6/5/1995	7.92	7.92%	8.92%
7/9/1996	7.13	7.13%	6.50%	6/2/1995	7.92	7.92%	8.93%
7/8/1996	7.18	7.18%	6.50%	6/1/1995	8.02	8.02%	8.93%
7/5/1996	7.19	7.19%	6.49%	5/31/1995	8.07	8.07%	8.93%
7/4/1996	6.93	6.93%	6.49%	5/30/1995	8.05	8.05%	8.94%
7/3/1996	6.94	6.94%	6.49%	5/26/1995	8.13	8.13%	8.94%
7/2/1996	6.94	6.94%	6.49%	5/25/1995	8.09	8.09%	8.94%
7/1/1996	6.91	6.91%	6.49%	5/24/1995	8.13	8.13%	8.95%
6/28/1996	6.87	6.87%	6.48%	5/23/1995	8.23	8.23%	8.95%
6/27/1996	6.99	6.99%	6.48%	5/22/1995	8.26	8.26%	8.95%
6/26/1996	7.04	7.04%	6.48%	5/19/1995	8.26	8.26%	8.95%
6/25/1996	7.05	7.05%	6.48%	5/18/1995	8.26	8.26%	8.96%
6/24/1996	7.09	7.09%	6.47%	5/17/1995	8.2	8.20%	8.96%
6/21/1996	7.10	7.10%	6.47%	5/16/1995	8.23	8.23%	8.96%
6/20/1996	7.11	7.11%	6.47%	5/15/1995	8.3	8.30%	8.96%
6/19/1996	7.11	7.11%	6.47%	5/12/1995	8.35	8.35%	8.96%
6/18/1996	7.10	7.10%	6.46%	5/11/1995	8.35	8.35%	8.97%
6/17/1996	7.07	7.07%	6.46%	5/10/1995	8.33	8.33%	8.97%
6/14/1996	7.09	7.09%	6.46%	5/9/1995	8.31	8.31%	8.97%
6/13/1996	7.13	7.13%	6.45%	5/8/1995	8.36	8.36%	8.97%
6/12/1996	7.19	7.19%	6.45%	5/5/1995	8.36	8.36%	8.98%
6/11/1996	7.12	7.12%	6.45%	5/4/1995	8.47	8.47%	8.98%
6/10/1996	7.13	7.13%	6.45%	5/3/1995	8.57	8.57%	8.98%
6/7/1996	7.03	7.03%	6.44%	5/2/1995	8.62	8.62%	8.98%
6/6/1996	6.90	6.90%	6.44%	5/1/1995	8.66	8.66%	8.98%
6/5/1996	6.95	6.95%	6.44%	4/28/1995	8.66	8.66%	8.98%
6/4/1996	7.00	7.00%	6.44%	4/27/1995	8.65	8.65%	8.98%
6/3/1996	7.01	7.01%	6.44%	4/26/1995	8.64	8.64%	8.98%
5/31/1996	6.99	6.99%	6.44%	4/25/1995	8.64	8.64%	8.99%
5/30/1996	6.93	6.93%	6.43%	4/24/1995	8.64	8.64%	8.99%
5/29/1996	6.94	6.94%	6.43%	4/21/1995	8.67	8.67%	8.99%
5/28/1996	6.86	6.86%	6.43%	4/20/1995	8.65	8.65%	8.99%
5/27/1996	6.84	6.84%	6.43%	4/19/1995	8.68	8.68%	8.99%
5/24/1996	6.83	6.83%	6.43%	4/18/1995	8.69	8.69%	8.99%
5/23/1996	6.86	6.86%	6.43%	4/17/1995	8.67	8.67%	8.99%
5/22/1996	6.82	6.82%	6.43%	4/13/1995	8.65	8.65%	8.99%
5/21/1996	6.85	6.85%	6.44%	4/12/1995	8.68	8.68%	8.99%
5/20/1996	6.84	6.84%	6.44%	4/11/1995	8.7	8.70%	8.99%
5/17/1996	6.83	6.83%	6.44%	4/10/1995	8.71	8.71%	8.99%
5/16/1996	6.91	6.91%	6.44%	4/7/1995	8.7	8.70%	8.99%
5/15/1996	6.85	6.85%	6.44%	4/6/1995	8.68	8.68%	8.99%
5/14/1996	6.85	6.85%	6.44%	4/5/1995	8.69	8.69%	8.99%
5/13/1996	6.90	6.90%	6.44%	4/4/1995	8.68	8.68%	8.99%
5/10/1996	6.93	6.93%	6.44%	4/3/1995	8.71	8.71%	8.99%
5/9/1996	7.02	7.02%	6.44%	3/31/1995	8.76	8.76%	8.99%
5/8/1996	6.96	6.96%	6.44%	3/30/1995	8.74	8.74%	8.99%
5/7/1996	7.08	7.08%	6.44%	3/29/1995	8.72	8.72%	8.99%
5/6/1996	7.06	7.06%	6.44%	3/28/1995	8.73	8.73%	8.99%
5/3/1996	7.12	7.12%	6.43%	3/27/1995	8.67	8.67%	8.99%
5/2/1996	7.06	7.06%	6.43%	3/24/1995	8.7	8.70%	8.99%

USGG30YR Index	PX_LAST	Yield %	Lagged Yield	MOODUBAA Index	PX_LAST	Yield %	Lagged Yield
5/1/1996	6.91	6.91%	6.43%	3/23/1995	8.78	8.78%	8.98%
4/30/1996	6.91	6.91%	6.43%	3/22/1995	8.8	8.80%	8.98%
4/29/1996	6.84	6.84%	6.43%	3/21/1995	8.75	8.75%	8.98%
4/26/1996	6.79	6.79%	6.43%	3/20/1995	8.72	8.72%	8.98%
4/25/1996	6.80	6.80%	6.43%	3/17/1995	8.72	8.72%	8.98%
4/24/1996	6.82	6.82%	6.43%	3/16/1995	8.66	8.66%	8.98%
4/23/1996	6.78	6.78%	6.43%	3/15/1995	8.69	8.69%	8.98%
4/22/1996	6.75	6.75%	6.43%	3/14/1995	8.67	8.67%	8.98%
4/19/1996	6.79	6.79%	6.43%	3/13/1995	8.76	8.76%	8.98%
4/18/1996	6.83	6.83%	6.43%	3/10/1995	8.78	8.78%	8.98%
4/17/1996	6.81	6.81%	6.43%	3/9/1995	8.86	8.86%	8.98%
4/16/1996	6.79	6.79%	6.43%	3/8/1995	8.88	8.88%	8.98%
4/15/1996	6.79	6.79%	6.43%	3/7/1995	8.98	8.98%	8.97%
4/12/1996	6.80	6.80%	6.43%	3/6/1995	8.94	8.94%	8.97%
4/11/1996	6.94	6.94%	6.43%	3/3/1995	8.89	8.89%	8.97%
4/10/1996	6.95	6.95%	6.42%	3/2/1995	8.84	8.84%	8.97%
4/9/1996	6.83	6.83%	6.42%	3/1/1995	8.79	8.79%	8.97%
4/8/1996	6.87	6.87%	6.42%	2/28/1995	8.83	8.83%	8.97%
4/5/1996	6.82	6.82%	6.42%	2/27/1995	8.84	8.84%	8.97%
4/4/1996	6.67	6.67%	6.42%	2/24/1995	8.9	8.90%	8.97%
4/3/1996	6.63	6.63%	6.42%	2/23/1995	8.89	8.89%	8.97%
4/2/1996	6.60	6.60%	6.42%	2/22/1995	8.87	8.87%	8.96%
4/1/1996	6.63	6.63%	6.42%	2/21/1995	8.93	8.93%	8.96%
3/29/1996	6.67	6.67%	6.42%	2/17/1995	8.91	8.91%	8.96%
3/28/1996	6.72	6.72%	6.42%	2/16/1995	8.9	8.90%	8.96%
3/27/1996	6.68	6.68%	6.41%	2/15/1995	8.89	8.89%	8.96%
3/26/1996	6.58	6.58%	6.41%	2/14/1995	8.95	8.95%	8.95%
3/25/1996	6.58	6.58%	6.41%	2/13/1995	9	9.00%	8.95%
3/22/1996	6.66	6.66%	6.41%	2/10/1995	9.02	9.02%	8.95%
3/21/1996	6.62	6.62%	6.41%	2/9/1995	8.96	8.96%	8.94%
3/20/1996	6.63	6.63%	6.41%	2/8/1995	8.94	8.94%	8.94%
3/19/1996	6.72	6.72%	6.41%	2/7/1995	8.92	8.92%	8.94%
3/18/1996	6.71	6.71%	6.41%	2/6/1995	8.93	8.93%	8.94%
3/15/1996	6.74	6.74%	6.41%	2/3/1995	8.89	8.89%	8.94%
3/14/1996	6.69	6.69%	6.41%	2/2/1995	9.05	9.05%	8.93%
3/13/1996	6.68	6.68%	6.41%	2/1/1995	9.02	9.02%	8.93%
3/12/1996	6.67	6.67%	6.41%	1/31/1995	9.01	9.01%	8.93%
3/11/1996	6.64	6.64%	6.41%	1/30/1995	9.05	9.05%	8.93%
3/8/1996	6.71	6.71%	6.41%	1/27/1995	9.08	9.08%	8.92%
3/7/1996	6.46	6.46%	6.41%	1/26/1995	9.16	9.16%	8.92%
3/6/1996	6.45	6.45%	6.41%	1/25/1995	9.18	9.18%	8.92%
3/5/1996	6.38	6.38%	6.41%	1/24/1995	9.22	9.22%	8.91%
3/4/1996	6.33	6.33%	6.41%	1/23/1995	9.22	9.22%	8.91%
3/1/1996	6.37	6.37%	6.41%	1/20/1995	9.19	9.19%	8.91%
2/29/1996	6.47	6.47%	6.42%	1/19/1995	9.13	9.13%	8.90%
2/28/1996	6.47	6.47%	6.42%	1/18/1995	9.1	9.10%	8.90%
2/27/1996	6.48	6.48%	6.42%	1/17/1995	9.11	9.11%	8.89%
2/26/1996	6.45	6.45%	6.42%	1/16/1995	9.11	9.11%	8.89%
2/23/1996	6.41	6.41%	6.42%	1/13/1995	9.11	9.11%	8.88%
2/22/1996	6.34	6.34%	6.43%	1/12/1995	9.19	9.19%	8.88%
2/21/1996	6.37	6.37%	6.43%	1/11/1995	9.19	9.19%	8.87%
2/20/1996	6.40	6.40%	6.43%	1/10/1995	9.17	9.17%	8.87%
2/19/1996	6.24	6.24%	6.43%	1/9/1995	9.21	9.21%	8.86%
2/16/1996	6.24	6.24%	6.44%	1/6/1995	9.16	9.16%	8.86%
2/15/1996	6.17	6.17%	6.44%	1/5/1995	9.22	9.22%	8.85%
2/14/1996	6.09	6.09%	6.44%	1/4/1995	9.17	9.17%	8.85%
2/13/1996	6.03	6.03%	6.45%	1/3/1995	9.24	9.24%	8.84%
2/12/1996	6.03	6.03%	6.45%	12/30/1994	9.2	9.20%	8.84%
2/9/1996	6.10	6.10%	6.46%	12/29/1994	9.16	9.16%	8.83%
2/8/1996	6.15	6.15%	6.46%	12/28/1994	9.12	9.12%	8.82%
2/7/1996	6.16	6.16%	6.47%	12/27/1994	9.07	9.07%	8.82%

USGG30YR Index	PX_LAST	Yield %	Lagged Yield	MOODUBAA Index	PX_LAST	Yield %	Lagged Yield
2/6/1996	6.13	6.13%	6.47%	12/23/1994	9.14	9.14%	8.81%
2/5/1996	6.16	6.16%	6.48%	12/22/1994	9.17	9.17%	8.81%
2/2/1996	6.16	6.16%	6.49%	12/21/1994	9.13	9.13%	8.80%
2/1/1996	6.07	6.07%	6.49%	12/20/1994	9.14	9.14%	8.80%
1/31/1996	6.03	6.03%	6.50%	12/19/1994	9.14	9.14%	8.79%
1/30/1996	6.04	6.04%	6.50%	12/16/1994	9.14	9.14%	8.79%
1/29/1996	6.09	6.09%	6.51%	12/15/1994	9.15	9.15%	8.78%
1/26/1996	6.04	6.04%	6.52%	12/14/1994	9.12	9.12%	8.77%
1/25/1996	6.11	6.11%	6.52%	12/13/1994	9.15	9.15%	8.77%
1/24/1996	6.04	6.04%	6.53%	12/12/1994	9.2	9.20%	8.76%
1/23/1996	6.09	6.09%	6.54%	12/9/1994	9.13	9.13%	8.76%
1/22/1996	6.04	6.04%	6.54%	12/8/1994	9.16	9.16%	8.75%
1/19/1996	5.97	5.97%	6.55%	12/7/1994	9.17	9.17%	8.74%
1/18/1996	5.99	5.99%	6.56%	12/6/1994	9.12	9.12%	8.74%
1/17/1996	6.01	6.01%	6.56%	12/5/1994	9.2	9.20%	8.73%
1/16/1996	6.06	6.06%	6.57%	12/2/1994	9.18	9.18%	8.72%
1/15/1996	6.15	6.15%	6.58%	12/1/1994	9.27	9.27%	8.71%
1/12/1996	6.15	6.15%	6.58%	11/30/1994	9.25	9.25%	8.71%
1/11/1996	6.15	6.15%	6.59%	11/29/1994	9.3	9.30%	8.70%
1/10/1996	6.18	6.18%	6.59%	11/28/1994	9.25	9.25%	8.69%
1/9/1996	6.11	6.11%	6.60%	11/25/1994	9.22	9.22%	8.68%
1/8/1996	6.04	6.04%	6.61%	11/23/1994	9.21	9.21%	8.67%
1/5/1996	6.04	6.04%	6.61%	11/22/1994	9.36	9.36%	8.67%
1/4/1996	6.03	6.03%	6.62%	11/21/1994	9.4	9.40%	8.66%
1/3/1996	5.96	5.96%	6.63%	11/18/1994	9.4	9.40%	8.65%
1/2/1996	5.96	5.96%	6.63%	11/17/1994	9.43	9.43%	8.64%
1/1/1996	5.95	5.95%	6.64%	11/16/1994	9.36	9.36%	8.63%
12/29/1995	5.95	5.95%	6.65%	11/15/1994	9.3	9.30%	8.62%
12/28/1995	5.98	5.98%	6.66%	11/14/1994	9.37	9.37%	8.61%
12/27/1995	6.01	6.01%	6.66%	11/10/1994	9.41	9.41%	8.60%
12/26/1995	6.04	6.04%	6.67%	11/9/1994	9.36	9.36%	8.60%
12/25/1995	6.07	6.07%	6.68%	11/8/1994	9.41	9.41%	8.59%
12/22/1995	6.06	6.06%	6.68%	11/7/1994	9.45	9.45%	8.58%
12/21/1995	6.09	6.09%	6.69%	11/4/1994	9.42	9.42%	8.57%
12/20/1995	6.12	6.12%	6.70%	11/3/1994	9.39	9.39%	8.56%
12/19/1995	6.11	6.11%	6.70%	11/2/1994	9.35	9.35%	8.55%
12/18/1995	6.20	6.20%	6.71%	11/1/1994	9.34	9.34%	8.54%
12/15/1995	6.10	6.10%	6.72%	10/31/1994	9.25	9.25%	8.53%
12/14/1995	6.09	6.09%	6.72%	10/28/1994	9.25	9.25%	8.53%
12/13/1995	6.08	6.08%	6.73%	10/27/1994	9.33	9.33%	8.52%
12/12/1995	6.05	6.05%	6.74%	10/26/1994	9.35	9.35%	8.51%
12/11/1995	6.05	6.05%	6.74%	10/25/1994	9.35	9.35%	8.50%
12/8/1995	6.05	6.05%	6.75%	10/24/1994	9.33	9.33%	8.49%
12/7/1995	6.08	6.08%	6.76%	10/21/1994	9.28	9.28%	8.49%
12/6/1995	6.03	6.03%	6.77%	10/20/1994	9.28	9.28%	8.48%
12/5/1995	6.05	6.05%	6.77%	10/19/1994	9.19	9.19%	8.47%
12/4/1995	6.03	6.03%	6.78%	10/18/1994	9.16	9.16%	8.46%
12/1/1995	6.09	6.09%	6.79%	10/17/1994	9.16	9.16%	8.46%
11/30/1995	6.13	6.13%	6.80%	10/14/1994	9.14	9.14%	8.45%
11/29/1995	6.20	6.20%	6.80%	10/13/1994	9.14	9.14%	8.44%
11/28/1995	6.23	6.23%	6.81%	10/12/1994	9.2	9.20%	8.44%
11/27/1995	6.22	6.22%	6.82%	10/11/1994	9.26	9.26%	8.43%
11/24/1995	6.25	6.25%	6.82%	10/10/1994	9.26	9.26%	8.42%
11/23/1995	6.28	6.28%	6.83%	10/7/1994	9.26	9.26%	8.41%
11/22/1995	6.28	6.28%	6.84%	10/6/1994	9.29	9.29%	8.41%
11/21/1995	6.27	6.27%	6.84%	10/5/1994	9.29	9.29%	8.40%
11/20/1995	6.25	6.25%	6.85%	10/4/1994	9.21	9.21%	8.39%
11/17/1995	6.23	6.23%	6.86%	10/3/1994	9.22	9.22%	8.38%
11/16/1995	6.22	6.22%	6.86%	9/30/1994	9.17	9.17%	8.38%
11/15/1995	6.29	6.29%	6.87%	9/29/1994	9.2	9.20%	8.37%
11/14/1995	6.29	6.29%	6.88%	9/28/1994	9.2	9.20%	8.36%

USGG30YR Index	PX_LAST	Yield %	Lagged Yield	MOODUBAA Index	PX_LAST	Yield %	Lagged Yield
11/13/1995	6.28	6.28%	6.88%	9/27/1994	9.11	9.11%	8.35%
11/10/1995	6.34	6.34%	6.89%	9/26/1994	9.05	9.05%	8.35%
11/9/1995	6.28	6.28%	6.90%	9/23/1994	9.05	9.05%	8.34%
11/8/1995	6.25	6.25%	6.90%	9/22/1994	9.03	9.03%	8.33%
11/7/1995	6.31	6.31%	6.91%	9/21/1994	9.04	9.04%	8.33%
11/6/1995	6.29	6.29%	6.92%	9/20/1994	9.03	9.03%	8.32%
11/3/1995	6.28	6.28%	6.93%	9/16/1994	9.03	9.03%	8.31%
11/2/1995	6.24	6.24%	6.93%	9/15/1994	8.9	8.90%	8.31%
11/1/1995	6.30	6.30%	6.94%	9/14/1994	8.92	8.92%	8.30%
10/31/1995	6.33	6.33%	6.95%	9/13/1994	8.95	8.95%	8.30%
10/30/1995	6.35	6.35%	6.96%	9/12/1994	8.97	8.97%	8.29%
10/27/1995	6.36	6.36%	6.97%	9/8/1994	8.85	8.85%	8.28%
10/26/1995	6.39	6.39%	6.97%	9/7/1994	8.83	8.83%	8.28%
10/25/1995	6.32	6.32%	6.98%	9/6/1994	8.77	8.77%	8.27%
10/24/1995	6.33	6.33%	6.99%	9/2/1994	8.77	8.77%	8.27%
10/23/1995	6.39	6.39%	6.99%	9/1/1994	8.75	8.75%	8.26%
10/20/1995	6.36	6.36%	7.00%	8/31/1994	8.75	8.75%	8.26%
10/19/1995	6.31	6.31%	7.01%	8/30/1994	8.76	8.76%	8.25%
10/18/1995	6.33	6.33%	7.02%	8/29/1994	8.78	8.78%	8.25%
10/17/1995	6.28	6.28%	7.02%	8/26/1994	8.78	8.78%	8.24%
10/16/1995	6.30	6.30%	7.03%	8/25/1994	8.81	8.81%	8.24%
10/13/1995	6.30	6.30%	7.04%	8/24/1994	8.76	8.76%	8.23%
10/12/1995	6.39	6.39%	7.05%	8/23/1994	8.81	8.81%	8.22%
10/11/1995	6.43	6.43%	7.06%	8/22/1994	8.83	8.83%	8.22%
10/10/1995	6.44	6.44%	7.06%	8/19/1994	8.78	8.78%	8.21%
10/9/1995	6.42	6.42%	7.07%	8/18/1994	8.76	8.76%	8.21%
10/6/1995	6.42	6.42%	7.08%	8/17/1994	8.67	8.67%	8.20%
10/5/1995	6.42	6.42%	7.08%	8/16/1994	8.7	8.70%	8.19%
10/4/1995	6.43	6.43%	7.09%	8/15/1994	8.78	8.78%	8.19%
10/3/1995	6.46	6.46%	7.10%	8/12/1994	8.78	8.78%	8.18%
10/2/1995	6.48	6.48%	7.10%	8/11/1994	8.85	8.85%	8.17%
9/29/1995	6.50	6.50%	7.11%	8/10/1994	8.79	8.79%	8.16%
9/28/1995	6.59	6.59%	7.12%	8/9/1994	8.79	8.79%	8.16%
9/27/1995	6.58	6.58%	7.12%	8/8/1994	8.73	8.73%	8.15%
9/26/1995	6.58	6.58%	7.13%	8/5/1994	8.75	8.75%	8.14%
9/25/1995	6.58	6.58%	7.14%	8/4/1994	8.62	8.62%	8.13%
9/22/1995	6.58	6.58%	7.14%	8/3/1994	8.6	8.60%	8.12%
9/21/1995	6.56	6.56%	7.15%	8/2/1994	8.6	8.60%	8.12%
9/20/1995	6.47	6.47%	7.16%	8/1/1994	8.64	8.64%	8.11%
9/19/1995	6.49	6.49%	7.16%	7/29/1994	8.61	8.61%	8.10%
9/18/1995	6.53	6.53%	7.17%	7/28/1994	8.75	8.75%	8.10%
9/15/1995	6.48	6.48%	7.18%	7/27/1994	8.81	8.81%	8.09%
9/14/1995	6.47	6.47%	7.18%	7/26/1994	8.77	8.77%	8.08%
9/13/1995	6.52	6.52%	7.19%	7/25/1994	8.76	8.76%	8.07%
9/12/1995	6.50	6.50%	7.20%	7/22/1994	8.78	8.78%	8.07%
9/11/1995	6.59	6.59%	7.20%	7/21/1994	8.76	8.76%	8.06%
9/8/1995	6.59	6.59%	7.21%	7/20/1994	8.76	8.76%	8.05%
9/7/1995	6.60	6.60%	7.22%	7/19/1994	8.69	8.69%	8.05%
9/6/1995	6.59	6.59%	7.23%	7/18/1994	8.71	8.71%	8.04%
9/5/1995	6.57	6.57%	7.23%	7/15/1994	8.75	8.75%	8.03%
9/4/1995	6.61	6.61%	7.24%	7/14/1994	8.76	8.76%	8.03%
9/1/1995	6.62	6.62%	7.25%	7/13/1994	8.9	8.90%	8.02%
8/31/1995	6.65	6.65%	7.25%	7/12/1994	8.93	8.93%	8.01%
8/30/1995	6.70	6.70%	7.26%	7/11/1994	8.96	8.96%	8.00%
8/29/1995	6.71	6.71%	7.27%	7/8/1994	8.93	8.93%	8.00%
8/28/1995	6.70	6.70%	7.27%	7/7/1994	8.83	8.83%	7.99%
8/25/1995	6.70	6.70%	7.28%	7/6/1994	8.86	8.86%	7.98%
8/24/1995	6.81	6.81%	7.29%	7/5/1994	8.84	8.84%	7.97%
8/23/1995	6.91	6.91%	7.29%	7/1/1994	8.84	8.84%	7.97%
8/22/1995	6.89	6.89%	7.30%	6/30/1994	8.85	8.85%	7.96%
8/21/1995	6.87	6.87%	7.31%	6/29/1994	8.78	8.78%	7.95%

USGG30YR Index	PX_LAST	Yield %	Lagged Yield	MOODUBAA Index	PX_LAST	Yield %	Lagged Yield
8/18/1995	6.90	6.90%	7.31%	6/28/1994	8.79	8.79%	7.94%
8/17/1995	6.90	6.90%	7.32%	6/27/1994	8.73	8.73%	7.94%
8/16/1995	6.89	6.89%	7.32%	6/24/1994	8.77	8.77%	7.93%
8/15/1995	6.89	6.89%	7.33%	6/23/1994	8.67	8.67%	7.92%
8/14/1995	6.95	6.95%	7.34%	6/22/1994	8.67	8.67%	7.92%
8/11/1995	6.99	6.99%	7.34%	6/21/1994	8.76	8.76%	7.91%
8/10/1995	6.95	6.95%	7.35%	6/20/1994	8.72	8.72%	7.90%
8/9/1995	6.92	6.92%	7.35%	6/17/1994	8.7	8.70%	7.89%
8/8/1995	6.89	6.89%	7.36%	6/16/1994	8.61	8.61%	7.89%
8/7/1995	6.89	6.89%	7.37%	6/15/1994	8.6	8.60%	7.88%
8/4/1995	6.91	6.91%	7.37%	6/14/1994	8.54	8.54%	7.88%
8/3/1995	6.93	6.93%	7.38%	6/13/1994	8.62	8.62%	7.87%
8/2/1995	6.86	6.86%	7.38%	6/10/1994	8.56	8.56%	7.86%
8/1/1995	6.90	6.90%	7.39%	6/9/1994	8.5	8.50%	7.86%
7/31/1995	6.85	6.85%	7.39%	6/8/1994	8.51	8.51%	7.85%
7/28/1995	6.90	6.90%	7.40%	6/7/1994	8.48	8.48%	7.85%
7/27/1995	6.84	6.84%	7.40%	6/6/1994	8.45	8.45%	7.84%
7/26/1995	6.88	6.88%	7.41%	6/3/1994	8.49	8.49%	7.84%
7/25/1995	6.82	6.82%	7.42%	6/2/1994	8.6	8.60%	7.83%
7/24/1995	6.88	6.88%	7.42%	6/1/1994	8.64	8.64%	7.83%
7/21/1995	6.96	6.96%	7.43%	5/31/1994	8.67	8.67%	7.82%
7/20/1995	6.86	6.86%	7.43%	5/27/1994	8.62	8.62%	7.82%
7/19/1995	6.86	6.86%	7.43%	5/26/1994	8.6	8.60%	7.81%
7/18/1995	6.76	6.76%	7.44%	5/25/1994	8.6	8.60%	7.81%
7/17/1995	6.68	6.68%	7.45%	5/24/1994	8.61	8.61%	7.81%
7/14/1995	6.60	6.60%	7.45%	5/23/1994	8.65	8.65%	7.80%
7/13/1995	6.56	6.56%	7.46%	5/20/1994	8.55	8.55%	7.80%
7/12/1995	6.54	6.54%	7.46%	5/19/1994	8.46	8.46%	7.79%
7/11/1995	6.58	6.58%	7.47%	5/18/1994	8.49	8.49%	7.79%
7/10/1995	6.52	6.52%	7.48%	5/17/1994	8.47	8.47%	7.79%
7/7/1995	6.52	6.52%	7.49%	5/16/1994	8.66	8.66%	7.78%
7/6/1995	6.51	6.51%	7.49%	5/13/1994	8.69	8.69%	7.78%
7/5/1995	6.60	6.60%	7.50%	5/12/1994	8.73	8.73%	7.78%
7/4/1995	6.63	6.63%	7.50%	5/11/1994	8.8	8.80%	7.77%
7/3/1995	6.63	6.63%	7.51%	5/10/1994	8.66	8.66%	7.77%
6/30/1995	6.62	6.62%	7.52%	5/9/1994	8.76	8.76%	7.77%
6/29/1995	6.64	6.64%	7.52%	5/6/1994	8.68	8.68%	7.76%
6/28/1995	6.51	6.51%	7.53%	5/5/1994	8.52	8.52%	7.76%
6/27/1995	6.55	6.55%	7.53%	5/4/1994	8.55	8.55%	7.76%
6/26/1995	6.55	6.55%	7.54%	5/3/1994	8.53	8.53%	7.75%
6/23/1995	6.50	6.50%	7.55%	5/2/1994	8.51	8.51%	7.75%
6/22/1995	6.47	6.47%	7.55%	4/29/1994	8.49	8.49%	7.75%
6/21/1995	6.55	6.55%	7.56%	4/28/1994	8.48	8.48%	7.74%
6/20/1995	6.58	6.58%	7.56%	4/26/1994	8.32	8.32%	7.74%
6/19/1995	6.57	6.57%	7.57%	4/25/1994	8.33	8.33%	7.74%
6/16/1995	6.62	6.62%	7.58%	4/22/1994	8.4	8.40%	7.74%
6/15/1995	6.60	6.60%	7.58%	4/21/1994	8.42	8.42%	7.73%
6/14/1995	6.57	6.57%	7.59%	4/20/1994	8.54	8.54%	7.73%
6/13/1995	6.55	6.55%	7.59%	4/19/1994	8.57	8.57%	7.73%
6/12/1995	6.70	6.70%	7.60%	4/18/1994	8.6	8.60%	7.73%
6/9/1995	6.73	6.73%	7.60%	4/15/1994	8.49	8.49%	7.72%
6/8/1995	6.61	6.61%	7.60%	4/14/1994	8.48	8.48%	7.72%
6/7/1995	6.55	6.55%	7.61%	4/13/1994	8.46	8.46%	7.72%
6/6/1995	6.51	6.51%	7.61%	4/12/1994	8.41	8.41%	7.71%
6/5/1995	6.52	6.52%	7.62%	4/11/1994	8.46	8.46%	7.71%
6/2/1995	6.53	6.53%	7.62%	4/8/1994	8.48	8.48%	7.71%
6/1/1995	6.62	6.62%	7.63%	4/7/1994	8.44	8.44%	7.71%
5/31/1995	6.65	6.65%	7.63%	4/6/1994	8.47	8.47%	7.71%
5/30/1995	6.66	6.66%	7.64%	4/5/1994	8.5	8.50%	7.70%
5/29/1995	6.75	6.75%	7.64%	4/4/1994	8.63	8.63%	7.70%
5/26/1995	6.75	6.75%	7.64%	3/31/1994	8.31	8.31%	7.70%

USGG30YR Index	PX_LAST	Yield %	Lagged Yield	MOODUBAA Index	PX_LAST	Yield %	Lagged Yield
5/25/1995	6.72	6.72%	7.65%	3/30/1994	8.27	8.27%	7.70%
5/24/1995	6.74	6.74%	7.65%	3/29/1994	8.23	8.23%	7.70%
5/23/1995	6.86	6.86%	7.65%	3/28/1994	8.17	8.17%	7.69%
5/22/1995	6.92	6.92%	7.66%	3/25/1994	8.17	8.17%	7.69%
5/19/1995	6.92	6.92%	7.66%	3/24/1994	8.15	8.15%	7.69%
5/18/1995	6.89	6.89%	7.66%	3/23/1994	8.06	8.06%	7.69%
5/17/1995	6.86	6.86%	7.67%	3/22/1994	8.06	8.06%	7.69%
5/16/1995	6.86	6.86%	7.67%	3/21/1994	8.16	8.16%	7.69%
5/15/1995	6.94	6.94%	7.67%	3/18/1994	8.1	8.10%	7.69%
5/12/1995	6.99	6.99%	7.68%	3/17/1994	8.04	8.04%	7.69%
5/11/1995	6.99	6.99%	7.68%	3/16/1994	8.05	8.05%	7.70%
5/10/1995	7.00	7.00%	7.68%	3/15/1994	8.1	8.10%	7.70%
5/9/1995	6.94	6.94%	7.68%	3/14/1994	8.14	8.14%	7.70%
5/8/1995	7.03	7.03%	7.69%	3/11/1994	8.13	8.13%	7.70%
5/5/1995	7.02	7.02%	7.69%	3/10/1994	8.15	8.15%	7.70%
5/4/1995	7.16	7.16%	7.69%	3/9/1994	8.05	8.05%	7.70%
5/3/1995	7.24	7.24%	7.69%	3/8/1994	8.04	8.04%	7.70%
5/2/1995	7.31	7.31%	7.69%	3/7/1994	8.02	8.02%	7.70%
5/1/1995	7.34	7.34%	7.69%	3/4/1994	8.07	8.07%	7.70%
4/28/1995	7.34	7.34%	7.70%	3/3/1994	8.06	8.06%	7.70%
4/27/1995	7.34	7.34%	7.70%	3/2/1994	8.01	8.01%	7.70%
4/26/1995	7.32	7.32%	7.70%	3/1/1994	7.99	7.99%	7.70%
4/25/1995	7.32	7.32%	7.70%	2/28/1994	7.92	7.92%	7.71%
4/24/1995	7.31	7.31%	7.70%	2/25/1994	7.95	7.95%	7.71%
4/21/1995	7.33	7.33%	7.70%	2/24/1994	7.95	7.95%	7.71%
4/20/1995	7.35	7.35%	7.70%	2/23/1994	7.9	7.90%	7.71%
4/19/1995	7.36	7.36%	7.70%	2/22/1994	7.86	7.86%	7.71%
4/18/1995	7.39	7.39%	7.70%	2/18/1994	7.87	7.87%	7.71%
4/17/1995	7.37	7.37%	7.71%	2/17/1994	7.79	7.79%	7.71%
4/14/1995	7.34	7.34%	7.71%	2/16/1994	7.72	7.72%	7.71%
4/13/1995	7.33	7.33%	7.71%	2/15/1994	7.72	7.72%	7.71%
4/12/1995	7.35	7.35%	7.71%	2/14/1994	7.71	7.71%	7.72%
4/11/1995	7.37	7.37%	7.71%	2/11/1994	7.7	7.70%	7.72%
4/10/1995	7.39	7.39%	7.71%	2/10/1994	7.73	7.73%	7.72%
4/7/1995	7.39	7.39%	7.71%	2/9/1994	7.73	7.73%	7.72%
4/6/1995	7.35	7.35%	7.71%	2/8/1994	7.74	7.74%	7.72%
4/5/1995	7.37	7.37%	7.72%	2/7/1994	7.71	7.71%	7.73%
4/4/1995	7.38	7.38%	7.72%	2/4/1994	7.68	7.68%	7.73%
4/3/1995	7.39	7.39%	7.72%	2/3/1994	7.63	7.63%	7.73%
3/31/1995	7.43	7.43%	7.72%	2/2/1994	7.6	7.60%	7.73%
3/30/1995	7.41	7.41%	7.72%	2/1/1994	7.61	7.61%	7.73%
3/29/1995	7.38	7.38%	7.72%	1/31/1994	7.54	7.54%	7.74%
3/28/1995	7.39	7.39%	7.72%	1/28/1994	7.53	7.53%	7.74%
3/27/1995	7.32	7.32%	7.72%	1/27/1994	7.6	7.60%	7.74%
3/24/1995	7.36	7.36%	7.72%	1/26/1994	7.65	7.65%	7.74%
3/23/1995	7.44	7.44%	7.72%	1/25/1994	7.65	7.65%	7.74%
3/22/1995	7.45	7.45%	7.72%	1/24/1994	7.63	7.63%	7.75%
3/21/1995	7.45	7.45%	7.72%	1/21/1994	7.63	7.63%	7.75%
3/20/1995	7.40	7.40%	7.72%	1/20/1994	7.62	7.62%	7.75%
3/17/1995	7.37	7.37%	7.72%	1/19/1994	7.65	7.65%	7.76%
3/16/1995	7.37	7.37%	7.72%	1/18/1994	7.65	7.65%	7.76%
3/15/1995	7.36	7.36%	7.72%	1/17/1994	7.68	7.68%	7.76%
3/14/1995	7.36	7.36%	7.72%	1/14/1994	7.68	7.68%	7.76%
3/13/1995	7.45	7.45%	7.72%	1/13/1994	7.63	7.63%	7.77%
3/10/1995	7.46	7.46%	7.72%	1/12/1994	7.57	7.57%	7.77%
3/9/1995	7.51	7.51%	7.71%	1/11/1994	7.63	7.63%	7.77%
3/8/1995	7.54	7.54%	7.71%	1/10/1994	7.64	7.64%	7.78%
3/7/1995	7.63	7.63%	7.71%	1/7/1994	7.66	7.66%	7.78%
3/6/1995	7.59	7.59%	7.71%	1/6/1994	7.77	7.77%	7.78%
3/3/1995	7.54	7.54%	7.71%	1/5/1994	7.82	7.82%	7.78%
3/2/1995	7.49	7.49%	7.71%	1/4/1994	7.81	7.81%	7.78%

USGG30YR Index	PX_LAST	Yield %	Lagged Yield	MOODUBAA Index	PX_LAST	Yield %	Lagged Yield
3/1/1995	7.45	7.45%	7.71%	1/3/1994	7.87	7.87%	7.78%
2/28/1995	7.44	7.44%	7.71%	12/31/1993	7.82	7.82%	7.79%
2/27/1995	7.47	7.47%	7.71%	12/30/1993	7.8	7.80%	7.79%
2/24/1995	7.53	7.53%	7.71%	12/29/1993	7.73	7.73%	7.79%
2/23/1995	7.55	7.55%	7.71%	12/28/1993	7.73	7.73%	7.79%
2/22/1995	7.54	7.54%	7.71%	12/27/1993	7.71	7.71%	7.79%
2/21/1995	7.61	7.61%	7.70%	12/23/1993	7.77	7.77%	7.79%
2/20/1995	7.59	7.59%	7.70%	12/22/1993	7.73	7.73%	7.80%
2/17/1995	7.59	7.59%	7.70%	12/21/1993	7.79	7.79%	7.80%
2/16/1995	7.57	7.57%	7.70%	12/20/1993	7.77	7.77%	7.80%
2/15/1995	7.56	7.56%	7.70%	12/17/1993	7.77	7.77%	7.80%
2/14/1995	7.61	7.61%	7.70%	12/16/1993	7.78	7.78%	7.80%
2/13/1995	7.67	7.67%	7.70%	12/15/1993	7.77	7.77%	7.80%
2/10/1995	7.67	7.67%	7.70%	12/14/1993	7.75	7.75%	7.80%
2/9/1995	7.68	7.68%	7.70%	12/13/1993	7.71	7.71%	7.81%
2/8/1995	7.64	7.64%	7.70%	12/10/1993	7.66	7.66%	7.81%
2/7/1995	7.64	7.64%	7.70%	12/9/1993	7.65	7.65%	7.81%
2/6/1995	7.64	7.64%	7.70%	12/8/1993	7.64	7.64%	7.81%
2/3/1995	7.63	7.63%	7.69%	12/7/1993	7.64	7.64%	7.82%
2/2/1995	7.74	7.74%	7.69%	12/6/1993	7.66	7.66%	7.82%
2/1/1995	7.75	7.75%	7.69%	12/3/1993	7.73	7.73%	7.82%
1/31/1995	7.70	7.70%	7.69%	12/2/1993	7.73	7.73%	7.82%
1/30/1995	7.75	7.75%	7.68%	12/1/1993	7.76	7.76%	7.83%
1/27/1995	7.73	7.73%	7.68%	11/30/1993	7.78	7.78%	7.83%
1/26/1995	7.84	7.84%	7.68%	11/29/1993	7.64	7.64%	7.83%
1/25/1995	7.87	7.87%	7.68%	11/26/1993	7.75	7.75%	7.84%
1/24/1995	7.93	7.93%	7.67%	11/24/1993	7.78	7.78%	7.84%
1/23/1995	7.91	7.91%	7.67%	11/23/1993	7.76	7.76%	7.84%
1/20/1995	7.89	7.89%	7.67%	11/22/1993	7.82	7.82%	7.85%
1/19/1995	7.82	7.82%	7.66%	11/19/1993	7.8	7.80%	7.85%
1/18/1995	7.77	7.77%	7.66%	11/18/1993	7.74	7.74%	7.85%
1/17/1995	7.77	7.77%	7.66%	11/17/1993	7.68	7.68%	7.86%
1/16/1995	7.79	7.79%	7.66%	11/16/1993	7.71	7.71%	7.86%
1/13/1995	7.79	7.79%	7.65%	11/15/1993	7.69	7.69%	7.86%
1/12/1995	7.88	7.88%	7.65%	11/12/1993	7.68	7.68%	7.87%
1/11/1995	7.84	7.84%	7.65%	11/11/1993	7.69	7.69%	7.87%
1/10/1995	7.87	7.87%	7.64%	11/10/1993	7.69	7.69%	7.88%
1/9/1995	7.88	7.88%	7.64%	11/8/1993	7.68	7.68%	7.88%
1/6/1995	7.86	7.86%	7.64%	11/5/1993	7.7	7.70%	7.88%
1/5/1995	7.88	7.88%	7.64%	11/4/1993	7.66	7.66%	7.89%
1/4/1995	7.85	7.85%	7.63%	11/3/1993	7.58	7.58%	7.89%
1/3/1995	7.92	7.92%	7.63%	11/2/1993	7.48	7.48%	7.90%
1/2/1995	7.88	7.88%	7.62%	11/1/1993	7.4	7.40%	7.90%
12/30/1994	7.88	7.88%	7.62%	10/29/1993	7.35	7.35%	7.91%
12/29/1994	7.84	7.84%	7.62%	10/28/1993	7.35	7.35%	7.92%
12/28/1994	7.83	7.83%	7.61%	10/27/1993	7.34	7.34%	7.92%
12/27/1994	7.76	7.76%	7.61%	10/26/1993	7.3	7.30%	7.93%
12/26/1994	7.83	7.83%	7.60%	10/25/1993	7.29	7.29%	7.94%
12/23/1994	7.83	7.83%	7.60%	10/22/1993	7.25	7.25%	7.94%
12/22/1994	7.85	7.85%	7.59%	10/21/1993	7.2	7.20%	7.95%
12/21/1994	7.84	7.84%	7.59%	10/20/1993	7.14	7.14%	7.96%
12/20/1994	7.85	7.85%	7.58%	10/19/1993	7.16	7.16%	7.96%
12/19/1994	7.84	7.84%	7.58%	10/18/1993	7.17	7.17%	7.97%
12/16/1994	7.85	7.85%	7.57%	10/15/1993	7.13	7.13%	7.98%
12/15/1994	7.87	7.87%	7.57%	10/14/1993	7.19	7.19%	7.98%
12/14/1994	7.87	7.87%	7.56%	10/13/1993	7.25	7.25%	7.99%
12/13/1994	7.85	7.85%	7.56%	10/12/1993	7.24	7.24%	8.00%
12/12/1994	7.92	7.92%	7.55%	10/11/1993	7.25	7.25%	8.00%
12/9/1994	7.86	7.86%	7.55%	10/8/1993	7.28	7.28%	8.01%
12/8/1994	7.86	7.86%	7.54%	10/7/1993	7.36	7.36%	8.01%
12/7/1994	7.89	7.89%	7.54%	10/6/1993	7.36	7.36%	8.01%

USGG30YR Index	PX_LAST	Yield %	Lagged Yield	MOODUBAA Index	PX_LAST	Yield %	Lagged Yield
12/6/1994	7.85	7.85%	7.53%	10/5/1993	7.35	7.35%	8.02%
12/5/1994	7.93	7.93%	7.53%	10/4/1993	7.35	7.35%	8.02%
12/2/1994	7.91	7.91%	7.52%	10/1/1993	7.34	7.34%	8.02%
12/1/1994	8.02	8.02%	7.51%	9/30/1993	7.39	7.39%	8.03%
11/30/1994	8.00	8.00%	7.51%	9/29/1993	7.35	7.35%	8.03%
11/29/1994	8.03	8.03%	7.50%	9/28/1993	7.31	7.31%	8.03%
11/28/1994	7.98	7.98%	7.49%	9/27/1993	7.33	7.33%	8.04%
11/25/1994	7.93	7.93%	7.49%	9/24/1993	7.41	7.41%	8.04%
11/24/1994	7.95	7.95%	7.48%	9/23/1993	7.41	7.41%	8.04%
11/23/1994	7.95	7.95%	7.47%	9/22/1993	7.42	7.42%	8.05%
11/22/1994	8.04	8.04%	7.47%	9/21/1993	7.43	7.43%	8.05%
11/21/1994	8.13	8.13%	7.46%	9/20/1993	7.41	7.41%	8.06%
11/18/1994	8.13	8.13%	7.45%	9/17/1993	7.37	7.37%	8.06%
11/17/1994	8.13	8.13%	7.44%	9/16/1993	7.36	7.36%	8.06%
11/16/1994	8.09	8.09%	7.43%	9/15/1993	7.3	7.30%	8.07%
11/15/1994	8.05	8.05%	7.42%	9/14/1993	7.31	7.31%	8.07%
11/14/1994	8.08	8.08%	7.42%	9/13/1993	7.3	7.30%	8.07%
11/11/1994	8.15	8.15%	7.41%	9/10/1993	7.36	7.36%	8.08%
11/10/1994	8.15	8.15%	7.40%	9/9/1993	7.39	7.39%	8.08%
11/9/1994	8.11	8.11%	7.39%	9/8/1993	7.26	7.26%	8.09%
11/8/1994	8.13	8.13%	7.38%	9/7/1993	7.28	7.28%	8.09%
11/7/1994	8.16	8.16%	7.37%	9/3/1993	7.31	7.31%	8.10%
11/4/1994	8.16	8.16%	7.36%	9/2/1993	7.36	7.36%	8.10%
11/3/1994	8.10	8.10%	7.35%	9/1/1993	7.39	7.39%	8.11%
11/2/1994	8.10	8.10%	7.34%	8/31/1993	7.39	7.39%	8.11%
11/1/1994	8.06	8.06%	7.33%	8/30/1993	7.41	7.41%	8.11%
10/31/1994	7.97	7.97%	7.33%	8/27/1993	7.42	7.42%	8.12%
10/28/1994	7.96	7.96%	7.32%	8/26/1993	7.4	7.40%	8.12%
10/27/1994	8.05	8.05%	7.31%	8/25/1993	7.44	7.44%	8.13%
10/26/1994	8.07	8.07%	7.30%	8/24/1993	7.47	7.47%	8.13%
10/25/1994	8.05	8.05%	7.29%	8/23/1993	7.5	7.50%	8.13%
10/24/1994	8.05	8.05%	7.28%	8/20/1993	7.49	7.49%	8.14%
10/21/1994	7.98	7.98%	7.27%	8/19/1993	7.49	7.49%	8.14%
10/20/1994	7.99	7.99%	7.27%	8/18/1993	7.53	7.53%	8.15%
10/19/1994	7.89	7.89%	7.26%	8/17/1993	7.56	7.56%	8.15%
10/18/1994	7.87	7.87%	7.25%	8/16/1993	7.56	7.56%	8.15%
10/17/1994	7.82	7.82%	7.24%	8/13/1993	7.6	7.60%	8.16%
10/14/1994	7.83	7.83%	7.23%	8/12/1993	7.63	7.63%	8.16%
10/13/1994	7.85	7.85%	7.22%	8/11/1993	7.65	7.65%	8.16%
10/12/1994	7.90	7.90%	7.22%	8/10/1993	7.68	7.68%	8.17%
10/11/1994	7.87	7.87%	7.21%	8/9/1993	7.71	7.71%	8.17%
10/10/1994	7.90	7.90%	7.20%	8/6/1993	7.76	7.76%	8.17%
10/7/1994	7.91	7.91%	7.19%	8/5/1993	7.76	7.76%	8.18%
10/6/1994	7.95	7.95%	7.19%	8/4/1993	7.82	7.82%	8.18%
10/5/1994	7.95	7.95%	7.18%	8/3/1993	7.82	7.82%	8.18%
10/4/1994	7.88	7.88%	7.17%	8/2/1993	7.95	7.95%	8.18%
10/3/1994	7.85	7.85%	7.16%	7/30/1993	7.96	7.96%	8.19%
9/30/1994	7.82	7.82%	7.15%	7/29/1993	7.94	7.94%	8.19%
9/29/1994	7.84	7.84%	7.15%	7/28/1993	7.97	7.97%	8.19%
9/28/1994	7.81	7.81%	7.14%	7/27/1993	7.99	7.99%	8.19%
9/27/1994	7.85	7.85%	7.13%	7/26/1993	7.99	7.99%	8.19%
9/26/1994	7.80	7.80%	7.12%	7/22/1993	7.97	7.97%	8.19%
9/23/1994	7.79	7.79%	7.11%	7/21/1993	7.94	7.94%	8.20%
9/22/1994	7.78	7.78%	7.11%	7/20/1993	7.92	7.92%	8.20%
9/21/1994	7.81	7.81%	7.10%	7/19/1993	7.89	7.89%	8.20%
9/20/1994	7.78	7.78%	7.09%	7/16/1993	7.88	7.88%	8.20%
9/19/1994	7.76	7.76%	7.08%	7/15/1993	7.88	7.88%	8.20%
9/16/1994	7.77	7.77%	7.08%	7/14/1993	7.89	7.89%	8.21%
9/15/1994	7.64	7.64%	7.07%	7/13/1993	7.92	7.92%	8.21%
9/14/1994	7.67	7.67%	7.06%	7/12/1993	7.91	7.91%	8.21%
9/13/1994	7.68	7.68%	7.05%	7/9/1993	7.92	7.92%	8.21%

USGG30YR Index	PX_LAST	Yield %	Lagged Yield	MOODUBAA Index	PX_LAST	Yield %	Lagged Yield
9/12/1994	7.71	7.71%	7.05%	7/8/1993	7.94	7.94%	8.21%
9/9/1994	7.70	7.70%	7.04%	7/7/1993	7.95	7.95%	8.22%
9/8/1994	7.56	7.56%	7.03%	7/6/1993	7.96	7.96%	8.22%
9/7/1994	7.56	7.56%	7.02%	7/2/1993	7.95	7.95%	8.22%
9/6/1994	7.55	7.55%	7.02%	7/1/1993	7.95	7.95%	8.22%
9/5/1994	7.49	7.49%	7.01%	6/30/1993	7.95	7.95%	8.22%
9/2/1994	7.49	7.49%	7.01%	6/29/1993	7.94	7.94%	8.23%
9/1/1994	7.45	7.45%	7.00%	6/28/1993	7.95	7.95%	8.23%
8/31/1994	7.45	7.45%	6.99%	6/25/1993	7.97	7.97%	8.23%
8/30/1994	7.46	7.46%	6.99%	6/24/1993	8	8.00%	8.23%
8/29/1994	7.49	7.49%	6.98%	6/23/1993	8.01	8.01%	8.24%
8/26/1994	7.48	7.48%	6.98%	6/22/1993	8.02	8.02%	8.24%
8/25/1994	7.54	7.54%	6.97%	6/21/1993	8.02	8.02%	8.24%
8/24/1994	7.46	7.46%	6.96%	6/18/1993	8.03	8.03%	8.24%
8/23/1994	7.54	7.54%	6.96%	6/17/1993	8.04	8.04%	8.24%
8/22/1994	7.56	7.56%	6.95%	6/16/1993	8.04	8.04%	8.24%
8/19/1994	7.49	7.49%	6.94%	6/15/1993	8.04	8.04%	8.25%
8/18/1994	7.49	7.49%	6.94%	6/14/1993	8.05	8.05%	8.25%
8/17/1994	7.40	7.40%	6.93%	6/11/1993	8.04	8.04%	8.25%
8/16/1994	7.37	7.37%	6.92%	6/10/1993	8.1	8.10%	8.25%
8/15/1994	7.51	7.51%	6.92%	6/9/1993	8.12	8.12%	8.25%
8/12/1994	7.48	7.48%	6.91%	6/8/1993	8.14	8.14%	8.25%
8/11/1994	7.65	7.65%	6.91%	6/7/1993	8.12	8.12%	8.25%
8/10/1994	7.57	7.57%	6.90%	6/4/1993	8.16	8.16%	8.26%
8/9/1994	7.57	7.57%	6.89%	6/3/1993	8.11	8.11%	8.26%
8/8/1994	7.54	7.54%	6.88%	6/2/1993	8.13	8.13%	8.26%
8/5/1994	7.55	7.55%	6.88%	6/1/1993	8.13	8.13%	8.26%
8/4/1994	7.41	7.41%	6.87%	5/28/1993	8.22	8.22%	8.26%
8/3/1994	7.38	7.38%	6.86%	5/27/1993	8.2	8.20%	8.26%
8/2/1994	7.40	7.40%	6.85%	5/26/1993	8.27	8.27%	8.26%
8/1/1994	7.40	7.40%	6.85%	5/25/1993	8.27	8.27%	8.26%
7/29/1994	7.40	7.40%	6.84%	5/24/1993	8.28	8.28%	8.26%
7/28/1994	7.55	7.55%	6.83%	5/21/1993	8.28	8.28%	8.26%
7/27/1994	7.61	7.61%	6.82%	5/20/1993	8.24	8.24%	8.26%
7/26/1994	7.54	7.54%	6.81%	5/19/1993	8.26	8.26%	8.26%
7/25/1994	7.52	7.52%	6.81%	5/18/1993	8.27	8.27%	8.26%
7/22/1994	7.56	7.56%	6.80%	5/17/1993	8.22	8.22%	8.26%
7/21/1994	7.54	7.54%	6.79%	5/14/1993	8.2	8.20%	8.26%
7/20/1994	7.54	7.54%	6.78%	5/13/1993	8.2	8.20%	8.26%
7/19/1994	7.47	7.47%	6.77%	5/12/1993	8.14	8.14%	8.26%
7/18/1994	7.50	7.50%	6.76%	5/11/1993	8.09	8.09%	8.26%
7/15/1994	7.55	7.55%	6.76%	5/10/1993	8.09	8.09%	8.27%
7/14/1994	7.53	7.53%	6.75%	5/7/1993	8.11	8.11%	8.27%
7/13/1994	7.68	7.68%	6.74%	5/6/1993	8.07	8.07%	8.27%
7/12/1994	7.69	7.69%	6.73%	5/5/1993	8.07	8.07%	8.27%
7/11/1994	7.73	7.73%	6.73%	5/4/1993	8.09	8.09%	8.27%
7/8/1994	7.69	7.69%	6.72%	5/3/1993	8.12	8.12%	8.28%
7/7/1994	7.61	7.61%	6.71%	4/30/1993	8.14	8.14%	8.28%
7/6/1994	7.60	7.60%	6.70%	4/29/1993	8.12	8.12%	8.28%
7/5/1994	7.59	7.59%	6.69%	4/28/1993	8.14	8.14%	8.28%
7/4/1994	7.61	7.61%	6.68%	4/27/1993	8.12	8.12%	8.28%
7/1/1994	7.61	7.61%	6.68%	4/26/1993	8.08	8.08%	8.29%
6/30/1994	7.61	7.61%	6.67%	4/23/1993	8.04	8.04%	8.29%
6/29/1994	7.51	7.51%	6.66%	4/22/1993	8.02	8.02%	8.29%
6/28/1994	7.52	7.52%	6.65%	4/21/1993	8.02	8.02%	8.29%
6/27/1994	7.46	7.46%	6.65%	4/20/1993	8.02	8.02%	8.30%
6/24/1994	7.52	7.52%	6.64%	4/19/1993	8	8.00%	8.30%
6/23/1994	7.40	7.40%	6.63%	4/16/1993	8.01	8.01%	8.31%
6/22/1994	7.40	7.40%	6.62%	4/15/1993	8.01	8.01%	8.31%
6/21/1994	7.49	7.49%	6.62%	4/14/1993	8.03	8.03%	8.31%
6/20/1994	7.46	7.46%	6.61%	4/13/1993	8.06	8.06%	8.32%

USGG30YR Index	PX_LAST	Yield %	Lagged Yield	MOODUBAA Index	PX_LAST	Yield %	Lagged Yield
6/17/1994	7.45	7.45%	6.60%	4/12/1993	8.09	8.09%	8.32%
6/16/1994	7.36	7.36%	6.59%	4/8/1993	8.15	8.15%	8.32%
6/15/1994	7.40	7.40%	6.59%	4/7/1993	8.21	8.21%	8.33%
6/14/1994	7.31	7.31%	6.58%	4/6/1993	8.24	8.24%	8.33%
6/13/1994	7.36	7.36%	6.57%	4/5/1993	8.26	8.26%	8.33%
6/10/1994	7.31	7.31%	6.57%	4/2/1993	8.24	8.24%	8.33%
6/9/1994	7.28	7.28%	6.56%	4/1/1993	8.21	8.21%	8.33%
6/8/1994	7.28	7.28%	6.55%	3/31/1993	8.18	8.18%	8.33%
6/7/1994	7.26	7.26%	6.55%	3/30/1993	8.17	8.17%	8.34%
6/6/1994	7.22	7.22%	6.54%	3/29/1993	8.18	8.18%	8.34%
6/3/1994	7.27	7.27%	6.54%	3/26/1993	8.2	8.20%	8.34%
6/2/1994	7.34	7.34%	6.53%	3/25/1993	8.12	8.12%	8.34%
6/1/1994	7.38	7.38%	6.53%	3/24/1993	8.1	8.10%	8.35%
5/31/1994	7.43	7.43%	6.52%	3/23/1993	8.07	8.07%	8.35%
5/30/1994	7.39	7.39%	6.51%	3/22/1993	8.08	8.08%	8.36%
5/27/1994	7.39	7.39%	6.51%	3/19/1993	8.09	8.09%	8.36%
5/26/1994	7.36	7.36%	6.50%	3/18/1993	8.07	8.07%	8.36%
5/25/1994	7.35	7.35%	6.50%	3/17/1993	8.11	8.11%	8.37%
5/24/1994	7.40	7.40%	6.49%	3/16/1993	8.13	8.13%	8.37%
5/23/1994	7.43	7.43%	6.49%	3/15/1993	8.15	8.15%	8.38%
5/20/1994	7.30	7.30%	6.48%	3/12/1993	8.11	8.11%	8.38%
5/19/1994	7.24	7.24%	6.48%	3/11/1993	8.05	8.05%	8.39%
5/18/1994	7.27	7.27%	6.47%	3/10/1993	8.03	8.03%	8.40%
5/17/1994	7.27	7.27%	6.47%	3/9/1993	8.05	8.05%	8.40%
5/16/1994	7.45	7.45%	6.47%	3/8/1993	8.01	8.01%	8.41%
5/13/1994	7.49	7.49%	6.46%	3/5/1993	8.05	8.05%	8.42%
5/12/1994	7.56	7.56%	6.46%	3/4/1993	8.01	8.01%	8.43%
5/11/1994	7.61	7.61%	6.45%	3/3/1993	8.04	8.04%	8.44%
5/10/1994	7.50	7.50%	6.45%	3/2/1993	8.09	8.09%	8.44%
5/9/1994	7.63	7.63%	6.44%	3/1/1993	8.1	8.10%	8.45%
5/6/1994	7.54	7.54%	6.44%	2/26/1993	8.16	8.16%	8.46%
5/5/1994	7.34	7.34%	6.43%	2/25/1993	8.14	8.14%	8.47%
5/4/1994	7.34	7.34%	6.43%	2/24/1993	8.11	8.11%	8.48%
5/3/1994	7.35	7.35%	6.42%	2/23/1993	8.08	8.08%	8.48%
5/2/1994	7.33	7.33%	6.42%	2/22/1993	8.25	8.25%	8.49%
4/29/1994	7.31	7.31%	6.42%	2/19/1993	8.22	8.22%	8.50%
4/28/1994	7.26	7.26%	6.41%	2/18/1993	8.23	8.23%	8.51%
4/27/1994	7.11	7.11%	6.41%	2/17/1993	8.32	8.32%	8.52%
4/26/1994	7.10	7.10%	6.41%	2/16/1993	8.35	8.35%	8.52%
4/25/1994	7.15	7.15%	6.41%	2/12/1993	8.35	8.35%	8.53%
4/22/1994	7.23	7.23%	6.40%	2/11/1993	8.42	8.42%	8.53%
4/21/1994	7.21	7.21%	6.40%	2/10/1993	8.44	8.44%	8.54%
4/20/1994	7.32	7.32%	6.40%	2/9/1993	8.41	8.41%	8.54%
4/19/1994	7.37	7.37%	6.39%	2/8/1993	8.42	8.42%	8.54%
4/18/1994	7.41	7.41%	6.39%	2/5/1993	8.39	8.39%	8.55%
4/15/1994	7.29	7.29%	6.38%	2/4/1993	8.41	8.41%	8.55%
4/14/1994	7.28	7.28%	6.38%	2/3/1993	8.44	8.44%	8.56%
4/13/1994	7.26	7.26%	6.38%	2/2/1993	8.46	8.46%	8.56%
4/12/1994	7.21	7.21%	6.38%	2/1/1993	8.42	8.42%	8.57%
4/11/1994	7.23	7.23%	6.37%	1/29/1993	8.42	8.42%	8.57%
4/8/1994	7.26	7.26%	6.37%	1/28/1993	8.44	8.44%	8.58%
4/7/1994	7.21	7.21%	6.37%	1/27/1993	8.47	8.47%	8.59%
4/6/1994	7.25	7.25%	6.36%	1/26/1993	8.48	8.48%	8.59%
4/5/1994	7.25	7.25%	6.36%	1/25/1993	8.46	8.46%	8.60%
4/4/1994	7.42	7.42%	6.36%	1/22/1993	8.55	8.55%	8.61%
4/1/1994	7.25	7.25%	6.36%	1/21/1993	8.57	8.57%	8.61%
3/31/1994	7.09	7.09%	6.35%	1/20/1993	8.57	8.57%	8.61%
3/30/1994	7.10	7.10%	6.35%	1/19/1993	8.54	8.54%	8.61%
3/29/1994	7.06	7.06%	6.35%	1/15/1993	8.57	8.57%	8.62%
3/28/1994	6.98	6.98%	6.35%	1/14/1993	8.61	8.61%	8.62%
3/25/1994	7.02	7.02%	6.35%	1/13/1993	8.65	8.65%	8.62%

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
3/24/1994	6.95	6.95%	6.35%
3/23/1994	6.89	6.89%	6.35%
3/22/1994	6.85	6.85%	6.35%
3/21/1994	6.96	6.96%	6.35%
3/18/1994	6.92	6.92%	6.34%
3/17/1994	6.83	6.83%	6.34%
3/16/1994	6.80	6.80%	6.35%
3/15/1994	6.89	6.89%	6.35%
3/14/1994	6.94	6.94%	6.35%
3/11/1994	6.90	6.90%	6.35%
3/10/1994	6.96	6.96%	6.35%
3/9/1994	6.83	6.83%	6.34%
3/8/1994	6.86	6.86%	6.35%
3/7/1994	6.80	6.80%	6.35%
3/4/1994	6.84	6.84%	6.35%
3/3/1994	6.84	6.84%	6.35%
3/2/1994	6.77	6.77%	6.35%
3/1/1994	6.78	6.78%	6.35%
2/28/1994	6.66	6.66%	6.35%
2/25/1994	6.71	6.71%	6.35%
2/24/1994	6.74	6.74%	6.35%
2/23/1994	6.65	6.65%	6.35%
2/22/1994	6.60	6.60%	6.36%
2/21/1994	6.66	6.66%	6.36%
2/18/1994	6.63	6.63%	6.36%
2/17/1994	6.54	6.54%	6.36%
2/16/1994	6.46	6.46%	6.36%
2/15/1994	6.45	6.45%	6.36%
2/14/1994	6.44	6.44%	6.37%
2/11/1994	6.41	6.41%	6.37%
2/10/1994	6.44	6.44%	6.37%
2/9/1994	6.41	6.41%	6.37%
2/8/1994	6.45	6.45%	6.37%
2/7/1994	6.39	6.39%	6.38%
2/4/1994	6.36	6.36%	6.38%
2/3/1994	6.30	6.30%	6.38%
2/2/1994	6.28	6.28%	6.38%
2/1/1994	6.31	6.31%	6.39%
1/31/1994	6.24	6.24%	6.39%
1/28/1994	6.22	6.22%	6.39%
1/27/1994	6.26	6.26%	6.39%
1/26/1994	6.31	6.31%	6.40%
1/25/1994	6.34	6.34%	6.40%
1/24/1994	6.30	6.30%	6.40%
1/21/1994	6.28	6.28%	6.40%
1/20/1994	6.27	6.27%	6.41%
1/19/1994	6.30	6.30%	6.41%
1/18/1994	6.26	6.26%	6.41%
1/17/1994	6.31	6.31%	6.41%
1/14/1994	6.30	6.30%	6.42%
1/13/1994	6.26	6.26%	6.42%
1/12/1994	6.17	6.17%	6.42%
1/11/1994	6.23	6.23%	6.43%
1/10/1994	6.24	6.24%	6.43%
1/7/1994	6.23	6.23%	6.43%
1/6/1994	6.34	6.34%	6.44%
1/5/1994	6.40	6.40%	6.44%
1/4/1994	6.35	6.35%	6.44%
1/3/1994	6.42	6.42%	6.45%
12/31/1993	6.35	6.35%	6.45%
12/30/1993	6.34	6.34%	6.45%

MOODUBAA Index	PX_LAST	Yield %	Lagged Yield
1/12/1993	8.68	8.68%	8.62%
1/11/1993	8.66	8.66%	8.61%
1/8/1993	8.66	8.66%	8.61%
1/7/1993	8.65	8.65%	8.60%
1/6/1993	8.59	8.59%	8.60%
1/5/1993	8.58	8.58%	8.60%
1/4/1993	8.57	8.57%	8.60%
12/31/1992	8.62	8.62%	8.61%
12/30/1992	8.61	8.61%	8.61%
12/29/1992	8.6	8.60%	8.61%
12/28/1992	8.62	8.62%	8.61%
12/24/1992	8.6	8.60%	8.60%

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
12/29/1993	6.25	6.25%	6.45%
12/28/1993	6.24	6.24%	6.46%
12/27/1993	6.23	6.23%	6.46%
12/24/1993	6.21	6.21%	6.46%
12/23/1993	6.21	6.21%	6.46%
12/22/1993	6.22	6.22%	6.47%
12/21/1993	6.31	6.31%	6.47%
12/20/1993	6.30	6.30%	6.47%
12/17/1993	6.28	6.28%	6.48%
12/16/1993	6.30	6.30%	6.48%
12/15/1993	6.29	6.29%	6.48%
12/14/1993	6.30	6.30%	6.48%
12/13/1993	6.23	6.23%	6.49%
12/10/1993	6.19	6.19%	6.49%
12/9/1993	6.15	6.15%	6.49%
12/8/1993	6.16	6.16%	6.49%
12/7/1993	6.17	6.17%	6.50%
12/6/1993	6.17	6.17%	6.50%
12/3/1993	6.25	6.25%	6.50%
12/2/1993	6.27	6.27%	6.51%
12/1/1993	6.26	6.26%	6.51%
11/30/1993	6.30	6.30%	6.51%
11/29/1993	6.23	6.23%	6.52%
11/26/1993	6.26	6.26%	6.52%
11/25/1993	6.31	6.31%	6.53%
11/24/1993	6.30	6.30%	6.53%
11/23/1993	6.31	6.31%	6.53%
11/22/1993	6.38	6.38%	6.54%
11/19/1993	6.34	6.34%	6.54%
11/18/1993	6.24	6.24%	6.55%
11/17/1993	6.18	6.18%	6.55%
11/16/1993	6.17	6.17%	6.56%
11/15/1993	6.16	6.16%	6.56%
11/12/1993	6.15	6.15%	6.57%
11/10/1993	6.21	6.21%	6.57%
11/9/1993	6.14	6.14%	6.58%
11/8/1993	6.20	6.20%	6.58%
11/5/1993	6.21	6.21%	6.59%
11/4/1993	6.19	6.19%	6.59%
11/3/1993	6.12	6.12%	6.60%
11/2/1993	6.06	6.06%	6.60%
11/1/1993	6.03	6.03%	6.61%
10/29/1993	5.97	5.97%	6.62%
10/28/1993	5.95	5.95%	6.62%
10/27/1993	6.01	6.01%	6.63%
10/26/1993	5.99	5.99%	6.64%
10/25/1993	6.00	6.00%	6.64%
10/22/1993	5.98	5.98%	6.65%
10/21/1993	5.92	5.92%	6.66%
10/20/1993	5.82	5.82%	6.66%
10/19/1993	5.84	5.84%	6.67%
10/18/1993	5.85	5.85%	6.68%
10/15/1993	5.79	5.79%	6.69%
10/14/1993	5.85	5.85%	6.70%
10/13/1993	5.92	5.92%	6.70%
10/12/1993	5.92	5.92%	6.71%
10/8/1993	5.92	5.92%	6.72%
10/7/1993	6.01	6.01%	6.73%
10/6/1993	6.01	6.01%	6.73%
10/5/1993	6.01	6.01%	6.74%
10/4/1993	6.00	6.00%	6.75%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
10/1/1993	5.99	5.99%	6.75%
9/30/1993	6.03	6.03%	6.76%
9/29/1993	6.00	6.00%	6.77%
9/28/1993	5.94	5.94%	6.77%
9/27/1993	5.95	5.95%	6.78%
9/24/1993	6.05	6.05%	6.79%
9/23/1993	6.06	6.06%	6.79%
9/22/1993	6.09	6.09%	6.80%
9/21/1993	6.12	6.12%	6.81%
9/20/1993	6.10	6.10%	6.81%
9/17/1993	6.04	6.04%	6.82%
9/16/1993	6.03	6.03%	6.83%
9/15/1993	5.98	5.98%	6.84%
9/14/1993	5.98	5.98%	6.84%
9/13/1993	5.88	5.88%	6.85%
9/10/1993	5.88	5.88%	6.86%
9/9/1993	5.96	5.96%	6.87%
9/8/1993	5.87	5.87%	6.87%
9/7/1993	5.90	5.90%	6.88%
9/6/1993	5.94	5.94%	6.89%
9/3/1993	5.94	5.94%	6.90%
9/2/1993	6.04	6.04%	6.91%
9/1/1993	6.09	6.09%	6.92%
8/31/1993	6.09	6.09%	6.92%
8/30/1993	6.12	6.12%	6.93%
8/27/1993	6.13	6.13%	6.94%
8/26/1993	6.10	6.10%	6.94%
8/25/1993	6.17	6.17%	6.95%
8/24/1993	6.20	6.20%	6.96%
8/23/1993	6.22	6.22%	6.96%
8/20/1993	6.22	6.22%	6.97%
8/19/1993	6.20	6.20%	6.98%
8/18/1993	6.26	6.26%	6.99%
8/17/1993	6.31	6.31%	6.99%
8/16/1993	6.30	6.30%	7.00%
8/13/1993	6.35	6.35%	7.01%
8/12/1993	6.44	6.44%	7.01%
8/11/1993	6.43	6.43%	7.02%
8/10/1993	6.45	6.45%	7.03%
8/9/1993	6.47	6.47%	7.03%
8/6/1993	6.53	6.53%	7.04%
8/5/1993	6.52	6.52%	7.04%
8/4/1993	6.55	6.55%	7.05%
8/3/1993	6.53	6.53%	7.05%
8/2/1993	6.55	6.55%	7.06%
7/30/1993	6.56	6.56%	7.06%
7/29/1993	6.57	6.57%	7.07%
7/28/1993	6.65	6.65%	7.08%
7/27/1993	6.68	6.68%	7.08%
7/26/1993	6.68	6.68%	7.08%
7/23/1993	6.70	6.70%	7.09%
7/22/1993	6.66	6.66%	7.09%
7/21/1993	6.62	6.62%	7.10%
7/20/1993	6.55	6.55%	7.10%
7/19/1993	6.54	6.54%	7.11%
7/16/1993	6.54	6.54%	7.11%
7/15/1993	6.56	6.56%	7.12%
7/14/1993	6.56	6.56%	7.12%
7/13/1993	6.61	6.61%	7.13%
7/12/1993	6.62	6.62%	7.13%
7/9/1993	6.64	6.64%	7.13%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
7/8/1993	6.66	6.66%	7.14%
7/7/1993	6.68	6.68%	7.14%
7/6/1993	6.68	6.68%	7.14%
7/5/1993	6.67	6.67%	7.15%
7/2/1993	6.66	6.66%	7.15%
7/1/1993	6.68	6.68%	7.15%
6/30/1993	6.67	6.67%	7.16%
6/29/1993	6.67	6.67%	7.16%
6/28/1993	6.67	6.67%	7.16%
6/25/1993	6.70	6.70%	7.17%
6/24/1993	6.73	6.73%	7.17%
6/23/1993	6.76	6.76%	7.17%
6/22/1993	6.77	6.77%	7.18%
6/21/1993	6.77	6.77%	7.18%
6/18/1993	6.81	6.81%	7.18%
6/17/1993	6.81	6.81%	7.18%
6/16/1993	6.81	6.81%	7.19%
6/15/1993	6.82	6.82%	7.19%
6/14/1993	6.81	6.81%	7.19%
6/11/1993	6.80	6.80%	7.19%
6/10/1993	6.87	6.87%	7.20%
6/9/1993	6.88	6.88%	7.20%
6/8/1993	6.92	6.92%	7.20%
6/7/1993	6.88	6.88%	7.20%
6/4/1993	6.91	6.91%	7.21%
6/3/1993	6.86	6.86%	7.21%
6/2/1993	6.88	6.88%	7.21%
6/1/1993	6.88	6.88%	7.22%
5/31/1993	6.98	6.98%	7.22%
5/28/1993	6.98	6.98%	7.22%
5/27/1993	6.93	6.93%	7.22%
5/26/1993	6.92	6.92%	7.22%
5/25/1993	7.01	7.01%	7.23%
5/24/1993	7.00	7.00%	7.23%
5/21/1993	7.03	7.03%	7.23%
5/20/1993	6.99	6.99%	7.23%
5/19/1993	6.97	6.97%	7.23%
5/18/1993	7.02	7.02%	7.23%
5/17/1993	6.96	6.96%	7.24%
5/14/1993	6.95	6.95%	7.24%
5/13/1993	6.95	6.95%	7.24%
5/12/1993	6.86	6.86%	7.24%
5/11/1993	6.81	6.81%	7.25%
5/10/1993	6.81	6.81%	7.25%
5/7/1993	6.84	6.84%	7.25%
5/6/1993	6.80	6.80%	7.26%
5/5/1993	6.78	6.78%	7.26%
5/4/1993	6.79	6.79%	7.26%
5/3/1993	6.86	6.86%	7.27%
4/30/1993	6.93	6.93%	7.27%
4/29/1993	6.88	6.88%	7.27%
4/28/1993	6.92	6.92%	7.28%
4/27/1993	6.90	6.90%	7.28%
4/26/1993	6.83	6.83%	7.28%
4/23/1993	6.79	6.79%	7.29%
4/22/1993	6.75	6.75%	7.29%
4/21/1993	6.74	6.74%	7.30%
4/20/1993	6.75	6.75%	7.30%
4/19/1993	6.72	6.72%	7.31%
4/16/1993	6.76	6.76%	7.31%
4/15/1993	6.72	6.72%	7.31%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
4/14/1993	6.76	6.76%	7.32%
4/13/1993	6.78	6.78%	7.32%
4/12/1993	6.79	6.79%	7.33%
4/9/1993	6.85	6.85%	7.33%
4/8/1993	6.85	6.85%	7.34%
4/7/1993	6.95	6.95%	7.34%
4/6/1993	6.96	6.96%	7.35%
4/5/1993	7.03	7.03%	7.35%
4/2/1993	7.05	7.05%	7.35%
4/1/1993	6.97	6.97%	7.36%
3/31/1993	6.93	6.93%	7.36%
3/30/1993	6.91	6.91%	7.37%
3/29/1993	6.89	6.89%	7.37%
3/26/1993	6.94	6.94%	7.37%
3/25/1993	6.85	6.85%	7.38%
3/24/1993	6.82	6.82%	7.38%
3/23/1993	6.77	6.77%	7.39%
3/22/1993	6.80	6.80%	7.39%
3/19/1993	6.80	6.80%	7.40%
3/18/1993	6.78	6.78%	7.41%
3/17/1993	6.86	6.86%	7.41%
3/16/1993	6.87	6.87%	7.42%
3/15/1993	6.89	6.89%	7.42%
3/12/1993	6.86	6.86%	7.43%
3/11/1993	6.76	6.76%	7.43%
3/10/1993	6.75	6.75%	7.44%
3/9/1993	6.74	6.74%	7.44%
3/8/1993	6.72	6.72%	7.45%
3/5/1993	6.74	6.74%	7.45%
3/4/1993	6.72	6.72%	7.46%
3/3/1993	6.78	6.78%	7.47%
3/2/1993	6.84	6.84%	7.47%
3/1/1993	6.84	6.84%	7.48%
2/26/1993	6.90	6.90%	7.48%
2/25/1993	6.89	6.89%	7.48%
2/24/1993	6.89	6.89%	7.49%
2/23/1993	6.82	6.82%	7.49%
2/22/1993	6.94	6.94%	7.50%
2/19/1993	7.01	7.01%	7.50%
2/18/1993	7.02	7.02%	7.51%
2/17/1993	7.10	7.10%	7.51%
2/16/1993	7.15	7.15%	7.52%
2/15/1993	7.11	7.11%	7.52%
2/12/1993	7.12	7.12%	7.52%
2/11/1993	7.20	7.20%	7.53%
2/10/1993	7.25	7.25%	7.53%
2/9/1993	7.20	7.20%	7.54%
2/8/1993	7.20	7.20%	7.54%
2/5/1993	7.16	7.16%	7.55%
2/4/1993	7.18	7.18%	7.55%
2/3/1993	7.21	7.21%	7.55%
2/2/1993	7.25	7.25%	7.56%
2/1/1993	7.21	7.21%	7.56%
1/29/1993	7.20	7.20%	7.57%
1/28/1993	7.20	7.20%	7.57%
1/27/1993	7.24	7.24%	7.58%
1/26/1993	7.26	7.26%	7.58%
1/25/1993	7.20	7.20%	7.58%
1/22/1993	7.29	7.29%	7.59%
1/21/1993	7.30	7.30%	7.59%
1/20/1993	7.33	7.33%	7.59%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
1/19/1993	7.30	7.30%	7.59%
1/18/1993	7.35	7.35%	7.60%
1/15/1993	7.35	7.35%	7.60%
1/14/1993	7.39	7.39%	7.60%
1/13/1993	7.43	7.43%	7.60%
1/12/1993	7.48	7.48%	7.61%
1/11/1993	7.45	7.45%	7.61%
1/8/1993	7.47	7.47%	7.61%
1/7/1993	7.45	7.45%	7.61%
1/6/1993	7.35	7.35%	7.62%
1/5/1993	7.32	7.32%	7.62%
1/4/1993	7.32	7.32%	7.62%
12/31/1992	7.40	7.40%	7.63%
12/30/1992	7.38	7.38%	7.63%
12/29/1992	7.36	7.36%	7.63%
12/28/1992	7.40	7.40%	7.64%
12/25/1992	7.36	7.36%	7.64%
12/24/1992	7.36	7.36%	7.64%
12/23/1992	7.36	7.36%	7.64%
12/22/1992	7.34	7.34%	7.65%
12/21/1992	7.39	7.39%	7.65%
12/18/1992	7.43	7.43%	7.65%
12/17/1992	7.42	7.42%	7.66%
12/16/1992	7.43	7.43%	7.66%
12/15/1992	7.45	7.45%	7.66%
12/14/1992	7.46	7.46%	7.66%
12/11/1992	7.44	7.44%	7.67%
12/10/1992	7.43	7.43%	7.67%
12/9/1992	7.44	7.44%	7.67%
12/8/1992	7.43	7.43%	7.67%
12/7/1992	7.46	7.46%	7.68%
12/4/1992	7.49	7.49%	7.68%
12/3/1992	7.56	7.56%	7.68%
12/2/1992	7.56	7.56%	7.68%
12/1/1992	7.57	7.57%	7.68%
11/30/1992	7.60	7.60%	7.69%
11/27/1992	7.59	7.59%	7.69%
11/26/1992	7.53	7.53%	7.69%
11/25/1992	7.54	7.54%	7.69%
11/24/1992	7.53	7.53%	7.69%
11/23/1992	7.54	7.54%	7.70%
11/20/1992	7.53	7.53%	7.70%
11/19/1992	7.55	7.55%	7.70%
11/18/1992	7.50	7.50%	7.70%
11/17/1992	7.54	7.54%	7.70%
11/16/1992	7.57	7.57%	7.70%
11/13/1992	7.57	7.57%	7.70%
11/12/1992	7.60	7.60%	7.70%
11/11/1992	7.66	7.66%	7.70%
11/10/1992	7.67	7.67%	7.71%
11/9/1992	7.74	7.74%	7.71%
11/6/1992	7.76	7.76%	7.71%
11/5/1992	7.69	7.69%	7.71%
11/4/1992	7.68	7.68%	7.71%
11/3/1992	7.65	7.65%	7.71%
11/2/1992	7.66	7.66%	7.71%
10/30/1992	7.63	7.63%	7.71%
10/29/1992	7.58	7.58%	7.71%
10/28/1992	7.61	7.61%	7.71%
10/27/1992	7.62	7.62%	7.71%
10/26/1992	7.66	7.66%	7.71%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
10/23/1992	7.65	7.65%	7.71%
10/22/1992	7.62	7.62%	7.71%
10/21/1992	7.60	7.60%	7.71%
10/20/1992	7.65	7.65%	7.71%
10/19/1992	7.57	7.57%	7.70%
10/16/1992	7.53	7.53%	7.70%
10/15/1992	7.51	7.51%	7.70%
10/14/1992	7.50	7.50%	7.70%
10/13/1992	7.53	7.53%	7.70%
10/12/1992	7.51	7.51%	7.70%
10/9/1992	7.52	7.52%	7.70%
10/8/1992	7.45	7.45%	7.70%
10/7/1992	7.48	7.48%	7.70%
10/6/1992	7.41	7.41%	7.70%
10/5/1992	7.35	7.35%	7.70%
10/2/1992	7.33	7.33%	7.70%
10/1/1992	7.32	7.32%	7.70%
9/30/1992	7.38	7.38%	7.70%
9/29/1992	7.36	7.36%	7.71%
9/28/1992	7.34	7.34%	7.71%
9/25/1992	7.36	7.36%	7.71%
9/24/1992	7.42	7.42%	7.71%
9/23/1992	7.49	7.49%	7.71%
9/22/1992	7.47	7.47%	7.71%
9/21/1992	7.35	7.35%	7.72%
9/18/1992	7.32	7.32%	7.72%
9/17/1992	7.33	7.33%	7.72%
9/16/1992	7.33	7.33%	7.72%
9/15/1992	7.32	7.32%	7.72%
9/14/1992	7.26	7.26%	7.73%
9/11/1992	7.29	7.29%	7.73%
9/10/1992	7.25	7.25%	7.73%
9/9/1992	7.26	7.26%	7.74%
9/8/1992	7.22	7.22%	7.74%
9/4/1992	7.28	7.28%	7.74%
9/3/1992	7.36	7.36%	7.75%
9/2/1992	7.37	7.37%	7.75%
9/1/1992	7.38	7.38%	7.75%
8/31/1992	7.41	7.41%	7.76%
8/28/1992	7.42	7.42%	7.76%
8/27/1992	7.41	7.41%	7.76%
8/26/1992	7.42	7.42%	7.76%
8/25/1992	7.48	7.48%	7.77%
8/24/1992	7.45	7.45%	7.77%
8/21/1992	7.35	7.35%	7.77%
8/20/1992	7.31	7.31%	7.77%
8/19/1992	7.32	7.32%	7.77%
8/18/1992	7.33	7.33%	7.78%
8/17/1992	7.36	7.36%	7.78%
8/14/1992	7.32	7.32%	7.78%
8/13/1992	7.42	7.42%	7.79%
8/12/1992	7.33	7.33%	7.79%
8/11/1992	7.32	7.32%	7.79%
8/10/1992	7.36	7.36%	7.80%
8/7/1992	7.40	7.40%	7.80%
8/6/1992	7.46	7.46%	7.80%
8/5/1992	7.43	7.43%	7.80%
8/4/1992	7.43	7.43%	7.81%
8/3/1992	7.45	7.45%	7.81%
7/31/1992	7.46	7.46%	7.81%
7/30/1992	7.44	7.44%	7.82%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
7/29/1992	7.44	7.44%	7.82%
7/28/1992	7.43	7.43%	7.82%
7/27/1992	7.52	7.52%	7.82%
7/24/1992	7.57	7.57%	7.83%
7/23/1992	7.54	7.54%	7.83%
7/22/1992	7.62	7.62%	7.83%
7/21/1992	7.66	7.66%	7.83%
7/20/1992	7.66	7.66%	7.83%
7/17/1992	7.68	7.68%	7.83%
7/16/1992	7.61	7.61%	7.84%
7/15/1992	7.62	7.62%	7.84%
7/14/1992	7.68	7.68%	7.84%
7/13/1992	7.68	7.68%	7.84%
7/10/1992	7.63	7.63%	7.84%
7/9/1992	7.60	7.60%	7.84%
7/8/1992	7.61	7.61%	7.84%
7/7/1992	7.60	7.60%	7.84%
7/6/1992	7.62	7.62%	7.84%
7/3/1992	7.63	7.63%	7.84%
7/2/1992	7.63	7.63%	7.85%
7/1/1992	7.74	7.74%	7.85%
6/30/1992	7.78	7.78%	7.85%
6/29/1992	7.77	7.77%	7.85%
6/26/1992	7.78	7.78%	7.85%
6/25/1992	7.77	7.77%	7.85%
6/24/1992	7.83	7.83%	7.85%
6/23/1992	7.84	7.84%	7.85%
6/22/1992	7.84	7.84%	7.85%
6/19/1992	7.83	7.83%	7.85%
6/18/1992	7.80	7.80%	7.85%
6/17/1992	7.82	7.82%	7.85%
6/16/1992	7.83	7.83%	7.85%
6/15/1992	7.85	7.85%	7.85%
6/12/1992	7.86	7.86%	7.86%
6/11/1992	7.88	7.88%	7.86%
6/10/1992	7.90	7.90%	7.86%
6/9/1992	7.88	7.88%	7.86%
6/8/1992	7.84	7.84%	7.86%
6/5/1992	7.85	7.85%	7.86%
6/4/1992	7.88	7.88%	7.86%
6/3/1992	7.87	7.87%	7.86%
6/2/1992	7.86	7.86%	7.86%
6/1/1992	7.89	7.89%	7.87%
5/29/1992	7.84	7.84%	7.87%
5/28/1992	7.86	7.86%	7.87%
5/27/1992	7.90	7.90%	7.87%
5/26/1992	7.91	7.91%	7.87%
5/25/1992	7.81	7.81%	7.87%
5/22/1992	7.82	7.82%	7.87%
5/21/1992	7.87	7.87%	7.87%
5/20/1992	7.81	7.81%	7.87%
5/19/1992	7.77	7.77%	7.88%
5/18/1992	7.82	7.82%	7.88%
5/15/1992	7.82	7.82%	7.88%
5/14/1992	7.87	7.87%	7.88%
5/12/1992	7.86	7.86%	7.88%
5/11/1992	7.89	7.89%	7.89%
5/8/1992	7.90	7.90%	7.89%
5/7/1992	7.97	7.97%	7.89%
5/6/1992	7.96	7.96%	7.89%
5/5/1992	8.00	8.00%	7.89%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
5/4/1992	8.03	8.03%	7.90%
5/1/1992	8.01	8.01%	7.90%
4/30/1992	8.04	8.04%	7.90%
4/29/1992	8.06	8.06%	7.90%
4/28/1992	8.05	8.05%	7.90%
4/27/1992	8.11	8.11%	7.91%
4/24/1992	8.04	8.04%	7.91%
4/23/1992	8.05	8.05%	7.91%
4/22/1992	8.04	8.04%	7.91%
4/21/1992	8.02	8.02%	7.91%
4/20/1992	8.03	8.03%	7.92%
4/17/1992	7.94	7.94%	7.92%
4/16/1992	7.93	7.93%	7.92%
4/15/1992	7.87	7.87%	7.92%
4/14/1992	7.87	7.87%	7.93%
4/13/1992	7.86	7.86%	7.93%
4/10/1992	7.89	7.89%	7.93%
4/9/1992	7.86	7.86%	7.94%
4/8/1992	7.91	7.91%	7.94%
4/7/1992	7.89	7.89%	7.94%
4/6/1992	7.90	7.90%	7.94%
4/3/1992	7.88	7.88%	7.95%
4/2/1992	7.90	7.90%	7.95%
4/1/1992	7.90	7.90%	7.95%
3/31/1992	7.96	7.96%	7.96%
3/30/1992	7.94	7.94%	7.96%
3/27/1992	7.94	7.94%	7.96%
3/26/1992	8.00	8.00%	7.96%
3/25/1992	7.94	7.94%	7.97%
3/24/1992	7.95	7.95%	7.97%
3/23/1992	8.03	8.03%	7.97%
3/20/1992	8.05	8.05%	7.97%
3/19/1992	7.97	7.97%	7.98%
3/18/1992	8.01	8.01%	7.98%
3/17/1992	8.01	8.01%	7.98%
3/16/1992	8.07	8.07%	7.98%
3/13/1992	8.07	8.07%	7.99%
3/12/1992	8.04	8.04%	7.99%
3/11/1992	7.96	7.96%	7.99%
3/10/1992	7.90	7.90%	7.99%
3/9/1992	7.87	7.87%	7.99%
3/6/1992	7.93	7.93%	8.00%
3/5/1992	7.96	7.96%	8.00%
3/4/1992	7.91	7.91%	8.00%
3/3/1992	7.92	7.92%	8.00%
3/2/1992	7.90	7.90%	8.00%
2/28/1992	7.79	7.79%	8.00%
2/27/1992	7.85	7.85%	8.01%
2/26/1992	7.85	7.85%	8.01%
2/25/1992	7.95	7.95%	8.01%
2/24/1992	7.97	7.97%	8.01%
2/21/1992	7.95	7.95%	8.01%
2/20/1992	7.91	7.91%	8.02%
2/19/1992	7.91	7.91%	8.02%
2/18/1992	7.98	7.98%	8.02%
2/17/1992	7.98	7.98%	8.02%
2/14/1992	7.91	7.91%	8.02%
2/13/1992	7.91	7.91%	8.03%
2/12/1992	7.81	7.81%	8.03%
2/11/1992	7.79	7.79%	8.03%
2/10/1992	7.79	7.79%	8.03%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
2/7/1992	7.76	7.76%	8.03%
2/6/1992	7.77	7.77%	8.04%
2/5/1992	7.73	7.73%	8.04%
2/4/1992	7.74	7.74%	8.04%
2/3/1992	7.82	7.82%	8.04%
1/31/1992	7.76	7.76%	8.04%
1/30/1992	7.79	7.79%	8.05%
1/29/1992	7.75	7.75%	8.05%
1/28/1992	7.67	7.67%	8.05%
1/27/1992	7.72	7.72%	8.05%
1/24/1992	7.71	7.71%	8.06%
1/23/1992	7.72	7.72%	8.06%
1/22/1992	7.63	7.63%	8.06%
1/21/1992	7.57	7.57%	8.06%
1/20/1992	7.59	7.59%	8.07%
1/17/1992	7.61	7.61%	8.07%
1/16/1992	7.67	7.67%	8.07%
1/15/1992	7.58	7.58%	8.08%
1/14/1992	7.54	7.54%	8.08%
1/13/1992	7.52	7.52%	8.08%
1/10/1992	7.46	7.46%	8.09%
1/9/1992	7.41	7.41%	8.09%
1/8/1992	7.39	7.39%	8.09%
1/7/1992	7.40	7.40%	8.10%
1/6/1992	7.43	7.43%	8.10%
1/3/1992	7.48	7.48%	8.11%
1/2/1992	7.47	7.47%	8.11%
12/31/1991	7.40	7.40%	8.11%
12/30/1991	7.44	7.44%	8.12%
12/27/1991	7.51	7.51%	8.12%
12/26/1991	7.51	7.51%	8.13%
12/25/1991	7.52	7.52%	8.13%
12/24/1991	7.52	7.52%	8.13%
12/23/1991	7.53	7.53%	8.14%
12/20/1991	7.59	7.59%	8.14%
12/19/1991	7.66	7.66%	8.15%
12/18/1991	7.76	7.76%	8.15%
12/17/1991	7.75	7.75%	8.15%
12/16/1991	7.75	7.75%	8.15%
12/13/1991	7.77	7.77%	8.16%
12/12/1991	7.75	7.75%	8.16%
12/11/1991	7.81	7.81%	8.16%
12/10/1991	7.79	7.79%	8.16%
12/9/1991	7.79	7.79%	8.17%
12/6/1991	7.81	7.81%	8.17%
12/5/1991	7.84	7.84%	8.17%
12/4/1991	7.85	7.85%	8.17%
12/3/1991	7.90	7.90%	8.17%
12/2/1991	7.91	7.91%	8.17%
11/29/1991	7.94	7.94%	8.18%
11/28/1991	7.97	7.97%	8.18%
11/27/1991	7.97	7.97%	8.18%
11/26/1991	7.95	7.95%	8.18%
11/25/1991	7.99	7.99%	8.18%
11/22/1991	7.98	7.98%	8.18%
11/21/1991	7.98	7.98%	8.18%
11/20/1991	7.90	7.90%	8.18%
11/19/1991	7.92	7.92%	8.18%
11/18/1991	7.85	7.85%	8.18%
11/15/1991	7.82	7.82%	8.18%
11/14/1991	7.82	7.82%	8.18%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
11/13/1991	7.86	7.86%	8.18%
11/12/1991	7.79	7.79%	8.18%
11/11/1991	7.87	7.87%	8.18%
11/8/1991	7.87	7.87%	8.18%
11/7/1991	7.92	7.92%	8.18%
11/6/1991	8.00	8.00%	8.19%
11/5/1991	8.03	8.03%	8.19%
11/4/1991	7.95	7.95%	8.19%
11/1/1991	7.93	7.93%	8.19%
10/31/1991	7.91	7.91%	8.19%
10/30/1991	7.90	7.90%	8.19%
10/29/1991	7.89	7.89%	8.19%
10/28/1991	8.03	8.03%	8.19%
10/25/1991	8.05	8.05%	8.20%
10/24/1991	8.03	8.03%	8.20%
10/23/1991	8.08	8.08%	8.20%
10/22/1991	8.10	8.10%	8.20%
10/21/1991	8.07	8.07%	8.20%
10/18/1991	7.96	7.96%	8.20%
10/17/1991	8.02	8.02%	8.20%
10/16/1991	7.88	7.88%	8.20%
10/15/1991	7.86	7.86%	8.21%
10/14/1991	7.87	7.87%	8.21%
10/11/1991	7.87	7.87%	8.21%
10/10/1991	7.96	7.96%	8.21%
10/9/1991	7.91	7.91%	8.22%
10/8/1991	7.82	7.82%	8.22%
10/7/1991	7.79	7.79%	8.22%
10/4/1991	7.78	7.78%	8.22%
10/3/1991	7.84	7.84%	8.22%
10/2/1991	7.83	7.83%	8.23%
10/1/1991	7.80	7.80%	8.23%
9/30/1991	7.81	7.81%	8.23%
9/27/1991	7.82	7.82%	8.23%
9/26/1991	7.88	7.88%	8.24%
9/25/1991	7.90	7.90%	8.24%
9/24/1991	7.88	7.88%	8.24%
9/23/1991	7.87	7.87%	8.24%
9/20/1991	7.89	7.89%	8.24%
9/19/1991	7.91	7.91%	8.24%
9/18/1991	7.92	7.92%	8.24%
9/17/1991	7.91	7.91%	8.24%
9/16/1991	7.93	7.93%	8.24%
9/13/1991	7.94	7.94%	8.25%
9/12/1991	7.92	7.92%	8.25%
9/11/1991	8.02	8.02%	8.25%
9/10/1991	8.01	8.01%	8.25%
9/9/1991	7.99	7.99%	8.25%
9/6/1991	8.02	8.02%	8.26%
9/5/1991	8.09	8.09%	8.26%
9/4/1991	8.06	8.06%	8.26%
9/3/1991	8.04	8.04%	8.26%
9/2/1991	8.05	8.05%	8.27%
8/30/1991	8.06	8.06%	8.27%
8/29/1991	8.01	8.01%	8.27%
8/28/1991	8.06	8.06%	8.27%
8/27/1991	8.15	8.15%	8.27%
8/26/1991	8.15	8.15%	8.27%
8/23/1991	8.13	8.13%	8.28%
8/22/1991	8.05	8.05%	8.28%
8/21/1991	8.06	8.06%	8.28%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
8/20/1991	8.09	8.09%	8.28%
8/19/1991	8.11	8.11%	8.29%
8/16/1991	8.09	8.09%	8.29%
8/15/1991	8.09	8.09%	8.29%
8/14/1991	8.06	8.06%	8.29%
8/13/1991	8.17	8.17%	8.30%
8/12/1991	8.21	8.21%	8.30%
8/9/1991	8.22	8.22%	8.30%
8/8/1991	8.23	8.23%	8.31%
8/7/1991	8.18	8.18%	8.31%
8/6/1991	8.18	8.18%	8.31%
8/5/1991	8.23	8.23%	8.31%
8/2/1991	8.24	8.24%	8.32%
8/1/1991	8.36	8.36%	8.32%
7/31/1991	8.34	8.34%	8.32%
7/30/1991	8.38	8.38%	8.32%
7/29/1991	8.40	8.40%	8.33%
7/26/1991	8.39	8.39%	8.33%
7/25/1991	8.38	8.38%	8.33%
7/24/1991	8.42	8.42%	8.33%
7/23/1991	8.49	8.49%	8.34%
7/22/1991	8.47	8.47%	8.34%
7/19/1991	8.47	8.47%	8.34%
7/18/1991	8.47	8.47%	8.34%
7/17/1991	8.50	8.50%	8.35%
7/16/1991	8.45	8.45%	8.35%
7/15/1991	8.46	8.46%	8.35%
7/12/1991	8.44	8.44%	8.35%
7/11/1991	8.47	8.47%	8.35%
7/10/1991	8.51	8.51%	8.36%
7/9/1991	8.53	8.53%	8.36%
7/8/1991	8.50	8.50%	8.36%
7/5/1991	8.50	8.50%	8.36%
7/4/1991	8.43	8.43%	8.36%
7/3/1991	8.41	8.41%	8.37%
7/2/1991	8.44	8.44%	8.37%
7/1/1991	8.43	8.43%	8.38%
6/28/1991	8.41	8.41%	8.38%
6/27/1991	8.48	8.48%	8.38%
6/26/1991	8.51	8.51%	8.38%
6/25/1991	8.51	8.51%	8.39%
6/24/1991	8.51	8.51%	8.39%
6/21/1991	8.51	8.51%	8.39%
6/20/1991	8.47	8.47%	8.39%
6/19/1991	8.51	8.51%	8.40%
6/18/1991	8.52	8.52%	8.40%
6/17/1991	8.50	8.50%	8.40%
6/14/1991	8.47	8.47%	8.40%
6/13/1991	8.51	8.51%	8.41%
6/12/1991	8.55	8.55%	8.41%
6/11/1991	8.48	8.48%	8.41%
6/10/1991	8.48	8.48%	8.41%
6/7/1991	8.48	8.48%	8.42%
6/6/1991	8.39	8.39%	8.42%
6/5/1991	8.39	8.39%	8.42%
6/4/1991	8.34	8.34%	8.42%
6/3/1991	8.34	8.34%	8.43%
5/31/1991	8.27	8.27%	8.43%
5/30/1991	8.22	8.22%	8.44%
5/29/1991	8.28	8.28%	8.44%
5/28/1991	8.28	8.28%	8.44%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
5/27/1991	8.30	8.30%	8.45%
5/24/1991	8.31	8.31%	8.45%
5/23/1991	8.31	8.31%	8.45%
5/22/1991	8.28	8.28%	8.45%
5/21/1991	8.25	8.25%	8.46%
5/20/1991	8.28	8.28%	8.46%
5/17/1991	8.28	8.28%	8.46%
5/16/1991	8.34	8.34%	8.46%
5/15/1991	8.33	8.33%	8.47%
5/14/1991	8.34	8.34%	8.47%
5/13/1991	8.26	8.26%	8.47%
5/10/1991	8.31	8.31%	8.47%
5/9/1991	8.21	8.21%	8.47%
5/8/1991	8.23	8.23%	8.47%
5/7/1991	8.25	8.25%	8.47%
5/6/1991	8.22	8.22%	8.47%
5/3/1991	8.23	8.23%	8.48%
5/2/1991	8.12	8.12%	8.48%
5/1/1991	8.17	8.17%	8.48%
4/30/1991	8.18	8.18%	8.48%
4/29/1991	8.23	8.23%	8.48%
4/26/1991	8.21	8.21%	8.49%
4/25/1991	8.24	8.24%	8.49%
4/24/1991	8.22	8.22%	8.49%
4/23/1991	8.27	8.27%	8.49%
4/22/1991	8.30	8.30%	8.49%
4/19/1991	8.25	8.25%	8.49%
4/18/1991	8.18	8.18%	8.49%
4/17/1991	8.11	8.11%	8.49%
4/16/1991	8.12	8.12%	8.50%
4/15/1991	8.13	8.13%	8.50%
4/12/1991	8.15	8.15%	8.50%
4/11/1991	8.26	8.26%	8.50%
4/10/1991	8.26	8.26%	8.50%
4/9/1991	8.20	8.20%	8.50%
4/8/1991	8.16	8.16%	8.50%
4/5/1991	8.17	8.17%	8.50%
4/4/1991	8.18	8.18%	8.51%
4/3/1991	8.24	8.24%	8.51%
4/2/1991	8.22	8.22%	8.51%
4/1/1991	8.26	8.26%	8.51%
3/29/1991	8.25	8.25%	8.51%
3/28/1991	8.24	8.24%	8.51%
3/27/1991	8.26	8.26%	8.51%
3/26/1991	8.31	8.31%	8.52%
3/25/1991	8.32	8.32%	8.52%
3/22/1991	8.31	8.31%	8.52%
3/21/1991	8.33	8.33%	8.52%
3/20/1991	8.34	8.34%	8.52%
3/19/1991	8.40	8.40%	8.52%
3/18/1991	8.33	8.33%	8.52%
3/15/1991	8.29	8.29%	8.52%
3/14/1991	8.20	8.20%	8.52%
3/13/1991	8.19	8.19%	8.52%
3/12/1991	8.27	8.27%	8.52%
3/11/1991	8.22	8.22%	8.52%
3/8/1991	8.31	8.31%	8.52%
3/7/1991	8.22	8.22%	8.53%
3/6/1991	8.28	8.28%	8.53%
3/5/1991	8.24	8.24%	8.53%
3/4/1991	8.29	8.29%	8.53%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
3/1/1991	8.29	8.29%	8.53%
2/28/1991	8.20	8.20%	8.54%
2/27/1991	8.14	8.14%	8.54%
2/26/1991	8.13	8.13%	8.54%
2/25/1991	8.05	8.05%	8.54%
2/22/1991	8.06	8.06%	8.55%
2/21/1991	8.04	8.04%	8.55%
2/20/1991	8.04	8.04%	8.55%
2/19/1991	7.99	7.99%	8.55%
2/18/1991	7.95	7.95%	8.56%
2/15/1991	7.98	7.98%	8.56%
2/14/1991	7.99	7.99%	8.57%
2/13/1991	7.96	7.96%	8.57%
2/12/1991	7.96	7.96%	8.58%
2/11/1991	7.96	7.96%	8.58%
2/8/1991	7.96	7.96%	8.58%
2/7/1991	8.06	8.06%	8.59%
2/6/1991	8.01	8.01%	8.59%
2/5/1991	8.03	8.03%	8.60%
2/4/1991	8.05	8.05%	8.60%
2/1/1991	8.09	8.09%	8.61%
1/31/1991	8.20	8.20%	8.61%
1/30/1991	8.22	8.22%	8.62%
1/29/1991	8.20	8.20%	8.62%
1/28/1991	8.21	8.21%	8.63%
1/25/1991	8.23	8.23%	8.63%
1/24/1991	8.16	8.16%	8.63%
1/23/1991	8.20	8.20%	8.63%
1/22/1991	8.25	8.25%	8.64%
1/21/1991	8.21	8.21%	8.64%
1/18/1991	8.17	8.17%	8.64%
1/17/1991	8.20	8.20%	8.64%
1/16/1991	8.40	8.40%	8.64%
1/15/1991	8.39	8.39%	8.64%
1/14/1991	8.37	8.37%	8.65%
1/11/1991	8.36	8.36%	8.65%
1/10/1991	8.33	8.33%	8.65%
1/9/1991	8.46	8.46%	8.65%
1/8/1991	8.37	8.37%	8.65%
1/7/1991	8.32	8.32%	8.65%
1/4/1991	8.21	8.21%	8.65%
1/3/1991	8.11	8.11%	8.65%
12/31/1990	8.25	8.25%	8.65%
12/28/1990	8.30	8.30%	8.66%
12/27/1990	8.24	8.24%	8.66%
12/26/1990	8.29	8.29%	8.66%
12/25/1990	8.36	8.36%	8.66%
12/24/1990	8.36	8.36%	8.66%
12/21/1990	8.28	8.28%	8.66%
12/20/1990	8.23	8.23%	8.66%
12/19/1990	8.18	8.18%	8.66%
12/18/1990	8.09	8.09%	8.67%
12/17/1990	8.18	8.18%	8.67%
12/14/1990	8.19	8.19%	8.67%
12/13/1990	8.12	8.12%	8.67%
12/12/1990	8.06	8.06%	8.68%
12/11/1990	8.07	8.07%	8.68%
12/10/1990	8.13	8.13%	8.68%
12/7/1990	8.18	8.18%	8.68%
12/6/1990	8.33	8.33%	8.68%
12/5/1990	8.33	8.33%	8.69%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
12/4/1990	8.32	8.32%	8.69%
12/3/1990	8.36	8.36%	8.69%
11/30/1990	8.49	8.49%	8.69%
11/29/1990	8.49	8.49%	8.69%
11/28/1990	8.44	8.44%	8.69%
11/27/1990	8.44	8.44%	8.69%
11/26/1990	8.43	8.43%	8.69%
11/23/1990	8.45	8.45%	8.69%
11/22/1990	8.43	8.43%	8.69%
11/21/1990	8.42	8.42%	8.69%
11/20/1990	8.46	8.46%	8.69%
11/19/1990	8.51	8.51%	8.69%
11/16/1990	8.45	8.45%	8.69%
11/15/1990	8.52	8.52%	8.69%
11/14/1990	8.52	8.52%	8.69%
11/13/1990	8.53	8.53%	8.69%
11/12/1990	8.55	8.55%	8.69%
11/9/1990	8.62	8.62%	8.69%
11/8/1990	8.71	8.71%	8.69%
11/7/1990	8.69	8.69%	8.69%
11/6/1990	8.64	8.64%	8.69%
11/5/1990	8.62	8.62%	8.69%
11/2/1990	8.69	8.69%	8.69%
11/1/1990	8.69	8.69%	8.69%
10/31/1990	8.76	8.76%	8.69%
10/30/1990	8.82	8.82%	8.68%
10/29/1990	8.84	8.84%	8.68%
10/26/1990	8.78	8.78%	8.68%
10/25/1990	8.75	8.75%	8.68%
10/24/1990	8.78	8.78%	8.67%
10/23/1990	8.80	8.80%	8.67%
10/22/1990	8.75	8.75%	8.67%
10/19/1990	8.75	8.75%	8.67%
10/18/1990	8.82	8.82%	8.66%
10/17/1990	8.89	8.89%	8.66%
10/16/1990	8.89	8.89%	8.66%
10/15/1990	8.94	8.94%	8.65%
10/12/1990	8.96	8.96%	8.65%
10/11/1990	9.08	9.08%	8.64%
10/10/1990	9.06	9.06%	8.64%
10/9/1990	8.96	8.96%	8.63%
10/8/1990	8.82	8.82%	8.63%
10/5/1990	8.79	8.79%	8.62%
10/4/1990	8.79	8.79%	8.62%
10/3/1990	8.87	8.87%	8.62%
10/2/1990	8.83	8.83%	8.61%
10/1/1990	8.85	8.85%	8.61%
9/28/1990	8.95	8.95%	8.60%
9/27/1990	9.02	9.02%	8.60%
9/26/1990	9.13	9.13%	8.59%
9/25/1990	9.15	9.15%	8.58%
9/24/1990	9.17	9.17%	8.58%
9/21/1990	9.12	9.12%	8.57%
9/20/1990	9.04	9.04%	8.56%
9/19/1990	9.01	9.01%	8.56%
9/18/1990	9.06	9.06%	8.55%
9/17/1990	9.06	9.06%	8.55%
9/14/1990	9.02	9.02%	8.54%
9/13/1990	8.95	8.95%	8.54%
9/12/1990	8.95	8.95%	8.53%
9/11/1990	8.93	8.93%	8.52%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
9/10/1990	8.96	8.96%	8.52%
9/7/1990	8.91	8.91%	8.51%
9/6/1990	8.95	8.95%	8.51%
9/5/1990	8.97	8.97%	8.50%
9/4/1990	9.02	9.02%	8.50%
9/3/1990	9.02	9.02%	8.49%
8/31/1990	8.98	8.98%	8.49%
8/30/1990	8.98	8.98%	8.48%
8/29/1990	8.93	8.93%	8.48%
8/28/1990	9.04	9.04%	8.47%
8/27/1990	9.01	9.01%	8.47%
8/24/1990	9.16	9.16%	8.46%
8/23/1990	9.13	9.13%	8.45%
8/22/1990	9.05	9.05%	8.45%
8/21/1990	8.94	8.94%	8.44%
8/20/1990	8.92	8.92%	8.44%
8/17/1990	8.94	8.94%	8.43%
8/16/1990	8.91	8.91%	8.43%
8/15/1990	8.76	8.76%	8.42%
8/14/1990	8.78	8.78%	8.42%
8/13/1990	8.81	8.81%	8.41%
8/10/1990	8.78	8.78%	8.41%
8/9/1990	8.76	8.76%	8.40%
8/8/1990	8.84	8.84%	8.40%
8/7/1990	8.84	8.84%	8.39%
8/6/1990	8.80	8.80%	8.39%
8/3/1990	8.56	8.56%	8.38%
8/2/1990	8.46	8.46%	8.38%
8/1/1990	8.35	8.35%	8.38%
7/31/1990	8.41	8.41%	8.38%
7/30/1990	8.41	8.41%	8.37%
7/27/1990	8.48	8.48%	8.37%
7/26/1990	8.54	8.54%	8.37%
7/25/1990	8.55	8.55%	8.37%
7/24/1990	8.59	8.59%	8.36%
7/23/1990	8.55	8.55%	8.36%
7/20/1990	8.54	8.54%	8.36%
7/19/1990	8.55	8.55%	8.36%
7/18/1990	8.55	8.55%	8.35%
7/17/1990	8.46	8.46%	8.35%
7/16/1990	8.46	8.46%	8.35%
7/13/1990	8.45	8.45%	8.35%
7/12/1990	8.50	8.50%	8.35%
7/11/1990	8.56	8.56%	8.34%
7/10/1990	8.56	8.56%	8.34%
7/9/1990	8.55	8.55%	8.34%
7/6/1990	8.51	8.51%	8.34%
7/5/1990	8.40	8.40%	8.34%
7/4/1990	8.38	8.38%	8.34%
7/3/1990	8.39	8.39%	8.34%
7/2/1990	8.40	8.40%	8.34%
6/29/1990	8.40	8.40%	8.33%
6/28/1990	8.44	8.44%	8.33%
6/27/1990	8.48	8.48%	8.33%
6/26/1990	8.51	8.51%	8.33%
6/25/1990	8.57	8.57%	8.33%
6/22/1990	8.48	8.48%	8.32%
6/21/1990	8.49	8.49%	8.32%
6/20/1990	8.51	8.51%	8.32%
6/19/1990	8.48	8.48%	8.32%
6/18/1990	8.46	8.46%	8.32%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
6/15/1990	8.42	8.42%	8.32%
6/14/1990	8.35	8.35%	8.31%
6/13/1990	8.38	8.38%	8.31%
6/12/1990	8.46	8.46%	8.31%
6/11/1990	8.45	8.45%	8.31%
6/8/1990	8.44	8.44%	8.31%
6/7/1990	8.43	8.43%	8.31%
6/6/1990	8.44	8.44%	8.31%
6/5/1990	8.45	8.45%	8.31%
6/4/1990	8.43	8.43%	8.30%
6/1/1990	8.42	8.42%	8.30%
5/31/1990	8.58	8.58%	8.30%
5/30/1990	8.59	8.59%	8.30%
5/29/1990	8.62	8.62%	8.30%
5/28/1990	8.68	8.68%	8.30%
5/25/1990	8.67	8.67%	8.29%
5/24/1990	8.61	8.61%	8.29%
5/23/1990	8.58	8.58%	8.29%
5/22/1990	8.61	8.61%	8.29%
5/21/1990	8.69	8.69%	8.28%
5/18/1990	8.70	8.70%	8.28%
5/17/1990	8.66	8.66%	8.28%
5/16/1990	8.64	8.64%	8.27%
5/15/1990	8.62	8.62%	8.27%
5/14/1990	8.58	8.58%	8.27%
5/11/1990	8.64	8.64%	8.27%
5/10/1990	8.85	8.85%	8.26%
5/9/1990	8.87	8.87%	8.26%
5/8/1990	8.83	8.83%	8.25%
5/7/1990	8.84	8.84%	8.25%
5/4/1990	8.82	8.82%	8.24%
5/3/1990	8.97	8.97%	8.24%
5/2/1990	9.03	9.03%	8.24%
5/1/1990	9.03	9.03%	8.23%
4/30/1990	8.99	8.99%	8.23%
4/27/1990	9.02	9.02%	8.22%
4/26/1990	9.04	9.04%	8.22%
4/25/1990	8.98	8.98%	8.21%
4/24/1990	8.96	8.96%	8.21%
4/23/1990	8.96	8.96%	8.21%
4/20/1990	8.94	8.94%	8.20%
4/19/1990	8.85	8.85%	8.20%
4/18/1990	8.84	8.84%	8.19%
4/17/1990	8.72	8.72%	8.19%
4/16/1990	8.64	8.64%	8.18%
4/13/1990	8.58	8.58%	8.18%
4/12/1990	8.59	8.59%	8.18%
4/11/1990	8.58	8.58%	8.18%
4/10/1990	8.59	8.59%	8.17%
4/9/1990	8.55	8.55%	8.17%
4/6/1990	8.52	8.52%	8.17%
4/5/1990	8.52	8.52%	8.17%
4/4/1990	8.51	8.51%	8.17%
4/3/1990	8.62	8.62%	8.16%
4/2/1990	8.63	8.63%	8.16%
3/30/1990	8.63	8.63%	8.16%
3/29/1990	8.59	8.59%	8.16%
3/28/1990	8.46	8.46%	8.16%
3/27/1990	8.47	8.47%	8.16%
3/26/1990	8.46	8.46%	8.16%
3/23/1990	8.48	8.48%	8.15%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
3/22/1990	8.49	8.49%	8.15%
3/21/1990	8.49	8.49%	8.15%
3/20/1990	8.46	8.46%	8.15%
3/19/1990	8.53	8.53%	8.15%
3/16/1990	8.54	8.54%	8.15%
3/15/1990	8.62	8.62%	8.15%
3/14/1990	8.61	8.61%	8.15%
3/13/1990	8.71	8.71%	8.15%
3/12/1990	8.62	8.62%	8.15%
3/9/1990	8.62	8.62%	8.15%
3/8/1990	8.55	8.55%	8.15%
3/7/1990	8.60	8.60%	8.15%
3/6/1990	8.57	8.57%	8.15%
3/5/1990	8.65	8.65%	8.15%
3/2/1990	8.55	8.55%	8.15%
3/1/1990	8.61	8.61%	8.15%
2/28/1990	8.54	8.54%	8.15%
2/27/1990	8.45	8.45%	8.15%
2/26/1990	8.48	8.48%	8.15%
2/23/1990	8.56	8.56%	8.15%
2/22/1990	8.57	8.57%	8.15%
2/21/1990	8.64	8.64%	8.15%
2/20/1990	8.66	8.66%	8.15%
2/19/1990	8.52	8.52%	8.16%
2/16/1990	8.46	8.46%	8.16%
2/15/1990	8.46	8.46%	8.16%
2/14/1990	8.41	8.41%	8.16%
2/13/1990	8.38	8.38%	8.17%
2/12/1990	8.43	8.43%	8.17%
2/9/1990	8.33	8.33%	8.17%
2/8/1990	8.48	8.48%	8.18%
2/7/1990	8.54	8.54%	8.18%
2/6/1990	8.59	8.59%	8.18%
2/5/1990	8.54	8.54%	8.18%
2/2/1990	8.51	8.51%	8.18%
2/1/1990	8.43	8.43%	8.19%
1/31/1990	8.45	8.45%	8.19%
1/30/1990	8.55	8.55%	8.19%
1/29/1990	8.58	8.58%	8.19%
1/26/1990	8.52	8.52%	8.20%
1/25/1990	8.46	8.46%	8.20%
1/24/1990	8.41	8.41%	8.20%
1/23/1990	8.39	8.39%	8.20%
1/22/1990	8.31	8.31%	8.21%
1/19/1990	8.27	8.27%	8.21%
1/18/1990	8.34	8.34%	8.22%
1/17/1990	8.25	8.25%	8.22%
1/16/1990	8.25	8.25%	8.22%
1/15/1990	8.19	8.19%	8.23%
1/12/1990	8.17	8.17%	8.23%
1/11/1990	8.12	8.12%	8.24%
1/10/1990	8.09	8.09%	8.24%
1/9/1990	8.09	8.09%	8.25%
1/8/1990	8.09	8.09%	8.25%
1/5/1990	8.06	8.06%	8.26%
1/4/1990	8.04	8.04%	8.26%
1/3/1990	8.03	8.03%	8.27%
1/2/1990	7.99	7.99%	8.27%
12/29/1989	7.98	7.98%	8.28%
12/28/1989	7.96	7.96%	8.29%
12/27/1989	7.98	7.98%	8.29%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
12/26/1989	7.99	7.99%	8.30%
12/22/1989	7.87	7.87%	8.31%
12/21/1989	7.85	7.85%	8.31%
12/20/1989	7.84	7.84%	8.32%
12/19/1989	7.84	7.84%	8.33%
12/18/1989	7.84	7.84%	8.33%
12/15/1989	7.85	7.85%	8.34%
12/14/1989	7.85	7.85%	8.34%
12/13/1989	7.88	7.88%	8.35%
12/12/1989	7.89	7.89%	8.36%
12/11/1989	7.89	7.89%	8.36%
12/8/1989	7.88	7.88%	8.37%
12/7/1989	7.92	7.92%	8.37%
12/6/1989	7.91	7.91%	8.38%
12/5/1989	7.88	7.88%	8.39%
12/4/1989	7.88	7.88%	8.39%
12/1/1989	7.88	7.88%	8.40%
11/30/1989	7.89	7.89%	8.41%
11/29/1989	7.92	7.92%	8.41%
11/28/1989	7.91	7.91%	8.42%
11/27/1989	7.91	7.91%	8.42%
11/24/1989	7.87	7.87%	8.43%
11/23/1989	7.87	7.87%	8.44%
11/22/1989	7.87	7.87%	8.44%
11/21/1989	7.90	7.90%	8.45%
11/20/1989	7.92	7.92%	8.45%
11/17/1989	7.93	7.93%	8.46%
11/16/1989	7.86	7.86%	8.46%
11/15/1989	7.86	7.86%	8.47%
11/14/1989	7.88	7.88%	8.47%
11/13/1989	7.88	7.88%	8.48%
11/10/1989	7.90	7.90%	8.48%
11/9/1989	7.90	7.90%	8.49%
11/8/1989	7.88	7.88%	8.49%
11/7/1989	7.87	7.87%	8.49%
11/6/1989	7.95	7.95%	8.50%
11/3/1989	7.93	7.93%	8.50%
11/2/1989	7.87	7.87%	8.51%
11/1/1989	7.88	7.88%	8.51%
10/31/1989	7.91	7.91%	8.52%
10/30/1989	7.92	7.92%	8.52%
10/27/1989	7.94	7.94%	8.53%
10/26/1989	7.88	7.88%	8.53%
10/25/1989	7.89	7.89%	8.54%
10/24/1989	7.89	7.89%	8.54%
10/23/1989	7.94	7.94%	8.55%
10/20/1989	7.98	7.98%	8.55%
10/19/1989	7.96	7.96%	8.56%
10/18/1989	8.04	8.04%	8.56%
10/17/1989	8.03	8.03%	8.57%
10/16/1989	7.97	7.97%	8.57%
10/13/1989	7.87	7.87%	8.58%
10/12/1989	8.05	8.05%	8.59%
10/11/1989	8.06	8.06%	8.59%
10/10/1989	8.01	8.01%	8.59%
10/9/1989	8.00	8.00%	8.60%
10/6/1989	8.01	8.01%	8.60%
10/5/1989	8.07	8.07%	8.61%
10/4/1989	8.16	8.16%	8.61%
10/3/1989	8.16	8.16%	8.62%
10/2/1989	8.22	8.22%	8.62%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
9/29/1989	8.24	8.24%	8.63%
9/28/1989	8.25	8.25%	8.63%
9/27/1989	8.25	8.25%	8.63%
9/26/1989	8.29	8.29%	8.64%
9/25/1989	8.29	8.29%	8.64%
9/22/1989	8.19	8.19%	8.64%
9/21/1989	8.19	8.19%	8.65%
9/20/1989	8.17	8.17%	8.65%
9/19/1989	8.09	8.09%	8.66%
9/18/1989	8.09	8.09%	8.66%
9/15/1989	8.08	8.08%	8.67%
9/14/1989	8.10	8.10%	8.67%
9/13/1989	8.15	8.15%	8.68%
9/12/1989	8.10	8.10%	8.68%
9/11/1989	8.07	8.07%	8.69%
9/8/1989	8.08	8.08%	8.69%
9/7/1989	8.12	8.12%	8.70%
9/6/1989	8.10	8.10%	8.70%
9/5/1989	8.13	8.13%	8.71%
9/4/1989	8.14	8.14%	8.71%
9/1/1989	8.13	8.13%	8.72%
8/31/1989	8.20	8.20%	8.72%
8/30/1989	8.18	8.18%	8.73%
8/29/1989	8.21	8.21%	8.73%
8/28/1989	8.23	8.23%	8.73%
8/25/1989	8.19	8.19%	8.74%
8/24/1989	8.16	8.16%	8.74%
8/23/1989	8.17	8.17%	8.74%
8/22/1989	8.25	8.25%	8.75%
8/21/1989	8.18	8.18%	8.75%
8/18/1989	8.16	8.16%	8.75%
8/17/1989	8.16	8.16%	8.76%
8/16/1989	8.11	8.11%	8.76%
8/15/1989	8.16	8.16%	8.76%
8/14/1989	8.24	8.24%	8.77%
8/11/1989	8.11	8.11%	8.77%
8/10/1989	8.06	8.06%	8.77%
8/9/1989	8.14	8.14%	8.78%
8/8/1989	8.08	8.08%	8.78%
8/7/1989	8.08	8.08%	8.79%
8/4/1989	8.08	8.08%	8.79%
8/3/1989	7.90	7.90%	8.79%
8/2/1989	7.84	7.84%	8.80%
8/1/1989	7.85	7.85%	8.80%
7/31/1989	7.92	7.92%	8.81%
7/28/1989	7.99	7.99%	8.81%
7/27/1989	8.03	8.03%	8.82%
7/26/1989	8.10	8.10%	8.82%
7/25/1989	8.11	8.11%	8.83%
7/24/1989	8.13	8.13%	8.83%
7/21/1989	8.15	8.15%	8.83%
7/20/1989	8.13	8.13%	8.84%
7/19/1989	8.14	8.14%	8.84%
7/18/1989	8.19	8.19%	8.85%
7/17/1989	8.12	8.12%	8.85%
7/14/1989	8.08	8.08%	8.86%
7/13/1989	8.05	8.05%	8.86%
7/12/1989	8.03	8.03%	8.87%
7/11/1989	8.02	8.02%	8.87%
7/10/1989	8.01	8.01%	8.88%
7/7/1989	8.04	8.04%	8.88%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
7/6/1989	8.09	8.09%	8.89%
7/5/1989	8.13	8.13%	8.89%
7/3/1989	8.07	8.07%	8.90%
6/30/1989	8.04	8.04%	8.90%
6/29/1989	8.10	8.10%	8.91%
6/28/1989	8.14	8.14%	8.91%
6/27/1989	8.07	8.07%	8.91%
6/26/1989	8.15	8.15%	8.92%
6/23/1989	8.20	8.20%	8.92%
6/22/1989	8.33	8.33%	8.93%
6/21/1989	8.34	8.34%	8.93%
6/20/1989	8.28	8.28%	8.94%
6/19/1989	8.35	8.35%	8.94%
6/16/1989	8.30	8.30%	8.95%
6/15/1989	8.29	8.29%	8.95%
6/14/1989	8.16	8.16%	8.96%
6/13/1989	8.22	8.22%	8.96%
6/12/1989	8.14	8.14%	8.97%
6/9/1989	8.14	8.14%	8.98%
6/8/1989	8.30	8.30%	8.98%
6/7/1989	8.32	8.32%	8.99%
6/6/1989	8.40	8.40%	8.99%
6/5/1989	8.44	8.44%	9.00%
6/2/1989	8.45	8.45%	9.00%
6/1/1989	8.60	8.60%	9.01%
5/31/1989	8.60	8.60%	9.01%
5/30/1989	8.63	8.63%	9.02%
5/29/1989	8.60	8.60%	9.02%
5/26/1989	8.62	8.62%	9.02%
5/25/1989	8.68	8.68%	9.03%
5/24/1989	8.63	8.63%	9.03%
5/23/1989	8.62	8.62%	9.03%
5/22/1989	8.60	8.60%	9.03%
5/19/1989	8.71	8.71%	9.03%
5/18/1989	8.77	8.77%	9.04%
5/17/1989	8.81	8.81%	9.04%
5/16/1989	8.82	8.82%	9.04%
5/15/1989	8.85	8.85%	9.04%
5/12/1989	8.84	8.84%	9.04%
5/11/1989	9.06	9.06%	9.05%
5/10/1989	9.10	9.10%	9.05%
5/9/1989	9.10	9.10%	9.05%
5/8/1989	8.99	8.99%	9.05%
5/5/1989	8.96	8.96%	9.05%
5/4/1989	8.99	8.99%	9.05%
5/3/1989	8.99	8.99%	9.05%
5/2/1989	8.94	8.94%	9.05%
5/1/1989	8.99	8.99%	9.05%
4/28/1989	8.93	8.93%	9.05%
4/27/1989	8.91	8.91%	9.05%
4/26/1989	8.96	8.96%	9.06%
4/25/1989	8.95	8.95%	9.06%
4/24/1989	8.98	8.98%	9.06%
4/21/1989	8.98	8.98%	9.06%
4/20/1989	9.02	9.02%	9.05%
4/19/1989	8.95	8.95%	9.05%
4/18/1989	8.94	8.94%	9.05%
4/17/1989	9.05	9.05%	9.05%
4/14/1989	9.03	9.03%	9.05%
4/13/1989	9.15	9.15%	9.05%
4/12/1989	9.10	9.10%	9.05%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
4/11/1989	9.10	9.10%	9.05%
4/10/1989	9.11	9.11%	9.05%
4/7/1989	9.10	9.10%	9.05%
4/6/1989	9.04	9.04%	9.05%
4/5/1989	9.02	9.02%	9.05%
4/4/1989	9.01	9.01%	9.05%
4/3/1989	9.07	9.07%	9.05%
3/31/1989	9.09	9.09%	9.05%
3/30/1989	9.15	9.15%	9.05%
3/29/1989	9.12	9.12%	9.05%
3/28/1989	9.18	9.18%	9.05%
3/27/1989	9.22	9.22%	9.05%
3/23/1989	9.22	9.22%	9.05%
3/22/1989	9.23	9.23%	9.05%
3/21/1989	9.29	9.29%	9.04%
3/20/1989	9.33	9.33%	9.04%
3/17/1989	9.29	9.29%	9.04%
3/16/1989	9.11	9.11%	9.04%
3/15/1989	9.12	9.12%	9.05%
3/14/1989	9.11	9.11%	9.05%
3/13/1989	9.16	9.16%	9.05%
3/10/1989	9.15	9.15%	9.05%
3/9/1989	9.06	9.06%	9.05%
3/8/1989	9.05	9.05%	9.05%
3/7/1989	9.08	9.08%	9.05%
3/6/1989	9.07	9.07%	9.05%
3/3/1989	9.12	9.12%	9.05%
3/2/1989	9.11	9.11%	9.05%
3/1/1989	9.18	9.18%	9.05%
2/28/1989	9.11	9.11%	9.05%
2/27/1989	9.16	9.16%	9.05%
2/24/1989	9.18	9.18%	9.05%
2/23/1989	9.14	9.14%	9.05%
2/22/1989	9.12	9.12%	9.05%
2/21/1989	9.05	9.05%	9.05%
2/17/1989	9.04	9.04%	9.05%
2/16/1989	9.05	9.05%	9.05%
2/15/1989	9.08	9.08%	9.05%
2/14/1989	9.11	9.11%	9.05%
2/13/1989	9.07	9.07%	9.05%
2/10/1989	9.03	9.03%	9.05%
2/9/1989	8.99	8.99%	9.05%
2/8/1989	8.83	8.83%	9.05%
2/7/1989	8.79	8.79%	9.05%
2/6/1989	8.85	8.85%	9.05%
2/3/1989	8.83	8.83%	9.05%
2/2/1989	8.81	8.81%	9.05%
2/1/1989	8.81	8.81%	9.06%
1/31/1989	8.82	8.82%	9.05%
1/30/1989	8.81	8.81%	9.05%
1/27/1989	8.76	8.76%	9.05%
1/26/1989	8.80	8.80%	9.05%
1/25/1989	8.81	8.81%	9.05%
1/24/1989	8.79	8.79%	9.05%
1/23/1989	8.86	8.86%	9.05%
1/20/1989	8.88	8.88%	9.05%
1/19/1989	8.85	8.85%	9.05%
1/18/1989	8.82	8.82%	9.05%
1/17/1989	8.89	8.89%	9.05%
1/13/1989	8.88	8.88%	9.05%
1/12/1989	8.98	8.98%	9.05%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
1/11/1989	9.05	9.05%	9.05%
1/10/1989	9.04	9.04%	9.05%
1/9/1989	9.05	9.05%	9.05%
1/6/1989	9.03	9.03%	9.04%
1/5/1989	9.09	9.09%	9.04%
1/4/1989	9.09	9.09%	9.04%
1/3/1989	9.08	9.08%	9.04%
12/30/1988	8.99	8.99%	9.04%
12/29/1988	9.01	9.01%	9.03%
12/28/1988	9.00	9.00%	9.03%
12/27/1988	8.96	8.96%	9.03%
12/23/1988	8.90	8.90%	9.03%
12/22/1988	8.93	8.93%	9.02%
12/21/1988	8.94	8.94%	9.02%
12/20/1988	8.95	8.95%	9.02%
12/19/1988	9.04	9.04%	9.02%
12/16/1988	9.05	9.05%	9.01%
12/15/1988	9.05	9.05%	9.01%
12/14/1988	9.04	9.04%	9.01%
12/13/1988	8.97	8.97%	9.00%
12/12/1988	8.95	8.95%	9.00%
12/9/1988	8.95	8.95%	9.00%
12/8/1988	8.97	8.97%	8.99%
12/7/1988	8.97	8.97%	8.99%
12/6/1988	8.93	8.93%	8.99%
12/5/1988	9.12	9.12%	8.99%
12/2/1988	9.16	9.16%	8.98%
12/1/1988	9.03	9.03%	8.98%
11/30/1988	9.07	9.07%	8.98%
11/29/1988	9.12	9.12%	8.97%
11/28/1988	9.15	9.15%	8.97%
11/25/1988	9.17	9.17%	8.96%
11/23/1988	9.10	9.10%	8.96%
11/22/1988	9.11	9.11%	8.96%
11/21/1988	9.11	9.11%	8.95%
11/18/1988	9.11	9.11%	8.95%
11/17/1988	9.18	9.18%	8.95%
11/16/1988	9.11	9.11%	8.94%
11/15/1988	9.01	9.01%	8.94%
11/14/1988	9.00	9.00%	8.94%
11/10/1988	8.98	8.98%	8.93%
11/9/1988	8.99	8.99%	8.93%
11/8/1988	8.93	8.93%	8.93%
11/7/1988	8.96	8.96%	8.93%
11/4/1988	8.91	8.91%	8.93%
11/3/1988	8.73	8.73%	8.93%
11/2/1988	8.79	8.79%	8.93%
11/1/1988	8.78	8.78%	8.93%
10/31/1988	8.74	8.74%	8.93%
10/28/1988	8.80	8.80%	8.93%
10/27/1988	8.83	8.83%	8.93%
10/26/1988	8.91	8.91%	8.93%
10/25/1988	8.93	8.93%	8.93%
10/24/1988	8.92	8.92%	8.93%
10/21/1988	8.88	8.88%	8.93%
10/20/1988	8.84	8.84%	8.93%
10/19/1988	8.89	8.89%	8.93%
10/18/1988	8.86	8.86%	8.93%
10/17/1988	8.87	8.87%	8.93%
10/14/1988	8.90	8.90%	8.93%
10/13/1988	8.92	8.92%	8.93%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
10/12/1988	8.90	8.90%	8.93%
10/11/1988	8.85	8.85%	8.93%
10/7/1988	8.80	8.80%	8.94%
10/6/1988	8.94	8.94%	8.94%
10/5/1988	8.95	8.95%	8.94%
10/4/1988	8.96	8.96%	8.94%
10/3/1988	8.95	8.95%	8.94%
9/30/1988	9.05	9.05%	8.94%
9/29/1988	9.05	9.05%	8.94%
9/28/1988	9.10	9.10%	8.94%
9/27/1988	9.13	9.13%	8.94%
9/26/1988	9.08	9.08%	8.95%
9/23/1988	9.05	9.05%	8.95%
9/22/1988	9.04	9.04%	8.95%
9/21/1988	9.01	9.01%	8.95%
9/20/1988	9.03	9.03%	8.95%
9/19/1988	9.06	9.06%	8.95%
9/16/1988	9.00	9.00%	8.95%
9/15/1988	8.99	8.99%	8.95%
9/14/1988	8.97	8.97%	8.95%
9/13/1988	9.00	9.00%	8.95%
9/12/1988	9.03	9.03%	8.95%
9/9/1988	8.98	8.98%	8.95%
9/8/1988	9.03	9.03%	8.95%
9/7/1988	9.06	9.06%	8.95%
9/6/1988	9.05	9.05%	8.95%
9/2/1988	9.05	9.05%	8.95%
9/1/1988	9.30	9.30%	8.95%
8/31/1988	9.30	9.30%	8.94%
8/30/1988	9.32	9.32%	8.94%
8/29/1988	9.34	9.34%	8.94%
8/26/1988	9.43	9.43%	8.94%
8/25/1988	9.45	9.45%	8.93%
8/24/1988	9.40	9.40%	8.93%
8/23/1988	9.38	9.38%	8.93%
8/22/1988	9.45	9.45%	8.93%
8/19/1988	9.39	9.39%	8.93%
8/18/1988	9.40	9.40%	8.92%
8/17/1988	9.41	9.41%	8.92%
8/16/1988	9.40	9.40%	8.92%
8/15/1988	9.43	9.43%	8.92%
8/12/1988	9.42	9.42%	8.92%
8/11/1988	9.38	9.38%	8.91%
8/10/1988	9.36	9.36%	8.91%
8/9/1988	9.19	9.19%	8.91%
8/8/1988	9.10	9.10%	8.91%
8/5/1988	9.12	9.12%	8.92%
8/4/1988	9.04	9.04%	8.92%
8/3/1988	9.08	9.08%	8.93%
8/2/1988	9.06	9.06%	8.93%
8/1/1988	9.16	9.16%	8.94%
7/29/1988	9.21	9.21%	8.94%
7/28/1988	9.25	9.25%	8.95%
7/27/1988	9.24	9.24%	8.95%
7/26/1988	9.18	9.18%	8.95%
7/25/1988	9.16	9.16%	8.95%
7/22/1988	9.20	9.20%	8.96%
7/21/1988	9.25	9.25%	8.96%
7/20/1988	9.23	9.23%	8.96%
7/19/1988	9.20	9.20%	8.97%
7/18/1988	9.23	9.23%	8.97%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
7/15/1988	9.14	9.14%	8.97%
7/14/1988	9.17	9.17%	8.97%
7/13/1988	9.17	9.17%	8.97%
7/12/1988	9.12	9.12%	8.98%
7/11/1988	9.05	9.05%	8.98%
7/8/1988	9.09	9.09%	8.98%
7/7/1988	9.00	9.00%	8.98%
7/6/1988	8.98	8.98%	8.99%
7/5/1988	8.87	8.87%	8.99%
7/1/1988	8.83	8.83%	8.99%
6/30/1988	8.91	8.91%	9.00%
6/29/1988	8.86	8.86%	9.00%
6/28/1988	8.96	8.96%	9.00%
6/27/1988	8.85	8.85%	9.01%
6/24/1988	8.91	8.91%	9.01%
6/23/1988	8.91	8.91%	9.01%
6/22/1988	9.09	9.09%	9.02%
6/21/1988	9.09	9.09%	9.02%
6/20/1988	9.09	9.09%	9.02%
6/17/1988	8.98	8.98%	9.02%
6/16/1988	8.83	8.83%	9.02%
6/15/1988	8.81	8.81%	9.02%
6/14/1988	9.02	9.02%	9.02%
6/13/1988	9.03	9.03%	9.02%
6/10/1988	9.05	9.05%	9.02%
6/9/1988	9.02	9.02%	9.02%
6/8/1988	9.11	9.11%	9.02%
6/7/1988	9.05	9.05%	9.02%
6/6/1988	9.05	9.05%	9.02%
6/3/1988	9.15	9.15%	9.01%
6/2/1988	9.08	9.08%	9.01%
5/31/1988	9.24	9.24%	9.01%
5/27/1988	9.32	9.32%	9.01%
5/26/1988	9.33	9.33%	9.01%
5/25/1988	9.29	9.29%	9.01%
5/24/1988	9.33	9.33%	9.00%
5/23/1988	9.35	9.35%	9.00%
5/20/1988	9.34	9.34%	9.00%
5/19/1988	9.28	9.28%	9.00%
5/18/1988	9.30	9.30%	9.00%
5/17/1988	9.21	9.21%	8.99%
5/16/1988	9.12	9.12%	8.99%
5/13/1988	9.10	9.10%	8.99%
5/12/1988	9.22	9.22%	8.99%
5/11/1988	9.20	9.20%	8.99%
5/10/1988	9.18	9.18%	8.99%
5/9/1988	9.16	9.16%	8.98%
5/6/1988	9.15	9.15%	8.98%
5/5/1988	9.09	9.09%	8.98%
5/4/1988	9.11	9.11%	8.98%
5/3/1988	9.09	9.09%	8.97%
5/2/1988	9.12	9.12%	8.97%
4/29/1988	9.10	9.10%	8.97%
4/28/1988	9.10	9.10%	8.97%
4/27/1988	9.01	9.01%	8.96%
4/26/1988	9.00	9.00%	8.96%
4/25/1988	9.00	9.00%	8.96%
4/22/1988	8.99	8.99%	8.95%
4/21/1988	9.03	9.03%	8.95%
4/20/1988	9.01	9.01%	8.95%
4/19/1988	9.03	9.03%	8.95%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
4/18/1988	9.01	9.01%	8.94%
4/15/1988	8.94	8.94%	8.94%
4/14/1988	8.87	8.87%	8.94%
4/13/1988	8.73	8.73%	8.94%
4/12/1988	8.75	8.75%	8.93%
4/11/1988	8.77	8.77%	8.93%
4/8/1988	8.68	8.68%	8.93%
4/7/1988	8.78	8.78%	8.93%
4/6/1988	8.76	8.76%	8.93%
4/5/1988	8.85	8.85%	8.93%
4/4/1988	8.86	8.86%	8.92%
3/31/1988	8.76	8.76%	8.92%
3/30/1988	8.76	8.76%	8.92%
3/29/1988	8.75	8.75%	8.92%
3/28/1988	8.83	8.83%	8.92%
3/25/1988	8.67	8.67%	8.92%
3/24/1988	8.73	8.73%	8.92%
3/23/1988	8.74	8.74%	8.92%
3/22/1988	8.70	8.70%	8.92%
3/21/1988	8.70	8.70%	8.92%
3/18/1988	8.67	8.67%	8.92%
3/17/1988	8.54	8.54%	8.92%
3/16/1988	8.61	8.61%	8.92%
3/15/1988	8.51	8.51%	8.92%
3/14/1988	8.51	8.51%	8.92%
3/11/1988	8.50	8.50%	8.92%
3/10/1988	8.56	8.56%	8.93%
3/9/1988	8.52	8.52%	8.93%
3/8/1988	8.52	8.52%	8.93%
3/7/1988	8.51	8.51%	8.93%
3/4/1988	8.47	8.47%	8.94%
3/3/1988	8.31	8.31%	8.94%
3/2/1988	8.31	8.31%	8.94%
3/1/1988	8.34	8.34%	8.94%
2/29/1988	8.34	8.34%	8.94%
2/26/1988	8.35	8.35%	8.95%
2/25/1988	8.42	8.42%	8.95%
2/24/1988	8.37	8.37%	8.95%
2/23/1988	8.35	8.35%	8.95%
2/22/1988	8.42	8.42%	8.95%
2/19/1988	8.45	8.45%	8.95%
2/18/1988	8.45	8.45%	8.95%
2/17/1988	8.48	8.48%	8.95%
2/16/1988	8.46	8.46%	8.95%
2/12/1988	8.42	8.42%	8.95%
2/11/1988	8.34	8.34%	8.96%
2/10/1988	8.29	8.29%	8.96%
2/9/1988	8.33	8.33%	8.96%
2/8/1988	8.36	8.36%	8.96%
2/5/1988	8.29	8.29%	8.96%
2/4/1988	8.44	8.44%	8.96%
2/3/1988	8.39	8.39%	8.96%
2/2/1988	8.32	8.32%	8.96%
2/1/1988	8.43	8.43%	8.96%
1/29/1988	8.42	8.42%	8.96%
1/28/1988	8.49	8.49%	8.96%
1/27/1988	8.53	8.53%	8.95%
1/26/1988	8.70	8.70%	8.95%
1/25/1988	8.62	8.62%	8.95%
1/22/1988	8.65	8.65%	8.94%
1/21/1988	8.70	8.70%	8.94%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
1/20/1988	8.77	8.77%	8.94%
1/19/1988	8.80	8.80%	8.93%
1/15/1988	8.76	8.76%	8.93%
1/14/1988	9.02	9.02%	8.92%
1/13/1988	9.03	9.03%	8.91%
1/12/1988	9.10	9.10%	8.91%
1/11/1988	9.09	9.09%	8.90%
1/8/1988	9.09	9.09%	8.89%
1/7/1988	8.95	8.95%	8.88%
1/6/1988	9.00	9.00%	8.88%
1/5/1988	8.85	8.85%	8.87%
1/4/1988	8.92	8.92%	8.86%
12/31/1987	8.98	8.98%	8.86%
12/30/1987	8.89	8.89%	8.85%
12/29/1987	8.92	8.92%	8.84%
12/28/1987	8.99	8.99%	8.83%
12/24/1987	8.91	8.91%	8.83%
12/23/1987	8.91	8.91%	8.82%
12/22/1987	9.05	9.05%	8.81%
12/21/1987	9.01	9.01%	8.81%
12/18/1987	8.92	8.92%	8.80%
12/17/1987	9.14	9.14%	8.79%
12/16/1987	9.13	9.13%	8.78%
12/15/1987	9.20	9.20%	8.77%
12/14/1987	9.38	9.38%	8.76%
12/11/1987	9.46	9.46%	8.76%
12/10/1987	9.38	9.38%	8.75%
12/9/1987	9.20	9.20%	8.74%
12/8/1987	9.22	9.22%	8.73%
12/7/1987	9.21	9.21%	8.72%
12/4/1987	9.12	9.12%	8.71%
12/3/1987	9.05	9.05%	8.70%
12/2/1987	9.13	9.13%	8.70%
12/1/1987	9.13	9.13%	8.69%
11/30/1987	9.10	9.10%	8.68%
11/27/1987	9.16	9.16%	8.67%
11/25/1987	9.06	9.06%	8.67%
11/24/1987	9.00	9.00%	8.66%
11/23/1987	8.89	8.89%	8.65%
11/20/1987	8.84	8.84%	8.64%
11/19/1987	8.92	8.92%	8.64%
11/18/1987	8.93	8.93%	8.63%
11/17/1987	8.93	8.93%	8.62%
11/16/1987	8.90	8.90%	8.61%
11/13/1987	8.94	8.94%	8.61%
11/12/1987	8.86	8.86%	8.60%
11/10/1987	8.87	8.87%	8.59%
11/9/1987	8.83	8.83%	8.59%
11/6/1987	8.84	8.84%	8.58%
11/5/1987	8.78	8.78%	8.57%
11/4/1987	8.94	8.94%	8.56%
11/3/1987	9.03	9.03%	8.56%
11/2/1987	9.12	9.12%	8.55%
10/30/1987	9.03	9.03%	8.54%
10/29/1987	9.01	9.01%	8.53%
10/28/1987	9.14	9.14%	8.52%
10/27/1987	9.06	9.06%	8.51%
10/26/1987	8.89	8.89%	8.50%
10/23/1987	9.09	9.09%	8.50%
10/22/1987	9.09	9.09%	8.49%
10/21/1987	9.45	9.45%	8.48%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
10/20/1987	9.48	9.48%	8.47%
10/19/1987	9.81	9.81%	8.46%
10/16/1987	10.18	10.18%	8.45%
10/15/1987	10.22	10.22%	8.43%
10/14/1987	10.16	10.16%	8.42%
10/13/1987	9.89	9.89%	8.40%
10/9/1987	9.93	9.93%	8.39%
10/8/1987	9.86	9.86%	8.38%
10/7/1987	9.80	9.80%	8.37%
10/6/1987	9.77	9.77%	8.35%
10/5/1987	9.79	9.79%	8.34%
10/2/1987	9.69	9.69%	8.33%
10/1/1987	9.77	9.77%	8.32%
9/30/1987	9.74	9.74%	8.31%
9/29/1987	9.80	9.80%	8.29%
9/28/1987	9.66	9.66%	8.28%
9/25/1987	9.66	9.66%	8.27%
9/24/1987	9.69	9.69%	8.26%
9/23/1987	9.54	9.54%	8.25%
9/22/1987	9.52	9.52%	8.24%
9/21/1987	9.61	9.61%	8.23%
9/18/1987	9.56	9.56%	8.21%
9/17/1987	9.54	9.54%	8.20%
9/16/1987	9.67	9.67%	8.19%
9/15/1987	9.67	9.67%	8.18%
9/14/1987	9.50	9.50%	8.17%
9/11/1987	9.50	9.50%	8.16%
9/10/1987	9.56	9.56%	8.15%
9/9/1987	9.62	9.62%	8.14%
9/8/1987	9.64	9.64%	8.13%
9/4/1987	9.46	9.46%	8.12%
9/3/1987	9.44	9.44%	8.11%
9/2/1987	9.44	9.44%	8.10%
9/1/1987	9.27	9.27%	8.09%
8/31/1987	9.15	9.15%	8.08%
8/28/1987	9.18	9.18%	8.07%
8/27/1987	9.12	9.12%	8.06%
8/26/1987	8.97	8.97%	8.06%
8/25/1987	8.93	8.93%	8.05%
8/24/1987	8.98	8.98%	8.04%
8/21/1987	8.96	8.96%	8.03%
8/20/1987	8.92	8.92%	8.03%
8/19/1987	9.00	9.00%	8.02%
8/18/1987	8.92	8.92%	8.01%
8/17/1987	8.79	8.79%	8.01%
8/14/1987	8.74	8.74%	8.00%
8/13/1987	8.77	8.77%	8.00%
8/12/1987	8.94	8.94%	7.99%
8/11/1987	8.96	8.96%	7.99%
8/10/1987	8.94	8.94%	7.98%
8/7/1987	8.90	8.90%	7.98%
8/6/1987	8.94	8.94%	7.97%
8/5/1987	8.94	8.94%	7.96%
8/4/1987	9.02	9.02%	7.96%
8/3/1987	9.01	9.01%	7.95%
7/31/1987	8.90	8.90%	7.95%
7/30/1987	8.83	8.83%	7.94%
7/29/1987	8.81	8.81%	7.93%
7/28/1987	8.86	8.86%	7.93%
7/27/1987	8.82	8.82%	7.92%
7/24/1987	8.83	8.83%	7.92%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
7/23/1987	8.78	8.78%	7.91%
7/22/1987	8.79	8.79%	7.90%
7/21/1987	8.71	8.71%	7.90%
7/20/1987	8.62	8.62%	7.89%
7/17/1987	8.55	8.55%	7.89%
7/16/1987	8.59	8.59%	7.88%
7/15/1987	8.60	8.60%	7.88%
7/14/1987	8.50	8.50%	7.87%
7/13/1987	8.54	8.54%	7.87%
7/10/1987	8.46	8.46%	7.86%
7/9/1987	8.51	8.51%	7.86%
7/8/1987	8.45	8.45%	7.86%
7/7/1987	8.38	8.38%	7.85%
7/6/1987	8.43	8.43%	7.85%
7/2/1987	8.43	8.43%	7.85%
7/1/1987	8.48	8.48%	7.84%
6/30/1987	8.49	8.49%	7.84%
6/29/1987	8.47	8.47%	7.83%
6/26/1987	8.48	8.48%	7.83%
6/25/1987	8.42	8.42%	7.82%
6/24/1987	8.45	8.45%	7.82%
6/23/1987	8.41	8.41%	7.81%
6/22/1987	8.40	8.40%	7.81%
6/19/1987	8.48	8.48%	7.80%
6/18/1987	8.48	8.48%	7.80%
6/17/1987	8.39	8.39%	7.79%
6/16/1987	8.45	8.45%	7.79%
6/15/1987	8.44	8.44%	7.78%
6/12/1987	8.49	8.49%	7.77%
6/11/1987	8.67	8.67%	7.77%
6/10/1987	8.73	8.73%	7.76%
6/9/1987	8.73	8.73%	7.75%
6/8/1987	8.69	8.69%	7.74%
6/5/1987	8.65	8.65%	7.74%
6/4/1987	8.73	8.73%	7.73%
6/3/1987	8.76	8.76%	7.72%
6/2/1987	8.93	8.93%	7.72%
6/1/1987	8.61	8.61%	7.71%
5/29/1987	8.64	8.64%	7.70%
5/28/1987	8.71	8.71%	7.70%
5/27/1987	8.73	8.73%	7.69%
5/26/1987	8.66	8.66%	7.69%
5/22/1987	8.90	8.90%	7.68%
5/21/1987	9.04	9.04%	7.67%
5/20/1987	9.06	9.06%	7.66%
5/19/1987	9.07	9.07%	7.66%
5/18/1987	8.89	8.89%	7.65%
5/15/1987	8.91	8.91%	7.64%
5/14/1987	8.73	8.73%	7.63%
5/13/1987	8.70	8.70%	7.63%
5/12/1987	8.70	8.70%	7.62%
5/11/1987	8.78	8.78%	7.61%
5/8/1987	8.59	8.59%	7.60%
5/7/1987	8.69	8.69%	7.60%
5/6/1987	8.73	8.73%	7.59%
5/5/1987	8.65	8.65%	7.58%
5/4/1987	8.69	8.69%	7.57%
5/1/1987	8.58	8.58%	7.57%
4/30/1987	8.44	8.44%	7.56%
4/29/1987	8.69	8.69%	7.55%
4/28/1987	8.48	8.48%	7.55%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
4/27/1987	8.61	8.61%	7.54%
4/24/1987	8.68	8.68%	7.53%
4/23/1987	8.51	8.51%	7.52%
4/22/1987	8.49	8.49%	7.52%
4/21/1987	8.32	8.32%	7.51%
4/20/1987	8.39	8.39%	7.51%
4/16/1987	8.20	8.20%	7.50%
4/15/1987	8.28	8.28%	7.50%
4/14/1987	8.38	8.38%	7.49%
4/13/1987	8.36	8.36%	7.49%
4/10/1987	8.18	8.18%	7.48%
4/9/1987	8.07	8.07%	7.48%
4/8/1987	7.89	7.89%	7.48%
4/7/1987	7.94	7.94%	7.47%
4/6/1987	7.83	7.83%	7.47%
4/3/1987	7.85	7.85%	7.47%
4/2/1987	7.94	7.94%	7.47%
4/1/1987	7.86	7.86%	7.47%
3/31/1987	7.91	7.91%	7.46%
3/30/1987	7.84	7.84%	7.46%
3/27/1987	7.65	7.65%	7.46%
3/26/1987	7.55	7.55%	7.46%
3/25/1987	7.57	7.57%	7.47%
3/24/1987	7.56	7.56%	7.47%
3/23/1987	7.55	7.55%	7.47%
3/20/1987	7.52	7.52%	7.47%
3/19/1987	7.51	7.51%	7.47%
3/18/1987	7.50	7.50%	7.47%
3/17/1987	7.50	7.50%	7.47%
3/16/1987	7.52	7.52%	7.47%
3/13/1987	7.49	7.49%	7.47%
3/12/1987	7.52	7.52%	7.47%
3/11/1987	7.52	7.52%	7.47%
3/10/1987	7.52	7.52%	7.47%
3/9/1987	7.51	7.51%	7.47%
3/6/1987	7.51	7.51%	7.47%
3/5/1987	7.44	7.44%	7.47%
3/4/1987	7.43	7.43%	7.47%
3/3/1987	7.48	7.48%	7.47%
3/2/1987	7.45	7.45%	7.47%
2/27/1987	7.46	7.46%	7.47%
2/26/1987	7.49	7.49%	7.47%
2/25/1987	7.52	7.52%	7.47%
2/24/1987	7.49	7.49%	7.47%
2/23/1987	7.52	7.52%	7.47%
2/20/1987	7.55	7.55%	7.47%
2/19/1987	7.54	7.54%	7.47%
2/18/1987	7.58	7.58%	7.47%
2/17/1987	7.60	7.60%	7.47%
2/13/1987	7.58	7.58%	7.47%
2/12/1987	7.56	7.56%	7.47%
2/11/1987	7.60	7.60%	7.47%
2/10/1987	7.60	7.60%	7.47%
2/9/1987	7.52	7.52%	7.47%
2/6/1987	7.46	7.46%	7.47%
2/5/1987	7.42	7.42%	7.47%
2/4/1987	7.51	7.51%	7.46%
2/3/1987	7.52	7.52%	7.46%
2/2/1987	7.50	7.50%	7.46%
1/30/1987	7.47	7.47%	7.46%
1/29/1987	7.44	7.44%	7.46%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
1/28/1987	7.46	7.46%	7.46%
1/27/1987	7.48	7.48%	7.46%
1/26/1987	7.47	7.47%	7.46%
1/23/1987	7.44	7.44%	7.46%
1/22/1987	7.34	7.34%	7.46%
1/21/1987	7.32	7.32%	7.46%
1/20/1987	7.31	7.31%	7.46%
1/16/1987	7.33	7.33%	7.46%
1/15/1987	7.38	7.38%	7.46%
1/14/1987	7.40	7.40%	7.46%
1/13/1987	7.37	7.37%	7.46%
1/12/1987	7.34	7.34%	7.47%
1/9/1987	7.28	7.28%	7.47%
1/8/1987	7.32	7.32%	7.47%
1/7/1987	7.29	7.29%	7.48%
1/6/1987	7.35	7.35%	7.48%
1/5/1987	7.34	7.34%	7.48%
1/2/1987	7.40	7.40%	7.49%
12/31/1986	7.49	7.49%	7.49%
12/30/1986	7.44	7.44%	7.49%
12/29/1986	7.43	7.43%	7.49%
12/26/1986	7.33	7.33%	7.50%
12/24/1986	7.34	7.34%	7.50%
12/23/1986	7.34	7.34%	7.50%
12/22/1986	7.35	7.35%	7.51%
12/19/1986	7.36	7.36%	7.51%
12/18/1986	7.37	7.37%	7.51%
12/17/1986	7.38	7.38%	7.52%
12/16/1986	7.38	7.38%	7.52%
12/15/1986	7.40	7.40%	7.53%
12/12/1986	7.39	7.39%	7.53%
12/11/1986	7.36	7.36%	7.54%
12/10/1986	7.31	7.31%	7.55%
12/9/1986	7.34	7.34%	7.55%
12/8/1986	7.32	7.32%	7.56%
12/5/1986	7.36	7.36%	7.57%
12/4/1986	7.26	7.26%	7.58%
12/3/1986	7.32	7.32%	7.58%
12/2/1986	7.35	7.35%	7.59%
12/1/1986	7.40	7.40%	7.60%
11/28/1986	7.40	7.40%	7.61%
11/26/1986	7.41	7.41%	7.62%
11/25/1986	7.44	7.44%	7.63%
11/24/1986	7.38	7.38%	7.64%
11/21/1986	7.43	7.43%	7.65%
11/20/1986	7.48	7.48%	7.66%
11/19/1986	7.43	7.43%	7.66%
11/18/1986	7.51	7.51%	7.67%
11/17/1986	7.48	7.48%	7.68%
11/14/1986	7.52	7.52%	7.69%
11/13/1986	7.58	7.58%	7.70%
11/12/1986	7.59	7.59%	7.71%
11/10/1986	7.61	7.61%	7.72%
11/7/1986	7.66	7.66%	7.73%
11/6/1986	7.54	7.54%	7.74%
11/5/1986	7.59	7.59%	7.75%
11/4/1986	7.57	7.57%	7.76%
11/3/1986	7.57	7.57%	7.76%
10/31/1986	7.61	7.61%	7.77%
10/30/1986	7.60	7.60%	7.78%
10/29/1986	7.68	7.68%	7.79%

MOODUBAA Index	PX_LAST	Yield %	Lagged Yield
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USGG30YR Index	PX_LAST	Yield %	Lagged Yield
10/28/1986	7.78	7.78%	7.80%
10/27/1986	7.72	7.72%	7.81%
10/24/1986	7.76	7.76%	7.82%
10/23/1986	7.72	7.72%	7.83%
10/22/1986	7.77	7.77%	7.83%
10/21/1986	7.82	7.82%	7.84%
10/20/1986	7.90	7.90%	7.85%
10/17/1986	7.83	7.83%	7.86%
10/16/1986	7.80	7.80%	7.86%
10/15/1986	7.75	7.75%	7.87%
10/14/1986	7.79	7.79%	7.88%
10/10/1986	7.66	7.66%	7.89%
10/9/1986	7.61	7.61%	7.89%
10/8/1986	7.61	7.61%	7.90%
10/7/1986	7.54	7.54%	7.91%
10/6/1986	7.53	7.53%	7.92%
10/3/1986	7.52	7.52%	7.93%
10/2/1986	7.63	7.63%	7.94%
10/1/1986	7.60	7.60%	7.95%
9/30/1986	7.59	7.59%	7.96%
9/29/1986	7.69	7.69%	7.97%
9/26/1986	7.63	7.63%	7.98%
9/25/1986	7.66	7.66%	7.99%
9/24/1986	7.63	7.63%	8.00%
9/23/1986	7.71	7.71%	8.01%
9/22/1986	7.78	7.78%	8.02%
9/19/1986	7.82	7.82%	8.03%
9/18/1986	7.74	7.74%	8.04%
9/17/1986	7.64	7.64%	8.05%
9/16/1986	7.66	7.66%	8.06%
9/15/1986	7.64	7.64%	8.08%
9/12/1986	7.68	7.68%	8.09%
9/11/1986	7.72	7.72%	8.10%
9/10/1986	7.55	7.55%	8.11%
9/9/1986	7.47	7.47%	8.12%
9/8/1986	7.60	7.60%	8.13%
9/5/1986	7.53	7.53%	8.15%
9/4/1986	7.42	7.42%	8.16%
9/3/1986	7.38	7.38%	8.17%
9/2/1986	7.32	7.32%	8.19%
8/29/1986	7.20	7.20%	8.20%
8/28/1986	7.25	7.25%	8.22%
8/26/1986	7.20	7.20%	8.23%
8/25/1986	7.23	7.23%	8.24%
8/22/1986	7.27	7.27%	8.26%
8/21/1986	7.19	7.19%	8.27%
8/20/1986	7.16	7.16%	8.29%
8/19/1986	7.17	7.17%	8.30%
8/18/1986	7.26	7.26%	8.32%
8/15/1986	7.29	7.29%	8.34%
8/14/1986	7.28	7.28%	8.35%
8/13/1986	7.27	7.27%	8.37%
8/12/1986	7.34	7.34%	8.38%
8/11/1986	7.34	7.34%	8.40%
8/8/1986	7.42	7.42%	8.41%
8/7/1986	7.53	7.53%	8.43%
8/6/1986	7.58	7.58%	8.44%
8/5/1986	7.51	7.51%	8.46%
8/4/1986	7.45	7.45%	8.47%
8/1/1986	7.45	7.45%	8.49%
7/31/1986	7.42	7.42%	8.50%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
7/30/1986	7.47	7.47%	8.52%
7/29/1986	7.47	7.47%	8.54%
7/28/1986	7.57	7.57%	8.55%
7/25/1986	7.41	7.41%	8.57%
7/24/1986	7.39	7.39%	8.58%
7/23/1986	7.34	7.34%	8.60%
7/22/1986	7.27	7.27%	8.61%
7/21/1986	7.17	7.17%	8.63%
7/18/1986	7.18	7.18%	8.65%
7/17/1986	7.18	7.18%	8.66%
7/16/1986	7.17	7.17%	8.68%
7/15/1986	7.11	7.11%	8.70%
7/14/1986	7.14	7.14%	8.71%
7/11/1986	7.18	7.18%	8.73%
7/10/1986	7.13	7.13%	8.75%
7/9/1986	7.14	7.14%	8.77%
7/8/1986	7.22	7.22%	8.78%
7/7/1986	7.16	7.16%	8.80%
7/3/1986	7.16	7.16%	8.82%
7/2/1986	7.22	7.22%	8.84%
7/1/1986	7.20	7.20%	8.85%
6/30/1986	7.23	7.23%	8.87%
6/27/1986	7.28	7.28%	8.89%
6/26/1986	7.34	7.34%	8.91%
6/25/1986	7.36	7.36%	8.92%
6/24/1986	7.35	7.35%	8.94%
6/23/1986	7.46	7.46%	8.95%
6/20/1986	7.43	7.43%	8.97%
6/19/1986	7.53	7.53%	8.98%
6/18/1986	7.44	7.44%	9.00%
6/17/1986	7.41	7.41%	9.01%
6/16/1986	7.45	7.45%	9.03%
6/13/1986	7.46	7.46%	9.04%
6/12/1986	7.65	7.65%	9.06%
6/11/1986	7.72	7.72%	9.07%
6/10/1986	7.74	7.74%	9.08%
6/9/1986	7.77	7.77%	9.10%
6/6/1986	7.67	7.67%	9.11%
6/5/1986	7.89	7.89%	9.13%
6/4/1986	7.89	7.89%	9.14%
6/3/1986	7.81	7.81%	9.15%
6/2/1986	7.92	7.92%	9.17%
5/30/1986	7.75	7.75%	9.18%
5/29/1986	7.69	7.69%	9.19%
5/28/1986	7.47	7.47%	9.21%
5/27/1986	7.39	7.39%	9.23%
5/23/1986	7.44	7.44%	9.24%
5/22/1986	7.50	7.50%	9.26%
5/21/1986	7.58	7.58%	9.28%
5/20/1986	7.54	7.54%	9.29%
5/19/1986	7.70	7.70%	9.31%
5/16/1986	7.61	7.61%	9.32%
5/15/1986	7.55	7.55%	9.34%
5/14/1986	7.46	7.46%	9.35%
5/13/1986	7.40	7.40%	9.37%
5/12/1986	7.44	7.44%	9.38%
5/9/1986	7.35	7.35%	9.40%
5/8/1986	7.40	7.40%	9.42%
5/7/1986	7.51	7.51%	9.43%
5/6/1986	7.49	7.49%	9.45%
5/5/1986	7.45	7.45%	9.46%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
5/2/1986	7.62	7.62%	9.48%
5/1/1986	7.55	7.55%	9.49%
4/30/1986	7.45	7.45%	9.50%
4/29/1986	7.41	7.41%	9.52%
4/28/1986	7.50	7.50%	9.53%
4/25/1986	7.57	7.57%	9.55%
4/24/1986	7.61	7.61%	9.56%
4/23/1986	7.44	7.44%	9.57%
4/22/1986	7.33	7.33%	9.59%
4/21/1986	7.15	7.15%	9.61%
4/18/1986	7.15	7.15%	9.62%
4/17/1986	7.13	7.13%	9.64%
4/16/1986	7.11	7.11%	9.66%
4/15/1986	7.32	7.32%	9.67%
4/14/1986	7.29	7.29%	9.69%
4/11/1986	7.36	7.36%	9.71%
4/10/1986	7.31	7.31%	9.72%
4/9/1986	7.32	7.32%	9.74%
4/8/1986	7.36	7.36%	9.75%
4/7/1986	7.58	7.58%	9.77%
4/4/1986	7.55	7.55%	9.78%
4/3/1986	7.47	7.47%	9.79%
4/2/1986	7.38	7.38%	9.81%
4/1/1986	7.46	7.46%	9.83%
3/31/1986	7.44	7.44%	9.84%
3/27/1986	7.59	7.59%	9.86%
3/26/1986	7.78	7.78%	9.87%
3/25/1986	7.89	7.89%	9.88%
3/24/1986	7.93	7.93%	9.89%
3/21/1986	7.97	7.97%	9.91%
3/20/1986	7.95	7.95%	9.92%
3/19/1986	7.99	7.99%	9.93%
3/18/1986	7.95	7.95%	9.95%
3/17/1986	7.98	7.98%	9.96%
3/14/1986	7.95	7.95%	9.97%
3/13/1986	7.91	7.91%	9.99%
3/12/1986	7.94	7.94%	10.00%
3/11/1986	7.89	7.89%	10.02%
3/10/1986	8.00	8.00%	10.03%
3/7/1986	8.15	8.15%	10.05%
3/6/1986	8.19	8.19%	10.06%
3/5/1986	8.24	8.24%	10.08%
3/4/1986	8.05	8.05%	10.09%
3/3/1986	8.09	8.09%	10.11%
2/28/1986	8.28	8.28%	10.12%
2/27/1986	8.30	8.30%	10.14%
2/26/1986	8.46	8.46%	10.15%
2/25/1986	8.61	8.61%	10.17%
2/24/1986	8.63	8.63%	10.18%
2/21/1986	8.70	8.70%	10.19%
2/20/1986	8.86	8.86%	10.21%
2/19/1986	8.91	8.91%	10.22%
2/18/1986	8.89	8.89%	10.23%
2/14/1986	8.94	8.94%	10.24%
2/13/1986	9.05	9.05%	10.26%
2/12/1986	9.13	9.13%	10.27%
2/11/1986	9.16	9.16%	10.28%
2/10/1986	9.20	9.20%	10.29%
2/7/1986	9.29	9.29%	10.30%
2/6/1986	9.27	9.27%	10.31%
2/5/1986	9.28	9.28%	10.32%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
2/4/1986	9.24	9.24%	10.33%
2/3/1986	9.24	9.24%	10.34%
1/31/1986	9.32	9.32%	10.35%
1/30/1986	9.34	9.34%	10.36%
1/29/1986	9.34	9.34%	10.37%
1/28/1986	9.28	9.28%	10.38%
1/27/1986	9.36	9.36%	10.39%
1/24/1986	9.42	9.42%	10.41%
1/23/1986	9.41	9.41%	10.42%
1/22/1986	9.43	9.43%	10.43%
1/21/1986	9.42	9.42%	10.44%
1/17/1986	9.42	9.42%	10.45%
1/16/1986	9.36	9.36%	10.46%
1/15/1986	9.40	9.40%	10.47%
1/14/1986	9.56	9.56%	10.49%
1/13/1986	9.61	9.61%	10.50%
1/10/1986	9.57	9.57%	10.51%
1/9/1986	9.44	9.44%	10.52%
1/8/1986	9.32	9.32%	10.53%
1/7/1986	9.16	9.16%	10.54%
1/6/1986	9.30	9.30%	10.56%
1/3/1986	9.28	9.28%	10.57%
1/2/1986	9.27	9.27%	10.58%
12/31/1985	9.27	9.27%	10.59%
12/30/1985	9.26	9.26%	10.61%
12/27/1985	9.27	9.27%	10.62%
12/26/1985	9.29	9.29%	10.63%
12/24/1985	9.32	9.32%	10.64%
12/23/1985	9.34	9.34%	10.66%
12/20/1985	9.33	9.33%	10.67%
12/19/1985	9.39	9.39%	10.68%
12/18/1985	9.39	9.39%	10.69%
12/17/1985	9.34	9.34%	10.70%
12/16/1985	9.45	9.45%	10.71%
12/13/1985	9.52	9.52%	10.72%
12/12/1985	9.54	9.54%	10.73%
12/11/1985	9.53	9.53%	10.74%
12/10/1985	9.66	9.66%	10.75%
12/9/1985	9.71	9.71%	10.76%
12/6/1985	9.86	9.86%	10.76%
12/5/1985	9.88	9.88%	10.77%
12/4/1985	9.86	9.86%	10.78%
12/3/1985	9.88	9.88%	10.79%
12/2/1985	9.94	9.94%	10.79%
11/29/1985	9.84	9.84%	10.80%
11/27/1985	9.90	9.90%	10.80%
11/26/1985	9.95	9.95%	10.81%
11/25/1985	9.96	9.96%	10.82%
11/22/1985	10.00	10.00%	10.82%
11/21/1985	9.92	9.92%	10.83%
11/20/1985	9.92	9.92%	10.84%
11/19/1985	9.98	9.98%	10.84%
11/18/1985	10.01	10.01%	10.85%
11/15/1985	10.14	10.14%	10.86%
11/14/1985	10.16	10.16%	10.87%
11/13/1985	10.06	10.06%	10.87%
11/12/1985	10.03	10.03%	10.88%
11/8/1985	10.13	10.13%	10.89%
11/7/1985	10.17	10.17%	10.90%
11/6/1985	10.18	10.18%	10.90%
11/5/1985	10.16	10.16%	10.91%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
11/4/1985	10.21	10.21%	10.92%
11/1/1985	10.23	10.23%	10.92%
10/31/1985	10.25	10.25%	10.93%
10/30/1985	10.27	10.27%	10.94%
10/29/1985	10.33	10.33%	10.94%
10/28/1985	10.51	10.51%	10.95%
10/25/1985	10.45	10.45%	10.95%
10/24/1985	10.39	10.39%	10.96%
10/23/1985	10.37	10.37%	10.96%
10/22/1985	10.37	10.37%	10.97%
10/21/1985	10.43	10.43%	10.97%
10/18/1985	10.44	10.44%	10.98%
10/17/1985	10.45	10.45%	10.98%
10/16/1985	10.53	10.53%	10.99%
10/15/1985	10.53	10.53%	10.99%
10/11/1985	10.60	10.60%	11.00%
10/10/1985	10.59	10.59%	11.00%
10/9/1985	10.61	10.61%	11.01%
10/8/1985	10.60	10.60%	11.01%
10/7/1985	10.65	10.65%	11.02%
10/4/1985	10.62	10.62%	11.02%
10/3/1985	10.58	10.58%	11.03%
10/2/1985	10.56	10.56%	11.03%
10/1/1985	10.53	10.53%	11.04%
9/30/1985	10.56	10.56%	11.04%
9/27/1985	10.55	10.55%	11.05%
9/26/1985	10.49	10.49%	11.05%
9/25/1985	10.51	10.51%	11.05%
9/24/1985	10.57	10.57%	11.06%
9/23/1985	10.62	10.62%	11.06%
9/20/1985	10.58	10.58%	11.07%
9/19/1985	10.61	10.61%	11.07%
9/18/1985	10.68	10.68%	11.08%
9/17/1985	10.60	10.60%	11.08%
9/16/1985	10.57	10.57%	11.09%
9/13/1985	10.58	10.58%	11.09%
9/12/1985	10.75	10.75%	11.10%
9/11/1985	10.71	10.71%	11.11%
9/10/1985	10.70	10.70%	11.11%
9/9/1985	10.70	10.70%	11.11%
9/6/1985	10.70	10.70%	11.12%
9/5/1985	10.47	10.47%	11.12%
9/4/1985	10.39	10.39%	11.13%
9/3/1985	10.44	10.44%	11.13%
8/30/1985	10.47	10.47%	11.14%
8/29/1985	10.36	10.36%	11.15%
8/28/1985	10.36	10.36%	11.15%
8/27/1985	10.37	10.37%	11.16%
8/26/1985	10.44	10.44%	11.16%
8/23/1985	10.44	10.44%	11.17%
8/22/1985	10.41	10.41%	11.18%
8/21/1985	10.41	10.41%	11.19%
8/20/1985	10.46	10.46%	11.19%
8/19/1985	10.50	10.50%	11.20%
8/16/1985	10.52	10.52%	11.21%
8/15/1985	10.68	10.68%	11.22%
8/14/1985	10.60	10.60%	11.23%
8/13/1985	10.68	10.68%	11.23%
8/12/1985	10.64	10.64%	11.24%
8/9/1985	10.60	10.60%	11.25%
8/8/1985	10.66	10.66%	11.26%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
8/7/1985	10.70	10.70%	11.27%
8/6/1985	10.72	10.72%	11.27%
8/5/1985	10.72	10.72%	11.28%
8/2/1985	10.77	10.77%	11.29%
8/1/1985	10.64	10.64%	11.30%
7/31/1985	10.66	10.66%	11.30%
7/30/1985	10.77	10.77%	11.31%
7/29/1985	10.76	10.76%	11.32%
7/26/1985	10.74	10.74%	11.33%
7/25/1985	10.61	10.61%	11.33%
7/24/1985	10.60	10.60%	11.34%
7/23/1985	10.57	10.57%	11.35%
7/22/1985	10.58	10.58%	11.36%
7/19/1985	10.49	10.49%	11.36%
7/18/1985	10.50	10.50%	11.37%
7/17/1985	10.29	10.29%	11.38%
7/16/1985	10.34	10.34%	11.39%
7/15/1985	10.45	10.45%	11.40%
7/12/1985	10.44	10.44%	11.41%
7/11/1985	10.44	10.44%	11.42%
7/10/1985	10.34	10.34%	11.43%
7/9/1985	10.28	10.28%	11.45%
7/8/1985	10.28	10.28%	11.46%
7/5/1985	10.28	10.28%	11.47%
7/3/1985	10.43	10.43%	11.48%
7/2/1985	10.43	10.43%	11.49%
7/1/1985	10.43	10.43%	11.50%
6/28/1985	10.44	10.44%	11.51%
6/27/1985	10.55	10.55%	11.52%
6/26/1985	10.62	10.62%	11.53%
6/25/1985	10.70	10.70%	11.54%
6/24/1985	10.61	10.61%	11.55%
6/21/1985	10.56	10.56%	11.56%
6/20/1985	10.49	10.49%	11.57%
6/19/1985	10.37	10.37%	11.58%
6/18/1985	10.24	10.24%	11.59%
6/17/1985	10.26	10.26%	11.60%
6/14/1985	10.34	10.34%	11.61%
6/13/1985	10.46	10.46%	11.62%
6/12/1985	10.46	10.46%	11.63%
6/10/1985	10.43	10.43%	11.64%
6/7/1985	10.52	10.52%	11.65%
6/6/1985	10.31	10.31%	11.66%
6/5/1985	10.27	10.27%	11.67%
6/4/1985	10.32	10.32%	11.69%
6/3/1985	10.38	10.38%	11.70%
5/31/1985	10.56	10.56%	11.71%
5/30/1985	10.70	10.70%	11.72%
5/29/1985	10.68	10.68%	11.73%
5/28/1985	10.71	10.71%	11.75%
5/24/1985	10.83	10.83%	11.76%
5/23/1985	10.90	10.90%	11.77%
5/22/1985	10.93	10.93%	11.78%
5/21/1985	10.85	10.85%	11.79%
5/20/1985	10.80	10.80%	11.80%
5/17/1985	10.91	10.91%	11.81%
5/16/1985	11.01	11.01%	11.82%
5/15/1985	11.08	11.08%	11.84%
5/14/1985	11.03	11.03%	11.85%
5/13/1985	11.17	11.17%	11.86%
5/10/1985	11.20	11.20%	11.87%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
5/9/1985	11.34	11.34%	11.88%
5/8/1985	11.37	11.37%	11.89%
5/7/1985	11.27	11.27%	11.90%
5/6/1985	11.26	11.26%	11.91%
5/3/1985	11.30	11.30%	11.92%
5/2/1985	11.34	11.34%	11.94%
5/1/1985	11.38	11.38%	11.95%
4/30/1985	11.46	11.46%	11.96%
4/29/1985	11.52	11.52%	11.97%
4/26/1985	11.40	11.40%	11.98%
4/25/1985	11.44	11.44%	11.99%
4/24/1985	11.38	11.38%	12.00%
4/23/1985	11.31	11.31%	12.01%
4/22/1985	11.21	11.21%	12.02%
4/19/1985	11.25	11.25%	12.03%
4/18/1985	11.23	11.23%	12.04%
4/17/1985	11.32	11.32%	12.05%
4/16/1985	11.27	11.27%	12.06%
4/15/1985	11.35	11.35%	12.07%
4/12/1985	11.39	11.39%	12.08%
4/11/1985	11.39	11.39%	12.09%
4/10/1985	11.54	11.54%	12.10%
4/9/1985	11.59	11.59%	12.11%
4/8/1985	11.73	11.73%	12.12%
4/4/1985	11.65	11.65%	12.12%
4/3/1985	11.69	11.69%	12.14%
4/2/1985	11.67	11.67%	12.15%
4/1/1985	11.64	11.64%	12.16%
3/29/1985	11.64	11.64%	12.17%
3/28/1985	11.69	11.69%	12.18%
3/27/1985	11.81	11.81%	12.19%
3/26/1985	11.75	11.75%	12.20%
3/25/1985	11.75	11.75%	12.20%
3/22/1985	11.81	11.81%	12.21%
3/21/1985	11.71	11.71%	12.22%
3/20/1985	11.81	11.81%	12.23%
3/19/1985	11.87	11.87%	12.24%
3/18/1985	11.93	11.93%	12.25%
3/14/1985	11.87	11.87%	12.25%
3/13/1985	11.82	11.82%	12.26%
3/12/1985	11.69	11.69%	12.27%
3/11/1985	11.73	11.73%	12.28%
3/8/1985	11.70	11.70%	12.28%
3/7/1985	11.89	11.89%	12.29%
3/6/1985	11.91	11.91%	12.30%
3/5/1985	11.81	11.81%	12.30%
2/28/1985	11.88	11.88%	12.31%
2/20/1985	11.54	11.54%	12.31%
2/19/1985	11.38	11.38%	12.32%
2/15/1985	11.33	11.33%	12.32%
2/14/1985	11.21	11.21%	12.33%
2/13/1985	11.28	11.28%	12.34%
2/11/1985	11.33	11.33%	12.35%
2/8/1985	11.26	11.26%	12.35%
2/7/1985	11.31	11.31%	12.36%
2/6/1985	11.32	11.32%	12.37%
2/5/1985	11.27	11.27%	12.37%
2/4/1985	11.30	11.30%	12.38%
2/1/1985	11.32	11.32%	12.39%
1/31/1985	11.21	11.21%	12.39%
1/30/1985	11.12	11.12%	12.40%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
1/29/1985	11.06	11.06%	12.40%
1/28/1985	11.18	11.18%	12.41%
1/25/1985	11.17	11.17%	12.42%
1/24/1985	11.16	11.16%	12.43%
1/23/1985	11.31	11.31%	12.43%
1/22/1985	11.35	11.35%	12.44%
1/18/1985	11.51	11.51%	12.45%
1/17/1985	11.50	11.50%	12.45%
1/15/1985	11.56	11.56%	12.46%
1/14/1985	11.63	11.63%	12.46%
1/11/1985	11.62	11.62%	12.46%
1/10/1985	11.53	11.53%	12.47%
1/9/1985	11.50	11.50%	12.47%
1/8/1985	11.45	11.45%	12.48%
1/7/1985	11.51	11.51%	12.48%
1/4/1985	11.62	11.62%	12.49%
1/3/1985	11.60	11.60%	12.49%
1/2/1985	11.73	11.73%	12.50%
12/31/1984	11.53	11.53%	12.50%
12/28/1984	11.48	11.48%	12.50%
12/27/1984	11.46	11.46%	12.51%
12/26/1984	11.45	11.45%	12.51%
12/24/1984	11.34	11.34%	12.52%
12/21/1984	11.36	11.36%	12.52%
12/20/1984	11.36	11.36%	12.53%
12/19/1984	11.38	11.38%	12.53%
12/18/1984	11.36	11.36%	12.53%
12/17/1984	11.46	11.46%	12.54%
12/14/1984	11.59	11.59%	12.54%
12/13/1984	11.61	11.61%	12.54%
12/12/1984	11.51	11.51%	12.55%
12/11/1984	11.57	11.57%	12.55%
12/10/1984	11.61	11.61%	12.55%
12/7/1984	11.67	11.67%	12.55%
12/6/1984	11.57	11.57%	12.56%
12/5/1984	11.54	11.54%	12.56%
12/4/1984	11.51	11.51%	12.56%
12/3/1984	11.52	11.52%	12.56%
11/30/1984	11.53	11.53%	12.56%
11/29/1984	11.50	11.50%	12.57%
11/28/1984	11.36	11.36%	12.57%
11/27/1984	11.31	11.31%	12.57%
11/26/1984	11.31	11.31%	12.57%
11/23/1984	11.30	11.30%	12.58%
11/21/1984	11.42	11.42%	12.58%
11/20/1984	11.54	11.54%	12.58%
11/19/1984	11.58	11.58%	12.58%
11/16/1984	11.66	11.66%	12.58%
11/15/1984	11.68	11.68%	12.58%
11/14/1984	11.81	11.81%	12.58%
11/13/1984	11.73	11.73%	12.58%
11/9/1984	11.64	11.64%	12.58%
11/8/1984	11.75	11.75%	12.58%
11/7/1984	11.64	11.64%	12.58%
11/5/1984	11.45	11.45%	12.58%
11/2/1984	11.50	11.50%	12.58%
11/1/1984	11.47	11.47%	12.58%
10/31/1984	11.56	11.56%	12.58%
10/30/1984	11.57	11.57%	12.58%
10/29/1984	11.70	11.70%	12.58%
10/26/1984	11.73	11.73%	12.58%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
10/25/1984	11.71	11.71%	12.58%
10/24/1984	11.57	11.57%	12.58%
10/23/1984	11.58	11.58%	12.59%
10/22/1984	11.64	11.64%	12.59%
10/19/1984	11.71	11.71%	12.59%
10/18/1984	11.79	11.79%	12.59%
10/17/1984	12.02	12.02%	12.59%
10/16/1984	12.12	12.12%	12.59%
10/15/1984	12.12	12.12%	12.59%
10/12/1984	12.11	12.11%	12.59%
10/11/1984	12.14	12.14%	12.58%
10/10/1984	12.16	12.16%	12.58%
10/9/1984	12.12	12.12%	12.58%
10/5/1984	12.18	12.18%	12.58%
10/4/1984	12.27	12.27%	12.58%
10/3/1984	12.38	12.38%	12.58%
10/2/1984	12.30	12.30%	12.57%
10/1/1984	12.34	12.34%	12.57%
9/28/1984	12.25	12.25%	12.57%
9/27/1984	12.11	12.11%	12.57%
9/26/1984	12.22	12.22%	12.57%
9/25/1984	12.30	12.30%	12.57%
9/24/1984	12.30	12.30%	12.57%
9/21/1984	12.22	12.22%	12.56%
9/20/1984	12.11	12.11%	12.56%
9/19/1984	12.05	12.05%	12.56%
9/18/1984	12.14	12.14%	12.56%
9/17/1984	12.15	12.15%	12.56%
9/14/1984	12.16	12.16%	12.55%
9/13/1984	12.08	12.08%	12.55%
9/12/1984	12.25	12.25%	12.55%
9/11/1984	12.32	12.32%	12.54%
9/10/1984	12.33	12.33%	12.54%
9/7/1984	12.43	12.43%	12.54%
9/6/1984	12.47	12.47%	12.53%
9/5/1984	12.59	12.59%	12.53%
9/4/1984	12.59	12.59%	12.53%
8/31/1984	12.51	12.51%	12.52%
8/30/1984	12.57	12.57%	12.52%
8/29/1984	12.57	12.57%	12.51%
8/28/1984	12.53	12.53%	12.51%
8/27/1984	12.57	12.57%	12.51%
8/24/1984	12.44	12.44%	12.50%
8/23/1984	12.43	12.43%	12.50%
8/22/1984	12.43	12.43%	12.50%
8/21/1984	12.30	12.30%	12.49%
8/20/1984	12.39	12.39%	12.49%
8/17/1984	12.44	12.44%	12.49%
8/16/1984	12.48	12.48%	12.48%
8/15/1984	12.63	12.63%	12.48%
8/14/1984	12.46	12.46%	12.48%
8/13/1984	12.53	12.53%	12.47%
8/10/1984	12.49	12.49%	12.47%
8/9/1984	12.33	12.33%	12.46%
8/8/1984	12.59	12.59%	12.46%
8/7/1984	12.58	12.58%	12.45%
8/6/1984	12.63	12.63%	12.45%
8/3/1984	12.47	12.47%	12.44%
8/2/1984	12.55	12.55%	12.44%
8/1/1984	12.74	12.74%	12.43%
7/31/1984	12.77	12.77%	12.43%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
7/30/1984	12.88	12.88%	12.42%
7/27/1984	12.81	12.81%	12.41%
7/26/1984	12.74	12.74%	12.41%
7/25/1984	12.92	12.92%	12.40%
7/24/1984	13.12	13.12%	12.39%
7/23/1984	13.14	13.14%	12.38%
7/20/1984	13.17	13.17%	12.38%
7/19/1984	13.09	13.09%	12.37%
7/18/1984	13.07	13.07%	12.36%
7/17/1984	13.13	13.13%	12.35%
7/16/1984	13.13	13.13%	12.34%
7/13/1984	13.04	13.04%	12.33%
7/12/1984	13.16	13.16%	12.32%
7/11/1984	13.28	13.28%	12.32%
7/10/1984	13.28	13.28%	12.31%
7/9/1984	13.18	13.18%	12.30%
7/6/1984	13.46	13.46%	12.29%
7/5/1984	13.53	13.53%	12.28%
7/3/1984	13.45	13.45%	12.28%
7/2/1984	13.62	13.62%	12.27%
6/29/1984	13.64	13.64%	12.26%
6/28/1984	13.60	13.60%	12.25%
6/27/1984	13.55	13.55%	12.24%
6/26/1984	13.54	13.54%	12.23%
6/25/1984	13.57	13.57%	12.22%
6/22/1984	13.45	13.45%	12.21%
6/21/1984	13.53	13.53%	12.20%
6/20/1984	13.48	13.48%	12.19%
6/19/1984	13.27	13.27%	12.19%
6/18/1984	13.14	13.14%	12.18%
6/15/1984	13.12	13.12%	12.17%
6/14/1984	13.21	13.21%	12.16%
6/13/1984	13.30	13.30%	12.15%
6/12/1984	13.38	13.38%	12.14%
6/11/1984	13.43	13.43%	12.14%
6/8/1984	13.34	13.34%	12.13%
6/7/1984	13.40	13.40%	12.12%
6/6/1984	13.46	13.46%	12.11%
6/5/1984	13.34	13.34%	12.10%
6/4/1984	13.28	13.28%	12.09%
6/1/1984	13.53	13.53%	12.09%
5/31/1984	13.74	13.74%	12.08%
5/30/1984	13.90	13.90%	12.07%
5/29/1984	13.83	13.83%	12.06%
5/25/1984	13.70	13.70%	12.05%
5/24/1984	13.72	13.72%	12.04%
5/23/1984	13.60	13.60%	12.03%
5/22/1984	13.47	13.47%	12.02%
5/21/1984	13.47	13.47%	12.01%
5/18/1984	13.46	13.46%	12.01%
5/17/1984	13.62	13.62%	12.00%
5/16/1984	13.44	13.44%	11.98%
5/15/1984	13.47	13.47%	11.97%
5/14/1984	13.63	13.63%	11.97%
5/11/1984	13.43	13.43%	11.95%
5/10/1984	13.41	13.41%	11.94%
5/9/1984	13.22	13.22%	11.93%
5/8/1984	13.09	13.09%	11.92%
5/7/1984	13.17	13.17%	11.91%
5/4/1984	13.07	13.07%	11.91%
5/3/1984	12.91	12.91%	11.90%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
5/2/1984	12.89	12.89%	11.89%
5/1/1984	12.88	12.88%	11.88%
4/30/1984	12.84	12.84%	11.87%
4/27/1984	12.78	12.78%	11.87%
4/26/1984	12.73	12.73%	11.86%
4/25/1984	12.69	12.69%	11.85%
4/24/1984	12.77	12.77%	11.84%
4/23/1984	12.81	12.81%	11.83%
4/19/1984	12.77	12.77%	11.83%
4/18/1984	12.73	12.73%	11.82%
4/17/1984	12.60	12.60%	11.81%
4/16/1984	12.61	12.61%	11.80%
4/13/1984	12.59	12.59%	11.79%
4/12/1984	12.38	12.38%	11.78%
4/11/1984	12.49	12.49%	11.78%
4/10/1984	12.52	12.52%	11.77%
4/9/1984	12.48	12.48%	11.76%
4/6/1984	12.51	12.51%	11.75%
4/5/1984	12.60	12.60%	11.74%
4/4/1984	12.64	12.64%	11.73%
4/3/1984	12.63	12.63%	11.72%
4/2/1984	12.55	12.55%	11.71%
3/30/1984	12.48	12.48%	11.71%
3/29/1984	12.50	12.50%	11.70%
3/28/1984	12.40	12.40%	11.69%
3/27/1984	12.48	12.48%	11.68%
3/26/1984	12.46	12.46%	11.68%
3/23/1984	12.50	12.50%	11.67%
3/22/1984	12.50	12.50%	11.66%
3/21/1984	12.56	12.56%	11.65%
3/20/1984	12.53	12.53%	11.64%
3/19/1984	12.54	12.54%	11.63%
3/16/1984	12.43	12.43%	11.63%
3/15/1984	12.28	12.28%	11.62%
3/14/1984	12.40	12.40%	11.61%
3/13/1984	12.39	12.39%	11.60%
3/12/1984	12.32	12.32%	11.59%
3/9/1984	12.34	12.34%	11.58%
3/8/1984	12.37	12.37%	11.57%
3/7/1984	12.31	12.31%	11.57%
3/6/1984	12.20	12.20%	11.56%
3/5/1984	12.17	12.17%	11.55%
3/2/1984	12.06	12.06%	11.54%
3/1/1984	12.10	12.10%	11.53%
2/29/1984	12.17	12.17%	11.52%
2/28/1984	12.19	12.19%	11.51%
2/27/1984	12.17	12.17%	11.50%
2/24/1984	12.10	12.10%	11.49%
2/23/1984	12.13	12.13%	11.48%
2/22/1984	12.07	12.07%	11.47%
2/21/1984	12.02	12.02%	11.47%
2/17/1984	12.01	12.01%	11.46%
2/16/1984	11.95	11.95%	11.45%
2/15/1984	11.92	11.92%	11.44%
2/14/1984	11.93	11.93%	11.44%
2/10/1984	11.91	11.91%	11.43%
2/9/1984	11.84	11.84%	11.42%
2/8/1984	11.81	11.81%	11.41%
2/7/1984	11.78	11.78%	11.41%
2/6/1984	11.77	11.77%	11.40%
2/3/1984	11.72	11.72%	11.39%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
2/2/1984	11.70	11.70%	11.39%
2/1/1984	11.71	11.71%	11.38%
1/31/1984	11.75	11.75%	11.37%
1/30/1984	11.72	11.72%	11.37%
1/27/1984	11.67	11.67%	11.36%
1/26/1984	11.69	11.69%	11.36%
1/25/1984	11.70	11.70%	11.35%
1/24/1984	11.68	11.68%	11.35%
1/23/1984	11.67	11.67%	11.34%
1/20/1984	11.68	11.68%	11.34%
1/19/1984	11.64	11.64%	11.33%
1/18/1984	11.67	11.67%	11.33%
1/17/1984	11.63	11.63%	11.32%
1/16/1984	11.59	11.59%	11.32%
1/13/1984	11.64	11.64%	11.31%
1/12/1984	11.80	11.80%	11.31%
1/11/1984	11.80	11.80%	11.30%
1/10/1984	11.78	11.78%	11.30%
1/9/1984	11.80	11.80%	11.29%
1/6/1984	11.85	11.85%	11.28%
1/5/1984	11.83	11.83%	11.28%
1/4/1984	11.83	11.83%	11.27%
1/3/1984	11.91	11.91%	11.27%
12/30/1983	11.87	11.87%	11.26%
12/29/1983	11.83	11.83%	11.26%
12/28/1983	11.82	11.82%	11.25%
12/27/1983	11.78	11.78%	11.24%
12/23/1983	11.84	11.84%	11.24%
12/22/1983	11.83	11.83%	11.23%
12/21/1983	11.89	11.89%	11.22%
12/20/1983	11.97	11.97%	11.22%
12/19/1983	11.90	11.90%	11.21%
12/16/1983	11.96	11.96%	11.20%
12/15/1983	11.98	11.98%	11.19%
12/14/1983	12.02	12.02%	11.19%
12/13/1983	11.98	11.98%	11.18%
12/12/1983	11.93	11.93%	11.17%
12/9/1983	11.89	11.89%	11.17%
12/8/1983	11.91	11.91%	11.16%
12/7/1983	11.82	11.82%	11.16%
12/6/1983	11.79	11.79%	11.15%
12/5/1983	11.77	11.77%	11.15%
12/2/1983	11.80	11.80%	11.15%
12/1/1983	11.66	11.66%	11.14%
11/30/1983	11.64	11.64%	11.14%
11/29/1983	11.61	11.61%	11.14%
11/28/1983	11.66	11.66%	11.13%
11/25/1983	11.61	11.61%	11.13%
11/23/1983	11.63	11.63%	11.13%
11/22/1983	11.63	11.63%	11.13%
11/21/1983	11.68	11.68%	11.12%
11/18/1983	11.72	11.72%	11.12%
11/17/1983	11.77	11.77%	11.11%
11/16/1983	11.72	11.72%	11.11%
11/15/1983	11.72	11.72%	11.11%
11/14/1983	11.70	11.70%	11.10%
11/10/1983	11.67	11.67%	11.10%
11/9/1983	11.86	11.86%	11.09%
11/7/1983	11.87	11.87%	11.09%
11/4/1983	11.91	11.91%	11.08%
11/3/1983	11.82	11.82%	11.07%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
11/2/1983	11.75	11.75%	11.07%
11/1/1983	11.76	11.76%	11.06%
10/31/1983	11.79	11.79%	11.05%
10/28/1983	11.72	11.72%	11.05%
10/27/1983	11.69	11.69%	11.04%
10/26/1983	11.76	11.76%	11.04%
10/25/1983	11.72	11.72%	11.03%
10/24/1983	11.68	11.68%	11.02%
10/21/1983	11.61	11.61%	11.02%
10/20/1983	11.48	11.48%	11.01%
10/19/1983	11.50	11.50%	11.01%
10/18/1983	11.54	11.54%	11.00%
10/17/1983	11.49	11.49%	11.00%
10/14/1983	11.50	11.50%	10.99%
10/13/1983	11.66	11.66%	10.99%
10/12/1983	11.60	11.60%	10.98%
10/11/1983	11.58	11.58%	10.97%
10/7/1983	11.40	11.40%	10.97%
10/6/1983	11.30	11.30%	10.96%
10/5/1983	11.35	11.35%	10.96%
10/4/1983	11.40	11.40%	10.96%
10/3/1983	11.43	11.43%	10.95%
9/30/1983	11.41	11.41%	10.95%
9/29/1983	11.43	11.43%	10.95%
9/28/1983	11.46	11.46%	10.94%
9/27/1983	11.41	11.41%	10.94%
9/26/1983	11.41	11.41%	10.93%
9/23/1983	11.39	11.39%	10.93%
9/22/1983	11.49	11.49%	10.92%
9/21/1983	11.63	11.63%	10.92%
9/20/1983	11.54	11.54%	10.91%
9/19/1983	11.61	11.61%	10.91%
9/16/1983	11.73	11.73%	10.90%
9/15/1983	11.73	11.73%	10.90%
9/14/1983	11.73	11.73%	10.89%
9/13/1983	11.63	11.63%	10.89%
9/12/1983	11.56	11.56%	10.88%
9/9/1983	11.48	11.48%	10.88%
9/8/1983	11.71	11.71%	10.87%
9/7/1983	11.70	11.70%	10.86%
9/6/1983	11.82	11.82%	10.86%
9/1/1983	11.95	11.95%	10.85%
8/31/1983	11.93	11.93%	10.84%
8/30/1983	11.90	11.90%	10.84%
8/29/1983	11.78	11.78%	10.83%
8/26/1983	11.70	11.70%	10.82%
8/25/1983	11.61	11.61%	10.82%
8/24/1983	11.52	11.52%	10.81%
8/23/1983	11.53	11.53%	10.81%
8/22/1983	11.54	11.54%	10.80%
8/19/1983	11.60	11.60%	10.80%
8/18/1983	11.66	11.66%	10.79%
8/17/1983	11.56	11.56%	10.79%
8/16/1983	11.72	11.72%	10.79%
8/15/1983	11.74	11.74%	10.79%
8/12/1983	11.57	11.57%	10.78%
8/11/1983	11.84	11.84%	10.78%
8/10/1983	11.98	11.98%	10.78%
8/9/1983	11.98	11.98%	10.77%
8/8/1983	12.02	12.02%	10.77%
8/5/1983	11.97	11.97%	10.76%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
8/4/1983	11.94	11.94%	10.76%
8/2/1983	11.77	11.77%	10.75%
8/1/1983	11.82	11.82%	10.75%
7/29/1983	11.82	11.82%	10.74%
7/28/1983	11.67	11.67%	10.74%
7/27/1983	11.53	11.53%	10.73%
7/26/1983	11.51	11.51%	10.73%
7/25/1983	11.41	11.41%	10.73%
7/22/1983	11.60	11.60%	10.74%
7/21/1983	11.33	11.33%	10.74%
7/20/1983	11.29	11.29%	10.74%
7/19/1983	11.28	11.28%	10.74%
7/18/1983	11.32	11.32%	10.74%
7/15/1983	11.41	11.41%	10.75%
7/14/1983	11.36	11.36%	10.75%
7/13/1983	11.39	11.39%	10.75%
7/12/1983	11.42	11.42%	10.75%
7/11/1983	11.29	11.29%	10.75%
7/8/1983	11.27	11.27%	10.76%
7/7/1983	11.31	11.31%	10.76%
7/6/1983	11.17	11.17%	10.77%
7/5/1983	11.25	11.25%	10.77%
7/1/1983	11.11	11.11%	10.78%
6/30/1983	10.98	10.98%	10.78%
6/29/1983	11.05	11.05%	10.79%
6/28/1983	11.08	11.08%	10.79%
6/27/1983	11.15	11.15%	10.80%
6/24/1983	11.00	11.00%	10.81%
6/23/1983	10.95	10.95%	10.81%
6/22/1983	10.92	10.92%	10.82%
6/21/1983	10.83	10.83%	10.82%
6/20/1983	10.84	10.84%	10.83%
6/17/1983	10.76	10.76%	10.84%
6/16/1983	10.73	10.73%	10.85%
6/15/1983	10.75	10.75%	10.86%
6/14/1983	10.85	10.85%	10.87%
6/13/1983	10.81	10.81%	10.87%
6/10/1983	10.85	10.85%	10.88%
6/9/1983	10.94	10.94%	10.89%
6/8/1983	10.96	10.96%	10.89%
6/7/1983	10.93	10.93%	10.90%
6/6/1983	10.88	10.88%	10.91%
6/3/1983	10.94	10.94%	10.92%
6/2/1983	10.91	10.91%	10.93%
6/1/1983	10.87	10.87%	10.94%
5/31/1983	10.96	10.96%	10.95%
5/27/1983	10.78	10.78%	10.96%
5/26/1983	10.76	10.76%	10.97%
5/25/1983	10.71	10.71%	10.98%
5/24/1983	10.69	10.69%	11.00%
5/23/1983	10.71	10.71%	11.01%
5/20/1983	10.69	10.69%	11.02%
5/19/1983	10.67	10.67%	11.04%
5/18/1983	10.60	10.60%	11.05%
5/17/1983	10.58	10.58%	11.06%
5/16/1983	10.54	10.54%	11.08%
5/13/1983	10.37	10.37%	11.09%
5/12/1983	10.40	10.40%	11.11%
5/11/1983	10.33	10.33%	11.12%
5/10/1983	10.30	10.30%	11.14%
5/9/1983	10.37	10.37%	11.15%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
5/6/1983	10.28	10.28%	11.17%
5/5/1983	10.30	10.30%	11.18%
5/4/1983	10.27	10.27%	11.20%
5/3/1983	10.38	10.38%	11.21%
5/2/1983	10.39	10.39%	11.23%
4/29/1983	10.38	10.38%	11.24%
4/28/1983	10.41	10.41%	11.26%
4/27/1983	10.43	10.43%	11.28%
4/26/1983	10.47	10.47%	11.29%
4/25/1983	10.48	10.48%	11.31%
4/22/1983	10.52	10.52%	11.33%
4/21/1983	10.53	10.53%	11.34%
4/20/1983	10.48	10.48%	11.36%
4/19/1983	10.46	10.46%	11.38%
4/18/1983	10.35	10.35%	11.39%
4/15/1983	10.40	10.40%	11.41%
4/14/1983	10.37	10.37%	11.43%
4/13/1983	10.44	10.44%	11.45%
4/12/1983	10.46	10.46%	11.47%
4/11/1983	10.46	10.46%	11.49%
4/8/1983	10.58	10.58%	11.51%
4/7/1983	10.56	10.56%	11.53%
4/6/1983	10.54	10.54%	11.54%
4/5/1983	10.55	10.55%	11.56%
4/4/1983	10.67	10.67%	11.58%
3/31/1983	10.69	10.69%	11.59%
3/30/1983	10.65	10.65%	11.61%
3/29/1983	10.66	10.66%	11.63%
3/28/1983	10.71	10.71%	11.64%
3/25/1983	10.70	10.70%	11.66%
3/24/1983	10.61	10.61%	11.67%
3/23/1983	10.64	10.64%	11.69%
3/22/1983	10.71	10.71%	11.70%
3/21/1983	10.71	10.71%	11.72%
3/18/1983	10.71	10.71%	11.73%
3/17/1983	10.68	10.68%	11.75%
3/16/1983	10.68	10.68%	11.76%
3/15/1983	10.62	10.62%	11.77%
3/14/1983	10.66	10.66%	11.79%
3/11/1983	10.75	10.75%	11.80%
3/10/1983	10.67	10.67%	11.81%
3/9/1983	10.64	10.64%	11.82%
3/8/1983	10.65	10.65%	11.84%
3/7/1983	10.59	10.59%	11.85%
3/4/1983	10.46	10.46%	11.86%
3/3/1983	10.44	10.44%	11.88%
3/2/1983	10.48	10.48%	11.89%
3/1/1983	10.45	10.45%	11.91%
2/28/1983	10.51	10.51%	11.92%
2/25/1983	10.50	10.50%	11.93%
2/24/1983	10.61	10.61%	11.95%
2/23/1983	10.62	10.62%	11.96%
2/22/1983	10.63	10.63%	11.97%
2/18/1983	10.78	10.78%	11.98%
2/17/1983	10.86	10.86%	12.00%
2/16/1983	10.95	10.95%	12.01%
2/15/1983	10.99	10.99%	12.02%
2/14/1983	10.95	10.95%	12.03%
2/11/1983	10.94	10.94%	12.05%
2/10/1983	10.96	10.96%	12.06%
2/9/1983	11.14	11.14%	12.07%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
2/8/1983	11.12	11.12%	12.08%
2/7/1983	11.10	11.10%	12.09%
2/4/1983	11.12	11.12%	12.10%
2/3/1983	11.06	11.06%	12.11%
2/2/1983	10.94	10.94%	12.12%
2/1/1983	10.95	10.95%	12.13%
1/31/1983	10.99	10.99%	12.14%
1/28/1983	10.90	10.90%	12.16%
1/27/1983	10.85	10.85%	12.17%
1/26/1983	10.92	10.92%	12.18%
1/25/1983	10.82	10.82%	12.19%
1/24/1983	10.88	10.88%	12.21%
1/21/1983	10.78	10.78%	12.22%
1/20/1983	10.66	10.66%	12.24%
1/19/1983	10.67	10.67%	12.25%
1/18/1983	10.56	10.56%	12.27%
1/17/1983	10.50	10.50%	12.28%
1/14/1983	10.50	10.50%	12.30%
1/13/1983	10.45	10.45%	12.31%
1/12/1983	10.46	10.46%	12.33%
1/11/1983	10.48	10.48%	12.34%
1/10/1983	10.51	10.51%	12.36%
1/7/1983	10.50	10.50%	12.37%
1/6/1983	10.50	10.50%	12.39%
1/5/1983	10.47	10.47%	12.40%
1/4/1983	10.45	10.45%	12.42%
1/3/1983	10.39	10.39%	12.43%
12/31/1982	10.43	10.43%	12.45%
12/30/1982	10.46	10.46%	12.47%
12/29/1982	10.49	10.49%	12.48%
12/28/1982	10.43	10.43%	12.50%
12/27/1982	10.44	10.44%	12.51%
12/23/1982	10.50	10.50%	12.53%
12/22/1982	10.55	10.55%	12.54%
12/21/1982	10.53	10.53%	12.56%
12/20/1982	10.77	10.77%	12.57%
12/17/1982	10.69	10.69%	12.58%
12/16/1982	10.66	10.66%	12.60%
12/15/1982	10.55	10.55%	12.61%
12/14/1982	10.48	10.48%	12.63%
12/13/1982	10.57	10.57%	12.65%
12/10/1982	10.63	10.63%	12.66%
12/9/1982	10.52	10.52%	12.68%
12/8/1982	10.54	10.54%	12.69%
12/7/1982	10.45	10.45%	12.71%
12/6/1982	10.41	10.41%	12.73%
12/3/1982	10.44	10.44%	12.75%
12/2/1982	10.63	10.63%	12.77%
12/1/1982	10.69	10.69%	12.79%
11/30/1982	10.70	10.70%	12.81%
11/29/1982	10.72	10.72%	12.83%
11/26/1982	10.47	10.47%	12.85%
11/24/1982	10.52	10.52%	12.87%
11/23/1982	10.46	10.46%	12.89%
11/22/1982	10.43	10.43%	12.91%
11/19/1982	10.35	10.35%	12.92%
11/18/1982	10.33	10.33%	12.94%
11/17/1982	10.54	10.54%	12.96%
11/16/1982	10.60	10.60%	12.98%
11/15/1982	10.52	10.52%	13.00%
11/12/1982	10.43	10.43%	13.02%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
11/10/1982	10.37	10.37%	13.03%
11/9/1982	10.44	10.44%	13.05%
11/8/1982	10.61	10.61%	13.07%
11/5/1982	10.59	10.59%	13.09%
11/4/1982	10.66	10.66%	13.11%
11/3/1982	10.72	10.72%	13.13%
11/1/1982	10.84	10.84%	13.15%
10/29/1982	11.01	11.01%	13.16%
10/28/1982	11.12	11.12%	13.18%
10/27/1982	11.23	11.23%	13.20%
10/26/1982	11.17	11.17%	13.21%
10/25/1982	11.25	11.25%	13.23%
10/22/1982	11.03	11.03%	13.24%
10/21/1982	10.92	10.92%	13.26%
10/20/1982	10.91	10.91%	13.28%
10/19/1982	10.87	10.87%	13.29%
10/18/1982	10.90	10.90%	13.30%
10/15/1982	11.03	11.03%	13.32%
10/14/1982	10.86	10.86%	13.33%
10/13/1982	10.75	10.75%	13.35%
10/12/1982	10.85	10.85%	13.36%
10/8/1982	11.19	11.19%	13.38%
10/7/1982	11.29	11.29%	13.39%
10/6/1982	11.69	11.69%	13.40%
10/5/1982	11.81	11.81%	13.41%
10/4/1982	11.83	11.83%	13.42%
10/1/1982	11.65	11.65%	13.42%
9/30/1982	11.79	11.79%	13.43%
9/29/1982	11.79	11.79%	13.44%
9/28/1982	11.76	11.76%	13.45%
9/27/1982	11.82	11.82%	13.46%
9/24/1982	11.88	11.88%	13.46%
9/23/1982	11.75	11.75%	13.47%
9/22/1982	11.83	11.83%	13.48%
9/21/1982	11.82	11.82%	13.48%
9/20/1982	12.04	12.04%	13.49%
9/17/1982	12.12	12.12%	13.50%
9/16/1982	12.18	12.18%	13.50%
9/15/1982	12.25	12.25%	13.50%
9/14/1982	12.24	12.24%	13.51%
9/13/1982	12.26	12.26%	13.51%
9/10/1982	12.41	12.41%	13.51%
9/9/1982	12.21	12.21%	13.52%
9/8/1982	12.17	12.17%	13.52%
9/7/1982	12.19	12.19%	13.53%
9/3/1982	12.16	12.16%	13.53%
9/2/1982	12.30	12.30%	13.54%
9/1/1982	12.41	12.41%	13.54%
8/31/1982	12.50	12.50%	13.55%
8/30/1982	12.54	12.54%	13.55%
8/27/1982	12.54	12.54%	13.56%
8/26/1982	12.31	12.31%	13.56%
8/25/1982	12.21	12.21%	13.57%
8/24/1982	12.16	12.16%	13.58%
8/23/1982	12.29	12.29%	13.59%
8/20/1982	12.14	12.14%	13.60%
8/19/1982	12.31	12.31%	13.61%
8/18/1982	12.59	12.59%	13.63%
8/17/1982	12.42	12.42%	13.64%
8/16/1982	12.80	12.80%	13.65%
8/13/1982	12.98	12.98%	13.66%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
8/12/1982	13.15	13.15%	13.67%
8/11/1982	13.26	13.26%	13.68%
8/10/1982	13.27	13.27%	13.69%
8/9/1982	13.31	13.31%	13.70%
8/6/1982	13.41	13.41%	13.70%
8/5/1982	13.29	13.29%	13.71%
8/4/1982	13.27	13.27%	13.71%
8/3/1982	13.27	13.27%	13.72%
8/2/1982	13.17	13.17%	13.72%
7/30/1982	13.42	13.42%	13.73%
7/29/1982	13.51	13.51%	13.74%
7/28/1982	13.60	13.60%	13.74%
7/27/1982	13.46	13.46%	13.75%
7/26/1982	13.48	13.48%	13.75%
7/23/1982	13.25	13.25%	13.76%
7/22/1982	13.20	13.20%	13.77%
7/21/1982	13.30	13.30%	13.78%
7/20/1982	13.24	13.24%	13.79%
7/19/1982	13.34	13.34%	13.80%
7/16/1982	13.35	13.35%	13.81%
7/15/1982	13.57	13.57%	13.81%
7/14/1982	13.68	13.68%	13.82%
7/13/1982	13.61	13.61%	13.82%
7/12/1982	13.46	13.46%	13.82%
7/9/1982	13.57	13.57%	13.82%
7/8/1982	13.70	13.70%	13.83%
7/7/1982	13.90	13.90%	13.83%
7/6/1982	14.00	14.00%	13.84%
7/2/1982	14.03	14.03%	13.84%
7/1/1982	13.90	13.90%	13.84%
6/30/1982	13.91	13.91%	13.85%
6/29/1982	14.11	14.11%	13.85%
6/28/1982	14.19	14.19%	13.85%
6/25/1982	14.24	14.24%	13.86%
6/24/1982	14.20	14.20%	13.86%
6/23/1982	14.26	14.26%	13.86%
6/22/1982	14.21	14.21%	13.86%
6/21/1982	14.15	14.15%	13.87%
6/18/1982	14.19	14.19%	13.87%
6/17/1982	14.10	14.10%	13.87%
6/16/1982	13.91	13.91%	13.87%
6/15/1982	13.87	13.87%	13.88%
6/14/1982	13.89	13.89%	13.88%
6/11/1982	13.61	13.61%	13.88%
6/10/1982	13.72	13.72%	13.88%
6/9/1982	13.71	13.71%	13.88%
6/8/1982	13.71	13.71%	13.88%
6/7/1982	13.66	13.66%	13.88%
6/4/1982	13.76	13.76%	13.88%
6/3/1982	13.66	13.66%	13.89%
6/2/1982	13.60	13.60%	13.89%
6/1/1982	13.66	13.66%	13.89%
5/28/1982	13.39	13.39%	13.89%
5/27/1982	13.36	13.36%	13.89%
5/26/1982	13.29	13.29%	13.90%
5/25/1982	13.50	13.50%	13.90%
5/24/1982	13.19	13.19%	13.90%
5/21/1982	13.17	13.17%	13.91%
5/20/1982	13.17	13.17%	13.91%
5/19/1982	13.30	13.30%	13.92%
5/18/1982	13.26	13.26%	13.92%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
5/17/1982	13.29	13.29%	13.92%
5/14/1982	13.17	13.17%	13.92%
5/13/1982	13.25	13.25%	13.93%
5/12/1982	13.23	13.23%	13.93%
5/11/1982	13.08	13.08%	13.93%
5/10/1982	13.13	13.13%	13.94%
5/7/1982	13.08	13.08%	13.94%
5/6/1982	13.13	13.13%	13.94%
5/5/1982	13.34	13.34%	13.94%
5/4/1982	13.37	13.37%	13.94%
5/3/1982	13.45	13.45%	13.94%
4/30/1982	13.39	13.39%	13.94%
4/29/1982	13.38	13.38%	13.94%
4/28/1982	13.27	13.27%	13.94%
4/27/1982	13.19	13.19%	13.94%
4/26/1982	13.16	13.16%	13.94%
4/23/1982	13.18	13.18%	13.94%
4/22/1982	13.19	13.19%	13.94%
4/21/1982	13.22	13.22%	13.94%
4/20/1982	13.21	13.21%	13.94%
4/19/1982	13.13	13.13%	13.94%
4/16/1982	13.18	13.18%	13.94%
4/15/1982	13.32	13.32%	13.94%
4/14/1982	13.42	13.42%	13.94%
4/13/1982	13.32	13.32%	13.94%
4/12/1982	13.30	13.30%	13.94%
4/8/1982	13.48	13.48%	13.93%
4/7/1982	13.71	13.71%	13.93%
4/6/1982	13.73	13.73%	13.92%
4/5/1982	13.72	13.72%	13.92%
4/2/1982	13.61	13.61%	13.91%
4/1/1982	13.60	13.60%	13.91%
3/31/1982	13.68	13.68%	13.91%
3/30/1982	13.81	13.81%	13.90%
3/29/1982	13.79	13.79%	13.90%
3/26/1982	13.65	13.65%	13.89%
3/25/1982	13.49	13.49%	13.89%
3/24/1982	13.51	13.51%	13.89%
3/23/1982	13.36	13.36%	13.89%
3/22/1982	13.37	13.37%	13.89%
3/19/1982	13.56	13.56%	13.88%
3/18/1982	13.51	13.51%	13.88%
3/17/1982	13.52	13.52%	13.88%
3/16/1982	13.57	13.57%	13.88%
3/15/1982	13.56	13.56%	13.88%
3/12/1982	13.65	13.65%	13.88%
3/11/1982	13.65	13.65%	13.88%
3/10/1982	13.50	13.50%	13.88%
3/9/1982	13.43	13.43%	13.88%
3/8/1982	13.49	13.49%	13.88%
3/5/1982	13.35	13.35%	13.88%
3/4/1982	13.35	13.35%	13.88%
3/3/1982	13.39	13.39%	13.88%
3/2/1982	13.44	13.44%	13.89%
3/1/1982	13.63	13.63%	13.89%
2/26/1982	13.83	13.83%	13.89%
2/25/1982	13.72	13.72%	13.89%
2/24/1982	13.62	13.62%	13.89%
2/23/1982	13.73	13.73%	13.89%
2/22/1982	13.65	13.65%	13.89%
2/19/1982	14.02	14.02%	13.89%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
2/18/1982	14.06	14.06%	13.89%
2/17/1982	14.30	14.30%	13.89%
2/16/1982	14.33	14.33%	13.88%
2/11/1982	14.54	14.54%	13.88%
2/10/1982	14.64	14.64%	13.87%
2/9/1982	14.80	14.80%	13.86%
2/8/1982	14.74	14.74%	13.86%
2/5/1982	14.43	14.43%	13.85%
2/4/1982	14.54	14.54%	13.84%
2/3/1982	14.41	14.41%	13.84%
2/2/1982	14.26	14.26%	13.83%
2/1/1982	14.33	14.33%	13.82%
1/29/1982	13.91	13.91%	13.82%
1/28/1982	13.98	13.98%	13.81%
1/27/1982	14.17	14.17%	13.81%
1/26/1982	14.19	14.19%	13.80%
1/25/1982	14.20	14.20%	13.80%
1/22/1982	14.24	14.24%	13.79%
1/21/1982	14.21	14.21%	13.79%
1/20/1982	14.32	14.32%	13.78%
1/19/1982	14.36	14.36%	13.77%
1/18/1982	14.27	14.27%	13.76%
1/15/1982	14.41	14.41%	13.76%
1/14/1982	14.31	14.31%	13.75%
1/13/1982	14.47	14.47%	13.74%
1/12/1982	14.27	14.27%	13.73%
1/11/1982	14.43	14.43%	13.72%
1/8/1982	14.13	14.13%	13.71%
1/7/1982	14.32	14.32%	13.70%
1/6/1982	14.28	14.28%	13.69%
1/5/1982	14.14	14.14%	13.68%
12/31/1981	13.65	13.65%	13.67%
12/30/1981	13.86	13.86%	13.67%
12/29/1981	13.88	13.88%	13.66%
12/28/1981	13.72	13.72%	13.66%
12/24/1981	13.76	13.76%	13.65%
12/23/1981	13.85	13.85%	13.65%
12/22/1981	13.65	13.65%	13.64%
12/21/1981	13.55	13.55%	13.64%
12/18/1981	13.30	13.30%	13.63%
12/17/1981	13.48	13.48%	13.63%
12/16/1981	13.32	13.32%	13.63%
12/15/1981	13.30	13.30%	13.63%
12/14/1981	13.34	13.34%	13.63%
12/11/1981	13.55	13.55%	13.63%
12/10/1981	13.58	13.58%	13.62%
12/9/1981	13.39	13.39%	13.62%
12/8/1981	13.24	13.24%	13.61%
12/7/1981	13.26	13.26%	13.61%
12/4/1981	12.89	12.89%	13.61%
12/3/1981	13.16	13.16%	13.61%
12/2/1981	13.21	13.21%	13.61%
12/1/1981	13.06	13.06%	13.61%
11/30/1981	12.91	12.91%	13.61%
11/27/1981	12.76	12.76%	13.61%
11/25/1981	12.83	12.83%	13.61%
11/24/1981	13.03	13.03%	13.61%
11/23/1981	13.38	13.38%	13.60%
11/20/1981	13.08	13.08%	13.60%
11/19/1981	13.09	13.09%	13.60%
11/18/1981	13.05	13.05%	13.59%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
11/17/1981	13.25	13.25%	13.59%
11/16/1981	13.11	13.11%	13.59%
11/13/1981	13.26	13.26%	13.58%
11/12/1981	13.21	13.21%	13.58%
11/10/1981	13.55	13.55%	13.57%
11/9/1981	13.56	13.56%	13.57%
11/6/1981	13.85	13.85%	13.56%
11/5/1981	14.06	14.06%	13.55%
11/4/1981	13.96	13.96%	13.54%
11/2/1981	14.41	14.41%	13.53%
10/30/1981	14.36	14.36%	13.52%
10/29/1981	14.66	14.66%	13.51%
10/28/1981	15.03	15.03%	13.50%
10/27/1981	15.09	15.09%	13.48%
10/26/1981	15.21	15.21%	13.47%
10/23/1981	14.81	14.81%	13.45%
10/22/1981	14.91	14.91%	13.44%
10/21/1981	14.94	14.94%	13.42%
10/20/1981	14.66	14.66%	13.41%
10/19/1981	14.52	14.52%	13.39%
10/16/1981	14.55	14.55%	13.38%
10/15/1981	14.39	14.39%	13.37%
10/14/1981	14.48	14.48%	13.35%
10/13/1981	14.36	14.36%	13.34%
10/9/1981	14.26	14.26%	13.33%
10/8/1981	14.44	14.44%	13.32%
10/7/1981	14.54	14.54%	13.30%
10/6/1981	14.60	14.60%	13.29%
10/5/1981	14.62	14.62%	13.28%
10/2/1981	14.80	14.80%	13.27%
10/1/1981	15.14	15.14%	13.26%
9/30/1981	15.19	15.19%	13.25%
9/29/1981	15.20	15.20%	13.24%
9/28/1981	15.01	15.01%	13.23%
9/25/1981	15.08	15.08%	13.22%
9/24/1981	14.69	14.69%	13.21%
9/23/1981	14.61	14.61%	13.20%
9/22/1981	14.33	14.33%	13.18%
9/21/1981	14.09	14.09%	13.17%
9/18/1981	14.22	14.22%	13.17%
9/17/1981	14.26	14.26%	13.16%
9/16/1981	14.42	14.42%	13.15%
9/15/1981	14.44	14.44%	13.14%
9/14/1981	14.51	14.51%	13.13%
9/11/1981	14.49	14.49%	13.12%
9/10/1981	14.68	14.68%	13.11%
9/9/1981	14.73	14.73%	13.09%
9/8/1981	14.99	14.99%	13.08%
9/4/1981	14.84	14.84%	13.07%
9/3/1981	14.82	14.82%	13.05%
9/2/1981	14.70	14.70%	13.04%
9/1/1981	14.70	14.70%	13.03%
8/31/1981	14.78	14.78%	13.02%
8/28/1981	14.49	14.49%	13.01%
8/27/1981	14.59	14.59%	13.00%
8/26/1981	14.60	14.60%	12.99%
8/25/1981	14.61	14.61%	12.98%
8/24/1981	14.57	14.57%	12.97%
8/21/1981	14.14	14.14%	12.96%
8/20/1981	14.08	14.08%	12.95%
8/19/1981	13.95	13.95%	12.94%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
8/18/1981	13.95	13.95%	12.93%
8/17/1981	13.90	13.90%	12.92%
8/14/1981	13.95	13.95%	12.91%
8/13/1981	13.88	13.88%	12.90%
8/12/1981	13.82	13.82%	12.89%
8/11/1981	13.63	13.63%	12.88%
8/10/1981	13.88	13.88%	12.87%
8/7/1981	14.07	14.07%	12.85%
8/6/1981	14.04	14.04%	12.84%
8/5/1981	14.15	14.15%	12.83%
8/4/1981	14.17	14.17%	12.81%
8/3/1981	14.27	14.27%	12.80%
7/31/1981	13.96	13.96%	12.78%
7/30/1981	13.95	13.95%	12.77%
7/29/1981	13.92	13.92%	12.75%
7/28/1981	13.80	13.80%	12.74%
7/27/1981	13.70	13.70%	12.73%
7/24/1981	13.65	13.65%	12.72%
7/23/1981	13.80	13.80%	12.71%
7/22/1981	13.87	13.87%	12.70%
7/21/1981	13.84	13.84%	12.69%
7/20/1981	13.87	13.87%	12.68%
7/17/1981	13.40	13.40%	12.67%
7/16/1981	13.44	13.44%	12.66%
7/15/1981	13.35	13.35%	12.65%
7/14/1981	13.49	13.49%	12.64%
7/13/1981	13.33	13.33%	12.63%
7/10/1981	13.25	13.25%	12.62%
7/9/1981	13.47	13.47%	12.61%
7/8/1981	13.43	13.43%	12.60%
7/7/1981	13.42	13.42%	12.59%
7/6/1981	13.19	13.19%	12.58%
7/2/1981	13.35	13.35%	12.57%
7/1/1981	13.47	13.47%	12.56%
6/30/1981	13.30	13.30%	12.54%
6/29/1981	13.11	13.11%	12.53%
6/26/1981	13.14	13.14%	12.52%
6/25/1981	13.14	13.14%	12.51%
6/24/1981	13.10	13.10%	12.50%
6/23/1981	12.99	12.99%	12.49%
6/22/1981	12.86	12.86%	12.48%
6/19/1981	12.90	12.90%	12.47%
6/18/1981	12.98	12.98%	12.47%
6/17/1981	12.73	12.73%	12.46%
6/16/1981	12.59	12.59%	12.45%
6/15/1981	12.61	12.61%	12.44%
6/12/1981	12.84	12.84%	12.44%
6/11/1981	12.84	12.84%	12.43%
6/10/1981	12.82	12.82%	12.42%
6/9/1981	12.89	12.89%	12.41%
6/8/1981	12.87	12.87%	12.40%
6/5/1981	13.11	13.11%	12.39%
6/4/1981	13.04	13.04%	12.38%
6/3/1981	13.08	13.08%	12.37%
6/2/1981	13.13	13.13%	12.36%
6/1/1981	13.06	13.06%	12.35%
5/29/1981	13.06	13.06%	12.34%
5/28/1981	13.10	13.10%	12.33%
5/27/1981	13.27	13.27%	12.31%
5/26/1981	13.22	13.22%	12.30%
5/22/1981	13.36	13.36%	12.29%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
5/21/1981	13.53	13.53%	12.27%
5/20/1981	13.45	13.45%	12.26%
5/19/1981	13.47	13.47%	12.25%
5/18/1981	13.31	13.31%	12.23%
5/15/1981	13.58	13.58%	12.22%
5/14/1981	13.66	13.66%	12.20%
5/13/1981	13.95	13.95%	12.18%
5/12/1981	13.95	13.95%	12.16%
5/11/1981	13.89	13.89%	12.15%
5/8/1981	13.76	13.76%	12.13%
5/7/1981	13.84	13.84%	12.11%
5/6/1981	13.97	13.97%	12.09%
5/5/1981	14.11	14.11%	12.07%
5/4/1981	13.98	13.98%	12.05%
5/1/1981	13.59	13.59%	12.03%
4/30/1981	13.65	13.65%	12.02%
4/29/1981	13.50	13.50%	12.00%
4/28/1981	13.39	13.39%	11.98%
4/27/1981	13.38	13.38%	11.97%
4/24/1981	13.35	13.35%	11.95%
4/23/1981	13.28	13.28%	11.93%
4/22/1981	13.25	13.25%	11.92%
4/21/1981	13.20	13.20%	11.90%
4/20/1981	13.17	13.17%	11.89%
4/16/1981	13.32	13.32%	11.87%
4/15/1981	13.29	13.29%	11.85%
4/14/1981	13.13	13.13%	11.83%
4/13/1981	13.23	13.23%	11.82%
4/10/1981	13.15	13.15%	11.80%
4/9/1981	13.02	13.02%	11.78%
4/8/1981	13.15	13.15%	11.76%
4/7/1981	12.99	12.99%	11.75%
4/6/1981	13.28	13.28%	11.73%
4/3/1981	12.94	12.94%	11.71%
4/2/1981	12.80	12.80%	11.69%
4/1/1981	12.65	12.65%	11.68%
3/31/1981	12.65	12.65%	11.66%
3/30/1981	12.80	12.80%	11.65%
3/27/1981	12.93	12.93%	11.63%
3/26/1981	12.92	12.92%	11.62%
3/25/1981	12.77	12.77%	11.60%
3/24/1981	12.84	12.84%	11.59%
3/23/1981	12.71	12.71%	11.58%
3/20/1981	12.34	12.34%	11.57%
3/19/1981	12.28	12.28%	11.56%
3/18/1981	12.16	12.16%	11.55%
3/17/1981	12.25	12.25%	11.54%
3/16/1981	12.41	12.41%	11.53%
3/13/1981	12.42	12.42%	11.52%
3/12/1981	12.59	12.59%	11.50%
3/11/1981	12.74	12.74%	11.49%
3/10/1981	12.69	12.69%	11.48%
3/9/1981	12.64	12.64%	11.47%
3/6/1981	12.73	12.73%	11.46%
3/5/1981	13.00	13.00%	11.45%
3/4/1981	13.03	13.03%	11.44%
3/3/1981	13.00	13.00%	11.42%
3/2/1981	13.19	13.19%	11.41%
2/27/1981	12.97	12.97%	11.40%
2/26/1981	12.98	12.98%	11.38%
2/25/1981	12.89	12.89%	11.37%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
2/24/1981	12.81	12.81%	11.36%
2/23/1981	12.81	12.81%	11.34%
2/20/1981	12.54	12.54%	11.33%
2/19/1981	12.71	12.71%	11.32%
2/18/1981	12.88	12.88%	11.31%
2/17/1981	12.93	12.93%	11.30%
2/13/1981	13.20	13.20%	11.29%
2/11/1981	13.01	13.01%	11.28%
2/10/1981	12.92	12.92%	11.27%
2/9/1981	12.81	12.81%	11.26%
2/6/1981	12.73	12.73%	11.25%
2/5/1981	12.70	12.70%	11.25%
2/4/1981	12.49	12.49%	11.24%
2/3/1981	12.61	12.61%	11.23%
2/2/1981	12.45	12.45%	11.22%
1/30/1981	12.28	12.28%	11.22%
1/29/1981	12.38	12.38%	11.21%
1/28/1981	12.33	12.33%	11.21%
1/27/1981	12.31	12.31%	11.21%
1/26/1981	12.28	12.28%	11.20%
1/23/1981	12.38	12.38%	11.20%
1/22/1981	12.46	12.46%	11.20%
1/21/1981	12.33	12.33%	11.20%
1/20/1981	12.11	12.11%	11.20%
1/19/1981	12.25	12.25%	11.20%
1/16/1981	12.13	12.13%	11.20%
1/15/1981	12.25	12.25%	11.20%
1/14/1981	12.07	12.07%	11.20%
1/13/1981	12.08	12.08%	11.20%
1/12/1981	12.08	12.08%	11.21%
1/9/1981	12.13	12.13%	11.21%
1/8/1981	11.91	11.91%	11.21%
1/7/1981	11.89	11.89%	11.21%
1/6/1981	11.67	11.67%	11.21%
1/5/1981	11.67	11.67%	11.21%
1/2/1981	12.01	12.01%	11.22%
12/31/1980	11.98	11.98%	11.22%
12/30/1980	11.96	11.96%	11.22%
12/29/1980	11.84	11.84%	11.22%
12/26/1980	11.84	11.84%	11.22%
12/24/1980	11.95	11.95%	11.22%
12/23/1980	11.93	11.93%	11.23%
12/22/1980	11.75	11.75%	11.23%
12/19/1980	12.22	12.22%	11.23%
12/18/1980	12.62	12.62%	11.23%
12/17/1980	12.74	12.74%	11.23%
12/16/1980	12.95	12.95%	11.23%
12/15/1980	12.85	12.85%	11.23%
12/12/1980	12.82	12.82%	11.23%
12/11/1980	13.17	13.17%	11.23%
12/10/1980	12.80	12.80%	11.22%
12/9/1980	12.68	12.68%	11.22%
12/8/1980	12.42	12.42%	11.22%
12/5/1980	12.33	12.33%	11.22%
12/4/1980	12.43	12.43%	11.22%
12/3/1980	12.41	12.41%	11.22%
12/2/1980	12.50	12.50%	11.22%
12/1/1980	12.51	12.51%	11.22%
11/28/1980	12.32	12.32%	11.21%
11/26/1980	12.27	12.27%	11.21%
11/25/1980	12.30	12.30%	11.21%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
11/24/1980	12.31	12.31%	11.21%
11/21/1980	12.37	12.37%	11.20%
11/20/1980	12.22	12.22%	11.20%
11/19/1980	12.19	12.19%	11.19%
11/18/1980	12.29	12.29%	11.19%
11/17/1980	12.60	12.60%	11.18%
11/14/1980	12.45	12.45%	11.17%
11/13/1980	12.23	12.23%	11.17%
11/12/1980	12.26	12.26%	11.16%
11/10/1980	12.71	12.71%	11.15%
11/7/1980	12.59	12.59%	11.14%
11/6/1980	12.59	12.59%	11.13%
11/5/1980	12.36	12.36%	11.12%
11/3/1980	12.22	12.22%	11.12%
10/31/1980	12.23	12.23%	11.11%
10/30/1980	12.28	12.28%	11.10%
10/29/1980	12.21	12.21%	11.09%
10/28/1980	12.14	12.14%	11.08%
10/27/1980	11.96	11.96%	11.07%
10/24/1980	11.61	11.61%	11.06%
10/23/1980	11.68	11.68%	11.06%
10/22/1980	11.74	11.74%	11.05%
10/21/1980	11.53	11.53%	11.04%
10/20/1980	11.44	11.44%	11.04%
10/17/1980	11.44	11.44%	11.03%
10/16/1980	11.27	11.27%	11.02%
10/15/1980	11.11	11.11%	11.02%
10/14/1980	11.16	11.16%	11.01%
10/10/1980	11.26	11.26%	11.01%
10/9/1980	11.21	11.21%	11.00%
10/8/1980	11.38	11.38%	11.00%
10/7/1980	11.30	11.30%	10.99%
10/6/1980	11.26	11.26%	10.99%
10/3/1980	11.33	11.33%	10.98%
10/2/1980	11.66	11.66%	10.97%
10/1/1980	11.69	11.69%	10.97%
9/30/1980	11.70	11.70%	10.96%
9/29/1980	11.93	11.93%	10.95%
9/26/1980	11.81	11.81%	10.94%
9/25/1980	11.66	11.66%	10.94%
9/24/1980	11.53	11.53%	10.93%
9/23/1980	11.53	11.53%	10.92%
9/22/1980	11.60	11.60%	10.91%
9/19/1980	11.25	11.25%	10.90%
9/18/1980	11.35	11.35%	10.90%
9/17/1980	11.41	11.41%	10.89%
9/16/1980	11.33	11.33%	10.89%
9/15/1980	11.38	11.38%	10.88%
9/12/1980	11.18	11.18%	10.87%
9/11/1980	11.15	11.15%	10.87%
9/10/1980	11.02	11.02%	10.86%
9/9/1980	11.05	11.05%	10.86%
9/8/1980	11.15	11.15%	10.85%
9/5/1980	11.06	11.06%	10.85%
9/4/1980	11.02	11.02%	10.85%
9/3/1980	10.94	10.94%	10.84%
9/2/1980	11.08	11.08%	10.84%
8/29/1980	11.27	11.27%	10.84%
8/28/1980	11.43	11.43%	10.83%
8/27/1980	11.33	11.33%	10.83%
8/26/1980	11.18	11.18%	10.82%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
8/25/1980	11.18	11.18%	10.82%
8/22/1980	11.01	11.01%	10.82%
8/21/1980	11.15	11.15%	10.81%
8/20/1980	11.13	11.13%	10.81%
8/19/1980	11.16	11.16%	10.80%
8/18/1980	11.02	11.02%	10.80%
8/15/1980	10.83	10.83%	10.79%
8/14/1980	10.90	10.90%	10.79%
8/13/1980	10.93	10.93%	10.79%
8/12/1980	11.01	11.01%	10.78%
8/11/1980	11.05	11.05%	10.78%
8/8/1980	10.90	10.90%	10.78%
8/7/1980	10.68	10.68%	10.77%
8/6/1980	10.73	10.73%	10.77%
8/5/1980	10.69	10.69%	10.76%
8/4/1980	10.68	10.68%	10.76%
8/1/1980	10.76	10.76%	10.76%
7/31/1980	10.80	10.80%	10.75%
7/30/1980	10.51	10.51%	10.75%
7/29/1980	10.40	10.40%	10.74%
7/28/1980	10.42	10.42%	10.74%
7/25/1980	10.33	10.33%	10.73%
7/24/1980	10.24	10.24%	10.73%
7/23/1980	10.15	10.15%	10.72%
7/22/1980	10.18	10.18%	10.72%
7/21/1980	10.11	10.11%	10.71%
7/18/1980	10.19	10.19%	10.71%
7/17/1980	10.15	10.15%	10.71%
7/16/1980	10.05	10.05%	10.70%
7/15/1980	10.19	10.19%	10.70%
7/14/1980	10.36	10.36%	10.69%
7/11/1980	10.30	10.30%	10.68%
7/10/1980	10.21	10.21%	10.68%
7/9/1980	10.14	10.14%	10.67%
7/8/1980	10.06	10.06%	10.67%
7/7/1980	10.22	10.22%	10.66%
7/3/1980	10.00	10.00%	10.66%
7/2/1980	10.12	10.12%	10.66%
7/1/1980	10.12	10.12%	10.65%
6/30/1980	9.99	9.99%	10.65%
6/27/1980	9.97	9.97%	10.64%
6/26/1980	9.91	9.91%	10.64%
6/25/1980	9.79	9.79%	10.63%
6/24/1980	9.70	9.70%	10.63%
6/23/1980	9.66	9.66%	10.63%
6/20/1980	9.50	9.50%	10.62%
6/19/1980	9.57	9.57%	10.62%
6/18/1980	9.60	9.60%	10.62%
6/17/1980	9.52	9.52%	10.62%
6/16/1980	9.49	9.49%	10.61%
6/13/1980	9.49	9.49%	10.61%
6/12/1980	9.60	9.60%	10.61%
6/11/1980	9.79	9.79%	10.61%
6/10/1980	9.88	9.88%	10.60%
6/9/1980	9.75	9.75%	10.60%
6/6/1980	9.87	9.87%	10.59%
6/5/1980	10.08	10.08%	10.59%
6/4/1980	10.18	10.18%	10.58%
6/3/1980	10.29	10.29%	10.58%
6/2/1980	10.45	10.45%	10.57%
5/30/1980	10.37	10.37%	10.56%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
5/29/1980	10.32	10.32%	10.56%
5/28/1980	10.22	10.22%	10.55%
5/27/1980	10.10	10.10%	10.54%
5/23/1980	10.09	10.09%	10.54%
5/22/1980	10.34	10.34%	10.53%
5/21/1980	10.31	10.31%	10.52%
5/20/1980	10.47	10.47%	10.52%
5/19/1980	10.68	10.68%	10.51%
5/16/1980	10.53	10.53%	10.50%
5/15/1980	10.46	10.46%	10.49%
5/14/1980	10.26	10.26%	10.49%
5/13/1980	10.29	10.29%	10.48%
5/12/1980	10.44	10.44%	10.47%
5/9/1980	10.41	10.41%	10.47%
5/8/1980	10.34	10.34%	10.46%
5/7/1980	10.19	10.19%	10.45%
5/6/1980	10.23	10.23%	10.45%
5/5/1980	10.35	10.35%	10.44%
5/2/1980	10.47	10.47%	10.43%
5/1/1980	10.72	10.72%	10.43%
4/30/1980	10.89	10.89%	10.42%
4/29/1980	10.89	10.89%	10.41%
4/28/1980	10.86	10.86%	10.40%
4/25/1980	11.18	11.18%	10.39%
4/24/1980	11.13	11.13%	10.38%
4/23/1980	11.02	11.02%	10.36%
4/22/1980	10.94	10.94%	10.35%
4/21/1980	10.96	10.96%	10.34%
4/18/1980	10.98	10.98%	10.33%
4/17/1980	10.99	10.99%	10.32%
4/16/1980	10.91	10.91%	10.31%
4/15/1980	11.47	11.47%	10.30%
4/14/1980	11.50	11.50%	10.29%
4/11/1980	11.53	11.53%	10.27%
4/10/1980	11.74	11.74%	10.26%
4/9/1980	11.79	11.79%	10.25%
4/8/1980	11.85	11.85%	10.23%
4/7/1980	11.87	11.87%	10.22%
4/3/1980	12.27	12.27%	10.20%
4/2/1980	12.28	12.28%	10.19%
4/1/1980	12.35	12.35%	10.17%
3/31/1980	12.31	12.31%	10.15%
3/28/1980	12.35	12.35%	10.13%
3/27/1980	12.50	12.50%	10.12%
3/26/1980	12.56	12.56%	10.10%
3/25/1980	12.67	12.67%	10.08%
3/24/1980	12.69	12.69%	10.06%
3/21/1980	12.28	12.28%	10.05%
3/20/1980	12.22	12.22%	10.03%
3/19/1980	11.97	11.97%	10.01%
3/18/1980	12.00	12.00%	10.00%
3/17/1980	12.20	12.20%	9.98%
3/14/1980	12.21	12.21%	9.97%
3/13/1980	12.19	12.19%	9.95%
3/12/1980	12.39	12.39%	9.94%
3/11/1980	12.12	12.12%	9.92%
3/10/1980	12.25	12.25%	9.91%
3/7/1980	12.50	12.50%	9.89%
3/6/1980	12.64	12.64%	9.88%
3/5/1980	12.40	12.40%	9.86%
3/4/1980	12.35	12.35%	9.84%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
3/3/1980	12.32	12.32%	9.83%
2/29/1980	12.25	12.25%	9.81%
2/28/1980	12.29	12.29%	9.80%
2/27/1980	12.76	12.76%	9.78%
2/26/1980	12.85	12.85%	9.76%
2/25/1980	12.69	12.69%	9.75%
2/22/1980	12.59	12.59%	9.73%
2/21/1980	12.77	12.77%	9.71%
2/20/1980	12.56	12.56%	9.69%
2/19/1980	12.61	12.61%	9.68%
2/15/1980	12.11	12.11%	9.66%
2/14/1980	11.90	11.90%	9.65%
2/13/1980	11.82	11.82%	9.63%
2/11/1980	11.94	11.94%	9.62%
2/8/1980	11.72	11.72%	9.61%
2/7/1980	11.70	11.70%	9.59%
2/6/1980	11.78	11.78%	9.58%
2/5/1980	11.64	11.64%	9.57%
2/4/1980	11.32	11.32%	9.55%
2/1/1980	11.23	11.23%	9.54%
1/31/1980	11.09	11.09%	9.53%
1/30/1980	11.11	11.11%	9.52%
1/29/1980	11.12	11.12%	9.51%
1/28/1980	11.03	11.03%	9.50%
1/25/1980	11.00	11.00%	9.49%
1/24/1980	10.87	10.87%	9.48%
1/23/1980	10.68	10.68%	9.47%
1/22/1980	10.69	10.69%	9.46%
1/21/1980	10.77	10.77%	9.45%
1/18/1980	10.61	10.61%	9.45%
1/17/1980	10.47	10.47%	9.44%
1/16/1980	10.41	10.41%	9.43%
1/15/1980	10.40	10.40%	9.42%
1/14/1980	10.40	10.40%	9.42%
1/11/1980	10.38	10.38%	9.41%
1/10/1980	10.26	10.26%	9.40%
1/9/1980	10.29	10.29%	9.40%
1/8/1980	10.28	10.28%	9.39%
1/7/1980	10.35	10.35%	9.38%
1/4/1980	10.34	10.34%	9.38%
1/3/1980	10.31	10.31%	9.37%
1/2/1980	10.23	10.23%	9.36%
12/31/1979	10.11	10.11%	9.36%
12/28/1979	10.16	10.16%	9.35%
12/27/1979	10.19	10.19%	9.35%
12/26/1979	10.20	10.20%	9.34%
12/24/1979	10.17	10.17%	9.34%
12/21/1979	10.17	10.17%	9.33%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
12/20/1979	10.13	10.13%	9.32%
12/19/1979	10.09	10.09%	9.32%
12/18/1979	10.11	10.11%	9.31%
12/17/1979	10.14	10.14%	9.31%
12/14/1979	10.17	10.17%	9.30%
12/13/1979	10.23	10.23%	9.30%
12/12/1979	10.27	10.27%	9.29%
12/11/1979	10.18	10.18%	9.29%
12/10/1979	10.03	10.03%	9.28%
12/7/1979	10.04	10.04%	9.28%
12/6/1979	9.93	9.93%	9.27%
12/5/1979	10.01	10.01%	9.27%
12/4/1979	10.04	10.04%	9.26%
12/3/1979	10.11	10.11%	9.26%
11/30/1979	10.09	10.09%	9.25%
11/29/1979	10.06	10.06%	9.24%
11/28/1979	10.09	10.09%	9.24%
11/27/1979	10.02	10.02%	9.23%
11/26/1979	10.10	10.10%	9.23%
11/23/1979	10.21	10.21%	9.22%
11/21/1979	10.36	10.36%	9.21%
11/20/1979	10.39	10.39%	9.21%
11/19/1979	10.42	10.42%	9.20%
11/16/1979	10.41	10.41%	9.19%
11/15/1979	10.30	10.30%	9.18%
11/14/1979	10.40	10.40%	9.18%
11/13/1979	10.32	10.32%	9.17%
11/9/1979	10.34	10.34%	9.16%
11/8/1979	10.51	10.51%	9.15%
11/7/1979	10.53	10.53%	9.15%
11/5/1979	10.42	10.42%	9.14%
11/2/1979	10.44	10.44%	9.13%
11/1/1979	10.30	10.30%	9.12%
10/31/1979	10.19	10.19%	9.12%
10/30/1979	10.17	10.17%	9.11%
10/29/1979	10.22	10.22%	9.11%
10/26/1979	10.12	10.12%	9.10%
10/25/1979	10.31	10.31%	9.09%
10/24/1979	10.20	10.20%	9.09%
10/23/1979	10.33	10.33%	9.08%
10/22/1979	10.29	10.29%	9.07%
10/19/1979	10.07	10.07%	9.07%
10/18/1979	9.91	9.91%	9.06%
10/17/1979	9.75	9.75%	9.06%
10/16/1979	9.82	9.82%	9.05%
10/15/1979	9.84	9.84%	9.05%
10/12/1979	9.76	9.76%	9.05%
10/11/1979	9.77	9.77%	9.04%
10/10/1979	9.69	9.69%	9.04%
10/9/1979	9.61	9.61%	9.04%
10/5/1979	9.36	9.36%	9.03%
10/4/1979	9.34	9.34%	9.03%
10/3/1979	9.30	9.30%	9.03%
10/2/1979	9.28	9.28%	9.03%
10/1/1979	9.32	9.32%	9.03%
9/28/1979	9.25	9.25%	9.03%
9/27/1979	9.25	9.25%	9.02%
9/26/1979	9.20	9.20%	9.02%
9/25/1979	9.16	9.16%	9.02%
9/24/1979	9.17	9.17%	9.02%
9/21/1979	9.11	9.11%	9.02%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
9/20/1979	9.13	9.13%	9.02%
9/19/1979	9.16	9.16%	9.02%
9/18/1979	9.19	9.19%	9.02%
9/17/1979	9.19	9.19%	9.02%
9/14/1979	9.13	9.13%	9.02%
9/13/1979	9.17	9.17%	9.02%
9/12/1979	9.15	9.15%	9.02%
9/11/1979	9.13	9.13%	9.01%
9/10/1979	9.19	9.19%	9.01%
9/7/1979	9.18	9.18%	9.01%
9/6/1979	9.16	9.16%	9.01%
9/5/1979	9.15	9.15%	9.01%
9/4/1979	9.14	9.14%	9.01%
8/31/1979	9.09	9.09%	9.01%
8/30/1979	9.07	9.07%	9.01%
8/29/1979	9.02	9.02%	9.01%
8/28/1979	9.03	9.03%	9.01%
8/27/1979	9.03	9.03%	9.01%
8/24/1979	9.05	9.05%	9.01%
8/23/1979	9.00	9.00%	9.01%
8/22/1979	8.99	8.99%	9.01%
8/21/1979	8.99	8.99%	9.01%
8/20/1979	8.96	8.96%	9.01%
8/17/1979	8.95	8.95%	9.01%
8/16/1979	8.95	8.95%	9.01%
8/15/1979	8.96	8.96%	9.01%
8/14/1979	8.95	8.95%	9.01%
8/13/1979	8.97	8.97%	9.01%
8/10/1979	8.97	8.97%	9.01%
8/9/1979	8.95	8.95%	9.01%
8/8/1979	8.91	8.91%	9.01%
8/7/1979	8.90	8.90%	9.01%
8/6/1979	8.92	8.92%	9.01%
8/3/1979	8.94	8.94%	9.01%
8/2/1979	8.92	8.92%	9.01%
8/1/1979	8.97	8.97%	9.01%
7/31/1979	8.99	8.99%	9.01%
7/30/1979	9.01	9.01%	9.01%
7/27/1979	9.01	9.01%	9.01%
7/26/1979	8.98	8.98%	9.01%
7/25/1979	8.97	8.97%	9.01%
7/24/1979	9.01	9.01%	9.01%
7/23/1979	8.99	8.99%	9.01%
7/20/1979	8.95	8.95%	9.02%
7/19/1979	8.99	8.99%	9.02%
7/18/1979	8.99	8.99%	9.02%
7/17/1979	8.97	8.97%	9.02%
7/16/1979	8.95	8.95%	9.02%
7/13/1979	8.91	8.91%	9.02%
7/12/1979	8.91	8.91%	9.02%
7/11/1979	8.93	8.93%	9.02%
7/10/1979	8.89	8.89%	9.02%
7/9/1979	8.86	8.86%	9.02%
7/6/1979	8.83	8.83%	9.02%
7/5/1979	8.82	8.82%	9.02%
7/3/1979	8.81	8.81%	9.02%
7/2/1979	8.80	8.80%	9.03%
6/29/1979	8.83	8.83%	9.03%
6/28/1979	8.84	8.84%	9.03%
6/27/1979	8.83	8.83%	9.03%
6/26/1979	8.84	8.84%	9.03%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
6/25/1979	8.92	8.92%	9.03%
6/22/1979	8.95	8.95%	9.04%
6/21/1979	8.92	8.92%	9.04%
6/20/1979	8.92	8.92%	9.04%
6/19/1979	8.94	8.94%	9.04%
6/18/1979	8.93	8.93%	9.04%
6/15/1979	8.94	8.94%	9.04%
6/14/1979	8.89	8.89%	9.04%
6/13/1979	8.87	8.87%	9.04%
6/12/1979	8.84	8.84%	9.04%
6/11/1979	8.94	8.94%	9.05%
6/8/1979	8.91	8.91%	9.05%
6/7/1979	8.90	8.90%	9.05%
6/6/1979	9.00	9.00%	9.05%
6/5/1979	9.04	9.04%	9.05%
6/4/1979	9.07	9.07%	9.05%
6/1/1979	9.07	9.07%	9.05%
5/31/1979	9.08	9.08%	9.05%
5/29/1979	9.03	9.03%	9.05%
5/25/1979	9.03	9.03%	9.05%
5/24/1979	9.07	9.07%	9.05%
5/23/1979	9.09	9.09%	9.05%
5/22/1979	9.16	9.16%	9.05%
5/21/1979	9.20	9.20%	9.05%
5/18/1979	9.18	9.18%	9.05%
5/17/1979	9.20	9.20%	9.04%
5/16/1979	9.22	9.22%	9.04%
5/15/1979	9.24	9.24%	9.04%
5/14/1979	9.22	9.22%	9.04%
5/11/1979	9.26	9.26%	9.04%
5/10/1979	9.27	9.27%	9.03%
5/9/1979	9.26	9.26%	9.03%
5/8/1979	9.28	9.28%	9.03%
5/7/1979	9.28	9.28%	9.03%
5/4/1979	9.29	9.29%	9.02%
5/3/1979	9.27	9.27%	9.02%
5/2/1979	9.22	9.22%	9.02%
5/1/1979	9.21	9.21%	9.01%
4/30/1979	9.22	9.22%	9.01%
4/27/1979	9.19	9.19%	9.01%
4/26/1979	9.18	9.18%	9.01%
4/25/1979	9.13	9.13%	9.01%
4/24/1979	9.14	9.14%	9.00%
4/23/1979	9.13	9.13%	9.00%
4/20/1979	9.11	9.11%	9.00%
4/19/1979	9.06	9.06%	9.00%
4/18/1979	9.06	9.06%	9.00%
4/17/1979	9.07	9.07%	9.00%
4/16/1979	9.09	9.09%	9.00%
4/12/1979	9.09	9.09%	8.99%
4/11/1979	9.08	9.08%	8.99%
4/10/1979	9.07	9.07%	8.99%
4/9/1979	9.04	9.04%	8.99%
4/6/1979	9.01	9.01%	8.99%
4/5/1979	8.99	8.99%	8.99%
4/4/1979	9.00	9.00%	8.99%
4/3/1979	9.01	9.01%	8.99%
4/2/1979	9.02	9.02%	8.99%
3/30/1979	9.02	9.02%	8.99%
3/29/1979	8.99	8.99%	8.99%
3/28/1979	8.99	8.99%	8.99%

MOODUBAA Index PX_LAST Yield % Lagged Yield

USGG30YR Index	PX_LAST	Yield %	Lagged Yield
3/27/1979	9.01	9.01%	8.99%
3/26/1979	9.03	9.03%	8.99%
3/23/1979	9.02	9.02%	8.99%
3/22/1979	9.03	9.03%	8.99%
3/21/1979	9.03	9.03%	8.99%
3/20/1979	9.04	9.04%	8.99%
3/19/1979	9.03	9.03%	8.98%
3/16/1979	9.03	9.03%	8.98%
3/15/1979	9.05	9.05%	8.98%
3/14/1979	9.04	9.04%	8.98%
3/13/1979	9.02	9.02%	8.98%
3/12/1979	9.02	9.02%	8.98%
3/9/1979	9.04	9.04%	8.98%
3/8/1979	9.01	9.01%	8.98%
3/7/1979	9.02	9.02%	8.98%
3/6/1979	9.06	9.06%	8.98%
3/5/1979	9.02	9.02%	8.97%
3/2/1979	9.09	9.09%	8.97%
3/1/1979	9.09	9.09%	8.97%
2/28/1979	9.08	9.08%	8.97%
2/27/1979	9.08	9.08%	8.96%
2/26/1979	9.08	9.08%	8.96%
2/23/1979	9.10	9.10%	8.96%
2/22/1979	9.08	9.08%	8.95%
2/21/1979	9.04	9.04%	8.95%
2/20/1979	9.02	9.02%	8.95%
2/16/1979	9.01	9.01%	8.94%
2/15/1979	9.01	9.01%	8.94%
2/14/1979	9.00	9.00%	8.94%
2/13/1979	9.00	9.00%	8.94%
2/9/1979	9.02	9.02%	8.94%
2/8/1979	9.00	9.00%	8.93%
2/7/1979	9.00	9.00%	8.93%
2/6/1979	8.92	8.92%	8.93%
2/5/1979	8.88	8.88%	8.93%
2/2/1979	8.84	8.84%	8.93%
2/1/1979	8.85	8.85%	8.93%
1/31/1979	8.85	8.85%	8.94%
1/30/1979	8.85	8.85%	8.94%
1/29/1979	8.85	8.85%	8.95%
1/26/1979	8.82	8.82%	8.95%
1/25/1979	8.84	8.84%	8.96%
1/24/1979	8.91	8.91%	8.97%
1/23/1979	8.93	8.93%	8.97%
1/22/1979	8.94	8.94%	8.97%
1/19/1979	8.97	8.97%	8.98%
1/18/1979	8.99	8.99%	8.98%
1/17/1979	8.99	8.99%	8.97%
1/16/1979	8.98	8.98%	8.97%
1/15/1979	8.97	8.97%	8.97%
1/12/1979	8.97	8.97%	8.97%
1/11/1979	8.98	8.98%	8.97%
1/10/1979	8.99	8.99%	8.97%
1/9/1979	8.99	8.99%	8.97%
1/8/1979	8.98	8.98%	8.96%
1/5/1979	8.95	8.95%	8.96%
1/4/1979	8.94	8.94%	8.96%
1/3/1979	8.96	8.96%	8.98%
1/2/1979	8.99	8.99%	8.99%

MOODUBAA Index PX_LAST Yield % Lagged Yield

VIX Index	PX_LAST	Lagged VIX	USGG30YR Index	MOODUBAA Index	VIX Index
9/30/2021	23.14	19.85	1/2/1979 8.99%	12/24/1992 8.60%	1/2/1990 17.24
9/29/2021	22.56	19.84	1/3/1979 8.98%	12/28/1992 8.61%	1/3/1990 17.72
9/28/2021	23.25	19.84	1/4/1979 8.96%	12/29/1992 8.61%	1/4/1990 18.22
9/27/2021	18.76	19.83	1/5/1979 8.96%	12/30/1992 8.61%	1/5/1990 18.69
9/24/2021	17.75	19.86	1/8/1979 8.96%	12/31/1992 8.61%	1/8/1990 19.00
9/23/2021	18.63	19.89	1/9/1979 8.97%	1/4/1993 8.60%	1/9/1990 19.54
9/22/2021	20.87	19.91	1/10/1979 8.97%	1/5/1993 8.60%	1/10/1990 19.95
9/21/2021	24.36	19.92	1/11/1979 8.97%	1/6/1993 8.60%	1/11/1990 19.96
9/20/2021	25.71	19.91	1/12/1979 8.97%	1/7/1993 8.60%	1/12/1990 20.48
9/17/2021	20.81	19.89	1/15/1979 8.97%	1/8/1993 8.61%	1/15/1990 21.07
9/16/2021	18.69	19.89	1/16/1979 8.97%	1/11/1993 8.61%	1/16/1990 21.35
9/15/2021	18.18	19.90	1/17/1979 8.97%	1/12/1993 8.62%	1/17/1990 21.59
9/14/2021	19.46	19.91	1/18/1979 8.98%	1/13/1993 8.62%	1/18/1990 21.80
9/13/2021	19.37	19.92	1/19/1979 8.98%	1/14/1993 8.62%	1/19/1990 21.85
9/10/2021	20.95	19.93	1/22/1979 8.97%	1/15/1993 8.62%	1/22/1990 22.17
9/9/2021	18.8	19.93	1/23/1979 8.97%	1/19/1993 8.61%	1/23/1990 22.33
9/8/2021	17.96	19.94	1/24/1979 8.97%	1/20/1993 8.61%	1/24/1990 22.51
9/7/2021	18.14	19.95	1/25/1979 8.96%	1/21/1993 8.61%	1/25/1990 22.68
9/6/2021	16.41	19.97	1/26/1979 8.95%	1/22/1993 8.61%	1/26/1990 22.87
9/3/2021	16.41	20.00	1/29/1979 8.95%	1/25/1993 8.60%	1/29/1990 23.05
9/2/2021	16.41	20.04	1/30/1979 8.94%	1/26/1993 8.59%	1/30/1990 23.25
9/1/2021	16.11	20.07	1/31/1979 8.94%	1/27/1993 8.59%	1/31/1990 23.35
8/31/2021	16.48	20.11	2/1/1979 8.93%	1/28/1993 8.58%	2/1/1990 23.41
8/30/2021	16.19	20.14	2/2/1979 8.93%	1/29/1993 8.57%	2/2/1990 23.45
8/27/2021	16.39	20.17	2/5/1979 8.93%	2/1/1993 8.57%	2/5/1990 23.49
8/26/2021	18.84	20.21	2/6/1979 8.93%	2/2/1993 8.56%	2/6/1990 23.54
8/25/2021	16.79	20.24	2/7/1979 8.93%	2/3/1993 8.56%	2/7/1990 23.57
8/24/2021	17.22	20.27	2/8/1979 8.93%	2/4/1993 8.55%	2/8/1990 23.58
8/23/2021	17.15	20.31	2/9/1979 8.94%	2/5/1993 8.55%	2/9/1990 23.58
8/20/2021	18.56	20.35	2/13/1979 8.94%	2/8/1993 8.54%	2/12/1990 23.61
8/19/2021	21.67	20.39	2/14/1979 8.94%	2/9/1993 8.54%	2/13/1990 23.61
8/18/2021	21.57	20.42	2/15/1979 8.94%	2/10/1993 8.54%	2/14/1990 23.56
8/17/2021	17.91	20.46	2/16/1979 8.94%	2/11/1993 8.53%	2/15/1990 23.45
8/16/2021	16.12	20.54	2/20/1979 8.95%	2/12/1993 8.53%	2/16/1990 23.37
8/13/2021	15.45	20.65	2/21/1979 8.95%	2/16/1993 8.52%	2/20/1990 23.35
8/12/2021	15.59	20.76	2/22/1979 8.95%	2/17/1993 8.52%	2/21/1990 23.37
8/11/2021	16.06	20.87	2/23/1979 8.96%	2/18/1993 8.51%	2/22/1990 23.34
8/10/2021	16.79	20.99	2/26/1979 8.96%	2/19/1993 8.50%	2/23/1990 23.35
8/9/2021	16.72	21.08	2/27/1979 8.96%	2/22/1993 8.49%	2/26/1990 23.36
8/6/2021	16.15	21.15	2/28/1979 8.97%	2/23/1993 8.48%	2/27/1990 23.34
8/5/2021	17.28	21.21	3/1/1979 8.97%	2/24/1993 8.48%	2/28/1990 23.31
8/4/2021	17.97	21.27	3/2/1979 8.97%	2/25/1993 8.47%	3/1/1990 23.27
8/3/2021	18.04	21.32	3/5/1979 8.97%	2/26/1993 8.46%	3/2/1990 23.23
8/2/2021	19.46	21.38	3/6/1979 8.98%	3/1/1993 8.45%	3/5/1990 23.20
7/30/2021	18.24	21.42	3/7/1979 8.98%	3/2/1993 8.44%	3/6/1990 23.14
7/29/2021	17.7	21.47	3/8/1979 8.98%	3/3/1993 8.44%	3/7/1990 23.06
7/28/2021	18.31	21.52	3/9/1979 8.98%	3/4/1993 8.43%	3/8/1990 22.98
7/27/2021	19.36	21.56	3/12/1979 8.98%	3/5/1993 8.42%	3/9/1990 22.93
7/26/2021	17.58	21.59	3/13/1979 8.98%	3/8/1993 8.41%	3/12/1990 22.87
7/23/2021	17.2	21.63	3/14/1979 8.98%	3/9/1993 8.40%	3/13/1990 22.83
7/22/2021	17.69	21.67	3/15/1979 8.98%	3/10/1993 8.40%	3/14/1990 22.77
7/21/2021	17.91	21.71	3/16/1979 8.98%	3/11/1993 8.39%	3/15/1990 22.70

VIX Index	PX_LAST	Lagged VIX	USGG30YR Index	MOODUBAA Index	VIX Index
7/20/2021	19.73	21.76	3/19/1979 8.98%	3/12/1993 8.38%	3/16/1990 22.60
7/19/2021	22.5	21.81	3/20/1979 8.99%	3/15/1993 8.38%	3/19/1990 22.52
7/16/2021	18.45	21.84	3/21/1979 8.99%	3/16/1993 8.37%	3/20/1990 22.46
7/15/2021	17.01	21.88	3/22/1979 8.99%	3/17/1993 8.37%	3/21/1990 22.42
7/14/2021	16.33	21.93	3/23/1979 8.99%	3/18/1993 8.36%	3/22/1990 22.42
7/13/2021	17.12	21.98	3/26/1979 8.99%	3/19/1993 8.36%	3/23/1990 22.39
7/12/2021	16.17	22.03	3/27/1979 8.99%	3/22/1993 8.36%	3/26/1990 22.34
7/9/2021	16.18	22.08	3/28/1979 8.99%	3/23/1993 8.35%	3/27/1990 22.32
7/8/2021	19	22.13	3/29/1979 8.99%	3/24/1993 8.35%	3/28/1990 22.28
7/7/2021	16.2	22.18	3/30/1979 8.99%	3/25/1993 8.34%	3/29/1990 22.21
7/6/2021	16.44	22.24	4/2/1979 8.99%	3/26/1993 8.34%	3/30/1990 22.17
7/5/2021	15.07	22.29	4/3/1979 8.99%	3/29/1993 8.34%	4/2/1990 22.19
7/2/2021	15.07	22.35	4/4/1979 8.99%	3/30/1993 8.34%	4/3/1990 22.16
7/1/2021	15.48	22.41	4/5/1979 8.99%	3/31/1993 8.33%	4/4/1990 22.16
6/30/2021	15.83	22.46	4/6/1979 8.99%	4/1/1993 8.33%	4/5/1990 22.14
6/29/2021	16.02	22.51	4/9/1979 8.99%	4/2/1993 8.33%	4/6/1990 22.14
6/28/2021	15.76	22.56	4/10/1979 8.99%	4/5/1993 8.33%	4/9/1990 22.14
6/25/2021	15.62	22.61	4/11/1979 8.99%	4/6/1993 8.33%	4/10/1990 22.13
6/24/2021	15.97	22.67	4/12/1979 8.99%	4/7/1993 8.33%	4/11/1990 22.07
6/23/2021	16.32	22.74	4/16/1979 9.00%	4/8/1993 8.32%	4/12/1990 22.04
6/22/2021	16.66	22.80	4/17/1979 9.00%	4/12/1993 8.32%	4/16/1990 22.02
6/21/2021	17.89	22.87	4/18/1979 9.00%	4/13/1993 8.32%	4/17/1990 22.00
6/18/2021	20.7	22.94	4/19/1979 9.00%	4/14/1993 8.31%	4/18/1990 22.01
6/17/2021	17.75	23.00	4/20/1979 9.00%	4/15/1993 8.31%	4/19/1990 22.01
6/16/2021	18.15	23.05	4/23/1979 9.00%	4/16/1993 8.31%	4/20/1990 22.03
6/15/2021	17.02	23.09	4/24/1979 9.00%	4/19/1993 8.30%	4/23/1990 22.06
6/14/2021	16.39	23.13	4/25/1979 9.01%	4/20/1993 8.30%	4/24/1990 22.05
6/11/2021	15.65	23.17	4/26/1979 9.01%	4/21/1993 8.29%	4/25/1990 22.04
6/10/2021	16.1	23.21	4/27/1979 9.01%	4/22/1993 8.29%	4/26/1990 22.02
6/9/2021	17.89	23.25	4/30/1979 9.01%	4/23/1993 8.29%	4/27/1990 22.02
6/8/2021	17.07	23.27	5/1/1979 9.01%	4/26/1993 8.29%	4/30/1990 21.99
6/7/2021	16.42	23.29	5/2/1979 9.02%	4/27/1993 8.28%	5/1/1990 21.95
6/4/2021	16.42	23.32	5/3/1979 9.02%	4/28/1993 8.28%	5/2/1990 21.92
6/3/2021	18.04	23.35	5/4/1979 9.02%	4/29/1993 8.28%	5/3/1990 21.87
6/2/2021	17.48	23.38	5/7/1979 9.03%	4/30/1993 8.28%	5/4/1990 21.82
6/1/2021	17.9	23.40	5/8/1979 9.03%	5/3/1993 8.28%	5/7/1990 21.77
5/31/2021	16.76	23.41	5/9/1979 9.03%	5/4/1993 8.27%	5/8/1990 21.73
5/28/2021	16.76	23.44	5/10/1979 9.03%	5/5/1993 8.27%	5/9/1990 21.70
5/27/2021	16.74	23.47	5/11/1979 9.04%	5/6/1993 8.27%	5/10/1990 21.66
5/26/2021	17.36	23.50	5/14/1979 9.04%	5/7/1993 8.27%	5/11/1990 21.64
5/25/2021	18.84	23.53	5/15/1979 9.04%	5/10/1993 8.27%	5/14/1990 21.63
5/24/2021	18.4	23.55	5/16/1979 9.04%	5/11/1993 8.26%	5/15/1990 21.60
5/21/2021	20.15	23.56	5/17/1979 9.04%	5/12/1993 8.26%	5/16/1990 21.56
5/20/2021	20.67	23.58	5/18/1979 9.05%	5/13/1993 8.26%	5/17/1990 21.52
5/19/2021	22.18	23.59	5/21/1979 9.05%	5/14/1993 8.26%	5/18/1990 21.47
5/18/2021	21.34	23.60	5/22/1979 9.05%	5/17/1993 8.26%	5/21/1990 21.42
5/17/2021	19.72	23.61	5/23/1979 9.05%	5/18/1993 8.26%	5/22/1990 21.39
5/14/2021	18.81	23.64	5/24/1979 9.05%	5/19/1993 8.26%	5/23/1990 21.35
5/13/2021	23.13	23.66	5/25/1979 9.05%	5/20/1993 8.26%	5/24/1990 21.31
5/12/2021	27.59	23.67	5/29/1979 9.05%	5/21/1993 8.26%	5/25/1990 21.27
5/11/2021	21.84	23.66	5/31/1979 9.05%	5/24/1993 8.26%	5/29/1990 21.25
5/10/2021	19.66	23.67	6/1/1979 9.05%	5/25/1993 8.26%	5/30/1990 21.21
5/7/2021	16.69	23.70	6/4/1979 9.05%	5/26/1993 8.26%	5/31/1990 21.17
5/6/2021	18.39	23.75	6/5/1979 9.05%	5/27/1993 8.26%	6/1/1990 21.14

VIX Index	PX_LAST	Lagged VIX	USGG30YR Index	MOODUBAA Index	VIX Index
5/5/2021	19.15	23.78	6/6/1979 9.05%	5/28/1993 8.26%	6/4/1990 21.11
5/4/2021	19.48	23.81	6/7/1979 9.05%	6/1/1993 8.26%	6/5/1990 21.09
5/3/2021	18.31	23.83	6/8/1979 9.05%	6/2/1993 8.26%	6/6/1990 21.06
4/30/2021	18.61	23.87	6/11/1979 9.05%	6/3/1993 8.26%	6/7/1990 21.02
4/29/2021	17.61	23.92	6/12/1979 9.04%	6/4/1993 8.26%	6/8/1990 20.99
4/28/2021	17.28	23.97	6/13/1979 9.04%	6/7/1993 8.25%	6/11/1990 20.95
4/27/2021	17.56	24.03	6/14/1979 9.04%	6/8/1993 8.25%	6/12/1990 20.91
4/26/2021	17.64	24.10	6/15/1979 9.04%	6/9/1993 8.25%	6/13/1990 20.88
4/23/2021	17.33	24.15	6/18/1979 9.04%	6/10/1993 8.25%	6/14/1990 20.85
4/22/2021	18.71	24.21	6/19/1979 9.04%	6/11/1993 8.25%	6/15/1990 20.80
4/21/2021	17.5	24.26	6/20/1979 9.04%	6/14/1993 8.25%	6/18/1990 20.78
4/20/2021	18.68	24.32	6/21/1979 9.04%	6/15/1993 8.25%	6/19/1990 20.73
4/19/2021	17.29	24.36	6/22/1979 9.04%	6/16/1993 8.24%	6/20/1990 20.68
4/16/2021	16.25	24.42	6/25/1979 9.03%	6/17/1993 8.24%	6/21/1990 20.63
4/15/2021	16.57	24.48	6/26/1979 9.03%	6/18/1993 8.24%	6/22/1990 20.62
4/14/2021	16.99	24.55	6/27/1979 9.03%	6/21/1993 8.24%	6/25/1990 20.59
4/13/2021	16.65	24.62	6/28/1979 9.03%	6/22/1993 8.24%	6/26/1990 20.56
4/12/2021	16.91	24.71	6/29/1979 9.03%	6/23/1993 8.24%	6/27/1990 20.52
4/9/2021	16.69	24.79	7/2/1979 9.03%	6/24/1993 8.23%	6/28/1990 20.49
4/8/2021	16.95	24.87	7/3/1979 9.02%	6/25/1993 8.23%	6/29/1990 20.45
4/7/2021	17.16	24.95	7/5/1979 9.02%	6/28/1993 8.23%	7/2/1990 20.42
4/6/2021	18.12	25.02	7/6/1979 9.02%	6/29/1993 8.23%	7/3/1990 20.38
4/5/2021	17.91	25.10	7/9/1979 9.02%	6/30/1993 8.22%	7/5/1990 20.36
4/2/2021	17.33	25.18	7/10/1979 9.02%	7/1/1993 8.22%	7/6/1990 20.33
4/1/2021	17.33	25.26	7/11/1979 9.02%	7/2/1993 8.22%	7/9/1990 20.30
3/31/2021	19.4	25.34	7/12/1979 9.02%	7/6/1993 8.22%	7/10/1990 20.27
3/30/2021	19.61	25.42	7/13/1979 9.02%	7/7/1993 8.22%	7/11/1990 20.25
3/29/2021	20.74	25.50	7/16/1979 9.02%	7/8/1993 8.21%	7/12/1990 20.22
3/26/2021	18.86	25.60	7/17/1979 9.02%	7/9/1993 8.21%	7/13/1990 20.20
3/25/2021	19.81	25.64	7/18/1979 9.02%	7/12/1993 8.21%	7/16/1990 20.17
3/24/2021	21.2	25.68	7/19/1979 9.02%	7/13/1993 8.21%	7/17/1990 20.15
3/23/2021	20.3	25.70	7/20/1979 9.02%	7/14/1993 8.21%	7/18/1990 20.14
3/22/2021	18.88	25.73	7/23/1979 9.01%	7/15/1993 8.20%	7/19/1990 20.13
3/19/2021	20.95	25.76	7/24/1979 9.01%	7/16/1993 8.20%	7/20/1990 20.10
3/18/2021	21.58	25.78	7/25/1979 9.01%	7/19/1993 8.20%	7/23/1990 20.12
3/17/2021	19.23	25.81	7/26/1979 9.01%	7/20/1993 8.20%	7/24/1990 20.13
3/16/2021	19.79	25.85	7/27/1979 9.01%	7/21/1993 8.20%	7/25/1990 20.13
3/15/2021	20.03	25.89	7/30/1979 9.01%	7/22/1993 8.19%	7/26/1990 20.13
3/12/2021	20.69	25.94	7/31/1979 9.01%	7/26/1993 8.19%	7/27/1990 20.14
3/11/2021	21.91	25.97	8/1/1979 9.01%	7/27/1993 8.19%	7/30/1990 20.15
3/10/2021	22.56	26.00	8/2/1979 9.01%	7/28/1993 8.19%	7/31/1990 20.15
3/9/2021	24.03	26.03	8/3/1979 9.01%	7/29/1993 8.19%	8/1/1990 20.16
3/8/2021	25.47	26.06	8/6/1979 9.01%	7/30/1993 8.19%	8/2/1990 20.17
3/5/2021	24.66	26.07	8/7/1979 9.01%	8/2/1993 8.18%	8/3/1990 20.22
3/4/2021	28.57	26.10	8/8/1979 9.01%	8/3/1993 8.18%	8/6/1990 20.33
3/3/2021	26.67	26.10	8/9/1979 9.01%	8/4/1993 8.18%	8/7/1990 20.41
3/2/2021	24.1	26.13	8/10/1979 9.01%	8/5/1993 8.18%	8/8/1990 20.46
3/1/2021	23.35	26.17	8/13/1979 9.01%	8/6/1993 8.17%	8/9/1990 20.49
2/26/2021	27.95	26.23	8/14/1979 9.01%	8/9/1993 8.17%	8/10/1990 20.52
2/25/2021	28.89	26.26	8/15/1979 9.01%	8/10/1993 8.17%	8/13/1990 20.55
2/24/2021	21.34	26.25	8/16/1979 9.01%	8/11/1993 8.16%	8/14/1990 20.58
2/23/2021	23.11	26.28	8/17/1979 9.01%	8/12/1993 8.16%	8/15/1990 20.59
2/22/2021	23.45	26.32	8/20/1979 9.01%	8/13/1993 8.16%	8/16/1990 20.64
2/19/2021	22.05	26.38	8/21/1979 9.01%	8/16/1993 8.15%	8/17/1990 20.68
2/18/2021	22.49	26.44	8/22/1979 9.01%	8/17/1993 8.15%	8/20/1990 20.71

VIX Index	PX_LAST	Lagged VIX	USGG30YR Index	MOODUBAA Index	VIX Index
2/17/2021	21.50	26.50	8/23/1979	9.01%	8/18/1993 8.15%
2/16/2021	21.46	26.58	8/24/1979	9.01%	8/19/1993 8.14%
2/12/2021	19.97	26.65	8/27/1979	9.01%	8/20/1993 8.14%
2/11/2021	21.25	26.70	8/28/1979	9.01%	8/23/1990 20.92
2/10/2021	21.99	26.76	8/29/1979	9.01%	8/24/1993 8.13%
2/9/2021	21.63	26.82	8/30/1979	9.01%	8/27/1990 21.05
2/8/2021	21.24	26.89	8/31/1979	9.01%	8/25/1993 8.13%
2/5/2021	20.87	26.99	9/4/1979	9.01%	8/26/1993 8.12%
2/4/2021	21.77	27.10	9/5/1979	9.01%	8/27/1993 8.12%
2/3/2021	22.91	27.22	9/6/1979	9.01%	8/30/1990 21.19
2/2/2021	25.56	27.32	9/7/1979	9.01%	8/31/1993 8.11%
2/1/2021	30.24	27.38	9/10/1979	9.01%	9/4/1990 21.29
1/29/2021	33.09	27.43	9/11/1979	9.01%	9/5/1990 21.33
1/28/2021	30.21	27.47	9/12/1979	9.02%	9/6/1990 21.38
1/27/2021	37.21	27.51	9/13/1979	9.02%	9/7/1993 8.10%
1/26/2021	23.02	27.53	9/14/1979	9.02%	9/8/1993 8.09%
1/25/2021	23.19	27.62	9/17/1979	9.02%	9/9/1993 8.08%
1/22/2021	21.91	27.72	9/18/1979	9.02%	9/10/1993 8.08%
1/21/2021	21.32	27.85	9/19/1979	9.02%	9/13/1990 21.59
1/20/2021	21.58	27.97	9/20/1979	9.02%	9/14/1993 8.07%
1/19/2021	23.24	28.09	9/21/1979	9.02%	9/17/1990 21.68
1/15/2021	24.34	28.23	9/24/1979	9.02%	9/18/1993 8.07%
1/14/2021	23.25	28.39	9/25/1979	9.02%	9/15/1993 8.07%
1/13/2021	22.21	28.55	9/26/1979	9.02%	9/16/1993 8.06%
1/12/2021	23.33	28.72	9/27/1979	9.02%	9/17/1993 8.06%
1/11/2021	24.08	28.93	9/28/1979	9.03%	9/20/1993 8.06%
1/8/2021	21.56	29.12	10/1/1979	9.03%	9/21/1993 8.05%
1/7/2021	22.37	29.33	10/2/1979	9.03%	9/22/1993 8.05%
1/6/2021	25.07	29.52	10/3/1979	9.03%	9/23/1993 8.04%
1/5/2021	25.34	29.71	10/4/1979	9.03%	9/26/1990 21.96
1/4/2021	26.97	29.91	10/5/1979	9.03%	9/24/1993 8.04%
12/31/2020	22.75	30.14	10/9/1979	9.04%	9/27/1990 21.99
12/30/2020	22.77	30.40	10/10/1979	9.04%	9/28/1993 8.04%
12/29/2020	23.08	30.67	10/11/1979	9.04%	9/27/1993 8.04%
12/28/2020	21.70	30.97	10/12/1979	9.05%	9/28/1993 8.03%
12/24/2020	21.53	31.15	10/15/1979	9.05%	9/29/1993 8.03%
12/23/2020	23.31	31.42	10/16/1979	9.05%	9/30/1993 8.03%
12/22/2020	24.23	31.57	10/17/1979	9.06%	10/3/1990 22.12
12/21/2020	25.16	31.69	10/18/1979	9.06%	10/4/1993 8.02%
12/18/2020	21.57	31.83	10/19/1979	9.07%	10/1/1993 8.02%
12/17/2020	21.93	31.93	10/22/1979	9.07%	10/4/1993 8.02%
12/16/2020	22.50	32.02	10/23/1979	9.08%	10/5/1993 8.02%
12/15/2020	22.89	32.07	10/24/1979	9.09%	10/8/1990 22.21
12/14/2020	24.72	32.14	10/25/1979	9.09%	10/6/1993 8.01%
12/11/2020	23.31	32.18	10/26/1979	9.10%	10/7/1993 8.01%
12/10/2020	22.52	32.27	10/29/1979	9.11%	10/8/1993 8.01%
12/9/2020	22.27	32.35	10/30/1979	9.11%	10/11/1990 22.36
12/8/2020	20.68	32.38	10/31/1979	9.12%	10/12/1993 8.00%
12/7/2020	21.30	32.41	11/1/1979	9.12%	10/17/1993 8.00%
12/4/2020	20.79	32.43	11/2/1979	9.13%	10/18/1993 7.99%
12/3/2020	21.28	32.41	11/5/1979	9.14%	10/12/1993 8.00%
12/2/2020	21.17	32.38	11/7/1979	9.15%	10/13/1993 7.99%
12/1/2020	20.77	32.35	11/8/1979	9.15%	10/14/1993 7.98%
11/30/2020	20.57	32.32	11/9/1979	9.16%	10/18/1993 7.97%
11/27/2020	20.84	32.29	11/13/1979	9.17%	10/15/1993 7.96%
11/25/2020	21.25	32.25	11/14/1979	9.18%	10/19/1993 7.96%
11/24/2020	21.64	32.22	11/15/1979	9.18%	10/20/1993 7.96%
11/23/2020	22.66	32.18	11/16/1979	9.19%	10/21/1993 7.95%
11/20/2020	23.70	32.15	11/19/1979	9.20%	10/22/1993 7.94%
11/19/2020	23.11	32.10	11/20/1979	9.21%	10/25/1993 7.94%
11/18/2020	23.84	32.06	11/21/1979	9.21%	10/26/1990 22.84
					10/26/1993 7.93%
					10/29/1990 22.87
					10/27/1993 7.92%
					10/30/1990 22.90
					10/28/1993 7.92%
					10/31/1990 22.93
					10/29/1993 7.91%
					11/1/1990 22.96
					11/1/1993 7.90%
					11/2/1990 23.00
					11/2/1993 7.90%
					11/5/1990 23.01
					11/3/1993 7.89%
					11/6/1990 23.04
					11/4/1993 7.89%
					11/7/1990 23.06
					11/5/1993 7.88%
					11/8/1990 23.09
					11/16/1993 7.88%
					11/9/1990 23.09
					11/10/1993 7.88%
					11/12/1990 23.09
					11/11/1993 7.87%
					11/13/1990 23.07
					11/12/1993 7.87%
					11/14/1990 23.06

VIX Index	PX_LAST	Lagged VIX	USGG30YR Index	MOODUBAA Index	VIX Index
11/17/2020	22.71	32.02	11/23/1979	9.22%	11/15/1993 7.86% 11/15/1990 23.05
11/16/2020	22.45	31.99	11/26/1979	9.23%	11/16/1993 7.86% 11/16/1990 23.04
11/13/2020	23.10	31.96	11/27/1979	9.23%	11/17/1993 7.86% 11/19/1990 23.02
11/12/2020	25.35	31.94	11/28/1979	9.24%	11/18/1993 7.85% 11/20/1990 23.00
11/11/2020	23.45	31.89	11/29/1979	9.24%	11/19/1993 7.85% 11/21/1990 22.98
11/10/2020	24.80	31.86	11/30/1979	9.25%	11/22/1993 7.85% 11/23/1990 22.97
11/9/2020	25.75	31.82	12/3/1979	9.26%	11/23/1993 7.84% 11/26/1990 22.96
11/6/2020	24.86	31.78	12/4/1979	9.26%	11/24/1993 7.84% 11/27/1990 22.95
11/5/2020	27.58	31.73	12/5/1979	9.27%	11/26/1993 7.84% 11/28/1990 22.95
11/4/2020	29.57	31.65	12/6/1979	9.27%	11/29/1993 7.83% 11/29/1990 22.96
11/3/2020	35.55	31.57	12/7/1979	9.28%	11/30/1993 7.83% 11/30/1990 22.97
11/2/2020	37.13	31.46	12/10/1979	9.28%	12/1/1993 7.83% 12/3/1990 22.98
10/30/2020	38.02	31.33	12/11/1979	9.29%	12/2/1993 7.82% 12/4/1990 22.97
10/29/2020	37.59	31.20	12/12/1979	9.29%	12/3/1993 7.82% 12/5/1990 22.96
10/28/2020	40.28	31.08	12/13/1979	9.30%	12/6/1993 7.82% 12/6/1990 22.96
10/27/2020	33.35	30.94	12/14/1979	9.30%	12/7/1993 7.82% 12/7/1990 22.95
10/26/2020	32.46	30.83	12/17/1979	9.31%	12/8/1993 7.81% 12/10/1990 22.95
10/23/2020	27.55	30.73	12/18/1979	9.31%	12/9/1993 7.81% 12/11/1990 22.96
10/22/2020	28.11	30.66	12/19/1979	9.32%	12/10/1993 7.81% 12/12/1990 22.96
10/21/2020	28.65	30.58	12/20/1979	9.32%	12/13/1993 7.81% 12/13/1990 22.96
10/20/2020	29.35	30.51	12/21/1979	9.33%	12/14/1993 7.80% 12/14/1990 22.97
10/19/2020	29.18	30.43	12/24/1979	9.34%	12/15/1993 7.80% 12/17/1990 22.99
10/16/2020	27.41	30.36	12/26/1979	9.34%	12/16/1993 7.80% 12/18/1990 23.00
10/15/2020	26.97	30.28	12/27/1979	9.35%	12/17/1993 7.80% 12/19/1990 23.02
10/14/2020	26.40	30.22	12/28/1979	9.35%	12/20/1993 7.80% 12/20/1990 23.04
10/13/2020	26.07	30.16	12/31/1979	9.36%	12/21/1993 7.80% 12/21/1990 23.05
10/12/2020	25.07	30.10	1/2/1980	9.36%	12/22/1993 7.80% 12/24/1990 23.07
10/9/2020	25.00	30.03	1/3/1980	9.37%	12/23/1993 7.79% 12/26/1990 23.09
10/8/2020	26.36	29.97	1/4/1980	9.38%	12/27/1993 7.79% 12/27/1990 23.11
10/7/2020	28.06	29.90	1/7/1980	9.38%	12/28/1993 7.79% 12/28/1990 23.14
10/6/2020	29.48	29.83	1/8/1980	9.39%	12/29/1993 7.79% 12/31/1990 23.19
10/5/2020	27.96	29.74	1/9/1980	9.40%	12/30/1993 7.79% 1/2/1991 23.23
10/2/2020	27.63	29.66	1/10/1980	9.40%	12/31/1993 7.79% 1/3/1991 23.27
10/1/2020	26.70	29.59	1/11/1980	9.41%	1/3/1994 7.78% 1/4/1991 23.31
9/30/2020	26.37	29.51	1/14/1980	9.42%	1/4/1994 7.78% 1/7/1991 23.34
9/29/2020	26.27	29.45	1/15/1980	9.42%	1/5/1994 7.78% 1/8/1991 23.39
9/28/2020	26.19	29.38	1/16/1980	9.43%	1/6/1994 7.78% 1/9/1991 23.46
9/25/2020	26.38	29.33	1/17/1980	9.44%	1/7/1994 7.78% 1/10/1991 23.51
9/24/2020	28.51	29.27	1/18/1980	9.45%	1/10/1994 7.78% 1/11/1991 23.57
9/23/2020	28.58	29.21	1/21/1980	9.45%	1/11/1994 7.77% 1/14/1991 23.66
9/22/2020	26.86	29.14	1/22/1980	9.46%	1/12/1994 7.77% 1/15/1991 23.74
9/21/2020	27.78	29.07	1/23/1980	9.47%	1/13/1994 7.77% 1/16/1991 23.80
9/18/2020	25.83	29.01	1/24/1980	9.48%	1/14/1994 7.76% 1/17/1991 23.83
9/17/2020	26.46	28.96	1/25/1980	9.49%	1/17/1994 7.76% 1/18/1991 23.85
9/16/2020	26.04	28.90	1/28/1980	9.50%	1/18/1994 7.76% 1/21/1991 23.86
9/15/2020	25.59	28.84	1/29/1980	9.51%	1/19/1994 7.76% 1/22/1991 23.88
9/14/2020	25.85	28.77	1/30/1980	9.52%	1/20/1994 7.75% 1/23/1991 23.89
9/11/2020	26.87	28.69	1/31/1980	9.53%	1/21/1994 7.75% 1/24/1991 23.89
9/10/2020	29.71	28.62	2/1/1980	9.54%	1/24/1994 7.75% 1/25/1991 23.92
9/9/2020	28.81	28.53	2/4/1980	9.55%	1/25/1994 7.74% 1/28/1991 23.93
9/8/2020	31.46	28.45	2/5/1980	9.57%	1/26/1994 7.74% 1/29/1991 23.94
9/4/2020	30.75	28.36	2/6/1980	9.58%	1/27/1994 7.74% 1/30/1991 23.95
9/3/2020	33.60	28.27	2/7/1980	9.59%	1/28/1994 7.74% 1/31/1991 23.94
9/2/2020	26.57	28.17	2/8/1980	9.61%	1/31/1994 7.74% 2/1/1991 23.93
9/1/2020	26.12	28.09	2/11/1980	9.62%	2/1/1994 7.73% 2/4/1991 23.93
8/31/2020	26.41	28.03	2/13/1980	9.63%	2/2/1994 7.73% 2/5/1991 23.91
8/28/2020	22.96	27.96	2/14/1980	9.65%	2/3/1994 7.73% 2/6/1991 23.92
8/27/2020	24.47	27.91	2/15/1980	9.66%	2/4/1994 7.73% 2/7/1991 23.93
8/26/2020	23.27	27.85	2/19/1980	9.68%	2/7/1994 7.73% 2/8/1991 23.95
8/25/2020	22.03	27.79	2/20/1980	9.69%	2/8/1994 7.72% 2/11/1991 23.95
8/24/2020	22.37	27.75	2/21/1980	9.71%	2/9/1994 7.72% 2/12/1991 23.96

VIX Index	PX_LAST	Lagged VIX	USGG30YR Index	MOODUBAA Index	VIX Index
8/21/2020	22.54	27.70	2/22/1980 9.73%	2/10/1994 7.72%	2/13/1991 23.97
8/20/2020	22.72	27.65	2/25/1980 9.75%	2/11/1994 7.72%	2/14/1991 23.98
8/19/2020	22.54	27.60	2/26/1980 9.76%	2/14/1994 7.72%	2/15/1991 23.99
8/18/2020	21.51	27.55	2/27/1980 9.78%	2/15/1994 7.71%	2/19/1991 24.01
8/17/2020	21.35	27.51	2/28/1980 9.80%	2/16/1994 7.71%	2/20/1991 24.03
8/14/2020	22.05	27.46	2/29/1980 9.81%	2/17/1994 7.71%	2/21/1991 24.04
8/13/2020	22.13	27.42	3/3/1980 9.83%	2/18/1994 7.71%	2/22/1991 24.05
8/12/2020	22.28	27.38	3/4/1980 9.84%	2/22/1994 7.71%	2/25/1991 24.07
8/11/2020	24.03	27.33	3/5/1980 9.86%	2/23/1994 7.71%	2/26/1991 24.08
8/10/2020	22.13	27.28	3/6/1980 9.88%	2/24/1994 7.71%	2/27/1991 24.08
8/7/2020	22.21	27.23	3/7/1980 9.89%	2/25/1994 7.71%	2/28/1991 24.09
8/6/2020	22.65	27.20	3/10/1980 9.91%	2/28/1994 7.71%	3/4/1991 24.11
8/5/2020	22.99	27.15	3/11/1980 9.92%	3/1/1994 7.70%	3/5/1991 24.12
8/4/2020	23.76	27.11	3/12/1980 9.94%	3/2/1994 7.70%	3/6/1991 24.14
8/3/2020	24.28	27.06	3/13/1980 9.95%	3/3/1994 7.70%	3/7/1991 24.16
7/31/2020	24.46	27.01	3/14/1980 9.97%	3/4/1994 7.70%	3/8/1991 24.18
7/30/2020	24.76	26.95	3/17/1980 9.98%	3/7/1994 7.70%	3/11/1991 24.19
7/29/2020	24.10	26.90	3/18/1980 10.00%	3/8/1994 7.70%	3/12/1991 24.20
7/28/2020	25.44	26.86	3/19/1980 10.01%	3/9/1994 7.70%	3/13/1991 24.19
7/27/2020	24.74	26.82	3/20/1980 10.03%	3/10/1994 7.70%	3/14/1991 24.17
7/24/2020	25.84	26.79	3/21/1980 10.05%	3/11/1994 7.70%	3/15/1991 24.16
7/23/2020	26.08	26.76	3/24/1980 10.06%	3/14/1994 7.70%	3/18/1991 24.15
7/22/2020	24.32	26.72	3/25/1980 10.08%	3/15/1994 7.70%	3/19/1991 24.15
7/21/2020	24.84	26.68	3/26/1980 10.10%	3/16/1994 7.70%	3/20/1991 24.14
7/20/2020	24.46	26.65	3/27/1980 10.12%	3/17/1994 7.69%	3/21/1991 24.13
7/17/2020	25.68	26.64	3/28/1980 10.13%	3/18/1994 7.69%	3/22/1991 24.12
7/16/2020	28.00	26.60	3/31/1980 10.15%	3/21/1994 7.69%	3/25/1991 24.12
7/15/2020	27.76	26.54	4/1/1980 10.17%	3/22/1994 7.69%	3/26/1991 24.12
7/14/2020	29.52	26.49	4/2/1980 10.19%	3/23/1994 7.69%	3/27/1991 24.12
7/13/2020	32.19	26.42	4/3/1980 10.20%	3/24/1994 7.69%	3/28/1991 24.12
7/10/2020	27.29	26.34	4/7/1980 10.22%	3/25/1994 7.69%	4/1/1991 24.12
7/9/2020	29.26	26.29	4/8/1980 10.23%	3/28/1994 7.69%	4/2/1991 24.12
7/8/2020	28.08	26.22	4/9/1980 10.25%	3/29/1994 7.70%	4/3/1991 24.13
7/7/2020	29.43	26.15	4/10/1980 10.26%	3/30/1994 7.70%	4/4/1991 24.13
7/6/2020	27.94	26.08	4/11/1980 10.27%	3/31/1994 7.70%	4/5/1991 24.14
7/2/2020	27.68	26.01	4/14/1980 10.29%	4/4/1994 7.70%	4/8/1991 24.15
7/1/2020	28.62	25.94	4/15/1980 10.30%	4/5/1994 7.70%	4/9/1991 24.18
6/30/2020	30.43	25.87	4/16/1980 10.31%	4/6/1994 7.71%	4/10/1991 24.18
6/29/2020	31.78	25.79	4/17/1980 10.32%	4/7/1994 7.71%	4/11/1991 24.18
6/26/2020	34.73	25.70	4/18/1980 10.33%	4/8/1994 7.71%	4/12/1991 24.19
6/25/2020	32.22	25.60	4/21/1980 10.34%	4/11/1994 7.71%	4/15/1991 24.19
6/24/2020	33.84	25.51	4/22/1980 10.35%	4/12/1994 7.71%	4/16/1991 24.19
6/23/2020	31.37	25.42	4/23/1980 10.36%	4/13/1994 7.72%	4/17/1991 24.19
6/22/2020	31.77	25.34	4/24/1980 10.38%	4/14/1994 7.72%	4/18/1991 24.19
6/19/2020	35.12	25.26	4/25/1980 10.39%	4/15/1994 7.72%	4/19/1991 24.19
6/18/2020	32.94	25.17	4/28/1980 10.40%	4/18/1994 7.73%	4/22/1991 24.19
6/17/2020	33.47	25.11	4/29/1980 10.41%	4/19/1994 7.73%	4/23/1991 24.19
6/16/2020	33.67	25.03	4/30/1980 10.42%	4/20/1994 7.73%	4/24/1991 24.19
6/15/2020	34.40	24.95	5/1/1980 10.43%	4/21/1994 7.73%	4/25/1991 24.19
6/12/2020	36.09	24.88	5/2/1980 10.43%	4/22/1994 7.74%	4/26/1991 24.19
6/11/2020	40.79	24.80	5/5/1980 10.44%	4/25/1994 7.74%	4/29/1991 24.20
6/10/2020	27.57	24.69	5/6/1980 10.45%	4/26/1994 7.74%	4/30/1991 24.21
6/9/2020	27.57	24.65	5/7/1980 10.45%	4/28/1994 7.74%	5/1/1991 24.21
6/8/2020	25.81	24.60	5/8/1980 10.46%	4/29/1994 7.75%	5/2/1991 24.22
6/5/2020	24.52	24.55	5/9/1980 10.47%	5/2/1994 7.75%	5/3/1991 24.21
6/4/2020	25.81	24.51	5/12/1980 10.47%	5/3/1994 7.75%	5/6/1991 24.20
6/3/2020	25.66	24.47	5/13/1980 10.48%	5/4/1994 7.76%	5/7/1991 24.21
6/2/2020	26.84	24.43	5/14/1980 10.49%	5/5/1994 7.76%	5/8/1991 24.18
6/1/2020	28.23	24.41	5/15/1980 10.49%	5/6/1994 7.76%	5/9/1991 24.16
5/29/2020	27.51	24.37	5/16/1980 10.50%	5/9/1994 7.77%	5/10/1991 24.15
5/28/2020	28.59	24.32	5/19/1980 10.51%	5/10/1994 7.77%	5/13/1991 24.13

VIX Index	PX_LAST	Lagged VIX	USGG30YR Index	MOODUBAA Index	VIX Index
5/27/2020	27.62	24.29	5/20/1980 10.52%	5/11/1994 7.77%	5/14/1991 24.12
5/26/2020	28.01	24.24	5/21/1980 10.52%	5/12/1994 7.78%	5/15/1991 24.11
5/22/2020	28.16	24.18	5/22/1980 10.53%	5/13/1994 7.78%	5/16/1991 24.09
5/21/2020	29.53	24.14	5/23/1980 10.54%	5/16/1994 7.78%	5/17/1991 24.06
5/20/2020	27.99	24.09	5/27/1980 10.54%	5/17/1994 7.79%	5/20/1991 24.04
5/19/2020	30.53	24.08	5/28/1980 10.55%	5/18/1994 7.79%	5/21/1991 23.98
5/18/2020	29.30	24.01	5/29/1980 10.56%	5/19/1994 7.79%	5/22/1991 23.88
5/15/2020	31.89	23.95	5/30/1980 10.56%	5/20/1994 7.80%	5/23/1991 23.80
5/14/2020	32.61	23.88	6/2/1980 10.57%	5/23/1994 7.80%	5/24/1991 23.73
5/13/2020	35.28	23.78	6/3/1980 10.58%	5/24/1994 7.81%	5/28/1991 23.69
5/12/2020	33.04	23.67	6/4/1980 10.58%	5/25/1994 7.81%	5/29/1991 23.64
5/11/2020	27.57	23.57	6/5/1980 10.59%	5/26/1994 7.81%	5/30/1991 23.59
5/8/2020	27.98	23.49	6/6/1980 10.59%	5/27/1994 7.82%	5/31/1991 23.55
5/7/2020	31.44	23.41	6/9/1980 10.60%	5/31/1994 7.82%	6/3/1991 23.52
5/6/2020	34.12	23.32	6/10/1980 10.60%	6/1/1994 7.83%	6/4/1991 23.46
5/5/2020	33.61	23.22	6/11/1980 10.61%	6/2/1994 7.83%	6/5/1991 23.41
5/4/2020	35.97	23.12	6/12/1980 10.61%	6/3/1994 7.84%	6/6/1991 23.36
5/1/2020	37.19	23.01	6/13/1980 10.61%	6/6/1994 7.84%	6/7/1991 23.30
4/30/2020	34.15	22.89	6/16/1980 10.61%	6/7/1994 7.85%	6/10/1991 23.24
4/29/2020	31.23	22.78	6/17/1980 10.62%	6/8/1994 7.85%	6/11/1991 23.14
4/28/2020	33.57	22.69	6/18/1980 10.62%	6/9/1994 7.86%	6/12/1991 23.06
4/27/2020	33.29	22.59	6/19/1980 10.62%	6/10/1994 7.86%	6/13/1991 23.00
4/24/2020	35.93	22.48	6/20/1980 10.62%	6/13/1994 7.87%	6/14/1991 22.93
4/23/2020	41.38	22.37	6/23/1980 10.63%	6/14/1994 7.88%	6/17/1991 22.87
4/22/2020	41.98	22.23	6/24/1980 10.63%	6/15/1994 7.88%	6/18/1991 22.80
4/21/2020	45.41	22.09	6/25/1980 10.63%	6/16/1994 7.89%	6/19/1991 22.74
4/20/2020	43.83	21.93	6/26/1980 10.64%	6/17/1994 7.89%	6/20/1991 22.68
4/17/2020	38.15	21.78	6/27/1980 10.64%	6/20/1994 7.90%	6/21/1991 22.62
4/16/2020	40.11	21.65	6/30/1980 10.65%	6/21/1994 7.91%	6/24/1991 22.56
4/15/2020	40.84	21.52	7/1/1980 10.65%	6/22/1994 7.92%	6/25/1991 22.50
4/14/2020	37.76	21.39	7/2/1980 10.66%	6/23/1994 7.92%	6/26/1991 22.44
4/13/2020	41.17	21.28	7/3/1980 10.66%	6/24/1994 7.93%	6/27/1991 22.39
4/9/2020	41.67	21.16	7/7/1980 10.66%	6/27/1994 7.94%	6/28/1991 22.35
4/8/2020	43.35	21.03	7/8/1980 10.67%	6/28/1994 7.94%	7/1/1991 22.30
4/7/2020	46.70	20.89	7/9/1980 10.67%	6/29/1994 7.95%	7/2/1991 22.23
4/6/2020	45.24	20.73	7/10/1980 10.68%	6/30/1994 7.96%	7/3/1991 22.18
4/3/2020	46.80	20.58	7/11/1980 10.68%	7/1/1994 7.97%	7/5/1991 22.13
4/2/2020	50.91	20.42	7/14/1980 10.69%	7/5/1994 7.97%	7/8/1991 22.09
4/1/2020	57.06	20.24	7/15/1980 10.70%	7/6/1994 7.98%	7/9/1991 22.05
3/31/2020	53.54	20.03	7/16/1980 10.70%	7/7/1994 7.99%	7/10/1991 21.99
3/30/2020	57.08	19.84	7/17/1980 10.71%	7/8/1994 8.00%	7/11/1991 21.93
3/27/2020	65.54	19.63	7/18/1980 10.71%	7/11/1994 8.00%	7/12/1991 21.87
3/26/2020	61.00	19.38	7/21/1980 10.71%	7/12/1994 8.01%	7/15/1991 21.82
3/25/2020	63.95	19.16	7/22/1980 10.72%	7/13/1994 8.02%	7/16/1991 21.77
3/24/2020	61.67	18.92	7/23/1980 10.72%	7/14/1994 8.03%	7/17/1991 21.71
3/23/2020	61.59	18.69	7/24/1980 10.73%	7/15/1994 8.03%	7/18/1991 21.65
3/20/2020	66.04	18.46	7/25/1980 10.73%	7/18/1994 8.04%	7/19/1991 21.59
3/19/2020	72.00	18.21	7/28/1980 10.74%	7/19/1994 8.05%	7/22/1991 21.53
3/18/2020	76.45	17.94	7/29/1980 10.74%	7/20/1994 8.05%	7/23/1991 21.48
3/17/2020	75.91	17.65	7/30/1980 10.75%	7/21/1994 8.06%	7/24/1991 21.42
3/16/2020	82.69	17.37	7/31/1980 10.75%	7/22/1994 8.07%	7/25/1991 21.36
3/13/2020	57.83	17.04	8/1/1980 10.76%	7/25/1994 8.07%	7/26/1991 21.28
3/12/2020	75.47	16.84	8/4/1980 10.76%	7/26/1994 8.08%	7/29/1991 21.20
3/11/2020	53.90	16.55	8/5/1980 10.76%	7/27/1994 8.09%	7/30/1991 21.11
3/10/2020	47.30	16.36	8/6/1980 10.77%	7/28/1994 8.10%	7/31/1991 21.03
3/9/2020	54.46	16.21	8/7/1980 10.77%	7/29/1994 8.10%	8/1/1991 20.95
3/6/2020	41.94	16.01	8/8/1980 10.78%	8/1/1994 8.11%	8/2/1991 20.87
3/5/2020	39.62	15.87	8/11/1980 10.78%	8/2/1994 8.12%	8/5/1991 20.79
3/4/2020	31.99	15.76	8/12/1980 10.78%	8/3/1994 8.12%	8/6/1991 20.72
3/3/2020	36.82	15.68	8/13/1980 10.79%	8/4/1994 8.13%	8/7/1991 20.66
3/2/2020	33.42	15.57	8/14/1980 10.79%	8/5/1994 8.14%	8/8/1991 20.60

VIX Index	PX_LAST	Lagged VIX	USGG30YR Index	MOODUBAA Index	VIX Index
2/28/2020	40.11	15.48	8/15/1980 10.79%	8/8/1994 8.15%	8/9/1991 20.54
2/27/2020	39.16	15.37	8/18/1980 10.80%	8/9/1994 8.16%	8/12/1991 20.48
2/26/2020	27.56	15.28	8/19/1980 10.80%	8/10/1994 8.16%	8/13/1991 20.40
2/25/2020	27.85	15.22	8/20/1980 10.81%	8/11/1994 8.17%	8/14/1991 20.33
2/24/2020	25.03	15.18	8/21/1980 10.81%	8/12/1994 8.18%	8/15/1991 20.24
2/21/2020	17.08	15.15	8/22/1980 10.82%	8/15/1994 8.19%	8/16/1991 20.17
2/20/2020	15.56	15.16	8/25/1980 10.82%	8/16/1994 8.19%	8/19/1991 20.13
2/19/2020	14.38	15.16	8/26/1980 10.82%	8/17/1994 8.20%	8/20/1991 20.07
2/18/2020	14.83	15.15	8/27/1980 10.83%	8/18/1994 8.21%	8/21/1991 20.00
2/14/2020	13.68	15.15	8/28/1980 10.83%	8/19/1994 8.21%	8/22/1991 19.92
2/13/2020	14.15	15.16	8/29/1980 10.84%	8/22/1994 8.22%	8/23/1991 19.85
2/12/2020	13.74	15.15	9/2/1980 10.84%	8/23/1994 8.22%	8/26/1991 19.77
2/11/2020	15.18	15.15	9/3/1980 10.84%	8/24/1994 8.23%	8/27/1991 19.69
2/10/2020	15.04	15.14	9/4/1980 10.85%	8/25/1994 8.24%	8/28/1991 19.63
2/7/2020	15.47	15.13	9/5/1980 10.85%	8/26/1994 8.24%	8/29/1991 19.58
2/6/2020	14.96	15.12	9/8/1980 10.85%	8/29/1994 8.25%	8/30/1991 19.53
2/5/2020	15.15	15.10	9/9/1980 10.86%	8/30/1994 8.25%	9/3/1991 19.50
2/4/2020	16.05	15.09	9/10/1980 10.86%	8/31/1994 8.26%	9/4/1991 19.47
2/3/2020	17.97	15.07	9/11/1980 10.87%	9/1/1994 8.26%	9/5/1991 19.45
1/31/2020	18.84	15.04	9/12/1980 10.87%	9/2/1994 8.27%	9/6/1991 19.43
1/30/2020	15.49	15.01	9/15/1980 10.88%	9/6/1994 8.27%	9/9/1991 19.42
1/29/2020	16.39	14.99	9/16/1980 10.89%	9/7/1994 8.28%	9/10/1991 19.40
1/28/2020	16.28	14.97	9/17/1980 10.89%	9/8/1994 8.28%	9/11/1991 19.39
1/27/2020	18.23	14.96	9/18/1980 10.90%	9/12/1994 8.29%	9/12/1991 19.35
1/24/2020	14.56	14.93	9/19/1980 10.90%	9/13/1994 8.30%	9/13/1991 19.33
1/23/2020	12.98	14.93	9/22/1980 10.91%	9/14/1994 8.30%	9/16/1991 19.30
1/22/2020	12.91	14.93	9/23/1980 10.92%	9/15/1994 8.31%	9/17/1991 19.27
1/21/2020	12.85	14.93	9/24/1980 10.93%	9/16/1994 8.31%	9/18/1991 19.25
1/17/2020	12.10	14.93	9/25/1980 10.94%	9/20/1994 8.32%	9/19/1991 19.23
1/16/2020	12.32	14.94	9/26/1980 10.94%	9/21/1994 8.33%	9/20/1991 19.20
1/15/2020	12.42	14.95	9/29/1980 10.95%	9/22/1994 8.33%	9/23/1991 19.18
1/14/2020	12.39	14.95	9/30/1980 10.96%	9/23/1994 8.34%	9/24/1991 19.15
1/13/2020	12.32	14.96	10/1/1980 10.97%	9/26/1994 8.35%	9/25/1991 19.11
1/10/2020	12.56	14.97	10/2/1980 10.97%	9/27/1994 8.35%	9/26/1991 19.07
1/9/2020	12.54	14.98	10/3/1980 10.98%	9/28/1994 8.36%	9/27/1991 19.03
1/8/2020	13.45	14.99	10/6/1980 10.99%	9/29/1994 8.37%	9/30/1991 19.01
1/7/2020	13.79	15.01	10/7/1980 10.99%	9/30/1994 8.38%	10/1/1991 18.96
1/6/2020	13.85	15.02	10/8/1980 11.00%	10/3/1994 8.38%	10/2/1991 18.92
1/3/2020	14.02	15.02	10/9/1980 11.00%	10/4/1994 8.39%	10/3/1991 18.89
1/2/2020	12.47	15.02	10/10/1980 11.01%	10/5/1994 8.40%	10/4/1991 18.85
12/31/2019	13.78	15.02	10/14/1980 11.01%	10/6/1994 8.41%	10/7/1991 18.83
12/30/2019	14.82	15.02	10/15/1980 11.02%	10/7/1994 8.41%	10/8/1991 18.80
12/27/2019	13.43	15.01	10/16/1980 11.02%	10/10/1994 8.42%	10/9/1991 18.78
12/26/2019	12.65	15.01	10/17/1980 11.03%	10/11/1994 8.43%	10/10/1991 18.75
12/24/2019	12.67	15.02	10/20/1980 11.04%	10/12/1994 8.44%	10/11/1991 18.71
12/23/2019	12.61	15.02	10/21/1980 11.04%	10/13/1994 8.44%	10/14/1991 18.67
12/20/2019	12.51	15.03	10/22/1980 11.05%	10/14/1994 8.45%	10/15/1991 18.63
12/19/2019	12.50	15.05	10/23/1980 11.06%	10/17/1994 8.46%	10/16/1991 18.57
12/18/2019	12.58	15.07	10/24/1980 11.06%	10/18/1994 8.46%	10/17/1991 18.52
12/17/2019	12.29	15.08	10/27/1980 11.07%	10/19/1994 8.47%	10/18/1991 18.46
12/16/2019	12.14	15.10	10/28/1980 11.08%	10/20/1994 8.48%	10/21/1991 18.41
12/13/2019	12.63	15.11	10/29/1980 11.09%	10/21/1994 8.49%	10/22/1991 18.35
12/12/2019	13.94	15.11	10/30/1980 11.10%	10/24/1994 8.49%	10/23/1991 18.27
12/11/2019	14.99	15.12	10/31/1980 11.11%	10/25/1994 8.50%	10/24/1991 18.19
12/10/2019	15.68	15.12	11/3/1980 11.12%	10/26/1994 8.51%	10/25/1991 18.11
12/9/2019	15.86	15.11	11/5/1980 11.12%	10/27/1994 8.52%	10/28/1991 18.02
12/6/2019	13.62	15.11	11/6/1980 11.13%	10/28/1994 8.53%	10/29/1991 17.92
12/5/2019	14.52	15.11	11/7/1980 11.14%	10/31/1994 8.53%	10/30/1991 17.82
12/4/2019	14.80	15.11	11/10/1980 11.15%	11/1/1994 8.54%	10/31/1991 17.73
12/3/2019	15.96	15.10	11/12/1980 11.16%	11/2/1994 8.55%	11/1/1991 17.67
12/2/2019	14.91	15.10	11/13/1980 11.17%	11/3/1994 8.56%	11/4/1991 17.62

VIX Index	PX_LAST	Lagged VIX	USGG30YR Index	MOODUBAA Index	VIX Index
11/29/2019	12.62	15.10	11/14/1980 11.17%	11/4/1994 8.57%	11/5/1991 17.58
11/27/2019	11.75	15.12	11/17/1980 11.18%	11/7/1994 8.58%	11/6/1991 17.54
11/26/2019	11.54	15.14	11/18/1980 11.19%	11/8/1994 8.59%	11/7/1991 17.50
11/25/2019	11.87	15.16	11/19/1980 11.19%	11/9/1994 8.60%	11/8/1991 17.46
11/22/2019	12.34	15.18	11/20/1980 11.20%	11/10/1994 8.60%	11/11/1991 17.43
11/21/2019	13.13	15.19	11/21/1980 11.20%	11/14/1994 8.61%	11/12/1991 17.38
11/20/2019	12.78	15.21	11/24/1980 11.21%	11/15/1994 8.62%	11/13/1991 17.34
11/19/2019	12.86	15.22	11/25/1980 11.21%	11/16/1994 8.63%	11/14/1991 17.30
11/18/2019	12.46	15.24	11/26/1980 11.21%	11/17/1994 8.64%	11/15/1991 17.30
11/15/2019	12.05	15.25	11/28/1980 11.21%	11/18/1994 8.65%	11/18/1991 17.29
11/14/2019	13.05	15.27	12/1/1980 11.22%	11/21/1994 8.66%	11/19/1991 17.28
11/13/2019	13.00	15.29	12/2/1980 11.22%	11/22/1994 8.67%	11/20/1991 17.27
11/12/2019	12.68	15.31	12/3/1980 11.22%	11/23/1994 8.67%	11/21/1991 17.26
11/11/2019	12.69	15.35	12/4/1980 11.22%	11/25/1994 8.68%	11/22/1991 17.24
11/8/2019	12.07	15.38	12/5/1980 11.22%	11/28/1994 8.69%	11/25/1991 17.24
11/7/2019	12.73	15.40	12/8/1980 11.22%	11/29/1994 8.70%	11/26/1991 17.22
11/6/2019	12.62	15.43	12/9/1980 11.22%	11/30/1994 8.71%	11/27/1991 17.21
11/5/2019	13.10	15.47	12/10/1980 11.22%	12/1/1994 8.71%	11/29/1991 17.21
11/4/2019	12.83	15.51	12/11/1980 11.23%	12/2/1994 8.72%	12/2/1991 17.20
11/1/2019	12.30	15.53	12/12/1980 11.23%	12/5/1994 8.73%	12/3/1991 17.20
10/31/2019	13.22	15.56	12/15/1980 11.23%	12/6/1994 8.74%	12/4/1991 17.20
10/30/2019	12.33	15.59	12/16/1980 11.23%	12/7/1994 8.74%	12/5/1991 17.19
10/29/2019	13.20	15.62	12/17/1980 11.23%	12/8/1994 8.75%	12/6/1991 17.18
10/28/2019	13.11	15.65	12/18/1980 11.23%	12/9/1994 8.76%	12/9/1991 17.18
10/25/2019	12.65	15.68	12/19/1980 11.23%	12/12/1994 8.76%	12/10/1991 17.16
10/24/2019	13.71	15.71	12/22/1980 11.23%	12/13/1994 8.77%	12/11/1991 17.16
10/23/2019	14.01	15.74	12/23/1980 11.23%	12/14/1994 8.77%	12/12/1991 17.15
10/22/2019	14.46	15.77	12/24/1980 11.22%	12/15/1994 8.78%	12/13/1991 17.13
10/21/2019	14.00	15.81	12/26/1980 11.22%	12/16/1994 8.79%	12/16/1991 17.12
10/18/2019	14.25	15.85	12/29/1980 11.22%	12/19/1994 8.79%	12/17/1991 17.11
10/17/2019	13.79	15.90	12/30/1980 11.22%	12/20/1994 8.80%	12/18/1991 17.09
10/16/2019	13.68	15.95	12/31/1980 11.22%	12/21/1994 8.80%	12/19/1991 17.08
10/15/2019	13.54	16.01	1/2/1981 11.22%	12/22/1994 8.81%	12/20/1991 17.06
10/14/2019	14.57	16.08	1/5/1981 11.21%	12/23/1994 8.81%	12/23/1991 17.04
10/11/2019	15.58	16.16	1/6/1981 11.21%	12/27/1994 8.82%	12/24/1991 17.02
10/10/2019	17.57	16.23	1/7/1981 11.21%	12/28/1994 8.82%	12/26/1991 17.02
10/9/2019	18.64	16.32	1/8/1981 11.21%	12/29/1994 8.83%	12/27/1991 17.02
10/8/2019	20.28	16.38	1/9/1981 11.21%	12/30/1994 8.84%	12/30/1991 17.04
10/7/2019	17.86	16.42	1/12/1981 11.21%	1/3/1995 8.84%	12/31/1991 17.06
10/4/2019	17.04	16.46	1/13/1981 11.20%	1/4/1995 8.85%	1/2/1992 17.07
10/3/2019	19.12	16.50	1/14/1981 11.20%	1/5/1995 8.85%	1/3/1992 17.08
10/2/2019	20.56	16.53	1/15/1981 11.20%	1/6/1995 8.86%	1/6/1992 17.09
10/1/2019	18.56	16.54	1/16/1981 11.20%	1/9/1995 8.86%	1/7/1992 17.11
9/30/2019	16.24	16.55	1/19/1981 11.20%	1/10/1995 8.87%	1/8/1992 17.12
9/27/2019	17.22	16.57	1/20/1981 11.20%	1/11/1995 8.87%	1/9/1992 17.13
9/26/2019	16.07	16.60	1/21/1981 11.20%	1/12/1995 8.88%	1/10/1992 17.14
9/25/2019	15.96	16.63	1/22/1981 11.20%	1/13/1995 8.88%	1/13/1992 17.15
9/24/2019	17.05	16.66	1/23/1981 11.20%	1/16/1995 8.89%	1/14/1992 17.14
9/23/2019	14.91	16.69	1/26/1981 11.20%	1/17/1995 8.89%	1/15/1992 17.14
9/20/2019	15.32	16.71	1/27/1981 11.21%	1/18/1995 8.90%	1/16/1992 17.14
9/19/2019	14.05	16.72	1/28/1981 11.21%	1/19/1995 8.90%	1/17/1992 17.14
9/18/2019	13.95	16.74	1/29/1981 11.21%	1/20/1995 8.91%	1/20/1992 17.13
9/17/2019	14.44	16.76	1/30/1981 11.22%	1/23/1995 8.91%	1/21/1992 17.13
9/16/2019	14.67	16.78	2/2/1981 11.22%	1/24/1995 8.91%	1/22/1992 17.12
9/13/2019	13.74	16.81	2/3/1981 11.23%	1/25/1995 8.92%	1/23/1992 17.10
9/12/2019	14.22	16.83	2/4/1981 11.24%	1/26/1995 8.92%	1/24/1992 17.09
9/11/2019	14.61	16.87	2/5/1981 11.25%	1/27/1995 8.92%	1/27/1992 17.08
9/10/2019	15.20	16.90	2/6/1981 11.25%	1/30/1995 8.93%	1/28/1992 17.09
9/9/2019	15.27	16.94	2/9/1981 11.26%	1/31/1995 8.93%	1/29/1992 17.10
9/6/2019	15.00	16.96	2/10/1981 11.27%	2/1/1995 8.93%	1/30/1992 17.11
9/5/2019	16.27	16.98	2/11/1981 11.28%	2/2/1995 8.93%	1/31/1992 17.12

VIX Index	PX_LAST	Lagged VIX	USGG30YR Index	MOODUBAA Index	VIX Index
9/4/2019	17.33	16.99	2/13/1981 11.29%	2/3/1995 8.94%	2/3/1992 17.13
9/3/2019	19.66	17.01	2/17/1981 11.30%	2/6/1995 8.94%	2/4/1992 17.13
8/30/2019	18.98	17.02	2/18/1981 11.31%	2/7/1995 8.94%	2/5/1992 17.14
8/29/2019	17.88	17.02	2/19/1981 11.32%	2/8/1995 8.94%	2/6/1992 17.15
8/28/2019	19.35	17.02	2/20/1981 11.33%	2/9/1995 8.94%	2/7/1992 17.16
8/27/2019	20.31	17.01	2/23/1981 11.34%	2/10/1995 8.95%	2/10/1992 17.16
8/26/2019	19.32	16.99	2/24/1981 11.36%	2/13/1995 8.95%	2/11/1992 17.16
8/23/2019	19.87	16.99	2/25/1981 11.37%	2/14/1995 8.95%	2/12/1992 17.16
8/22/2019	16.68	16.99	2/26/1981 11.38%	2/15/1995 8.96%	2/13/1992 17.15
8/21/2019	15.80	17.01	2/27/1981 11.40%	2/16/1995 8.96%	2/14/1992 17.15
8/20/2019	17.50	17.02	3/2/1981 11.41%	2/17/1995 8.96%	2/18/1992 17.16
8/19/2019	16.88	17.04	3/3/1981 11.42%	2/21/1995 8.96%	2/19/1992 17.15
8/16/2019	18.47	17.07	3/4/1981 11.44%	2/22/1995 8.96%	2/20/1992 17.15
8/15/2019	21.18	17.10	3/5/1981 11.45%	2/23/1995 8.97%	2/21/1992 17.15
8/14/2019	22.10	17.12	3/6/1981 11.46%	2/24/1995 8.97%	2/24/1992 17.15
8/13/2019	17.52	17.13	3/9/1981 11.47%	2/27/1995 8.97%	2/25/1992 17.14
8/12/2019	21.09	17.17	3/10/1981 11.48%	2/28/1995 8.97%	2/26/1992 17.13
8/9/2019	17.97	17.17	3/11/1981 11.49%	3/1/1995 8.97%	2/27/1992 17.13
8/8/2019	16.91	17.18	3/12/1981 11.50%	3/2/1995 8.97%	2/28/1992 17.12
8/7/2019	19.49	17.19	3/13/1981 11.52%	3/3/1995 8.97%	3/2/1992 17.12
8/6/2019	20.17	17.19	3/16/1981 11.53%	3/6/1995 8.97%	3/3/1992 17.12
8/5/2019	24.59	17.18	3/17/1981 11.54%	3/7/1995 8.97%	3/4/1992 17.12
8/2/2019	17.61	17.14	3/18/1981 11.55%	3/8/1995 8.98%	3/5/1992 17.14
8/1/2019	17.87	17.16	3/19/1981 11.56%	3/9/1995 8.98%	3/6/1992 17.15
7/31/2019	16.12	17.18	3/20/1981 11.57%	3/10/1995 8.98%	3/9/1992 17.17
7/30/2019	13.94	17.22	3/23/1981 11.58%	3/13/1995 8.98%	3/10/1992 17.19
7/29/2019	12.83	17.27	3/24/1981 11.59%	3/14/1995 8.98%	3/11/1992 17.21
7/26/2019	12.16	17.29	3/25/1981 11.60%	3/15/1995 8.98%	3/12/1992 17.23
7/25/2019	12.74	17.30	3/26/1981 11.62%	3/16/1995 8.98%	3/13/1992 17.24
7/24/2019	12.07	17.31	3/27/1981 11.63%	3/17/1995 8.98%	3/16/1992 17.25
7/23/2019	12.61	17.32	3/30/1981 11.65%	3/20/1995 8.98%	3/17/1992 17.25
7/22/2019	13.53	17.32	3/31/1981 11.66%	3/21/1995 8.98%	3/18/1992 17.25
7/19/2019	14.45	17.31	4/1/1981 11.68%	3/22/1995 8.98%	3/19/1992 17.26
7/18/2019	13.53	17.30	4/2/1981 11.69%	3/23/1995 8.98%	3/20/1992 17.25
7/17/2019	13.97	17.29	4/3/1981 11.71%	3/24/1995 8.99%	3/23/1992 17.25
7/16/2019	12.86	17.28	4/6/1981 11.73%	3/27/1995 8.99%	3/24/1992 17.25
7/15/2019	12.68	17.28	4/7/1981 11.75%	3/28/1995 8.99%	3/25/1992 17.24
7/12/2019	12.39	17.28	4/8/1981 11.76%	3/29/1995 8.99%	3/26/1992 17.23
7/11/2019	12.93	17.28	4/9/1981 11.78%	3/30/1995 8.99%	3/27/1992 17.23
7/10/2019	13.03	17.28	4/10/1981 11.80%	3/31/1995 8.99%	3/30/1992 17.23
7/9/2019	14.09	17.27	4/13/1981 11.82%	4/3/1995 8.99%	3/31/1992 17.23
7/8/2019	13.96	17.26	4/14/1981 11.83%	4/4/1995 8.99%	4/1/1992 17.23
7/5/2019	13.28	17.25	4/15/1981 11.85%	4/5/1995 8.99%	4/2/1992 17.23
7/3/2019	12.57	17.25	4/16/1981 11.87%	4/6/1995 8.99%	4/3/1992 17.23
7/2/2019	12.93	17.25	4/20/1981 11.89%	4/7/1995 8.99%	4/6/1992 17.23
7/1/2019	14.06	17.25	4/21/1981 11.90%	4/10/1995 8.99%	4/7/1992 17.24
6/28/2019	15.08	17.24	4/22/1981 11.92%	4/11/1995 8.99%	4/8/1992 17.25
6/27/2019	15.82	17.24	4/23/1981 11.93%	4/12/1995 8.99%	4/9/1992 17.25
6/26/2019	16.21	17.23	4/24/1981 11.95%	4/13/1995 8.99%	4/10/1992 17.24
6/25/2019	16.28	17.22	4/27/1981 11.97%	4/17/1995 8.99%	4/13/1992 17.23
6/24/2019	15.26	17.21	4/28/1981 11.98%	4/18/1995 8.99%	4/14/1992 17.22
6/21/2019	15.40	17.21	4/29/1981 12.00%	4/19/1995 8.99%	4/15/1992 17.20
6/20/2019	14.75	17.19	4/30/1981 12.02%	4/20/1995 8.99%	4/16/1992 17.18
6/19/2019	14.33	17.18	5/1/1981 12.03%	4/21/1995 8.99%	4/20/1992 17.17
6/18/2019	15.15	17.18	5/4/1981 12.05%	4/24/1995 8.99%	4/21/1992 17.15
6/17/2019	15.35	17.17	5/5/1981 12.07%	4/25/1995 8.99%	4/22/1992 17.13
6/14/2019	15.28	17.15	5/6/1981 12.09%	4/26/1995 8.98%	4/23/1992 17.11
6/13/2019	15.82	17.14	5/7/1981 12.11%	4/27/1995 8.98%	4/24/1992 17.11
6/12/2019	15.91	17.12	5/8/1981 12.13%	4/28/1995 8.98%	4/27/1992 17.10
6/11/2019	15.99	17.10	5/11/1981 12.15%	5/1/1995 8.98%	4/28/1992 17.09
6/10/2019	15.94	17.08	5/12/1981 12.16%	5/2/1995 8.98%	4/29/1992 17.08

VIX Index	PX_LAST	Lagged VIX	USGG30YR Index	MOODUBAA Index	VIX Index	
6/7/2019	16.30	17.07	5/13/1981 12.18%	5/3/1995 8.98%	4/30/1992	17.07
6/6/2019	15.93	17.05	5/14/1981 12.20%	5/4/1995 8.98%	5/1/1992	17.08
6/5/2019	16.09	17.03	5/15/1981 12.22%	5/5/1995 8.98%	5/4/1992	17.08
6/4/2019	16.97	17.02	5/18/1981 12.23%	5/8/1995 8.97%	5/5/1992	17.08
6/3/2019	18.86	17.01	5/19/1981 12.25%	5/9/1995 8.97%	5/6/1992	17.08
5/31/2019	18.71	16.98	5/20/1981 12.26%	5/10/1995 8.97%	5/7/1992	17.08
5/30/2019	17.30	16.96	5/21/1981 12.27%	5/11/1995 8.97%	5/8/1992	17.08
5/29/2019	17.90	16.94	5/22/1981 12.29%	5/12/1995 8.96%	5/11/1992	17.08
5/28/2019	17.50	16.90	5/26/1981 12.30%	5/15/1995 8.96%	5/12/1992	17.08
5/24/2019	15.85	16.87	5/27/1981 12.31%	5/16/1995 8.96%	5/13/1992	17.08
5/23/2019	16.92	16.85	5/28/1981 12.33%	5/17/1995 8.96%	5/14/1992	17.08
5/22/2019	14.75	16.82	5/29/1981 12.34%	5/18/1995 8.96%	5/15/1992	17.08
5/21/2019	14.95	16.80	6/1/1981 12.35%	5/19/1995 8.95%	5/18/1992	17.08
5/20/2019	16.31	16.79	6/2/1981 12.36%	5/22/1995 8.95%	5/19/1992	17.06
5/17/2019	15.96	16.77	6/3/1981 12.37%	5/23/1995 8.95%	5/20/1992	17.05
5/16/2019	15.29	16.76	6/4/1981 12.38%	5/24/1995 8.95%	5/21/1992	17.05
5/15/2019	16.44	16.75	6/5/1981 12.39%	5/25/1995 8.94%	5/22/1992	17.03
5/14/2019	18.06	16.73	6/8/1981 12.40%	5/26/1995 8.94%	5/26/1992	17.03
5/13/2019	20.55	16.71	6/9/1981 12.41%	5/30/1995 8.94%	5/27/1992	17.03
5/10/2019	16.04	16.66	6/10/1981 12.42%	5/31/1995 8.93%	5/28/1992	17.02
5/9/2019	19.10	16.65	6/11/1981 12.43%	6/1/1995 8.93%	5/29/1992	17.01
5/8/2019	19.40	16.61	6/12/1981 12.44%	6/2/1995 8.93%	6/1/1992	17.01
5/7/2019	19.32	16.58	6/15/1981 12.44%	6/5/1995 8.92%	6/2/1992	17.00
5/6/2019	15.44	16.55	6/16/1981 12.45%	6/6/1995 8.92%	6/3/1992	16.97
5/3/2019	12.87	16.53	6/17/1981 12.46%	6/7/1995 8.91%	6/4/1992	16.94
5/2/2019	14.42	16.53	6/18/1981 12.47%	6/8/1995 8.91%	6/5/1992	16.94
5/1/2019	14.80	16.52	6/19/1981 12.47%	6/9/1995 8.91%	6/8/1992	16.94
4/30/2019	13.12	16.51	6/22/1981 12.48%	6/12/1995 8.90%	6/9/1992	16.95
4/29/2019	13.11	16.50	6/23/1981 12.49%	6/13/1995 8.90%	6/10/1992	16.96
4/26/2019	12.73	16.51	6/24/1981 12.50%	6/14/1995 8.90%	6/11/1992	16.96
4/25/2019	13.25	16.51	6/25/1981 12.51%	6/15/1995 8.89%	6/12/1992	16.96
4/24/2019	13.14	16.50	6/26/1981 12.52%	6/16/1995 8.89%	6/15/1992	16.96
4/23/2019	12.28	16.50	6/29/1981 12.53%	6/19/1995 8.88%	6/16/1992	16.96
4/22/2019	12.42	16.52	6/30/1981 12.54%	6/20/1995 8.88%	6/17/1992	16.97
4/18/2019	12.09	16.54	7/1/1981 12.56%	6/21/1995 8.88%	6/18/1992	16.98
4/17/2019	12.60	16.55	7/2/1981 12.57%	6/22/1995 8.87%	6/19/1992	16.97
4/16/2019	12.18	16.57	7/6/1981 12.58%	6/23/1995 8.87%	6/22/1992	16.97
4/15/2019	12.32	16.59	7/7/1981 12.59%	6/26/1995 8.86%	6/23/1992	16.96
4/12/2019	12.01	16.62	7/8/1981 12.60%	6/27/1995 8.86%	6/24/1992	16.94
4/11/2019	13.02	16.64	7/9/1981 12.61%	6/28/1995 8.86%	6/25/1992	16.92
4/10/2019	13.30	16.66	7/10/1981 12.62%	6/29/1995 8.85%	6/26/1992	16.91
4/9/2019	14.28	16.67	7/13/1981 12.63%	6/30/1995 8.85%	6/29/1992	16.89
4/8/2019	13.18	16.67	7/14/1981 12.64%	7/3/1995 8.84%	6/30/1992	16.87
4/5/2019	12.82	16.67	7/15/1981 12.65%	7/5/1995 8.84%	7/1/1992	16.84
4/4/2019	13.58	16.67	7/16/1981 12.66%	7/6/1995 8.83%	7/2/1992	16.82
4/3/2019	13.74	16.66	7/17/1981 12.67%	7/7/1995 8.83%	7/6/1992	16.81
4/2/2019	13.36	16.65	7/20/1981 12.68%	7/10/1995 8.82%	7/7/1992	16.81
4/1/2019	13.40	16.65	7/21/1981 12.69%	7/11/1995 8.82%	7/8/1992	16.80
3/29/2019	13.71	16.65	7/22/1981 12.70%	7/12/1995 8.81%	7/9/1992	16.79
3/28/2019	14.43	16.64	7/23/1981 12.71%	7/13/1995 8.81%	7/10/1992	16.78
3/27/2019	15.15	16.63	7/24/1981 12.72%	7/14/1995 8.80%	7/13/1992	16.78
3/26/2019	14.68	16.61	7/27/1981 12.73%	7/17/1995 8.79%	7/14/1992	16.76
3/25/2019	16.33	16.60	7/28/1981 12.74%	7/18/1995 8.79%	7/15/1992	16.75
3/22/2019	16.48	16.58	7/29/1981 12.75%	7/19/1995 8.78%	7/16/1992	16.73
3/21/2019	13.63	16.56	7/30/1981 12.77%	7/20/1995 8.78%	7/17/1992	16.72
3/20/2019	13.91	16.55	7/31/1981 12.78%	7/21/1995 8.77%	7/20/1992	16.70
3/19/2019	13.56	16.55	8/3/1981 12.80%	7/24/1995 8.77%	7/21/1992	16.68
3/18/2019	13.10	16.56	8/4/1981 12.81%	7/25/1995 8.76%	7/22/1992	16.66
3/15/2019	12.88	16.57	8/5/1981 12.83%	7/26/1995 8.76%	7/23/1992	16.63
3/14/2019	13.50	16.59	8/6/1981 12.84%	7/27/1995 8.75%	7/24/1992	16.61
3/13/2019	13.41	16.59	8/7/1981 12.85%	7/28/1995 8.75%	7/27/1992	16.59

VIX Index	PX_LAST	Lagged VIX	USGG30YR Index	MOODUBAA Index	VIX Index
3/12/2019	13.77	16.58	8/10/1981 12.87%	7/31/1995 8.74%	7/28/1992 16.57
3/11/2019	14.33	16.58	8/11/1981 12.88%	8/1/1995 8.74%	7/29/1992 16.55
3/8/2019	16.05	16.57	8/12/1981 12.89%	8/2/1995 8.73%	7/30/1992 16.54
3/7/2019	16.59	16.56	8/13/1981 12.90%	8/3/1995 8.73%	7/31/1992 16.53
3/6/2019	15.74	16.54	8/14/1981 12.91%	8/4/1995 8.73%	8/3/1992 16.51
3/5/2019	14.74	16.53	8/17/1981 12.92%	8/7/1995 8.72%	8/4/1992 16.50
3/4/2019	14.63	16.52	8/18/1981 12.93%	8/8/1995 8.72%	8/5/1992 16.49
3/1/2019	13.57	16.52	8/19/1981 12.94%	8/9/1995 8.71%	8/6/1992 16.48
2/28/2019	14.78	16.52	8/20/1981 12.95%	8/10/1995 8.71%	8/7/1992 16.47
2/27/2019	14.70	16.51	8/21/1981 12.96%	8/11/1995 8.70%	8/10/1992 16.46
2/26/2019	15.17	16.50	8/24/1981 12.97%	8/14/1995 8.69%	8/11/1992 16.46
2/25/2019	14.85	16.49	8/25/1981 12.98%	8/15/1995 8.69%	8/12/1992 16.45
2/22/2019	13.51	16.49	8/26/1981 12.99%	8/16/1995 8.68%	8/13/1992 16.45
2/21/2019	14.46	16.50	8/27/1981 13.00%	8/17/1995 8.68%	8/14/1992 16.45
2/20/2019	14.02	16.50	8/28/1981 13.01%	8/18/1995 8.67%	8/17/1992 16.44
2/19/2019	14.88	16.51	8/31/1981 13.02%	8/21/1995 8.67%	8/18/1992 16.44
2/15/2019	14.91	16.51	9/1/1981 13.03%	8/22/1995 8.66%	8/19/1992 16.43
2/14/2019	16.22	16.52	9/2/1981 13.04%	8/23/1995 8.66%	8/20/1992 16.42
2/13/2019	15.65	16.52	9/3/1981 13.05%	8/24/1995 8.65%	8/21/1992 16.41
2/12/2019	15.43	16.52	9/4/1981 13.07%	8/25/1995 8.65%	8/24/1992 16.41
2/11/2019	15.97	16.52	9/8/1981 13.08%	8/28/1995 8.64%	8/25/1992 16.41
2/8/2019	15.72	16.53	9/9/1981 13.09%	8/29/1995 8.63%	8/26/1992 16.41
2/7/2019	16.37	16.54	9/10/1981 13.11%	8/30/1995 8.63%	8/27/1992 16.41
2/6/2019	15.38	16.54	9/11/1981 13.12%	8/31/1995 8.62%	8/28/1992 16.40
2/5/2019	15.57	16.55	9/14/1981 13.13%	9/1/1995 8.61%	8/31/1992 16.40
2/4/2019	15.73	16.55	9/15/1981 13.14%	9/5/1995 8.61%	9/1/1992 16.36
2/1/2019	16.14	16.55	9/16/1981 13.15%	9/6/1995 8.60%	9/2/1992 16.33
1/31/2019	16.57	16.54	9/17/1981 13.16%	9/7/1995 8.59%	9/3/1992 16.30
1/30/2019	17.66	16.54	9/18/1981 13.17%	9/8/1995 8.59%	9/4/1992 16.26
1/29/2019	19.13	16.54	9/21/1981 13.17%	9/11/1995 8.58%	9/8/1992 16.23
1/28/2019	18.87	16.54	9/22/1981 13.18%	9/12/1995 8.57%	9/9/1992 16.19
1/25/2019	17.42	16.55	9/23/1981 13.20%	9/13/1995 8.57%	9/10/1992 16.15
1/24/2019	18.89	16.56	9/24/1981 13.21%	9/14/1995 8.56%	9/11/1992 16.11
1/23/2019	19.52	16.58	9/25/1981 13.22%	9/15/1995 8.55%	9/14/1992 16.08
1/22/2019	20.80	16.59	9/28/1981 13.23%	9/18/1995 8.55%	9/15/1992 16.04
1/18/2019	17.80	16.58	9/29/1981 13.24%	9/19/1995 8.54%	9/16/1992 16.02
1/17/2019	18.06	16.59	9/30/1981 13.25%	9/20/1995 8.53%	9/17/1992 15.99
1/16/2019	19.04	16.60	10/1/1981 13.26%	9/21/1995 8.53%	9/18/1992 15.96
1/15/2019	18.60	16.63	10/2/1981 13.27%	9/22/1995 8.52%	9/21/1992 15.93
1/14/2019	19.07	16.63	10/5/1981 13.28%	9/25/1995 8.52%	9/22/1992 15.90
1/11/2019	18.19	16.65	10/6/1981 13.29%	9/26/1995 8.51%	9/23/1992 15.87
1/10/2019	19.50	16.67	10/7/1981 13.30%	9/27/1995 8.51%	9/24/1992 15.84
1/9/2019	19.98	16.68	10/8/1981 13.32%	9/28/1995 8.50%	9/25/1992 15.81
1/8/2019	20.47	16.71	10/9/1981 13.33%	9/29/1995 8.49%	9/28/1992 15.79
1/7/2019	21.40	16.72	10/13/1981 13.34%	10/2/1995 8.49%	9/29/1992 15.78
1/4/2019	21.38	16.70	10/14/1981 13.35%	10/3/1995 8.48%	9/30/1992 15.76
1/3/2019	25.45	16.69	10/15/1981 13.37%	10/4/1995 8.48%	10/1/1992 15.75
1/2/2019	23.22	16.65	10/16/1981 13.38%	10/5/1995 8.47%	10/2/1992 15.75
12/31/2018	25.42	16.62	10/19/1981 13.39%	10/6/1995 8.46%	10/5/1992 15.76
12/28/2018	28.34	16.57	10/20/1981 13.41%	10/9/1995 8.46%	10/6/1992 15.77
12/27/2018	29.96	16.52	10/21/1981 13.42%	10/10/1995 8.45%	10/7/1992 15.79
12/26/2018	30.41	16.45	10/22/1981 13.44%	10/11/1995 8.44%	10/8/1992 15.81
12/24/2018	36.07	16.38	10/23/1981 13.45%	10/12/1995 8.44%	10/9/1992 15.84
12/21/2018	30.11	16.27	10/26/1981 13.47%	10/13/1995 8.43%	10/12/1992 15.86
12/20/2018	28.38	16.20	10/27/1981 13.48%	10/16/1995 8.42%	10/13/1992 15.86
12/19/2018	25.58	16.15	10/28/1981 13.50%	10/17/1995 8.42%	10/14/1992 15.85
12/18/2018	25.58	16.11	10/29/1981 13.51%	10/18/1995 8.41%	10/15/1992 15.84
12/17/2018	24.52	16.08	10/30/1981 13.52%	10/19/1995 8.40%	10/16/1992 15.84
12/14/2018	21.63	16.05	11/2/1981 13.53%	10/20/1995 8.39%	10/19/1992 15.83
12/13/2018	20.65	16.06	11/4/1981 13.54%	10/23/1995 8.39%	10/20/1992 15.82
12/12/2018	21.46	16.05	11/5/1981 13.55%	10/24/1995 8.38%	10/21/1992 15.81

VIX Index	PX_LAST	Lagged VIX	USGG30YR Index	MOODUBAA Index	VIX Index
12/11/2018	21.76	16.04	11/6/1981 13.56%	10/25/1995 8.37%	10/22/1992 15.79
12/10/2018	22.64	16.01	11/9/1981 13.57%	10/26/1995 8.37%	10/23/1992 15.78
12/7/2018	23.23	15.98	11/10/1981 13.57%	10/27/1995 8.36%	10/26/1992 15.77
12/6/2018	21.19	15.96	11/12/1981 13.58%	10/30/1995 8.35%	10/27/1992 15.77
12/4/2018	20.74	15.95	11/13/1981 13.58%	10/31/1995 8.35%	10/28/1992 15.76
12/3/2018	16.44	15.95	11/16/1981 13.59%	11/1/1995 8.34%	10/29/1992 15.75
11/30/2018	18.07	15.96	11/17/1981 13.59%	11/2/1995 8.33%	10/30/1992 15.75
11/29/2018	18.79	15.97	11/18/1981 13.59%	11/3/1995 8.33%	11/2/1992 15.75
11/28/2018	18.49	15.97	11/19/1981 13.60%	11/6/1995 8.32%	11/3/1992 15.75
11/27/2018	19.02	16.00	11/20/1981 13.60%	11/7/1995 8.31%	11/4/1992 15.74
11/26/2018	18.90	16.04	11/23/1981 13.60%	11/8/1995 8.31%	11/5/1992 15.74
11/23/2018	21.52	16.09	11/24/1981 13.61%	11/9/1995 8.30%	11/6/1992 15.73
11/21/2018	20.80	16.15	11/25/1981 13.61%	11/10/1995 8.29%	11/9/1992 15.72
11/20/2018	22.48	16.18	11/27/1981 13.61%	11/13/1995 8.29%	11/10/1992 15.70
11/19/2018	20.10	16.22	11/30/1981 13.61%	11/14/1995 8.28%	11/11/1992 15.68
11/16/2018	18.14	16.31	12/1/1981 13.61%	11/15/1995 8.28%	11/12/1992 15.67
11/15/2018	19.98	16.30	12/2/1981 13.61%	11/16/1995 8.27%	11/13/1992 15.66
11/14/2018	21.25	16.27	12/3/1981 13.61%	11/17/1995 8.26%	11/16/1992 15.64
11/13/2018	20.02	16.23	12/4/1981 13.61%	11/20/1995 8.26%	11/17/1992 15.62
11/12/2018	20.45	16.20	12/7/1981 13.61%	11/21/1995 8.25%	11/18/1992 15.61
11/9/2018	17.36	16.17	12/8/1981 13.61%	11/22/1995 8.25%	11/19/1992 15.58
11/8/2018	16.72	16.14	12/9/1981 13.62%	11/27/1995 8.24%	11/20/1992 15.56
11/7/2018	16.36	16.11	12/10/1981 13.62%	11/28/1995 8.24%	11/23/1992 15.53
11/6/2018	19.91	16.09	12/11/1981 13.63%	11/29/1995 8.23%	11/24/1992 15.51
11/5/2018	19.96	16.05	12/14/1981 13.63%	11/30/1995 8.22%	11/25/1992 15.48
11/2/2018	19.51	16.00	12/15/1981 13.63%	12/1/1995 8.22%	11/27/1992 15.46
11/1/2018	19.34	15.96	12/16/1981 13.63%	12/4/1995 8.21%	11/30/1992 15.44
10/31/2018	21.23	15.92	12/17/1981 13.63%	12/5/1995 8.20%	12/1/1992 15.41
10/30/2018	23.35	15.88	12/18/1981 13.63%	12/6/1995 8.20%	12/2/1992 15.39
10/29/2018	24.70	15.82	12/21/1981 13.64%	12/7/1995 8.19%	12/3/1992 15.37
10/26/2018	24.16	15.75	12/22/1981 13.64%	12/8/1995 8.19%	12/4/1992 15.34
10/25/2018	24.22	15.68	12/23/1981 13.65%	12/11/1995 8.18%	12/7/1992 15.31
10/24/2018	25.23	15.60	12/24/1981 13.65%	12/12/1995 8.17%	12/8/1992 15.29
10/23/2018	20.71	15.53	12/28/1981 13.66%	12/13/1995 8.17%	12/9/1992 15.27
10/22/2018	19.64	15.47	12/29/1981 13.66%	12/14/1995 8.16%	12/10/1992 15.25
10/19/2018	19.89	15.42	12/30/1981 13.67%	12/15/1995 8.16%	12/11/1992 15.23
10/18/2018	20.06	15.37	12/31/1981 13.67%	12/18/1995 8.15%	12/14/1992 15.21
10/17/2018	17.40	15.31	1/5/1982 13.68%	12/19/1995 8.14%	12/15/1992 15.19
10/16/2018	17.62	15.27	1/6/1982 13.69%	12/20/1995 8.14%	12/16/1992 15.16
10/15/2018	21.30	15.24	1/7/1982 13.70%	12/21/1995 8.13%	12/17/1992 15.13
10/12/2018	21.31	15.19	1/8/1982 13.71%	12/22/1995 8.12%	12/18/1992 15.09
10/11/2018	24.98	15.13	1/11/1982 13.72%	12/26/1995 8.12%	12/21/1992 15.05
10/10/2018	22.96	15.06	1/12/1982 13.73%	12/27/1995 8.11%	12/22/1992 15.01
10/9/2018	15.95	14.99	1/13/1982 13.74%	12/28/1995 8.11%	12/23/1992 14.97
10/8/2018	15.69	14.96	1/14/1982 13.75%	12/29/1995 8.10%	12/24/1992 14.93
10/5/2018	14.82	14.93	1/15/1982 13.76%	1/2/1996 8.10%	12/28/1992 14.90
10/4/2018	14.22	14.91	1/18/1982 13.76%	1/3/1996 8.09%	12/29/1992 14.87
10/3/2018	11.61	14.88	1/19/1982 13.77%	1/4/1996 8.08%	12/30/1992 14.85
10/2/2018	12.05	14.87	1/20/1982 13.78%	1/5/1996 8.08%	12/31/1992 14.83
10/1/2018	12.00	14.86	1/21/1982 13.79%	1/9/1996 8.07%	1/4/1993 14.81
9/28/2018	12.12	14.86	1/22/1982 13.79%	1/10/1996 8.07%	1/5/1993 14.79
9/27/2018	12.41	14.84	1/25/1982 13.80%	1/11/1996 8.06%	1/6/1993 14.78
9/26/2018	12.89	14.83	1/26/1982 13.80%	1/12/1996 8.06%	1/7/1993 14.77
9/25/2018	12.42	14.81	1/27/1982 13.81%	1/16/1996 8.05%	1/8/1993 14.76
9/24/2018	12.20	14.80	1/28/1982 13.81%	1/17/1996 8.05%	1/11/1993 14.74
9/21/2018	11.68	14.80	1/29/1982 13.82%	1/18/1996 8.04%	1/12/1993 14.72
9/20/2018	11.80	14.79	2/1/1982 13.82%	1/19/1996 8.04%	1/13/1993 14.71
9/19/2018	11.75	14.79	2/2/1982 13.83%	1/22/1996 8.03%	1/14/1993 14.68
9/18/2018	12.79	14.79	2/3/1982 13.84%	1/23/1996 8.03%	1/15/1993 14.66
9/17/2018	13.68	14.78	2/4/1982 13.84%	1/24/1996 8.02%	1/18/1993 14.63
9/14/2018	12.07	14.77	2/5/1982 13.85%	1/25/1996 8.01%	1/19/1993 14.61

VIX Index	PX_LAST	Lagged VIX	USGG30YR Index	MOODUBAA Index	VIX Index
9/13/2018	12.37	14.76	2/8/1982 13.86%	1/26/1996 8.01%	1/20/1993 14.59
9/12/2018	13.14	14.75	2/9/1982 13.86%	1/29/1996 8.00%	1/21/1993 14.55
9/11/2018	13.22	14.73	2/10/1982 13.87%	1/30/1996 8.00%	1/22/1993 14.51
9/10/2018	14.16	14.71	2/11/1982 13.88%	1/31/1996 7.99%	1/25/1993 14.47
9/7/2018	14.88	14.69	2/16/1982 13.88%	2/1/1996 7.99%	1/26/1993 14.45
9/6/2018	14.65	14.67	2/17/1982 13.89%	2/2/1996 7.98%	1/27/1993 14.42
9/5/2018	13.91	14.65	2/18/1982 13.89%	2/5/1996 7.98%	1/28/1993 14.40
9/4/2018	13.16	14.64	2/19/1982 13.89%	2/6/1996 7.97%	1/29/1993 14.39
8/31/2018	12.86	14.64	2/22/1982 13.89%	2/7/1996 7.97%	2/1/1993 14.38
8/30/2018	13.53	14.64	2/23/1982 13.89%	2/8/1996 7.96%	2/2/1993 14.36
8/29/2018	12.25	14.63	2/24/1982 13.89%	2/9/1996 7.96%	2/3/1993 14.34
8/28/2018	12.50	14.62	2/25/1982 13.89%	2/12/1996 7.95%	2/4/1993 14.32
8/27/2018	12.16	14.61	2/26/1982 13.89%	2/13/1996 7.95%	2/5/1993 14.30
8/24/2018	11.99	14.60	3/1/1982 13.89%	2/14/1996 7.94%	2/8/1993 14.29
8/23/2018	12.41	14.59	3/2/1982 13.89%	2/15/1996 7.94%	2/9/1993 14.27
8/22/2018	12.25	14.57	3/3/1982 13.88%	2/16/1996 7.93%	2/10/1993 14.26
8/21/2018	12.86	14.56	3/4/1982 13.88%	2/20/1996 7.93%	2/11/1993 14.24
8/20/2018	12.49	14.54	3/5/1982 13.88%	2/21/1996 7.93%	2/12/1993 14.23
8/17/2018	12.64	14.53	3/8/1982 13.88%	2/22/1996 7.92%	2/16/1993 14.22
8/16/2018	13.45	14.52	3/9/1982 13.88%	2/23/1996 7.92%	2/17/1993 14.22
8/15/2018	14.64	14.50	3/10/1982 13.88%	2/26/1996 7.92%	2/18/1993 14.21
8/14/2018	13.31	14.48	3/11/1982 13.88%	2/27/1996 7.92%	2/19/1993 14.20
8/13/2018	14.78	14.47	3/12/1982 13.88%	2/28/1996 7.92%	2/22/1993 14.20
8/10/2018	13.16	14.45	3/15/1982 13.88%	2/29/1996 7.92%	2/23/1993 14.19
8/9/2018	11.27	14.44	3/16/1982 13.88%	3/1/1996 7.91%	2/24/1993 14.19
8/8/2018	10.85	14.44	3/17/1982 13.88%	3/4/1996 7.91%	2/25/1993 14.18
8/7/2018	10.93	14.44	3/18/1982 13.88%	3/5/1996 7.91%	2/26/1993 14.17
8/6/2018	11.27	14.43	3/19/1982 13.88%	3/6/1996 7.91%	3/1/1993 14.16
8/3/2018	11.64	14.43	3/22/1982 13.89%	3/7/1996 7.91%	3/2/1993 14.15
8/2/2018	12.19	14.42	3/23/1982 13.89%	3/8/1996 7.91%	3/3/1993 14.14
8/1/2018	13.15	14.41	3/24/1982 13.89%	3/11/1996 7.91%	3/4/1993 14.14
7/31/2018	12.83	14.39	3/25/1982 13.89%	3/12/1996 7.91%	3/5/1993 14.14
7/30/2018	14.26	14.38	3/26/1982 13.89%	3/13/1996 7.91%	3/8/1993 14.16
7/27/2018	13.03	14.35	3/29/1982 13.90%	3/14/1996 7.91%	3/9/1993 14.16
7/26/2018	12.14	14.34	3/30/1982 13.90%	3/15/1996 7.91%	3/10/1993 14.15
7/25/2018	12.29	14.33	3/31/1982 13.91%	3/18/1996 7.91%	3/11/1993 14.15
7/24/2018	12.41	14.32	4/1/1982 13.91%	3/19/1996 7.91%	3/12/1993 14.16
7/23/2018	12.62	14.30	4/2/1982 13.91%	3/20/1996 7.91%	3/15/1993 14.17
7/20/2018	12.86	14.29	4/5/1982 13.92%	3/21/1996 7.91%	3/16/1993 14.17
7/19/2018	12.87	14.27	4/6/1982 13.92%	3/22/1996 7.91%	3/17/1993 14.17
7/18/2018	12.10	14.25	4/7/1982 13.93%	3/25/1996 7.92%	3/18/1993 14.17
7/17/2018	12.06	14.24	4/8/1982 13.93%	3/26/1996 7.92%	3/19/1993 14.16
7/16/2018	12.83	14.23	4/12/1982 13.94%	3/27/1996 7.92%	3/22/1993 14.16
7/13/2018	12.18	14.21	4/13/1982 13.94%	3/28/1996 7.92%	3/23/1993 14.15
7/12/2018	12.58	14.20	4/14/1982 13.94%	3/29/1996 7.92%	3/24/1993 14.13
7/11/2018	13.63	14.19	4/15/1982 13.94%	4/1/1996 7.92%	3/25/1993 14.11
7/10/2018	12.64	14.17	4/16/1982 13.94%	4/2/1996 7.92%	3/26/1993 14.09
7/9/2018	12.69	14.15	4/19/1982 13.94%	4/3/1996 7.92%	3/29/1993 14.08
7/6/2018	13.37	14.14	4/20/1982 13.94%	4/5/1996 7.92%	3/30/1993 14.06
7/5/2018	14.97	14.12	4/21/1982 13.94%	4/8/1996 7.92%	3/31/1993 14.05
7/3/2018	16.14	14.10	4/22/1982 13.94%	4/9/1996 7.93%	4/1/1993 14.03
7/2/2018	15.60	14.07	4/23/1982 13.94%	4/10/1996 7.93%	4/2/1993 14.01
6/29/2018	16.09	14.04	4/26/1982 13.94%	4/11/1996 7.93%	4/5/1993 14.00
6/28/2018	16.85	14.02	4/27/1982 13.94%	4/12/1996 7.93%	4/6/1993 13.98
6/27/2018	17.91	13.99	4/28/1982 13.94%	4/15/1996 7.93%	4/7/1993 13.98
6/26/2018	15.92	13.95	4/29/1982 13.94%	4/16/1996 7.94%	4/8/1993 13.97
6/25/2018	17.33	13.93	4/30/1982 13.94%	4/17/1996 7.94%	4/12/1993 13.96
6/22/2018	13.77	13.90	5/3/1982 13.94%	4/18/1996 7.94%	4/13/1993 13.94
6/21/2018	14.64	13.89	5/4/1982 13.94%	4/19/1996 7.94%	4/14/1993 13.94
6/20/2018	12.79	13.88	5/5/1982 13.94%	4/22/1996 7.94%	4/15/1993 13.92
6/19/2018	13.35	13.87	5/6/1982 13.94%	4/23/1996 7.94%	4/16/1993 13.91

VIX Index	PX_LAST	Lagged VIX	USGG30YR Index	MOODUBAA Index	VIX Index
6/18/2018	12.31	13.85	5/7/1982 13.94%	4/24/1996 7.95%	4/19/1993 13.91
6/15/2018	11.98	13.85	5/10/1982 13.94%	4/25/1996 7.95%	4/20/1993 13.89
6/14/2018	12.12	13.84	5/11/1982 13.93%	4/26/1996 7.95%	4/21/1993 13.87
6/13/2018	12.94	13.84	5/12/1982 13.93%	4/29/1996 7.95%	4/22/1993 13.86
6/12/2018	12.34	13.83	5/13/1982 13.93%	4/30/1996 7.95%	4/23/1993 13.85
6/11/2018	12.35	13.83	5/14/1982 13.92%	5/1/1996 7.96%	4/26/1993 13.86
6/8/2018	12.18	13.83	5/17/1982 13.92%	5/2/1996 7.96%	4/27/1993 13.86
6/7/2018	12.13	13.83	5/18/1982 13.92%	5/3/1996 7.96%	4/28/1993 13.86
6/6/2018	11.64	13.83	5/19/1982 13.92%	5/6/1996 7.96%	4/29/1993 13.86
6/5/2018	12.40	13.85	5/20/1982 13.91%	5/7/1996 7.97%	4/30/1993 13.86
6/4/2018	12.74	13.86	5/21/1982 13.91%	5/8/1996 7.97%	5/3/1993 13.86
6/1/2018	13.46	13.86	5/24/1982 13.90%	5/9/1996 7.97%	5/4/1993 13.86
5/31/2018	15.43	13.85	5/25/1982 13.90%	5/10/1996 7.97%	5/5/1993 13.86
5/30/2018	14.94	13.83	5/26/1982 13.90%	5/13/1996 7.97%	5/6/1993 13.86
5/29/2018	17.02	13.84	5/27/1982 13.89%	5/14/1996 7.97%	5/7/1993 13.85
5/25/2018	13.22	13.83	5/28/1982 13.89%	5/15/1996 7.97%	5/10/1993 13.86
5/24/2018	12.53	13.82	6/1/1982 13.89%	5/16/1996 7.97%	5/11/1993 13.85
5/23/2018	12.58	13.81	6/2/1982 13.89%	5/17/1996 7.97%	5/12/1993 13.86
5/22/2018	13.22	13.80	6/3/1982 13.89%	5/20/1996 7.97%	5/13/1993 13.86
5/21/2018	13.08	13.78	6/4/1982 13.88%	5/21/1996 7.98%	5/14/1993 13.87
5/18/2018	13.42	13.77	6/7/1982 13.88%	5/22/1996 7.98%	5/17/1993 13.87
5/17/2018	13.43	13.76	6/8/1982 13.88%	5/23/1996 7.98%	5/18/1993 13.87
5/16/2018	13.42	13.74	6/9/1982 13.88%	5/24/1996 7.98%	5/19/1993 13.88
5/15/2018	14.63	13.72	6/10/1982 13.88%	5/28/1996 7.98%	5/20/1993 13.88
5/14/2018	12.93	13.70	6/11/1982 13.88%	5/29/1996 7.98%	5/21/1993 13.88
5/11/2018	12.65	13.69	6/14/1982 13.88%	5/30/1996 7.98%	5/24/1993 13.88
5/10/2018	13.23	13.67	6/15/1982 13.88%	5/31/1996 7.98%	5/25/1993 13.88
5/9/2018	13.42	13.65	6/16/1982 13.87%	6/3/1996 7.98%	5/26/1993 13.87
5/8/2018	14.71	13.63	6/17/1982 13.87%	6/4/1996 7.98%	5/27/1993 13.86
5/7/2018	14.75	13.61	6/18/1982 13.87%	6/5/1996 7.98%	5/28/1993 13.85
5/4/2018	14.77	13.58	6/21/1982 13.87%	6/6/1996 7.98%	6/1/1993 13.84
5/3/2018	15.90	13.56	6/22/1982 13.86%	6/7/1996 7.98%	6/2/1993 13.84
5/2/2018	15.97	13.53	6/23/1982 13.86%	6/10/1996 7.98%	6/3/1993 13.84
5/1/2018	15.49	13.49	6/24/1982 13.86%	6/11/1996 7.99%	6/4/1993 13.83
4/30/2018	15.93	13.46	6/25/1982 13.86%	6/12/1996 7.99%	6/7/1993 13.83
4/27/2018	15.41	13.43	6/28/1982 13.85%	6/13/1996 7.99%	6/8/1993 13.83
4/26/2018	16.24	13.41	6/29/1982 13.85%	6/14/1996 7.99%	6/9/1993 13.81
4/25/2018	17.84	13.38	6/30/1982 13.85%	6/17/1996 7.99%	6/10/1993 13.80
4/24/2018	18.02	13.35	7/1/1982 13.84%	6/18/1996 8.00%	6/11/1993 13.79
4/23/2018	16.34	13.31	7/2/1982 13.84%	6/19/1996 8.00%	6/14/1993 13.79
4/20/2018	16.88	13.30	7/6/1982 13.84%	6/20/1996 8.00%	6/15/1993 13.78
4/19/2018	15.96	13.27	7/7/1982 13.83%	6/21/1996 8.00%	6/16/1993 13.77
4/18/2018	15.60	13.24	7/8/1982 13.83%	6/24/1996 8.01%	6/17/1993 13.76
4/17/2018	15.25	13.22	7/9/1982 13.82%	6/25/1996 8.01%	6/18/1993 13.76
4/16/2018	16.56	13.20	7/12/1982 13.82%	6/26/1996 8.01%	6/21/1993 13.76
4/13/2018	17.41	13.17	7/13/1982 13.82%	6/27/1996 8.01%	6/22/1993 13.75
4/12/2018	18.49	13.14	7/14/1982 13.82%	6/28/1996 8.01%	6/23/1993 13.74
4/11/2018	20.24	13.09	7/15/1982 13.81%	7/1/1996 8.02%	6/24/1993 13.74
4/10/2018	20.47	13.04	7/16/1982 13.81%	7/2/1996 8.02%	6/25/1993 13.73
4/9/2018	21.77	12.99	7/19/1982 13.80%	7/3/1996 8.02%	6/28/1993 13.72
4/6/2018	21.49	12.94	7/20/1982 13.79%	7/5/1996 8.02%	6/29/1993 13.71
4/5/2018	18.94	12.88	7/21/1982 13.78%	7/8/1996 8.03%	6/30/1993 13.70
4/4/2018	20.06	12.84	7/22/1982 13.77%	7/9/1996 8.03%	7/1/1993 13.69
4/3/2018	21.10	12.79	7/23/1982 13.76%	7/10/1996 8.03%	7/2/1993 13.67
4/2/2018	23.62	12.74	7/26/1982 13.75%	7/11/1996 8.04%	7/6/1993 13.67
3/29/2018	19.97	12.68	7/27/1982 13.75%	7/12/1996 8.04%	7/7/1993 13.67
3/28/2018	22.87	12.63	7/28/1982 13.74%	7/15/1996 8.04%	7/8/1993 13.66
3/27/2018	22.50	12.57	7/29/1982 13.74%	7/16/1996 8.04%	7/9/1993 13.65
3/26/2018	21.03	12.51	7/30/1982 13.73%	7/17/1996 8.04%	7/12/1993 13.63
3/23/2018	24.87	12.46	8/2/1982 13.72%	7/18/1996 8.05%	7/13/1993 13.61
3/22/2018	23.34	12.39	8/3/1982 13.72%	7/19/1996 8.05%	7/14/1993 13.59

VIX Index	PX_LAST	Lagged VIX	USGG30YR Index	MOODUBAA Index	VIX Index
3/21/2018	17.86	12.32	8/4/1982 13.71%	7/22/1996 8.05%	7/15/1993 13.57
3/20/2018	18.20	12.28	8/5/1982 13.71%	7/23/1996 8.05%	7/16/1993 13.55
3/19/2018	19.02	12.24	8/6/1982 13.70%	7/24/1996 8.06%	7/19/1993 13.53
3/16/2018	15.80	12.20	8/9/1982 13.70%	7/25/1996 8.06%	7/20/1993 13.50
3/15/2018	16.59	12.17	8/10/1982 13.69%	7/26/1996 8.06%	7/21/1993 13.46
3/14/2018	17.23	12.14	8/11/1982 13.68%	7/29/1996 8.06%	7/22/1993 13.41
3/13/2018	16.35	12.10	8/12/1982 13.67%	7/30/1996 8.07%	7/23/1993 13.37
3/12/2018	15.78	12.07	8/13/1982 13.66%	7/31/1996 8.07%	7/26/1993 13.33
3/9/2018	14.64	12.04	8/16/1982 13.65%	8/1/1996 8.07%	7/27/1993 13.28
3/8/2018	16.54	12.02	8/17/1982 13.64%	8/2/1996 8.07%	7/28/1993 13.24
3/7/2018	17.76	11.99	8/18/1982 13.63%	8/5/1996 8.08%	7/29/1993 13.21
3/6/2018	18.36	11.96	8/19/1982 13.61%	8/6/1996 8.08%	7/30/1993 13.17
3/5/2018	18.73	11.95	8/20/1982 13.60%	8/7/1996 8.08%	8/2/1993 13.15
3/2/2018	19.59	11.93	8/23/1982 13.59%	8/8/1996 8.08%	8/3/1993 13.12
3/1/2018	22.47	11.89	8/24/1982 13.58%	8/9/1996 8.08%	8/4/1993 13.09
2/28/2018	19.85	11.82	8/25/1982 13.57%	8/12/1996 8.09%	8/5/1993 13.07
2/27/2018	18.59	11.78	8/26/1982 13.56%	8/13/1996 8.09%	8/6/1993 13.04
2/26/2018	15.80	11.74	8/27/1982 13.56%	8/14/1996 8.09%	8/9/1993 13.03
2/23/2018	16.49	11.71	8/30/1982 13.55%	8/15/1996 8.09%	8/10/1993 13.01
2/22/2018	18.72	11.68	8/31/1982 13.55%	8/16/1996 8.09%	8/11/1993 12.98
2/21/2018	20.02	11.63	9/1/1982 13.54%	8/19/1996 8.10%	8/12/1993 12.97
2/20/2018	20.60	11.58	9/2/1982 13.54%	8/20/1996 8.10%	8/13/1993 12.95
2/16/2018	19.46	11.53	9/3/1982 13.53%	8/21/1996 8.10%	8/16/1993 12.93
2/15/2018	19.13	11.49	9/7/1982 13.53%	8/22/1996 8.10%	8/17/1993 12.91
2/14/2018	19.26	11.45	9/8/1982 13.52%	8/23/1996 8.10%	8/18/1993 12.88
2/13/2018	24.97	11.40	9/9/1982 13.52%	8/26/1996 8.11%	8/19/1993 12.85
2/12/2018	25.61	11.33	9/10/1982 13.51%	8/27/1996 8.11%	8/20/1993 12.83
2/9/2018	29.06	11.25	9/13/1982 13.51%	8/28/1996 8.11%	8/23/1993 12.81
2/8/2018	33.46	11.16	9/14/1982 13.51%	8/29/1996 8.12%	8/24/1993 12.80
2/7/2018	27.73	11.05	9/15/1982 13.50%	8/30/1996 8.12%	8/25/1993 12.79
2/6/2018	29.98	10.97	9/16/1982 13.50%	9/3/1996 8.12%	8/26/1993 12.78
2/5/2018	37.32	10.89	9/17/1982 13.50%	9/4/1996 8.13%	8/27/1993 12.77
2/2/2018	17.31	10.77	9/20/1982 13.49%	9/5/1996 8.13%	8/30/1993 12.75
2/1/2018	13.47	10.76	9/21/1982 13.48%	9/6/1996 8.13%	8/31/1993 12.74
1/31/2018	13.54	10.77	9/22/1982 13.48%	9/9/1996 8.14%	9/1/1993 12.72
1/30/2018	14.79	10.77	9/23/1982 13.47%	9/10/1996 8.14%	9/2/1993 12.71
1/29/2018	13.84	10.78	9/24/1982 13.46%	9/11/1996 8.14%	9/3/1993 12.69
1/26/2018	11.08	10.79	9/27/1982 13.46%	9/12/1996 8.15%	9/7/1993 12.68
1/25/2018	11.58	10.81	9/28/1982 13.45%	9/13/1996 8.15%	9/8/1993 12.68
1/24/2018	11.47	10.82	9/29/1982 13.44%	9/16/1996 8.15%	9/9/1993 12.68
1/23/2018	11.10	10.83	9/30/1982 13.43%	9/17/1996 8.15%	9/10/1993 12.67
1/22/2018	11.03	10.83	10/1/1982 13.42%	9/18/1996 8.16%	9/13/1993 12.67
1/19/2018	11.27	10.84	10/4/1982 13.42%	9/19/1996 8.16%	9/14/1993 12.67
1/18/2018	12.22	10.84	10/5/1982 13.41%	9/20/1996 8.17%	9/15/1993 12.67
1/17/2018	11.91	10.85	10/6/1982 13.40%	9/23/1996 8.17%	9/16/1993 12.67
1/16/2018	11.66	10.85	10/7/1982 13.39%	9/24/1996 8.17%	9/17/1993 12.68
1/12/2018	10.16	10.85	10/8/1982 13.38%	9/25/1996 8.18%	9/20/1993 12.69
1/11/2018	9.88	10.85	10/12/1982 13.36%	9/26/1996 8.18%	9/21/1993 12.72
1/10/2018	9.82	10.86	10/13/1982 13.35%	9/27/1996 8.18%	9/22/1993 12.73
1/9/2018	10.08	10.88	10/14/1982 13.33%	9/30/1996 8.19%	9/23/1993 12.74
1/8/2018	9.52	10.89	10/15/1982 13.32%	10/1/1996 8.19%	9/24/1993 12.74
1/5/2018	9.22	10.91	10/18/1982 13.30%	10/2/1996 8.19%	9/27/1993 12.73
1/4/2018	9.22	10.93	10/19/1982 13.29%	10/3/1996 8.20%	9/28/1993 12.73
1/3/2018	9.15	10.94	10/20/1982 13.28%	10/4/1996 8.20%	9/29/1993 12.73
1/2/2018	9.77	10.95	10/21/1982 13.26%	10/7/1996 8.20%	9/30/1993 12.74
12/29/2017	11.04	10.96	10/22/1982 13.24%	10/8/1996 8.20%	10/1/1993 12.73
12/28/2017	10.18	10.96	10/25/1982 13.23%	10/9/1996 8.20%	10/4/1993 12.74
12/27/2017	10.47	10.97	10/26/1982 13.21%	10/10/1996 8.21%	10/5/1993 12.74
12/26/2017	10.25	10.98	10/27/1982 13.20%	10/11/1996 8.21%	10/6/1993 12.75
12/22/2017	9.90	10.98	10/28/1982 13.18%	10/15/1996 8.21%	10/7/1993 12.75
12/21/2017	9.62	10.99	10/29/1982 13.16%	10/16/1996 8.22%	10/8/1993 12.76

VIX Index	PX_LAST	Lagged VIX	USGG30YR Index	MOODUBAA Index	VIX Index
12/20/2017	9.72	11.01	11/1/1982 13.15%	10/17/1996 8.22%	10/11/1993 12.76
12/19/2017	10.03	11.02	11/3/1982 13.13%	10/18/1996 8.22%	10/12/1993 12.76
12/18/2017	9.53	11.02	11/4/1982 13.11%	10/21/1996 8.23%	10/13/1993 12.76
12/15/2017	9.42	11.03	11/5/1982 13.09%	10/22/1996 8.23%	10/14/1993 12.75
12/14/2017	10.49	11.04	11/8/1982 13.07%	10/23/1996 8.23%	10/15/1993 12.74
12/13/2017	10.18	11.05	11/9/1982 13.05%	10/24/1996 8.23%	10/18/1993 12.73
12/12/2017	9.92	11.06	11/10/1982 13.03%	10/25/1996 8.23%	10/19/1993 12.72
12/11/2017	9.34	11.07	11/12/1982 13.02%	10/28/1996 8.24%	10/20/1993 12.71
12/8/2017	9.58	11.09	11/15/1982 13.00%	10/29/1996 8.24%	10/21/1993 12.69
12/7/2017	10.16	11.10	11/16/1982 12.98%	10/30/1996 8.24%	10/22/1993 12.68
12/6/2017	11.02	11.10	11/17/1982 12.96%	10/31/1996 8.24%	10/25/1993 12.68
12/5/2017	11.33	11.11	11/18/1982 12.94%	11/1/1996 8.24%	10/26/1993 12.67
12/4/2017	11.68	11.11	11/19/1982 12.92%	11/4/1996 8.25%	10/27/1993 12.67
12/1/2017	11.43	11.11	11/22/1982 12.91%	11/5/1996 8.25%	10/28/1993 12.67
11/30/2017	11.28	11.11	11/23/1982 12.89%	11/6/1996 8.25%	10/29/1993 12.67
11/29/2017	10.70	11.11	11/24/1982 12.87%	11/7/1996 8.25%	11/1/1993 12.67
11/28/2017	10.03	11.11	11/26/1982 12.85%	11/8/1996 8.25%	11/2/1993 12.67
11/27/2017	9.87	11.12	11/29/1982 12.83%	11/12/1996 8.25%	11/3/1993 12.67
11/24/2017	9.67	11.12	11/30/1982 12.81%	11/13/1996 8.25%	11/4/1993 12.69
11/22/2017	9.88	11.13	12/1/1982 12.79%	11/14/1996 8.26%	11/5/1993 12.71
11/21/2017	9.73	11.14	12/2/1982 12.77%	11/15/1996 8.26%	11/8/1993 12.72
11/20/2017	10.65	11.14	12/3/1982 12.75%	11/18/1996 8.26%	11/9/1993 12.73
11/17/2017	11.43	11.15	12/6/1982 12.73%	11/19/1996 8.26%	11/10/1993 12.74
11/16/2017	11.76	11.15	12/7/1982 12.71%	11/20/1996 8.26%	11/11/1993 12.75
11/15/2017	13.13	11.15	12/8/1982 12.69%	11/21/1996 8.26%	11/12/1993 12.76
11/14/2017	11.59	11.14	12/9/1982 12.68%	11/22/1996 8.26%	11/15/1993 12.77
11/13/2017	11.50	11.14	12/10/1982 12.66%	11/25/1996 8.26%	11/16/1993 12.78
11/10/2017	11.29	11.14	12/13/1982 12.65%	11/26/1996 8.26%	11/17/1993 12.80
11/9/2017	10.50	11.14	12/14/1982 12.63%	11/27/1996 8.26%	11/18/1993 12.81
11/8/2017	9.78	11.14	12/15/1982 12.61%	12/2/1996 8.27%	11/19/1993 12.82
11/7/2017	9.89	11.15	12/16/1982 12.60%	12/3/1996 8.27%	11/22/1993 12.84
11/6/2017	9.40	11.15	12/17/1982 12.58%	12/4/1996 8.27%	11/23/1993 12.84
11/3/2017	9.14	11.16	12/20/1982 12.57%	12/5/1996 8.27%	11/24/1993 12.84
11/2/2017	9.93	11.18	12/21/1982 12.56%	12/6/1996 8.27%	11/26/1993 12.85
11/1/2017	10.20	11.19	12/22/1982 12.54%	12/9/1996 8.27%	11/29/1993 12.85
10/31/2017	10.18	11.20	12/23/1982 12.53%	12/10/1996 8.27%	11/30/1993 12.84
10/30/2017	10.50	11.21	12/27/1982 12.51%	12/11/1996 8.27%	12/1/1993 12.83
10/27/2017	9.80	11.21	12/28/1982 12.50%	12/12/1996 8.27%	12/2/1993 12.82
10/26/2017	11.30	11.22	12/29/1982 12.48%	12/13/1996 8.27%	12/3/1993 12.81
10/25/2017	11.23	11.22	12/30/1982 12.47%	12/16/1996 8.27%	12/6/1993 12.80
10/24/2017	11.16	11.22	12/31/1982 12.45%	12/17/1996 8.27%	12/7/1993 12.79
10/23/2017	11.07	11.23	1/3/1983 12.43%	12/18/1996 8.27%	12/8/1993 12.78
10/20/2017	9.97	11.23	1/4/1983 12.42%	12/19/1996 8.27%	12/9/1993 12.77
10/19/2017	10.05	11.24	1/5/1983 12.40%	12/20/1996 8.27%	12/10/1993 12.77
10/18/2017	10.07	11.24	1/6/1983 12.39%	12/23/1996 8.27%	12/13/1993 12.76
10/17/2017	10.31	11.26	1/7/1983 12.37%	12/24/1996 8.27%	12/14/1993 12.75
10/16/2017	9.91	11.28	1/10/1983 12.36%	12/26/1996 8.27%	12/15/1993 12.74
10/13/2017	9.61	11.29	1/11/1983 12.34%	12/27/1996 8.27%	12/16/1993 12.73
10/12/2017	9.91	11.31	1/12/1983 12.33%	12/30/1996 8.27%	12/17/1993 12.71
10/11/2017	9.85	11.32	1/13/1983 12.31%	12/31/1996 8.27%	12/20/1993 12.68
10/10/2017	10.08	11.33	1/14/1983 12.30%	1/2/1997 8.27%	12/21/1993 12.66
10/9/2017	10.33	11.34	1/17/1983 12.28%	1/3/1997 8.27%	12/22/1993 12.64
10/6/2017	9.65	11.34	1/18/1983 12.27%	1/6/1997 8.27%	12/23/1993 12.62
10/5/2017	9.19	11.35	1/19/1983 12.25%	1/7/1997 8.27%	12/27/1993 12.59
10/4/2017	9.63	11.36	1/20/1983 12.24%	1/8/1997 8.27%	12/28/1993 12.56
10/3/2017	9.51	11.38	1/21/1983 12.22%	1/9/1997 8.26%	12/29/1993 12.54
10/2/2017	9.45	11.39	1/24/1983 12.21%	1/10/1997 8.27%	12/30/1993 12.52
9/29/2017	9.51	11.41	1/25/1983 12.19%	1/13/1997 8.27%	12/31/1993 12.51
9/28/2017	9.55	11.43	1/26/1983 12.18%	1/14/1997 8.27%	1/3/1994 12.51
9/27/2017	9.87	11.44	1/27/1983 12.17%	1/15/1997 8.26%	1/4/1994 12.50
9/26/2017	10.17	11.45	1/28/1983 12.16%	1/16/1997 8.26%	1/5/1994 12.49

VIX Index	PX_LAST	Lagged VIX	USGG30YR Index	MOODUBAA Index	VIX Index	
9/25/2017	10.21	11.46	1/31/1983 12.14%	1/17/1997 8.26%	1/6/1994	12.48
9/22/2017	9.59	11.47	2/1/1983 12.13%	1/21/1997 8.26%	1/7/1994	12.48
9/21/2017	9.67	11.48	2/2/1983 12.12%	1/22/1997 8.26%	1/10/1994	12.47
9/20/2017	9.78	11.50	2/3/1983 12.11%	1/23/1997 8.26%	1/11/1994	12.46
9/19/2017	10.18	11.52	2/4/1983 12.10%	1/24/1997 8.26%	1/12/1994	12.46
9/18/2017	10.15	11.54	2/7/1983 12.09%	1/27/1997 8.26%	1/13/1994	12.46
9/15/2017	10.17	11.55	2/8/1983 12.08%	1/28/1997 8.26%	1/14/1994	12.45
9/14/2017	10.44	11.57	2/9/1983 12.07%	1/29/1997 8.26%	1/17/1994	12.43
9/13/2017	10.50	11.58	2/10/1983 12.06%	1/30/1997 8.26%	1/18/1994	12.42
9/12/2017	10.58	11.59	2/11/1983 12.05%	1/31/1997 8.26%	1/19/1994	12.41
9/11/2017	10.73	11.60	2/14/1983 12.03%	2/3/1997 8.26%	1/20/1994	12.40
9/8/2017	12.12	11.61	2/15/1983 12.02%	2/4/1997 8.26%	1/21/1994	12.39
9/7/2017	11.55	11.61	2/16/1983 12.01%	2/5/1997 8.25%	1/24/1994	12.39
9/6/2017	11.63	11.62	2/17/1983 12.00%	2/6/1997 8.25%	1/25/1994	12.38
9/5/2017	12.23	11.62	2/18/1983 11.98%	2/7/1997 8.25%	1/26/1994	12.38
9/1/2017	10.13	11.63	2/22/1983 11.97%	2/10/1997 8.25%	1/27/1994	12.38
8/31/2017	10.59	11.65	2/23/1983 11.96%	2/11/1997 8.25%	1/28/1994	12.37
8/30/2017	11.22	11.67	2/24/1983 11.95%	2/12/1997 8.25%	1/31/1994	12.36
8/29/2017	11.70	11.68	2/25/1983 11.93%	2/13/1997 8.24%	2/1/1994	12.36
8/28/2017	11.32	11.70	2/28/1983 11.92%	2/14/1997 8.24%	2/2/1994	12.35
8/25/2017	11.28	11.71	3/1/1983 11.91%	2/18/1997 8.24%	2/3/1994	12.34
8/24/2017	12.23	11.75	3/2/1983 11.89%	2/19/1997 8.24%	2/4/1994	12.35
8/23/2017	12.25	11.78	3/3/1983 11.88%	2/20/1997 8.24%	2/7/1994	12.34
8/22/2017	11.35	11.83	3/4/1983 11.86%	2/21/1997 8.23%	2/8/1994	12.34
8/21/2017	13.19	11.89	3/7/1983 11.85%	2/24/1997 8.23%	2/9/1994	12.34
8/18/2017	14.26	11.92	3/8/1983 11.84%	2/25/1997 8.23%	2/10/1994	12.35
8/17/2017	15.55	11.94	3/9/1983 11.82%	2/26/1997 8.22%	2/11/1994	12.36
8/16/2017	11.74	11.95	3/10/1983 11.81%	2/27/1997 8.22%	2/14/1994	12.37
8/15/2017	12.04	11.97	3/11/1983 11.80%	2/28/1997 8.22%	2/15/1994	12.37
8/14/2017	12.33	11.99	3/14/1983 11.79%	3/3/1997 8.22%	2/16/1994	12.38
8/11/2017	15.51	12.00	3/15/1983 11.77%	3/4/1997 8.22%	2/17/1994	12.38
8/10/2017	16.04	11.99	3/16/1983 11.76%	3/5/1997 8.22%	2/18/1994	12.39
8/9/2017	11.11	11.97	3/17/1983 11.75%	3/6/1997 8.22%	2/22/1994	12.39
8/8/2017	10.96	11.98	3/18/1983 11.73%	3/7/1997 8.21%	2/23/1994	12.39
8/7/2017	9.93	12.00	3/21/1983 11.72%	3/10/1997 8.21%	2/24/1994	12.40
8/4/2017	10.03	12.02	3/22/1983 11.70%	3/11/1997 8.21%	2/25/1994	12.40
8/3/2017	10.44	12.04	3/23/1983 11.69%	3/12/1997 8.21%	2/28/1994	12.41
8/2/2017	10.28	12.07	3/24/1983 11.67%	3/13/1997 8.21%	3/1/1994	12.41
8/1/2017	10.09	12.10	3/25/1983 11.66%	3/14/1997 8.21%	3/2/1994	12.42
7/31/2017	10.26	12.14	3/28/1983 11.64%	3/17/1997 8.21%	3/3/1994	12.43
7/28/2017	10.29	12.16	3/29/1983 11.63%	3/18/1997 8.21%	3/4/1994	12.44
7/27/2017	10.11	12.19	3/30/1983 11.61%	3/19/1997 8.21%	3/7/1994	12.44
7/26/2017	9.60	12.21	3/31/1983 11.59%	3/20/1997 8.21%	3/8/1994	12.45
7/25/2017	9.43	12.22	4/4/1983 11.58%	3/21/1997 8.21%	3/9/1994	12.45
7/24/2017	9.43	12.24	4/5/1983 11.56%	3/24/1997 8.21%	3/10/1994	12.47
7/21/2017	9.36	12.26	4/6/1983 11.54%	3/25/1997 8.21%	3/11/1994	12.48
7/20/2017	9.58	12.28	4/7/1983 11.53%	3/26/1997 8.21%	3/14/1994	12.50
7/19/2017	9.79	12.30	4/8/1983 11.51%	3/27/1997 8.21%	3/15/1994	12.50
7/18/2017	9.89	12.32	4/11/1983 11.49%	3/31/1997 8.21%	3/16/1994	12.51
7/17/2017	9.82	12.34	4/12/1983 11.47%	4/1/1997 8.21%	3/17/1994	12.50
7/14/2017	9.51	12.35	4/13/1983 11.45%	4/2/1997 8.21%	3/18/1994	12.51
7/13/2017	9.90	12.37	4/14/1983 11.43%	4/3/1997 8.20%	3/21/1994	12.51
7/12/2017	10.30	12.39	4/15/1983 11.41%	4/4/1997 8.20%	3/22/1994	12.50
7/11/2017	10.89	12.40	4/18/1983 11.39%	4/7/1997 8.20%	3/23/1994	12.49
7/10/2017	11.11	12.41	4/19/1983 11.38%	4/8/1997 8.20%	3/24/1994	12.49
7/7/2017	11.19	12.42	4/20/1983 11.36%	4/9/1997 8.20%	3/25/1994	12.50
7/6/2017	12.54	12.44	4/21/1983 11.34%	4/10/1997 8.20%	3/28/1994	12.51
7/5/2017	11.07	12.46	4/22/1983 11.33%	4/11/1997 8.20%	3/29/1994	12.53
7/3/2017	11.22	12.48	4/25/1983 11.31%	4/14/1997 8.20%	3/30/1994	12.57
6/30/2017	11.18	12.50	4/26/1983 11.29%	4/15/1997 8.20%	3/31/1994	12.61
6/29/2017	11.44	12.54	4/27/1983 11.28%	4/16/1997 8.20%	4/4/1994	12.67

VIX Index	PX_LAST	Lagged VIX	USGG30YR Index	MOODUBAA Index	VIX Index
6/28/2017	10.03	12.57	4/28/1983 11.26%	4/17/1997 8.20%	4/5/1994 12.70
6/27/2017	11.06	12.60	4/29/1983 11.24%	4/18/1997 8.20%	4/6/1994 12.73
6/26/2017	9.90	12.63	5/2/1983 11.23%	4/21/1997 8.20%	4/7/1994 12.75
6/23/2017	10.02	12.64	5/3/1983 11.21%	4/22/1997 8.20%	4/8/1994 12.78
6/22/2017	10.48	12.65	5/4/1983 11.20%	4/23/1997 8.20%	4/11/1994 12.80
6/21/2017	10.75	12.66	5/5/1983 11.18%	4/24/1997 8.20%	4/12/1994 12.83
6/20/2017	10.86	12.67	5/6/1983 11.17%	4/25/1997 8.20%	4/13/1994 12.86
6/19/2017	10.37	12.68	5/9/1983 11.15%	4/28/1997 8.20%	4/14/1994 12.88
6/16/2017	10.38	12.69	5/10/1983 11.14%	4/29/1997 8.20%	4/15/1994 12.91
6/15/2017	10.90	12.71	5/11/1983 11.12%	4/30/1997 8.20%	4/18/1994 12.93
6/14/2017	10.64	12.72	5/12/1983 11.11%	5/1/1997 8.20%	4/19/1994 12.95
6/13/2017	10.42	12.73	5/13/1983 11.09%	5/2/1997 8.20%	4/20/1994 12.97
6/12/2017	11.46	12.75	5/16/1983 11.08%	5/5/1997 8.19%	4/21/1994 12.98
6/9/2017	10.70	12.76	5/17/1983 11.06%	5/6/1997 8.19%	4/22/1994 13.00
6/8/2017	10.16	12.77	5/18/1983 11.05%	5/7/1997 8.19%	4/25/1994 13.02
6/7/2017	10.39	12.78	5/19/1983 11.04%	5/8/1997 8.19%	4/26/1994 13.03
6/6/2017	10.45	12.78	5/20/1983 11.02%	5/9/1997 8.19%	4/28/1994 13.05
6/5/2017	10.07	12.79	5/23/1983 11.01%	5/12/1997 8.19%	4/29/1994 13.07
6/2/2017	9.75	12.80	5/24/1983 11.00%	5/13/1997 8.19%	5/2/1994 13.09
6/1/2017	9.89	12.81	5/25/1983 10.98%	5/14/1997 8.19%	5/3/1994 13.10
5/31/2017	10.41	12.82	5/26/1983 10.97%	5/15/1997 8.19%	5/4/1994 13.11
5/30/2017	10.38	12.83	5/27/1983 10.96%	5/16/1997 8.19%	5/5/1994 13.13
5/26/2017	9.81	12.83	5/31/1983 10.95%	5/19/1997 8.19%	5/6/1994 13.14
5/25/2017	9.99	12.85	6/1/1983 10.94%	5/20/1997 8.19%	5/9/1994 13.17
5/24/2017	10.02	12.85	6/2/1983 10.93%	5/21/1997 8.19%	5/10/1994 13.19
5/23/2017	10.72	12.86	6/3/1983 10.92%	5/22/1997 8.19%	5/11/1994 13.21
5/22/2017	10.93	12.87	6/6/1983 10.91%	5/23/1997 8.19%	5/12/1994 13.23
5/19/2017	12.04	12.87	6/7/1983 10.90%	5/27/1997 8.19%	5/13/1994 13.24
5/18/2017	14.66	12.88	6/8/1983 10.89%	5/28/1997 8.19%	5/16/1994 13.26
5/17/2017	15.59	12.87	6/9/1983 10.89%	5/29/1997 8.19%	5/17/1994 13.27
5/16/2017	10.65	12.85	6/10/1983 10.88%	5/30/1997 8.19%	5/18/1994 13.28
5/15/2017	10.42	12.86	6/13/1983 10.87%	6/2/1997 8.19%	5/19/1994 13.28
5/12/2017	10.40	12.87	6/14/1983 10.87%	6/3/1997 8.19%	5/20/1994 13.28
5/11/2017	10.60	12.88	6/15/1983 10.86%	6/4/1997 8.19%	5/23/1994 13.29
5/10/2017	10.21	12.90	6/16/1983 10.85%	6/5/1997 8.19%	5/24/1994 13.29
5/9/2017	9.96	12.91	6/17/1983 10.84%	6/6/1997 8.19%	5/25/1994 13.29
5/8/2017	9.77	12.92	6/20/1983 10.83%	6/9/1997 8.19%	5/26/1994 13.29
5/5/2017	10.57	12.93	6/21/1983 10.82%	6/10/1997 8.19%	5/27/1994 13.30
5/4/2017	10.46	12.94	6/22/1983 10.82%	6/11/1997 8.19%	5/31/1994 13.30
5/3/2017	10.68	12.95	6/23/1983 10.81%	6/12/1997 8.19%	6/1/1994 13.30
5/2/2017	10.59	12.96	6/24/1983 10.81%	6/13/1997 8.19%	6/2/1994 13.31
5/1/2017	10.11	12.97	6/27/1983 10.80%	6/16/1997 8.19%	6/3/1994 13.31
4/28/2017	10.82	12.98	6/28/1983 10.79%	6/17/1997 8.19%	6/6/1994 13.32
4/27/2017	10.36	12.99	6/29/1983 10.79%	6/18/1997 8.18%	6/7/1994 13.33
4/26/2017	10.85	13.01	6/30/1983 10.78%	6/19/1997 8.18%	6/8/1994 13.33
4/25/2017	10.76	13.02	7/1/1983 10.78%	6/20/1997 8.18%	6/9/1994 13.34
4/24/2017	10.84	13.03	7/5/1983 10.77%	6/23/1997 8.18%	6/10/1994 13.34
4/21/2017	14.63	13.05	7/6/1983 10.77%	6/24/1997 8.18%	6/13/1994 13.34
4/20/2017	14.15	13.06	7/7/1983 10.76%	6/25/1997 8.17%	6/14/1994 13.34
4/19/2017	14.93	13.06	7/8/1983 10.76%	6/26/1997 8.17%	6/15/1994 13.34
4/18/2017	14.42	13.06	7/11/1983 10.75%	6/27/1997 8.17%	6/16/1994 13.34
4/17/2017	14.66	13.07	7/12/1983 10.75%	6/30/1997 8.17%	6/17/1994 13.34
4/13/2017	15.96	13.08	7/13/1983 10.75%	7/1/1997 8.17%	6/20/1994 13.35
4/12/2017	15.77	13.09	7/14/1983 10.75%	7/2/1997 8.16%	6/21/1994 13.37
4/11/2017	15.07	13.13	7/15/1983 10.75%	7/3/1997 8.16%	6/22/1994 13.37
4/10/2017	14.05	13.19	7/18/1983 10.74%	7/7/1997 8.16%	6/23/1994 13.38
4/7/2017	12.87	13.20	7/19/1983 10.74%	7/8/1997 8.16%	6/24/1994 13.40
4/6/2017	12.39	13.24	7/20/1983 10.74%	7/9/1997 8.15%	6/27/1994 13.42
4/5/2017	12.89	13.27	7/21/1983 10.74%	7/10/1997 8.15%	6/28/1994 13.43
4/4/2017	11.79	13.30	7/22/1983 10.74%	7/11/1997 8.15%	6/29/1994 13.44
4/3/2017	12.38	13.34	7/25/1983 10.73%	7/14/1997 8.15%	6/30/1994 13.45

VIX Index	PX_LAST	Lagged VIX	USGG30YR Index	MOODUBAA Index	VIX Index	
3/31/2017	12.37	13.37	7/26/1983 10.73%	7/15/1997 8.14%	7/1/1994	13.45
3/30/2017	11.54	13.41	7/27/1983 10.73%	7/16/1997 8.14%	7/5/1994	13.46
3/29/2017	11.42	13.46	7/28/1983 10.74%	7/17/1997 8.14%	7/6/1994	13.46
3/28/2017	11.53	13.51	7/29/1983 10.74%	7/18/1997 8.14%	7/7/1994	13.45
3/27/2017	12.50	13.53	8/1/1983 10.75%	7/21/1997 8.14%	7/8/1994	13.44
3/24/2017	12.96	13.54	8/2/1983 10.75%	7/22/1997 8.13%	7/11/1994	13.45
3/23/2017	13.12	13.55	8/4/1983 10.76%	7/23/1997 8.13%	7/12/1994	13.45
3/22/2017	12.81	13.55	8/5/1983 10.76%	7/24/1997 8.13%	7/13/1994	13.45
3/21/2017	12.47	13.56	8/8/1983 10.77%	7/25/1997 8.13%	7/14/1994	13.45
3/20/2017	11.34	13.56	8/9/1983 10.77%	7/28/1997 8.12%	7/15/1994	13.44
3/17/2017	11.28	13.57	8/10/1983 10.78%	7/29/1997 8.12%	7/18/1994	13.43
3/16/2017	11.21	13.59	8/11/1983 10.78%	7/30/1997 8.12%	7/19/1994	13.43
3/15/2017	11.63	13.60	8/12/1983 10.78%	7/31/1997 8.12%	7/20/1994	13.43
3/14/2017	12.30	13.61	8/15/1983 10.79%	8/1/1997 8.12%	7/21/1994	13.42
3/13/2017	11.35	13.62	8/16/1983 10.79%	8/4/1997 8.12%	7/22/1994	13.41
3/10/2017	11.66	13.63	8/17/1983 10.79%	8/5/1997 8.11%	7/25/1994	13.40
3/9/2017	12.30	13.64	8/18/1983 10.79%	8/6/1997 8.11%	7/26/1994	13.40
3/8/2017	11.86	13.66	8/19/1983 10.80%	8/7/1997 8.11%	7/27/1994	13.40
3/7/2017	11.45	13.68	8/22/1983 10.80%	8/8/1997 8.11%	7/28/1994	13.40
3/6/2017	11.24	13.70	8/23/1983 10.81%	8/11/1997 8.11%	7/29/1994	13.40
3/3/2017	10.96	13.73	8/24/1983 10.81%	8/12/1997 8.11%	8/1/1994	13.40
3/2/2017	11.81	13.75	8/25/1983 10.82%	8/13/1997 8.11%	8/2/1994	13.40
3/1/2017	12.54	13.76	8/26/1983 10.82%	8/14/1997 8.11%	8/3/1994	13.40
2/28/2017	12.92	13.78	8/29/1983 10.83%	8/15/1997 8.11%	8/4/1994	13.40
2/27/2017	12.09	13.78	8/30/1983 10.84%	8/18/1997 8.10%	8/5/1994	13.41
2/24/2017	11.47	13.80	8/31/1983 10.84%	8/19/1997 8.10%	8/8/1994	13.41
2/23/2017	11.71	13.81	9/1/1983 10.85%	8/20/1997 8.10%	8/9/1994	13.42
2/22/2017	11.74	13.82	9/6/1983 10.86%	8/21/1997 8.10%	8/10/1994	13.42
2/21/2017	11.57	13.84	9/7/1983 10.86%	8/22/1997 8.10%	8/11/1994	13.42
2/17/2017	11.49	13.86	9/8/1983 10.87%	8/25/1997 8.10%	8/12/1994	13.42
2/16/2017	11.76	13.88	9/9/1983 10.88%	8/26/1997 8.10%	8/15/1994	13.42
2/15/2017	11.97	13.90	9/12/1983 10.88%	8/27/1997 8.10%	8/16/1994	13.42
2/14/2017	10.74	13.91	9/13/1983 10.89%	8/28/1997 8.10%	8/17/1994	13.42
2/13/2017	11.07	13.94	9/14/1983 10.89%	8/29/1997 8.10%	8/18/1994	13.42
2/10/2017	10.85	13.96	9/15/1983 10.90%	9/2/1997 8.10%	8/19/1994	13.42
2/9/2017	10.88	13.97	9/16/1983 10.90%	9/3/1997 8.10%	8/22/1994	13.40
2/8/2017	11.45	13.99	9/19/1983 10.91%	9/4/1997 8.10%	8/23/1994	13.39
2/7/2017	11.29	14.00	9/20/1983 10.91%	9/5/1997 8.10%	8/24/1994	13.38
2/6/2017	11.37	14.01	9/21/1983 10.92%	9/8/1997 8.10%	8/25/1994	13.37
2/3/2017	10.97	14.02	9/22/1983 10.92%	9/9/1997 8.10%	8/26/1994	13.36
2/2/2017	11.93	14.04	9/23/1983 10.93%	9/10/1997 8.10%	8/29/1994	13.35
2/1/2017	11.81	14.04	9/26/1983 10.93%	9/11/1997 8.10%	8/30/1994	13.34
1/31/2017	11.99	14.05	9/27/1983 10.94%	9/12/1997 8.10%	8/31/1994	13.32
1/30/2017	11.88	14.06	9/28/1983 10.94%	9/15/1997 8.10%	9/1/1994	13.31
1/27/2017	10.58	14.07	9/29/1983 10.95%	9/16/1997 8.10%	9/2/1994	13.29
1/26/2017	10.63	14.08	9/30/1983 10.95%	9/17/1997 8.10%	9/6/1994	13.27
1/25/2017	10.81	14.10	10/3/1983 10.95%	9/18/1997 8.10%	9/7/1994	13.26
1/24/2017	11.07	14.13	10/4/1983 10.96%	9/19/1997 8.10%	9/8/1994	13.24
1/23/2017	11.77	14.15	10/5/1983 10.96%	9/22/1997 8.10%	9/9/1994	13.23
1/20/2017	11.54	14.18	10/6/1983 10.96%	9/23/1997 8.10%	9/12/1994	13.23
1/19/2017	12.78	14.19	10/7/1983 10.97%	9/24/1997 8.10%	9/13/1994	13.23
1/18/2017	12.48	14.20	10/11/1983 10.97%	9/25/1997 8.10%	9/14/1994	13.23
1/17/2017	11.87	14.21	10/12/1983 10.98%	9/26/1997 8.09%	9/15/1994	13.22
1/13/2017	11.23	14.22	10/13/1983 10.99%	9/29/1997 8.09%	9/16/1994	13.21
1/12/2017	11.54	14.23	10/14/1983 10.99%	9/30/1997 8.09%	9/19/1994	13.21
1/11/2017	11.26	14.24	10/17/1983 11.00%	10/1/1997 8.09%	9/20/1994	13.22
1/10/2017	11.49	14.25	10/18/1983 11.00%	10/2/1997 8.09%	9/21/1994	13.23
1/9/2017	11.56	14.27	10/19/1983 11.01%	10/3/1997 8.09%	9/22/1994	13.24
1/6/2017	11.32	14.29	10/20/1983 11.01%	10/6/1997 8.08%	9/23/1994	13.25
1/5/2017	11.67	14.31	10/21/1983 11.02%	10/7/1997 8.08%	9/26/1994	13.26
1/4/2017	11.85	14.32	10/24/1983 11.02%	10/8/1997 8.08%	9/27/1994	13.26

VIX Index	PX_LAST	Lagged VIX	USGG30YR Index	MOODUBAA Index	VIX Index
1/3/2017	12.85	14.33	10/25/1983	11.03%	10/9/1997 8.08% 9/28/1994 13.28
12/30/2016	14.04	14.33	10/26/1983	11.04%	10/10/1997 8.08% 9/29/1994 13.29
12/29/2016	13.37	14.34	10/27/1983	11.04%	10/14/1997 8.08% 9/30/1994 13.31
12/28/2016	12.95	14.34	10/28/1983	11.05%	10/15/1997 8.08% 10/3/1994 13.33
12/27/2016	11.99	14.36	10/31/1983	11.05%	10/16/1997 8.08% 10/4/1994 13.36
12/23/2016	11.44	14.39	11/1/1983	11.06%	10/17/1997 8.07% 10/5/1994 13.38
12/22/2016	11.43	14.41	11/2/1983	11.07%	10/20/1997 8.07% 10/6/1994 13.41
12/21/2016	11.27	14.45	11/3/1983	11.07%	10/21/1997 8.07% 10/7/1994 13.44
12/20/2016	11.45	14.48	11/4/1983	11.08%	10/22/1997 8.07% 10/10/1994 13.47
12/19/2016	11.71	14.52	11/7/1983	11.09%	10/23/1997 8.06% 10/11/1994 13.49
12/16/2016	12.20	14.55	11/9/1983	11.09%	10/24/1997 8.06% 10/12/1994 13.51
12/15/2016	12.79	14.57	11/10/1983	11.10%	10/27/1997 8.06% 10/13/1994 13.53
12/14/2016	13.19	14.59	11/14/1983	11.10%	10/28/1997 8.06% 10/14/1994 13.55
12/13/2016	12.72	14.61	11/15/1983	11.11%	10/29/1997 8.05% 10/17/1994 13.56
12/12/2016	12.64	14.63	11/16/1983	11.11%	10/30/1997 8.05% 10/18/1994 13.57
12/9/2016	11.75	14.67	11/17/1983	11.11%	10/31/1997 8.05% 10/19/1994 13.59
12/8/2016	12.64	14.71	11/18/1983	11.12%	11/3/1997 8.04% 10/20/1994 13.61
12/7/2016	12.22	14.74	11/21/1983	11.12%	11/4/1997 8.04% 10/21/1994 13.64
12/6/2016	11.79	14.79	11/22/1983	11.13%	11/5/1997 8.04% 10/24/1994 13.67
12/5/2016	12.14	14.83	11/23/1983	11.13%	11/6/1997 8.03% 10/25/1994 13.69
12/2/2016	14.12	14.87	11/25/1983	11.13%	11/7/1997 8.03% 10/26/1994 13.71
12/1/2016	14.07	14.90	11/28/1983	11.13%	11/10/1997 8.03% 10/27/1994 13.74
11/30/2016	13.33	14.94	11/29/1983	11.14%	11/12/1997 8.02% 10/28/1994 13.75
11/29/2016	12.90	14.98	11/30/1983	11.14%	11/13/1997 8.02% 10/31/1994 13.76
11/28/2016	13.15	15.04	12/1/1983	11.14%	11/14/1997 8.01% 11/1/1994 13.78
11/25/2016	12.34	15.10	12/2/1983	11.15%	11/17/1997 8.01% 11/2/1994 13.80
11/23/2016	12.43	15.18	12/5/1983	11.15%	11/18/1997 8.01% 11/3/1994 13.82
11/22/2016	12.41	15.25	12/6/1983	11.15%	11/19/1997 8.00% 11/4/1994 13.84
11/21/2016	12.42	15.32	12/7/1983	11.16%	11/20/1997 8.00% 11/7/1994 13.88
11/18/2016	12.85	15.39	12/8/1983	11.16%	11/21/1997 8.00% 11/8/1994 13.90
11/17/2016	13.35	15.44	12/9/1983	11.17%	11/24/1997 8.00% 11/9/1994 13.92
11/16/2016	13.72	15.48	12/12/1983	11.17%	11/25/1997 7.99% 11/10/1994 13.95
11/15/2016	13.37	15.52	12/13/1983	11.18%	11/26/1997 7.99% 11/11/1994 13.98
11/14/2016	14.48	15.57	12/14/1983	11.19%	11/28/1997 7.99% 11/14/1994 14.01
11/11/2016	14.17	15.59	12/15/1983	11.19%	12/1/1997 7.98% 11/15/1994 14.04
11/10/2016	14.74	15.62	12/16/1983	11.20%	12/2/1997 7.98% 11/16/1994 14.07
11/9/2016	14.38	15.66	12/19/1983	11.21%	12/3/1997 7.98% 11/17/1994 14.10
11/8/2016	18.74	15.71	12/20/1983	11.22%	12/4/1997 7.98% 11/18/1994 14.12
11/7/2016	18.71	15.72	12/21/1983	11.22%	12/5/1997 7.97% 11/21/1994 14.13
11/4/2016	22.51	15.75	12/22/1983	11.23%	12/8/1997 7.97% 11/22/1994 14.14
11/3/2016	22.08	15.75	12/23/1983	11.24%	12/9/1997 7.97% 11/23/1994 14.17
11/2/2016	19.32	15.77	12/27/1983	11.24%	12/10/1997 7.97% 11/25/1994 14.19
11/1/2016	18.56	15.82	12/28/1983	11.25%	12/11/1997 7.96% 11/28/1994 14.20
10/31/2016	17.06	15.85	12/29/1983	11.26%	12/12/1997 7.96% 11/29/1994 14.21
10/28/2016	16.19	15.90	12/30/1983	11.26%	12/15/1997 7.96% 11/30/1994 14.22
10/27/2016	15.36	15.94	1/3/1984	11.27%	12/16/1997 7.95% 12/1/1994 14.23
10/26/2016	14.24	15.99	1/4/1984	11.27%	12/17/1997 7.95% 12/2/1994 14.25
10/25/2016	13.46	16.03	1/5/1984	11.28%	12/18/1997 7.95% 12/5/1994 14.26
10/24/2016	13.02	16.09	1/6/1984	11.28%	12/19/1997 7.94% 12/6/1994 14.27
10/21/2016	13.34	16.16	1/9/1984	11.29%	12/22/1997 7.94% 12/7/1994 14.28
10/20/2016	13.75	16.21	1/10/1984	11.30%	12/26/1997 7.93% 12/8/1994 14.30
10/19/2016	14.41	16.25	1/11/1984	11.30%	12/29/1997 7.93% 12/9/1994 14.30
10/18/2016	15.28	16.27	1/12/1984	11.31%	12/30/1997 7.92% 12/12/1994 14.31
10/17/2016	16.21	16.30	1/13/1984	11.31%	12/31/1997 7.92% 12/13/1994 14.30
10/14/2016	16.12	16.31	1/16/1984	11.32%	1/2/1998 7.92% 12/14/1994 14.29
10/13/2016	16.69	16.32	1/17/1984	11.32%	1/5/1998 7.91% 12/15/1994 14.27
10/12/2016	15.91	16.31	1/18/1984	11.33%	1/6/1998 7.90% 12/16/1994 14.26
10/11/2016	15.36	16.32	1/19/1984	11.33%	1/7/1998 7.90% 12/19/1994 14.24
10/10/2016	13.38	16.32	1/20/1984	11.34%	1/8/1998 7.89% 12/20/1994 14.24
10/7/2016	13.48	16.33	1/23/1984	11.34%	1/9/1998 7.89% 12/21/1994 14.21
10/6/2016	12.84	16.35	1/24/1984	11.35%	1/12/1998 7.88% 12/22/1994 14.20

VIX Index	PX_LAST	Lagged VIX	USGG30YR Index	MOODUBAA Index	VIX Index
10/5/2016	12.99	16.38	1/25/1984 11.35%	1/13/1998 7.88%	12/23/1994 14.18
10/4/2016	13.63	16.41	1/26/1984 11.36%	1/14/1998 7.87%	12/27/1994 14.17
10/3/2016	13.57	16.44	1/27/1984 11.36%	1/15/1998 7.87%	12/28/1994 14.15
9/30/2016	13.29	16.46	1/30/1984 11.37%	1/16/1998 7.86%	12/29/1994 14.14
9/29/2016	14.02	16.50	1/31/1984 11.37%	1/20/1998 7.86%	12/30/1994 14.13
9/28/2016	12.39	16.54	2/1/1984 11.38%	1/21/1998 7.85%	1/3/1995 14.14
9/27/2016	13.10	16.60	2/2/1984 11.39%	1/22/1998 7.84%	1/4/1995 14.14
9/26/2016	14.50	16.64	2/3/1984 11.39%	1/23/1998 7.84%	1/5/1995 14.14
9/23/2016	12.29	16.66	2/6/1984 11.40%	1/26/1998 7.83%	1/6/1995 14.14
9/22/2016	12.02	16.69	2/7/1984 11.41%	1/27/1998 7.83%	1/9/1995 14.14
9/21/2016	13.30	16.71	2/8/1984 11.41%	1/28/1998 7.82%	1/10/1995 14.14
9/20/2016	15.92	16.71	2/9/1984 11.42%	1/29/1998 7.82%	1/11/1995 14.13
9/19/2016	15.53	16.73	2/10/1984 11.43%	1/30/1998 7.81%	1/12/1995 14.12
9/16/2016	15.37	16.73	2/14/1984 11.44%	2/2/1998 7.81%	1/13/1995 14.09
9/15/2016	16.30	16.72	2/15/1984 11.44%	2/3/1998 7.80%	1/16/1995 14.05
9/14/2016	18.14	16.72	2/16/1984 11.45%	2/4/1998 7.80%	1/17/1995 14.01
9/13/2016	17.85	16.71	2/17/1984 11.46%	2/5/1998 7.79%	1/18/1995 13.95
9/12/2016	15.16	16.69	2/21/1984 11.47%	2/6/1998 7.79%	1/19/1995 13.92
9/9/2016	17.50	16.70	2/22/1984 11.47%	2/9/1998 7.78%	1/20/1995 13.89
9/8/2016	12.51	16.69	2/23/1984 11.48%	2/10/1998 7.78%	1/23/1995 13.87
9/7/2016	11.94	16.70	2/24/1984 11.49%	2/11/1998 7.77%	1/24/1995 13.85
9/6/2016	12.02	16.73	2/27/1984 11.50%	2/12/1998 7.77%	1/25/1995 13.82
9/2/2016	11.98	16.75	2/28/1984 11.51%	2/13/1998 7.76%	1/26/1995 13.79
9/1/2016	13.48	16.79	2/29/1984 11.52%	2/17/1998 7.75%	1/27/1995 13.76
8/31/2016	13.42	16.81	3/1/1984 11.53%	2/18/1998 7.75%	1/30/1995 13.74
8/30/2016	13.12	16.84	3/2/1984 11.54%	2/19/1998 7.74%	1/31/1995 13.72
8/29/2016	12.94	16.87	3/5/1984 11.55%	2/20/1998 7.74%	2/1/1995 13.70
8/26/2016	13.65	16.89	3/6/1984 11.56%	2/23/1998 7.73%	2/2/1995 13.67
8/25/2016	13.63	16.89	3/7/1984 11.57%	2/24/1998 7.73%	2/3/1995 13.64
8/24/2016	13.45	16.91	3/8/1984 11.57%	2/25/1998 7.72%	2/6/1995 13.62
8/23/2016	12.38	16.91	3/9/1984 11.58%	2/26/1998 7.72%	2/7/1995 13.60
8/22/2016	12.27	16.93	3/12/1984 11.59%	2/27/1998 7.72%	2/8/1995 13.59
8/19/2016	11.34	16.94	3/13/1984 11.60%	3/2/1998 7.71%	2/9/1995 13.58
8/18/2016	11.43	16.96	3/14/1984 11.61%	3/3/1998 7.71%	2/10/1995 13.56
8/17/2016	12.19	16.97	3/15/1984 11.62%	3/4/1998 7.70%	2/13/1995 13.55
8/16/2016	12.64	16.99	3/16/1984 11.63%	3/5/1998 7.70%	2/14/1995 13.53
8/15/2016	11.81	17.00	3/19/1984 11.63%	3/6/1998 7.70%	2/15/1995 13.52
8/12/2016	11.55	17.01	3/20/1984 11.64%	3/9/1998 7.69%	2/16/1995 13.51
8/11/2016	11.68	17.03	3/21/1984 11.65%	3/10/1998 7.69%	2/17/1995 13.50
8/10/2016	12.05	17.05	3/22/1984 11.66%	3/11/1998 7.68%	2/21/1995 13.48
8/9/2016	11.66	17.06	3/23/1984 11.67%	3/12/1998 7.68%	2/22/1995 13.46
8/8/2016	11.50	17.07	3/26/1984 11.68%	3/13/1998 7.67%	2/23/1995 13.44
8/5/2016	11.39	17.10	3/27/1984 11.68%	3/16/1998 7.67%	2/24/1995 13.41
8/4/2016	12.42	17.12	3/28/1984 11.69%	3/17/1998 7.66%	2/27/1995 13.40
8/3/2016	12.86	17.13	3/29/1984 11.70%	3/18/1998 7.66%	2/28/1995 13.38
8/2/2016	13.37	17.14	3/30/1984 11.71%	3/19/1998 7.65%	3/1/1995 13.37
8/1/2016	12.44	17.16	4/2/1984 11.71%	3/20/1998 7.65%	3/2/1995 13.36
7/29/2016	11.87	17.19	4/3/1984 11.72%	3/23/1998 7.64%	3/3/1995 13.35
7/28/2016	12.72	17.21	4/4/1984 11.73%	3/24/1998 7.64%	3/6/1995 13.35
7/27/2016	12.83	17.23	4/5/1984 11.74%	3/25/1998 7.63%	3/7/1995 13.36
7/26/2016	13.05	17.25	4/6/1984 11.75%	3/26/1998 7.63%	3/8/1995 13.36
7/25/2016	12.87	17.27	4/9/1984 11.76%	3/27/1998 7.63%	3/9/1995 13.36
7/22/2016	12.02	17.30	4/10/1984 11.77%	3/30/1998 7.62%	3/10/1995 13.36
7/21/2016	12.74	17.34	4/11/1984 11.78%	3/31/1998 7.62%	3/13/1995 13.36
7/20/2016	11.77	17.37	4/12/1984 11.78%	4/1/1998 7.61%	3/14/1995 13.36
7/19/2016	11.97	17.42	4/13/1984 11.79%	4/2/1998 7.61%	3/15/1995 13.36
7/18/2016	12.44	17.47	4/16/1984 11.80%	4/3/1998 7.61%	3/16/1995 13.35
7/15/2016	12.67	17.53	4/17/1984 11.81%	4/6/1998 7.60%	3/17/1995 13.35
7/14/2016	12.82	17.60	4/18/1984 11.82%	4/7/1998 7.60%	3/20/1995 13.34
7/13/2016	13.04	17.68	4/19/1984 11.83%	4/8/1998 7.59%	3/21/1995 13.34
7/12/2016	13.55	17.73	4/23/1984 11.83%	4/9/1998 7.59%	3/22/1995 13.33

VIX Index	PX_LAST	Lagged VIX	USGG30YR Index	MOODUBAA Index	VIX Index	
7/11/2016	13.54	17.78	4/24/1984 11.84%	4/13/1998 7.59%	3/23/1995	13.32
7/8/2016	13.20	17.82	4/25/1984 11.85%	4/14/1998 7.58%	3/24/1995	13.31
7/7/2016	14.76	17.87	4/26/1984 11.86%	4/15/1998 7.58%	3/27/1995	13.30
7/6/2016	14.96	17.90	4/27/1984 11.87%	4/16/1998 7.58%	3/28/1995	13.30
7/5/2016	15.58	17.93	4/30/1984 11.87%	4/17/1998 7.57%	3/29/1995	13.31
7/1/2016	14.77	17.96	5/1/1984 11.88%	4/20/1998 7.57%	3/30/1995	13.31
6/30/2016	15.63	17.99	5/2/1984 11.89%	4/21/1998 7.57%	3/31/1995	13.32
6/29/2016	16.64	18.03	5/3/1984 11.90%	4/22/1998 7.56%	4/3/1995	13.33
6/28/2016	18.75	18.07	5/4/1984 11.91%	4/23/1998 7.56%	4/4/1995	13.32
6/27/2016	23.85	18.09	5/7/1984 11.91%	4/24/1998 7.55%	4/5/1995	13.31
6/24/2016	25.76	18.09	5/8/1984 11.92%	4/27/1998 7.55%	4/6/1995	13.31
6/23/2016	17.25	18.09	5/9/1984 11.93%	4/28/1998 7.55%	4/7/1995	13.30
6/22/2016	21.17	18.13	5/10/1984 11.94%	4/29/1998 7.55%	4/10/1995	13.28
6/21/2016	18.48	18.16	5/11/1984 11.95%	4/30/1998 7.55%	4/11/1995	13.27
6/20/2016	18.37	18.20	5/14/1984 11.97%	5/1/1998 7.54%	4/12/1995	13.25
6/17/2016	19.41	18.24	5/15/1984 11.97%	5/4/1998 7.54%	4/13/1995	13.24
6/16/2016	19.37	18.30	5/16/1984 11.98%	5/5/1998 7.54%	4/17/1995	13.22
6/15/2016	20.14	18.34	5/17/1984 12.00%	5/6/1998 7.53%	4/18/1995	13.22
6/14/2016	20.50	18.37	5/18/1984 12.01%	5/7/1998 7.53%	4/19/1995	13.21
6/13/2016	20.97	18.40	5/21/1984 12.01%	5/8/1998 7.53%	4/20/1995	13.19
6/10/2016	17.03	18.45	5/22/1984 12.02%	5/11/1998 7.53%	4/21/1995	13.18
6/9/2016	14.64	18.54	5/23/1984 12.03%	5/12/1998 7.52%	4/24/1995	13.18
6/8/2016	14.08	18.67	5/24/1984 12.04%	5/13/1998 7.52%	4/25/1995	13.17
6/7/2016	14.05	18.74	5/25/1984 12.05%	5/14/1998 7.52%	4/26/1995	13.16
6/6/2016	13.65	18.77	5/29/1984 12.06%	5/15/1998 7.52%	4/27/1995	13.16
6/3/2016	13.47	18.78	5/30/1984 12.07%	5/18/1998 7.52%	4/28/1995	13.16
6/2/2016	13.63	18.78	5/31/1984 12.08%	5/19/1998 7.51%	5/1/1995	13.17
6/1/2016	14.20	18.78	6/1/1984 12.09%	5/20/1998 7.51%	5/2/1995	13.17
5/31/2016	14.19	18.77	6/4/1984 12.09%	5/21/1998 7.51%	5/3/1995	13.17
5/27/2016	13.12	18.76	6/5/1984 12.10%	5/22/1998 7.51%	5/4/1995	13.17
5/26/2016	13.43	18.77	6/6/1984 12.11%	5/26/1998 7.50%	5/5/1995	13.18
5/25/2016	13.90	18.77	6/7/1984 12.12%	5/27/1998 7.50%	5/8/1995	13.18
5/24/2016	14.42	18.76	6/8/1984 12.13%	5/28/1998 7.50%	5/9/1995	13.19
5/23/2016	15.82	18.76	6/11/1984 12.14%	5/29/1998 7.50%	5/10/1995	13.19
5/20/2016	15.20	18.74	6/12/1984 12.14%	6/1/1998 7.49%	5/11/1995	13.20
5/19/2016	16.33	18.73	6/13/1984 12.15%	6/2/1998 7.49%	5/12/1995	13.20
5/18/2016	15.95	18.71	6/14/1984 12.16%	6/3/1998 7.49%	5/15/1995	13.20
5/17/2016	15.57	18.70	6/15/1984 12.17%	6/4/1998 7.48%	5/16/1995	13.21
5/16/2016	14.68	18.68	6/18/1984 12.18%	6/5/1998 7.48%	5/17/1995	13.21
5/13/2016	15.04	18.67	6/19/1984 12.19%	6/8/1998 7.47%	5/18/1995	13.22
5/12/2016	14.41	18.66	6/20/1984 12.19%	6/9/1998 7.47%	5/19/1995	13.23
5/11/2016	14.69	18.65	6/21/1984 12.20%	6/10/1998 7.47%	5/22/1995	13.22
5/10/2016	13.63	18.65	6/22/1984 12.21%	6/11/1998 7.46%	5/23/1995	13.22
5/9/2016	14.57	18.66	6/25/1984 12.22%	6/12/1998 7.46%	5/24/1995	13.21
5/6/2016	14.72	18.65	6/26/1984 12.23%	6/15/1998 7.45%	5/25/1995	13.21
5/5/2016	15.91	18.63	6/27/1984 12.24%	6/16/1998 7.45%	5/26/1995	13.21
5/4/2016	16.05	18.61	6/28/1984 12.25%	6/17/1998 7.45%	5/30/1995	13.22
5/3/2016	15.60	18.60	6/29/1984 12.26%	6/18/1998 7.44%	5/31/1995	13.22
5/2/2016	14.68	18.58	7/2/1984 12.27%	6/19/1998 7.44%	6/1/1995	13.23
4/29/2016	15.70	18.56	7/3/1984 12.28%	6/22/1998 7.44%	6/2/1995	13.23
4/28/2016	15.22	18.55	7/5/1984 12.28%	6/23/1998 7.43%	6/5/1995	13.24
4/27/2016	13.77	18.54	7/6/1984 12.29%	6/24/1998 7.43%	6/6/1995	13.24
4/26/2016	13.96	18.54	7/9/1984 12.30%	6/25/1998 7.43%	6/7/1995	13.24
4/25/2016	14.08	18.56	7/10/1984 12.31%	6/26/1998 7.42%	6/8/1995	13.25
4/22/2016	13.22	18.59	7/11/1984 12.32%	6/29/1998 7.42%	6/9/1995	13.25
4/21/2016	13.95	18.62	7/12/1984 12.32%	6/30/1998 7.42%	6/12/1995	13.25
4/20/2016	13.28	18.63	7/13/1984 12.33%	7/1/1998 7.41%	6/13/1995	13.25
4/19/2016	13.24	18.65	7/16/1984 12.34%	7/2/1998 7.41%	6/14/1995	13.25
4/18/2016	13.35	18.67	7/17/1984 12.35%	7/6/1998 7.41%	6/15/1995	13.25
4/15/2016	13.62	18.68	7/18/1984 12.36%	7/7/1998 7.40%	6/16/1995	13.24
4/14/2016	13.72	18.70	7/19/1984 12.37%	7/8/1998 7.40%	6/19/1995	13.24