

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
11/7/2002	4 8854	4 89%	5 33%	12/12/1997	6 60%	12/5/1997	6 084
11/6/2002	5 0579	5 06%	5 33%	12/15/1997	6 60%	12/8/1997	6 143
11/5/2002	5 0771	5 08%	5 34%	12/16/1997	6 59%	12/9/1997	6 117
11/4/2002	5 0589	5 06%	5 34%	12/17/1997	6 59%	12/10/1997	6 07
11/1/2002	5 0408	5 04%	5 34%	12/18/1997	6 58%	12/11/1997	5 994
10/31/2002	4 9858	4 99%	5 34%	12/19/1997	6 58%	12/12/1997	5 925
10/30/2002	5 0268	5 03%	5 34%	12/22/1997	6 57%	12/15/1997	5 973
10/29/2002	5 0118	5 01%	5 35%	12/23/1997	6 57%	12/16/1997	5 963
10/28/2002	5 1047	5 10%	5 35%	12/24/1997	6 56%	12/17/1997	5 997
10/25/2002	5 0833	5 08%	5 35%	12/25/1997	6 56%	12/18/1997	5 934
10/24/2002	5 0864	5 09%	5 35%	12/26/1997	6 55%	12/19/1997	5 922
10/23/2002	5 1642	5 16%	5 35%	12/29/1997	6 55%	12/22/1997	5 886
10/22/2002	5 1539	5 15%	5 35%	12/30/1997	6 54%	12/23/1997	5 873
10/21/2002	5 1426	5 14%	5 36%	12/31/1997	6 54%	12/24/1997	5 913
10/18/2002	5 0581	5 06%	5 36%	1/1/1998	6 53%	12/25/1997	5 911
10/17/2002	5 1089	5 11%	5 36%	1/2/1998	6 52%	12/26/1997	5 9
10/16/2002	5 006	5 01%	5 36%	1/5/1998	6 52%	12/29/1997	5 925
10/15/2002	4 9683	4 97%	5 36%	1/6/1998	6 51%	12/30/1997	5 97
10/14/2002	4 8107	4 81%	5 36%	1/7/1998	6 50%	12/31/1997	5 923
10/11/2002	4 8041	4 80%	5 37%	1/8/1998	6 50%	1/1/1998	5 925
10/10/2002	4 7153	4 72%	5 37%	1/9/1998	6 49%	1/2/1998	5 838
10/9/2002	4 6549	4 65%	5 38%	1/12/1998	6 48%	1/5/1998	5 735
10/8/2002	4 6958	4 70%	5 38%	1/13/1998	6 48%	1/6/1998	5 718
10/7/2002	4 7079	4 71%	5 38%	1/14/1998	6 47%	1/7/1998	5 787
10/4/2002	4 7136	4 71%	5 39%	1/15/1998	6 46%	1/8/1998	5 75
10/3/2002	4 7334	4 73%	5 39%	1/16/1998	6 46%	1/9/1998	5 728
10/2/2002	4 7221	4 72%	5 40%	1/19/1998	6 45%	1/12/1998	5 689
10/1/2002	4 7457	4 75%	5 40%	1/20/1998	6 44%	1/13/1998	5 738
9/30/2002	4 6682	4 67%	5 40%	1/21/1998	6 44%	1/14/1998	5 733
9/27/2002	4 6784	4 68%	5 41%	1/22/1998	6 43%	1/15/1998	5 739
9/26/2002	4 7298	4 73%	5 41%	1/23/1998	6 42%	1/16/1998	5 809
9/25/2002	4 7186	4 72%	5 42%	1/26/1998	6 42%	1/19/1998	5 809
9/24/2002	4 6288	4 63%	5 42%	1/27/1998	6 41%	1/20/1998	5 845
9/23/2002	4 6712	4 67%	5 42%	1/28/1998	6 41%	1/21/1998	5 811
9/20/2002	4 7422	4 74%	5 43%	1/29/1998	6 40%	1/22/1998	5 866
9/19/2002	4 7039	4 70%	5 43%	1/30/1998	6 39%	1/23/1998	5 97
9/18/2002	4 7442	4 74%	5 44%	2/2/1998	6 39%	1/26/1998	5 897
9/17/2002	4 7273	4 73%	5 44%	2/3/1998	6 38%	1/27/1998	5 94
9/16/2002	4 7594	4 76%	5 44%	2/4/1998	6 38%	1/28/1998	5 942
9/13/2002	4 7669	4 77%	5 45%	2/5/1998	6 37%	1/29/1998	5 841
9/12/2002	4 8146	4 81%	5 45%	2/6/1998	6 37%	1/30/1998	5 8
9/11/2002	4 8791	4 88%	5 46%	2/9/1998	6 36%	2/2/1998	5 878
9/10/2002	4 8386	4 84%	5 46%	2/10/1998	6 36%	2/3/1998	5 863
9/9/2002	4 8685	4 87%	5 46%	2/11/1998	6 35%	2/4/1998	5 862
9/6/2002	4 8588	4 86%	5 46%	2/12/1998	6 35%	2/5/1998	5 933
9/5/2002	4 7824	4 78%	5 46%	2/13/1998	6 34%	2/6/1998	5 92
9/4/2002	4 8024	4 80%	5 47%	2/16/1998	6 34%	2/9/1998	5 943
9/3/2002	4 81	4 81%	5 47%	2/17/1998	6 33%	2/10/1998	5 922
9/2/2002	4 928	4 93%	5 47%	2/18/1998	6 33%	2/11/1998	5 846
8/30/2002	4 9251	4 93%	5 47%	2/19/1998	6 32%	2/12/1998	5 865
8/29/2002	4 9586	4 96%	5 48%	2/20/1998	6 32%	2/13/1998	5 849
8/28/2002	5 0191	5 02%	5 48%	2/23/1998	6 31%	2/16/1998	5 848
8/27/2002	5 0602	5 06%	5 48%	2/24/1998	6 31%	2/17/1998	5 796
8/26/2002	5 0151	5 02%	5 48%	2/25/1998	6 30%	2/18/1998	5 837
8/23/2002	5 0321	5 03%	5 48%	2/26/1998	6 30%	2/19/1998	5 851
8/22/2002	5 0906	5 09%	5 48%	2/27/1998	6 29%	2/20/1998	5 871
8/21/2002	5 0103	5 01%	5 48%	3/2/1998	6 28%	2/23/1998	5 9
8/20/2002	4 9667	4 97%	5 49%	3/3/1998	6 28%	2/24/1998	5 961
8/19/2002	5 0523	5 05%	5 49%	3/4/1998	6 28%	2/25/1998	5 921
8/16/2002	5 0917	5 09%	5 49%	3/5/1998	6 27%	2/26/1998	5 947
8/15/2002	4 9757	4 98%	5 48%	3/6/1998	6 27%	2/27/1998	5 923
8/14/2002	4 9295	4 93%	5 48%	3/9/1998	6 26%	3/2/1998	6 011
8/13/2002	4 9659	4 97%	5 48%	3/10/1998	6 26%	3/3/1998	6 073
8/12/2002	5 0666	5 07%	5 48%	3/11/1998	6 25%	3/4/1998	6 023
8/9/2002	5 1091	5 11%	5 48%	3/12/1998	6 25%	3/5/1998	6 063
8/8/2002	5 2223	5 22%	5 48%	3/13/1998	6 24%	3/6/1998	6 019
8/7/2002	5 215	5 22%	5 48%	3/16/1998	6 24%	3/9/1998	5 962
8/6/2002	5 2286	5 23%	5 48%	3/17/1998	6 23%	3/10/1998	5 96
8/5/2002	5 1592	5 16%	5 47%	3/18/1998	6 23%	3/11/1998	5 939
8/2/2002	5 2171	5 22%	5 48%	3/19/1998	6 23%	3/12/1998	5 866
8/1/2002	5 285	5 29%	5 48%	3/20/1998	6 22%	3/13/1998	5 893
7/31/2002	5 3011	5 30%	5 48%	3/23/1998	6 22%	3/16/1998	5 862
7/30/2002	5 3964	5 40%	5 48%	3/24/1998	6 21%	3/17/1998	5 89
7/29/2002	5 417	5 42%	5 47%	3/25/1998	6 21%	3/18/1998	5 907
7/26/2002	5 3096	5 31%	5 47%	3/26/1998	6 21%	3/19/1998	5 9

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
7/25/2002	5 2968	5 30%	5 48%	3/27/1998	6 20%	3/20/1998	5 885
7/24/2002	5 3415	5 34%	5 48%	3/30/1998	6 20%	3/23/1998	5 883
7/23/2002	5 2757	5 28%	5 48%	3/31/1998	6 19%	3/24/1998	5 88
7/22/2002	5 2789	5 28%	5 48%	4/1/1998	6 19%	3/25/1998	5 942
7/19/2002	5 3233	5 32%	5 48%	4/2/1998	6 19%	3/26/1998	5 975
7/18/2002	5 406	5 41%	5 48%	4/3/1998	6 18%	3/27/1998	5 958
7/17/2002	5 4506	5 45%	5 48%	4/6/1998	6 18%	3/30/1998	5 979
7/16/2002	5 4484	5 45%	5 48%	4/7/1998	6 17%	3/31/1998	5 933
7/15/2002	5 38	5 38%	5 48%	4/8/1998	6 17%	4/1/1998	5 881
7/12/2002	5 3275	5 33%	5 48%	4/9/1998	6 16%	4/2/1998	5 841
7/11/2002	5 3682	5 37%	5 48%	4/10/1998	6 16%	4/3/1998	5 794
7/10/2002	5 3361	5 34%	5 48%	4/13/1998	6 16%	4/6/1998	5 824
7/9/2002	5 4135	5 41%	5 48%	4/14/1998	6 15%	4/7/1998	5 843
7/8/2002	5 4779	5 48%	5 47%	4/15/1998	6 15%	4/8/1998	5 896
7/5/2002	5 5244	5 52%	5 47%	4/16/1998	6 15%	4/9/1998	5 879
7/4/2002	5 4461	5 45%	5 47%	4/17/1998	6 14%	4/10/1998	5 881
7/3/2002	5 4516	5 45%	5 47%	4/20/1998	6 14%	4/13/1998	5 926
7/2/2002	5 4363	5 44%	5 47%	4/21/1998	6 14%	4/14/1998	5 899
7/1/2002	5 4767	5 48%	5 47%	4/22/1998	6 14%	4/15/1998	5 883
6/28/2002	5 5076	5 51%	5 47%	4/23/1998	6 13%	4/16/1998	5 871
6/27/2002	5 5142	5 51%	5 47%	4/24/1998	6 13%	4/17/1998	5 876
6/26/2002	5 4275	5 43%	5 47%	4/27/1998	6 13%	4/20/1998	5 925
6/25/2002	5 4569	5 46%	5 48%	4/28/1998	6 13%	4/21/1998	5 948
6/24/2002	5 4536	5 45%	5 48%	4/29/1998	6 12%	4/22/1998	5 956
6/21/2002	5 3971	5 40%	5 48%	4/30/1998	6 12%	4/23/1998	5 981
6/20/2002	5 4264	5 43%	5 48%	5/1/1998	6 12%	4/24/1998	5 945
6/19/2002	5 3863	5 39%	5 48%	5/4/1998	6 12%	4/27/1998	6 053
6/18/2002	5 4602	5 46%	5 48%	5/5/1998	6 12%	4/28/1998	6 069
6/17/2002	5 4602	5 46%	5 48%	5/6/1998	6 11%	4/29/1998	6 075
6/14/2002	5 4111	5 41%	5 48%	5/7/1998	6 11%	4/30/1998	5 949
6/13/2002	5 492	5 49%	5 48%	5/8/1998	6 11%	5/1/1998	5 933
6/12/2002	5 5396	5 54%	5 47%	5/11/1998	6 11%	5/4/1998	5 937
6/11/2002	5 5507	5 55%	5 47%	5/12/1998	6 10%	5/5/1998	5 987
6/10/2002	5 6057	5 61%	5 47%	5/13/1998	6 10%	5/6/1998	5 94
6/7/2002	5 6591	5 66%	5 47%	5/14/1998	6 10%	5/7/1998	5 953
6/6/2002	5 6057	5 61%	5 47%	5/15/1998	6 09%	5/8/1998	5 977
6/5/2002	5 6567	5 66%	5 47%	5/18/1998	6 09%	5/11/1998	6 029
6/4/2002	5 6237	5 62%	5 47%	5/19/1998	6 09%	5/12/1998	5 972
6/3/2002	5 5966	5 60%	5 47%	5/20/1998	6 08%	5/13/1998	5 939
5/31/2002	5 6147	5 61%	5 47%	5/21/1998	6 08%	5/14/1998	5 984
5/30/2002	5 5943	5 59%	5 47%	5/22/1998	6 08%	5/15/1998	5 972
5/29/2002	5 6237	5 62%	5 47%	5/25/1998	6 07%	5/18/1998	5 923
5/28/2002	5 6635	5 66%	5 46%	5/26/1998	6 07%	5/19/1998	5 934
5/27/2002	5 6669	5 67%	5 46%	5/27/1998	6 07%	5/20/1998	5 895
5/24/2002	5 6612	5 66%	5 46%	5/28/1998	6 06%	5/21/1998	5 923
5/23/2002	5 6657	5 67%	5 46%	5/29/1998	6 06%	5/22/1998	5 9
5/22/2002	5 6395	5 64%	5 46%	6/1/1998	6 05%	5/25/1998	5 9
5/21/2002	5 6634	5 66%	5 46%	6/2/1998	6 05%	5/26/1998	5 836
5/20/2002	5 6966	5 70%	5 46%	6/3/1998	6 05%	5/27/1998	5 846
5/17/2002	5 7556	5 76%	5 46%	6/4/1998	6 04%	5/28/1998	5 825
5/16/2002	5 6816	5 68%	5 46%	6/5/1998	6 04%	5/29/1998	5 802
5/15/2002	5 73	5 73%	5 46%	6/8/1998	6 03%	6/1/1998	5 777
5/14/2002	5 7428	5 74%	5 45%	6/9/1998	6 03%	6/2/1998	5 79
5/13/2002	5 685	5 69%	5 45%	6/10/1998	6 02%	6/3/1998	5 782
5/10/2002	5 5986	5 60%	5 45%	6/11/1998	6 02%	6/4/1998	5 817
5/9/2002	5 6325	5 63%	5 45%	6/12/1998	6 01%	6/5/1998	5 787
5/8/2002	5 6701	5 67%	5 45%	6/15/1998	6 01%	6/8/1998	5 779
5/7/2002	5 5337	5 53%	5 45%	6/16/1998	6 00%	6/9/1998	5 788
5/6/2002	5 5371	5 54%	5 45%	6/17/1998	6 00%	6/10/1998	5 702
5/3/2002	5 536	5 54%	5 45%	6/18/1998	6 00%	6/11/1998	5 654
5/2/2002	5 5862	5 59%	5 45%	6/19/1998	5 99%	6/12/1998	5 662
5/1/2002	5 5638	5 56%	5 45%	6/22/1998	5 99%	6/15/1998	5 574
4/30/2002	5 5918	5 59%	5 45%	6/23/1998	5 98%	6/16/1998	5 649
4/29/2002	5 6256	5 63%	5 45%	6/24/1998	5 98%	6/17/1998	5 747
4/26/2002	5 5873	5 59%	5 45%	6/25/1998	5 98%	6/18/1998	5 7
4/25/2002	5 6222	5 62%	5 45%	6/26/1998	5 97%	6/19/1998	5 669
4/24/2002	5 6233	5 62%	5 45%	6/29/1998	5 97%	6/22/1998	5 669
4/23/2002	5 6608	5 66%	5 45%	6/30/1998	5 97%	6/23/1998	5 643
4/22/2002	5 6734	5 67%	5 45%	7/1/1998	5 96%	6/24/1998	5 658
4/19/2002	5 6837	5 68%	5 45%	7/2/1998	5 96%	6/25/1998	5 655
4/18/2002	5 699	5 70%	5 45%	7/3/1998	5 95%	6/26/1998	5 632
4/17/2002	5 73	5 73%	5 45%	7/6/1998	5 95%	6/29/1998	5 643
4/16/2002	5 663	5 66%	5 45%	7/7/1998	5 95%	6/30/1998	5 627
4/15/2002	5 618	5 62%	5 45%	7/8/1998	5 94%	7/1/1998	5 629
4/12/2002	5 647	5 65%	5 45%	7/9/1998	5 94%	7/2/1998	5 6

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
4/11/2002	5 671	5 67%	5 45%	7/10/1998	5 94%	7/3/1998	5 599
4/10/2002	5 701	5 70%	5 45%	7/13/1998	5 93%	7/6/1998	5 572
4/9/2002	5 669	5 67%	5 45%	7/14/1998	5 93%	7/7/1998	5 603
4/8/2002	5 713	5 71%	5 45%	7/15/1998	5 93%	7/8/1998	5 626
4/5/2002	5 666	5 67%	5 45%	7/16/1998	5 92%	7/9/1998	5 605
4/4/2002	5 711	5 71%	5 45%	7/17/1998	5 92%	7/10/1998	5 625
4/3/2002	5 719	5 72%	5 45%	7/20/1998	5 92%	7/13/1998	5 693
4/2/2002	5 762	5 76%	5 45%	7/21/1998	5 91%	7/14/1998	5 717
4/1/2002	5 829	5 83%	5 45%	7/22/1998	5 91%	7/15/1998	5 705
3/29/2002	5 795	5 80%	5 45%	7/23/1998	5 91%	7/16/1998	5 727
3/28/2002	5 799	5 80%	5 45%	7/24/1998	5 90%	7/17/1998	5 746
3/27/2002	5 757	5 76%	5 45%	7/27/1998	5 90%	7/20/1998	5 713
3/26/2002	5 756	5 76%	5 45%	7/28/1998	5 89%	7/21/1998	5 663
3/25/2002	5 803	5 80%	5 45%	7/29/1998	5 89%	7/22/1998	5 681
3/22/2002	5 812	5 81%	5 44%	7/30/1998	5 89%	7/23/1998	5 657
3/21/2002	5 789	5 79%	5 44%	7/31/1998	5 89%	7/24/1998	5 686
3/20/2002	5 821	5 82%	5 44%	8/3/1998	5 88%	7/27/1998	5 708
3/19/2002	5 733	5 73%	5 44%	8/4/1998	5 88%	7/28/1998	5 74
3/18/2002	5 735	5 74%	5 44%	8/5/1998	5 88%	7/29/1998	5 769
3/15/2002	5 76	5 76%	5 44%	8/6/1998	5 88%	7/30/1998	5 722
3/14/2002	5 834	5 83%	5 44%	8/7/1998	5 87%	7/31/1998	5 713
3/13/2002	5 746	5 75%	5 44%	8/10/1998	5 87%	8/3/1998	5 659
3/12/2002	5 724	5 72%	5 44%	8/11/1998	5 87%	8/4/1998	5 631
3/11/2002	5 719	5 72%	5 44%	8/12/1998	5 86%	8/5/1998	5 671
3/8/2002	5 717	5 72%	5 44%	8/13/1998	5 86%	8/6/1998	5 671
3/7/2002	5 662	5 66%	5 44%	8/14/1998	5 86%	8/7/1998	5 631
3/6/2002	5 547	5 55%	5 44%	8/17/1998	5 86%	8/10/1998	5 624
3/5/2002	5 487	5 49%	5 44%	8/18/1998	5 85%	8/11/1998	5 602
3/4/2002	5 502	5 50%	5 44%	8/19/1998	5 85%	8/12/1998	5 609
3/1/2002	5 504	5 50%	5 45%	8/20/1998	5 85%	8/13/1998	5 65
2/28/2002	5 417	5 42%	5 45%	8/21/1998	5 84%	8/14/1998	5 54
2/27/2002	5 372	5 37%	5 45%	8/24/1998	5 84%	8/17/1998	5 546
2/26/2002	5 425	5 43%	5 45%	8/25/1998	5 84%	8/18/1998	5 556
2/25/2002	5 366	5 37%	5 45%	8/26/1998	5 83%	8/19/1998	5 556
2/22/2002	5 344	5 34%	5 46%	8/27/1998	5 83%	8/20/1998	5 513
2/21/2002	5 367	5 37%	5 46%	8/28/1998	5 83%	8/21/1998	5 433
2/20/2002	5 389	5 39%	5 46%	8/31/1998	5 82%	8/24/1998	5 471
2/19/2002	5 388	5 39%	5 46%	9/1/1998	5 82%	8/25/1998	5 428
2/18/2002	5 369	5 37%	5 46%	9/2/1998	5 82%	8/26/1998	5 417
2/15/2002	5 366	5 37%	5 47%	9/3/1998	5 81%	8/27/1998	5 344
2/14/2002	5 41	5 41%	5 47%	9/4/1998	5 81%	8/28/1998	5 338
2/13/2002	5 454	5 45%	5 47%	9/7/1998	5 80%	8/31/1998	5 267
2/12/2002	5 456	5 46%	5 47%	9/8/1998	5 80%	9/1/1998	5 341
2/11/2002	5 404	5 40%	5 47%	9/9/1998	5 80%	9/2/1998	5 333
2/8/2002	5 375	5 38%	5 48%	9/10/1998	5 79%	9/3/1998	5 303
2/7/2002	5 41	5 41%	5 48%	9/11/1998	5 79%	9/4/1998	5 288
2/6/2002	5 373	5 37%	5 48%	9/14/1998	5 78%	9/7/1998	5 284
2/5/2002	5 342	5 34%	5 48%	9/15/1998	5 78%	9/8/1998	5 363
2/4/2002	5 348	5 35%	5 48%	9/16/1998	5 78%	9/9/1998	5 262
2/1/2002	5 393	5 39%	5 48%	9/17/1998	5 77%	9/10/1998	5 204
1/31/2002	5 431	5 43%	5 49%	9/18/1998	5 77%	9/11/1998	5 229
1/30/2002	5 434	5 43%	5 49%	9/21/1998	5 76%	9/14/1998	5 23
1/29/2002	5 387	5 39%	5 49%	9/22/1998	5 76%	9/15/1998	5 26
1/28/2002	5 467	5 47%	5 49%	9/23/1998	5 76%	9/16/1998	5 221
1/25/2002	5 467	5 47%	5 49%	9/24/1998	5 75%	9/17/1998	5 179
1/24/2002	5 444	5 44%	5 49%	9/25/1998	5 75%	9/18/1998	5 147
1/23/2002	5 47	5 47%	5 50%	9/28/1998	5 74%	9/21/1998	5 125
1/22/2002	5 384	5 38%	5 50%	9/29/1998	5 74%	9/22/1998	5 152
1/21/2002	5 36	5 36%	5 50%	9/30/1998	5 74%	9/23/1998	5 168
1/18/2002	5 358	5 36%	5 50%	10/1/1998	5 73%	9/24/1998	5 164
1/17/2002	5 4	5 40%	5 50%	10/2/1998	5 73%	9/25/1998	5 109
1/16/2002	5 347	5 35%	5 50%	10/5/1998	5 72%	9/28/1998	5 141
1/15/2002	5 337	5 34%	5 50%	10/6/1998	5 71%	9/29/1998	5 094
1/14/2002	5 379	5 38%	5 50%	10/7/1998	5 71%	9/30/1998	4 978
1/11/2002	5 371	5 37%	5 51%	10/8/1998	5 70%	10/1/1998	4 882
1/10/2002	5 416	5 42%	5 51%	10/9/1998	5 70%	10/2/1998	4 84
1/9/2002	5 497	5 50%	5 51%	10/12/1998	5 70%	10/5/1998	4 716
1/8/2002	5 529	5 53%	5 51%	10/13/1998	5 69%	10/6/1998	4 735
1/7/2002	5 488	5 49%	5 51%	10/14/1998	5 69%	10/7/1998	4 86
1/4/2002	5 548	5 55%	5 51%	10/15/1998	5 69%	10/8/1998	4 999
1/3/2002	5 534	5 53%	5 51%	10/16/1998	5 68%	10/9/1998	5 115
1/2/2002	5 556	5 56%	5 50%	10/19/1998	5 68%	10/12/1998	5 117
1/1/2002	5 472	5 47%	5 50%	10/20/1998	5 68%	10/13/1998	5 089
12/31/2001	5 466	5 47%	5 50%	10/21/1998	5 67%	10/14/1998	5 031
12/28/2001	5 535	5 54%	5 50%	10/22/1998	5 67%	10/15/1998	4 967

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
12/27/2001	5 472	5 47%	5 50%	10/23/1998	5 67%	10/16/1998	4 978
12/26/2001	5 539	5 54%	5 50%	10/26/1998	5 66%	10/19/1998	4 983
12/25/2001	5 49	5 49%	5 50%	10/27/1998	5 66%	10/20/1998	5 069
12/24/2001	5 488	5 49%	5 50%	10/28/1998	5 65%	10/21/1998	5 071
12/21/2001	5 442	5 44%	5 50%	10/29/1998	5 65%	10/22/1998	5 137
12/20/2001	5 413	5 41%	5 50%	10/30/1998	5 65%	10/23/1998	5 178
12/19/2001	5 448	5 45%	5 50%	11/2/1998	5 64%	10/26/1998	5 107
12/18/2001	5 512	5 51%	5 50%	11/3/1998	5 64%	10/27/1998	5 089
12/17/2001	5 567	5 57%	5 49%	11/4/1998	5 64%	10/28/1998	5 12
12/14/2001	5 585	5 59%	5 49%	11/5/1998	5 63%	10/29/1998	5 078
12/13/2001	5 509	5 51%	5 49%	11/6/1998	5 63%	10/30/1998	5 157
12/12/2001	5 476	5 48%	5 49%	11/9/1998	5 63%	11/2/1998	5 244
12/11/2001	5 539	5 54%	5 49%	11/10/1998	5 63%	11/3/1998	5 215
12/10/2001	5 558	5 56%	5 49%	11/11/1998	5 62%	11/4/1998	5 325
12/7/2001	5 584	5 58%	5 49%	11/12/1998	5 62%	11/5/1998	5 355
12/6/2001	5 461	5 46%	5 49%	11/13/1998	5 62%	11/6/1998	5 387
12/5/2001	5 355	5 36%	5 49%	11/16/1998	5 61%	11/9/1998	5 289
12/4/2001	5 206	5 21%	5 49%	11/17/1998	5 61%	11/10/1998	5 289
12/3/2001	5 243	5 24%	5 49%	11/18/1998	5 61%	11/11/1998	5 288
11/30/2001	5 286	5 29%	5 49%	11/19/1998	5 60%	11/12/1998	5 249
11/29/2001	5 237	5 24%	5 49%	11/20/1998	5 60%	11/13/1998	5 25
11/28/2001	5 352	5 35%	5 49%	11/23/1998	5 60%	11/16/1998	5 288
11/27/2001	5 333	5 33%	5 49%	11/24/1998	5 59%	11/17/1998	5 294
11/26/2001	5 381	5 38%	5 49%	11/25/1998	5 59%	11/18/1998	5 249
11/23/2001	5 36	5 36%	5 49%	11/26/1998	5 59%	11/19/1998	5 243
11/22/2001	5 355	5 36%	5 49%	11/27/1998	5 58%	11/20/1998	5 218
11/21/2001	5 355	5 36%	5 49%	11/30/1998	5 58%	11/23/1998	5 252
11/20/2001	5 318	5 32%	5 49%	12/1/1998	5 58%	11/24/1998	5 217
11/19/2001	5 237	5 24%	5 49%	12/2/1998	5 57%	11/25/1998	5 187
11/16/2001	5 268	5 27%	5 50%	12/3/1998	5 57%	11/26/1998	5 186
11/15/2001	5 221	5 22%	5 50%	12/4/1998	5 56%	11/27/1998	5 159
11/14/2001	5 027	5 03%	5 50%	12/7/1998	5 56%	11/30/1998	5 063
11/13/2001	4 921	4 92%	5 50%	12/8/1998	5 55%	12/1/1998	5 036
11/12/2001	4 876	4 88%	5 50%	12/9/1998	5 55%	12/2/1998	5 023
11/9/2001	4 873	4 87%	5 51%	12/10/1998	5 54%	12/3/1998	5 003
11/8/2001	4 864	4 86%	5 51%	12/11/1998	5 54%	12/4/1998	5 04
11/7/2001	4 791	4 79%	5 51%	12/14/1998	5 53%	12/7/1998	5 034
11/6/2001	4 846	4 85%	5 52%	12/15/1998	5 53%	12/8/1998	4 993
11/5/2001	4 857	4 86%	5 52%	12/16/1998	5 52%	12/9/1998	4 982
11/2/2001	4 956	4 96%	5 52%	12/17/1998	5 52%	12/10/1998	4 955
11/1/2001	4 803	4 80%	5 53%	12/18/1998	5 51%	12/11/1998	5 024
10/31/2001	4 874	4 87%	5 53%	12/21/1998	5 51%	12/14/1998	4 99
10/30/2001	5 205	5 21%	5 54%	12/22/1998	5 50%	12/15/1998	5 025
10/29/2001	5 262	5 26%	5 54%	12/23/1998	5 50%	12/16/1998	4 994
10/26/2001	5 271	5 27%	5 54%	12/24/1998	5 50%	12/17/1998	5 012
10/25/2001	5 297	5 30%	5 54%	12/25/1998	5 49%	12/18/1998	4 998
10/24/2001	5 339	5 34%	5 54%	12/28/1998	5 49%	12/21/1998	5 06
10/23/2001	5 389	5 39%	5 54%	12/29/1998	5 49%	12/22/1998	5 138
10/22/2001	5 384	5 38%	5 54%	12/30/1998	5 48%	12/23/1998	5 177
10/19/2001	5 358	5 36%	5 54%	12/31/1998	5 48%	12/24/1998	5 213
10/18/2001	5 318	5 32%	5 55%	1/1/1999	5 47%	12/25/1998	5 216
10/17/2001	5 314	5 31%	5 55%	1/4/1999	5 47%	12/28/1998	5 152
10/16/2001	5 343	5 34%	5 55%	1/5/1999	5 47%	12/29/1998	5 1
10/15/2001	5 371	5 37%	5 55%	1/6/1999	5 46%	12/30/1998	5 087
10/12/2001	5 426	5 43%	5 55%	1/7/1999	5 46%	12/31/1998	5 095
10/11/2001	5 401	5 40%	5 55%	1/8/1999	5 46%	1/1/1999	5 095
10/10/2001	5 365	5 37%	5 55%	1/11/1999	5 45%	1/4/1999	5 151
10/9/2001	5 376	5 38%	5 55%	1/12/1999	5 45%	1/5/1999	5 208
10/8/2001	5 312	5 31%	5 55%	1/13/1999	5 45%	1/6/1999	5 163
10/5/2001	5 308	5 31%	5 55%	1/14/1999	5 44%	1/7/1999	5 224
10/4/2001	5 302	5 30%	5 55%	1/15/1999	5 44%	1/8/1999	5 273
10/3/2001	5 293	5 29%	5 55%	1/18/1999	5 43%	1/11/1999	5 306
10/2/2001	5 322	5 32%	5 55%	1/19/1999	5 43%	1/12/1999	5 22
10/1/2001	5 373	5 37%	5 55%	1/20/1999	5 43%	1/13/1999	5 132
9/28/2001	5 421	5 42%	5 55%	1/21/1999	5 42%	1/14/1999	5 057
9/27/2001	5 435	5 44%	5 55%	1/22/1999	5 42%	1/15/1999	5 107
9/26/2001	5 502	5 50%	5 55%	1/25/1999	5 42%	1/18/1999	5 115
9/25/2001	5 568	5 57%	5 55%	1/26/1999	5 41%	1/19/1999	5 149
9/24/2001	5 576	5 58%	5 55%	1/27/1999	5 41%	1/20/1999	5 168
9/21/2001	5 583	5 58%	5 55%	1/28/1999	5 40%	1/21/1999	5 131
9/20/2001	5 623	5 62%	5 55%	1/29/1999	5 40%	1/22/1999	5 082
9/19/2001	5 551	5 55%	5 55%	2/1/1999	5 39%	1/25/1999	5 116
9/18/2001	5 542	5 54%	5 55%	2/2/1999	5 39%	1/26/1999	5 129
9/17/2001	5 423	5 42%	5 55%	2/3/1999	5 39%	1/27/1999	5 127
9/14/2001	5 35	5 35%	5 55%	2/4/1999	5 38%	1/28/1999	5 107

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
9/13/2001	5 392	5 39%	5 55%	2/5/1999	5 38%	1/29/1999	5 086
9/11/2001	5 416	5 42%	5 55%	2/8/1999	5 38%	2/1/1999	5 183
9/10/2001	5 437	5 44%	5 55%	2/9/1999	5 37%	2/2/1999	5 239
9/7/2001	5 369	5 37%	5 55%	2/10/1999	5 37%	2/3/1999	5 254
9/6/2001	5 413	5 41%	5 55%	2/11/1999	5 37%	2/4/1999	5 288
9/5/2001	5 479	5 48%	5 55%	2/12/1999	5 36%	2/5/1999	5 349
9/4/2001	5 483	5 48%	5 56%	2/15/1999	5 36%	2/8/1999	5 341
9/3/2001	5 369	5 37%	5 56%	2/16/1999	5 36%	2/9/1999	5 302
8/31/2001	5 368	5 37%	5 56%	2/17/1999	5 35%	2/10/1999	5 366
8/30/2001	5 385	5 39%	5 56%	2/18/1999	5 35%	2/11/1999	5 366
8/29/2001	5 362	5 36%	5 56%	2/19/1999	5 35%	2/12/1999	5 422
8/28/2001	5 405	5 41%	5 56%	2/22/1999	5 35%	2/15/1999	5 427
8/27/2001	5 463	5 46%	5 56%	2/23/1999	5 34%	2/16/1999	5 341
8/24/2001	5 449	5 45%	5 57%	2/24/1999	5 34%	2/17/1999	5 308
8/23/2001	5 412	5 41%	5 57%	2/25/1999	5 34%	2/18/1999	5 378
8/22/2001	5 435	5 44%	5 57%	2/26/1999	5 34%	2/19/1999	5 387
8/21/2001	5 432	5 43%	5 57%	3/1/1999	5 34%	2/22/1999	5 355
8/20/2001	5 453	5 45%	5 57%	3/2/1999	5 34%	2/23/1999	5 43
8/17/2001	5 42	5 42%	5 57%	3/3/1999	5 34%	2/24/1999	5 508
8/16/2001	5 477	5 48%	5 58%	3/4/1999	5 34%	2/25/1999	5 653
8/15/2001	5 517	5 52%	5 58%	3/5/1999	5 34%	2/26/1999	5 576
8/14/2001	5 506	5 51%	5 58%	3/8/1999	5 33%	3/1/1999	5 67
8/13/2001	5 512	5 51%	5 58%	3/9/1999	5 33%	3/2/1999	5 614
8/10/2001	5 504	5 50%	5 58%	3/10/1999	5 33%	3/3/1999	5 696
8/9/2001	5 534	5 53%	5 59%	3/11/1999	5 33%	3/4/1999	5 701
8/8/2001	5 507	5 51%	5 59%	3/12/1999	5 33%	3/5/1999	5 596
8/7/2001	5 599	5 60%	5 59%	3/15/1999	5 33%	3/8/1999	5 588
8/6/2001	5 592	5 59%	5 59%	3/16/1999	5 33%	3/9/1999	5 531
8/3/2001	5 585	5 59%	5 59%	3/17/1999	5 33%	3/10/1999	5 555
8/2/2001	5 578	5 58%	5 59%	3/18/1999	5 32%	3/11/1999	5 563
8/1/2001	5 526	5 53%	5 59%	3/19/1999	5 32%	3/12/1999	5 526
7/31/2001	5 522	5 52%	5 59%	3/22/1999	5 32%	3/15/1999	5 521
7/30/2001	5 514	5 51%	5 59%	3/23/1999	5 32%	3/16/1999	5 476
7/27/2001	5 543	5 54%	5 59%	3/24/1999	5 32%	3/17/1999	5 507
7/26/2001	5 571	5 57%	5 60%	3/25/1999	5 32%	3/18/1999	5 488
7/25/2001	5 597	5 60%	5 60%	3/26/1999	5 32%	3/19/1999	5 56
7/24/2001	5 528	5 53%	5 60%	3/29/1999	5 32%	3/22/1999	5 568
7/23/2001	5 527	5 53%	5 60%	3/30/1999	5 32%	3/23/1999	5 541
7/20/2001	5 549	5 55%	5 60%	3/31/1999	5 32%	3/24/1999	5 531
7/19/2001	5 527	5 53%	5 60%	4/1/1999	5 32%	3/25/1999	5 585
7/18/2001	5 516	5 52%	5 60%	4/2/1999	5 32%	3/26/1999	5 589
7/17/2001	5 599	5 60%	5 60%	4/5/1999	5 32%	3/29/1999	5 64
7/16/2001	5 579	5 58%	5 61%	4/6/1999	5 32%	3/30/1999	5 58
7/13/2001	5 619	5 62%	5 61%	4/7/1999	5 32%	3/31/1999	5 625
7/12/2001	5 649	5 65%	5 61%	4/8/1999	5 32%	4/1/1999	5 671
7/11/2001	5 684	5 68%	5 61%	4/9/1999	5 32%	4/2/1999	5 596
7/10/2001	5 67	5 67%	5 61%	4/12/1999	5 32%	4/5/1999	5 588
7/9/2001	5 694	5 69%	5 61%	4/13/1999	5 32%	4/6/1999	5 519
7/6/2001	5 732	5 73%	5 61%	4/14/1999	5 32%	4/7/1999	5 503
7/5/2001	5 74	5 74%	5 61%	4/15/1999	5 32%	4/8/1999	5 443
7/4/2001	5 725	5 73%	5 61%	4/16/1999	5 32%	4/9/1999	5 46
7/3/2001	5 719	5 72%	5 62%	4/19/1999	5 31%	4/12/1999	5 452
7/2/2001	5 687	5 69%	5 62%	4/20/1999	5 31%	4/13/1999	5 49
6/29/2001	5 759	5 76%	5 62%	4/21/1999	5 31%	4/14/1999	5 507
6/28/2001	5 671	5 67%	5 62%	4/22/1999	5 31%	4/15/1999	5 526
6/27/2001	5 618	5 62%	5 62%	4/23/1999	5 31%	4/16/1999	5 573
6/26/2001	5 652	5 65%	5 62%	4/26/1999	5 31%	4/19/1999	5 519
6/25/2001	5 587	5 59%	5 62%	4/27/1999	5 31%	4/20/1999	5 507
6/22/2001	5 575	5 58%	5 62%	4/28/1999	5 31%	4/21/1999	5 524
6/21/2001	5 623	5 62%	5 63%	4/29/1999	5 31%	4/22/1999	5 603
6/20/2001	5 665	5 67%	5 63%	4/30/1999	5 31%	4/23/1999	5 597
6/19/2001	5 689	5 69%	5 63%	5/3/1999	5 31%	4/26/1999	5 575
6/18/2001	5 701	5 70%	5 63%	5/4/1999	5 31%	4/27/1999	5 538
6/15/2001	5 677	5 68%	5 63%	5/5/1999	5 31%	4/28/1999	5 583
6/14/2001	5 642	5 64%	5 63%	5/6/1999	5 31%	4/29/1999	5 53
6/13/2001	5 662	5 66%	5 63%	5/7/1999	5 31%	4/30/1999	5 662
6/12/2001	5 652	5 65%	5 63%	5/10/1999	5 31%	5/3/1999	5 655
6/11/2001	5 683	5 68%	5 63%	5/11/1999	5 31%	5/4/1999	5 713
6/8/2001	5 737	5 74%	5 63%	5/12/1999	5 31%	5/5/1999	5 706
6/7/2001	5 729	5 73%	5 63%	5/13/1999	5 31%	5/6/1999	5 791
6/6/2001	5 647	5 65%	5 63%	5/14/1999	5 31%	5/7/1999	5 813
6/5/2001	5 653	5 65%	5 63%	5/17/1999	5 32%	5/10/1999	5 79
6/4/2001	5 692	5 69%	5 63%	5/18/1999	5 32%	5/11/1999	5 835
6/1/2001	5 705	5 71%	5 63%	5/19/1999	5 32%	5/12/1999	5 828
5/31/2001	5 753	5 75%	5 63%	5/20/1999	5 32%	5/13/1999	5 75

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
5/30/2001	5 842	5 84%	5 63%	5/21/1999	5 32%	5/14/1999	5 922
5/29/2001	5 86	5 86%	5 63%	5/24/1999	5 32%	5/17/1999	5 892
5/28/2001	5 854	5 85%	5 63%	5/25/1999	5 32%	5/18/1999	5 89
5/25/2001	5 853	5 85%	5 63%	5/26/1999	5 32%	5/19/1999	5 803
5/24/2001	5 846	5 85%	5 62%	5/27/1999	5 33%	5/20/1999	5 827
5/23/2001	5 799	5 80%	5 62%	5/28/1999	5 33%	5/21/1999	5 751
5/22/2001	5 778	5 78%	5 62%	5/31/1999	5 33%	5/24/1999	5 757
5/21/2001	5 738	5 74%	5 62%	6/1/1999	5 33%	5/25/1999	5 748
5/18/2001	5 767	5 77%	5 62%	6/2/1999	5 33%	5/26/1999	5 804
5/17/2001	5 763	5 76%	5 62%	6/3/1999	5 34%	5/27/1999	5 852
5/16/2001	5 853	5 85%	5 62%	6/4/1999	5 34%	5/28/1999	5 828
5/15/2001	5 911	5 91%	5 62%	6/7/1999	5 34%	5/31/1999	5 828
5/14/2001	5 842	5 84%	5 62%	6/8/1999	5 35%	6/1/1999	5 924
5/11/2001	5 854	5 85%	5 62%	6/9/1999	5 35%	6/2/1999	5 934
5/10/2001	5 762	5 76%	5 62%	6/10/1999	5 36%	6/3/1999	5 963
5/9/2001	5 668	5 67%	5 62%	6/11/1999	5 36%	6/4/1999	5 963
5/8/2001	5 738	5 74%	5 62%	6/14/1999	5 36%	6/7/1999	5 966
5/7/2001	5 669	5 67%	5 62%	6/15/1999	5 37%	6/8/1999	5 994
5/4/2001	5 676	5 68%	5 62%	6/16/1999	5 37%	6/9/1999	6 026
5/3/2001	5 639	5 64%	5 62%	6/17/1999	5 38%	6/10/1999	6 063
5/2/2001	5 702	5 70%	5 62%	6/18/1999	5 38%	6/11/1999	6 159
5/1/2001	5 742	5 74%	5 62%	6/21/1999	5 38%	6/14/1999	6 1
4/30/2001	5 788	5 79%	5 62%	6/22/1999	5 39%	6/15/1999	6 111
4/27/2001	5 8	5 80%	5 62%	6/23/1999	5 39%	6/16/1999	6 066
4/26/2001	5 711	5 71%	5 62%	6/24/1999	5 40%	6/17/1999	5 963
4/25/2001	5 767	5 77%	5 62%	6/25/1999	5 40%	6/18/1999	5 972
4/24/2001	5 758	5 76%	5 62%	6/28/1999	5 41%	6/21/1999	6 019
4/23/2001	5 719	5 72%	5 62%	6/29/1999	5 41%	6/22/1999	6 057
4/20/2001	5 797	5 80%	5 63%	6/30/1999	5 42%	6/23/1999	6 147
4/19/2001	5 79	5 79%	5 63%	7/1/1999	5 42%	6/24/1999	6 161
4/18/2001	5 658	5 66%	5 63%	7/2/1999	5 42%	6/25/1999	6 15
4/17/2001	5 665	5 67%	5 63%	7/5/1999	5 43%	6/28/1999	6 094
4/16/2001	5 683	5 68%	5 63%	7/6/1999	5 43%	6/29/1999	6 068
4/13/2001	5 603	5 60%	5 63%	7/7/1999	5 44%	6/30/1999	5 963
4/12/2001	5 613	5 61%	5 63%	7/8/1999	5 45%	7/1/1999	6 011
4/11/2001	5 615	5 62%	5 63%	7/9/1999	5 45%	7/2/1999	5 998
4/10/2001	5 627	5 63%	5 63%	7/12/1999	5 46%	7/5/1999	5 996
4/9/2001	5 514	5 51%	5 63%	7/13/1999	5 46%	7/6/1999	6 037
4/6/2001	5 464	5 46%	5 64%	7/14/1999	5 47%	7/7/1999	6 048
4/5/2001	5 527	5 53%	5 64%	7/15/1999	5 47%	7/8/1999	5 991
4/4/2001	5 476	5 48%	5 64%	7/16/1999	5 48%	7/9/1999	5 999
4/3/2001	5 466	5 47%	5 64%	7/19/1999	5 48%	7/12/1999	5 907
4/2/2001	5 488	5 49%	5 65%	7/20/1999	5 48%	7/13/1999	5 91
3/30/2001	5 444	5 44%	5 65%	7/21/1999	5 49%	7/14/1999	5 914
3/29/2001	5 496	5 50%	5 65%	7/22/1999	5 49%	7/15/1999	5 918
3/28/2001	5 464	5 46%	5 65%	7/23/1999	5 50%	7/16/1999	5 884
3/27/2001	5 459	5 46%	5 66%	7/26/1999	5 50%	7/19/1999	5 901
3/26/2001	5 365	5 37%	5 66%	7/27/1999	5 51%	7/20/1999	5 886
3/23/2001	5 314	5 31%	5 66%	7/28/1999	5 51%	7/21/1999	5 904
3/22/2001	5 271	5 27%	5 66%	7/29/1999	5 52%	7/22/1999	5 971
3/21/2001	5 283	5 28%	5 67%	7/30/1999	5 52%	7/23/1999	6 025
3/20/2001	5 26	5 26%	5 67%	8/2/1999	5 53%	7/26/1999	6 028
3/19/2001	5 291	5 29%	5 67%	8/3/1999	5 53%	7/27/1999	6 01
3/16/2001	5 271	5 27%	5 68%	8/4/1999	5 54%	7/28/1999	6 009
3/15/2001	5 268	5 27%	5 68%	8/5/1999	5 54%	7/29/1999	6 071
3/14/2001	5 268	5 27%	5 68%	8/6/1999	5 55%	7/30/1999	6 103
3/13/2001	5 322	5 32%	5 69%	8/9/1999	5 55%	8/2/1999	6 121
3/12/2001	5 297	5 30%	5 69%	8/10/1999	5 56%	8/3/1999	6 164
3/9/2001	5 322	5 32%	5 69%	8/11/1999	5 56%	8/4/1999	6 107
3/8/2001	5 301	5 30%	5 69%	8/12/1999	5 57%	8/5/1999	6 039
3/7/2001	5 311	5 31%	5 70%	8/13/1999	5 57%	8/6/1999	6 176
3/6/2001	5 381	5 38%	5 70%	8/16/1999	5 57%	8/9/1999	6 233
3/5/2001	5 375	5 38%	5 71%	8/17/1999	5 58%	8/10/1999	6 242
3/2/2001	5 367	5 37%	5 71%	8/18/1999	5 58%	8/11/1999	6 207
3/1/2001	5 293	5 29%	5 71%	8/19/1999	5 59%	8/12/1999	6 277
2/28/2001	5 314	5 31%	5 72%	8/20/1999	5 59%	8/13/1999	6 103
2/27/2001	5 352	5 35%	5 72%	8/23/1999	5 59%	8/16/1999	6 087
2/26/2001	5 428	5 43%	5 73%	8/24/1999	5 60%	8/17/1999	6 008
2/23/2001	5 478	5 48%	5 73%	8/25/1999	5 60%	8/18/1999	5 995
2/22/2001	5 528	5 53%	5 73%	8/26/1999	5 60%	8/19/1999	6 031
2/21/2001	5 487	5 49%	5 74%	8/27/1999	5 61%	8/20/1999	5 985
2/20/2001	5 459	5 46%	5 74%	8/30/1999	5 61%	8/23/1999	5 983
2/19/2001	5 456	5 46%	5 74%	8/31/1999	5 61%	8/24/1999	5 931
2/16/2001	5 454	5 45%	5 75%	9/1/1999	5 62%	8/25/1999	5 857
2/15/2001	5 487	5 49%	5 75%	9/2/1999	5 62%	8/26/1999	5 901

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
2/14/2001	5 457	5 46%	5 75%	9/3/1999	5 63%	8/27/1999	5 976
2/13/2001	5 412	5 41%	5 76%	9/6/1999	5 63%	8/30/1999	6 06
2/12/2001	5 416	5 42%	5 76%	9/7/1999	5 64%	8/31/1999	6 059
2/9/2001	5 389	5 39%	5 77%	9/8/1999	5 64%	9/1/1999	6 078
2/8/2001	5 529	5 53%	5 77%	9/9/1999	5 65%	9/2/1999	6 134
2/7/2001	5 55	5 55%	5 77%	9/10/1999	5 65%	9/3/1999	6 018
2/6/2001	5 501	5 50%	5 77%	9/13/1999	5 66%	9/6/1999	6 024
2/5/2001	5 49	5 49%	5 78%	9/14/1999	5 67%	9/7/1999	6 073
2/2/2001	5 509	5 51%	5 78%	9/15/1999	5 67%	9/8/1999	6 068
2/1/2001	5 46	5 46%	5 78%	9/16/1999	5 68%	9/9/1999	6 093
1/31/2001	5 501	5 50%	5 78%	9/17/1999	5 68%	9/10/1999	6 041
1/30/2001	5 593	5 59%	5 79%	9/20/1999	5 69%	9/13/1999	6 052
1/29/2001	5 687	5 69%	5 79%	9/21/1999	5 69%	9/14/1999	6 119
1/26/2001	5 64	5 64%	5 79%	9/22/1999	5 70%	9/15/1999	6 104
1/25/2001	5 592	5 59%	5 79%	9/23/1999	5 70%	9/16/1999	6 076
1/24/2001	5 659	5 66%	5 79%	9/24/1999	5 71%	9/17/1999	6 056
1/23/2001	5 652	5 65%	5 79%	9/27/1999	5 71%	9/20/1999	6 071
1/22/2001	5 603	5 60%	5 79%	9/28/1999	5 72%	9/21/1999	6 089
1/19/2001	5 553	5 55%	5 79%	9/29/1999	5 72%	9/22/1999	6 085
1/18/2001	5 475	5 48%	5 80%	9/30/1999	5 73%	9/23/1999	5 989
1/17/2001	5 524	5 52%	5 80%	10/1/1999	5 73%	9/24/1999	5 973
1/16/2001	5 596	5 60%	5 80%	10/4/1999	5 74%	9/27/1999	6 011
1/12/2001	5 618	5 62%	5 80%	10/5/1999	5 74%	9/28/1999	6 086
1/11/2001	5 54	5 54%	5 80%	10/6/1999	5 75%	9/29/1999	6 125
1/10/2001	5 499	5 50%	5 80%	10/7/1999	5 75%	9/30/1999	6 051
1/9/2001	5 429	5 43%	5 80%	10/8/1999	5 76%	10/1/1999	6 134
1/8/2001	5 447	5 45%	5 80%	10/11/1999	5 76%	10/4/1999	6 087
1/5/2001	5 398	5 40%	5 81%	10/12/1999	5 77%	10/5/1999	6 177
1/4/2001	5 441	5 44%	5 81%	10/13/1999	5 77%	10/6/1999	6 18
1/3/2001	5 5	5 50%	5 81%	10/14/1999	5 78%	10/7/1999	6 183
1/2/2001	5 342	5 34%	5 81%	10/15/1999	5 78%	10/8/1999	6 195
1/1/2001	5 458	5 46%	5 82%	10/18/1999	5 79%	10/11/1999	6 197
12/29/2000	5 457	5 46%	5 82%	10/19/1999	5 79%	10/12/1999	6 224
12/28/2000	5 444	5 44%	5 82%	10/20/1999	5 80%	10/13/1999	6 278
12/27/2000	5 452	5 45%	5 82%	10/21/1999	5 81%	10/14/1999	6 325
12/26/2000	5 432	5 43%	5 83%	10/22/1999	5 81%	10/15/1999	6 257
12/25/2000	5 393	5 39%	5 83%	10/25/1999	5 82%	10/18/1999	6 32
12/22/2000	5 402	5 40%	5 83%	10/26/1999	5 83%	10/19/1999	6 351
12/21/2000	5 407	5 41%	5 83%	10/27/1999	5 83%	10/20/1999	6 335
12/20/2000	5 4	5 40%	5 84%	10/28/1999	5 84%	10/21/1999	6 356
12/19/2000	5 473	5 47%	5 84%	10/29/1999	5 84%	10/22/1999	6 351
12/18/2000	5 442	5 44%	5 84%	11/1/1999	5 85%	10/25/1999	6 35
12/15/2000	5 419	5 42%	5 85%	11/2/1999	5 85%	10/26/1999	6 384
12/14/2000	5 437	5 44%	5 85%	11/3/1999	5 86%	10/27/1999	6 331
12/13/2000	5 467	5 47%	5 86%	11/4/1999	5 86%	10/28/1999	6 252
12/12/2000	5 53	5 53%	5 86%	11/5/1999	5 87%	10/29/1999	6 163
12/11/2000	5 546	5 55%	5 86%	11/8/1999	5 87%	11/1/1999	6 179
12/8/2000	5 502	5 50%	5 86%	11/9/1999	5 88%	11/2/1999	6 139
12/7/2000	5 508	5 51%	5 87%	11/10/1999	5 88%	11/3/1999	6 132
12/6/2000	5 525	5 53%	5 87%	11/11/1999	5 88%	11/4/1999	6 103
12/5/2000	5 586	5 59%	5 87%	11/12/1999	5 89%	11/5/1999	6 056
12/4/2000	5 693	5 69%	5 88%	11/15/1999	5 89%	11/8/1999	6 053
12/1/2000	5 635	5 64%	5 88%	11/16/1999	5 89%	11/9/1999	6 071
11/30/2000	5 608	5 61%	5 88%	11/17/1999	5 90%	11/10/1999	6 09
11/29/2000	5 641	5 64%	5 88%	11/18/1999	5 90%	11/11/1999	6 088
11/28/2000	5 675	5 68%	5 89%	11/19/1999	5 91%	11/12/1999	6 036
11/27/2000	5 696	5 70%	5 89%	11/22/1999	5 91%	11/15/1999	6 024
11/24/2000	5 667	5 67%	5 89%	11/23/1999	5 91%	11/16/1999	6 063
11/23/2000	5 675	5 68%	5 89%	11/24/1999	5 92%	11/17/1999	6 132
11/22/2000	5 656	5 66%	5 90%	11/25/1999	5 92%	11/18/1999	6 168
11/21/2000	5 728	5 73%	5 90%	11/26/1999	5 93%	11/19/1999	6 162
11/20/2000	5 754	5 75%	5 90%	11/29/1999	5 93%	11/22/1999	6 19
11/17/2000	5 776	5 78%	5 90%	11/30/1999	5 94%	11/23/1999	6 196
11/16/2000	5 741	5 74%	5 91%	12/1/1999	5 94%	11/24/1999	6 211
11/15/2000	5 766	5 77%	5 91%	12/2/1999	5 94%	11/25/1999	6 211
11/14/2000	5 819	5 82%	5 91%	12/3/1999	5 95%	11/26/1999	6 232
11/13/2000	5 838	5 84%	5 92%	12/6/1999	5 95%	11/29/1999	6 308
11/10/2000	5 869	5 87%	5 92%	12/7/1999	5 95%	11/30/1999	6 293
11/9/2000	5 867	5 87%	5 92%	12/8/1999	5 95%	12/1/1999	6 294
11/8/2000	5 873	5 87%	5 92%	12/9/1999	5 96%	12/2/1999	6 321
11/7/2000	5 894	5 89%	5 92%	12/10/1999	5 96%	12/3/1999	6 252
11/6/2000	5 885	5 89%	5 93%	12/13/1999	5 96%	12/6/1999	6 238
11/3/2000	5 859	5 86%	5 93%	12/14/1999	5 97%	12/7/1999	6 2
11/2/2000	5 785	5 79%	5 93%	12/15/1999	5 97%	12/8/1999	6 229
11/1/2000	5 78	5 78%	5 94%	12/16/1999	5 97%	12/9/1999	6 215

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
10/31/2000	5 788	5 79%	5 94%	12/17/1999	5 98%	12/10/1999	6 166
10/30/2000	5 758	5 76%	5 94%	12/20/1999	5 98%	12/13/1999	6 202
10/27/2000	5 741	5 74%	5 95%	12/21/1999	5 99%	12/14/1999	6 306
10/26/2000	5 735	5 74%	5 95%	12/22/1999	5 99%	12/15/1999	6 325
10/25/2000	5 746	5 75%	5 96%	12/23/1999	6 00%	12/16/1999	6 391
10/24/2000	5 705	5 71%	5 96%	12/24/1999	6 00%	12/17/1999	6 374
10/23/2000	5 682	5 68%	5 97%	12/27/1999	6 01%	12/20/1999	6 443
10/20/2000	5 727	5 73%	5 97%	12/28/1999	6 01%	12/21/1999	6 461
10/19/2000	5 75	5 75%	5 98%	12/29/1999	6 02%	12/22/1999	6 451
10/18/2000	5 77	5 77%	5 98%	12/30/1999	6 02%	12/23/1999	6 489
10/17/2000	5 767	5 77%	5 99%	12/31/1999	6 03%	12/24/1999	6 486
10/16/2000	5 807	5 81%	5 99%	1/3/2000	6 03%	12/27/1999	6 465
10/13/2000	5 804	5 80%	6 00%	1/4/2000	6 03%	12/28/1999	6 474
10/12/2000	5 811	5 81%	6 00%	1/5/2000	6 04%	12/29/1999	6 443
10/11/2000	5 823	5 82%	6 00%	1/6/2000	6 04%	12/30/1999	6 418
10/10/2000	5 806	5 81%	6 01%	1/7/2000	6 05%	12/31/1999	6 478
10/9/2000	5 846	5 85%	6 01%	1/10/2000	6 05%	1/3/2000	6 622
10/6/2000	5 837	5 84%	6 02%	1/11/2000	6 06%	1/4/2000	6 537
10/5/2000	5 892	5 89%	6 02%	1/12/2000	6 07%	1/5/2000	6 621
10/4/2000	5 937	5 94%	6 02%	1/13/2000	6 07%	1/6/2000	6 553
10/3/2000	5 94	5 94%	6 02%	1/14/2000	6 08%	1/7/2000	6 546
10/2/2000	5 923	5 92%	6 03%	1/17/2000	6 09%	1/10/2000	6 584
9/29/2000	5 885	5 89%	6 03%	1/18/2000	6 09%	1/11/2000	6 671
9/28/2000	5 882	5 88%	6 03%	1/19/2000	6 10%	1/12/2000	6 719
9/27/2000	5 9	5 90%	6 04%	1/20/2000	6 10%	1/13/2000	6 653
9/26/2000	5 854	5 85%	6 04%	1/21/2000	6 11%	1/14/2000	6 697
9/25/2000	5 895	5 90%	6 04%	1/24/2000	6 11%	1/17/2000	6 689
9/22/2000	5 913	5 91%	6 04%	1/25/2000	6 12%	1/18/2000	6 747
9/21/2000	5 893	5 89%	6 05%	1/26/2000	6 13%	1/19/2000	6 717
9/20/2000	5 961	5 96%	6 05%	1/27/2000	6 13%	1/20/2000	6 747
9/19/2000	5 908	5 91%	6 05%	1/28/2000	6 13%	1/21/2000	6 695
9/18/2000	5 952	5 95%	6 05%	1/31/2000	6 14%	1/24/2000	6 65
9/15/2000	5 9	5 90%	6 05%	2/1/2000	6 14%	1/25/2000	6 634
9/14/2000	5 815	5 82%	6 05%	2/2/2000	6 15%	1/26/2000	6 571
9/13/2000	5 731	5 73%	6 06%	2/3/2000	6 15%	1/27/2000	6 519
9/12/2000	5 751	5 75%	6 06%	2/4/2000	6 15%	1/28/2000	6 452
9/11/2000	5 725	5 73%	6 06%	2/7/2000	6 16%	1/31/2000	6 491
9/8/2000	5 7	5 70%	6 06%	2/8/2000	6 16%	2/1/2000	6 423
9/7/2000	5 715	5 72%	6 07%	2/9/2000	6 16%	2/2/2000	6 284
9/6/2000	5 707	5 71%	6 07%	2/10/2000	6 16%	2/3/2000	6 136
9/5/2000	5 667	5 67%	6 07%	2/11/2000	6 17%	2/4/2000	6 271
9/4/2000	5 665	5 67%	6 08%	2/14/2000	6 17%	2/7/2000	6 342
9/1/2000	5 661	5 66%	6 08%	2/15/2000	6 17%	2/8/2000	6 231
8/31/2000	5 668	5 67%	6 08%	2/16/2000	6 17%	2/9/2000	6 314
8/30/2000	5 733	5 73%	6 09%	2/17/2000	6 17%	2/10/2000	6 429
8/29/2000	5 747	5 75%	6 09%	2/18/2000	6 18%	2/11/2000	6 269
8/28/2000	5 723	5 72%	6 09%	2/21/2000	6 18%	2/14/2000	6 227
8/25/2000	5 669	5 67%	6 09%	2/22/2000	6 18%	2/15/2000	6 246
8/24/2000	5 657	5 66%	6 09%	2/23/2000	6 18%	2/16/2000	6 265
8/23/2000	5 671	5 67%	6 10%	2/24/2000	6 18%	2/17/2000	6 218
8/22/2000	5 712	5 71%	6 10%	2/25/2000	6 18%	2/18/2000	6 158
8/21/2000	5 708	5 71%	6 10%	2/28/2000	6 19%	2/21/2000	6 159
8/18/2000	5 69	5 69%	6 10%	2/29/2000	6 19%	2/22/2000	6 086
8/17/2000	5 712	5 71%	6 10%	3/1/2000	6 19%	2/23/2000	6 126
8/16/2000	5 742	5 74%	6 11%	3/2/2000	6 19%	2/24/2000	6 137
8/15/2000	5 709	5 71%	6 11%	3/3/2000	6 19%	2/25/2000	6 129
8/14/2000	5 69	5 69%	6 11%	3/6/2000	6 19%	2/28/2000	6 187
8/11/2000	5 706	5 71%	6 11%	3/7/2000	6 19%	2/29/2000	6 14
8/10/2000	5 681	5 68%	6 11%	3/8/2000	6 20%	3/1/2000	6 158
8/9/2000	5 725	5 73%	6 12%	3/9/2000	6 20%	3/2/2000	6 132
8/8/2000	5 731	5 73%	6 12%	3/10/2000	6 20%	3/3/2000	6 132
8/7/2000	5 752	5 75%	6 12%	3/13/2000	6 20%	3/6/2000	6 143
8/4/2000	5 708	5 71%	6 12%	3/14/2000	6 20%	3/7/2000	6 145
8/3/2000	5 737	5 74%	6 12%	3/15/2000	6 20%	3/8/2000	6 161
8/2/2000	5 759	5 76%	6 13%	3/16/2000	6 20%	3/9/2000	6 152
8/1/2000	5 727	5 73%	6 13%	3/17/2000	6 20%	3/10/2000	6 176
7/31/2000	5 782	5 78%	6 13%	3/20/2000	6 20%	3/13/2000	6 17
7/28/2000	5 785	5 79%	6 14%	3/21/2000	6 20%	3/14/2000	6 09
7/27/2000	5 771	5 77%	6 14%	3/22/2000	6 20%	3/15/2000	6 079
7/26/2000	5 807	5 81%	6 14%	3/23/2000	6 20%	3/16/2000	6 043
7/25/2000	5 807	5 81%	6 14%	3/24/2000	6 20%	3/17/2000	6
7/24/2000	5 815	5 82%	6 15%	3/27/2000	6 20%	3/20/2000	6 004
7/21/2000	5 789	5 79%	6 15%	3/28/2000	6 20%	3/21/2000	5 969
7/20/2000	5 809	5 81%	6 15%	3/29/2000	6 19%	3/22/2000	5 958
7/19/2000	5 913	5 91%	6 15%	3/30/2000	6 19%	3/23/2000	5 907

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
7/18/2000	5 908	5 91%	6 16%	3/31/2000	6 19%	3/24/2000	5 986
7/17/2000	5 915	5 92%	6 16%	4/3/2000	6 19%	3/27/2000	5 978
7/14/2000	5 876	5 88%	6 16%	4/4/2000	6 19%	3/28/2000	5 977
7/13/2000	5 816	5 82%	6 16%	4/5/2000	6 19%	3/29/2000	5 974
7/12/2000	5 878	5 88%	6 16%	4/6/2000	6 19%	3/30/2000	5 878
7/11/2000	5 885	5 89%	6 16%	4/7/2000	6 19%	3/31/2000	5 828
7/10/2000	5 886	5 89%	6 17%	4/10/2000	6 18%	4/3/2000	5 812
7/7/2000	5 869	5 87%	6 17%	4/11/2000	6 18%	4/4/2000	5 773
7/6/2000	5 908	5 91%	6 17%	4/12/2000	6 18%	4/5/2000	5 778
7/5/2000	5 857	5 86%	6 17%	4/13/2000	6 18%	4/6/2000	5 794
7/3/2000	5 867	5 87%	6 17%	4/14/2000	6 18%	4/7/2000	5 709
6/30/2000	5 896	5 90%	6 17%	4/17/2000	6 18%	4/10/2000	5 668
6/29/2000	5 875	5 88%	6 17%	4/18/2000	6 18%	4/11/2000	5 77
6/28/2000	5 952	5 95%	6 17%	4/19/2000	6 18%	4/12/2000	5 813
6/27/2000	5 933	5 93%	6 17%	4/20/2000	6 18%	4/13/2000	5 792
6/26/2000	5 979	5 98%	6 17%	4/21/2000	6 18%	4/14/2000	5 776
6/23/2000	6 041	6 04%	6 17%	4/24/2000	6 18%	4/17/2000	5 932
6/22/2000	5 962	5 96%	6 17%	4/25/2000	6 18%	4/18/2000	5 91
6/21/2000	5 967	5 97%	6 17%	4/26/2000	6 18%	4/19/2000	5 847
6/20/2000	5 896	5 90%	6 18%	4/27/2000	6 18%	4/20/2000	5 83
6/19/2000	5 891	5 89%	6 18%	4/28/2000	6 18%	4/21/2000	5 827
6/16/2000	5 869	5 87%	6 18%	5/1/2000	6 18%	4/24/2000	5 875
6/15/2000	5 923	5 92%	6 18%	5/2/2000	6 18%	4/25/2000	5 936
6/14/2000	5 91	5 91%	6 18%	5/3/2000	6 18%	4/26/2000	5 944
6/13/2000	5 949	5 95%	6 18%	5/4/2000	6 18%	4/27/2000	5 985
6/12/2000	5 871	5 87%	6 18%	5/5/2000	6 18%	4/28/2000	5 96
6/9/2000	5 895	5 90%	6 18%	5/8/2000	6 18%	5/1/2000	5 988
6/8/2000	5 886	5 89%	6 18%	5/9/2000	6 18%	5/2/2000	6 011
6/7/2000	5 907	5 91%	6 18%	5/10/2000	6 18%	5/3/2000	6 116
6/6/2000	5 908	5 91%	6 18%	5/11/2000	6 18%	5/4/2000	6 155
6/5/2000	5 915	5 92%	6 18%	5/12/2000	6 18%	5/5/2000	6 188
6/2/2000	5 945	5 95%	6 19%	5/15/2000	6 18%	5/8/2000	6 243
6/1/2000	5 943	5 94%	6 19%	5/16/2000	6 18%	5/9/2000	6 213
5/31/2000	6 008	6 01%	6 19%	5/17/2000	6 18%	5/10/2000	6 149
5/30/2000	6 092	6 09%	6 19%	5/18/2000	6 18%	5/11/2000	6 146
5/29/2000	6 06	6 06%	6 18%	5/19/2000	6 18%	5/12/2000	6 201
5/26/2000	6 059	6 06%	6 18%	5/22/2000	6 18%	5/15/2000	6 154
5/25/2000	6 106	6 11%	6 18%	5/23/2000	6 18%	5/16/2000	6 113
5/24/2000	6 193	6 19%	6 18%	5/24/2000	6 18%	5/17/2000	6 184
5/23/2000	6 16	6 16%	6 18%	5/25/2000	6 18%	5/18/2000	6 227
5/22/2000	6 185	6 19%	6 18%	5/26/2000	6 18%	5/19/2000	6 206
5/19/2000	6 206	6 21%	6 18%	5/29/2000	6 18%	5/22/2000	6 185
5/18/2000	6 227	6 23%	6 18%	5/30/2000	6 19%	5/23/2000	6 16
5/17/2000	6 184	6 18%	6 18%	5/31/2000	6 19%	5/24/2000	6 193
5/16/2000	6 113	6 11%	6 18%	6/1/2000	6 19%	5/25/2000	6 106
5/15/2000	6 154	6 15%	6 18%	6/2/2000	6 19%	5/26/2000	6 059
5/12/2000	6 201	6 20%	6 18%	6/5/2000	6 18%	5/29/2000	6 06
5/11/2000	6 146	6 15%	6 18%	6/6/2000	6 18%	5/30/2000	6 092
5/10/2000	6 149	6 15%	6 18%	6/7/2000	6 18%	5/31/2000	6 008
5/9/2000	6 213	6 21%	6 18%	6/8/2000	6 18%	6/1/2000	5 943
5/8/2000	6 243	6 24%	6 18%	6/9/2000	6 18%	6/2/2000	5 945
5/5/2000	6 188	6 19%	6 18%	6/12/2000	6 18%	6/5/2000	5 915
5/4/2000	6 155	6 16%	6 18%	6/13/2000	6 18%	6/6/2000	5 908
5/3/2000	6 116	6 12%	6 18%	6/14/2000	6 18%	6/7/2000	5 907
5/2/2000	6 011	6 01%	6 18%	6/15/2000	6 18%	6/8/2000	5 886
5/1/2000	5 988	5 99%	6 18%	6/16/2000	6 18%	6/9/2000	5 895
4/28/2000	5 96	5 96%	6 18%	6/19/2000	6 18%	6/12/2000	5 871
4/27/2000	5 985	5 99%	6 18%	6/20/2000	6 18%	6/13/2000	5 949
4/26/2000	5 944	5 94%	6 18%	6/21/2000	6 17%	6/14/2000	5 91
4/25/2000	5 936	5 94%	6 18%	6/22/2000	6 17%	6/15/2000	5 923
4/24/2000	5 875	5 88%	6 18%	6/23/2000	6 17%	6/16/2000	5 869
4/21/2000	5 827	5 83%	6 18%	6/26/2000	6 17%	6/19/2000	5 891
4/20/2000	5 83	5 83%	6 18%	6/27/2000	6 17%	6/20/2000	5 896
4/19/2000	5 847	5 85%	6 18%	6/28/2000	6 17%	6/21/2000	5 967
4/18/2000	5 91	5 91%	6 18%	6/29/2000	6 17%	6/22/2000	5 962
4/17/2000	5 932	5 93%	6 18%	6/30/2000	6 17%	6/23/2000	6 041
4/14/2000	5 776	5 78%	6 18%	7/3/2000	6 17%	6/26/2000	5 979
4/13/2000	5 792	5 79%	6 18%	7/5/2000	6 17%	6/27/2000	5 933
4/12/2000	5 813	5 81%	6 18%	7/6/2000	6 17%	6/28/2000	5 952
4/11/2000	5 77	5 77%	6 18%	7/7/2000	6 17%	6/29/2000	5 875
4/10/2000	5 668	5 67%	6 18%	7/10/2000	6 17%	6/30/2000	5 896
4/7/2000	5 709	5 71%	6 19%	7/11/2000	6 16%	7/3/2000	5 867
4/6/2000	5 794	5 79%	6 19%	7/12/2000	6 16%	7/5/2000	5 857
4/5/2000	5 778	5 78%	6 19%	7/13/2000	6 16%	7/6/2000	5 908
4/4/2000	5 773	5 77%	6 19%	7/14/2000	6 16%	7/7/2000	5 869

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
4/3/2000	5 812	5 81%	6 19%	7/17/2000	6 16%	7/10/2000	5 886
3/31/2000	5 828	5 83%	6 19%	7/18/2000	6 16%	7/11/2000	5 885
3/30/2000	5 878	5 88%	6 19%	7/19/2000	6 15%	7/12/2000	5 878
3/29/2000	5 974	5 97%	6 19%	7/20/2000	6 15%	7/13/2000	5 816
3/28/2000	5 977	5 98%	6 20%	7/21/2000	6 15%	7/14/2000	5 876
3/27/2000	5 978	5 98%	6 20%	7/24/2000	6 15%	7/17/2000	5 915
3/24/2000	5 986	5 99%	6 20%	7/25/2000	6 14%	7/18/2000	5 908
3/23/2000	5 907	5 91%	6 20%	7/26/2000	6 14%	7/19/2000	5 913
3/22/2000	5 958	5 96%	6 20%	7/27/2000	6 14%	7/20/2000	5 809
3/21/2000	5 969	5 97%	6 20%	7/28/2000	6 14%	7/21/2000	5 789
3/20/2000	6 004	6 00%	6 20%	7/31/2000	6 13%	7/24/2000	5 815
3/17/2000	6	6 00%	6 20%	8/1/2000	6 13%	7/25/2000	5 807
3/16/2000	6 043	6 04%	6 20%	8/2/2000	6 13%	7/26/2000	5 807
3/15/2000	6 079	6 08%	6 20%	8/3/2000	6 12%	7/27/2000	5 771
3/14/2000	6 09	6 09%	6 20%	8/4/2000	6 12%	7/28/2000	5 785
3/13/2000	6 17	6 17%	6 20%	8/7/2000	6 12%	7/31/2000	5 782
3/10/2000	6 176	6 18%	6 20%	8/8/2000	6 12%	8/1/2000	5 727
3/9/2000	6 152	6 15%	6 20%	8/9/2000	6 12%	8/2/2000	5 759
3/8/2000	6 161	6 16%	6 20%	8/10/2000	6 11%	8/3/2000	5 737
3/7/2000	6 145	6 15%	6 19%	8/11/2000	6 11%	8/4/2000	5 708
3/6/2000	6 143	6 14%	6 19%	8/14/2000	6 11%	8/7/2000	5 752
3/3/2000	6 132	6 13%	6 19%	8/15/2000	6 11%	8/8/2000	5 731
3/2/2000	6 132	6 13%	6 19%	8/16/2000	6 11%	8/9/2000	5 725
3/1/2000	6 158	6 16%	6 19%	8/17/2000	6 10%	8/10/2000	5 681
2/29/2000	6 14	6 14%	6 19%	8/18/2000	6 10%	8/11/2000	5 706
2/28/2000	6 187	6 19%	6 19%	8/21/2000	6 10%	8/14/2000	5 69
2/25/2000	6 129	6 13%	6 18%	8/22/2000	6 10%	8/15/2000	5 709
2/24/2000	6 137	6 14%	6 18%	8/23/2000	6 10%	8/16/2000	5 742
2/23/2000	6 126	6 13%	6 18%	8/24/2000	6 09%	8/17/2000	5 712
2/22/2000	6 086	6 09%	6 18%	8/25/2000	6 09%	8/18/2000	5 69
2/21/2000	6 159	6 16%	6 18%	8/28/2000	6 09%	8/21/2000	5 708
2/18/2000	6 158	6 16%	6 18%	8/29/2000	6 09%	8/22/2000	5 712
2/17/2000	6 218	6 22%	6 17%	8/30/2000	6 09%	8/23/2000	5 671
2/16/2000	6 265	6 27%	6 17%	8/31/2000	6 08%	8/24/2000	5 657
2/15/2000	6 246	6 25%	6 17%	9/1/2000	6 08%	8/25/2000	5 669
2/14/2000	6 227	6 23%	6 17%	9/4/2000	6 08%	8/28/2000	5 723
2/11/2000	6 269	6 27%	6 17%	9/5/2000	6 07%	8/29/2000	5 747
2/10/2000	6 429	6 43%	6 16%	9/6/2000	6 07%	8/30/2000	5 733
2/9/2000	6 314	6 31%	6 16%	9/7/2000	6 07%	8/31/2000	5 668
2/8/2000	6 231	6 23%	6 16%	9/8/2000	6 06%	9/1/2000	5 661
2/7/2000	6 342	6 34%	6 16%	9/11/2000	6 06%	9/4/2000	5 665
2/4/2000	6 271	6 27%	6 15%	9/12/2000	6 06%	9/5/2000	5 667
2/3/2000	6 136	6 14%	6 15%	9/13/2000	6 06%	9/6/2000	5 707
2/2/2000	6 284	6 28%	6 15%	9/14/2000	6 05%	9/7/2000	5 715
2/1/2000	6 423	6 42%	6 14%	9/15/2000	6 05%	9/8/2000	5 7
1/31/2000	6 491	6 49%	6 14%	9/18/2000	6 05%	9/11/2000	5 725
1/28/2000	6 452	6 45%	6 13%	9/19/2000	6 05%	9/12/2000	5 751
1/27/2000	6 519	6 52%	6 13%	9/20/2000	6 05%	9/13/2000	5 731
1/26/2000	6 571	6 57%	6 13%	9/21/2000	6 05%	9/14/2000	5 815
1/25/2000	6 634	6 63%	6 12%	9/22/2000	6 04%	9/15/2000	5 9
1/24/2000	6 65	6 65%	6 11%	9/25/2000	6 04%	9/18/2000	5 952
1/21/2000	6 695	6 70%	6 11%	9/26/2000	6 04%	9/19/2000	5 908
1/20/2000	6 747	6 75%	6 10%	9/27/2000	6 04%	9/20/2000	5 961
1/19/2000	6 717	6 72%	6 10%	9/28/2000	6 03%	9/21/2000	5 893
1/18/2000	6 747	6 75%	6 09%	9/29/2000	6 03%	9/22/2000	5 913
1/17/2000	6 689	6 69%	6 09%	10/2/2000	6 03%	9/25/2000	5 895
1/14/2000	6 697	6 70%	6 08%	10/3/2000	6 02%	9/26/2000	5 854
1/13/2000	6 653	6 65%	6 07%	10/4/2000	6 02%	9/27/2000	5 9
1/12/2000	6 719	6 72%	6 07%	10/5/2000	6 02%	9/28/2000	5 882
1/11/2000	6 671	6 67%	6 06%	10/6/2000	6 02%	9/29/2000	5 885
1/10/2000	6 584	6 58%	6 05%	10/9/2000	6 01%	10/2/2000	5 923
1/7/2000	6 546	6 55%	6 05%	10/10/2000	6 01%	10/3/2000	5 94
1/6/2000	6 553	6 55%	6 04%	10/11/2000	6 00%	10/4/2000	5 937
1/5/2000	6 621	6 62%	6 04%	10/12/2000	6 00%	10/5/2000	5 892
1/4/2000	6 537	6 54%	6 03%	10/13/2000	6 00%	10/6/2000	5 837
1/3/2000	6 622	6 62%	6 03%	10/16/2000	5 99%	10/9/2000	5 846
12/31/1999	6 478	6 48%	6 03%	10/17/2000	5 99%	10/10/2000	5 806
12/30/1999	6 418	6 42%	6 02%	10/18/2000	5 98%	10/11/2000	5 823
12/29/1999	6 443	6 44%	6 02%	10/19/2000	5 98%	10/12/2000	5 811
12/28/1999	6 474	6 47%	6 01%	10/20/2000	5 97%	10/13/2000	5 804
12/27/1999	6 465	6 47%	6 01%	10/23/2000	5 97%	10/16/2000	5 807
12/24/1999	6 486	6 49%	6 00%	10/24/2000	5 96%	10/17/2000	5 767
12/23/1999	6 489	6 49%	6 00%	10/25/2000	5 96%	10/18/2000	5 77
12/22/1999	6 451	6 45%	5 99%	10/26/2000	5 95%	10/19/2000	5 75
12/21/1999	6 461	6 46%	5 99%	10/27/2000	5 95%	10/20/2000	5 727

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
12/20/1999	6 443	6 44%	5 98%	10/30/2000	5 94%	10/23/2000	5 682
12/17/1999	6 374	6 37%	5 98%	10/31/2000	5 94%	10/24/2000	5 705
12/16/1999	6 391	6 39%	5 97%	11/1/2000	5 94%	10/25/2000	5 746
12/15/1999	6 325	6 33%	5 97%	11/2/2000	5 93%	10/26/2000	5 735
12/14/1999	6 306	6 31%	5 97%	11/3/2000	5 93%	10/27/2000	5 741
12/13/1999	6 202	6 20%	5 96%	11/6/2000	5 93%	10/30/2000	5 758
12/10/1999	6 166	6 17%	5 96%	11/7/2000	5 92%	10/31/2000	5 788
12/9/1999	6 215	6 22%	5 96%	11/8/2000	5 92%	11/1/2000	5 78
12/8/1999	6 229	6 23%	5 95%	11/9/2000	5 92%	11/2/2000	5 785
12/7/1999	6 2	6 20%	5 95%	11/10/2000	5 92%	11/3/2000	5 859
12/6/1999	6 238	6 24%	5 95%	11/13/2000	5 92%	11/6/2000	5 885
12/3/1999	6 252	6 25%	5 95%	11/14/2000	5 91%	11/7/2000	5 894
12/2/1999	6 321	6 32%	5 94%	11/15/2000	5 91%	11/8/2000	5 873
12/1/1999	6 294	6 29%	5 94%	11/16/2000	5 91%	11/9/2000	5 867
11/30/1999	6 293	6 29%	5 94%	11/17/2000	5 90%	11/10/2000	5 869
11/29/1999	6 308	6 31%	5 93%	11/20/2000	5 90%	11/13/2000	5 838
11/26/1999	6 232	6 23%	5 93%	11/21/2000	5 90%	11/14/2000	5 819
11/25/1999	6 211	6 21%	5 92%	11/22/2000	5 90%	11/15/2000	5 766
11/24/1999	6 211	6 21%	5 92%	11/23/2000	5 89%	11/16/2000	5 741
11/23/1999	6 196	6 20%	5 91%	11/24/2000	5 89%	11/17/2000	5 776
11/22/1999	6 19	6 19%	5 91%	11/27/2000	5 89%	11/20/2000	5 754
11/19/1999	6 162	6 16%	5 91%	11/28/2000	5 89%	11/21/2000	5 728
11/18/1999	6 168	6 17%	5 90%	11/29/2000	5 88%	11/22/2000	5 656
11/17/1999	6 132	6 13%	5 90%	11/30/2000	5 88%	11/23/2000	5 675
11/16/1999	6 063	6 06%	5 89%	12/1/2000	5 88%	11/24/2000	5 667
11/15/1999	6 024	6 02%	5 89%	12/4/2000	5 88%	11/27/2000	5 696
11/12/1999	6 036	6 04%	5 89%	12/5/2000	5 87%	11/28/2000	5 675
11/11/1999	6 088	6 09%	5 88%	12/6/2000	5 87%	11/29/2000	5 641
11/10/1999	6 09	6 09%	5 88%	12/7/2000	5 87%	11/30/2000	5 608
11/9/1999	6 071	6 07%	5 88%	12/8/2000	5 86%	12/1/2000	5 635
11/8/1999	6 053	6 05%	5 87%	12/11/2000	5 86%	12/4/2000	5 693
11/5/1999	6 056	6 06%	5 87%	12/12/2000	5 86%	12/5/2000	5 586
11/4/1999	6 103	6 10%	5 86%	12/13/2000	5 86%	12/6/2000	5 525
11/3/1999	6 132	6 13%	5 86%	12/14/2000	5 85%	12/7/2000	5 508
11/2/1999	6 139	6 14%	5 85%	12/15/2000	5 85%	12/8/2000	5 502
11/1/1999	6 179	6 18%	5 85%	12/18/2000	5 84%	12/11/2000	5 546
10/29/1999	6 163	6 16%	5 84%	12/19/2000	5 84%	12/12/2000	5 53
10/28/1999	6 252	6 25%	5 84%	12/20/2000	5 84%	12/13/2000	5 467
10/27/1999	6 331	6 33%	5 83%	12/21/2000	5 83%	12/14/2000	5 437
10/26/1999	6 384	6 38%	5 83%	12/22/2000	5 83%	12/15/2000	5 419
10/25/1999	6 35	6 35%	5 82%	12/25/2000	5 83%	12/18/2000	5 442
10/22/1999	6 351	6 35%	5 81%	12/26/2000	5 83%	12/19/2000	5 473
10/21/1999	6 356	6 36%	5 81%	12/27/2000	5 82%	12/20/2000	5 4
10/20/1999	6 335	6 34%	5 80%	12/28/2000	5 82%	12/21/2000	5 407
10/19/1999	6 351	6 35%	5 79%	12/29/2000	5 82%	12/22/2000	5 402
10/18/1999	6 32	6 32%	5 79%	1/1/2001	5 82%	12/25/2000	5 393
10/15/1999	6 257	6 26%	5 78%	1/2/2001	5 81%	12/26/2000	5 432
10/14/1999	6 325	6 33%	5 78%	1/3/2001	5 81%	12/27/2000	5 452
10/13/1999	6 278	6 28%	5 77%	1/4/2001	5 81%	12/28/2000	5 444
10/12/1999	6 224	6 22%	5 77%	1/5/2001	5 81%	12/29/2000	5 457
10/11/1999	6 197	6 20%	5 76%	1/8/2001	5 80%	1/1/2001	5 458
10/8/1999	6 195	6 20%	5 76%	1/9/2001	5 80%	1/2/2001	5 342
10/7/1999	6 183	6 18%	5 75%	1/10/2001	5 80%	1/3/2001	5 5
10/6/1999	6 18	6 18%	5 75%	1/11/2001	5 80%	1/4/2001	5 441
10/5/1999	6 177	6 18%	5 74%	1/12/2001	5 80%	1/5/2001	5 398
10/4/1999	6 087	6 09%	5 74%	1/16/2001	5 80%	1/8/2001	5 447
10/1/1999	6 134	6 13%	5 73%	1/17/2001	5 80%	1/9/2001	5 429
9/30/1999	6 051	6 05%	5 73%	1/18/2001	5 80%	1/10/2001	5 499
9/29/1999	6 125	6 13%	5 72%	1/19/2001	5 79%	1/11/2001	5 54
9/28/1999	6 086	6 09%	5 72%	1/22/2001	5 79%	1/12/2001	5 618
9/27/1999	6 011	6 01%	5 71%	1/23/2001	5 79%	1/16/2001	5 596
9/24/1999	5 973	5 97%	5 71%	1/24/2001	5 79%	1/17/2001	5 524
9/23/1999	5 989	5 99%	5 70%	1/25/2001	5 79%	1/18/2001	5 475
9/22/1999	6 085	6 09%	5 70%	1/26/2001	5 79%	1/19/2001	5 553
9/21/1999	6 089	6 09%	5 69%	1/29/2001	5 79%	1/22/2001	5 603
9/20/1999	6 071	6 07%	5 69%	1/30/2001	5 79%	1/23/2001	5 652
9/17/1999	6 056	6 06%	5 68%	1/31/2001	5 78%	1/24/2001	5 659
9/16/1999	6 076	6 08%	5 68%	2/1/2001	5 78%	1/25/2001	5 592
9/15/1999	6 104	6 10%	5 67%	2/2/2001	5 78%	1/26/2001	5 64
9/14/1999	6 119	6 12%	5 67%	2/5/2001	5 78%	1/29/2001	5 687
9/13/1999	6 052	6 05%	5 66%	2/6/2001	5 77%	1/30/2001	5 593
9/10/1999	6 041	6 04%	5 65%	2/7/2001	5 77%	1/31/2001	5 501
9/9/1999	6 093	6 09%	5 65%	2/8/2001	5 77%	2/1/2001	5 46
9/8/1999	6 068	6 07%	5 64%	2/9/2001	5 77%	2/2/2001	5 509
9/7/1999	6 073	6 07%	5 64%	2/12/2001	5 76%	2/5/2001	5 49

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
9/6/1999	6 024	6 02%	5 63%	2/13/2001	5 76%	2/6/2001	5 501
9/3/1999	6 018	6 02%	5 63%	2/14/2001	5 75%	2/7/2001	5 55
9/2/1999	6 134	6 13%	5 62%	2/15/2001	5 75%	2/8/2001	5 529
9/1/1999	6 078	6 08%	5 62%	2/16/2001	5 75%	2/9/2001	5 389
8/31/1999	6 059	6 06%	5 61%	2/19/2001	5 74%	2/12/2001	5 416
8/30/1999	6 06	6 06%	5 61%	2/20/2001	5 74%	2/13/2001	5 412
8/27/1999	5 976	5 98%	5 61%	2/21/2001	5 74%	2/14/2001	5 457
8/26/1999	5 901	5 90%	5 60%	2/22/2001	5 73%	2/15/2001	5 487
8/25/1999	5 857	5 86%	5 60%	2/23/2001	5 73%	2/16/2001	5 454
8/24/1999	5 931	5 93%	5 60%	2/26/2001	5 73%	2/19/2001	5 456
8/23/1999	5 983	5 98%	5 59%	2/27/2001	5 72%	2/20/2001	5 459
8/20/1999	5 985	5 99%	5 59%	2/28/2001	5 72%	2/21/2001	5 487
8/19/1999	6 031	6 03%	5 59%	3/1/2001	5 71%	2/22/2001	5 528
8/18/1999	5 995	6 00%	5 58%	3/2/2001	5 71%	2/23/2001	5 478
8/17/1999	6 008	6 01%	5 58%	3/5/2001	5 71%	2/26/2001	5 428
8/16/1999	6 087	6 09%	5 57%	3/6/2001	5 70%	2/27/2001	5 352
8/13/1999	6 103	6 10%	5 57%	3/7/2001	5 70%	2/28/2001	5 314
8/12/1999	6 277	6 28%	5 57%	3/8/2001	5 69%	3/1/2001	5 293
8/11/1999	6 207	6 21%	5 56%	3/9/2001	5 69%	3/2/2001	5 367
8/10/1999	6 242	6 24%	5 56%	3/12/2001	5 69%	3/5/2001	5 375
8/9/1999	6 233	6 23%	5 55%	3/13/2001	5 69%	3/6/2001	5 381
8/6/1999	6 176	6 18%	5 55%	3/14/2001	5 68%	3/7/2001	5 311
8/5/1999	6 039	6 04%	5 54%	3/15/2001	5 68%	3/8/2001	5 301
8/4/1999	6 107	6 11%	5 54%	3/16/2001	5 68%	3/9/2001	5 322
8/3/1999	6 164	6 16%	5 53%	3/19/2001	5 67%	3/12/2001	5 297
8/2/1999	6 121	6 12%	5 53%	3/20/2001	5 67%	3/13/2001	5 322
7/30/1999	6 103	6 10%	5 52%	3/21/2001	5 67%	3/14/2001	5 268
7/29/1999	6 071	6 07%	5 52%	3/22/2001	5 66%	3/15/2001	5 268
7/28/1999	6 009	6 01%	5 51%	3/23/2001	5 66%	3/16/2001	5 271
7/27/1999	6 01	6 01%	5 51%	3/26/2001	5 66%	3/19/2001	5 291
7/26/1999	6 028	6 03%	5 50%	3/27/2001	5 66%	3/20/2001	5 26
7/23/1999	6 025	6 03%	5 50%	3/28/2001	5 65%	3/21/2001	5 283
7/22/1999	5 971	5 97%	5 49%	3/29/2001	5 65%	3/22/2001	5 271
7/21/1999	5 904	5 90%	5 49%	3/30/2001	5 65%	3/23/2001	5 314
7/20/1999	5 886	5 89%	5 48%	4/2/2001	5 65%	3/26/2001	5 365
7/19/1999	5 901	5 90%	5 48%	4/3/2001	5 64%	3/27/2001	5 459
7/16/1999	5 884	5 88%	5 48%	4/4/2001	5 64%	3/28/2001	5 464
7/15/1999	5 918	5 92%	5 47%	4/5/2001	5 64%	3/29/2001	5 496
7/14/1999	5 914	5 91%	5 47%	4/6/2001	5 64%	3/30/2001	5 444
7/13/1999	5 91	5 91%	5 46%	4/9/2001	5 63%	4/2/2001	5 488
7/12/1999	5 907	5 91%	5 46%	4/10/2001	5 63%	4/3/2001	5 466
7/9/1999	5 999	6 00%	5 45%	4/11/2001	5 63%	4/4/2001	5 476
7/8/1999	5 991	5 99%	5 45%	4/12/2001	5 63%	4/5/2001	5 527
7/7/1999	6 048	6 05%	5 44%	4/13/2001	5 63%	4/6/2001	5 464
7/6/1999	6 037	6 04%	5 43%	4/16/2001	5 63%	4/9/2001	5 514
7/5/1999	5 996	6 00%	5 43%	4/17/2001	5 63%	4/10/2001	5 627
7/2/1999	5 998	6 00%	5 42%	4/18/2001	5 63%	4/11/2001	5 615
7/1/1999	6 011	6 01%	5 42%	4/19/2001	5 63%	4/12/2001	5 613
6/30/1999	5 963	5 96%	5 42%	4/20/2001	5 63%	4/13/2001	5 603
6/29/1999	6 068	6 07%	5 41%	4/23/2001	5 62%	4/16/2001	5 683
6/28/1999	6 094	6 09%	5 41%	4/24/2001	5 62%	4/17/2001	5 665
6/25/1999	6 15	6 15%	5 40%	4/25/2001	5 62%	4/18/2001	5 658
6/24/1999	6 161	6 16%	5 40%	4/26/2001	5 62%	4/19/2001	5 79
6/23/1999	6 147	6 15%	5 39%	4/27/2001	5 62%	4/20/2001	5 797
6/22/1999	6 057	6 06%	5 39%	4/30/2001	5 62%	4/23/2001	5 719
6/21/1999	6 019	6 02%	5 38%	5/1/2001	5 62%	4/24/2001	5 758
6/18/1999	5 972	5 97%	5 38%	5/2/2001	5 62%	4/25/2001	5 767
6/17/1999	5 963	5 96%	5 38%	5/3/2001	5 62%	4/26/2001	5 711
6/16/1999	6 066	6 07%	5 37%	5/4/2001	5 62%	4/27/2001	5 8
6/15/1999	6 111	6 11%	5 37%	5/7/2001	5 62%	4/30/2001	5 788
6/14/1999	6 1	6 10%	5 36%	5/8/2001	5 62%	5/1/2001	5 742
6/11/1999	6 159	6 16%	5 36%	5/9/2001	5 62%	5/2/2001	5 702
6/10/1999	6 063	6 06%	5 36%	5/10/2001	5 62%	5/3/2001	5 639
6/9/1999	6 026	6 03%	5 35%	5/11/2001	5 62%	5/4/2001	5 676
6/8/1999	5 994	5 99%	5 35%	5/14/2001	5 62%	5/7/2001	5 669
6/7/1999	5 966	5 97%	5 34%	5/15/2001	5 62%	5/8/2001	5 738
6/4/1999	5 963	5 96%	5 34%	5/16/2001	5 62%	5/9/2001	5 668
6/3/1999	5 963	5 96%	5 34%	5/17/2001	5 62%	5/10/2001	5 762
6/2/1999	5 934	5 93%	5 33%	5/18/2001	5 62%	5/11/2001	5 854
6/1/1999	5 924	5 92%	5 33%	5/21/2001	5 62%	5/14/2001	5 842
5/31/1999	5 828	5 83%	5 33%	5/22/2001	5 62%	5/15/2001	5 911
5/28/1999	5 828	5 83%	5 33%	5/23/2001	5 62%	5/16/2001	5 853
5/27/1999	5 852	5 85%	5 33%	5/24/2001	5 62%	5/17/2001	5 763
5/26/1999	5 804	5 80%	5 32%	5/25/2001	5 63%	5/18/2001	5 767
5/25/1999	5 748	5 75%	5 32%	5/28/2001	5 63%	5/21/2001	5 738

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
5/24/1999	5 757	5 76%	5 32%	5/29/2001	5 63%	5/22/2001	5 778
5/21/1999	5 751	5 75%	5 32%	5/30/2001	5 63%	5/23/2001	5 799
5/20/1999	5 827	5 83%	5 32%	5/31/2001	5 63%	5/24/2001	5 846
5/19/1999	5 803	5 80%	5 32%	6/1/2001	5 63%	5/25/2001	5 853
5/18/1999	5 89	5 89%	5 32%	6/4/2001	5 63%	5/28/2001	5 854
5/17/1999	5 892	5 89%	5 32%	6/5/2001	5 63%	5/29/2001	5 86
5/14/1999	5 922	5 92%	5 31%	6/6/2001	5 63%	5/30/2001	5 842
5/13/1999	5 75	5 75%	5 31%	6/7/2001	5 63%	5/31/2001	5 753
5/12/1999	5 828	5 83%	5 31%	6/8/2001	5 63%	6/1/2001	5 705
5/11/1999	5 835	5 84%	5 31%	6/11/2001	5 63%	6/4/2001	5 692
5/10/1999	5 79	5 79%	5 31%	6/12/2001	5 63%	6/5/2001	5 653
5/7/1999	5 813	5 81%	5 31%	6/13/2001	5 63%	6/6/2001	5 647
5/6/1999	5 791	5 79%	5 31%	6/14/2001	5 63%	6/7/2001	5 729
5/5/1999	5 706	5 71%	5 31%	6/15/2001	5 63%	6/8/2001	5 737
5/4/1999	5 713	5 71%	5 31%	6/18/2001	5 63%	6/11/2001	5 683
5/3/1999	5 655	5 66%	5 31%	6/19/2001	5 63%	6/12/2001	5 652
4/30/1999	5 662	5 66%	5 31%	6/20/2001	5 63%	6/13/2001	5 662
4/29/1999	5 53	5 53%	5 31%	6/21/2001	5 63%	6/14/2001	5 642
4/28/1999	5 583	5 58%	5 31%	6/22/2001	5 62%	6/15/2001	5 677
4/27/1999	5 538	5 54%	5 31%	6/25/2001	5 62%	6/18/2001	5 701
4/26/1999	5 575	5 58%	5 31%	6/26/2001	5 62%	6/19/2001	5 689
4/23/1999	5 597	5 60%	5 31%	6/27/2001	5 62%	6/20/2001	5 665
4/22/1999	5 603	5 60%	5 31%	6/28/2001	5 62%	6/21/2001	5 623
4/21/1999	5 524	5 52%	5 31%	6/29/2001	5 62%	6/22/2001	5 575
4/20/1999	5 507	5 51%	5 31%	7/2/2001	5 62%	6/25/2001	5 587
4/19/1999	5 519	5 52%	5 31%	7/3/2001	5 62%	6/26/2001	5 652
4/16/1999	5 573	5 57%	5 32%	7/4/2001	5 61%	6/27/2001	5 618
4/15/1999	5 526	5 53%	5 32%	7/5/2001	5 61%	6/28/2001	5 671
4/14/1999	5 507	5 51%	5 32%	7/6/2001	5 61%	6/29/2001	5 759
4/13/1999	5 49	5 49%	5 32%	7/9/2001	5 61%	7/2/2001	5 687
4/12/1999	5 452	5 45%	5 32%	7/10/2001	5 61%	7/3/2001	5 719
4/9/1999	5 46	5 46%	5 32%	7/11/2001	5 61%	7/4/2001	5 725
4/8/1999	5 443	5 44%	5 32%	7/12/2001	5 61%	7/5/2001	5 74
4/7/1999	5 503	5 50%	5 32%	7/13/2001	5 61%	7/6/2001	5 732
4/6/1999	5 519	5 52%	5 32%	7/16/2001	5 61%	7/9/2001	5 694
4/5/1999	5 588	5 59%	5 32%	7/17/2001	5 60%	7/10/2001	5 67
4/2/1999	5 596	5 60%	5 32%	7/18/2001	5 60%	7/11/2001	5 684
4/1/1999	5 671	5 67%	5 32%	7/19/2001	5 60%	7/12/2001	5 649
3/31/1999	5 625	5 63%	5 32%	7/20/2001	5 60%	7/13/2001	5 619
3/30/1999	5 58	5 58%	5 32%	7/23/2001	5 60%	7/16/2001	5 579
3/29/1999	5 64	5 64%	5 32%	7/24/2001	5 60%	7/17/2001	5 599
3/26/1999	5 589	5 59%	5 32%	7/25/2001	5 60%	7/18/2001	5 516
3/25/1999	5 585	5 59%	5 32%	7/26/2001	5 60%	7/19/2001	5 527
3/24/1999	5 531	5 53%	5 32%	7/27/2001	5 59%	7/20/2001	5 549
3/23/1999	5 541	5 54%	5 32%	7/30/2001	5 59%	7/23/2001	5 527
3/22/1999	5 568	5 57%	5 32%	7/31/2001	5 59%	7/24/2001	5 528
3/19/1999	5 56	5 56%	5 32%	8/1/2001	5 59%	7/25/2001	5 597
3/18/1999	5 488	5 49%	5 32%	8/2/2001	5 59%	7/26/2001	5 571
3/17/1999	5 507	5 51%	5 33%	8/3/2001	5 59%	7/27/2001	5 543
3/16/1999	5 476	5 48%	5 33%	8/6/2001	5 59%	7/30/2001	5 514
3/15/1999	5 521	5 52%	5 33%	8/7/2001	5 59%	7/31/2001	5 522
3/12/1999	5 526	5 53%	5 33%	8/8/2001	5 59%	8/1/2001	5 526
3/11/1999	5 563	5 56%	5 33%	8/9/2001	5 59%	8/2/2001	5 578
3/10/1999	5 555	5 56%	5 33%	8/10/2001	5 58%	8/3/2001	5 585
3/9/1999	5 531	5 53%	5 33%	8/13/2001	5 58%	8/6/2001	5 592
3/8/1999	5 588	5 59%	5 33%	8/14/2001	5 58%	8/7/2001	5 599
3/5/1999	5 596	5 60%	5 34%	8/15/2001	5 58%	8/8/2001	5 507
3/4/1999	5 701	5 70%	5 34%	8/16/2001	5 58%	8/9/2001	5 534
3/3/1999	5 696	5 70%	5 34%	8/17/2001	5 57%	8/10/2001	5 504
3/2/1999	5 614	5 61%	5 34%	8/20/2001	5 57%	8/13/2001	5 512
3/1/1999	5 67	5 67%	5 34%	8/21/2001	5 57%	8/14/2001	5 506
2/26/1999	5 576	5 58%	5 34%	8/22/2001	5 57%	8/15/2001	5 517
2/25/1999	5 653	5 65%	5 34%	8/23/2001	5 57%	8/16/2001	5 477
2/24/1999	5 508	5 51%	5 34%	8/24/2001	5 57%	8/17/2001	5 42
2/23/1999	5 43	5 43%	5 34%	8/27/2001	5 56%	8/20/2001	5 453
2/22/1999	5 355	5 36%	5 35%	8/28/2001	5 56%	8/21/2001	5 432
2/19/1999	5 387	5 39%	5 35%	8/29/2001	5 56%	8/22/2001	5 435
2/18/1999	5 378	5 38%	5 35%	8/30/2001	5 56%	8/23/2001	5 412
2/17/1999	5 308	5 31%	5 35%	8/31/2001	5 56%	8/24/2001	5 449
2/16/1999	5 341	5 34%	5 36%	9/3/2001	5 56%	8/27/2001	5 463
2/15/1999	5 427	5 43%	5 36%	9/4/2001	5 56%	8/28/2001	5 405
2/12/1999	5 422	5 42%	5 36%	9/5/2001	5 55%	8/29/2001	5 362
2/11/1999	5 366	5 37%	5 37%	9/6/2001	5 55%	8/30/2001	5 385
2/10/1999	5 366	5 37%	5 37%	9/7/2001	5 55%	8/31/2001	5 368
2/9/1999	5 302	5 30%	5 37%	9/10/2001	5 55%	9/3/2001	5 369

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
2/8/1999	5 341	5 34%	5 38%	9/11/2001	5 55%	9/4/2001	5 483
2/5/1999	5 349	5 35%	5 38%	9/13/2001	5 55%	9/5/2001	5 479
2/4/1999	5 288	5 29%	5 38%	9/14/2001	5 55%	9/6/2001	5 413
2/3/1999	5 254	5 25%	5 39%	9/17/2001	5 55%	9/7/2001	5 369
2/2/1999	5 239	5 24%	5 39%	9/18/2001	5 55%	9/10/2001	5 437
2/1/1999	5 183	5 18%	5 39%	9/19/2001	5 55%	9/11/2001	5 416
1/29/1999	5 086	5 09%	5 40%	9/20/2001	5 55%	9/13/2001	5 392
1/28/1999	5 107	5 11%	5 40%	9/21/2001	5 55%	9/14/2001	5 35
1/27/1999	5 127	5 13%	5 41%	9/24/2001	5 55%	9/17/2001	5 423
1/26/1999	5 129	5 13%	5 41%	9/25/2001	5 55%	9/18/2001	5 542
1/25/1999	5 116	5 12%	5 42%	9/26/2001	5 55%	9/19/2001	5 551
1/22/1999	5 082	5 08%	5 42%	9/27/2001	5 55%	9/20/2001	5 623
1/21/1999	5 131	5 13%	5 42%	9/28/2001	5 55%	9/21/2001	5 583
1/20/1999	5 168	5 17%	5 43%	10/1/2001	5 55%	9/24/2001	5 576
1/19/1999	5 149	5 15%	5 43%	10/2/2001	5 55%	9/25/2001	5 568
1/18/1999	5 115	5 12%	5 43%	10/3/2001	5 55%	9/26/2001	5 502
1/15/1999	5 107	5 11%	5 44%	10/4/2001	5 55%	9/27/2001	5 435
1/14/1999	5 057	5 06%	5 44%	10/5/2001	5 55%	9/28/2001	5 421
1/13/1999	5 132	5 13%	5 45%	10/8/2001	5 55%	10/1/2001	5 373
1/12/1999	5 22	5 22%	5 45%	10/9/2001	5 55%	10/2/2001	5 322
1/11/1999	5 306	5 31%	5 45%	10/10/2001	5 55%	10/3/2001	5 293
1/8/1999	5 273	5 27%	5 46%	10/11/2001	5 55%	10/4/2001	5 302
1/7/1999	5 224	5 22%	5 46%	10/12/2001	5 55%	10/5/2001	5 308
1/6/1999	5 163	5 16%	5 46%	10/15/2001	5 55%	10/8/2001	5 312
1/5/1999	5 208	5 21%	5 47%	10/16/2001	5 55%	10/9/2001	5 376
1/4/1999	5 151	5 15%	5 47%	10/17/2001	5 55%	10/10/2001	5 365
1/1/1999	5 095	5 10%	5 47%	10/18/2001	5 55%	10/11/2001	5 401
12/31/1998	5 095	5 10%	5 48%	10/19/2001	5 54%	10/12/2001	5 426
12/30/1998	5 087	5 09%	5 48%	10/22/2001	5 54%	10/15/2001	5 371
12/29/1998	5 1	5 10%	5 49%	10/23/2001	5 54%	10/16/2001	5 343
12/28/1998	5 152	5 15%	5 49%	10/24/2001	5 54%	10/17/2001	5 314
12/25/1998	5 216	5 22%	5 49%	10/25/2001	5 54%	10/18/2001	5 318
12/24/1998	5 213	5 21%	5 50%	10/26/2001	5 54%	10/19/2001	5 358
12/23/1998	5 177	5 18%	5 50%	10/29/2001	5 54%	10/22/2001	5 384
12/22/1998	5 138	5 14%	5 50%	10/30/2001	5 54%	10/23/2001	5 389
12/21/1998	5 06	5 06%	5 51%	10/31/2001	5 53%	10/24/2001	5 339
12/18/1998	4 998	5 00%	5 51%	11/1/2001	5 53%	10/25/2001	5 297
12/17/1998	5 012	5 01%	5 52%	11/2/2001	5 52%	10/26/2001	5 271
12/16/1998	4 994	4 99%	5 52%	11/5/2001	5 52%	10/29/2001	5 262
12/15/1998	5 025	5 03%	5 53%	11/6/2001	5 52%	10/30/2001	5 205
12/14/1998	4 99	4 99%	5 53%	11/7/2001	5 51%	10/31/2001	4 874
12/11/1998	5 024	5 02%	5 54%	11/8/2001	5 51%	11/1/2001	4 803
12/10/1998	4 955	4 96%	5 54%	11/9/2001	5 51%	11/2/2001	4 956
12/9/1998	4 982	4 98%	5 55%	11/12/2001	5 50%	11/5/2001	4 857
12/8/1998	4 993	4 99%	5 55%	11/13/2001	5 50%	11/6/2001	4 846
12/7/1998	5 034	5 03%	5 56%	11/14/2001	5 50%	11/7/2001	4 791
12/4/1998	5 04	5 04%	5 56%	11/15/2001	5 50%	11/8/2001	4 864
12/3/1998	5 003	5 00%	5 57%	11/16/2001	5 50%	11/9/2001	4 873
12/2/1998	5 023	5 02%	5 57%	11/19/2001	5 49%	11/12/2001	4 876
12/1/1998	5 036	5 04%	5 58%	11/20/2001	5 49%	11/13/2001	4 921
11/30/1998	5 063	5 06%	5 58%	11/21/2001	5 49%	11/14/2001	5 027
11/27/1998	5 159	5 16%	5 58%	11/22/2001	5 49%	11/15/2001	5 221
11/26/1998	5 186	5 19%	5 59%	11/23/2001	5 49%	11/16/2001	5 268
11/25/1998	5 187	5 19%	5 59%	11/26/2001	5 49%	11/19/2001	5 237
11/24/1998	5 217	5 22%	5 59%	11/27/2001	5 49%	11/20/2001	5 318
11/23/1998	5 252	5 25%	5 60%	11/28/2001	5 49%	11/21/2001	5 355
11/20/1998	5 218	5 22%	5 60%	11/29/2001	5 49%	11/22/2001	5 355
11/19/1998	5 243	5 24%	5 60%	11/30/2001	5 49%	11/23/2001	5 36
11/18/1998	5 249	5 25%	5 61%	12/3/2001	5 49%	11/26/2001	5 381
11/17/1998	5 294	5 29%	5 61%	12/4/2001	5 49%	11/27/2001	5 333
11/16/1998	5 288	5 29%	5 61%	12/5/2001	5 49%	11/28/2001	5 352
11/13/1998	5 25	5 25%	5 62%	12/6/2001	5 49%	11/29/2001	5 237
11/12/1998	5 249	5 25%	5 62%	12/7/2001	5 49%	11/30/2001	5 286
11/11/1998	5 288	5 29%	5 62%	12/10/2001	5 49%	12/3/2001	5 243
11/10/1998	5 289	5 29%	5 63%	12/11/2001	5 49%	12/4/2001	5 206
11/9/1998	5 289	5 29%	5 63%	12/12/2001	5 49%	12/5/2001	5 355
11/6/1998	5 387	5 39%	5 63%	12/13/2001	5 49%	12/6/2001	5 461
11/5/1998	5 355	5 36%	5 63%	12/14/2001	5 49%	12/7/2001	5 584
11/4/1998	5 325	5 33%	5 64%	12/17/2001	5 49%	12/10/2001	5 558
11/3/1998	5 215	5 22%	5 64%	12/18/2001	5 50%	12/11/2001	5 539
11/2/1998	5 244	5 24%	5 64%	12/19/2001	5 50%	12/12/2001	5 476
10/30/1998	5 157	5 16%	5 65%	12/20/2001	5 50%	12/13/2001	5 509
10/29/1998	5 078	5 08%	5 65%	12/21/2001	5 50%	12/14/2001	5 585
10/28/1998	5 12	5 12%	5 65%	12/24/2001	5 50%	12/17/2001	5 567
10/27/1998	5 089	5 09%	5 66%	12/25/2001	5 50%	12/18/2001	5 512

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
10/26/1998	5 107	5 11%	5 66%	12/26/2001	5 50%	12/19/2001	5 448
10/23/1998	5 178	5 18%	5 67%	12/27/2001	5 50%	12/20/2001	5 413
10/22/1998	5 137	5 14%	5 67%	12/28/2001	5 50%	12/21/2001	5 442
10/21/1998	5 071	5 07%	5 67%	12/31/2001	5 50%	12/24/2001	5 488
10/20/1998	5 069	5 07%	5 68%	1/1/2002	5 50%	12/25/2001	5 49
10/19/1998	4 983	4 98%	5 68%	1/2/2002	5 50%	12/26/2001	5 539
10/16/1998	4 978	4 98%	5 68%	1/3/2002	5 51%	12/27/2001	5 472
10/15/1998	4 967	4 97%	5 69%	1/4/2002	5 51%	12/28/2001	5 535
10/14/1998	5 031	5 03%	5 69%	1/7/2002	5 51%	12/31/2001	5 466
10/13/1998	5 089	5 09%	5 69%	1/8/2002	5 51%	1/1/2002	5 472
10/12/1998	5 117	5 12%	5 70%	1/9/2002	5 51%	1/2/2002	5 556
10/9/1998	5 115	5 12%	5 70%	1/10/2002	5 51%	1/3/2002	5 534
10/8/1998	4 999	5 00%	5 70%	1/11/2002	5 51%	1/4/2002	5 548
10/7/1998	4 86	4 86%	5 71%	1/14/2002	5 50%	1/7/2002	5 488
10/6/1998	4 735	4 74%	5 71%	1/15/2002	5 50%	1/8/2002	5 529
10/5/1998	4 716	4 72%	5 72%	1/16/2002	5 50%	1/9/2002	5 497
10/2/1998	4 84	4 84%	5 73%	1/17/2002	5 50%	1/10/2002	5 416
10/1/1998	4 882	4 88%	5 73%	1/18/2002	5 50%	1/11/2002	5 371
9/30/1998	4 978	4 98%	5 74%	1/21/2002	5 50%	1/14/2002	5 379
9/29/1998	5 094	5 09%	5 74%	1/22/2002	5 50%	1/15/2002	5 337
9/28/1998	5 141	5 14%	5 74%	1/23/2002	5 50%	1/16/2002	5 347
9/25/1998	5 109	5 11%	5 75%	1/24/2002	5 49%	1/17/2002	5 4
9/24/1998	5 164	5 16%	5 75%	1/25/2002	5 49%	1/18/2002	5 358
9/23/1998	5 168	5 17%	5 76%	1/28/2002	5 49%	1/21/2002	5 36
9/22/1998	5 152	5 15%	5 76%	1/29/2002	5 49%	1/22/2002	5 384
9/21/1998	5 125	5 13%	5 76%	1/30/2002	5 49%	1/23/2002	5 47
9/18/1998	5 147	5 15%	5 77%	1/31/2002	5 49%	1/24/2002	5 444
9/17/1998	5 179	5 18%	5 77%	2/1/2002	5 48%	1/25/2002	5 467
9/16/1998	5 221	5 22%	5 78%	2/4/2002	5 48%	1/28/2002	5 467
9/15/1998	5 26	5 26%	5 78%	2/5/2002	5 48%	1/29/2002	5 387
9/14/1998	5 23	5 23%	5 78%	2/6/2002	5 48%	1/30/2002	5 434
9/11/1998	5 229	5 23%	5 79%	2/7/2002	5 48%	1/31/2002	5 431
9/10/1998	5 204	5 20%	5 79%	2/8/2002	5 48%	2/1/2002	5 393
9/9/1998	5 262	5 26%	5 80%	2/11/2002	5 47%	2/4/2002	5 348
9/8/1998	5 363	5 36%	5 80%	2/12/2002	5 47%	2/5/2002	5 342
9/7/1998	5 284	5 28%	5 80%	2/13/2002	5 47%	2/6/2002	5 373
9/4/1998	5 288	5 29%	5 81%	2/14/2002	5 47%	2/7/2002	5 41
9/3/1998	5 303	5 30%	5 81%	2/15/2002	5 47%	2/8/2002	5 375
9/2/1998	5 333	5 33%	5 82%	2/18/2002	5 46%	2/11/2002	5 404
9/1/1998	5 341	5 34%	5 82%	2/19/2002	5 46%	2/12/2002	5 456
8/31/1998	5 267	5 27%	5 82%	2/20/2002	5 46%	2/13/2002	5 454
8/28/1998	5 338	5 34%	5 83%	2/21/2002	5 46%	2/14/2002	5 41
8/27/1998	5 344	5 34%	5 83%	2/22/2002	5 46%	2/15/2002	5 366
8/26/1998	5 417	5 42%	5 83%	2/25/2002	5 45%	2/18/2002	5 369
8/25/1998	5 428	5 43%	5 84%	2/26/2002	5 45%	2/19/2002	5 388
8/24/1998	5 471	5 47%	5 84%	2/27/2002	5 45%	2/20/2002	5 389
8/21/1998	5 433	5 43%	5 84%	2/28/2002	5 45%	2/21/2002	5 367
8/20/1998	5 513	5 51%	5 85%	3/1/2002	5 45%	2/22/2002	5 344
8/19/1998	5 556	5 56%	5 85%	3/4/2002	5 44%	2/25/2002	5 366
8/18/1998	5 556	5 56%	5 85%	3/5/2002	5 44%	2/26/2002	5 425
8/17/1998	5 546	5 55%	5 86%	3/6/2002	5 44%	2/27/2002	5 372
8/14/1998	5 54	5 54%	5 86%	3/7/2002	5 44%	2/28/2002	5 417
8/13/1998	5 65	5 65%	5 86%	3/8/2002	5 44%	3/1/2002	5 504
8/12/1998	5 609	5 61%	5 86%	3/11/2002	5 44%	3/4/2002	5 502
8/11/1998	5 602	5 60%	5 87%	3/12/2002	5 44%	3/5/2002	5 487
8/10/1998	5 624	5 62%	5 87%	3/13/2002	5 44%	3/6/2002	5 547
8/7/1998	5 631	5 63%	5 87%	3/14/2002	5 44%	3/7/2002	5 662
8/6/1998	5 671	5 67%	5 88%	3/15/2002	5 44%	3/8/2002	5 717
8/5/1998	5 671	5 67%	5 88%	3/18/2002	5 44%	3/11/2002	5 719
8/4/1998	5 631	5 63%	5 88%	3/19/2002	5 44%	3/12/2002	5 724
8/3/1998	5 659	5 66%	5 88%	3/20/2002	5 44%	3/13/2002	5 746
7/31/1998	5 713	5 71%	5 89%	3/21/2002	5 44%	3/14/2002	5 834
7/30/1998	5 722	5 72%	5 89%	3/22/2002	5 44%	3/15/2002	5 76
7/29/1998	5 769	5 77%	5 89%	3/25/2002	5 45%	3/18/2002	5 735
7/28/1998	5 74	5 74%	5 89%	3/26/2002	5 45%	3/19/2002	5 733
7/27/1998	5 708	5 71%	5 90%	3/27/2002	5 45%	3/20/2002	5 821
7/24/1998	5 686	5 69%	5 90%	3/28/2002	5 45%	3/21/2002	5 789
7/23/1998	5 657	5 66%	5 91%	3/29/2002	5 45%	3/22/2002	5 812
7/22/1998	5 681	5 68%	5 91%	4/1/2002	5 45%	3/25/2002	5 803
7/21/1998	5 663	5 66%	5 91%	4/2/2002	5 45%	3/26/2002	5 756
7/20/1998	5 713	5 71%	5 92%	4/3/2002	5 45%	3/27/2002	5 757
7/17/1998	5 746	5 75%	5 92%	4/4/2002	5 45%	3/28/2002	5 799
7/16/1998	5 727	5 73%	5 92%	4/5/2002	5 45%	3/29/2002	5 795
7/15/1998	5 705	5 71%	5 93%	4/8/2002	5 45%	4/1/2002	5 829
7/14/1998	5 717	5 72%	5 93%	4/9/2002	5 45%	4/2/2002	5 762

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
7/13/1998	5 693	5 69%	5 93%	4/10/2002	5 45%	4/3/2002	5 719
7/10/1998	5 625	5 63%	5 94%	4/11/2002	5 45%	4/4/2002	5 711
7/9/1998	5 605	5 61%	5 94%	4/12/2002	5 45%	4/5/2002	5 666
7/8/1998	5 626	5 63%	5 94%	4/15/2002	5 45%	4/8/2002	5 713
7/7/1998	5 603	5 60%	5 95%	4/16/2002	5 45%	4/9/2002	5 669
7/6/1998	5 572	5 57%	5 95%	4/17/2002	5 45%	4/10/2002	5 701
7/3/1998	5 599	5 60%	5 95%	4/18/2002	5 45%	4/11/2002	5 671
7/2/1998	5 6	5 60%	5 96%	4/19/2002	5 45%	4/12/2002	5 647
7/1/1998	5 629	5 63%	5 96%	4/22/2002	5 45%	4/15/2002	5 618
6/30/1998	5 627	5 63%	5 97%	4/23/2002	5 45%	4/16/2002	5 663
6/29/1998	5 643	5 64%	5 97%	4/24/2002	5 45%	4/17/2002	5 73
6/26/1998	5 632	5 63%	5 97%	4/25/2002	5 45%	4/18/2002	5 699
6/25/1998	5 655	5 66%	5 98%	4/26/2002	5 45%	4/19/2002	5 6837
6/24/1998	5 658	5 66%	5 98%	4/29/2002	5 45%	4/22/2002	5 6734
6/23/1998	5 643	5 64%	5 98%	4/30/2002	5 45%	4/23/2002	5 6608
6/22/1998	5 669	5 67%	5 99%	5/1/2002	5 45%	4/24/2002	5 6233
6/19/1998	5 669	5 67%	5 99%	5/2/2002	5 45%	4/25/2002	5 6222
6/18/1998	5 7	5 70%	6 00%	5/3/2002	5 45%	4/26/2002	5 5873
6/17/1998	5 747	5 75%	6 00%	5/6/2002	5 45%	4/29/2002	5 6256
6/16/1998	5 649	5 65%	6 00%	5/7/2002	5 45%	4/30/2002	5 5918
6/15/1998	5 574	5 57%	6 01%	5/8/2002	5 45%	5/1/2002	5 5638
6/12/1998	5 662	5 66%	6 01%	5/9/2002	5 45%	5/2/2002	5 5862
6/11/1998	5 654	5 65%	6 02%	5/10/2002	5 45%	5/3/2002	5 536
6/10/1998	5 702	5 70%	6 02%	5/13/2002	5 45%	5/6/2002	5 5371
6/9/1998	5 788	5 79%	6 03%	5/14/2002	5 45%	5/7/2002	5 5337
6/8/1998	5 779	5 78%	6 03%	5/15/2002	5 46%	5/8/2002	5 6701
6/5/1998	5 787	5 79%	6 04%	5/16/2002	5 46%	5/9/2002	5 6325
6/4/1998	5 817	5 82%	6 04%	5/17/2002	5 46%	5/10/2002	5 5986
6/3/1998	5 782	5 78%	6 05%	5/20/2002	5 46%	5/13/2002	5 685
6/2/1998	5 79	5 79%	6 05%	5/21/2002	5 46%	5/14/2002	5 7428
6/1/1998	5 777	5 78%	6 05%	5/22/2002	5 46%	5/15/2002	5 73
5/29/1998	5 802	5 80%	6 06%	5/23/2002	5 46%	5/16/2002	5 6816
5/28/1998	5 825	5 83%	6 06%	5/24/2002	5 46%	5/17/2002	5 7556
5/27/1998	5 846	5 85%	6 07%	5/27/2002	5 46%	5/20/2002	5 6966
5/26/1998	5 836	5 84%	6 07%	5/28/2002	5 46%	5/21/2002	5 6634
5/25/1998	5 9	5 90%	6 07%	5/29/2002	5 47%	5/22/2002	5 6395
5/22/1998	5 9	5 90%	6 08%	5/30/2002	5 47%	5/23/2002	5 6657
5/21/1998	5 923	5 92%	6 08%	5/31/2002	5 47%	5/24/2002	5 6612
5/20/1998	5 895	5 90%	6 08%	6/3/2002	5 47%	5/27/2002	5 6669
5/19/1998	5 934	5 93%	6 09%	6/4/2002	5 47%	5/28/2002	5 6635
5/18/1998	5 923	5 92%	6 09%	6/5/2002	5 47%	5/29/2002	5 6237
5/15/1998	5 972	5 97%	6 09%	6/6/2002	5 47%	5/30/2002	5 5943
5/14/1998	5 984	5 98%	6 10%	6/7/2002	5 47%	5/31/2002	5 6147
5/13/1998	5 939	5 94%	6 10%	6/10/2002	5 47%	6/3/2002	5 5966
5/12/1998	5 972	5 97%	6 10%	6/11/2002	5 47%	6/4/2002	5 6237
5/11/1998	6 029	6 03%	6 11%	6/12/2002	5 47%	6/5/2002	5 6567
5/8/1998	5 977	5 98%	6 11%	6/13/2002	5 48%	6/6/2002	5 6057
5/7/1998	5 953	5 95%	6 11%	6/14/2002	5 48%	6/7/2002	5 6591
5/6/1998	5 94	5 94%	6 11%	6/17/2002	5 48%	6/10/2002	5 6057
5/5/1998	5 987	5 99%	6 12%	6/18/2002	5 48%	6/11/2002	5 5507
5/4/1998	5 937	5 94%	6 12%	6/19/2002	5 48%	6/12/2002	5 5396
5/1/1998	5 933	5 93%	6 12%	6/20/2002	5 48%	6/13/2002	5 492
4/30/1998	5 949	5 95%	6 12%	6/21/2002	5 48%	6/14/2002	5 4111
4/29/1998	6 075	6 08%	6 12%	6/24/2002	5 48%	6/17/2002	5 4602
4/28/1998	6 069	6 07%	6 13%	6/25/2002	5 48%	6/18/2002	5 4602
4/27/1998	6 053	6 05%	6 13%	6/26/2002	5 47%	6/19/2002	5 3863
4/24/1998	5 945	5 95%	6 13%	6/27/2002	5 47%	6/20/2002	5 4264
4/23/1998	5 981	5 98%	6 13%	6/28/2002	5 47%	6/21/2002	5 3971
4/22/1998	5 956	5 96%	6 14%	7/1/2002	5 47%	6/24/2002	5 4536
4/21/1998	5 948	5 95%	6 14%	7/2/2002	5 47%	6/25/2002	5 4569
4/20/1998	5 925	5 93%	6 14%	7/3/2002	5 47%	6/26/2002	5 4275
4/17/1998	5 876	5 88%	6 14%	7/4/2002	5 47%	6/27/2002	5 5142
4/16/1998	5 871	5 87%	6 15%	7/5/2002	5 47%	6/28/2002	5 5076
4/15/1998	5 883	5 88%	6 15%	7/8/2002	5 47%	7/1/2002	5 4767
4/14/1998	5 899	5 90%	6 15%	7/9/2002	5 48%	7/2/2002	5 4363
4/13/1998	5 926	5 93%	6 16%	7/10/2002	5 48%	7/3/2002	5 4516
4/10/1998	5 881	5 88%	6 16%	7/11/2002	5 48%	7/4/2002	5 4461
4/9/1998	5 879	5 88%	6 16%	7/12/2002	5 48%	7/5/2002	5 5244
4/8/1998	5 896	5 90%	6 17%	7/15/2002	5 48%	7/8/2002	5 4779
4/7/1998	5 843	5 84%	6 17%	7/16/2002	5 48%	7/9/2002	5 4135
4/6/1998	5 824	5 82%	6 18%	7/17/2002	5 48%	7/10/2002	5 3361
4/3/1998	5 794	5 79%	6 18%	7/18/2002	5 48%	7/11/2002	5 3682
4/2/1998	5 841	5 84%	6 19%	7/19/2002	5 48%	7/12/2002	5 3275
4/1/1998	5 881	5 88%	6 19%	7/22/2002	5 48%	7/15/2002	5 38
3/31/1998	5 933	5 93%	6 19%	7/23/2002	5 48%	7/16/2002	5 4484

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
3/30/1998	5 979	5 98%	6 20%	7/24/2002	5 48%	7/17/2002	5 4506
3/27/1998	5 958	5 96%	6 20%	7/25/2002	5 48%	7/18/2002	5 406
3/26/1998	5 975	5 98%	6 21%	7/26/2002	5 47%	7/19/2002	5 3233
3/25/1998	5 942	5 94%	6 21%	7/29/2002	5 47%	7/22/2002	5 2789
3/24/1998	5 88	5 88%	6 21%	7/30/2002	5 48%	7/23/2002	5 2757
3/23/1998	5 883	5 88%	6 22%	7/31/2002	5 48%	7/24/2002	5 3415
3/20/1998	5 885	5 89%	6 22%	8/1/2002	5 48%	7/25/2002	5 2968
3/19/1998	5 9	5 90%	6 23%	8/2/2002	5 48%	7/26/2002	5 3096
3/18/1998	5 907	5 91%	6 23%	8/5/2002	5 47%	7/29/2002	5 417
3/17/1998	5 89	5 89%	6 23%	8/6/2002	5 48%	7/30/2002	5 3964
3/16/1998	5 862	5 86%	6 24%	8/7/2002	5 48%	7/31/2002	5 3011
3/13/1998	5 893	5 89%	6 24%	8/8/2002	5 48%	8/1/2002	5 285
3/12/1998	5 866	5 87%	6 25%	8/9/2002	5 48%	8/2/2002	5 2171
3/11/1998	5 939	5 94%	6 25%	8/12/2002	5 48%	8/5/2002	5 1592
3/10/1998	5 96	5 96%	6 26%	8/13/2002	5 48%	8/6/2002	5 2286
3/9/1998	5 962	5 96%	6 26%	8/14/2002	5 48%	8/7/2002	5 215
3/6/1998	6 019	6 02%	6 27%	8/15/2002	5 48%	8/8/2002	5 2223
3/5/1998	6 063	6 06%	6 27%	8/16/2002	5 49%	8/9/2002	5 1091
3/4/1998	6 023	6 02%	6 28%	8/19/2002	5 49%	8/12/2002	5 0666
3/3/1998	6 073	6 07%	6 28%	8/20/2002	5 49%	8/13/2002	4 9659
3/2/1998	6 011	6 01%	6 28%	8/21/2002	5 48%	8/14/2002	4 9295
2/27/1998	5 923	5 92%	6 29%	8/22/2002	5 48%	8/15/2002	4 9757
2/26/1998	5 947	5 95%	6 30%	8/23/2002	5 48%	8/16/2002	5 0917
2/25/1998	5 921	5 92%	6 30%	8/26/2002	5 48%	8/19/2002	5 0523
2/24/1998	5 961	5 96%	6 31%	8/27/2002	5 48%	8/20/2002	4 9667
2/23/1998	5 9	5 90%	6 31%	8/28/2002	5 48%	8/21/2002	5 0103
2/20/1998	5 871	5 87%	6 32%	8/29/2002	5 48%	8/22/2002	5 0906
2/19/1998	5 851	5 85%	6 32%	8/30/2002	5 47%	8/23/2002	5 0321
2/18/1998	5 837	5 84%	6 33%	9/2/2002	5 47%	8/26/2002	5 0151
2/17/1998	5 796	5 80%	6 33%	9/3/2002	5 47%	8/27/2002	5 0602
2/16/1998	5 848	5 85%	6 34%	9/4/2002	5 47%	8/28/2002	5 0191
2/13/1998	5 849	5 85%	6 34%	9/5/2002	5 46%	8/29/2002	4 9586
2/12/1998	5 865	5 87%	6 35%	9/6/2002	5 46%	8/30/2002	4 9251
2/11/1998	5 846	5 85%	6 35%	9/9/2002	5 46%	9/2/2002	4 928
2/10/1998	5 922	5 92%	6 36%	9/10/2002	5 46%	9/3/2002	4 81
2/9/1998	5 943	5 94%	6 36%	9/11/2002	5 46%	9/4/2002	4 8024
2/6/1998	5 92	5 92%	6 37%	9/12/2002	5 45%	9/5/2002	4 7824
2/5/1998	5 933	5 93%	6 37%	9/13/2002	5 45%	9/6/2002	4 8588
2/4/1998	5 862	5 86%	6 38%	9/16/2002	5 44%	9/9/2002	4 8685
2/3/1998	5 863	5 86%	6 38%	9/17/2002	5 44%	9/10/2002	4 8386
2/2/1998	5 878	5 88%	6 39%	9/18/2002	5 44%	9/11/2002	4 8791
1/30/1998	5 8	5 80%	6 39%	9/19/2002	5 43%	9/12/2002	4 8146
1/29/1998	5 841	5 84%	6 40%	9/20/2002	5 43%	9/13/2002	4 7669
1/28/1998	5 942	5 94%	6 41%	9/23/2002	5 42%	9/16/2002	4 7594
1/27/1998	5 94	5 94%	6 41%	9/24/2002	5 42%	9/17/2002	4 7273
1/26/1998	5 897	5 90%	6 42%	9/25/2002	5 42%	9/18/2002	4 7442
1/23/1998	5 97	5 97%	6 42%	9/26/2002	5 41%	9/19/2002	4 7039
1/22/1998	5 866	5 87%	6 43%	9/27/2002	5 41%	9/20/2002	4 7422
1/21/1998	5 811	5 81%	6 44%	9/30/2002	5 40%	9/23/2002	4 6712
1/20/1998	5 845	5 85%	6 44%	10/1/2002	5 40%	9/24/2002	4 6288
1/19/1998	5 809	5 81%	6 45%	10/2/2002	5 40%	9/25/2002	4 7186
1/16/1998	5 809	5 81%	6 46%	10/3/2002	5 39%	9/26/2002	4 7298
1/15/1998	5 739	5 74%	6 46%	10/4/2002	5 39%	9/27/2002	4 6784
1/14/1998	5 733	5 73%	6 47%	10/7/2002	5 38%	9/30/2002	4 6682
1/13/1998	5 738	5 74%	6 48%	10/8/2002	5 38%	10/1/2002	4 7457
1/12/1998	5 689	5 69%	6 48%	10/9/2002	5 38%	10/2/2002	4 7221
1/9/1998	5 728	5 73%	6 49%	10/10/2002	5 37%	10/3/2002	4 7334
1/8/1998	5 75	5 75%	6 50%	10/11/2002	5 37%	10/4/2002	4 7136
1/7/1998	5 787	5 79%	6 50%	10/14/2002	5 36%	10/7/2002	4 7079
1/6/1998	5 718	5 72%	6 51%	10/15/2002	5 36%	10/8/2002	4 6958
1/5/1998	5 735	5 74%	6 52%	10/16/2002	5 36%	10/9/2002	4 6549
1/2/1998	5 838	5 84%	6 52%	10/17/2002	5 36%	10/10/2002	4 7153
1/1/1998	5 925	5 93%	6 53%	10/18/2002	5 36%	10/11/2002	4 8041
12/31/1997	5 923	5 92%	6 54%	10/21/2002	5 36%	10/14/2002	4 8107
12/30/1997	5 97	5 97%	6 54%	10/22/2002	5 35%	10/15/2002	4 9683
12/29/1997	5 925	5 93%	6 55%	10/23/2002	5 35%	10/16/2002	5 006
12/26/1997	5 9	5 90%	6 55%	10/24/2002	5 35%	10/17/2002	5 1089
12/25/1997	5 911	5 91%	6 56%	10/25/2002	5 35%	10/18/2002	5 0581
12/24/1997	5 913	5 91%	6 56%	10/28/2002	5 35%	10/21/2002	5 1426
12/23/1997	5 873	5 87%	6 57%	10/29/2002	5 35%	10/22/2002	5 1539
12/22/1997	5 886	5 89%	6 57%	10/30/2002	5 34%	10/23/2002	5 1642
12/19/1997	5 922	5 92%	6 58%	10/31/2002	5 34%	10/24/2002	5 0864
12/18/1997	5 934	5 93%	6 58%	11/1/2002	5 34%	10/25/2002	5 0833
12/17/1997	5 997	6 00%	6 59%	11/4/2002	5 34%	10/28/2002	5 1047
12/16/1997	5 963	5 96%	6 59%	11/5/2002	5 34%	10/29/2002	5 0118

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
12/15/1997	5 973	5 97%	6 60%	11/6/2002	5 33%	10/30/2002	5 0268
12/12/1997	5 925	5 93%	6 60%	11/7/2002	5 33%	10/31/2002	4 9858
12/11/1997	5 994	5 99%	6 61%	11/8/2002	5 33%	11/1/2002	5 0408
12/10/1997	6 07	6 07%	6 61%	11/11/2002	5 33%	11/4/2002	5 0589
12/9/1997	6 117	6 12%	6 62%	11/12/2002	5 32%	11/5/2002	5 0771
12/8/1997	6 143	6 14%	6 62%	11/13/2002	5 32%	11/6/2002	5 0579
12/5/1997	6 084	6 08%	6 62%	11/14/2002	5 32%	11/7/2002	4 8854
12/4/1997	6 049	6 05%	6 63%	11/15/2002	5 32%	11/8/2002	4 7634
12/3/1997	6 015	6 02%	6 63%	11/18/2002	5 31%	11/11/2002	4 789
12/2/1997	6 036	6 04%	6 63%	11/19/2002	5 31%	11/12/2002	4 7975
12/1/1997	6 038	6 04%	6 64%	11/20/2002	5 31%	11/13/2002	4 788
11/28/1997	6 054	6 05%	6 64%	11/21/2002	5 31%	11/14/2002	4 9539
11/27/1997	6 05	6 05%	6 64%	11/22/2002	5 30%	11/15/2002	4 9096
11/26/1997	6 047	6 05%	6 65%	11/25/2002	5 30%	11/18/2002	4 8638
11/25/1997	6 06	6 06%	6 65%	11/26/2002	5 30%	11/19/2002	4 8502
11/24/1997	6 067	6 07%	6 65%	11/27/2002	5 30%	11/20/2002	4 935
11/21/1997	6 033	6 03%	6 66%	11/28/2002	5 30%	11/21/2002	5 0264
11/20/1997	6 062	6 06%	6 66%	11/29/2002	5 30%	11/22/2002	5 0214
11/19/1997	6 039	6 04%	6 66%	12/2/2002	5 29%	11/25/2002	5 0244
11/18/1997	6 073	6 07%	6 66%	12/3/2002	5 29%	11/26/2002	4 9369
11/17/1997	6 067	6 07%	6 67%	12/4/2002	5 29%	11/27/2002	5 1084
11/14/1997	6 113	6 11%	6 67%	12/5/2002	5 29%	11/28/2002	5 1073
11/13/1997	6 098	6 10%	6 67%	12/6/2002	5 28%	11/29/2002	5 0353
11/12/1997	6 102	6 10%	6 68%	12/9/2002	5 28%	12/2/2002	5 0444
11/11/1997	6 143	6 14%	6 68%	12/10/2002	5 28%	12/3/2002	5 0323
11/10/1997	6 143	6 14%	6 68%	12/11/2002	5 28%	12/4/2002	4 9972
11/7/1997	6 155	6 16%	6 68%	12/12/2002	5 27%	12/5/2002	4 9873
11/6/1997	6 183	6 18%	6 69%	12/13/2002	5 27%	12/6/2002	4 9773
11/5/1997	6 218	6 22%	6 69%	12/16/2002	5 26%	12/9/2002	4 9308
11/4/1997	6 252	6 25%	6 69%	12/17/2002	5 26%	12/10/2002	4 917
11/3/1997	6 209	6 21%	6 70%	12/18/2002	5 26%	12/11/2002	4 8857
10/31/1997	6 153	6 15%	6 70%	12/19/2002	5 25%	12/12/2002	4 8925
10/30/1997	6 14	6 14%	6 71%	12/20/2002	5 25%	12/13/2002	4 9484
10/29/1997	6 203	6 20%	6 71%	12/23/2002	5 24%	12/16/2002	5 0211
10/28/1997	6 289	6 29%	6 71%	12/24/2002	5 24%	12/17/2002	5 0191
10/27/1997	6 133	6 13%	6 71%	12/25/2002	5 23%	12/18/2002	4 9603
10/24/1997	6 273	6 27%	6 72%	12/26/2002	5 23%	12/19/2002	4 8894
10/23/1997	6 309	6 31%	6 72%	12/27/2002	5 22%	12/20/2002	4 8933
10/22/1997	6 419	6 42%	6 72%	12/30/2002	5 22%	12/23/2002	4 8943
10/21/1997	6 41	6 41%	6 73%	12/31/2002	5 21%	12/24/2002	4 867
10/20/1997	6 423	6 42%	6 73%	1/1/2003	5 21%	12/25/2002	4 8669
10/17/1997	6 439	6 44%	6 73%	1/2/2003	5 20%	12/26/2002	4 8572
10/16/1997	6 392	6 39%	6 73%	1/3/2003	5 20%	12/27/2002	4 7812
10/15/1997	6 397	6 40%	6 73%	1/6/2003	5 20%	12/30/2002	4 7527
10/14/1997	6 356	6 36%	6 74%	1/7/2003	5 19%	12/31/2002	4 778
10/13/1997	6 432	6 43%	6 74%	1/8/2003	5 19%	1/1/2003	4 7792
10/10/1997	6 43	6 43%	6 74%	1/9/2003	5 18%	1/2/2003	4 9551
10/9/1997	6 354	6 35%	6 74%	1/10/2003	5 18%	1/3/2003	4 9531
10/8/1997	6 373	6 37%	6 74%	1/13/2003	5 18%	1/6/2003	4 9749
10/7/1997	6 233	6 23%	6 75%	1/14/2003	5 17%	1/7/2003	4 9491
10/6/1997	6 259	6 26%	6 75%	1/15/2003	5 17%	1/8/2003	4 9432
10/3/1997	6 294	6 29%	6 75%	1/16/2003	5 17%	1/9/2003	5 0714
10/2/1997	6 295	6 30%	6 75%	1/17/2003	5 16%	1/10/2003	5 045
10/1/1997	6 322	6 32%	6 75%	1/20/2003	5 16%	1/13/2003	5 0249
9/30/1997	6 399	6 40%	6 75%	1/21/2003	5 16%	1/14/2003	4 9988
9/29/1997	6 384	6 38%	6 75%	1/22/2003	5 15%	1/15/2003	4 9609
9/26/1997	6 367	6 37%	6 75%	1/23/2003	5 15%	1/16/2003	4 9688
9/25/1997	6 403	6 40%	6 76%	1/24/2003	5 14%	1/17/2003	4 9213
9/24/1997	6 316	6 32%	6 76%	1/27/2003	5 14%	1/20/2003	4 9223
9/23/1997	6 385	6 39%	6 76%	1/28/2003	5 14%	1/21/2003	4 8919
9/22/1997	6 352	6 35%	6 76%	1/29/2003	5 13%	1/22/2003	4 8529
9/19/1997	6 378	6 38%	6 76%	1/30/2003	5 13%	1/23/2003	4 885
9/18/1997	6 401	6 40%	6 76%	1/31/2003	5 13%	1/24/2003	4 8616
9/17/1997	6 399	6 40%	6 76%	2/3/2003	5 12%	1/27/2003	4 883
9/16/1997	6 406	6 41%	6 76%	2/4/2003	5 12%	1/28/2003	4 8703
9/15/1997	6 574	6 57%	6 77%	2/5/2003	5 11%	1/29/2003	4 9085
9/12/1997	6 587	6 59%	6 77%	2/6/2003	5 11%	1/30/2003	4 8684
9/11/1997	6 692	6 69%	6 76%	2/7/2003	5 11%	1/31/2003	4 8411
9/10/1997	6 658	6 66%	6 76%	2/10/2003	5 10%	2/3/2003	4 8382
9/9/1997	6 626	6 63%	6 76%	2/11/2003	5 10%	2/4/2003	4 7892
9/8/1997	6 612	6 61%	6 76%	2/12/2003	5 10%	2/5/2003	4 8557
9/5/1997	6 642	6 64%	6 76%	2/13/2003	5 09%	2/6/2003	4 8112
9/4/1997	6 611	6 61%	6 76%	2/14/2003	5 09%	2/7/2003	4 8063
9/3/1997	6 601	6 60%	6 76%	2/17/2003	5 08%	2/10/2003	4 8498
9/2/1997	6 559	6 56%	6 76%	2/18/2003	5 08%	2/11/2003	4 8614

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
9/1/1997	6 607	6 61%	6 76%	2/19/2003	5 07%	2/12/2003	4 8439
8/29/1997	6 611	6 61%	6 76%	2/20/2003	5 07%	2/13/2003	4 8092
8/28/1997	6 573	6 57%	6 75%	2/21/2003	5 07%	2/14/2003	4 8798
8/27/1997	6 651	6 65%	6 75%	2/24/2003	5 06%	2/17/2003	4 8827
8/26/1997	6 645	6 65%	6 75%	2/25/2003	5 06%	2/18/2003	4 8632
8/25/1997	6 668	6 67%	6 75%	2/26/2003	5 05%	2/19/2003	4 8167
8/22/1997	6 649	6 65%	6 75%	2/27/2003	5 05%	2/20/2003	4 8089
8/21/1997	6 621	6 62%	6 75%	2/28/2003	5 04%	2/21/2003	4 8455
8/20/1997	6 54	6 54%	6 75%	3/3/2003	5 04%	2/24/2003	4 8098
8/19/1997	6 51	6 51%	6 75%	3/4/2003	5 03%	2/25/2003	4 7781
8/18/1997	6 523	6 52%	6 75%	3/5/2003	5 03%	2/26/2003	4 7419
8/15/1997	6 546	6 55%	6 75%	3/6/2003	5 02%	2/27/2003	4 7172
8/14/1997	6 55	6 55%	6 75%	3/7/2003	5 02%	2/28/2003	4 6692
8/13/1997	6 626	6 63%	6 75%	3/10/2003	5 01%	3/3/2003	4 6692
8/12/1997	6 671	6 67%	6 75%	3/11/2003	5 01%	3/4/2003	4 6701
8/11/1997	6 636	6 64%	6 75%	3/12/2003	5 00%	3/5/2003	4 6635
8/8/1997	6 635	6 64%	6 75%	3/13/2003	5 00%	3/6/2003	4 6972
8/7/1997	6 529	6 53%	6 75%	3/14/2003	4 99%	3/7/2003	4 6839
8/6/1997	6 479	6 48%	6 75%	3/17/2003	4 99%	3/10/2003	4 641
8/5/1997	6 491	6 49%	6 75%	3/18/2003	4 99%	3/11/2003	4 6437
8/4/1997	6 478	6 48%	6 75%	3/19/2003	4 98%	3/12/2003	4 6104
8/1/1997	6 454	6 45%	6 75%	3/20/2003	4 98%	3/13/2003	4 7451
7/31/1997	6 298	6 30%	6 75%	3/21/2003	4 98%	3/14/2003	4 7062
7/30/1997	6 324	6 32%	6 75%	3/24/2003	4 98%	3/17/2003	4 8004
7/29/1997	6 385	6 39%	6 76%	3/25/2003	4 97%	3/18/2003	4 876
7/28/1997	6 405	6 41%	6 76%	3/26/2003	4 97%	3/19/2003	4 9251
7/25/1997	6 454	6 45%	6 76%	3/27/2003	4 97%	3/20/2003	4 928
7/24/1997	6 437	6 44%	6 76%	3/28/2003	4 97%	3/21/2003	5 0399
7/23/1997	6 436	6 44%	6 77%	3/31/2003	4 96%	3/24/2003	4 9269
7/22/1997	6 419	6 42%	6 77%	4/1/2003	4 96%	3/25/2003	4 9239
7/21/1997	6 54	6 54%	6 77%	4/2/2003	4 96%	3/26/2003	4 9249
7/18/1997	6 53	6 53%	6 77%	4/3/2003	4 95%	3/27/2003	4 9298
7/17/1997	6 492	6 49%	6 77%	4/4/2003	4 95%	3/28/2003	4 9129
7/16/1997	6 478	6 48%	6 77%	4/7/2003	4 95%	3/31/2003	4 8154
7/15/1997	6 543	6 54%	6 78%	4/8/2003	4 95%	4/1/2003	4 825
7/14/1997	6 556	6 56%	6 78%	4/9/2003	4 94%	4/2/2003	4 9207
7/11/1997	6 529	6 53%	6 78%	4/10/2003	4 94%	4/3/2003	4 9276
7/10/1997	6 562	6 56%	6 78%	4/11/2003	4 94%	4/4/2003	4 9643
7/9/1997	6 565	6 57%	6 78%	4/14/2003	4 94%	4/7/2003	4 9683
7/8/1997	6 581	6 58%	6 78%	4/15/2003	4 93%	4/8/2003	4 9255
7/7/1997	6 579	6 58%	6 78%	4/16/2003	4 93%	4/9/2003	4 9018
7/4/1997	6 627	6 63%	6 79%	4/17/2003	4 93%	4/10/2003	4 9383
7/3/1997	6 627	6 63%	6 79%	4/18/2003	4 93%	4/11/2003	4 9482
7/2/1997	6 706	6 71%	6 79%	4/21/2003	4 93%	4/14/2003	4 9781
7/1/1997	6 741	6 74%	6 79%	4/22/2003	4 92%	4/15/2003	4 9531
6/30/1997	6 785	6 79%	6 79%	4/23/2003	4 92%	4/16/2003	4 9066
6/27/1997	6 742	6 74%	6 79%	4/24/2003	4 92%	4/17/2003	4 8907
6/26/1997	6 783	6 78%	6 79%	4/25/2003	4 92%	4/18/2003	4 8897
6/25/1997	6 737	6 74%	6 79%	4/28/2003	4 91%	4/21/2003	4 8976
6/24/1997	6 692	6 69%	6 80%	4/29/2003	4 91%	4/22/2003	4 8917
6/23/1997	6 708	6 71%	6 80%	4/30/2003	4 91%	4/23/2003	4 8838
6/20/1997	6 661	6 66%	6 80%	5/1/2003	4 90%	4/24/2003	4 8369
6/19/1997	6 679	6 68%	6 80%	5/2/2003	4 90%	4/25/2003	4 8146
6/18/1997	6 685	6 69%	6 80%	5/5/2003	4 90%	4/28/2003	4 8252
6/17/1997	6 724	6 72%	6 80%	5/6/2003	4 90%	4/29/2003	4 8378
6/16/1997	6 699	6 70%	6 80%	5/7/2003	4 89%	4/30/2003	4 7645
6/13/1997	6 724	6 72%	6 81%	5/8/2003	4 89%	5/1/2003	4 775
6/12/1997	6 777	6 78%	6 81%	5/9/2003	4 89%	5/2/2003	4 8318
6/11/1997	6 831	6 83%	6 81%	5/12/2003	4 89%	5/5/2003	4 7999
6/10/1997	6 84	6 84%	6 81%	5/13/2003	4 88%	5/6/2003	4 7529
6/9/1997	6 826	6 83%	6 81%	5/14/2003	4 88%	5/7/2003	4 6771
6/6/1997	6 774	6 77%	6 81%	5/15/2003	4 88%	5/8/2003	4 6809
6/5/1997	6 879	6 88%	6 82%	5/16/2003	4 87%	5/9/2003	4 6704
6/4/1997	6 881	6 88%	6 82%	5/19/2003	4 87%	5/12/2003	4 6461
6/3/1997	6 87	6 87%	6 82%	5/20/2003	4 87%	5/13/2003	4 6108
6/2/1997	6 901	6 90%	6 82%	5/21/2003	4 86%	5/14/2003	4 5091
5/30/1997	6 906	6 91%	6 82%	5/22/2003	4 86%	5/15/2003	4 4838
5/29/1997	6 976	6 98%	6 82%	5/23/2003	4 86%	5/16/2003	4 4139
5/28/1997	7 03	7 03%	6 82%	5/26/2003	4 85%	5/19/2003	4 4809
5/27/1997	7 026	7 03%	6 82%	5/27/2003	4 85%	5/20/2003	4 3539
5/26/1997	6 986	6 99%	6 82%	5/28/2003	4 85%	5/21/2003	4 3486
5/23/1997	6 987	6 99%	6 82%	5/29/2003	4 84%	5/22/2003	4 2645
5/22/1997	6 988	6 99%	6 82%	5/30/2003	4 84%	5/23/2003	4 2591
5/21/1997	6 961	6 96%	6 81%	6/2/2003	4 84%	5/26/2003	4 2574
5/20/1997	6 904	6 90%	6 81%	6/3/2003	4 83%	5/27/2003	4 3878

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
5/19/1997	6 92	6 92%	6 81%	6/4/2003	4 83%	5/28/2003	4 4064
5/16/1997	6 9	6 90%	6 81%	6/5/2003	4 83%	5/29/2003	4 3395
5/15/1997	6 869	6 87%	6 81%	6/6/2003	4 82%	5/30/2003	4 3762
5/14/1997	6 879	6 88%	6 81%	6/9/2003	4 82%	6/2/2003	4 4213
5/13/1997	6 923	6 92%	6 81%	6/10/2003	4 82%	6/3/2003	4 3691
5/12/1997	6 886	6 89%	6 81%	6/11/2003	4 82%	6/4/2003	4 3532
5/9/1997	6 891	6 89%	6 81%	6/12/2003	4 81%	6/5/2003	4 4052
5/8/1997	6 93	6 93%	6 81%	6/13/2003	4 81%	6/6/2003	4 3962
5/7/1997	6 962	6 96%	6 81%	6/16/2003	4 81%	6/9/2003	4 3416
5/6/1997	6 884	6 88%	6 81%	6/17/2003	4 80%	6/10/2003	4 2532
5/5/1997	6 876	6 88%	6 81%	6/18/2003	4 80%	6/11/2003	4 2618
5/2/1997	6 875	6 88%	6 81%	6/19/2003	4 80%	6/12/2003	4 2121
5/1/1997	6 916	6 92%	6 81%	6/20/2003	4 80%	6/13/2003	4 173
4/30/1997	6 957	6 96%	6 81%	6/23/2003	4 80%	6/16/2003	4 2315
4/29/1997	6 985	6 99%	6 81%	6/24/2003	4 79%	6/17/2003	4 2995
4/28/1997	7 114	7 11%	6 81%	6/25/2003	4 79%	6/18/2003	4 3967
4/25/1997	7 142	7 14%	6 81%	6/26/2003	4 79%	6/19/2003	4 4064
4/24/1997	7 133	7 13%	6 81%	6/27/2003	4 79%	6/20/2003	4 432
4/23/1997	7 092	7 09%	6 81%	6/30/2003	4 79%	6/23/2003	4 3956
4/22/1997	7 039	7 04%	6 81%	7/1/2003	4 79%	6/24/2003	4 3339
4/21/1997	7 092	7 09%	6 81%	7/2/2003	4 79%	6/25/2003	4 4624
4/18/1997	7 053	7 05%	6 81%	7/3/2003	4 79%	6/26/2003	4 5641
4/17/1997	7 069	7 07%	6 81%	7/4/2003	4 79%	6/27/2003	4 5824
4/16/1997	7 1	7 10%	6 81%	7/7/2003	4 79%	6/30/2003	4 5566
4/15/1997	7 093	7 09%	6 81%	7/8/2003	4 79%	7/1/2003	4 586
4/14/1997	7 169	7 17%	6 81%	7/9/2003	4 79%	7/2/2003	4 5795
4/11/1997	7 166	7 17%	6 81%	7/10/2003	4 79%	7/3/2003	4 6905
4/10/1997	7 109	7 11%	6 81%	7/11/2003	4 79%	7/4/2003	4 6838
4/9/1997	7 102	7 10%	6 81%	7/14/2003	4 79%	7/7/2003	4 7455
4/8/1997	7 1	7 10%	6 81%	7/15/2003	4 79%	7/8/2003	4 7131
4/7/1997	7 072	7 07%	6 80%	7/16/2003	4 79%	7/9/2003	4 697
4/4/1997	7 124	7 12%	6 80%	7/17/2003	4 79%	7/10/2003	4 697
4/3/1997	7 07	7 07%	6 80%	7/18/2003	4 79%	7/11/2003	4 6818
4/2/1997	7 077	7 08%	6 80%	7/21/2003	4 79%	7/14/2003	4 7693
4/1/1997	7 076	7 08%	6 80%	7/22/2003	4 79%	7/15/2003	4 9646
3/31/1997	7 096	7 10%	6 80%	7/23/2003	4 79%	7/16/2003	4 893
3/28/1997	7 088	7 09%	6 80%	7/24/2003	4 79%	7/17/2003	4 892
3/27/1997	7 09	7 09%	6 80%	7/25/2003	4 79%	7/18/2003	4 9326
3/26/1997	6 979	6 98%	6 80%	7/28/2003	4 79%	7/21/2003	5 0874
3/25/1997	6 968	6 97%	6 80%	7/29/2003	4 79%	7/22/2003	5 0403
3/24/1997	6 925	6 93%	6 80%	7/30/2003	4 80%	7/23/2003	5 0413
3/21/1997	6 968	6 97%	6 80%	7/31/2003	4 80%	7/24/2003	5 0915
3/20/1997	6 956	6 96%	6 80%	8/1/2003	4 80%	7/25/2003	5 1163
3/19/1997	6 988	6 99%	6 80%	8/4/2003	4 80%	7/28/2003	5 2135
3/18/1997	6 959	6 96%	6 81%	8/5/2003	4 80%	7/29/2003	5 3367
3/17/1997	6 957	6 96%	6 81%	8/6/2003	4 80%	7/30/2003	5 2475
3/14/1997	6 941	6 94%	6 81%	8/7/2003	4 80%	7/31/2003	5 3574
3/13/1997	6 959	6 96%	6 81%	8/8/2003	4 80%	8/1/2003	5 314
3/12/1997	6 885	6 89%	6 81%	8/11/2003	4 80%	8/4/2003	5 2518
3/11/1997	6 852	6 85%	6 81%	8/12/2003	4 81%	8/5/2003	5 3607
3/10/1997	6 814	6 81%	6 81%	8/13/2003	4 81%	8/6/2003	5 2369
3/7/1997	6 814	6 81%	6 81%	8/14/2003	4 81%	8/7/2003	5 2136
3/6/1997	6 885	6 89%	6 81%	8/15/2003	4 82%	8/8/2003	5 2305
3/5/1997	6 828	6 83%	6 81%	8/18/2003	4 82%	8/11/2003	5 2689
3/4/1997	6 869	6 87%	6 81%	8/19/2003	4 82%	8/12/2003	5 3499
3/3/1997	6 832	6 83%	6 81%	8/20/2003	4 82%	8/13/2003	5 4489
2/28/1997	6 803	6 80%	6 81%	8/21/2003	4 82%	8/14/2003	5 3805
2/27/1997	6 805	6 81%	6 81%	8/22/2003	4 83%	8/15/2003	5 3969
2/26/1997	6 778	6 78%	6 81%	8/25/2003	4 83%	8/18/2003	5 3444
2/25/1997	6 658	6 66%	6 81%	8/26/2003	4 83%	8/19/2003	5 2422
2/24/1997	6 655	6 66%	6 81%	8/27/2003	4 83%	8/20/2003	5 2849
2/21/1997	6 643	6 64%	6 82%	8/28/2003	4 83%	8/21/2003	5 2753
2/20/1997	6 656	6 66%	6 82%	8/29/2003	4 83%	8/22/2003	5 2581
2/19/1997	6 582	6 58%	6 82%	9/1/2003	4 83%	8/25/2003	5 3021
2/18/1997	6 546	6 55%	6 82%	9/2/2003	4 84%	8/26/2003	5 2709
2/17/1997	6 53	6 53%	6 82%	9/3/2003	4 84%	8/27/2003	5 3128
2/14/1997	6 525	6 53%	6 82%	9/4/2003	4 84%	8/28/2003	5 207
2/13/1997	6 625	6 63%	6 82%	9/5/2003	4 84%	8/29/2003	5 2228
2/12/1997	6 708	6 71%	6 83%	9/8/2003	4 84%	9/1/2003	5 2217
2/11/1997	6 705	6 71%	6 83%	9/9/2003	4 84%	9/2/2003	5 3333
2/10/1997	6 703	6 70%	6 83%	9/10/2003	4 84%	9/3/2003	5 3496
2/7/1997	6 704	6 70%	6 83%	9/11/2003	4 84%	9/4/2003	5 3052
2/6/1997	6 757	6 76%	6 83%	9/12/2003	4 84%	9/5/2003	5 1878
2/5/1997	6 755	6 76%	6 83%	9/15/2003	4 85%	9/8/2003	5 2632
2/4/1997	6 705	6 71%	6 83%	9/16/2003	4 85%	9/9/2003	5 2259

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
2/3/1997	6 739	6 74%	6 84%	9/17/2003	4 85%	9/10/2003	5 1532
1/31/1997	6 789	6 79%	6 84%	9/18/2003	4 85%	9/11/2003	5 2036
1/30/1997	6 872	6 87%	6 84%	9/19/2003	4 85%	9/12/2003	5 1594
1/29/1997	6 909	6 91%	6 84%	9/22/2003	4 85%	9/15/2003	5 1824
1/28/1997	6 922	6 92%	6 84%	9/23/2003	4 85%	9/16/2003	5 194
1/27/1997	6 942	6 94%	6 84%	9/24/2003	4 85%	9/17/2003	5 0865
1/24/1997	6 89	6 89%	6 83%	9/25/2003	4 85%	9/18/2003	5 0742
1/23/1997	6 86	6 86%	6 83%	9/26/2003	4 85%	9/19/2003	5 0679
1/22/1997	6 834	6 83%	6 83%	9/29/2003	4 85%	9/22/2003	5 1248
1/21/1997	6 784	6 78%	6 83%	9/30/2003	4 85%	9/23/2003	5 0916
1/20/1997	6 828	6 83%	6 83%	10/1/2003	4 85%	9/24/2003	5 029
1/17/1997	6 822	6 82%	6 83%	10/2/2003	4 85%	9/25/2003	4 9863
1/16/1997	6 825	6 83%	6 83%	10/3/2003	4 86%	9/26/2003	4 934
1/15/1997	6 793	6 79%	6 83%	10/6/2003	4 86%	9/29/2003	5 0055
1/14/1997	6 772	6 77%	6 83%	10/7/2003	4 86%	9/30/2003	4 8823
1/13/1997	6 853	6 85%	6 83%	10/8/2003	4 86%	10/1/2003	4 8902
1/10/1997	6 845	6 85%	6 83%	10/9/2003	4 86%	10/2/2003	4 9329
1/9/1997	6 759	6 76%	6 83%	10/10/2003	4 86%	10/3/2003	5 0955
1/8/1997	6 845	6 85%	6 84%	10/13/2003	4 86%	10/6/2003	5 0687
1/7/1997	6 789	6 79%	6 83%	10/14/2003	4 86%	10/7/2003	5 1569
1/6/1997	6 773	6 77%	6 83%	10/15/2003	4 87%	10/8/2003	5 16
1/3/1997	6 732	6 73%	6 83%	10/16/2003	4 87%	10/9/2003	5 2138
1/2/1997	6 739	6 74%	6 83%	10/17/2003	4 87%	10/10/2003	5 1799
1/1/1997	6 641	6 64%	6 83%	10/20/2003	4 87%	10/13/2003	5 1778
12/31/1996	6 642	6 64%	6 83%	10/21/2003	4 87%	10/14/2003	5 251
12/30/1996	6 54	6 54%	6 83%	10/22/2003	4 87%	10/15/2003	5 2875
12/27/1996	6 562	6 56%	6 83%	10/23/2003	4 87%	10/16/2003	5 3047
12/26/1996	6 584	6 58%	6 83%	10/24/2003	4 87%	10/17/2003	5 2488
12/25/1996	6 583	6 58%	6 83%	10/27/2003	4 88%	10/20/2003	5 2349
12/24/1996	6 585	6 59%	6 83%	10/28/2003	4 88%	10/21/2003	5 2052
12/23/1996	6 581	6 58%	6 83%	10/29/2003	4 88%	10/22/2003	5 1347
12/20/1996	6 606	6 61%	6 83%	10/30/2003	4 88%	10/23/2003	5 1946
12/19/1996	6 582	6 58%	6 83%	10/31/2003	4 88%	10/24/2003	5 119
12/18/1996	6 703	6 70%	6 84%	11/3/2003	4 88%	10/27/2003	5 1399
12/17/1996	6 655	6 66%	6 84%	11/4/2003	4 88%	10/28/2003	5 0899
12/16/1996	6 625	6 63%	6 84%	11/5/2003	4 88%	10/29/2003	5 1755
12/13/1996	6 572	6 57%	6 84%	11/6/2003	4 89%	10/30/2003	5 1977
12/12/1996	6 625	6 63%	6 84%	11/7/2003	4 89%	10/31/2003	5 1314
12/11/1996	6 63	6 63%	6 84%	11/10/2003	4 89%	11/3/2003	5 1607
12/10/1996	6 496	6 50%	6 84%	11/11/2003	4 89%	11/4/2003	5 1283
12/9/1996	6 462	6 46%	6 84%	11/12/2003	4 90%	11/5/2003	5 1828
12/6/1996	6 511	6 51%	6 83%	11/13/2003	4 90%	11/6/2003	5 2433
12/5/1996	6 508	6 51%	6 83%	11/14/2003	4 90%	11/7/2003	5 2529
12/4/1996	6 394	6 39%	6 83%	11/17/2003	4 90%	11/10/2003	5 2636
12/3/1996	6 362	6 36%	6 83%	11/18/2003	4 90%	11/11/2003	5 2636
12/2/1996	6 36	6 36%	6 83%	11/19/2003	4 90%	11/12/2003	5 2081
11/29/1996	6 35	6 35%	6 83%	11/20/2003	4 90%	11/13/2003	5 1042
11/28/1996	6 435	6 44%	6 84%	11/21/2003	4 90%	11/14/2003	5 0505
11/27/1996	6 432	6 43%	6 84%	11/24/2003	4 90%	11/17/2003	5 0474
11/26/1996	6 445	6 45%	6 83%	11/25/2003	4 90%	11/18/2003	4 9984
11/25/1996	6 426	6 43%	6 83%	11/26/2003	4 91%	11/19/2003	5 0814
11/22/1996	6 436	6 44%	6 83%	11/27/2003	4 91%	11/20/2003	5 0085
11/21/1996	6 415	6 42%	6 83%	11/28/2003	4 91%	11/21/2003	5 0146
11/20/1996	6 409	6 41%	6 83%	12/1/2003	4 91%	11/24/2003	5 0648
11/19/1996	6 433	6 43%	6 83%	12/2/2003	4 91%	11/25/2003	5 0289
11/18/1996	6 466	6 47%	6 83%	12/3/2003	4 91%	11/26/2003	5 0689
11/15/1996	6 457	6 46%	6 83%	12/4/2003	4 92%	11/27/2003	5 0689
11/14/1996	6 419	6 42%	6 83%	12/5/2003	4 92%	11/28/2003	5 1311
11/13/1996	6 455	6 46%	6 82%	12/8/2003	4 92%	12/1/2003	5 151
11/12/1996	6 443	6 44%	6 82%	12/9/2003	4 92%	12/2/2003	5 15
11/11/1996	6 512	6 51%	6 82%	12/10/2003	4 93%	12/3/2003	5 1847
11/8/1996	6 506	6 51%	6 82%	12/11/2003	4 93%	12/4/2003	5 1604
11/7/1996	6 531	6 53%	6 82%	12/12/2003	4 93%	12/5/2003	5 0616
11/6/1996	6 615	6 62%	6 81%	12/15/2003	4 93%	12/8/2003	5 1092
11/5/1996	6 585	6 59%	6 81%	12/16/2003	4 93%	12/9/2003	5 1636
11/4/1996	6 66	6 66%	6 81%	12/17/2003	4 94%	12/10/2003	5 1489
11/1/1996	6 679	6 68%	6 81%	12/18/2003	4 94%	12/11/2003	5 1019
10/31/1996	6 642	6 64%	6 80%	12/19/2003	4 94%	12/12/2003	5 0904
10/30/1996	6 703	6 70%	6 80%	12/22/2003	4 94%	12/15/2003	5 0956
10/29/1996	6 678	6 68%	6 80%	12/23/2003	4 94%	12/16/2003	5 0646
10/28/1996	6 834	6 83%	6 79%	12/24/2003	4 94%	12/17/2003	5 0214
10/25/1996	6 815	6 82%	6 79%	12/25/2003	4 94%	12/18/2003	4 9434
10/24/1996	6 852	6 85%	6 79%	12/26/2003	4 94%	12/19/2003	4 9645
10/23/1996	6 826	6 83%	6 78%	12/29/2003	4 94%	12/22/2003	4 9796
10/22/1996	6 849	6 85%	6 78%	12/30/2003	4 94%	12/23/2003	5 0511

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
10/21/1996	6 808	6 81%	6 77%	12/31/2003	4 94%	12/24/2003	4 9857
10/18/1996	6 801	6 80%	6 77%	1/1/2004	4 94%	12/25/2003	4 9857
10/17/1996	6 793	6 79%	6 77%	1/2/2004	4 94%	12/26/2003	4 9694
10/16/1996	6 857	6 86%	6 76%	1/5/2004	4 95%	12/29/2003	5 0469
10/15/1996	6 84	6 84%	6 76%	1/6/2004	4 95%	12/30/2003	5 0748
10/14/1996	6 844	6 84%	6 76%	1/7/2004	4 95%	12/31/2003	5 0727
10/11/1996	6 845	6 85%	6 75%	1/8/2004	4 95%	1/1/2004	5 0726
10/10/1996	6 882	6 88%	6 75%	1/9/2004	4 95%	1/2/2004	5 1698
10/9/1996	6 829	6 83%	6 74%	1/12/2004	4 95%	1/5/2004	5 1772
10/8/1996	6 804	6 80%	6 74%	1/13/2004	4 95%	1/6/2004	5 1006
10/7/1996	6 788	6 79%	6 74%	1/14/2004	4 95%	1/7/2004	5 0757
10/4/1996	6 741	6 74%	6 73%	1/15/2004	4 95%	1/8/2004	5 085
10/3/1996	6 833	6 83%	6 73%	1/16/2004	4 95%	1/9/2004	4 9592
10/2/1996	6 839	6 84%	6 72%	1/19/2004	4 95%	1/12/2004	4 9723
10/1/1996	6 874	6 87%	6 72%	1/20/2004	4 95%	1/13/2004	4 9189
9/30/1996	6 923	6 92%	6 72%	1/21/2004	4 95%	1/14/2004	4 8939
9/27/1996	6 908	6 91%	6 71%	1/22/2004	4 95%	1/15/2004	4 8552
9/26/1996	6 888	6 89%	6 71%	1/23/2004	4 95%	1/16/2004	4 8919
9/25/1996	6 925	6 93%	6 70%	1/26/2004	4 95%	1/19/2004	4 8918
9/24/1996	6 984	6 98%	6 70%	1/27/2004	4 95%	1/20/2004	4 9238
9/23/1996	7 025	7 03%	6 69%	1/28/2004	4 95%	1/21/2004	4 9038
9/20/1996	7 043	7 04%	6 69%	1/29/2004	4 95%	1/22/2004	4 8433
9/19/1996	7 043	7 04%	6 68%	1/30/2004	4 95%	1/23/2004	4 9429
9/18/1996	7 009	7 01%	6 68%	2/2/2004	4 95%	1/26/2004	4 9833
9/17/1996	7 024	7 02%	6 68%	2/3/2004	4 95%	1/27/2004	4 9368
9/16/1996	6 95	6 95%	6 67%	2/4/2004	4 95%	1/28/2004	5 0026
9/13/1996	6 948	6 95%	6 67%	2/5/2004	4 95%	1/29/2004	4 9996
9/12/1996	7 075	7 08%	6 66%	2/6/2004	4 95%	1/30/2004	4 961
9/11/1996	7 107	7 11%	6 66%	2/9/2004	4 96%	2/2/2004	4 9833
9/10/1996	7 111	7 11%	6 65%	2/10/2004	4 96%	2/3/2004	4 9488
9/9/1996	7 069	7 07%	6 65%	2/11/2004	4 96%	2/4/2004	4 9549
9/6/1996	7 11	7 11%	6 64%	2/12/2004	4 96%	2/5/2004	4 9812
9/5/1996	7 152	7 15%	6 64%	2/13/2004	4 96%	2/6/2004	4 9166
9/4/1996	7 098	7 10%	6 63%	2/16/2004	4 96%	2/9/2004	4 8996
9/3/1996	7 053	7 05%	6 63%	2/17/2004	4 96%	2/10/2004	4 9498
9/2/1996	7 115	7 12%	6 62%	2/18/2004	4 97%	2/11/2004	4 8995
8/30/1996	7 118	7 12%	6 62%	2/19/2004	4 97%	2/12/2004	4 9266
8/29/1996	7 038	7 04%	6 61%	2/20/2004	4 97%	2/13/2004	4 9165
8/28/1996	6 977	6 98%	6 61%	2/23/2004	4 97%	2/16/2004	4 9164
8/27/1996	6 97	6 97%	6 60%	2/24/2004	4 98%	2/17/2004	4 9114
8/26/1996	6 997	7 00%	6 60%	2/25/2004	4 98%	2/18/2004	4 9104
8/23/1996	6 955	6 96%	6 60%	2/26/2004	4 98%	2/19/2004	4 8944
8/22/1996	6 841	6 84%	6 59%	2/27/2004	4 99%	2/20/2004	4 9525
8/21/1996	6 836	6 84%	6 59%	3/1/2004	4 99%	2/23/2004	4 9012
8/20/1996	6 796	6 80%	6 59%	3/2/2004	4 99%	2/24/2004	4 8962
8/19/1996	6 795	6 80%	6 59%	3/3/2004	4 99%	2/25/2004	4 8862
8/16/1996	6 768	6 77%	6 58%	3/4/2004	5 00%	2/26/2004	4 9051
8/15/1996	6 804	6 80%	6 58%	3/5/2004	5 00%	2/27/2004	4 8374
8/14/1996	6 788	6 79%	6 58%	3/8/2004	5 00%	3/1/2004	4 8384
8/13/1996	6 792	6 79%	6 58%	3/9/2004	5 00%	3/2/2004	4 901
8/12/1996	6 693	6 69%	6 57%	3/10/2004	5 00%	3/3/2004	4 9029
8/9/1996	6 69	6 69%	6 57%	3/11/2004	5 00%	3/4/2004	4 8769
8/8/1996	6 785	6 79%	6 57%	3/12/2004	5 01%	3/5/2004	4 7628
8/7/1996	6 773	6 77%	6 57%	3/15/2004	5 01%	3/8/2004	4 7076
8/6/1996	6 76	6 76%	6 56%	3/16/2004	5 01%	3/9/2004	4 6693
8/5/1996	6 769	6 77%	6 56%	3/17/2004	5 01%	3/10/2004	4 6693
8/2/1996	6 743	6 74%	6 56%	3/18/2004	5 01%	3/11/2004	4 6645
8/1/1996	6 837	6 84%	6 56%	3/19/2004	5 02%	3/12/2004	4 717
7/31/1996	6 97	6 97%	6 55%	3/22/2004	5 02%	3/15/2004	4 7054
7/30/1996	7 036	7 04%	6 55%	3/23/2004	5 02%	3/16/2004	4 6424
7/29/1996	7 095	7 10%	6 55%	3/24/2004	5 02%	3/17/2004	4 6642
7/26/1996	7 008	7 01%	6 54%	3/25/2004	5 02%	3/18/2004	4 6996
7/25/1996	7 01	7 01%	6 54%	3/26/2004	5 02%	3/19/2004	4 7042
7/24/1996	7 043	7 04%	6 54%	3/29/2004	5 03%	3/22/2004	4 664
7/23/1996	6 975	6 98%	6 53%	3/30/2004	5 03%	3/23/2004	4 6516
7/22/1996	7 008	7 01%	6 53%	3/31/2004	5 03%	3/24/2004	4 6582
7/19/1996	6 974	6 97%	6 53%	4/1/2004	5 03%	3/25/2004	4 6916
7/18/1996	6 931	6 93%	6 52%	4/2/2004	5 03%	3/26/2004	4 761
7/17/1996	7 03	7 03%	6 52%	4/5/2004	5 03%	3/29/2004	4 8099
7/16/1996	7 03	7 03%	6 52%	4/6/2004	5 04%	3/30/2004	4 8128
7/15/1996	7 073	7 07%	6 51%	4/7/2004	5 04%	3/31/2004	4 7716
7/12/1996	7 03	7 03%	6 51%	4/8/2004	5 04%	4/1/2004	4 8009
7/11/1996	7 058	7 06%	6 51%	4/9/2004	5 04%	4/2/2004	4 9777
7/10/1996	7 077	7 08%	6 50%	4/12/2004	5 04%	4/5/2004	5 0413
7/9/1996	7 13	7 13%	6 50%	4/13/2004	5 05%	4/6/2004	4 9971

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
7/8/1996	7 181	7 18%	6 50%	4/14/2004	5 05%	4/7/2004	5 0042
7/5/1996	7 192	7 19%	6 49%	4/15/2004	5 05%	4/8/2004	5 0278
7/4/1996	6 933	6 93%	6 49%	4/16/2004	5 05%	4/9/2004	5 0277
7/3/1996	6 936	6 94%	6 49%	4/19/2004	5 05%	4/12/2004	5 0597
7/2/1996	6 939	6 94%	6 49%	4/20/2004	5 06%	4/13/2004	5 155
7/1/1996	6 911	6 91%	6 49%	4/21/2004	5 06%	4/14/2004	5 1592
6/28/1996	6 871	6 87%	6 48%	4/22/2004	5 06%	4/15/2004	5 2092
6/27/1996	6 992	6 99%	6 48%	4/23/2004	5 06%	4/16/2004	5 1687
6/26/1996	7 041	7 04%	6 48%	4/26/2004	5 06%	4/19/2004	5 2091
6/25/1996	7 046	7 05%	6 48%	4/27/2004	5 06%	4/20/2004	5 2607
6/24/1996	7 088	7 09%	6 47%	4/28/2004	5 06%	4/21/2004	5 2262
6/21/1996	7 096	7 10%	6 47%	4/29/2004	5 06%	4/22/2004	5 1941
6/20/1996	7 109	7 11%	6 47%	4/30/2004	5 06%	4/23/2004	5 2391
6/19/1996	7 108	7 11%	6 47%	5/3/2004	5 06%	4/26/2004	5 2272
6/18/1996	7 103	7 10%	6 46%	5/4/2004	5 06%	4/27/2004	5 1994
6/17/1996	7 071	7 07%	6 46%	5/5/2004	5 06%	4/28/2004	5 2856
6/14/1996	7 089	7 09%	6 46%	5/6/2004	5 06%	4/29/2004	5 3139
6/13/1996	7 129	7 13%	6 45%	5/7/2004	5 07%	4/30/2004	5 2844
6/12/1996	7 192	7 19%	6 45%	5/10/2004	5 07%	5/3/2004	5 2779
6/11/1996	7 123	7 12%	6 45%	5/11/2004	5 07%	5/4/2004	5 3435
6/10/1996	7 127	7 13%	6 45%	5/12/2004	5 07%	5/5/2004	5 3567
6/7/1996	7 031	7 03%	6 44%	5/13/2004	5 07%	5/6/2004	5 3666
6/6/1996	6 896	6 90%	6 44%	5/14/2004	5 07%	5/7/2004	5 466
6/5/1996	6 948	6 95%	6 44%	5/17/2004	5 07%	5/10/2004	5 4909
6/4/1996	7 001	7 00%	6 44%	5/18/2004	5 07%	5/11/2004	5 4525
6/3/1996	7 008	7 01%	6 44%	5/19/2004	5 07%	5/12/2004	5 5217
5/31/1996	6 989	6 99%	6 43%	5/20/2004	5 07%	5/13/2004	5 5606
5/30/1996	6 932	6 93%	6 43%	5/21/2004	5 07%	5/14/2004	5 4853
5/29/1996	6 941	6 94%	6 43%	5/24/2004	5 07%	5/17/2004	5 4222
5/28/1996	6 855	6 86%	6 43%	5/25/2004	5 07%	5/18/2004	5 4537
5/27/1996	6 836	6 84%	6 43%	5/26/2004	5 07%	5/19/2004	5 4762
5/24/1996	6 834	6 83%	6 43%	5/27/2004	5 08%	5/20/2004	5 4189
5/23/1996	6 859	6 86%	6 43%	5/28/2004	5 08%	5/21/2004	5 4582
5/22/1996	6 815	6 82%	6 43%	5/31/2004	5 08%	5/24/2004	5 4323
5/21/1996	6 85	6 85%	6 43%	6/1/2004	5 08%	5/25/2004	5 41
5/20/1996	6 837	6 84%	6 43%	6/2/2004	5 08%	5/26/2004	5 3644
5/17/1996	6 833	6 83%	6 43%	6/3/2004	5 08%	5/27/2004	5 3149
5/16/1996	6 913	6 91%	6 43%	6/4/2004	5 08%	5/28/2004	5 3445
5/15/1996	6 845	6 85%	6 43%	6/7/2004	5 08%	5/31/2004	5 3446
5/14/1996	6 845	6 85%	6 43%	6/8/2004	5 08%	6/1/2004	5 3955
5/13/1996	6 897	6 90%	6 44%	6/9/2004	5 08%	6/2/2004	5 4268
5/10/1996	6 928	6 93%	6 44%	6/10/2004	5 08%	6/3/2004	5 4145
5/9/1996	7 017	7 02%	6 44%	6/11/2004	5 08%	6/4/2004	5 4572
5/8/1996	6 96	6 96%	6 43%	6/14/2004	5 09%	6/7/2004	5 4527
5/7/1996	7 078	7 08%	6 43%	6/15/2004	5 09%	6/8/2004	5 4482
5/6/1996	7 059	7 06%	6 43%	6/16/2004	5 09%	6/9/2004	5 4798
5/3/1996	7 117	7 12%	6 43%	6/17/2004	5 09%	6/10/2004	5 4685
5/2/1996	7 059	7 06%	6 43%	6/18/2004	5 09%	6/11/2004	5 4742
5/1/1996	6 91	6 91%	6 43%	6/21/2004	5 09%	6/14/2004	5 53
4/30/1996	6 906	6 91%	6 43%	6/22/2004	5 09%	6/15/2004	5 3634
4/29/1996	6 836	6 84%	6 43%	6/23/2004	5 09%	6/16/2004	5 4
4/26/1996	6 789	6 79%	6 43%	6/24/2004	5 09%	6/17/2004	5 3501
4/25/1996	6 795	6 80%	6 43%	6/25/2004	5 10%	6/18/2004	5 3767
4/24/1996	6 822	6 82%	6 43%	6/28/2004	5 10%	6/21/2004	5 3678
4/23/1996	6 779	6 78%	6 43%	6/29/2004	5 10%	6/22/2004	5 4045
4/22/1996	6 75	6 75%	6 43%	6/30/2004	5 10%	6/23/2004	5 3823
4/19/1996	6 786	6 79%	6 43%	7/1/2004	5 10%	6/24/2004	5 3369
4/18/1996	6 829	6 83%	6 43%	7/2/2004	5 10%	6/25/2004	5 3347
4/17/1996	6 806	6 81%	6 43%	7/5/2004	5 10%	6/28/2004	5 4079
4/16/1996	6 792	6 79%	6 43%	7/6/2004	5 11%	6/29/2004	5 3645
4/15/1996	6 79	6 79%	6 43%	7/7/2004	5 11%	6/30/2004	5 2876
4/12/1996	6 802	6 80%	6 43%	7/8/2004	5 11%	7/1/2004	5 2865
4/11/1996	6 935	6 94%	6 43%	7/9/2004	5 11%	7/2/2004	5 2054
4/10/1996	6 947	6 95%	6 42%	7/12/2004	5 11%	7/5/2004	5 2054
4/9/1996	6 832	6 83%	6 42%	7/13/2004	5 11%	7/6/2004	5 2183
4/8/1996	6 87	6 87%	6 42%	7/14/2004	5 11%	7/7/2004	5 2237
4/5/1996	6 824	6 82%	6 42%	7/15/2004	5 11%	7/8/2004	5 2226
4/4/1996	6 67	6 67%	6 42%	7/16/2004	5 11%	7/9/2004	5 2065
4/3/1996	6 625	6 63%	6 42%	7/19/2004	5 11%	7/12/2004	5 1979
4/2/1996	6 597	6 60%	6 42%	7/20/2004	5 11%	7/13/2004	5 2097
4/1/1996	6 631	6 63%	6 42%	7/21/2004	5 11%	7/14/2004	5 2172
3/29/1996	6 667	6 67%	6 42%	7/22/2004	5 11%	7/15/2004	5 2119
3/28/1996	6 723	6 72%	6 42%	7/23/2004	5 11%	7/16/2004	5 115
3/27/1996	6 679	6 68%	6 41%	7/26/2004	5 11%	7/19/2004	5 1098
3/26/1996	6 579	6 58%	6 41%	7/27/2004	5 11%	7/20/2004	5 1733

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
3/25/1996	6 58	6 58%	6 41%	7/28/2004	5 11%	7/21/2004	5 1979
3/22/1996	6 655	6 66%	6 41%	7/29/2004	5 11%	7/22/2004	5 1861
3/21/1996	6 62	6 62%	6 41%	7/30/2004	5 11%	7/23/2004	5 1659
3/20/1996	6 634	6 63%	6 41%	8/2/2004	5 11%	7/26/2004	5 2097
3/19/1996	6 715	6 72%	6 41%	8/3/2004	5 11%	7/27/2004	5 3173
3/18/1996	6 705	6 71%	6 41%	8/4/2004	5 11%	7/28/2004	5 3118
3/15/1996	6 739	6 74%	6 41%	8/5/2004	5 11%	7/29/2004	5 2943
3/14/1996	6 689	6 69%	6 41%	8/6/2004	5 11%	7/30/2004	5 1969
3/13/1996	6 68	6 68%	6 41%	8/9/2004	5 11%	8/2/2004	5 1883
3/12/1996	6 665	6 67%	6 41%	8/10/2004	5 11%	8/3/2004	5 1669
3/11/1996	6 636	6 64%	6 41%	8/11/2004	5 11%	8/4/2004	5 1648
3/8/1996	6 711	6 71%	6 41%	8/12/2004	5 11%	8/5/2004	5 1531
3/7/1996	6 459	6 46%	6 41%	8/13/2004	5 11%	8/6/2004	5 0355
3/6/1996	6 453	6 45%	6 41%	8/16/2004	5 10%	8/9/2004	5 0584
3/5/1996	6 382	6 38%	6 41%	8/17/2004	5 10%	8/10/2004	5 0667
3/4/1996	6 333	6 33%	6 41%	8/18/2004	5 10%	8/11/2004	5 0553
3/1/1996	6 367	6 37%	6 41%	8/19/2004	5 10%	8/12/2004	5 048
2/29/1996	6 469	6 47%	6 41%	8/20/2004	5 10%	8/13/2004	5 0168
2/28/1996	6 473	6 47%	6 42%	8/23/2004	5 10%	8/16/2004	5 05
2/27/1996	6 476	6 48%	6 42%	8/24/2004	5 10%	8/17/2004	5 0033
2/26/1996	6 454	6 45%	6 42%	8/25/2004	5 10%	8/18/2004	5 0374
2/23/1996	6 405	6 41%	6 42%	8/26/2004	5 10%	8/19/2004	5 026
2/22/1996	6 343	6 34%	6 42%	8/27/2004	5 10%	8/20/2004	5 0239
2/21/1996	6 371	6 37%	6 43%	8/30/2004	5 10%	8/23/2004	5 0738
2/20/1996	6 395	6 40%	6 43%	8/31/2004	5 10%	8/24/2004	5 0633
2/19/1996	6 239	6 24%	6 43%	9/1/2004	5 10%	8/25/2004	5 0477
2/16/1996	6 243	6 24%	6 43%	9/2/2004	5 10%	8/26/2004	5 0082
2/15/1996	6 167	6 17%	6 44%	9/3/2004	5 10%	8/27/2004	5 0195
2/14/1996	6 089	6 09%	6 44%	9/6/2004	5 10%	8/30/2004	4 9803
2/13/1996	6 03	6 03%	6 45%	9/7/2004	5 10%	8/31/2004	4 9272
2/12/1996	6 034	6 03%	6 45%	9/8/2004	5 10%	9/1/2004	4 9251
2/9/1996	6 098	6 10%	6 46%	9/9/2004	5 10%	9/2/2004	5 0008
2/8/1996	6 147	6 15%	6 46%	9/10/2004	5 10%	9/3/2004	5 0578
2/7/1996	6 155	6 16%	6 47%	9/13/2004	5 10%	9/6/2004	5 0598
2/6/1996	6 13	6 13%	6 47%	9/14/2004	5 09%	9/7/2004	5 0089
2/5/1996	6 158	6 16%	6 48%	9/15/2004	5 09%	9/8/2004	4 9534
2/2/1996	6 163	6 16%	6 48%	9/16/2004	5 09%	9/9/2004	4 9883
2/1/1996	6 07	6 07%	6 49%	9/17/2004	5 09%	9/10/2004	4 9841
1/31/1996	6 028	6 03%	6 49%	9/20/2004	5 09%	9/13/2004	4 941
1/30/1996	6 036	6 04%	6 50%	9/21/2004	5 09%	9/14/2004	4 9329
1/29/1996	6 093	6 09%	6 51%	9/22/2004	5 09%	9/15/2004	4 9594
1/26/1996	6 044	6 04%	6 51%	9/23/2004	5 09%	9/16/2004	4 8731
1/25/1996	6 113	6 11%	6 52%	9/24/2004	5 09%	9/17/2004	4 9095
1/24/1996	6 036	6 04%	6 53%	9/27/2004	5 09%	9/20/2004	4 866
1/23/1996	6 093	6 09%	6 53%	9/28/2004	5 09%	9/21/2004	4 8379
1/22/1996	6 043	6 04%	6 54%	9/29/2004	5 08%	9/22/2004	4 7734
1/19/1996	5 973	5 97%	6 55%	9/30/2004	5 08%	9/23/2004	4 7902
1/18/1996	5 985	5 99%	6 55%	10/1/2004	5 08%	9/24/2004	4 798
1/17/1996	6 01	6 01%	6 56%	10/4/2004	5 08%	9/27/2004	4 7683
1/16/1996	6 057	6 06%	6 57%	10/5/2004	5 08%	9/28/2004	4 7979
1/15/1996	6 148	6 15%	6 57%	10/6/2004	5 08%	9/29/2004	4 8657
1/12/1996	6 147	6 15%	6 58%	10/7/2004	5 08%	9/30/2004	4 8919
1/11/1996	6 149	6 15%	6 58%	10/8/2004	5 08%	10/1/2004	4 9436
1/10/1996	6 182	6 18%	6 59%	10/11/2004	5 08%	10/4/2004	4 9272
1/9/1996	6 112	6 11%	6 60%	10/12/2004	5 08%	10/5/2004	4 9313
1/8/1996	6 043	6 04%	6 60%	10/13/2004	5 08%	10/6/2004	4 968
1/5/1996	6 044	6 04%	6 61%	10/14/2004	5 08%	10/7/2004	4 9948
1/4/1996	6 032	6 03%	6 62%	10/15/2004	5 07%	10/8/2004	4 9067
1/3/1996	5 957	5 96%	6 62%	10/18/2004	5 07%	10/11/2004	4 8986
1/2/1996	5 962	5 96%	6 63%	10/19/2004	5 07%	10/12/2004	4 8784
1/1/1996	5 95	5 95%	6 64%	10/20/2004	5 07%	10/13/2004	4 8683
12/29/1995	5 948	5 95%	6 65%	10/21/2004	5 07%	10/14/2004	4 8222
12/28/1995	5 984	5 98%	6 65%	10/22/2004	5 07%	10/15/2004	4 8451
12/27/1995	6 009	6 01%	6 66%	10/25/2004	5 07%	10/18/2004	4 8381
12/26/1995	6 039	6 04%	6 67%	10/26/2004	5 07%	10/19/2004	4 8151
12/25/1995	6 066	6 07%	6 67%	10/27/2004	5 07%	10/20/2004	4 7725
12/22/1995	6 063	6 06%	6 68%	10/28/2004	5 07%	10/21/2004	4 7695
12/21/1995	6 088	6 09%	6 69%	10/29/2004	5 07%	10/22/2004	4 7605
12/20/1995	6 123	6 12%	6 69%	11/1/2004	5 07%	10/25/2004	4 7526
12/19/1995	6 114	6 11%	6 70%	11/2/2004	5 07%	10/26/2004	4 7733
12/18/1995	6 2	6 20%	6 71%	11/3/2004	5 07%	10/27/2004	4 8438
12/15/1995	6 097	6 10%	6 71%	11/4/2004	5 07%	10/28/2004	4 8168
12/14/1995	6 086	6 09%	6 72%	11/5/2004	5 07%	10/29/2004	4 7889
12/13/1995	6 082	6 08%	6 73%	11/8/2004	5 07%	11/1/2004	4 8357
12/12/1995	6 051	6 05%	6 73%	11/9/2004	5 07%	11/2/2004	4 8127

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
12/11/1995	6 046	6 05%	6 74%	11/10/2004	5 07%	11/3/2004	4 8256
12/8/1995	6 053	6 05%	6 75%	11/11/2004	5 07%	11/4/2004	4 8146
12/7/1995	6 077	6 08%	6 76%	11/12/2004	5 07%	11/5/2004	4 8969
12/6/1995	6 032	6 03%	6 76%	11/15/2004	5 07%	11/8/2004	4 9315
12/5/1995	6 05	6 05%	6 77%	11/16/2004	5 07%	11/9/2004	4 9437
12/4/1995	6 026	6 03%	6 78%	11/17/2004	5 07%	11/10/2004	4 958
12/1/1995	6 086	6 09%	6 78%	11/18/2004	5 06%	11/11/2004	4 9672
11/30/1995	6 131	6 13%	6 79%	11/19/2004	5 06%	11/12/2004	4 8967
11/29/1995	6 197	6 20%	6 80%	11/22/2004	5 06%	11/15/2004	4 8957
11/28/1995	6 228	6 23%	6 81%	11/23/2004	5 06%	11/16/2004	4 9008
11/27/1995	6 222	6 22%	6 81%	11/24/2004	5 06%	11/17/2004	4 8402
11/24/1995	6 249	6 25%	6 82%	11/25/2004	5 06%	11/18/2004	4 8063
11/23/1995	6 278	6 28%	6 83%	11/26/2004	5 06%	11/19/2004	4 8844
11/22/1995	6 281	6 28%	6 83%	11/29/2004	5 06%	11/22/2004	4 8421
11/21/1995	6 266	6 27%	6 84%	11/30/2004	5 06%	11/23/2004	4 8361
11/20/1995	6 246	6 25%	6 85%	12/1/2004	5 06%	11/24/2004	4 8431
11/17/1995	6 232	6 23%	6 85%	12/2/2004	5 07%	11/25/2004	4 839
11/16/1995	6 223	6 22%	6 86%	12/3/2004	5 07%	11/26/2004	4 8853
11/15/1995	6 291	6 29%	6 87%	12/6/2004	5 07%	11/29/2004	4 9638
11/14/1995	6 285	6 29%	6 87%	12/7/2004	5 07%	11/30/2004	5 002
11/13/1995	6 277	6 28%	6 88%	12/8/2004	5 07%	12/1/2004	5 0113
11/10/1995	6 337	6 34%	6 89%	12/9/2004	5 07%	12/2/2004	5 0614
11/9/1995	6 283	6 28%	6 89%	12/10/2004	5 07%	12/3/2004	4 9268
11/8/1995	6 254	6 25%	6 90%	12/13/2004	5 07%	12/6/2004	4 8922
11/7/1995	6 308	6 31%	6 91%	12/14/2004	5 07%	12/7/2004	4 8871
11/6/1995	6 293	6 29%	6 92%	12/15/2004	5 07%	12/8/2004	4 7829
11/3/1995	6 283	6 28%	6 92%	12/16/2004	5 07%	12/9/2004	4 8327
11/2/1995	6 244	6 24%	6 93%	12/17/2004	5 07%	12/10/2004	4 8176
11/1/1995	6 297	6 30%	6 94%	12/20/2004	5 07%	12/13/2004	4 8036
10/31/1995	6 328	6 33%	6 94%	12/21/2004	5 07%	12/14/2004	4 7689
10/30/1995	6 353	6 35%	6 95%	12/22/2004	5 07%	12/15/2004	4 7109
10/27/1995	6 355	6 36%	6 96%	12/23/2004	5 07%	12/16/2004	4 8245
10/26/1995	6 392	6 39%	6 97%	12/24/2004	5 07%	12/17/2004	4 8265
10/25/1995	6 324	6 32%	6 98%	12/27/2004	5 07%	12/20/2004	4 8114
10/24/1995	6 326	6 33%	6 98%	12/28/2004	5 07%	12/21/2004	4 7955
10/23/1995	6 393	6 39%	6 99%	12/29/2004	5 08%	12/22/2004	4 8274
10/20/1995	6 361	6 36%	7 00%	12/30/2004	5 08%	12/23/2004	4 8423
10/19/1995	6 306	6 31%	7 00%	12/31/2004	5 08%	12/24/2004	4 8443
10/18/1995	6 33	6 33%	7 01%	1/3/2005	5 08%	12/27/2004	4 9192
10/17/1995	6 284	6 28%	7 02%	1/4/2005	5 08%	12/28/2004	4 9152
10/16/1995	6 304	6 30%	7 03%	1/5/2005	5 08%	12/29/2004	4 9428
10/13/1995	6 304	6 30%	7 04%	1/6/2005	5 08%	12/30/2004	4 8725
10/12/1995	6 386	6 39%	7 04%	1/7/2005	5 08%	12/31/2004	4 8261
10/11/1995	6 433	6 43%	7 05%	1/10/2005	5 08%	1/3/2005	4 8121
10/10/1995	6 441	6 44%	7 06%	1/11/2005	5 07%	1/4/2005	4 8856
10/9/1995	6 419	6 42%	7 07%	1/12/2005	5 07%	1/5/2005	4 8472
10/6/1995	6 42	6 42%	7 07%	1/13/2005	5 07%	1/6/2005	4 8451
10/5/1995	6 417	6 42%	7 08%	1/14/2005	5 07%	1/7/2005	4 835
10/4/1995	6 431	6 43%	7 09%	1/17/2005	5 07%	1/10/2005	4 817
10/3/1995	6 455	6 46%	7 09%	1/18/2005	5 06%	1/11/2005	4 7801
10/2/1995	6 476	6 48%	7 10%	1/19/2005	5 06%	1/12/2005	4 7672
9/29/1995	6 501	6 50%	7 11%	1/20/2005	5 06%	1/13/2005	4 6896
9/28/1995	6 586	6 59%	7 11%	1/21/2005	5 06%	1/14/2005	4 7276
9/27/1995	6 577	6 58%	7 12%	1/24/2005	5 05%	1/17/2005	4 7256
9/26/1995	6 575	6 58%	7 13%	1/25/2005	5 05%	1/18/2005	4 6787
9/25/1995	6 58	6 58%	7 13%	1/26/2005	5 05%	1/19/2005	4 6554
9/22/1995	6 584	6 58%	7 14%	1/27/2005	5 04%	1/20/2005	4 6563
9/21/1995	6 556	6 56%	7 15%	1/28/2005	5 04%	1/21/2005	4 6427
9/20/1995	6 469	6 47%	7 15%	1/31/2005	5 04%	1/24/2005	4 6004
9/19/1995	6 485	6 49%	7 16%	2/1/2005	5 04%	1/25/2005	4 6814
9/18/1995	6 53	6 53%	7 17%	2/2/2005	5 03%	1/26/2005	4 6668
9/15/1995	6 479	6 48%	7 17%	2/3/2005	5 03%	1/27/2005	4 6843
9/14/1995	6 467	6 47%	7 18%	2/4/2005	5 02%	1/28/2005	4 6079
9/13/1995	6 521	6 52%	7 19%	2/7/2005	5 02%	1/31/2005	4 5849
9/12/1995	6 501	6 50%	7 19%	2/8/2005	5 01%	2/1/2005	4 5944
9/11/1995	6 588	6 59%	7 20%	2/9/2005	5 01%	2/2/2005	4 5791
9/8/1995	6 587	6 59%	7 21%	2/10/2005	5 00%	2/3/2005	4 581
9/7/1995	6 599	6 60%	7 21%	2/11/2005	5 00%	2/4/2005	4 4817
9/6/1995	6 593	6 59%	7 22%	2/14/2005	4 99%	2/7/2005	4 4222
9/5/1995	6 566	6 57%	7 23%	2/15/2005	4 99%	2/8/2005	4 3735
9/4/1995	6 61	6 61%	7 24%	2/16/2005	4 98%	2/9/2005	4 3689
9/1/1995	6 616	6 62%	7 24%	2/17/2005	4 98%	2/10/2005	4 4732
8/31/1995	6 647	6 65%	7 25%	2/18/2005	4 98%	2/11/2005	4 4805
8/30/1995	6 698	6 70%	7 26%	2/21/2005	4 97%	2/14/2005	4 4488
8/29/1995	6 714	6 71%	7 26%	2/22/2005	4 97%	2/15/2005	4 4851

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
8/28/1995	6 702	6 70%	7 27%	2/23/2005	4 96%	2/16/2005	4 5179
8/25/1995	6 704	6 70%	7 28%	2/24/2005	4 96%	2/17/2005	4 5738
8/24/1995	6 814	6 81%	7 28%	2/25/2005	4 96%	2/18/2005	4 6495
8/23/1995	6 908	6 91%	7 29%	2/28/2005	4 95%	2/21/2005	4 6446
8/22/1995	6 885	6 89%	7 30%	3/1/2005	4 95%	2/22/2005	4 6854
8/21/1995	6 871	6 87%	7 30%	3/2/2005	4 95%	2/23/2005	4 6523
8/18/1995	6 897	6 90%	7 31%	3/3/2005	4 94%	2/24/2005	4 6688
8/17/1995	6 899	6 90%	7 31%	3/4/2005	4 94%	2/25/2005	4 6386
8/16/1995	6 886	6 89%	7 32%	3/7/2005	4 94%	2/28/2005	4 7195
8/15/1995	6 894	6 89%	7 33%	3/8/2005	4 93%	3/1/2005	4 7145
8/14/1995	6 954	6 95%	7 33%	3/9/2005	4 93%	3/2/2005	4 7341
8/11/1995	6 99	6 99%	7 34%	3/10/2005	4 93%	3/3/2005	4 7381
8/10/1995	6 953	6 95%	7 34%	3/11/2005	4 92%	3/4/2005	4 6489
8/9/1995	6 919	6 92%	7 35%	3/14/2005	4 92%	3/7/2005	4 6237
8/8/1995	6 886	6 89%	7 36%	3/15/2005	4 92%	3/8/2005	4 7073
8/7/1995	6 89	6 89%	7 36%	3/16/2005	4 91%	3/9/2005	4 8305
8/4/1995	6 908	6 91%	7 37%	3/17/2005	4 91%	3/10/2005	4 7635
8/3/1995	6 931	6 93%	7 37%	3/18/2005	4 91%	3/11/2005	4 8093
8/2/1995	6 859	6 86%	7 38%	3/21/2005	4 90%	3/14/2005	4 7793
8/1/1995	6 898	6 90%	7 38%	3/22/2005	4 90%	3/15/2005	4 8253
7/31/1995	6 846	6 85%	7 39%	3/23/2005	4 90%	3/16/2005	4 7941
7/28/1995	6 9	6 90%	7 40%	3/24/2005	4 89%	3/17/2005	4 7662
7/27/1995	6 844	6 84%	7 40%	3/25/2005	4 89%	3/18/2005	4 81
7/26/1995	6 881	6 88%	7 41%	3/28/2005	4 89%	3/21/2005	4 8351
7/25/1995	6 822	6 82%	7 41%	3/29/2005	4 89%	3/22/2005	4 9051
7/24/1995	6 879	6 88%	7 42%	3/30/2005	4 88%	3/23/2005	4 8502
7/21/1995	6 962	6 96%	7 42%	3/31/2005	4 88%	3/24/2005	4 844
7/20/1995	6 863	6 86%	7 43%	4/1/2005	4 88%	3/25/2005	4 844
7/19/1995	6 861	6 86%	7 43%	4/4/2005	4 87%	3/28/2005	4 8886
7/18/1995	6 758	6 76%	7 44%	4/5/2005	4 87%	3/29/2005	4 8409
7/17/1995	6 676	6 68%	7 44%	4/6/2005	4 87%	3/30/2005	4 7976
7/14/1995	6 604	6 60%	7 45%	4/7/2005	4 87%	3/31/2005	4 7548
7/13/1995	6 555	6 56%	7 46%	4/8/2005	4 86%	4/1/2005	4 721
7/12/1995	6 543	6 54%	7 46%	4/11/2005	4 86%	4/4/2005	4 7348
7/11/1995	6 581	6 58%	7 47%	4/12/2005	4 86%	4/5/2005	4 7516
7/10/1995	6 519	6 52%	7 48%	4/13/2005	4 86%	4/6/2005	4 7337
7/7/1995	6 524	6 52%	7 48%	4/14/2005	4 85%	4/7/2005	4 7944
7/6/1995	6 507	6 51%	7 49%	4/15/2005	4 85%	4/8/2005	4 7683
7/5/1995	6 603	6 60%	7 50%	4/18/2005	4 85%	4/11/2005	4 7237
7/4/1995	6 634	6 63%	7 50%	4/19/2005	4 84%	4/12/2005	4 658
7/3/1995	6 632	6 63%	7 51%	4/20/2005	4 84%	4/13/2005	4 6814
6/30/1995	6 617	6 62%	7 51%	4/21/2005	4 84%	4/14/2005	4 6804
6/29/1995	6 642	6 64%	7 52%	4/22/2005	4 84%	4/15/2005	4 6084
6/28/1995	6 509	6 51%	7 53%	4/25/2005	4 83%	4/18/2005	4 6093
6/27/1995	6 55	6 55%	7 53%	4/26/2005	4 83%	4/19/2005	4 5423
6/26/1995	6 549	6 55%	7 54%	4/27/2005	4 83%	4/20/2005	4 5479
6/23/1995	6 5	6 50%	7 55%	4/28/2005	4 82%	4/21/2005	4 6363
6/22/1995	6 468	6 47%	7 55%	4/29/2005	4 82%	4/22/2005	4 5793
6/21/1995	6 548	6 55%	7 56%	5/2/2005	4 82%	4/25/2005	4 5534
6/20/1995	6 584	6 58%	7 56%	5/3/2005	4 81%	4/26/2005	4 5715
6/19/1995	6 571	6 57%	7 57%	5/4/2005	4 81%	4/27/2005	4 5476
6/16/1995	6 615	6 62%	7 57%	5/5/2005	4 81%	4/28/2005	4 4851
6/15/1995	6 604	6 60%	7 58%	5/6/2005	4 80%	4/29/2005	4 5133
6/14/1995	6 572	6 57%	7 59%	5/9/2005	4 80%	5/2/2005	4 5132
6/13/1995	6 549	6 55%	7 59%	5/10/2005	4 80%	5/3/2005	4 482
6/12/1995	6 703	6 70%	7 60%	5/11/2005	4 79%	5/4/2005	4 5903
6/9/1995	6 726	6 73%	7 60%	5/12/2005	4 79%	5/5/2005	4 5769
6/8/1995	6 608	6 61%	7 60%	5/13/2005	4 79%	5/6/2005	4 6278
6/7/1995	6 548	6 55%	7 61%	5/16/2005	4 79%	5/9/2005	4 6239
6/6/1995	6 506	6 51%	7 61%	5/17/2005	4 78%	5/10/2005	4 568
6/5/1995	6 516	6 52%	7 62%	5/18/2005	4 78%	5/11/2005	4 5451
6/2/1995	6 529	6 53%	7 62%	5/19/2005	4 78%	5/12/2005	4 5146
6/1/1995	6 62	6 62%	7 63%	5/20/2005	4 77%	5/13/2005	4 4805
5/31/1995	6 649	6 65%	7 63%	5/23/2005	4 77%	5/16/2005	4 4956
5/30/1995	6 66	6 66%	7 64%	5/24/2005	4 77%	5/17/2005	4 4729
5/29/1995	6 752	6 75%	7 64%	5/25/2005	4 76%	5/18/2005	4 4392
5/26/1995	6 748	6 75%	7 64%	5/26/2005	4 76%	5/19/2005	4 4429
5/25/1995	6 718	6 72%	7 65%	5/27/2005	4 76%	5/20/2005	4 4381
5/24/1995	6 744	6 74%	7 65%	5/30/2005	4 75%	5/23/2005	4 3796
5/23/1995	6 862	6 86%	7 66%	5/31/2005	4 75%	5/24/2005	4 3584
5/22/1995	6 916	6 92%	7 66%	6/1/2005	4 75%	5/25/2005	4 4323
5/19/1995	6 917	6 92%	7 66%	6/2/2005	4 74%	5/26/2005	4 4276
5/18/1995	6 894	6 89%	7 66%	6/3/2005	4 74%	5/27/2005	4 4293
5/17/1995	6 864	6 86%	7 67%	6/6/2005	4 74%	5/30/2005	4 4292
5/16/1995	6 861	6 86%	7 67%	6/7/2005	4 73%	5/31/2005	4 3205

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
5/15/1995	6 944	6 94%	7 67%	6/8/2005	4 73%	6/1/2005	4 2365
5/12/1995	6 989	6 99%	7 68%	6/9/2005	4 72%	6/2/2005	4 24
5/11/1995	6 993	6 99%	7 68%	6/10/2005	4 72%	6/3/2005	4 2812
5/10/1995	6 996	7 00%	7 68%	6/13/2005	4 72%	6/6/2005	4 2434
5/9/1995	6 943	6 94%	7 68%	6/14/2005	4 71%	6/7/2005	4 1907
5/8/1995	7 029	7 03%	7 69%	6/15/2005	4 71%	6/8/2005	4 22
5/5/1995	7 018	7 02%	7 69%	6/16/2005	4 71%	6/9/2005	4 2315
5/4/1995	7 163	7 16%	7 69%	6/17/2005	4 71%	6/10/2005	4 3244
5/3/1995	7 242	7 24%	7 69%	6/20/2005	4 70%	6/13/2005	4 373
5/2/1995	7 311	7 31%	7 69%	6/21/2005	4 70%	6/14/2005	4 4137
5/1/1995	7 344	7 34%	7 70%	6/22/2005	4 70%	6/15/2005	4 4016
4/28/1995	7 336	7 34%	7 70%	6/23/2005	4 69%	6/16/2005	4 3673
4/27/1995	7 336	7 34%	7 70%	6/24/2005	4 69%	6/17/2005	4 3607
4/26/1995	7 319	7 32%	7 70%	6/27/2005	4 69%	6/20/2005	4 3874
4/25/1995	7 322	7 32%	7 70%	6/28/2005	4 68%	6/21/2005	4 3249
4/24/1995	7 312	7 31%	7 70%	6/29/2005	4 68%	6/22/2005	4 2424
4/21/1995	7 333	7 33%	7 70%	6/30/2005	4 68%	6/23/2005	4 2523
4/20/1995	7 345	7 35%	7 70%	7/1/2005	4 68%	6/24/2005	4 2207
4/19/1995	7 363	7 36%	7 70%	7/4/2005	4 67%	6/27/2005	4 1912
4/18/1995	7 386	7 39%	7 70%	7/5/2005	4 67%	6/28/2005	4 2475
4/17/1995	7 374	7 37%	7 71%	7/6/2005	4 67%	6/29/2005	4 26
4/14/1995	7 335	7 34%	7 71%	7/7/2005	4 66%	6/30/2005	4 1911
4/13/1995	7 329	7 33%	7 71%	7/8/2005	4 66%	7/1/2005	4 2942
4/12/1995	7 353	7 35%	7 71%	7/11/2005	4 66%	7/4/2005	4 2996
4/11/1995	7 371	7 37%	7 71%	7/12/2005	4 66%	7/5/2005	4 3617
4/10/1995	7 392	7 39%	7 71%	7/13/2005	4 65%	7/6/2005	4 3269
4/7/1995	7 39	7 39%	7 71%	7/14/2005	4 65%	7/7/2005	4 3186
4/6/1995	7 347	7 35%	7 72%	7/15/2005	4 65%	7/8/2005	4 3413
4/5/1995	7 37	7 37%	7 72%	7/18/2005	4 65%	7/11/2005	4 3394
4/4/1995	7 378	7 38%	7 72%	7/19/2005	4 64%	7/12/2005	4 3854
4/3/1995	7 386	7 39%	7 72%	7/20/2005	4 64%	7/13/2005	4 3947
3/31/1995	7 431	7 43%	7 72%	7/21/2005	4 64%	7/14/2005	4 4141
3/30/1995	7 414	7 41%	7 72%	7/22/2005	4 64%	7/15/2005	4 3963
3/29/1995	7 375	7 38%	7 72%	7/25/2005	4 64%	7/18/2005	4 4645
3/28/1995	7 39	7 39%	7 72%	7/26/2005	4 63%	7/19/2005	4 4232
3/27/1995	7 32	7 32%	7 72%	7/27/2005	4 63%	7/20/2005	4 3934
3/24/1995	7 363	7 36%	7 72%	7/28/2005	4 63%	7/21/2005	4 5003
3/23/1995	7 444	7 44%	7 72%	7/29/2005	4 63%	7/22/2005	4 4399
3/22/1995	7 445	7 45%	7 72%	8/1/2005	4 63%	7/25/2005	4 4661
3/21/1995	7 445	7 45%	7 72%	8/2/2005	4 63%	7/26/2005	4 4473
3/20/1995	7 395	7 40%	7 72%	8/3/2005	4 63%	7/27/2005	4 4689
3/17/1995	7 367	7 37%	7 72%	8/4/2005	4 62%	7/28/2005	4 3977
3/16/1995	7 374	7 37%	7 72%	8/5/2005	4 62%	7/29/2005	4 4706
3/15/1995	7 359	7 36%	7 72%	8/8/2005	4 62%	8/1/2005	4 5084
3/14/1995	7 36	7 36%	7 72%	8/9/2005	4 62%	8/2/2005	4 5437
3/13/1995	7 451	7 45%	7 72%	8/10/2005	4 62%	8/3/2005	4 4998
3/10/1995	7 462	7 46%	7 72%	8/11/2005	4 62%	8/4/2005	4 5207
3/9/1995	7 51	7 51%	7 72%	8/12/2005	4 61%	8/5/2005	4 582
3/8/1995	7 544	7 54%	7 72%	8/15/2005	4 61%	8/8/2005	4 5994
3/7/1995	7 626	7 63%	7 71%	8/16/2005	4 61%	8/9/2005	4 5723
3/6/1995	7 587	7 59%	7 71%	8/17/2005	4 61%	8/10/2005	4 5771
3/3/1995	7 541	7 54%	7 71%	8/18/2005	4 60%	8/11/2005	4 5138
3/2/1995	7 487	7 49%	7 71%	8/19/2005	4 60%	8/12/2005	4 4484
3/1/1995	7 448	7 45%	7 71%	8/22/2005	4 60%	8/15/2005	4 4804
2/28/1995	7 443	7 44%	7 71%	8/23/2005	4 60%	8/16/2005	4 4183
2/27/1995	7 468	7 47%	7 71%	8/24/2005	4 60%	8/17/2005	4 4755
2/24/1995	7 528	7 53%	7 71%	8/25/2005	4 59%	8/18/2005	4 4182
2/23/1995	7 549	7 55%	7 71%	8/26/2005	4 59%	8/19/2005	4 4189
2/22/1995	7 537	7 54%	7 71%	8/29/2005	4 59%	8/22/2005	4 4273
2/21/1995	7 611	7 61%	7 71%	8/30/2005	4 59%	8/23/2005	4 3983
2/20/1995	7 59	7 59%	7 71%	8/31/2005	4 58%	8/24/2005	4 3889
2/17/1995	7 586	7 59%	7 70%	9/1/2005	4 58%	8/25/2005	4 3648
2/16/1995	7 571	7 57%	7 70%	9/2/2005	4 58%	8/26/2005	4 372
2/15/1995	7 556	7 56%	7 70%	9/5/2005	4 57%	8/29/2005	4 359
2/14/1995	7 61	7 61%	7 70%	9/6/2005	4 57%	8/30/2005	4 3111
2/13/1995	7 667	7 67%	7 70%	9/7/2005	4 57%	8/31/2005	4 2537
2/10/1995	7 668	7 67%	7 70%	9/8/2005	4 56%	9/1/2005	4 3101
2/9/1995	7 682	7 68%	7 70%	9/9/2005	4 56%	9/2/2005	4 2961
2/8/1995	7 642	7 64%	7 70%	9/12/2005	4 56%	9/5/2005	4 2969
2/7/1995	7 641	7 64%	7 70%	9/13/2005	4 56%	9/6/2005	4 3584
2/6/1995	7 642	7 64%	7 70%	9/14/2005	4 56%	9/7/2005	4 4217
2/3/1995	7 626	7 63%	7 70%	9/15/2005	4 55%	9/8/2005	4 4319
2/2/1995	7 741	7 74%	7 69%	9/16/2005	4 55%	9/9/2005	4 399
2/1/1995	7 746	7 75%	7 69%	9/19/2005	4 55%	9/12/2005	4 4467
1/31/1995	7 698	7 70%	7 69%	9/20/2005	4 55%	9/13/2005	4 4148

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
1/30/1995	7 753	7 75%	7 69%	9/21/2005	4 55%	9/14/2005	4 4485
1/27/1995	7 73	7 73%	7 68%	9/22/2005	4 55%	9/15/2005	4 5148
1/26/1995	7 843	7 84%	7 68%	9/23/2005	4 55%	9/16/2005	4 5646
1/25/1995	7 872	7 87%	7 68%	9/26/2005	4 54%	9/19/2005	4 5462
1/24/1995	7 925	7 93%	7 67%	9/27/2005	4 54%	9/20/2005	4 5241
1/23/1995	7 906	7 91%	7 67%	9/28/2005	4 54%	9/21/2005	4 4566
1/20/1995	7 891	7 89%	7 67%	9/29/2005	4 54%	9/22/2005	4 4622
1/19/1995	7 821	7 82%	7 67%	9/30/2005	4 54%	9/23/2005	4 5191
1/18/1995	7 773	7 77%	7 66%	10/3/2005	4 54%	9/26/2005	4 5593
1/17/1995	7 773	7 77%	7 66%	10/4/2005	4 53%	9/27/2005	4 5381
1/16/1995	7 792	7 79%	7 66%	10/5/2005	4 53%	9/28/2005	4 5027
1/13/1995	7 792	7 79%	7 66%	10/6/2005	4 53%	9/29/2005	4 5448
1/12/1995	7 881	7 88%	7 65%	10/7/2005	4 53%	9/30/2005	4 5668
1/11/1995	7 838	7 84%	7 65%	10/10/2005	4 53%	10/3/2005	4 6211
1/10/1995	7 869	7 87%	7 65%	10/11/2005	4 53%	10/4/2005	4 6006
1/9/1995	7 882	7 88%	7 64%	10/12/2005	4 53%	10/5/2005	4 5647
1/6/1995	7 86	7 86%	7 64%	10/13/2005	4 53%	10/6/2005	4 6122
1/5/1995	7 882	7 88%	7 64%	10/14/2005	4 53%	10/7/2005	4 5645
1/4/1995	7 851	7 85%	7 63%	10/17/2005	4 53%	10/10/2005	4 5673
1/3/1995	7 919	7 92%	7 63%	10/18/2005	4 53%	10/11/2005	4 5973
1/2/1995	7 879	7 88%	7 63%	10/19/2005	4 53%	10/12/2005	4 6599
12/30/1994	7 881	7 88%	7 62%	10/20/2005	4 52%	10/13/2005	4 6915
12/29/1994	7 838	7 84%	7 62%	10/21/2005	4 52%	10/14/2005	4 7023
12/28/1994	7 829	7 83%	7 61%	10/24/2005	4 52%	10/17/2005	4 7142
12/27/1994	7 76	7 76%	7 61%	10/25/2005	4 52%	10/18/2005	4 6933
12/26/1994	7 827	7 83%	7 61%	10/26/2005	4 53%	10/19/2005	4 6893
12/23/1994	7 827	7 83%	7 60%	10/27/2005	4 53%	10/20/2005	4 6616
12/22/1994	7 853	7 85%	7 60%	10/28/2005	4 53%	10/21/2005	4 6017
12/21/1994	7 841	7 84%	7 59%	10/31/2005	4 53%	10/24/2005	4 6614
12/20/1994	7 847	7 85%	7 59%	11/1/2005	4 53%	10/25/2005	4 7349
12/19/1994	7 841	7 84%	7 58%	11/2/2005	4 53%	10/26/2005	4 7932
12/16/1994	7 854	7 85%	7 58%	11/3/2005	4 53%	10/27/2005	4 7659
12/15/1994	7 868	7 87%	7 57%	11/4/2005	4 53%	10/28/2005	4 7719
12/14/1994	7 865	7 87%	7 57%	11/7/2005	4 53%	10/31/2005	4 7537
12/13/1994	7 854	7 85%	7 56%	11/8/2005	4 53%	11/1/2005	4 7587
12/12/1994	7 924	7 92%	7 56%	11/9/2005	4 53%	11/2/2005	4 7991
12/9/1994	7 858	7 86%	7 55%	11/10/2005	4 54%	11/3/2005	4 8438
12/8/1994	7 864	7 86%	7 55%	11/11/2005	4 54%	11/4/2005	4 8571
12/7/1994	7 892	7 89%	7 54%	11/14/2005	4 54%	11/7/2005	4 8152
12/6/1994	7 847	7 85%	7 54%	11/15/2005	4 54%	11/8/2005	4 7585
12/5/1994	7 927	7 93%	7 53%	11/16/2005	4 54%	11/9/2005	4 8375
12/2/1994	7 905	7 91%	7 52%	11/17/2005	4 54%	11/10/2005	4 7372
12/1/1994	8 019	8 02%	7 52%	11/18/2005	4 54%	11/11/2005	4 7412
11/30/1994	7 999	8 00%	7 51%	11/21/2005	4 54%	11/14/2005	4 7956
11/29/1994	8 034	8 03%	7 51%	11/22/2005	4 55%	11/15/2005	4 7482
11/28/1994	7 981	7 98%	7 50%	11/23/2005	4 55%	11/16/2005	4 6635
11/25/1994	7 931	7 93%	7 49%	11/24/2005	4 55%	11/17/2005	4 6487
11/24/1994	7 95	7 95%	7 49%	11/25/2005	4 55%	11/18/2005	4 6831
11/23/1994	7 953	7 95%	7 48%	11/28/2005	4 55%	11/21/2005	4 6594
11/22/1994	8 044	8 04%	7 47%	11/29/2005	4 55%	11/22/2005	4 6544
11/21/1994	8 127	8 13%	7 46%	11/30/2005	4 55%	11/23/2005	4 7009
11/18/1994	8 131	8 13%	7 46%	12/1/2005	4 55%	11/24/2005	4 6998
11/17/1994	8 125	8 13%	7 45%	12/2/2005	4 55%	11/25/2005	4 6581
11/16/1994	8 094	8 09%	7 44%	12/5/2005	4 55%	11/28/2005	4 6188
11/15/1994	8 047	8 05%	7 43%	12/6/2005	4 55%	11/29/2005	4 6908
11/14/1994	8 075	8 08%	7 42%	12/7/2005	4 55%	11/30/2005	4 6927
11/11/1994	8 149	8 15%	7 41%	12/8/2005	4 55%	12/1/2005	4 7146
11/10/1994	8 149	8 15%	7 40%	12/9/2005	4 55%	12/2/2005	4 7135
11/9/1994	8 11	8 11%	7 40%	12/12/2005	4 55%	12/5/2005	4 7606
11/8/1994	8 125	8 13%	7 39%	12/13/2005	4 55%	12/6/2005	4 6776
11/7/1994	8 164	8 16%	7 38%	12/14/2005	4 55%	12/7/2005	4 7134
11/4/1994	8 159	8 16%	7 37%	12/15/2005	4 55%	12/8/2005	4 6676
11/3/1994	8 098	8 10%	7 36%	12/16/2005	4 54%	12/9/2005	4 7273
11/2/1994	8 097	8 10%	7 35%	12/19/2005	4 54%	12/12/2005	4 7453
11/1/1994	8 061	8 06%	7 34%	12/20/2005	4 54%	12/13/2005	4 7242
10/31/1994	7 97	7 97%	7 33%	12/21/2005	4 54%	12/14/2005	4 6615
10/28/1994	7 958	7 96%	7 32%	12/22/2005	4 54%	12/15/2005	4 6723
10/27/1994	8 046	8 05%	7 31%	12/23/2005	4 54%	12/16/2005	4 6426
10/26/1994	8 067	8 07%	7 31%	12/27/2005	4 54%	12/19/2005	4 6386
10/25/1994	8 046	8 05%	7 30%	12/28/2005	4 54%	12/20/2005	4 6534
10/24/1994	8 046	8 05%	7 29%	12/29/2005	4 53%	12/21/2005	4 6751
10/21/1994	7 978	7 98%	7 28%	12/30/2005	4 53%	12/22/2005	4 6061
10/20/1994	7 991	7 99%	7 27%	1/2/2006	4 53%	12/23/2005	4 5447
10/19/1994	7 889	7 89%	7 26%	1/3/2006	4 53%	12/27/2005	4 5042
10/18/1994	7 869	7 87%	7 25%	1/4/2006	4 53%	12/28/2005	4 5311

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
10/17/1994	7 824	7 82%	7 25%	1/5/2006	4 53%	12/29/2005	4 5128
10/14/1994	7 828	7 83%	7 24%	1/6/2006	4 53%	12/30/2005	4 5348
10/13/1994	7 854	7 85%	7 23%	1/9/2006	4 53%	1/2/2006	4 5347
10/12/1994	7 896	7 90%	7 22%	1/10/2006	4 53%	1/3/2006	4 5463
10/11/1994	7 865	7 87%	7 21%	1/11/2006	4 52%	1/4/2006	4 5366
10/10/1994	7 902	7 90%	7 21%	1/12/2006	4 52%	1/5/2006	4 5453
10/7/1994	7 909	7 91%	7 20%	1/13/2006	4 52%	1/6/2006	4 5607
10/6/1994	7 953	7 95%	7 19%	1/16/2006	4 52%	1/9/2006	4 5509
10/5/1994	7 947	7 95%	7 18%	1/17/2006	4 52%	1/10/2006	4 6113
10/4/1994	7 883	7 88%	7 17%	1/18/2006	4 52%	1/11/2006	4 6319
10/3/1994	7 85	7 85%	7 17%	1/19/2006	4 52%	1/12/2006	4 5839
9/30/1994	7 817	7 82%	7 16%	1/20/2006	4 52%	1/13/2006	4 5284
9/29/1994	7 843	7 84%	7 15%	1/23/2006	4 52%	1/16/2006	4 5284
9/28/1994	7 814	7 81%	7 14%	1/24/2006	4 52%	1/17/2006	4 5024
9/27/1994	7 846	7 85%	7 13%	1/25/2006	4 52%	1/18/2006	4 511
9/26/1994	7 798	7 80%	7 13%	1/26/2006	4 52%	1/19/2006	4 5467
9/23/1994	7 793	7 79%	7 12%	1/27/2006	4 52%	1/20/2006	4 5214
9/22/1994	7 778	7 78%	7 11%	1/30/2006	4 52%	1/23/2006	4 5301
9/21/1994	7 807	7 81%	7 10%	1/31/2006	4 52%	1/24/2006	4 5717
9/20/1994	7 775	7 78%	7 10%	2/1/2006	4 52%	1/25/2006	4 6552
9/19/1994	7 76	7 76%	7 09%	2/2/2006	4 52%	1/26/2006	4 6939
9/16/1994	7 772	7 77%	7 08%	2/3/2006	4 52%	1/27/2006	4 6918
9/15/1994	7 635	7 64%	7 07%	2/6/2006	4 52%	1/30/2006	4 7018
9/14/1994	7 674	7 67%	7 07%	2/7/2006	4 53%	1/31/2006	4 6768
9/13/1994	7 681	7 68%	7 06%	2/8/2006	4 53%	2/1/2006	4 7058
9/12/1994	7 711	7 71%	7 05%	2/9/2006	4 53%	2/2/2006	4 6947
9/9/1994	7 703	7 70%	7 04%	2/10/2006	4 53%	2/3/2006	4 6242
9/8/1994	7 564	7 56%	7 04%	2/13/2006	4 53%	2/6/2006	4 6222
9/7/1994	7 564	7 56%	7 03%	2/14/2006	4 53%	2/7/2006	4 6538
9/6/1994	7 545	7 55%	7 02%	2/15/2006	4 53%	2/8/2006	4 6746
9/5/1994	7 491	7 49%	7 02%	2/16/2006	4 53%	2/9/2006	4 6508
9/2/1994	7 49	7 49%	7 01%	2/17/2006	4 53%	2/10/2006	4 5518
9/1/1994	7 452	7 45%	7 00%	2/20/2006	4 53%	2/13/2006	4 5557
8/31/1994	7 451	7 45%	7 00%	2/21/2006	4 53%	2/14/2006	4 5887
8/30/1994	7 463	7 46%	6 99%	2/22/2006	4 53%	2/15/2006	4 5722
8/29/1994	7 493	7 49%	6 99%	2/23/2006	4 53%	2/16/2006	4 5654
8/26/1994	7 482	7 48%	6 98%	2/24/2006	4 53%	2/17/2006	4 5057
8/25/1994	7 535	7 54%	6 97%	2/27/2006	4 53%	2/20/2006	4 5057
8/24/1994	7 463	7 46%	6 97%	2/28/2006	4 53%	2/21/2006	4 5306
8/23/1994	7 537	7 54%	6 96%	3/1/2006	4 53%	2/22/2006	4 4799
8/22/1994	7 556	7 56%	6 96%	3/2/2006	4 53%	2/23/2006	4 5009
8/19/1994	7 485	7 49%	6 95%	3/3/2006	4 53%	2/24/2006	4 5258
8/18/1994	7 494	7 49%	6 94%	3/6/2006	4 53%	2/27/2006	4 5498
8/17/1994	7 395	7 40%	6 93%	3/7/2006	4 53%	2/28/2006	4 5075
8/16/1994	7 368	7 37%	6 93%	3/8/2006	4 54%	3/1/2006	4 5585
8/15/1994	7 506	7 51%	6 92%	3/9/2006	4 54%	3/2/2006	4 6111
8/12/1994	7 482	7 48%	6 92%	3/10/2006	4 54%	3/3/2006	4 6594
8/11/1994	7 645	7 65%	6 91%	3/13/2006	4 54%	3/6/2006	4 7354
8/10/1994	7 572	7 57%	6 90%	3/14/2006	4 55%	3/7/2006	4 7093
8/9/1994	7 569	7 57%	6 90%	3/15/2006	4 55%	3/8/2006	4 7153
8/8/1994	7 539	7 54%	6 89%	3/16/2006	4 55%	3/9/2006	4 7173
8/5/1994	7 546	7 55%	6 88%	3/17/2006	4 55%	3/10/2006	4 7476
8/4/1994	7 408	7 41%	6 87%	3/20/2006	4 56%	3/13/2006	4 7597
8/3/1994	7 384	7 38%	6 86%	3/21/2006	4 56%	3/14/2006	4 6993
8/2/1994	7 4	7 40%	6 86%	3/22/2006	4 56%	3/15/2006	4 7496
8/1/1994	7 396	7 40%	6 85%	3/23/2006	4 56%	3/16/2006	4 6923
7/29/1994	7 396	7 40%	6 84%	3/24/2006	4 56%	3/17/2006	4 7173
7/28/1994	7 55	7 55%	6 84%	3/27/2006	4 56%	3/20/2006	4 6993
7/27/1994	7 61	7 61%	6 83%	3/28/2006	4 57%	3/21/2006	4 7446
7/26/1994	7 544	7 54%	6 82%	3/29/2006	4 57%	3/22/2006	4 7224
7/25/1994	7 524	7 52%	6 81%	3/30/2006	4 57%	3/23/2006	4 7537
7/22/1994	7 564	7 56%	6 80%	3/31/2006	4 58%	3/24/2006	4 6893
7/21/1994	7 542	7 54%	6 79%	4/3/2006	4 58%	3/27/2006	4 7274
7/20/1994	7 542	7 54%	6 78%	4/4/2006	4 58%	3/28/2006	4 7955
7/19/1994	7 468	7 47%	6 78%	4/5/2006	4 59%	3/29/2006	4 8398
7/18/1994	7 502	7 50%	6 77%	4/6/2006	4 59%	3/30/2006	4 896
7/15/1994	7 545	7 55%	6 76%	4/7/2006	4 59%	3/31/2006	4 8898
7/14/1994	7 534	7 53%	6 75%	4/10/2006	4 60%	4/3/2006	4 894
7/13/1994	7 676	7 68%	6 75%	4/11/2006	4 60%	4/4/2006	4 9087
7/12/1994	7 686	7 69%	6 74%	4/12/2006	4 60%	4/5/2006	4 9024
7/11/1994	7 726	7 73%	6 73%	4/13/2006	4 61%	4/6/2006	4 9734
7/8/1994	7 693	7 69%	6 72%	4/14/2006	4 61%	4/7/2006	5 0553
7/7/1994	7 607	7 61%	6 71%	4/17/2006	4 62%	4/10/2006	5 025
7/6/1994	7 595	7 60%	6 70%	4/18/2006	4 62%	4/11/2006	4 9959
7/5/1994	7 587	7 59%	6 70%	4/19/2006	4 62%	4/12/2006	5 0575

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
7/4/1994	7 608	7 61%	6 69%	4/20/2006	4 63%	4/13/2006	5 1124
7/1/1994	7 614	7 61%	6 68%	4/21/2006	4 63%	4/14/2006	5 1124
6/30/1994	7 608	7 61%	6 67%	4/24/2006	4 63%	4/17/2006	5 0795
6/29/1994	7 506	7 51%	6 66%	4/25/2006	4 64%	4/18/2006	5 0762
6/28/1994	7 522	7 52%	6 66%	4/26/2006	4 64%	4/19/2006	5 1202
6/27/1994	7 458	7 46%	6 65%	4/27/2006	4 64%	4/20/2006	5 1379
6/24/1994	7 516	7 52%	6 64%	4/28/2006	4 65%	4/21/2006	5 0928
6/23/1994	7 401	7 40%	6 64%	5/1/2006	4 65%	4/24/2006	5 0578
6/22/1994	7 395	7 40%	6 63%	5/2/2006	4 66%	4/25/2006	5 1547
6/21/1994	7 493	7 49%	6 62%	5/3/2006	4 66%	4/26/2006	5 1827
6/20/1994	7 462	7 46%	6 61%	5/4/2006	4 66%	4/27/2006	5 1704
6/17/1994	7 447	7 45%	6 60%	5/5/2006	4 67%	4/28/2006	5 1615
6/16/1994	7 358	7 36%	6 60%	5/8/2006	4 67%	5/1/2006	5 2268
6/15/1994	7 396	7 40%	6 59%	5/9/2006	4 67%	5/2/2006	5 2076
6/14/1994	7 307	7 31%	6 58%	5/10/2006	4 68%	5/3/2006	5 2336
6/13/1994	7 356	7 36%	6 58%	5/11/2006	4 68%	5/4/2006	5 2382
6/10/1994	7 314	7 31%	6 57%	5/12/2006	4 68%	5/5/2006	5 1875
6/9/1994	7 278	7 28%	6 56%	5/15/2006	4 69%	5/8/2006	5 1819
6/8/1994	7 278	7 28%	6 56%	5/16/2006	4 69%	5/9/2006	5 1976
6/7/1994	7 258	7 26%	6 55%	5/17/2006	4 69%	5/10/2006	5 192
6/6/1994	7 217	7 22%	6 54%	5/18/2006	4 70%	5/11/2006	5 2304
6/3/1994	7 273	7 27%	6 54%	5/19/2006	4 70%	5/12/2006	5 3106
6/2/1994	7 343	7 34%	6 53%	5/22/2006	4 70%	5/15/2006	5 2716
6/1/1994	7 384	7 38%	6 53%	5/23/2006	4 71%	5/16/2006	5 2091
5/31/1994	7 428	7 43%	6 52%	5/24/2006	4 71%	5/17/2006	5 2659
5/30/1994	7 391	7 39%	6 51%	5/25/2006	4 72%	5/18/2006	5 1654
5/27/1994	7 39	7 39%	6 51%	5/26/2006	4 72%	5/19/2006	5 1376
5/26/1994	7 359	7 36%	6 50%	5/29/2006	4 72%	5/22/2006	5 131
5/25/1994	7 345	7 35%	6 50%	5/30/2006	4 73%	5/23/2006	5 1155
5/24/1994	7 395	7 40%	6 49%	5/31/2006	4 73%	5/24/2006	5 1333
5/23/1994	7 432	7 43%	6 49%	6/1/2006	4 74%	5/25/2006	5 1689
5/20/1994	7 303	7 30%	6 48%	6/2/2006	4 74%	5/26/2006	5 1545
5/19/1994	7 235	7 24%	6 48%	6/5/2006	4 74%	5/29/2006	5 1545
5/18/1994	7 274	7 27%	6 47%	6/6/2006	4 75%	5/30/2006	5 1837
5/17/1994	7 274	7 27%	6 47%	6/7/2006	4 75%	5/31/2006	5 2277
5/16/1994	7 451	7 45%	6 46%	6/8/2006	4 75%	6/1/2006	5 1927
5/13/1994	7 492	7 49%	6 46%	6/9/2006	4 76%	6/2/2006	5 0949
5/12/1994	7 561	7 56%	6 46%	6/12/2006	4 76%	6/5/2006	5 106
5/11/1994	7 609	7 61%	6 45%	6/13/2006	4 76%	6/6/2006	5 0763
5/10/1994	7 498	7 50%	6 44%	6/14/2006	4 77%	6/7/2006	5 0873
5/9/1994	7 632	7 63%	6 44%	6/15/2006	4 77%	6/8/2006	5 0632
5/6/1994	7 541	7 54%	6 43%	6/16/2006	4 78%	6/9/2006	5 0199
5/5/1994	7 336	7 34%	6 43%	6/19/2006	4 78%	6/12/2006	5 0231
5/4/1994	7 336	7 34%	6 43%	6/20/2006	4 78%	6/13/2006	5 0145
5/3/1994	7 349	7 35%	6 42%	6/21/2006	4 79%	6/14/2006	5 0919
5/2/1994	7 332	7 33%	6 42%	6/22/2006	4 79%	6/15/2006	5 1361
4/29/1994	7 307	7 31%	6 42%	6/23/2006	4 79%	6/16/2006	5 1686
4/28/1994	7 258	7 26%	6 41%	6/26/2006	4 80%	6/19/2006	5 1742
4/27/1994	7 106	7 11%	6 41%	6/27/2006	4 80%	6/20/2006	5 1911
4/26/1994	7 101	7 10%	6 41%	6/28/2006	4 81%	6/21/2006	5 1922
4/25/1994	7 147	7 15%	6 40%	6/29/2006	4 81%	6/22/2006	5 2432
4/22/1994	7 233	7 23%	6 40%	6/30/2006	4 81%	6/23/2006	5 2536
4/21/1994	7 212	7 21%	6 40%	7/3/2006	4 82%	6/26/2006	5 2719
4/20/1994	7 32	7 32%	6 39%	7/4/2006	4 82%	6/27/2006	5 232
4/19/1994	7 368	7 37%	6 39%	7/5/2006	4 82%	6/28/2006	5 2812
4/18/1994	7 409	7 41%	6 39%	7/6/2006	4 83%	6/29/2006	5 2469
4/15/1994	7 289	7 29%	6 38%	7/7/2006	4 83%	6/30/2006	5 1859
4/14/1994	7 283	7 28%	6 38%	7/10/2006	4 83%	7/3/2006	5 1995
4/13/1994	7 257	7 26%	6 38%	7/11/2006	4 83%	7/4/2006	5 1995
4/12/1994	7 214	7 21%	6 37%	7/12/2006	4 84%	7/5/2006	5 2666
4/11/1994	7 234	7 23%	6 37%	7/13/2006	4 84%	7/6/2006	5 2222
4/8/1994	7 264	7 26%	6 37%	7/14/2006	4 84%	7/7/2006	5 1738
4/7/1994	7 212	7 21%	6 37%	7/17/2006	4 85%	7/10/2006	5 1705
4/6/1994	7 253	7 25%	6 36%	7/18/2006	4 85%	7/11/2006	5 1459
4/5/1994	7 251	7 25%	6 36%	7/19/2006	4 85%	7/12/2006	5 137
4/4/1994	7 416	7 42%	6 36%	7/20/2006	4 85%	7/13/2006	5 1127
4/1/1994	7 254	7 25%	6 35%	7/21/2006	4 85%	7/14/2006	5 115
3/31/1994	7 092	7 09%	6 35%	7/24/2006	4 86%	7/17/2006	5 0984
3/30/1994	7 103	7 10%	6 35%	7/25/2006	4 86%	7/18/2006	5 1651
3/29/1994	7 06	7 06%	6 35%	7/26/2006	4 86%	7/19/2006	5 0985
3/28/1994	6 975	6 98%	6 35%	7/27/2006	4 86%	7/20/2006	5 082
3/25/1994	7 016	7 02%	6 35%	7/28/2006	4 87%	7/21/2006	5 0931
3/24/1994	6 952	6 95%	6 34%	7/31/2006	4 87%	7/24/2006	5 102
3/23/1994	6 889	6 89%	6 34%	8/1/2006	4 87%	7/25/2006	5 1219
3/22/1994	6 848	6 85%	6 34%	8/2/2006	4 87%	7/26/2006	5 0943

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
3/21/1994	6 961	6 96%	6 34%	8/3/2006	4 87%	7/27/2006	5 1043
3/18/1994	6 919	6 92%	6 34%	8/4/2006	4 87%	7/28/2006	5 0703
3/17/1994	6 826	6 83%	6 34%	8/7/2006	4 87%	7/31/2006	5 0649
3/16/1994	6 8	6 80%	6 34%	8/8/2006	4 88%	8/1/2006	5 0605
3/15/1994	6 889	6 89%	6 34%	8/9/2006	4 88%	8/2/2006	5 0529
3/14/1994	6 944	6 94%	6 34%	8/10/2006	4 88%	8/3/2006	5 0442
3/11/1994	6 904	6 90%	6 34%	8/11/2006	4 88%	8/4/2006	4 988
3/10/1994	6 956	6 96%	6 34%	8/14/2006	4 88%	8/7/2006	5 001
3/9/1994	6 834	6 83%	6 34%	8/15/2006	4 88%	8/8/2006	5 0194
3/8/1994	6 864	6 86%	6 34%	8/16/2006	4 88%	8/9/2006	5 0488
3/7/1994	6 8	6 80%	6 34%	8/17/2006	4 88%	8/10/2006	5 0729
3/4/1994	6 839	6 84%	6 34%	8/18/2006	4 89%	8/11/2006	5 0939
3/3/1994	6 836	6 84%	6 34%	8/21/2006	4 89%	8/14/2006	5 1127
3/2/1994	6 772	6 77%	6 34%	8/22/2006	4 89%	8/15/2006	5 0479
3/1/1994	6 779	6 78%	6 35%	8/23/2006	4 89%	8/16/2006	4 9915
2/28/1994	6 661	6 66%	6 35%	8/24/2006	4 89%	8/17/2006	4 998
2/25/1994	6 713	6 71%	6 35%	8/25/2006	4 89%	8/18/2006	4 9786
2/24/1994	6 74	6 74%	6 35%	8/28/2006	4 89%	8/21/2006	4 9572
2/23/1994	6 645	6 65%	6 35%	8/29/2006	4 89%	8/22/2006	4 9433
2/22/1994	6 599	6 60%	6 35%	8/30/2006	4 89%	8/23/2006	4 9455
2/21/1994	6 661	6 66%	6 36%	8/31/2006	4 90%	8/24/2006	4 938
2/18/1994	6 625	6 63%	6 36%	9/1/2006	4 90%	8/25/2006	4 9243
2/17/1994	6 54	6 54%	6 36%	9/4/2006	4 90%	8/28/2006	4 9296
2/16/1994	6 457	6 46%	6 36%	9/5/2006	4 90%	8/29/2006	4 9232
2/15/1994	6 451	6 45%	6 36%	9/6/2006	4 90%	8/30/2006	4 9042
2/14/1994	6 441	6 44%	6 36%	9/7/2006	4 90%	8/31/2006	4 8768
2/11/1994	6 407	6 41%	6 37%	9/8/2006	4 90%	9/1/2006	4 8716
2/10/1994	6 441	6 44%	6 37%	9/11/2006	4 90%	9/4/2006	4 8716
2/9/1994	6 414	6 41%	6 37%	9/12/2006	4 90%	9/5/2006	4 9297
2/8/1994	6 446	6 45%	6 37%	9/13/2006	4 91%	9/6/2006	4 9488
2/7/1994	6 388	6 39%	6 37%	9/14/2006	4 91%	9/7/2006	4 9339
2/4/1994	6 362	6 36%	6 38%	9/15/2006	4 91%	9/8/2006	4 918
2/3/1994	6 303	6 30%	6 38%	9/18/2006	4 91%	9/11/2006	4 9404
2/2/1994	6 281	6 28%	6 38%	9/19/2006	4 91%	9/12/2006	4 9032
2/1/1994	6 313	6 31%	6 38%	9/20/2006	4 91%	9/13/2006	4 8927
1/31/1994	6 238	6 24%	6 39%	9/21/2006	4 91%	9/14/2006	4 916
1/28/1994	6 217	6 22%	6 39%	9/22/2006	4 91%	9/15/2006	4 9096
1/27/1994	6 26	6 26%	6 39%	9/25/2006	4 91%	9/18/2006	4 9234
1/26/1994	6 311	6 31%	6 40%	9/26/2006	4 91%	9/19/2006	4 8581
1/25/1994	6 341	6 34%	6 40%	9/27/2006	4 91%	9/20/2006	4 8477
1/24/1994	6 297	6 30%	6 40%	9/28/2006	4 91%	9/21/2006	4 7721
1/21/1994	6 281	6 28%	6 40%	9/29/2006	4 91%	9/22/2006	4 7343
1/20/1994	6 266	6 27%	6 40%	10/2/2006	4 92%	9/25/2006	4 6878
1/19/1994	6 297	6 30%	6 41%	10/3/2006	4 92%	9/26/2006	4 7141
1/18/1994	6 264	6 26%	6 41%	10/4/2006	4 92%	9/27/2006	4 7374
1/17/1994	6 305	6 31%	6 41%	10/5/2006	4 92%	9/28/2006	4 7548
1/14/1994	6 296	6 30%	6 41%	10/6/2006	4 92%	9/29/2006	4 7619
1/13/1994	6 262	6 26%	6 42%	10/9/2006	4 92%	10/2/2006	4 7476
1/12/1994	6 174	6 17%	6 42%	10/10/2006	4 92%	10/3/2006	4 7538
1/11/1994	6 234	6 23%	6 42%	10/11/2006	4 93%	10/4/2006	4 7202
1/10/1994	6 242	6 24%	6 43%	10/12/2006	4 93%	10/5/2006	4 7589
1/7/1994	6 227	6 23%	6 43%	10/13/2006	4 93%	10/6/2006	4 8343
1/6/1994	6 344	6 34%	6 44%	10/16/2006	4 93%	10/9/2006	4 8343
1/5/1994	6 4	6 40%	6 44%	10/17/2006	4 93%	10/10/2006	4 8835
1/4/1994	6 351	6 35%	6 44%	10/18/2006	4 93%	10/11/2006	4 9057
1/3/1994	6 416	6 42%	6 44%	10/19/2006	4 93%	10/12/2006	4 9057
12/31/1993	6 348	6 35%	6 45%	10/20/2006	4 94%	10/13/2006	4 9334
12/30/1993	6 335	6 34%	6 45%	10/23/2006	4 94%	10/16/2006	4 9079
12/29/1993	6 251	6 25%	6 45%	10/24/2006	4 94%	10/17/2006	4 8984
12/28/1993	6 239	6 24%	6 45%	10/25/2006	4 94%	10/18/2006	4 8836
12/27/1993	6 229	6 23%	6 46%	10/26/2006	4 94%	10/19/2006	4 9101
12/24/1993	6 213	6 21%	6 46%	10/27/2006	4 95%	10/20/2006	4 908
12/23/1993	6 214	6 21%	6 46%	10/30/2006	4 95%	10/23/2006	4 957
12/22/1993	6 222	6 22%	6 47%	10/31/2006	4 95%	10/24/2006	4 941
12/21/1993	6 311	6 31%	6 47%	11/1/2006	4 95%	10/25/2006	4 8816
12/20/1993	6 3	6 30%	6 47%	11/2/2006	4 95%	10/26/2006	4 8366
12/17/1993	6 279	6 28%	6 48%	11/3/2006	4 95%	10/27/2006	4 793
12/16/1993	6 298	6 30%	6 48%	11/6/2006	4 95%	10/30/2006	4 7827
12/15/1993	6 291	6 29%	6 48%	11/7/2006	4 95%	10/31/2006	4 7153
12/14/1993	6 302	6 30%	6 48%	11/8/2006	4 95%	11/1/2006	4 684
12/13/1993	6 231	6 23%	6 48%	11/9/2006	4 95%	11/2/2006	4 7153
12/10/1993	6 192	6 19%	6 49%	11/10/2006	4 95%	11/3/2006	4 8086
12/9/1993	6 154	6 15%	6 49%	11/13/2006	4 95%	11/6/2006	4 7839
12/8/1993	6 162	6 16%	6 49%	11/14/2006	4 95%	11/7/2006	4 7551
12/7/1993	6 167	6 17%	6 50%	11/15/2006	4 95%	11/8/2006	4 7276

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
12/6/1993	6 172	6 17%	6 50%	11/16/2006	4 95%	11/9/2006	4 7296
12/3/1993	6 245	6 25%	6 50%	11/17/2006	4 95%	11/10/2006	4 6972
12/2/1993	6 273	6 27%	6 51%	11/20/2006	4 95%	11/13/2006	4 7053
12/1/1993	6 256	6 26%	6 51%	11/21/2006	4 95%	11/14/2006	4 656
11/30/1993	6 301	6 30%	6 51%	11/22/2006	4 95%	11/15/2006	4 7002
11/29/1993	6 229	6 23%	6 52%	11/23/2006	4 95%	11/16/2006	4 7419
11/26/1993	6 26	6 26%	6 52%	11/24/2006	4 95%	11/17/2006	4 6881
11/25/1993	6 307	6 31%	6 52%	11/27/2006	4 95%	11/20/2006	4 6791
11/24/1993	6 304	6 30%	6 53%	11/28/2006	4 96%	11/21/2006	4 657
11/23/1993	6 306	6 31%	6 53%	11/29/2006	4 96%	11/22/2006	4 646
11/22/1993	6 383	6 38%	6 54%	11/30/2006	4 96%	11/23/2006	4 646
11/19/1993	6 338	6 34%	6 54%	12/1/2006	4 96%	11/24/2006	4 6311
11/18/1993	6 241	6 24%	6 54%	12/4/2006	4 96%	11/27/2006	4 6112
11/17/1993	6 183	6 18%	6 55%	12/5/2006	4 96%	11/28/2006	4 5914
11/16/1993	6 169	6 17%	6 55%	12/6/2006	4 96%	11/29/2006	4 6142
11/15/1993	6 159	6 16%	6 56%	12/7/2006	4 96%	11/30/2006	4 5619
11/12/1993	6 145	6 15%	6 56%	12/8/2006	4 96%	12/1/2006	4 5463
11/10/1993	6 206	6 21%	6 57%	12/11/2006	4 96%	12/4/2006	4 5404
11/9/1993	6 141	6 14%	6 57%	12/12/2006	4 95%	12/5/2006	4 5727
11/8/1993	6 197	6 20%	6 58%	12/13/2006	4 95%	12/6/2006	4 5994
11/5/1993	6 211	6 21%	6 58%	12/14/2006	4 95%	12/7/2006	4 6024
11/4/1993	6 185	6 19%	6 59%	12/15/2006	4 95%	12/8/2006	4 6532
11/3/1993	6 115	6 12%	6 59%	12/18/2006	4 95%	12/11/2006	4 6242
11/2/1993	6 061	6 06%	6 60%	12/19/2006	4 95%	12/12/2006	4 6064
11/1/1993	6 03	6 03%	6 61%	12/20/2006	4 95%	12/13/2006	4 6965
10/29/1993	5 97	5 97%	6 61%	12/21/2006	4 95%	12/14/2006	4 7137
10/28/1993	5 951	5 95%	6 62%	12/22/2006	4 95%	12/15/2006	4 7138
10/27/1993	6 005	6 01%	6 63%	12/25/2006	4 95%	12/18/2006	4 7057
10/26/1993	5 985	5 99%	6 63%	12/26/2006	4 95%	12/19/2006	4 7189
10/25/1993	6 003	6 00%	6 64%	12/27/2006	4 95%	12/20/2006	4 728
10/22/1993	5 976	5 98%	6 65%	12/28/2006	4 96%	12/21/2006	4 6875
10/21/1993	5 917	5 92%	6 65%	12/29/2006	4 96%	12/22/2006	4 7578
10/20/1993	5 823	5 82%	6 66%	1/1/2007	4 96%	12/25/2006	4 7578
10/19/1993	5 841	5 84%	6 67%	1/2/2007	4 96%	12/26/2006	4 7312
10/18/1993	5 852	5 85%	6 68%	1/3/2007	4 95%	12/27/2006	4 7763
10/15/1993	5 786	5 79%	6 68%	1/4/2007	4 95%	12/28/2006	4 8064
10/14/1993	5 852	5 85%	6 69%	1/5/2007	4 95%	12/29/2006	4 8095
10/13/1993	5 917	5 92%	6 70%	1/8/2007	4 95%	1/1/2007	4 8096
10/12/1993	5 92	5 92%	6 71%	1/9/2007	4 95%	1/2/2007	4 7847
10/8/1993	5 923	5 92%	6 71%	1/10/2007	4 95%	1/3/2007	4 7631
10/7/1993	6 012	6 01%	6 72%	1/11/2007	4 95%	1/4/2007	4 7079
10/6/1993	6 008	6 01%	6 73%	1/12/2007	4 95%	1/5/2007	4 7385
10/5/1993	6 008	6 01%	6 74%	1/15/2007	4 95%	1/8/2007	4 7334
10/4/1993	6 002	6 00%	6 74%	1/16/2007	4 95%	1/9/2007	4 7375
10/1/1993	5 99	5 99%	6 75%	1/17/2007	4 95%	1/10/2007	4 7745
9/30/1993	6 025	6 03%	6 76%	1/18/2007	4 94%	1/11/2007	4 8181
9/29/1993	5 998	6 00%	6 76%	1/19/2007	4 94%	1/12/2007	4 86
9/28/1993	5 941	5 94%	6 77%	1/22/2007	4 94%	1/15/2007	4 86
9/27/1993	5 949	5 95%	6 78%	1/23/2007	4 94%	1/16/2007	4 8401
9/24/1993	6 048	6 05%	6 78%	1/24/2007	4 94%	1/17/2007	4 8706
9/23/1993	6 064	6 06%	6 79%	1/25/2007	4 94%	1/18/2007	4 8401
9/22/1993	6 087	6 09%	6 80%	1/26/2007	4 94%	1/19/2007	4 8623
9/21/1993	6 124	6 12%	6 80%	1/29/2007	4 94%	1/22/2007	4 8476
9/20/1993	6 095	6 10%	6 81%	1/30/2007	4 94%	1/23/2007	4 9057
9/17/1993	6 038	6 04%	6 82%	1/31/2007	4 94%	1/24/2007	4 9099
9/16/1993	6 032	6 03%	6 83%	2/1/2007	4 93%	1/25/2007	4 9667
9/15/1993	5 982	5 98%	6 83%	2/2/2007	4 93%	1/26/2007	4 9722
9/14/1993	5 975	5 98%	6 84%	2/5/2007	4 93%	1/29/2007	4 995
9/13/1993	5 875	5 88%	6 85%	2/6/2007	4 93%	1/30/2007	4 9777
9/10/1993	5 881	5 88%	6 85%	2/7/2007	4 93%	1/31/2007	4 9069
9/9/1993	5 958	5 96%	6 86%	2/8/2007	4 93%	2/1/2007	4 9294
9/8/1993	5 865	5 87%	6 87%	2/9/2007	4 92%	2/2/2007	4 922
9/7/1993	5 902	5 90%	6 88%	2/12/2007	4 92%	2/5/2007	4 9071
9/6/1993	5 944	5 94%	6 89%	2/13/2007	4 92%	2/6/2007	4 8679
9/3/1993	5 944	5 94%	6 90%	2/14/2007	4 92%	2/7/2007	4 8521
9/2/1993	6 042	6 04%	6 90%	2/15/2007	4 92%	2/8/2007	4 8396
9/1/1993	6 086	6 09%	6 91%	2/16/2007	4 91%	2/9/2007	4 8635
8/31/1993	6 092	6 09%	6 92%	2/19/2007	4 91%	2/12/2007	4 8857
8/30/1993	6 118	6 12%	6 93%	2/20/2007	4 91%	2/13/2007	4 8989
8/27/1993	6 134	6 13%	6 93%	2/21/2007	4 91%	2/14/2007	4 8333
8/26/1993	6 095	6 10%	6 94%	2/22/2007	4 91%	2/15/2007	4 8054
8/25/1993	6 17	6 17%	6 95%	2/23/2007	4 90%	2/16/2007	4 7875
8/24/1993	6 199	6 20%	6 95%	2/26/2007	4 90%	2/19/2007	4 7874
8/23/1993	6 221	6 22%	6 96%	2/27/2007	4 90%	2/20/2007	4 7766
8/20/1993	6 217	6 22%	6 97%	2/28/2007	4 90%	2/21/2007	4 7904

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
8/19/1993	6 195	6 20%	6 98%	3/1/2007	4 89%	2/22/2007	4 8293
8/18/1993	6 258	6 26%	6 98%	3/2/2007	4 89%	2/23/2007	4 7765
8/17/1993	6 31	6 31%	6 99%	3/5/2007	4 89%	2/26/2007	4 7303
8/16/1993	6 303	6 30%	7 00%	3/6/2007	4 89%	2/27/2007	4 6316
8/13/1993	6 348	6 35%	7 00%	3/7/2007	4 88%	2/28/2007	4 6806
8/12/1993	6 438	6 44%	7 01%	3/8/2007	4 88%	3/1/2007	4 6758
8/11/1993	6 43	6 43%	7 02%	3/9/2007	4 88%	3/2/2007	4 6382
8/10/1993	6 447	6 45%	7 02%	3/12/2007	4 88%	3/5/2007	4 6344
8/9/1993	6 469	6 47%	7 03%	3/13/2007	4 88%	3/6/2007	4 6584
8/6/1993	6 526	6 53%	7 03%	3/14/2007	4 87%	3/7/2007	4 6286
8/5/1993	6 524	6 52%	7 04%	3/15/2007	4 87%	3/8/2007	4 6545
8/4/1993	6 551	6 55%	7 05%	3/16/2007	4 87%	3/9/2007	4 7214
8/3/1993	6 526	6 53%	7 05%	3/19/2007	4 87%	3/12/2007	4 697
8/2/1993	6 552	6 55%	7 06%	3/20/2007	4 87%	3/13/2007	4 6564
7/30/1993	6 564	6 56%	7 06%	3/21/2007	4 86%	3/14/2007	4 6989
7/29/1993	6 567	6 57%	7 07%	3/22/2007	4 86%	3/15/2007	4 695
7/28/1993	6 654	6 65%	7 07%	3/23/2007	4 86%	3/16/2007	4 6931
7/27/1993	6 675	6 68%	7 08%	3/26/2007	4 86%	3/19/2007	4 7135
7/26/1993	6 677	6 68%	7 08%	3/27/2007	4 86%	3/20/2007	4 7115
7/23/1993	6 699	6 70%	7 09%	3/28/2007	4 85%	3/21/2007	4 7203
7/22/1993	6 659	6 66%	7 09%	3/29/2007	4 85%	3/22/2007	4 7744
7/21/1993	6 624	6 62%	7 10%	3/30/2007	4 85%	3/23/2007	4 8022
7/20/1993	6 552	6 55%	7 10%	4/2/2007	4 85%	3/26/2007	4 8002
7/19/1993	6 539	6 54%	7 10%	4/3/2007	4 85%	3/27/2007	4 7982
7/16/1993	6 539	6 54%	7 11%	4/4/2007	4 84%	3/28/2007	4 8311
7/15/1993	6 56	6 56%	7 11%	4/5/2007	4 84%	3/29/2007	4 8432
7/14/1993	6 561	6 56%	7 12%	4/6/2007	4 84%	3/30/2007	4 8432
7/13/1993	6 612	6 61%	7 12%	4/9/2007	4 84%	4/2/2007	4 8361
7/12/1993	6 624	6 62%	7 13%	4/10/2007	4 84%	4/3/2007	4 8482
7/9/1993	6 637	6 64%	7 13%	4/11/2007	4 84%	4/4/2007	4 8422
7/8/1993	6 656	6 66%	7 13%	4/12/2007	4 84%	4/5/2007	4 8745
7/7/1993	6 677	6 68%	7 14%	4/13/2007	4 83%	4/6/2007	4 9203
7/6/1993	6 678	6 68%	7 14%	4/16/2007	4 83%	4/9/2007	4 9183
7/5/1993	6 665	6 67%	7 15%	4/17/2007	4 83%	4/10/2007	4 904
7/2/1993	6 663	6 66%	7 15%	4/18/2007	4 83%	4/11/2007	4 908
7/1/1993	6 682	6 68%	7 15%	4/19/2007	4 83%	4/12/2007	4 907
6/30/1993	6 672	6 67%	7 16%	4/20/2007	4 83%	4/13/2007	4 9296
6/29/1993	6 67	6 67%	7 16%	4/23/2007	4 83%	4/16/2007	4 8897
6/28/1993	6 669	6 67%	7 16%	4/24/2007	4 82%	4/17/2007	4 8432
6/25/1993	6 7	6 70%	7 17%	4/25/2007	4 82%	4/18/2007	4 8151
6/24/1993	6 733	6 73%	7 17%	4/26/2007	4 82%	4/19/2007	4 8331
6/23/1993	6 76	6 76%	7 17%	4/27/2007	4 82%	4/20/2007	4 8452
6/22/1993	6 771	6 77%	7 18%	4/30/2007	4 82%	4/23/2007	4 8221
6/21/1993	6 772	6 77%	7 18%	5/1/2007	4 82%	4/24/2007	4 8061
6/18/1993	6 806	6 81%	7 18%	5/2/2007	4 82%	4/25/2007	4 8331
6/17/1993	6 806	6 81%	7 18%	5/3/2007	4 82%	4/26/2007	4 8806
6/16/1993	6 813	6 81%	7 19%	5/4/2007	4 81%	4/27/2007	4 8806
6/15/1993	6 82	6 82%	7 19%	5/7/2007	4 81%	4/30/2007	4 8131
6/14/1993	6 814	6 81%	7 19%	5/8/2007	4 81%	5/1/2007	4 8151
6/11/1993	6 803	6 80%	7 19%	5/9/2007	4 81%	5/2/2007	4 8151
6/10/1993	6 872	6 87%	7 20%	5/10/2007	4 81%	5/3/2007	4 8382
6/9/1993	6 881	6 88%	7 20%	5/11/2007	4 81%	5/4/2007	4 8051
6/8/1993	6 918	6 92%	7 20%	5/14/2007	4 81%	5/7/2007	4 7822
6/7/1993	6 878	6 88%	7 20%	5/15/2007	4 81%	5/8/2007	4 8021
6/4/1993	6 908	6 91%	7 21%	5/16/2007	4 81%	5/9/2007	4 8362
6/3/1993	6 857	6 86%	7 21%	5/17/2007	4 80%	5/10/2007	4 8221
6/2/1993	6 875	6 88%	7 21%	5/18/2007	4 80%	5/11/2007	4 8493
6/1/1993	6 881	6 88%	7 21%	5/21/2007	4 80%	5/14/2007	4 8675
5/31/1993	6 98	6 98%	7 22%	5/22/2007	4 80%	5/15/2007	4 8746
5/28/1993	6 978	6 98%	7 22%	5/23/2007	4 80%	5/16/2007	4 8787
5/27/1993	6 932	6 93%	7 22%	5/24/2007	4 80%	5/17/2007	4 9133
5/26/1993	6 92	6 92%	7 22%	5/25/2007	4 80%	5/18/2007	4 9576
5/25/1993	7 005	7 01%	7 22%	5/28/2007	4 80%	5/21/2007	4 937
5/24/1993	7 004	7 00%	7 23%	5/29/2007	4 80%	5/22/2007	4 9804
5/21/1993	7 031	7 03%	7 23%	5/30/2007	4 80%	5/23/2007	5 0034
5/20/1993	6 993	6 99%	7 23%	5/31/2007	4 81%	5/24/2007	4 9898
5/19/1993	6 969	6 97%	7 23%	6/1/2007	4 81%	5/25/2007	5 0024
5/18/1993	7 018	7 02%	7 23%	6/4/2007	4 81%	5/28/2007	5 0024
5/17/1993	6 964	6 96%	7 23%	6/5/2007	4 81%	5/29/2007	5 0171
5/14/1993	6 945	6 95%	7 24%	6/6/2007	4 81%	5/30/2007	5 0014
5/13/1993	6 953	6 95%	7 24%	6/7/2007	4 81%	5/31/2007	5 0098
5/12/1993	6 856	6 86%	7 24%	6/8/2007	4 81%	6/1/2007	5 0572
5/11/1993	6 812	6 81%	7 24%	6/11/2007	4 81%	6/4/2007	5 0224
5/10/1993	6 809	6 81%	7 25%	6/12/2007	4 82%	6/5/2007	5 087
5/7/1993	6 844	6 84%	7 25%	6/13/2007	4 82%	6/6/2007	5 0806

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
5/6/1993	6 803	6 80%	7 25%	6/14/2007	4 82%	6/7/2007	5 23
5/5/1993	6 784	6 78%	7 26%	6/15/2007	4 82%	6/8/2007	5 207
5/4/1993	6 788	6 79%	7 26%	6/18/2007	4 82%	6/11/2007	5 2555
5/3/1993	6 861	6 86%	7 26%	6/19/2007	4 82%	6/12/2007	5 4019
4/30/1993	6 933	6 93%	7 27%	6/20/2007	4 83%	6/13/2007	5 2789
4/29/1993	6 879	6 88%	7 27%	6/21/2007	4 83%	6/14/2007	5 3012
4/28/1993	6 919	6 92%	7 27%	6/22/2007	4 83%	6/15/2007	5 259
4/27/1993	6 899	6 90%	7 28%	6/25/2007	4 83%	6/18/2007	5 2523
4/26/1993	6 826	6 83%	7 28%	6/26/2007	4 83%	6/19/2007	5 1952
4/23/1993	6 79	6 79%	7 29%	6/27/2007	4 84%	6/20/2007	5 2413
4/22/1993	6 748	6 75%	7 29%	6/28/2007	4 84%	6/21/2007	5 3037
4/21/1993	6 744	6 74%	7 30%	6/29/2007	4 84%	6/22/2007	5 2481
4/20/1993	6 749	6 75%	7 30%	7/2/2007	4 84%	6/25/2007	5 203
4/19/1993	6 722	6 72%	7 30%	7/3/2007	4 84%	6/26/2007	5 1986
4/16/1993	6 755	6 76%	7 31%	7/4/2007	4 85%	6/27/2007	5 1943
4/15/1993	6 721	6 72%	7 31%	7/5/2007	4 85%	6/28/2007	5 202
4/14/1993	6 755	6 76%	7 32%	7/6/2007	4 85%	6/29/2007	5 1239
4/13/1993	6 78	6 78%	7 32%	7/9/2007	4 85%	7/2/2007	5 0896
4/12/1993	6 792	6 79%	7 33%	7/10/2007	4 85%	7/3/2007	5 139
4/9/1993	6 847	6 85%	7 33%	7/11/2007	4 86%	7/4/2007	5 139
4/8/1993	6 849	6 85%	7 33%	7/12/2007	4 86%	7/5/2007	5 2308
4/7/1993	6 951	6 95%	7 34%	7/13/2007	4 86%	7/6/2007	5 2684
4/6/1993	6 964	6 96%	7 34%	7/16/2007	4 86%	7/9/2007	5 2363
4/5/1993	7 025	7 03%	7 35%	7/17/2007	4 86%	7/10/2007	5 1176
4/2/1993	7 054	7 05%	7 35%	7/18/2007	4 86%	7/11/2007	5 1902
4/1/1993	6 966	6 97%	7 35%	7/19/2007	4 87%	7/12/2007	5 2221
3/31/1993	6 926	6 93%	7 36%	7/20/2007	4 87%	7/13/2007	5 1849
3/30/1993	6 909	6 91%	7 36%	7/23/2007	4 87%	7/16/2007	5 1264
3/29/1993	6 889	6 89%	7 37%	7/24/2007	4 87%	7/17/2007	5 1383
3/26/1993	6 938	6 94%	7 37%	7/25/2007	4 87%	7/18/2007	5 1232
3/25/1993	6 851	6 85%	7 38%	7/26/2007	4 87%	7/19/2007	5 1092
3/24/1993	6 815	6 82%	7 38%	7/27/2007	4 87%	7/20/2007	5 0581
3/23/1993	6 769	6 77%	7 39%	7/30/2007	4 87%	7/23/2007	5 057
3/22/1993	6 797	6 80%	7 39%	7/31/2007	4 87%	7/24/2007	5 0296
3/19/1993	6 802	6 80%	7 40%	8/1/2007	4 87%	7/25/2007	5 0243
3/18/1993	6 781	6 78%	7 40%	8/2/2007	4 87%	7/26/2007	4 9533
3/17/1993	6 864	6 86%	7 41%	8/3/2007	4 87%	7/27/2007	4 9317
3/16/1993	6 874	6 87%	7 41%	8/6/2007	4 87%	7/30/2007	4 9544
3/15/1993	6 892	6 89%	7 42%	8/7/2007	4 87%	7/31/2007	4 9019
3/12/1993	6 858	6 86%	7 42%	8/8/2007	4 87%	8/1/2007	4 9224
3/11/1993	6 763	6 76%	7 43%	8/9/2007	4 87%	8/2/2007	4 9122
3/10/1993	6 747	6 75%	7 43%	8/10/2007	4 88%	8/3/2007	4 8652
3/9/1993	6 736	6 74%	7 44%	8/13/2007	4 88%	8/6/2007	4 9092
3/8/1993	6 721	6 72%	7 45%	8/14/2007	4 88%	8/7/2007	4 9267
3/5/1993	6 737	6 74%	7 45%	8/15/2007	4 88%	8/8/2007	5 0404
3/4/1993	6 724	6 72%	7 46%	8/16/2007	4 88%	8/9/2007	5 0204
3/3/1993	6 781	6 78%	7 46%	8/17/2007	4 88%	8/10/2007	5 0331
3/2/1993	6 837	6 84%	7 47%	8/20/2007	4 88%	8/13/2007	4 9995
3/1/1993	6 841	6 84%	7 47%	8/21/2007	4 89%	8/14/2007	4 9884
2/26/1993	6 897	6 90%	7 48%	8/22/2007	4 89%	8/15/2007	5 026
2/25/1993	6 89	6 89%	7 48%	8/23/2007	4 89%	8/16/2007	4 9581
2/24/1993	6 885	6 89%	7 49%	8/24/2007	4 89%	8/17/2007	4 9863
2/23/1993	6 822	6 82%	7 49%	8/27/2007	4 89%	8/20/2007	4 9651
2/22/1993	6 935	6 94%	7 50%	8/28/2007	4 89%	8/21/2007	4 948
2/19/1993	7 006	7 01%	7 50%	8/29/2007	4 89%	8/22/2007	4 9611
2/18/1993	7 019	7 02%	7 51%	8/30/2007	4 89%	8/23/2007	4 936
2/17/1993	7 1	7 10%	7 51%	8/31/2007	4 89%	8/24/2007	4 8843
2/16/1993	7 149	7 15%	7 51%	9/3/2007	4 90%	8/27/2007	4 8577
2/15/1993	7 109	7 11%	7 52%	9/4/2007	4 90%	8/28/2007	4 84
2/12/1993	7 124	7 12%	7 52%	9/5/2007	4 90%	8/29/2007	4 8793
2/11/1993	7 199	7 20%	7 53%	9/6/2007	4 90%	8/30/2007	4 8244
2/10/1993	7 251	7 25%	7 53%	9/7/2007	4 90%	8/31/2007	4 8224
2/9/1993	7 199	7 20%	7 53%	9/10/2007	4 90%	9/3/2007	4 8224
2/8/1993	7 197	7 20%	7 54%	9/11/2007	4 90%	9/4/2007	4 8302
2/5/1993	7 161	7 16%	7 54%	9/12/2007	4 90%	9/5/2007	4 77
2/4/1993	7 184	7 18%	7 55%	9/13/2007	4 90%	9/6/2007	4 7951
2/3/1993	7 213	7 21%	7 55%	9/14/2007	4 90%	9/7/2007	4 6973
2/2/1993	7 245	7 25%	7 56%	9/17/2007	4 90%	9/10/2007	4 6371
2/1/1993	7 207	7 21%	7 56%	9/18/2007	4 90%	9/11/2007	4 653
1/29/1993	7 197	7 20%	7 56%	9/19/2007	4 90%	9/12/2007	4 6859
1/28/1993	7 204	7 20%	7 57%	9/20/2007	4 90%	9/13/2007	4 7325
1/27/1993	7 244	7 24%	7 57%	9/21/2007	4 90%	9/14/2007	4 7191
1/26/1993	7 255	7 26%	7 58%	9/24/2007	4 91%	9/17/2007	4 6982
1/25/1993	7 203	7 20%	7 58%	9/25/2007	4 91%	9/18/2007	4 7545
1/22/1993	7 29	7 29%	7 58%	9/26/2007	4 91%	9/19/2007	4 835

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
1/21/1993	7 302	7 30%	7 59%	9/27/2007	4 91%	9/20/2007	4 9642
1/20/1993	7 329	7 33%	7 59%	9/28/2007	4 91%	9/21/2007	4 8852
1/19/1993	7 299	7 30%	7 59%	10/1/2007	4 91%	9/24/2007	4 8823
1/18/1993	7 346	7 35%	7 60%	10/2/2007	4 91%	9/25/2007	4 9021
1/15/1993	7 346	7 35%	7 60%	10/3/2007	4 91%	9/26/2007	4 8922
1/14/1993	7 393	7 39%	7 60%	10/4/2007	4 91%	9/27/2007	4 834
1/13/1993	7 432	7 43%	7 60%	10/5/2007	4 91%	9/28/2007	4 836
1/12/1993	7 476	7 48%	7 61%	10/8/2007	4 91%	10/1/2007	4 7863
1/11/1993	7 449	7 45%	7 61%	10/9/2007	4 91%	10/2/2007	4 767
1/8/1993	7 465	7 47%	7 61%	10/10/2007	4 91%	10/3/2007	4 796
1/7/1993	7 445	7 45%	7 61%	10/11/2007	4 91%	10/4/2007	4 7564
1/6/1993	7 35	7 35%	7 61%	10/12/2007	4 91%	10/5/2007	4 8655
1/5/1993	7 32	7 32%	7 62%	10/15/2007	4 91%	10/8/2007	4 8655
1/4/1993	7 32	7 32%	7 62%	10/16/2007	4 91%	10/9/2007	4 8615
12/31/1992	7 396	7 40%	7 62%	10/17/2007	4 91%	10/10/2007	4 8674
12/30/1992	7 381	7 38%	7 63%	10/18/2007	4 91%	10/11/2007	4 8635
12/29/1992	7 361	7 36%	7 63%	10/19/2007	4 91%	10/12/2007	4 9011
12/28/1992	7 399	7 40%	7 63%	10/22/2007	4 91%	10/15/2007	4 9121
12/25/1992	7 361	7 36%	7 64%	10/23/2007	4 91%	10/16/2007	4 9031
12/24/1992	7 36	7 36%	7 64%	10/24/2007	4 91%	10/17/2007	4 8252
12/23/1992	7 355	7 36%	7 64%	10/25/2007	4 91%	10/18/2007	4 7698
12/22/1992	7 339	7 34%	7 65%	10/26/2007	4 91%	10/19/2007	4 6856
12/21/1992	7 389	7 39%	7 65%	10/29/2007	4 91%	10/22/2007	4 6885
12/18/1992	7 425	7 43%	7 65%	10/30/2007	4 91%	10/23/2007	4 6942
12/17/1992	7 422	7 42%	7 66%	10/31/2007	4 90%	10/24/2007	4 6422
12/16/1992	7 432	7 43%	7 66%	11/1/2007	4 90%	10/25/2007	4 6828
12/15/1992	7 448	7 45%	7 66%	11/2/2007	4 90%	10/26/2007	4 6979
12/14/1992	7 462	7 46%	7 66%	11/5/2007	4 90%	10/29/2007	4 6638
12/11/1992	7 438	7 44%	7 67%	11/6/2007	4 90%	10/30/2007	4 6742
12/10/1992	7 425	7 43%	7 67%	11/7/2007	4 90%	10/31/2007	4 7457
12/9/1992	7 437	7 44%	7 67%	11/8/2007	4 89%	11/1/2007	4 6365
12/8/1992	7 433	7 43%	7 67%	11/9/2007	4 89%	11/2/2007	4 6159
12/7/1992	7 455	7 46%	7 68%	11/12/2007	4 89%	11/5/2007	4 6272
12/4/1992	7 487	7 49%	7 68%	11/13/2007	4 89%	11/6/2007	4 6666
12/3/1992	7 559	7 56%	7 68%	11/14/2007	4 89%	11/7/2007	4 6534
12/2/1992	7 564	7 56%	7 68%	11/15/2007	4 89%	11/8/2007	4 6676
12/1/1992	7 567	7 57%	7 68%	11/16/2007	4 89%	11/9/2007	4 6028
11/30/1992	7 597	7 60%	7 68%	11/19/2007	4 88%	11/12/2007	4 6028
11/27/1992	7 591	7 59%	7 69%	11/20/2007	4 88%	11/13/2007	4 615
11/26/1992	7 529	7 53%	7 69%	11/21/2007	4 88%	11/14/2007	4 5972
11/25/1992	7 542	7 54%	7 69%	11/22/2007	4 88%	11/15/2007	4 5189
11/24/1992	7 533	7 53%	7 69%	11/23/2007	4 88%	11/16/2007	4 5344
11/23/1992	7 543	7 54%	7 69%	11/26/2007	4 87%	11/19/2007	4 4761
11/20/1992	7 534	7 53%	7 70%	11/27/2007	4 87%	11/20/2007	4 4978
11/19/1992	7 545	7 55%	7 70%	11/28/2007	4 87%	11/21/2007	4 4588
11/18/1992	7 504	7 50%	7 70%	11/29/2007	4 87%	11/22/2007	4 4587
11/17/1992	7 538	7 54%	7 70%	11/30/2007	4 87%	11/23/2007	4 4246
11/16/1992	7 566	7 57%	7 70%	12/3/2007	4 86%	11/26/2007	4 2899
11/13/1992	7 565	7 57%	7 70%	12/4/2007	4 86%	11/27/2007	4 3633
11/12/1992	7 597	7 60%	7 70%	12/5/2007	4 86%	11/28/2007	4 4183
11/11/1992	7 661	7 66%	7 70%	12/6/2007	4 86%	11/29/2007	4 3456
11/10/1992	7 667	7 67%	7 70%	12/7/2007	4 86%	11/30/2007	4 379
11/9/1992	7 739	7 74%	7 71%	12/10/2007	4 86%	12/3/2007	4 3253
11/6/1992	7 756	7 76%	7 71%	12/11/2007	4 86%	12/4/2007	4 356
11/5/1992	7 688	7 69%	7 71%	12/12/2007	4 86%	12/5/2007	4 4413
11/4/1992	7 68	7 68%	7 71%	12/13/2007	4 86%	12/6/2007	4 4756
11/3/1992	7 652	7 65%	7 71%	12/14/2007	4 86%	12/7/2007	4 5697
11/2/1992	7 66	7 66%	7 71%	12/17/2007	4 86%	12/10/2007	4 619
10/30/1992	7 626	7 63%	7 71%	12/18/2007	4 86%	12/11/2007	4 4664
10/29/1992	7 58	7 58%	7 71%	12/19/2007	4 86%	12/12/2007	4 5411
10/28/1992	7 612	7 61%	7 71%	12/20/2007	4 86%	12/13/2007	4 6105
10/27/1992	7 619	7 62%	7 71%	12/21/2007	4 85%	12/14/2007	4 6583
10/26/1992	7 66	7 66%	7 71%	12/24/2007	4 85%	12/17/2007	4 5788
10/23/1992	7 645	7 65%	7 71%	12/25/2007	4 85%	12/18/2007	4 5354
10/22/1992	7 62	7 62%	7 71%	12/26/2007	4 85%	12/19/2007	4 4472
10/21/1992	7 604	7 60%	7 71%	12/27/2007	4 85%	12/20/2007	4 4788
10/20/1992	7 649	7 65%	7 71%	12/28/2007	4 85%	12/21/2007	4 5823
10/19/1992	7 566	7 57%	7 71%	12/31/2007	4 85%	12/24/2007	4 6149
10/16/1992	7 531	7 53%	7 71%	1/1/2008	4 85%	12/25/2007	4 6149
10/15/1992	7 508	7 51%	7 70%	1/2/2008	4 84%	12/26/2007	4 6704
10/14/1992	7 499	7 50%	7 70%	1/3/2008	4 84%	12/27/2007	4 6111
10/13/1992	7 534	7 53%	7 70%	1/4/2008	4 84%	12/28/2007	4 4949
10/12/1992	7 511	7 51%	7 70%	1/7/2008	4 84%	12/31/2007	4 4522
10/9/1992	7 524	7 52%	7 70%	1/8/2008	4 83%	1/1/2008	4 4522
10/8/1992	7 445	7 45%	7 70%	1/9/2008	4 83%	1/2/2008	4 3524

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
10/7/1992	7 484	7 48%	7 70%	1/10/2008	4 83%	1/3/2008	4 3638
10/6/1992	7 414	7 41%	7 70%	1/11/2008	4 83%	1/4/2008	4 3761
10/5/1992	7 35	7 35%	7 70%	1/14/2008	4 82%	1/7/2008	4 3382
10/2/1992	7 334	7 33%	7 70%	1/15/2008	4 82%	1/8/2008	4 3101
10/1/1992	7 322	7 32%	7 70%	1/16/2008	4 82%	1/9/2008	4 3407
9/30/1992	7 381	7 38%	7 71%	1/17/2008	4 81%	1/10/2008	4 4502
9/29/1992	7 363	7 36%	7 71%	1/18/2008	4 81%	1/11/2008	4 375
9/28/1992	7 341	7 34%	7 71%	1/21/2008	4 81%	1/14/2008	4 3582
9/25/1992	7 359	7 36%	7 71%	1/22/2008	4 81%	1/15/2008	4 2725
9/24/1992	7 42	7 42%	7 71%	1/23/2008	4 80%	1/16/2008	4 3423
9/23/1992	7 487	7 49%	7 71%	1/24/2008	4 80%	1/17/2008	4 2551
9/22/1992	7 466	7 47%	7 71%	1/25/2008	4 80%	1/18/2008	4 281
9/21/1992	7 354	7 35%	7 72%	1/28/2008	4 80%	1/21/2008	4 2809
9/18/1992	7 322	7 32%	7 72%	1/29/2008	4 79%	1/22/2008	4 1942
9/17/1992	7 329	7 33%	7 72%	1/30/2008	4 79%	1/23/2008	4 314
9/16/1992	7 332	7 33%	7 72%	1/31/2008	4 79%	1/24/2008	4 3925
9/15/1992	7 315	7 32%	7 72%	2/1/2008	4 78%	1/25/2008	4 2634
9/14/1992	7 259	7 26%	7 73%	2/4/2008	4 78%	1/28/2008	4 2781
9/11/1992	7 293	7 29%	7 73%	2/5/2008	4 78%	1/29/2008	4 3551
9/10/1992	7 245	7 25%	7 73%	2/6/2008	4 78%	1/30/2008	4 3843
9/9/1992	7 255	7 26%	7 74%	2/7/2008	4 78%	1/31/2008	4 3225
9/8/1992	7 224	7 22%	7 74%	2/8/2008	4 77%	2/1/2008	4 3084
9/4/1992	7 28	7 28%	7 74%	2/11/2008	4 77%	2/4/2008	4 3779
9/3/1992	7 357	7 36%	7 75%	2/12/2008	4 77%	2/5/2008	4 3258
9/2/1992	7 372	7 37%	7 75%	2/13/2008	4 77%	2/6/2008	4 3549
9/1/1992	7 376	7 38%	7 75%	2/14/2008	4 77%	2/7/2008	4 5177
8/31/1992	7 409	7 41%	7 76%	2/15/2008	4 77%	2/8/2008	4 4166
8/28/1992	7 423	7 42%	7 76%	2/18/2008	4 77%	2/11/2008	4 3986
8/27/1992	7 408	7 41%	7 76%	2/19/2008	4 76%	2/12/2008	4 4576
8/26/1992	7 419	7 42%	7 76%	2/20/2008	4 76%	2/13/2008	4 537
8/25/1992	7 476	7 48%	7 77%	2/21/2008	4 76%	2/14/2008	4 6368
8/24/1992	7 446	7 45%	7 77%	2/22/2008	4 76%	2/15/2008	4 5762
8/21/1992	7 35	7 35%	7 77%	2/25/2008	4 76%	2/18/2008	4 5762
8/20/1992	7 314	7 31%	7 77%	2/26/2008	4 76%	2/19/2008	4 6649
8/19/1992	7 315	7 32%	7 77%	2/27/2008	4 75%	2/20/2008	4 6079
8/18/1992	7 333	7 33%	7 78%	2/28/2008	4 75%	2/21/2008	4 5438
8/17/1992	7 356	7 36%	7 78%	2/29/2008	4 75%	2/22/2008	4 5733
8/14/1992	7 324	7 32%	7 78%	3/3/2008	4 75%	2/25/2008	4 6549
8/13/1992	7 417	7 42%	7 79%	3/4/2008	4 74%	2/26/2008	4 6559
8/12/1992	7 327	7 33%	7 79%	3/5/2008	4 74%	2/27/2008	4 6499
8/11/1992	7 318	7 32%	7 79%	3/6/2008	4 74%	2/28/2008	4 5213
8/10/1992	7 364	7 36%	7 80%	3/7/2008	4 74%	2/29/2008	4 4023
8/7/1992	7 396	7 40%	7 80%	3/10/2008	4 73%	3/3/2008	4 4327
8/6/1992	7 459	7 46%	7 80%	3/11/2008	4 73%	3/4/2008	4 5068
8/5/1992	7 426	7 43%	7 80%	3/12/2008	4 73%	3/5/2008	4 598
8/4/1992	7 426	7 43%	7 81%	3/13/2008	4 72%	3/6/2008	4 5605
8/3/1992	7 452	7 45%	7 81%	3/14/2008	4 72%	3/7/2008	4 5399
7/31/1992	7 458	7 46%	7 81%	3/17/2008	4 71%	3/10/2008	4 4633
7/30/1992	7 439	7 44%	7 81%	3/18/2008	4 71%	3/11/2008	4 5077
7/29/1992	7 439	7 44%	7 82%	3/19/2008	4 70%	3/12/2008	4 4098
7/28/1992	7 433	7 43%	7 82%	3/20/2008	4 70%	3/13/2008	4 447
7/27/1992	7 519	7 52%	7 82%	3/21/2008	4 69%	3/14/2008	4 3635
7/24/1992	7 572	7 57%	7 83%	3/24/2008	4 69%	3/17/2008	4 2854
7/23/1992	7 537	7 54%	7 83%	3/25/2008	4 68%	3/18/2008	4 3485
7/22/1992	7 616	7 62%	7 83%	3/26/2008	4 68%	3/19/2008	4 2104
7/21/1992	7 66	7 66%	7 83%	3/27/2008	4 67%	3/20/2008	4 1599
7/20/1992	7 661	7 66%	7 83%	3/28/2008	4 67%	3/21/2008	4 1599
7/17/1992	7 678	7 68%	7 83%	3/31/2008	4 66%	3/24/2008	4 3644
7/16/1992	7 61	7 61%	7 83%	4/1/2008	4 66%	3/25/2008	4 3028
7/15/1992	7 624	7 62%	7 84%	4/2/2008	4 66%	3/26/2008	4 3065
7/14/1992	7 684	7 68%	7 84%	4/3/2008	4 65%	3/27/2008	4 3898
7/13/1992	7 677	7 68%	7 84%	4/4/2008	4 65%	3/28/2008	4 3177
7/10/1992	7 633	7 63%	7 84%	4/7/2008	4 64%	3/31/2008	4 2917
7/9/1992	7 596	7 60%	7 84%	4/8/2008	4 64%	4/1/2008	4 3993
7/8/1992	7 607	7 61%	7 84%	4/9/2008	4 64%	4/2/2008	4 405
7/7/1992	7 601	7 60%	7 84%	4/10/2008	4 63%	4/3/2008	4 3785
7/6/1992	7 623	7 62%	7 84%	4/11/2008	4 63%	4/4/2008	4 3055
7/3/1992	7 629	7 63%	7 84%	4/14/2008	4 62%	4/7/2008	4 3447
7/2/1992	7 628	7 63%	7 84%	4/15/2008	4 62%	4/8/2008	4 3794
7/1/1992	7 742	7 74%	7 85%	4/16/2008	4 61%	4/9/2008	4 3204
6/30/1992	7 78	7 78%	7 85%	4/17/2008	4 61%	4/10/2008	4 3484
6/29/1992	7 766	7 77%	7 85%	4/18/2008	4 61%	4/11/2008	4 299
6/26/1992	7 782	7 78%	7 85%	4/21/2008	4 60%	4/14/2008	4 3493
6/25/1992	7 773	7 77%	7 85%	4/22/2008	4 60%	4/15/2008	4 4412
6/24/1992	7 825	7 83%	7 85%	4/23/2008	4 60%	4/16/2008	4 4932

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
6/23/1992	7 844	7 84%	7 85%	4/24/2008	4 60%	4/17/2008	4 5263
6/22/1992	7 838	7 84%	7 85%	4/25/2008	4 59%	4/18/2008	4 4961
6/19/1992	7 83	7 83%	7 85%	4/28/2008	4 59%	4/21/2008	4 4884
6/18/1992	7 801	7 80%	7 85%	4/29/2008	4 59%	4/22/2008	4 4441
6/17/1992	7 82	7 82%	7 85%	4/30/2008	4 59%	4/23/2008	4 4913
6/16/1992	7 832	7 83%	7 85%	5/1/2008	4 58%	4/24/2008	4 5459
6/15/1992	7 851	7 85%	7 85%	5/2/2008	4 58%	4/25/2008	4 5914
6/12/1992	7 858	7 86%	7 85%	5/5/2008	4 58%	4/28/2008	4 5597
6/11/1992	7 876	7 88%	7 86%	5/6/2008	4 58%	4/29/2008	4 5509
6/10/1992	7 899	7 90%	7 86%	5/7/2008	4 58%	4/30/2008	4 4672
6/9/1992	7 878	7 88%	7 86%	5/8/2008	4 58%	5/1/2008	4 4991
6/8/1992	7 84	7 84%	7 86%	5/9/2008	4 57%	5/2/2008	4 5775
6/5/1992	7 847	7 85%	7 86%	5/12/2008	4 57%	5/5/2008	4 6014
6/4/1992	7 878	7 88%	7 86%	5/13/2008	4 57%	5/6/2008	4 6625
6/3/1992	7 872	7 87%	7 86%	5/14/2008	4 57%	5/7/2008	4 6054
6/2/1992	7 86	7 86%	7 86%	5/15/2008	4 57%	5/8/2008	4 5421
6/1/1992	7 889	7 89%	7 86%	5/16/2008	4 56%	5/9/2008	4 5216
5/29/1992	7 837	7 84%	7 87%	5/19/2008	4 56%	5/12/2008	4 5343
5/28/1992	7 859	7 86%	7 87%	5/20/2008	4 56%	5/13/2008	4 6384
5/27/1992	7 903	7 90%	7 87%	5/21/2008	4 56%	5/14/2008	4 6134
5/26/1992	7 914	7 91%	7 87%	5/22/2008	4 55%	5/15/2008	4 551
5/25/1992	7 811	7 81%	7 87%	5/23/2008	4 55%	5/16/2008	4 5737
5/22/1992	7 822	7 82%	7 87%	5/26/2008	4 55%	5/19/2008	4 5717
5/21/1992	7 865	7 87%	7 87%	5/27/2008	4 55%	5/20/2008	4 5294
5/20/1992	7 811	7 81%	7 87%	5/28/2008	4 55%	5/21/2008	4 5392
5/19/1992	7 768	7 77%	7 87%	5/29/2008	4 55%	5/22/2008	4 6205
5/18/1992	7 819	7 82%	7 88%	5/30/2008	4 55%	5/23/2008	4 5678
5/15/1992	7 819	7 82%	7 88%	6/2/2008	4 55%	5/26/2008	4 5728
5/14/1992	7 868	7 87%	7 88%	6/3/2008	4 54%	5/27/2008	4 6406
5/12/1992	7 862	7 86%	7 88%	6/4/2008	4 54%	5/28/2008	4 6881
5/11/1992	7 888	7 89%	7 88%	6/5/2008	4 54%	5/29/2008	4 7475
5/8/1992	7 895	7 90%	7 89%	6/6/2008	4 54%	5/30/2008	4 7147
5/7/1992	7 973	7 97%	7 89%	6/9/2008	4 54%	6/2/2008	4 67
5/6/1992	7 963	7 96%	7 89%	6/10/2008	4 54%	6/3/2008	4 6206
5/5/1992	7 999	8 00%	7 89%	6/11/2008	4 54%	6/4/2008	4 6984
5/4/1992	8 027	8 03%	7 89%	6/12/2008	4 54%	6/5/2008	4 7363
5/1/1992	8 013	8 01%	7 90%	6/13/2008	4 54%	6/6/2008	4 6237
4/30/1992	8 036	8 04%	7 90%	6/16/2008	4 54%	6/9/2008	4 6297
4/29/1992	8 063	8 06%	7 90%	6/17/2008	4 54%	6/10/2008	4 6985
4/28/1992	8 049	8 05%	7 90%	6/18/2008	4 54%	6/11/2008	4 6945
4/27/1992	8 105	8 11%	7 90%	6/19/2008	4 54%	6/12/2008	4 7571
4/24/1992	8 042	8 04%	7 90%	6/20/2008	4 54%	6/13/2008	4 7893
4/23/1992	8 053	8 05%	7 91%	6/23/2008	4 54%	6/16/2008	4 7914
4/22/1992	8 037	8 04%	7 91%	6/24/2008	4 54%	6/17/2008	4 7675
4/21/1992	8 022	8 02%	7 91%	6/25/2008	4 54%	6/18/2008	4 713
4/20/1992	8 029	8 03%	7 91%	6/26/2008	4 54%	6/19/2008	4 7582
4/17/1992	7 938	7 94%	7 92%	6/27/2008	4 54%	6/20/2008	4 7243
4/16/1992	7 932	7 93%	7 92%	6/30/2008	4 54%	6/23/2008	4 7008
4/15/1992	7 872	7 87%	7 92%	7/1/2008	4 53%	6/24/2008	4 636
4/14/1992	7 868	7 87%	7 92%	7/2/2008	4 53%	6/25/2008	4 643
4/13/1992	7 859	7 86%	7 93%	7/3/2008	4 53%	6/26/2008	4 601
4/10/1992	7 886	7 89%	7 93%	7/4/2008	4 53%	6/27/2008	4 521
4/9/1992	7 864	7 86%	7 93%	7/7/2008	4 53%	6/30/2008	4 5239
4/8/1992	7 914	7 91%	7 94%	7/8/2008	4 53%	7/1/2008	4 5485
4/7/1992	7 886	7 89%	7 94%	7/9/2008	4 52%	7/2/2008	4 5025
4/6/1992	7 895	7 90%	7 94%	7/10/2008	4 52%	7/3/2008	4 5348
4/3/1992	7 876	7 88%	7 94%	7/11/2008	4 52%	7/4/2008	4 5328
4/2/1992	7 903	7 90%	7 95%	7/14/2008	4 52%	7/7/2008	4 484
4/1/1992	7 896	7 90%	7 95%	7/15/2008	4 52%	7/8/2008	4 4502
3/31/1992	7 958	7 96%	7 95%	7/16/2008	4 51%	7/9/2008	4 4176
3/30/1992	7 94	7 94%	7 96%	7/17/2008	4 51%	7/10/2008	4 4138
3/27/1992	7 94	7 94%	7 96%	7/18/2008	4 51%	7/11/2008	4 5398
3/26/1992	7 999	8 00%	7 96%	7/21/2008	4 51%	7/14/2008	4 4464
3/25/1992	7 944	7 94%	7 96%	7/22/2008	4 51%	7/15/2008	4 458
3/24/1992	7 945	7 95%	7 97%	7/23/2008	4 51%	7/16/2008	4 5853
3/23/1992	8 031	8 03%	7 97%	7/24/2008	4 51%	7/17/2008	4 6073
3/20/1992	8 046	8 05%	7 97%	7/25/2008	4 51%	7/18/2008	4 6475
3/19/1992	7 969	7 97%	7 97%	7/28/2008	4 51%	7/21/2008	4 6214
3/18/1992	8 01	8 01%	7 98%	7/29/2008	4 51%	7/22/2008	4 6587
3/17/1992	8 007	8 01%	7 98%	7/30/2008	4 51%	7/23/2008	4 6739
3/16/1992	8 069	8 07%	7 98%	7/31/2008	4 51%	7/24/2008	4 6014
3/13/1992	8 066	8 07%	7 98%	8/1/2008	4 51%	7/25/2008	4 6852
3/12/1992	8 035	8 04%	7 99%	8/4/2008	4 51%	7/28/2008	4 6015
3/11/1992	7 959	7 96%	7 99%	8/5/2008	4 51%	7/29/2008	4 6235
3/10/1992	7 902	7 90%	7 99%	8/6/2008	4 51%	7/30/2008	4 6447

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
3/9/1992	7 872	7 87%	7 99%	8/7/2008	4 51%	7/31/2008	4 5727
3/6/1992	7 932	7 93%	7 99%	8/8/2008	4 51%	8/1/2008	4 5608
3/5/1992	7 963	7 96%	8 00%	8/11/2008	4 50%	8/4/2008	4 5896
3/4/1992	7 908	7 91%	8 00%	8/12/2008	4 50%	8/5/2008	4 6408
3/3/1992	7 919	7 92%	8 00%	8/13/2008	4 50%	8/6/2008	4 6925
3/2/1992	7 898	7 90%	8 00%	8/14/2008	4 50%	8/7/2008	4 555
2/28/1992	7 789	7 79%	8 00%	8/15/2008	4 50%	8/8/2008	4 5333
2/27/1992	7 849	7 85%	8 01%	8/18/2008	4 50%	8/11/2008	4 6024
2/26/1992	7 846	7 85%	8 01%	8/19/2008	4 50%	8/12/2008	4 5333
2/25/1992	7 948	7 95%	8 01%	8/20/2008	4 50%	8/13/2008	4 5594
2/24/1992	7 967	7 97%	8 01%	8/21/2008	4 50%	8/14/2008	4 5169
2/21/1992	7 945	7 95%	8 01%	8/22/2008	4 50%	8/15/2008	4 4634
2/20/1992	7 91	7 91%	8 02%	8/25/2008	4 50%	8/18/2008	4 434
2/19/1992	7 912	7 91%	8 02%	8/26/2008	4 50%	8/19/2008	4 4615
2/18/1992	7 98	7 98%	8 02%	8/27/2008	4 50%	8/20/2008	4 4453
2/17/1992	7 982	7 98%	8 02%	8/28/2008	4 50%	8/21/2008	4 4624
2/14/1992	7 906	7 91%	8 02%	8/29/2008	4 50%	8/22/2008	4 4662
2/13/1992	7 912	7 91%	8 02%	9/1/2008	4 50%	8/25/2008	4 3936
2/12/1992	7 813	7 81%	8 03%	9/2/2008	4 50%	8/26/2008	4 3871
2/11/1992	7 786	7 79%	8 03%	9/3/2008	4 50%	8/27/2008	4 3815
2/10/1992	7 787	7 79%	8 03%	9/4/2008	4 50%	8/28/2008	4 3759
2/7/1992	7 76	7 76%	8 03%	9/5/2008	4 50%	8/29/2008	4 4227
2/6/1992	7 768	7 77%	8 04%	9/8/2008	4 50%	9/1/2008	4 4227
2/5/1992	7 731	7 73%	8 04%	9/9/2008	4 50%	9/2/2008	4 3554
2/4/1992	7 744	7 74%	8 04%	9/10/2008	4 50%	9/3/2008	4 3185
2/3/1992	7 818	7 82%	8 04%	9/11/2008	4 49%	9/4/2008	4 2592
1/31/1992	7 758	7 76%	8 04%	9/12/2008	4 49%	9/5/2008	4 3019
1/30/1992	7 788	7 79%	8 05%	9/15/2008	4 49%	9/8/2008	4 2664
1/29/1992	7 752	7 75%	8 05%	9/16/2008	4 49%	9/9/2008	4 1703
1/28/1992	7 667	7 67%	8 05%	9/17/2008	4 49%	9/10/2008	4 2257
1/27/1992	7 718	7 72%	8 05%	9/18/2008	4 48%	9/11/2008	4 2212
1/24/1992	7 708	7 71%	8 06%	9/19/2008	4 48%	9/12/2008	4 3147
1/23/1992	7 724	7 72%	8 06%	9/22/2008	4 48%	9/15/2008	4 0227
1/22/1992	7 627	7 63%	8 06%	9/23/2008	4 48%	9/16/2008	4 091
1/21/1992	7 573	7 57%	8 06%	9/24/2008	4 48%	9/17/2008	4 0736
1/20/1992	7 592	7 59%	8 07%	9/25/2008	4 48%	9/18/2008	4 1889
1/17/1992	7 614	7 61%	8 07%	9/26/2008	4 48%	9/19/2008	4 3823
1/16/1992	7 67	7 67%	8 07%	9/29/2008	4 48%	9/22/2008	4 4208
1/15/1992	7 576	7 58%	8 07%	9/30/2008	4 47%	9/23/2008	4 3805
1/14/1992	7 54	7 54%	8 08%	10/1/2008	4 47%	9/24/2008	4 4123
1/13/1992	7 522	7 52%	8 08%	10/2/2008	4 47%	9/25/2008	4 4095
1/10/1992	7 462	7 46%	8 08%	10/3/2008	4 47%	9/26/2008	4 3702
1/9/1992	7 412	7 41%	8 09%	10/6/2008	4 47%	9/29/2008	4 1127
1/8/1992	7 388	7 39%	8 09%	10/7/2008	4 46%	9/30/2008	4 311
1/7/1992	7 397	7 40%	8 10%	10/8/2008	4 46%	10/1/2008	4 2147
1/6/1992	7 434	7 43%	8 10%	10/9/2008	4 46%	10/2/2008	4 1514
1/3/1992	7 48	7 48%	8 10%	10/10/2008	4 46%	10/3/2008	4 0872
1/2/1992	7 465	7 47%	8 11%	10/13/2008	4 46%	10/6/2008	3 972
12/31/1991	7 401	7 40%	8 11%	10/14/2008	4 46%	10/7/2008	4 0301
12/30/1991	7 44	7 44%	8 12%	10/15/2008	4 46%	10/8/2008	4 0482
12/27/1991	7 513	7 51%	8 12%	10/16/2008	4 46%	10/9/2008	4 102
12/26/1991	7 508	7 51%	8 13%	10/17/2008	4 46%	10/10/2008	4 1363
12/25/1991	7 524	7 52%	8 13%	10/20/2008	4 46%	10/13/2008	4 1362
12/24/1991	7 523	7 52%	8 13%	10/21/2008	4 46%	10/14/2008	4 2761
12/23/1991	7 527	7 53%	8 14%	10/22/2008	4 46%	10/15/2008	4 1913
12/20/1991	7 589	7 59%	8 14%	10/23/2008	4 45%	10/16/2008	4 2561
12/19/1991	7 655	7 66%	8 15%	10/24/2008	4 45%	10/17/2008	4 3229
12/18/1991	7 758	7 76%	8 15%	10/27/2008	4 45%	10/20/2008	4 2552
12/17/1991	7 753	7 75%	8 15%	10/28/2008	4 45%	10/21/2008	4 2163
12/16/1991	7 753	7 75%	8 15%	10/29/2008	4 45%	10/22/2008	4 0548
12/13/1991	7 774	7 77%	8 16%	10/30/2008	4 45%	10/23/2008	4 0496
12/12/1991	7 753	7 75%	8 16%	10/31/2008	4 45%	10/24/2008	4 0687
12/11/1991	7 807	7 81%	8 16%	11/3/2008	4 45%	10/27/2008	4 0453
12/10/1991	7 787	7 79%	8 16%	11/4/2008	4 45%	10/28/2008	4 1912
12/9/1991	7 789	7 79%	8 17%	11/5/2008	4 45%	10/29/2008	4 237
12/6/1991	7 806	7 81%	8 17%	11/6/2008	4 45%	10/30/2008	4 3302
12/5/1991	7 841	7 84%	8 17%	11/7/2008	4 45%	10/31/2008	4 3664
12/4/1991	7 849	7 85%	8 17%	11/10/2008	4 45%	11/3/2008	4 3219
12/3/1991	7 901	7 90%	8 17%	11/11/2008	4 45%	11/4/2008	4 192
12/2/1991	7 906	7 91%	8 18%	11/12/2008	4 45%	11/5/2008	4 175
11/29/1991	7 942	7 94%	8 18%	11/13/2008	4 45%	11/6/2008	4 1983
11/28/1991	7 968	7 97%	8 18%	11/14/2008	4 44%	11/7/2008	4 2733
11/27/1991	7 966	7 97%	8 18%	11/17/2008	4 44%	11/10/2008	4 192
11/26/1991	7 948	7 95%	8 18%	11/18/2008	4 44%	11/11/2008	4 192
11/25/1991	7 986	7 99%	8 18%	11/19/2008	4 44%	11/12/2008	4 1687

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
9/26/1990	9 126	9 13%	8 59%	1/14/2010	4 32%	1/7/2010	4 6855
9/25/1990	9 146	9 15%	8 59%	1/15/2010	4 32%	1/8/2010	4 715
9/24/1990	9 172	9 17%	8 58%	1/18/2010	4 33%	1/11/2010	4 7314
9/21/1990	9 123	9 12%	8 57%	1/19/2010	4 33%	1/12/2010	4 6171
9/20/1990	9 036	9 04%	8 57%	1/20/2010	4 34%	1/13/2010	4 712
9/19/1990	9 014	9 01%	8 56%	1/21/2010	4 34%	1/14/2010	4 6271
9/18/1990	9 058	9 06%	8 56%	1/22/2010	4 34%	1/15/2010	4 5814
9/17/1990	9 06	9 06%	8 55%	1/25/2010	4 35%	1/18/2010	4 5814
9/14/1990	9 022	9 02%	8 54%	1/26/2010	4 35%	1/19/2010	4 5873
9/13/1990	8 951	8 95%	8 54%	1/27/2010	4 36%	1/20/2010	4 5342
9/12/1990	8 947	8 95%	8 53%	1/28/2010	4 36%	1/21/2010	4 4932
9/11/1990	8 927	8 93%	8 53%	1/29/2010	4 36%	1/22/2010	4 5312
9/10/1990	8 964	8 96%	8 52%	2/1/2010	4 37%	1/25/2010	4 5469
9/7/1990	8 913	8 91%	8 52%	2/2/2010	4 37%	1/26/2010	4 5528
9/6/1990	8 948	8 95%	8 51%	2/3/2010	4 37%	1/27/2010	4 5627
9/5/1990	8 965	8 97%	8 51%	2/4/2010	4 37%	1/28/2010	4 5489
9/4/1990	9 018	9 02%	8 50%	2/5/2010	4 38%	1/29/2010	4 4884
9/3/1990	9 018	9 02%	8 50%	2/8/2010	4 38%	2/1/2010	4 5617
8/31/1990	8 984	8 98%	8 49%	2/9/2010	4 38%	2/2/2010	4 5588
8/30/1990	8 975	8 98%	8 48%	2/10/2010	4 38%	2/3/2010	4 6383
8/29/1990	8 926	8 93%	8 48%	2/11/2010	4 39%	2/4/2010	4 5499
8/28/1990	9 039	9 04%	8 47%	2/12/2010	4 39%	2/5/2010	4 5186
8/27/1990	9 006	9 01%	8 47%	2/15/2010	4 39%	2/8/2010	4 4972
8/24/1990	9 155	9 16%	8 46%	2/16/2010	4 39%	2/9/2010	4 5835
8/23/1990	9 128	9 13%	8 46%	2/17/2010	4 40%	2/10/2010	4 6364
8/22/1990	9 054	9 05%	8 45%	2/18/2010	4 40%	2/11/2010	4 6646
8/21/1990	8 937	8 94%	8 44%	2/19/2010	4 40%	2/12/2010	4 6463
8/20/1990	8 919	8 92%	8 44%	2/22/2010	4 40%	2/15/2010	4 6493
8/17/1990	8 943	8 94%	8 43%	2/23/2010	4 41%	2/16/2010	4 6318
8/16/1990	8 908	8 91%	8 43%	2/24/2010	4 41%	2/17/2010	4 6972
8/15/1990	8 759	8 76%	8 42%	2/25/2010	4 41%	2/18/2010	4 7309
8/14/1990	8 783	8 78%	8 42%	2/26/2010	4 41%	2/19/2010	4 7031
8/13/1990	8 807	8 81%	8 41%	3/1/2010	4 41%	2/22/2010	4 7269
8/10/1990	8 777	8 78%	8 41%	3/2/2010	4 41%	2/23/2010	4 6298
8/9/1990	8 756	8 76%	8 41%	3/3/2010	4 41%	2/24/2010	4 6356
8/8/1990	8 841	8 84%	8 40%	3/4/2010	4 41%	2/25/2010	4 5748
8/7/1990	8 842	8 84%	8 40%	3/5/2010	4 41%	2/26/2010	4 5566
8/6/1990	8 802	8 80%	8 39%	3/8/2010	4 41%	3/1/2010	4 5576
8/3/1990	8 555	8 56%	8 39%	3/9/2010	4 41%	3/2/2010	4 5671
8/2/1990	8 458	8 46%	8 38%	3/10/2010	4 42%	3/3/2010	4 5853
8/1/1990	8 353	8 35%	8 38%	3/11/2010	4 42%	3/4/2010	4 5556
7/31/1990	8 411	8 41%	8 38%	3/12/2010	4 42%	3/5/2010	4 6423
7/30/1990	8 405	8 41%	8 38%	3/15/2010	4 42%	3/8/2010	4 6863
7/27/1990	8 478	8 48%	8 37%	3/16/2010	4 41%	3/9/2010	4 6755
7/26/1990	8 538	8 54%	8 37%	3/17/2010	4 41%	3/10/2010	4 6912
7/25/1990	8 545	8 55%	8 37%	3/18/2010	4 41%	3/11/2010	4 6667
7/24/1990	8 585	8 59%	8 37%	3/19/2010	4 41%	3/12/2010	4 6248
7/23/1990	8 553	8 55%	8 36%	3/22/2010	4 41%	3/15/2010	4 6267
7/20/1990	8 538	8 54%	8 36%	3/23/2010	4 41%	3/16/2010	4 5871
7/19/1990	8 553	8 55%	8 36%	3/24/2010	4 41%	3/17/2010	4 566
7/18/1990	8 545	8 55%	8 36%	3/25/2010	4 42%	3/18/2010	4 591
7/17/1990	8 459	8 46%	8 35%	3/26/2010	4 42%	3/19/2010	4 5794
7/16/1990	8 456	8 46%	8 35%	3/29/2010	4 42%	3/22/2010	4 5679
7/13/1990	8 449	8 45%	8 35%	3/30/2010	4 42%	3/23/2010	4 6054
7/12/1990	8 497	8 50%	8 35%	3/31/2010	4 42%	3/24/2010	4 7318
7/11/1990	8 561	8 56%	8 34%	4/1/2010	4 43%	3/25/2010	4 7577
7/10/1990	8 555	8 56%	8 34%	4/2/2010	4 43%	3/26/2010	4 7457
7/9/1990	8 545	8 55%	8 34%	4/5/2010	4 43%	3/29/2010	4 7677
7/6/1990	8 505	8 51%	8 34%	4/6/2010	4 43%	3/30/2010	4 7457
7/5/1990	8 404	8 40%	8 34%	4/7/2010	4 44%	3/31/2010	4 7129
7/4/1990	8 383	8 38%	8 34%	4/8/2010	4 44%	4/1/2010	4 7278
7/3/1990	8 388	8 39%	8 34%	4/9/2010	4 44%	4/2/2010	4 806
7/2/1990	8 399	8 40%	8 34%	4/12/2010	4 44%	4/5/2010	4 8395
6/29/1990	8 4	8 40%	8 34%	4/13/2010	4 44%	4/6/2010	4 8324
6/28/1990	8 439	8 44%	8 33%	4/14/2010	4 45%	4/7/2010	4 7377
6/27/1990	8 48	8 48%	8 33%	4/15/2010	4 45%	4/8/2010	4 7527
6/26/1990	8 51	8 51%	8 33%	4/16/2010	4 45%	4/9/2010	4 7397
6/25/1990	8 565	8 57%	8 33%	4/19/2010	4 45%	4/12/2010	4 6961
6/22/1990	8 48	8 48%	8 33%	4/20/2010	4 45%	4/13/2010	4 6813
6/21/1990	8 492	8 49%	8 32%	4/21/2010	4 45%	4/14/2010	4 7298
6/20/1990	8 513	8 51%	8 32%	4/22/2010	4 45%	4/15/2010	4 7149
6/19/1990	8 48	8 48%	8 32%	4/23/2010	4 46%	4/16/2010	4 6705
6/18/1990	8 461	8 46%	8 32%	4/26/2010	4 46%	4/19/2010	4 6941
6/15/1990	8 424	8 42%	8 32%	4/27/2010	4 46%	4/20/2010	4 6734
6/14/1990	8 345	8 35%	8 31%	4/28/2010	4 46%	4/21/2010	4 6159

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
6/13/1990	8 383	8 38%	8 31%	4/29/2010	4 46%	4/22/2010	4 6363
6/12/1990	8 457	8 46%	8 31%	4/30/2010	4 46%	4/23/2010	4 6597
6/11/1990	8 447	8 45%	8 31%	5/3/2010	4 46%	4/26/2010	4 6646
6/8/1990	8 443	8 44%	8 31%	5/4/2010	4 46%	4/27/2010	4 5763
6/7/1990	8 426	8 43%	8 31%	5/5/2010	4 46%	4/28/2010	4 6265
6/6/1990	8 442	8 44%	8 31%	5/6/2010	4 46%	4/29/2010	4 5888
6/5/1990	8 449	8 45%	8 31%	5/7/2010	4 46%	4/30/2010	4 5172
6/4/1990	8 425	8 43%	8 30%	5/10/2010	4 46%	5/3/2010	4 5266
6/1/1990	8 419	8 42%	8 30%	5/11/2010	4 45%	5/4/2010	4 4123
5/31/1990	8 578	8 58%	8 30%	5/12/2010	4 45%	5/5/2010	4 3847
5/30/1990	8 594	8 59%	8 30%	5/13/2010	4 45%	5/6/2010	4 2003
5/29/1990	8 618	8 62%	8 30%	5/14/2010	4 45%	5/7/2010	4 2749
5/28/1990	8 679	8 68%	8 30%	5/17/2010	4 45%	5/10/2010	4 4104
5/25/1990	8 668	8 67%	8 29%	5/18/2010	4 45%	5/11/2010	4 4197
5/24/1990	8 611	8 61%	8 29%	5/19/2010	4 45%	5/12/2010	4 4803
5/23/1990	8 575	8 58%	8 29%	5/20/2010	4 45%	5/13/2010	4 4271
5/22/1990	8 613	8 61%	8 29%	5/21/2010	4 45%	5/14/2010	4 3357
5/21/1990	8 688	8 69%	8 28%	5/24/2010	4 45%	5/17/2010	4 359
5/18/1990	8 702	8 70%	8 28%	5/25/2010	4 44%	5/18/2010	4 2289
5/17/1990	8 655	8 66%	8 28%	5/26/2010	4 44%	5/19/2010	4 2435
5/16/1990	8 639	8 64%	8 28%	5/27/2010	4 44%	5/20/2010	4 0878
5/15/1990	8 616	8 62%	8 27%	5/28/2010	4 44%	5/21/2010	4 0991
5/14/1990	8 579	8 58%	8 27%	5/31/2010	4 44%	5/24/2010	4 0842
5/11/1990	8 641	8 64%	8 27%	6/1/2010	4 44%	5/25/2010	4 057
5/10/1990	8 847	8 85%	8 26%	6/2/2010	4 44%	5/26/2010	4 0921
5/9/1990	8 868	8 87%	8 26%	6/3/2010	4 44%	5/27/2010	4 2553
5/8/1990	8 825	8 83%	8 25%	6/4/2010	4 44%	5/28/2010	4 2088
5/7/1990	8 841	8 84%	8 25%	6/7/2010	4 44%	5/31/2010	4 2043
5/4/1990	8 816	8 82%	8 24%	6/8/2010	4 44%	6/1/2010	4 179
5/3/1990	8 973	8 97%	8 24%	6/9/2010	4 44%	6/2/2010	4 2388
5/2/1990	9 034	9 03%	8 24%	6/10/2010	4 44%	6/3/2010	4 2698
5/1/1990	9 034	9 03%	8 23%	6/11/2010	4 44%	6/4/2010	4 1299
4/30/1990	8 994	8 99%	8 23%	6/14/2010	4 44%	6/7/2010	4 0813
4/27/1990	9 021	9 02%	8 22%	6/15/2010	4 44%	6/8/2010	4 1103
4/26/1990	9 041	9 04%	8 22%	6/16/2010	4 44%	6/9/2010	4 1103
4/25/1990	8 983	8 98%	8 21%	6/17/2010	4 44%	6/10/2010	4 2332
4/24/1990	8 961	8 96%	8 21%	6/18/2010	4 44%	6/11/2010	4 1493
4/23/1990	8 961	8 96%	8 21%	6/21/2010	4 44%	6/14/2010	4 1789
4/20/1990	8 943	8 94%	8 20%	6/22/2010	4 44%	6/15/2010	4 2195
4/19/1990	8 847	8 85%	8 20%	6/23/2010	4 44%	6/16/2010	4 1816
4/18/1990	8 844	8 84%	8 19%	6/24/2010	4 44%	6/17/2010	4 1217
4/17/1990	8 717	8 72%	8 19%	6/25/2010	4 44%	6/18/2010	4 1439
4/16/1990	8 637	8 64%	8 19%	6/28/2010	4 43%	6/21/2010	4 1626
4/13/1990	8 576	8 58%	8 18%	6/29/2010	4 43%	6/22/2010	4 1004
4/12/1990	8 594	8 59%	8 18%	6/30/2010	4 43%	6/23/2010	4 06
4/11/1990	8 575	8 58%	8 18%	7/1/2010	4 43%	6/24/2010	4 1039
4/10/1990	8 589	8 59%	8 17%	7/2/2010	4 43%	6/25/2010	4 0625
4/9/1990	8 548	8 55%	8 17%	7/5/2010	4 43%	6/28/2010	4 0009
4/6/1990	8 521	8 52%	8 17%	7/6/2010	4 43%	6/29/2010	3 9316
4/5/1990	8 519	8 52%	8 17%	7/7/2010	4 43%	6/30/2010	3 8885
4/4/1990	8 509	8 51%	8 17%	7/8/2010	4 43%	7/1/2010	3 8944
4/3/1990	8 615	8 62%	8 16%	7/9/2010	4 43%	7/2/2010	3 9425
4/2/1990	8 631	8 63%	8 16%	7/12/2010	4 43%	7/5/2010	3 9425
3/30/1990	8 626	8 63%	8 16%	7/13/2010	4 43%	7/6/2010	3 89
3/29/1990	8 585	8 59%	8 16%	7/14/2010	4 43%	7/7/2010	3 9569
3/28/1990	8 463	8 46%	8 16%	7/15/2010	4 43%	7/8/2010	4 0119
3/27/1990	8 47	8 47%	8 16%	7/16/2010	4 43%	7/9/2010	4 0361
3/26/1990	8 463	8 46%	8 16%	7/19/2010	4 43%	7/12/2010	4 0561
3/23/1990	8 478	8 48%	8 15%	7/20/2010	4 42%	7/13/2010	4 1063
3/22/1990	8 486	8 49%	8 15%	7/21/2010	4 42%	7/14/2010	4 0282
3/21/1990	8 493	8 49%	8 15%	7/22/2010	4 42%	7/15/2010	3 9859
3/20/1990	8 457	8 46%	8 15%	7/23/2010	4 42%	7/16/2010	3 9379
3/19/1990	8 534	8 53%	8 15%	7/26/2010	4 42%	7/19/2010	3 9772
3/16/1990	8 54	8 54%	8 15%	7/27/2010	4 42%	7/20/2010	3 9789
3/15/1990	8 615	8 62%	8 15%	7/28/2010	4 42%	7/21/2010	3 8889
3/14/1990	8 605	8 61%	8 15%	7/29/2010	4 42%	7/22/2010	3 9498
3/13/1990	8 713	8 71%	8 14%	7/30/2010	4 41%	7/23/2010	4 0142
3/12/1990	8 615	8 62%	8 14%	8/2/2010	4 41%	7/26/2010	4 0185
3/9/1990	8 624	8 62%	8 14%	8/3/2010	4 41%	7/27/2010	4 0787
3/8/1990	8 552	8 55%	8 14%	8/4/2010	4 41%	7/28/2010	4 0638
3/7/1990	8 598	8 60%	8 14%	8/5/2010	4 41%	7/29/2010	4 0778
3/6/1990	8 571	8 57%	8 14%	8/6/2010	4 41%	7/30/2010	3 9881
3/5/1990	8 651	8 65%	8 14%	8/9/2010	4 41%	8/2/2010	4 0619
3/2/1990	8 548	8 55%	8 14%	8/10/2010	4 41%	8/3/2010	4 0488
3/1/1990	8 605	8 61%	8 14%	8/11/2010	4 40%	8/4/2010	4 0795

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
2/28/1990	8 542	8 54%	8 14%	8/12/2010	4 40%	8/5/2010	4 0505
2/27/1990	8 447	8 45%	8 14%	8/13/2010	4 40%	8/6/2010	3 994
2/26/1990	8 484	8 48%	8 15%	8/16/2010	4 39%	8/9/2010	4 0165
2/23/1990	8 557	8 56%	8 15%	8/17/2010	4 39%	8/10/2010	4 0044
2/22/1990	8 566	8 57%	8 15%	8/18/2010	4 39%	8/11/2010	3 9188
2/21/1990	8 641	8 64%	8 15%	8/19/2010	4 38%	8/12/2010	3 9476
2/20/1990	8 659	8 66%	8 15%	8/20/2010	4 38%	8/13/2010	3 8538
2/19/1990	8 521	8 52%	8 15%	8/23/2010	4 38%	8/16/2010	3 711
2/16/1990	8 46	8 46%	8 15%	8/24/2010	4 37%	8/17/2010	3 7632
2/15/1990	8 457	8 46%	8 16%	8/25/2010	4 37%	8/18/2010	3 7331
2/14/1990	8 413	8 41%	8 16%	8/26/2010	4 37%	8/19/2010	3 6543
2/13/1990	8 383	8 38%	8 16%	8/27/2010	4 36%	8/20/2010	3 6601
2/12/1990	8 43	8 43%	8 17%	8/30/2010	4 36%	8/23/2010	3 6618
2/9/1990	8 331	8 33%	8 17%	8/31/2010	4 36%	8/24/2010	3 5605
2/8/1990	8 483	8 48%	8 17%	9/1/2010	4 35%	8/25/2010	3 5695
2/7/1990	8 544	8 54%	8 17%	9/2/2010	4 35%	8/26/2010	3 5115
2/6/1990	8 588	8 59%	8 18%	9/3/2010	4 35%	8/27/2010	3 6896
2/5/1990	8 535	8 54%	8 18%	9/6/2010	4 35%	8/30/2010	3 5809
2/2/1990	8 51	8 51%	8 18%	9/7/2010	4 34%	8/31/2010	3 5155
2/1/1990	8 429	8 43%	8 18%	9/8/2010	4 34%	9/1/2010	3 6457
1/31/1990	8 452	8 45%	8 19%	9/9/2010	4 34%	9/2/2010	3 7141
1/30/1990	8 545	8 55%	8 19%	9/10/2010	4 34%	9/3/2010	3 7811
1/29/1990	8 578	8 58%	8 19%	9/13/2010	4 33%	9/6/2010	3 7837
1/26/1990	8 522	8 52%	8 19%	9/14/2010	4 33%	9/7/2010	3 6616
1/25/1990	8 457	8 46%	8 19%	9/15/2010	4 33%	9/8/2010	3 7294
1/24/1990	8 411	8 41%	8 20%	9/16/2010	4 32%	9/9/2010	3 8387
1/23/1990	8 391	8 39%	8 20%	9/17/2010	4 32%	9/10/2010	3 8687
1/22/1990	8 309	8 31%	8 20%	9/20/2010	4 32%	9/13/2010	3 8483
1/19/1990	8 27	8 27%	8 21%	9/21/2010	4 31%	9/14/2010	3 7993
1/18/1990	8 338	8 34%	8 21%	9/22/2010	4 31%	9/15/2010	3 8713
1/17/1990	8 248	8 25%	8 22%	9/23/2010	4 31%	9/16/2010	3 9248
1/16/1990	8 254	8 25%	8 22%	9/24/2010	4 30%	9/17/2010	3 9033
1/15/1990	8 185	8 19%	8 22%	9/27/2010	4 30%	9/20/2010	3 8757
1/12/1990	8 171	8 17%	8 23%	9/28/2010	4 29%	9/21/2010	3 7845
1/11/1990	8 115	8 12%	8 23%	9/29/2010	4 29%	9/22/2010	3 7499
1/10/1990	8 085	8 09%	8 24%	9/30/2010	4 28%	9/23/2010	3 7301
1/9/1990	8 094	8 09%	8 24%	10/1/2010	4 28%	9/24/2010	3 794
1/8/1990	8 094	8 09%	8 25%	10/4/2010	4 27%	9/27/2010	3 7181
1/5/1990	8 056	8 06%	8 25%	10/5/2010	4 27%	9/28/2010	3 6579
1/4/1990	8 035	8 04%	8 26%	10/6/2010	4 27%	9/29/2010	3 6841
1/3/1990	8 034	8 03%	8 26%	10/7/2010	4 26%	9/30/2010	3 6849
1/2/1990	7 99	7 99%	8 27%	10/8/2010	4 26%	10/1/2010	3 7147
12/29/1989	7 978	7 98%	8 28%	10/11/2010	4 25%	10/4/2010	3 7061
12/28/1989	7 961	7 96%	8 28%	10/12/2010	4 25%	10/5/2010	3 7472
12/27/1989	7 98	7 98%	8 29%	10/13/2010	4 24%	10/6/2010	3 6747
12/26/1989	7 986	7 99%	8 30%	10/14/2010	4 24%	10/7/2010	3 7121
12/22/1989	7 874	7 87%	8 30%	10/15/2010	4 24%	10/8/2010	3 7489
12/21/1989	7 852	7 85%	8 31%	10/18/2010	4 23%	10/11/2010	3 7489
12/20/1989	7 839	7 84%	8 31%	10/19/2010	4 23%	10/12/2010	3 8192
12/19/1989	7 842	7 84%	8 32%	10/20/2010	4 22%	10/13/2010	3 8166
12/18/1989	7 839	7 84%	8 33%	10/21/2010	4 22%	10/14/2010	3 9149
12/15/1989	7 851	7 85%	8 33%	10/22/2010	4 22%	10/15/2010	3 9791
12/14/1989	7 852	7 85%	8 34%	10/25/2010	4 21%	10/18/2010	3 9537
12/13/1989	7 882	7 88%	8 35%	10/26/2010	4 21%	10/19/2010	3 9131
12/12/1989	7 892	7 89%	8 35%	10/27/2010	4 21%	10/20/2010	3 8899
12/11/1989	7 891	7 89%	8 36%	10/28/2010	4 21%	10/21/2010	3 9609
12/8/1989	7 879	7 88%	8 36%	10/29/2010	4 20%	10/22/2010	3 9293
12/7/1989	7 919	7 92%	8 37%	11/1/2010	4 20%	10/25/2010	3 9095
12/6/1989	7 908	7 91%	8 38%	11/2/2010	4 20%	10/26/2010	3 9946
12/5/1989	7 882	7 88%	8 38%	11/3/2010	4 20%	10/27/2010	4 0564
12/4/1989	7 875	7 88%	8 39%	11/4/2010	4 19%	10/28/2010	4 049
12/1/1989	7 879	7 88%	8 40%	11/5/2010	4 19%	10/29/2010	3 9828
11/30/1989	7 89	7 89%	8 40%	11/8/2010	4 19%	11/1/2010	4 0029
11/29/1989	7 923	7 92%	8 41%	11/9/2010	4 19%	11/2/2010	3 9266
11/28/1989	7 908	7 91%	8 41%	11/10/2010	4 19%	11/3/2010	4 0398
11/27/1989	7 912	7 91%	8 42%	11/11/2010	4 18%	11/4/2010	4 0713
11/24/1989	7 872	7 87%	8 43%	11/12/2010	4 18%	11/5/2010	4 1192
11/23/1989	7 87	7 87%	8 43%	11/15/2010	4 18%	11/8/2010	4 1201
11/22/1989	7 871	7 87%	8 44%	11/16/2010	4 18%	11/9/2010	4 2466
11/21/1989	7 899	7 90%	8 44%	11/17/2010	4 18%	11/10/2010	4 2311
11/20/1989	7 917	7 92%	8 45%	11/18/2010	4 18%	11/11/2010	4 243
11/17/1989	7 929	7 93%	8 46%	11/19/2010	4 17%	11/12/2010	4 2844
11/16/1989	7 864	7 86%	8 46%	11/22/2010	4 17%	11/15/2010	4 4153
11/15/1989	7 858	7 86%	8 46%	11/23/2010	4 17%	11/16/2010	4 2648
11/14/1989	7 884	7 88%	8 47%	11/24/2010	4 17%	11/17/2010	4 2853

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
11/13/1989	7 884	7 88%	8 47%	11/25/2010	4 17%	11/18/2010	4 2807
11/10/1989	7 895	7 90%	8 48%	11/26/2010	4 16%	11/19/2010	4 2444
11/9/1989	7 895	7 90%	8 48%	11/29/2010	4 16%	11/22/2010	4 2048
11/8/1989	7 878	7 88%	8 49%	11/30/2010	4 16%	11/23/2010	4 1901
11/7/1989	7 872	7 87%	8 49%	12/1/2010	4 16%	11/24/2010	4 2797
11/6/1989	7 952	7 95%	8 50%	12/2/2010	4 15%	11/25/2010	4 275
11/3/1989	7 934	7 93%	8 50%	12/3/2010	4 15%	11/26/2010	4 2093
11/2/1989	7 874	7 87%	8 51%	12/6/2010	4 15%	11/29/2010	4 1401
11/1/1989	7 879	7 88%	8 51%	12/7/2010	4 15%	11/30/2010	4 1104
10/31/1989	7 906	7 91%	8 52%	12/8/2010	4 15%	12/1/2010	4 2397
10/30/1989	7 923	7 92%	8 52%	12/9/2010	4 15%	12/2/2010	4 2545
10/27/1989	7 942	7 94%	8 52%	12/10/2010	4 15%	12/3/2010	4 3143
10/26/1989	7 883	7 88%	8 53%	12/13/2010	4 15%	12/6/2010	4 2397
10/25/1989	7 887	7 89%	8 53%	12/14/2010	4 15%	12/7/2010	4 3674
10/24/1989	7 889	7 89%	8 54%	12/15/2010	4 15%	12/8/2010	4 4561
10/23/1989	7 936	7 94%	8 54%	12/16/2010	4 14%	12/9/2010	4 398
10/20/1989	7 98	7 98%	8 55%	12/17/2010	4 14%	12/10/2010	4 4289
10/19/1989	7 961	7 96%	8 56%	12/20/2010	4 14%	12/13/2010	4 4076
10/18/1989	8 039	8 04%	8 56%	12/21/2010	4 14%	12/14/2010	4 5288
10/17/1989	8 03	8 03%	8 57%	12/22/2010	4 14%	12/15/2010	4 5947
10/16/1989	7 974	7 97%	8 57%	12/23/2010	4 14%	12/16/2010	4 5338
10/13/1989	7 871	7 87%	8 58%	12/24/2010	4 14%	12/17/2010	4 4367
10/12/1989	8 046	8 05%	8 58%	12/27/2010	4 14%	12/20/2010	4 4415
10/11/1989	8 055	8 06%	8 59%	12/28/2010	4 14%	12/21/2010	4 4183
10/10/1989	8 011	8 01%	8 59%	12/29/2010	4 14%	12/22/2010	4 4464
10/9/1989	8	8 00%	8 60%	12/30/2010	4 14%	12/23/2010	4 4698
10/6/1989	8 009	8 01%	8 60%	12/31/2010	4 13%	12/24/2010	4 4698
10/5/1989	8 071	8 07%	8 61%	1/3/2011	4 13%	12/27/2010	4 4019
10/4/1989	8 163	8 16%	8 61%	1/4/2011	4 13%	12/28/2010	4 5319
10/3/1989	8 162	8 16%	8 62%	1/5/2011	4 13%	12/29/2010	4 4309
10/2/1989	8 216	8 22%	8 62%	1/6/2011	4 13%	12/30/2010	4 4231
9/29/1989	8 236	8 24%	8 62%	1/7/2011	4 13%	12/31/2010	4 3341
9/28/1989	8 246	8 25%	8 63%	1/10/2011	4 12%	1/3/2011	4 3971
9/27/1989	8 246	8 25%	8 63%	1/11/2011	4 12%	1/4/2011	4 4106
9/26/1989	8 286	8 29%	8 64%	1/12/2011	4 12%	1/5/2011	4 5439
9/25/1989	8 286	8 29%	8 64%	1/13/2011	4 12%	1/6/2011	4 5112
9/22/1989	8 192	8 19%	8 64%	1/14/2011	4 12%	1/7/2011	4 4846
9/21/1989	8 185	8 19%	8 65%	1/17/2011	4 12%	1/10/2011	4 4611
9/20/1989	8 165	8 17%	8 65%	1/18/2011	4 12%	1/11/2011	4 4876
9/19/1989	8 088	8 09%	8 65%	1/19/2011	4 12%	1/12/2011	4 531
9/18/1989	8 09	8 09%	8 66%	1/20/2011	4 12%	1/13/2011	4 4984
9/15/1989	8 076	8 08%	8 66%	1/21/2011	4 12%	1/14/2011	4 5301
9/14/1989	8 098	8 10%	8 67%	1/24/2011	4 12%	1/17/2011	4 5281
9/13/1989	8 147	8 15%	8 67%	1/25/2011	4 11%	1/18/2011	4 563
9/12/1989	8 1	8 10%	8 68%	1/26/2011	4 11%	1/19/2011	4 5271
9/11/1989	8 066	8 07%	8 68%	1/27/2011	4 11%	1/20/2011	4 6093
9/8/1989	8 082	8 08%	8 69%	1/28/2011	4 11%	1/21/2011	4 565
9/7/1989	8 116	8 12%	8 69%	1/31/2011	4 11%	1/24/2011	4 557
9/6/1989	8 101	8 10%	8 70%	2/1/2011	4 11%	1/25/2011	4 4896
9/5/1989	8 13	8 13%	8 70%	2/2/2011	4 11%	1/26/2011	4 5861
9/4/1989	8 139	8 14%	8 71%	2/3/2011	4 11%	1/27/2011	4 5691
9/1/1989	8 129	8 13%	8 71%	2/4/2011	4 12%	1/28/2011	4 5282
8/31/1989	8 204	8 20%	8 72%	2/7/2011	4 12%	1/31/2011	4 5711
8/30/1989	8 177	8 18%	8 72%	2/8/2011	4 12%	2/1/2011	4 6165
8/29/1989	8 205	8 21%	8 73%	2/9/2011	4 12%	2/2/2011	4 6196
8/28/1989	8 231	8 23%	8 73%	2/10/2011	4 12%	2/3/2011	4 6645
8/25/1989	8 19	8 19%	8 74%	2/11/2011	4 13%	2/4/2011	4 7275
8/24/1989	8 155	8 16%	8 74%	2/14/2011	4 13%	2/7/2011	4 6965
8/23/1989	8 17	8 17%	8 74%	2/15/2011	4 13%	2/8/2011	4 7652
8/22/1989	8 251	8 25%	8 75%	2/16/2011	4 13%	2/9/2011	4 711
8/21/1989	8 177	8 18%	8 75%	2/17/2011	4 13%	2/10/2011	4 7642
8/18/1989	8 158	8 16%	8 75%	2/18/2011	4 13%	2/11/2011	4 6876
8/17/1989	8 159	8 16%	8 76%	2/21/2011	4 13%	2/14/2011	4 6711
8/16/1989	8 113	8 11%	8 76%	2/22/2011	4 14%	2/15/2011	4 6615
8/15/1989	8 158	8 16%	8 76%	2/23/2011	4 14%	2/16/2011	4 6798
8/14/1989	8 241	8 24%	8 77%	2/24/2011	4 14%	2/17/2011	4 6682
8/11/1989	8 11	8 11%	8 77%	2/25/2011	4 14%	2/18/2011	4 6836
8/10/1989	8 057	8 06%	8 77%	2/28/2011	4 14%	2/21/2011	4 6836
8/9/1989	8 141	8 14%	8 78%	3/1/2011	4 15%	2/22/2011	4 6031
8/8/1989	8 084	8 08%	8 78%	3/2/2011	4 15%	2/23/2011	4 5822
8/7/1989	8 082	8 08%	8 79%	3/3/2011	4 15%	2/24/2011	4 5417
8/4/1989	8 079	8 08%	8 79%	3/4/2011	4 15%	2/25/2011	4 496
8/3/1989	7 9	7 90%	8 79%	3/7/2011	4 15%	2/28/2011	4 5007
8/2/1989	7 835	7 84%	8 80%	3/8/2011	4 16%	3/1/2011	4 4794
8/1/1989	7 846	7 85%	8 80%	3/9/2011	4 16%	3/2/2011	4 5661

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
7/31/1989	7 92	7 92%	8 81%	3/10/2011	4 16%	3/3/2011	4 6191
7/28/1989	7 99	7 99%	8 81%	3/11/2011	4 16%	3/4/2011	4 5963
7/27/1989	8 027	8 03%	8 82%	3/14/2011	4 16%	3/7/2011	4 6219
7/26/1989	8 104	8 10%	8 82%	3/15/2011	4 17%	3/8/2011	4 6632
7/25/1989	8 113	8 11%	8 83%	3/16/2011	4 17%	3/9/2011	4 6067
7/24/1989	8 128	8 13%	8 83%	3/17/2011	4 17%	3/10/2011	4 4986
7/21/1989	8 152	8 15%	8 83%	3/18/2011	4 17%	3/11/2011	4 548
7/20/1989	8 134	8 13%	8 84%	3/21/2011	4 17%	3/14/2011	4 5349
7/19/1989	8 138	8 14%	8 84%	3/22/2011	4 17%	3/15/2011	4 4542
7/18/1989	8 188	8 19%	8 85%	3/23/2011	4 17%	3/16/2011	4 3553
7/17/1989	8 124	8 12%	8 85%	3/24/2011	4 18%	3/17/2011	4 4358
7/14/1989	8 083	8 08%	8 86%	3/25/2011	4 18%	3/18/2011	4 4166
7/13/1989	8 054	8 05%	8 86%	3/28/2011	4 18%	3/21/2011	4 4514
7/12/1989	8 032	8 03%	8 87%	3/29/2011	4 18%	3/22/2011	4 4367
7/11/1989	8 017	8 02%	8 87%	3/30/2011	4 18%	3/23/2011	4 4477
7/10/1989	8 009	8 01%	8 88%	3/31/2011	4 19%	3/24/2011	4 4826
7/7/1989	8 039	8 04%	8 88%	4/1/2011	4 19%	3/25/2011	4 5002
7/6/1989	8 09	8 09%	8 89%	4/4/2011	4 19%	3/28/2011	4 4946
7/5/1989	8 13	8 13%	8 89%	4/5/2011	4 19%	3/29/2011	4 5441
7/3/1989	8 072	8 07%	8 90%	4/6/2011	4 20%	3/30/2011	4 502
6/30/1989	8 037	8 04%	8 90%	4/7/2011	4 20%	3/31/2011	4 5076
6/29/1989	8 097	8 10%	8 91%	4/8/2011	4 20%	4/1/2011	4 4853
6/28/1989	8 14	8 14%	8 91%	4/11/2011	4 21%	4/4/2011	4 476
6/27/1989	8 072	8 07%	8 91%	4/12/2011	4 21%	4/5/2011	4 5038
6/26/1989	8 152	8 15%	8 92%	4/13/2011	4 21%	4/6/2011	4 5949
6/23/1989	8 195	8 20%	8 92%	4/14/2011	4 22%	4/7/2011	4 6159
6/22/1989	8 326	8 33%	8 93%	4/15/2011	4 22%	4/8/2011	4 6417
6/21/1989	8 341	8 34%	8 93%	4/18/2011	4 22%	4/11/2011	4 6542
6/20/1989	8 282	8 28%	8 93%	4/19/2011	4 22%	4/12/2011	4 575
6/19/1989	8 345	8 35%	8 94%	4/20/2011	4 23%	4/13/2011	4 5429
6/16/1989	8 301	8 30%	8 94%	4/21/2011	4 23%	4/14/2011	4 5485
6/15/1989	8 292	8 29%	8 95%	4/22/2011	4 23%	4/15/2011	4 4684
6/14/1989	8 164	8 16%	8 96%	4/25/2011	4 23%	4/18/2011	4 4564
6/13/1989	8 217	8 22%	8 96%	4/26/2011	4 24%	4/19/2011	4 4316
6/12/1989	8 135	8 14%	8 97%	4/27/2011	4 24%	4/20/2011	4 4656
6/9/1989	8 135	8 14%	8 97%	4/28/2011	4 24%	4/21/2011	4 4739
6/8/1989	8 298	8 30%	8 98%	4/29/2011	4 24%	4/22/2011	4 4646
6/7/1989	8 319	8 32%	8 99%	5/2/2011	4 24%	4/25/2011	4 4554
6/6/1989	8 399	8 40%	8 99%	5/3/2011	4 24%	4/26/2011	4 3905
6/5/1989	8 435	8 44%	9 00%	5/4/2011	4 25%	4/27/2011	4 4526
6/2/1989	8 451	8 45%	9 00%	5/5/2011	4 25%	4/28/2011	4 4141
6/1/1989	8 598	8 60%	9 01%	5/6/2011	4 25%	4/29/2011	4 3968
5/31/1989	8 595	8 60%	9 01%	5/9/2011	4 25%	5/2/2011	4 3786
5/30/1989	8 628	8 63%	9 01%	5/10/2011	4 25%	5/3/2011	4 3507
5/29/1989	8 6	8 60%	9 02%	5/11/2011	4 25%	5/4/2011	4 3211
5/26/1989	8 617	8 62%	9 02%	5/12/2011	4 25%	5/5/2011	4 2556
5/25/1989	8 677	8 68%	9 03%	5/13/2011	4 26%	5/6/2011	4 2855
5/24/1989	8 625	8 63%	9 03%	5/16/2011	4 26%	5/9/2011	4 3085
5/23/1989	8 615	8 62%	9 03%	5/17/2011	4 26%	5/10/2011	4 3506
5/22/1989	8 6	8 60%	9 03%	5/18/2011	4 26%	5/11/2011	4 3032
5/19/1989	8 705	8 71%	9 03%	5/19/2011	4 26%	5/12/2011	4 3469
5/18/1989	8 769	8 77%	9 04%	5/20/2011	4 27%	5/13/2011	4 3078
5/17/1989	8 806	8 81%	9 04%	5/23/2011	4 27%	5/16/2011	4 2719
5/16/1989	8 818	8 82%	9 04%	5/24/2011	4 27%	5/17/2011	4 2271
5/15/1989	8 848	8 85%	9 04%	5/25/2011	4 27%	5/18/2011	4 2949
5/12/1989	8 836	8 84%	9 04%	5/26/2011	4 28%	5/19/2011	4 3032
5/11/1989	9 062	9 06%	9 05%	5/27/2011	4 28%	5/20/2011	4 2976
5/10/1989	9 103	9 10%	9 05%	5/30/2011	4 28%	5/23/2011	4 2663
5/9/1989	9 095	9 10%	9 05%	5/31/2011	4 29%	5/24/2011	4 2498
5/8/1989	8 988	8 99%	9 05%	6/1/2011	4 29%	5/25/2011	4 2819
5/5/1989	8 956	8 96%	9 05%	6/2/2011	4 29%	5/26/2011	4 2225
5/4/1989	8 993	8 99%	9 05%	6/3/2011	4 30%	5/27/2011	4 2424
5/3/1989	8 988	8 99%	9 05%	6/6/2011	4 30%	5/30/2011	4 2424
5/2/1989	8 944	8 94%	9 05%	6/7/2011	4 30%	5/31/2011	4 2242
5/1/1989	8 99	8 99%	9 05%	6/8/2011	4 30%	6/1/2011	4 1415
4/28/1989	8 928	8 93%	9 05%	6/9/2011	4 31%	6/2/2011	4 2442
4/27/1989	8 907	8 91%	9 05%	6/10/2011	4 31%	6/3/2011	4 2224
4/26/1989	8 959	8 96%	9 06%	6/13/2011	4 31%	6/6/2011	4 2579
4/25/1989	8 95	8 95%	9 06%	6/14/2011	4 31%	6/7/2011	4 2579
4/24/1989	8 983	8 98%	9 06%	6/15/2011	4 32%	6/8/2011	4 1853
4/21/1989	8 983	8 98%	9 06%	6/16/2011	4 32%	6/9/2011	4 215
4/20/1989	9 017	9 02%	9 06%	6/17/2011	4 32%	6/10/2011	4 1816
4/19/1989	8 947	8 95%	9 06%	6/20/2011	4 32%	6/13/2011	4 2005
4/18/1989	8 938	8 94%	9 05%	6/21/2011	4 32%	6/14/2011	4 2964
4/17/1989	9 054	9 05%	9 05%	6/22/2011	4 32%	6/15/2011	4 1996

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
4/14/1989	9 029	9 03%	9 05%	6/23/2011	4 33%	6/16/2011	4 1753
4/13/1989	9 151	9 15%	9 05%	6/24/2011	4 33%	6/17/2011	4 205
4/12/1989	9 104	9 10%	9 05%	6/27/2011	4 33%	6/20/2011	4 1977
4/11/1989	9 095	9 10%	9 05%	6/28/2011	4 33%	6/21/2011	4 2185
4/10/1989	9 107	9 11%	9 05%	6/29/2011	4 34%	6/22/2011	4 2149
4/7/1989	9 104	9 10%	9 05%	6/30/2011	4 34%	6/23/2011	4 168
4/6/1989	9 042	9 04%	9 05%	7/1/2011	4 34%	6/24/2011	4 1832
4/5/1989	9 023	9 02%	9 05%	7/4/2011	4 35%	6/27/2011	4 2954
4/4/1989	9 011	9 01%	9 05%	7/5/2011	4 35%	6/28/2011	4 3242
4/3/1989	9 07	9 07%	9 05%	7/6/2011	4 35%	6/29/2011	4 3766
3/31/1989	9 092	9 09%	9 05%	7/7/2011	4 36%	6/30/2011	4 371
3/30/1989	9 148	9 15%	9 05%	7/8/2011	4 36%	7/1/2011	4 3908
3/29/1989	9 117	9 12%	9 05%	7/11/2011	4 36%	7/4/2011	4 3908
3/28/1989	9 183	9 18%	9 05%	7/12/2011	4 36%	7/5/2011	4 3728
3/27/1989	9 224	9 22%	9 05%	7/13/2011	4 37%	7/6/2011	4 3625
3/23/1989	9 221	9 22%	9 05%	7/14/2011	4 37%	7/7/2011	4 3662
3/22/1989	9 234	9 23%	9 04%	7/15/2011	4 37%	7/8/2011	4 2824
3/21/1989	9 288	9 29%	9 04%	7/18/2011	4 37%	7/11/2011	4 2083
3/20/1989	9 327	9 33%	9 04%	7/19/2011	4 38%	7/12/2011	4 1677
3/17/1989	9 288	9 29%	9 04%	7/20/2011	4 38%	7/13/2011	4 1722
3/16/1989	9 114	9 11%	9 04%	7/21/2011	4 38%	7/14/2011	4 2539
3/15/1989	9 117	9 12%	9 04%	7/22/2011	4 38%	7/15/2011	4 2465
3/14/1989	9 114	9 11%	9 04%	7/25/2011	4 38%	7/18/2011	4 3083
3/13/1989	9 158	9 16%	9 05%	7/26/2011	4 38%	7/19/2011	4 1902
3/10/1989	9 152	9 15%	9 05%	7/27/2011	4 39%	7/20/2011	4 252
3/9/1989	9 058	9 06%	9 05%	7/28/2011	4 39%	7/21/2011	4 312
3/8/1989	9 046	9 05%	9 05%	7/29/2011	4 39%	7/22/2011	4 2575
3/7/1989	9 083	9 08%	9 05%	8/1/2011	4 39%	7/25/2011	4 3194
3/6/1989	9 071	9 07%	9 05%	8/2/2011	4 39%	7/26/2011	4 2823
3/3/1989	9 121	9 12%	9 05%	8/3/2011	4 39%	7/27/2011	4 2851
3/2/1989	9 114	9 11%	9 05%	8/4/2011	4 39%	7/28/2011	4 2556
3/1/1989	9 184	9 18%	9 05%	8/5/2011	4 39%	7/29/2011	4 1184
2/28/1989	9 114	9 11%	9 05%	8/8/2011	4 38%	8/1/2011	4 0795
2/27/1989	9 155	9 16%	9 05%	8/9/2011	4 38%	8/2/2011	3 9088
2/24/1989	9 184	9 18%	9 05%	8/10/2011	4 38%	8/3/2011	3 902
2/23/1989	9 14	9 14%	9 05%	8/11/2011	4 38%	8/4/2011	3 6707
2/22/1989	9 115	9 12%	9 05%	8/12/2011	4 38%	8/5/2011	3 8458
2/21/1989	9 053	9 05%	9 05%	8/15/2011	4 37%	8/8/2011	3 653
2/17/1989	9 043	9 04%	9 05%	8/16/2011	4 37%	8/9/2011	3 6181
2/16/1989	9 053	9 05%	9 05%	8/17/2011	4 37%	8/10/2011	3 5146
2/15/1989	9 078	9 08%	9 05%	8/18/2011	4 36%	8/11/2011	3 769
2/14/1989	9 109	9 11%	9 05%	8/19/2011	4 36%	8/12/2011	3 7257
2/13/1989	9 065	9 07%	9 05%	8/22/2011	4 35%	8/15/2011	3 771
2/10/1989	9 034	9 03%	9 05%	8/23/2011	4 35%	8/16/2011	3 6671
2/9/1989	8 987	8 99%	9 05%	8/24/2011	4 35%	8/17/2011	3 5633
2/8/1989	8 832	8 83%	9 05%	8/25/2011	4 34%	8/18/2011	3 4193
2/7/1989	8 791	8 79%	9 05%	8/26/2011	4 34%	8/19/2011	3 3904
2/6/1989	8 85	8 85%	9 05%	8/29/2011	4 34%	8/22/2011	3 4233
2/3/1989	8 826	8 83%	9 05%	8/30/2011	4 33%	8/23/2011	3 4931
2/2/1989	8 808	8 81%	9 06%	8/31/2011	4 33%	8/24/2011	3 6534
2/1/1989	8 806	8 81%	9 06%	9/1/2011	4 33%	8/25/2011	3 6009
1/31/1989	8 82	8 82%	9 06%	9/2/2011	4 32%	8/26/2011	3 535
1/30/1989	8 811	8 81%	9 06%	9/5/2011	4 32%	8/29/2011	3 5916
1/27/1989	8 762	8 76%	9 06%	9/6/2011	4 31%	8/30/2011	3 5225
1/26/1989	8 803	8 80%	9 06%	9/7/2011	4 31%	8/31/2011	3 6008
1/25/1989	8 814	8 81%	9 06%	9/8/2011	4 30%	9/1/2011	3 4945
1/24/1989	8 785	8 79%	9 05%	9/9/2011	4 30%	9/2/2011	3 2969
1/23/1989	8 856	8 86%	9 05%	9/12/2011	4 29%	9/5/2011	3 2969
1/20/1989	8 882	8 88%	9 05%	9/13/2011	4 29%	9/6/2011	3 272
1/19/1989	8 85	8 85%	9 05%	9/14/2011	4 28%	9/7/2011	3 367
1/18/1989	8 82	8 82%	9 05%	9/15/2011	4 28%	9/8/2011	3 3086
1/17/1989	8 885	8 89%	9 05%	9/16/2011	4 27%	9/9/2011	3 2463
1/13/1989	8 879	8 88%	9 05%	9/19/2011	4 26%	9/12/2011	3 2509
1/12/1989	8 975	8 98%	9 05%	9/20/2011	4 26%	9/13/2011	3 3273
1/11/1989	9 048	9 05%	9 05%	9/21/2011	4 25%	9/14/2011	3 271
1/10/1989	9 042	9 04%	9 05%	9/22/2011	4 24%	9/15/2011	3 3565
1/9/1989	9 048	9 05%	9 05%	9/23/2011	4 23%	9/16/2011	3 313
1/6/1989	9 03	9 03%	9 05%	9/26/2011	4 23%	9/19/2011	3 2184
1/5/1989	9 091	9 09%	9 04%	9/27/2011	4 22%	9/20/2011	3 2024
1/4/1989	9 085	9 09%	9 04%	9/28/2011	4 21%	9/21/2011	2 9942
1/3/1989	9 079	9 08%	9 04%	9/29/2011	4 20%	9/22/2011	2 7977
12/30/1988	8 991	8 99%	9 04%	9/30/2011	4 20%	9/23/2011	2 9002
12/29/1988	9 006	9 01%	9 04%	10/3/2011	4 19%	9/26/2011	2 9925
12/28/1988	9	9 00%	9 03%	10/4/2011	4 18%	9/27/2011	3 0693
12/27/1988	8 964	8 96%	9 03%	10/5/2011	4 17%	9/28/2011	3 07

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
12/23/1988	8 898	8 90%	9 03%	10/6/2011	4 16%	9/29/2011	3 0537
12/22/1988	8 934	8 93%	9 03%	10/7/2011	4 16%	9/30/2011	2 9134
12/21/1988	8 94	8 94%	9 02%	10/10/2011	4 15%	10/3/2011	2 7246
12/20/1988	8 946	8 95%	9 02%	10/11/2011	4 14%	10/4/2011	2 8039
12/19/1988	9 036	9 04%	9 02%	10/12/2011	4 14%	10/5/2011	2 8519
12/16/1988	9 049	9 05%	9 02%	10/13/2011	4 13%	10/6/2011	2 9496
12/15/1988	9 049	9 05%	9 01%	10/14/2011	4 12%	10/7/2011	3 0167
12/14/1988	9 043	9 04%	9 01%	10/17/2011	4 12%	10/10/2011	3 0167
12/13/1988	8 97	8 97%	9 01%	10/18/2011	4 11%	10/11/2011	3 0999
12/12/1988	8 946	8 95%	9 00%	10/19/2011	4 10%	10/12/2011	3 1964
12/9/1988	8 946	8 95%	9 00%	10/20/2011	4 10%	10/13/2011	3 1508
12/8/1988	8 97	8 97%	9 00%	10/21/2011	4 09%	10/14/2011	3 2315
12/7/1988	8 97	8 97%	8 99%	10/24/2011	4 08%	10/17/2011	3 1304
12/6/1988	8 934	8 93%	8 99%	10/25/2011	4 08%	10/18/2011	3 1718
12/5/1988	9 123	9 12%	8 99%	10/26/2011	4 07%	10/19/2011	3 1756
12/2/1988	9 163	9 16%	8 98%	10/27/2011	4 06%	10/20/2011	3 216
12/1/1988	9 025	9 03%	8 98%	10/28/2011	4 06%	10/21/2011	3 2638
11/30/1988	9 068	9 07%	8 98%	10/31/2011	4 05%	10/24/2011	3 2707
11/29/1988	9 123	9 12%	8 98%	11/1/2011	4 04%	10/25/2011	3 1301
11/28/1988	9 145	9 15%	8 97%	11/2/2011	4 04%	10/26/2011	3 2205
11/25/1988	9 173	9 17%	8 97%	11/3/2011	4 03%	10/27/2011	3 4561
11/23/1988	9 102	9 10%	8 96%	11/4/2011	4 02%	10/28/2011	3 3754
11/22/1988	9 105	9 11%	8 96%	11/7/2011	4 01%	10/31/2011	3 1307
11/21/1988	9 105	9 11%	8 96%	11/8/2011	4 01%	11/1/2011	2 9998
11/18/1988	9 108	9 11%	8 95%	11/9/2011	4 00%	11/2/2011	3 0129
11/17/1988	9 176	9 18%	8 95%	11/10/2011	3 99%	11/3/2011	3 1216
11/16/1988	9 108	9 11%	8 94%	11/11/2011	3 98%	11/4/2011	3 0916
11/15/1988	9 011	9 01%	8 94%	11/14/2011	3 97%	11/7/2011	3 0997
11/14/1988	8 999	9 00%	8 94%	11/15/2011	3 97%	11/8/2011	3 1372
11/10/1988	8 981	8 98%	8 93%	11/16/2011	3 96%	11/9/2011	3 028
11/9/1988	8 993	8 99%	8 93%	11/17/2011	3 95%	11/10/2011	3 1063
11/8/1988	8 933	8 93%	8 93%	11/18/2011	3 94%	11/11/2011	3 13
11/7/1988	8 957	8 96%	8 93%	11/21/2011	3 93%	11/14/2011	3 1057
11/4/1988	8 909	8 91%	8 93%	11/22/2011	3 92%	11/15/2011	3 0841
11/3/1988	8 734	8 73%	8 93%	11/23/2011	3 91%	11/16/2011	3 0302
11/2/1988	8 786	8 79%	8 93%	11/24/2011	3 90%	11/17/2011	2 9809
11/1/1988	8 775	8 78%	8 93%	11/25/2011	3 89%	11/18/2011	2 9941
10/31/1988	8 74	8 74%	8 93%	11/28/2011	3 89%	11/21/2011	2 9437
10/28/1988	8 798	8 80%	8 93%	11/29/2011	3 88%	11/22/2011	2 8803
10/27/1988	8 827	8 83%	8 93%	11/30/2011	3 87%	11/23/2011	2 8343
10/26/1988	8 909	8 91%	8 93%	12/1/2011	3 86%	11/24/2011	2 8343
10/25/1988	8 926	8 93%	8 93%	12/2/2011	3 86%	11/25/2011	2 9191
10/24/1988	8 92	8 92%	8 93%	12/5/2011	3 85%	11/28/2011	2 929
10/21/1988	8 879	8 88%	8 93%	12/6/2011	3 84%	11/29/2011	2 9567
10/20/1988	8 838	8 84%	8 93%	12/7/2011	3 83%	11/30/2011	3 0554
10/19/1988	8 891	8 89%	8 93%	12/8/2011	3 83%	12/1/2011	3 0912
10/18/1988	8 855	8 86%	8 93%	12/9/2011	3 82%	12/2/2011	3 0237
10/17/1988	8 867	8 87%	8 93%	12/12/2011	3 81%	12/5/2011	3 0277
10/14/1988	8 897	8 90%	8 93%	12/13/2011	3 80%	12/6/2011	3 0984
10/13/1988	8 92	8 92%	8 93%	12/14/2011	3 79%	12/7/2011	3 0617
10/12/1988	8 902	8 90%	8 94%	12/15/2011	3 79%	12/8/2011	2 997
10/11/1988	8 849	8 85%	8 94%	12/16/2011	3 78%	12/9/2011	3 1072
10/7/1988	8 797	8 80%	8 94%	12/19/2011	3 77%	12/12/2011	3 0505
10/6/1988	8 944	8 94%	8 94%	12/20/2011	3 76%	12/13/2011	3 0111
10/5/1988	8 95	8 95%	8 94%	12/21/2011	3 75%	12/14/2011	2 9028
10/4/1988	8 955	8 96%	8 94%	12/22/2011	3 75%	12/15/2011	2 9173
10/3/1988	8 952	8 95%	8 94%	12/23/2011	3 74%	12/16/2011	2 8511
9/30/1988	9 051	9 05%	8 94%	12/26/2011	3 73%	12/19/2011	2 7861
9/29/1988	9 051	9 05%	8 94%	12/27/2011	3 73%	12/20/2011	2 9264
9/28/1988	9 1	9 10%	8 94%	12/28/2011	3 72%	12/21/2011	3 0008
9/27/1988	9 125	9 13%	8 94%	12/29/2011	3 71%	12/22/2011	2 9805
9/26/1988	9 076	9 08%	8 94%	12/30/2011	3 70%	12/23/2011	3 0568
9/23/1988	9 045	9 05%	8 94%	1/2/2012	3 69%	12/26/2011	3 0568
9/22/1988	9 039	9 04%	8 95%	1/3/2012	3 69%	12/27/2011	3 0314
9/21/1988	9 009	9 01%	8 95%	1/4/2012	3 68%	12/28/2011	2 9202
9/20/1988	9 033	9 03%	8 95%	1/5/2012	3 67%	12/29/2011	2 9025
9/19/1988	9 063	9 06%	8 95%	1/6/2012	3 66%	12/30/2011	2 8941
9/16/1988	9 003	9 00%	8 95%	1/9/2012	3 66%	1/2/2012	2 8941
9/15/1988	8 991	8 99%	8 95%	1/10/2012	3 65%	1/3/2012	2 9812
9/14/1988	8 967	8 97%	8 95%	1/11/2012	3 64%	1/4/2012	3 0274
9/13/1988	8 997	9 00%	8 95%	1/12/2012	3 63%	1/5/2012	3 0607
9/12/1988	9 033	9 03%	8 95%	1/13/2012	3 62%	1/6/2012	3 0156
9/9/1988	8 979	8 98%	8 95%	1/16/2012	3 62%	1/9/2012	3 0266
9/8/1988	9 027	9 03%	8 95%	1/17/2012	3 61%	1/10/2012	3 0242
9/7/1988	9 057	9 06%	8 95%	1/18/2012	3 60%	1/11/2012	2 9632

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
9/6/1988	9 051	9 05%	8 95%	1/19/2012	3 59%	1/12/2012	2 971
9/2/1988	9 045	9 05%	8 95%	1/20/2012	3 59%	1/13/2012	2 91
9/1/1988	9 298	9 30%	8 95%	1/23/2012	3 58%	1/16/2012	2 91
8/31/1988	9 298	9 30%	8 94%	1/24/2012	3 57%	1/17/2012	2 8985
8/30/1988	9 324	9 32%	8 94%	1/25/2012	3 57%	1/18/2012	2 9562
8/29/1988	9 336	9 34%	8 94%	1/26/2012	3 56%	1/19/2012	3 0416
8/26/1988	9 426	9 43%	8 94%	1/27/2012	3 55%	1/20/2012	3 0998
8/25/1988	9 446	9 45%	8 94%	1/30/2012	3 54%	1/23/2012	3 1297
8/24/1988	9 4	9 40%	8 93%	1/31/2012	3 54%	1/24/2012	3 1492
8/23/1988	9 375	9 38%	8 93%	2/1/2012	3 53%	1/25/2012	3 1484
8/22/1988	9 446	9 45%	8 93%	2/2/2012	3 52%	1/26/2012	3 0902
8/19/1988	9 394	9 39%	8 92%	2/3/2012	3 52%	1/27/2012	3 0574
8/18/1988	9 4	9 40%	8 92%	2/6/2012	3 51%	1/30/2012	2 9989
8/17/1988	9 413	9 41%	8 92%	2/7/2012	3 50%	1/31/2012	2 9375
8/16/1988	9 4	9 40%	8 92%	2/8/2012	3 50%	2/1/2012	2 9919
8/15/1988	9 433	9 43%	8 92%	2/9/2012	3 49%	2/2/2012	3 0028
8/12/1988	9 42	9 42%	8 92%	2/10/2012	3 49%	2/3/2012	3 1192
8/11/1988	9 381	9 38%	8 91%	2/13/2012	3 48%	2/6/2012	3 0966
8/10/1988	9 362	9 36%	8 91%	2/14/2012	3 47%	2/7/2012	3 1435
8/9/1988	9 192	9 19%	8 91%	2/15/2012	3 47%	2/8/2012	3 1509
8/8/1988	9 1	9 10%	8 91%	2/16/2012	3 46%	2/9/2012	3 1803
8/5/1988	9 124	9 12%	8 91%	2/17/2012	3 46%	2/10/2012	3 1404
8/4/1988	9 039	9 04%	8 92%	2/20/2012	3 45%	2/13/2012	3 1202
8/3/1988	9 075	9 08%	8 92%	2/21/2012	3 45%	2/14/2012	3 0873
8/2/1988	9 063	9 06%	8 93%	2/22/2012	3 44%	2/15/2012	3 0897
8/1/1988	9 161	9 16%	8 93%	2/23/2012	3 43%	2/16/2012	3 1387
7/29/1988	9 207	9 21%	8 94%	2/24/2012	3 43%	2/17/2012	3 1476
7/28/1988	9 254	9 25%	8 94%	2/27/2012	3 42%	2/20/2012	3 1476
7/27/1988	9 242	9 24%	8 94%	2/28/2012	3 42%	2/21/2012	3 209
7/26/1988	9 18	9 18%	8 95%	2/29/2012	3 41%	2/22/2012	3 1476
7/25/1988	9 155	9 16%	8 95%	3/1/2012	3 41%	2/23/2012	3 1387
7/22/1988	9 195	9 20%	8 95%	3/2/2012	3 40%	2/24/2012	3 0992
7/21/1988	9 254	9 25%	8 96%	3/5/2012	3 39%	2/27/2012	3 0475
7/20/1988	9 226	9 23%	8 96%	3/6/2012	3 39%	2/28/2012	3 0729
7/19/1988	9 198	9 20%	8 96%	3/7/2012	3 38%	2/29/2012	3 0848
7/18/1988	9 229	9 23%	8 96%	3/8/2012	3 38%	3/1/2012	3 1476
7/15/1988	9 14	9 14%	8 97%	3/9/2012	3 37%	3/2/2012	3 1024
7/14/1988	9 167	9 17%	8 97%	3/12/2012	3 37%	3/5/2012	3 15
7/13/1988	9 174	9 17%	8 97%	3/13/2012	3 36%	3/6/2012	3 0736
7/12/1988	9 124	9 12%	8 97%	3/14/2012	3 36%	3/7/2012	3 1233
7/11/1988	9 051	9 05%	8 98%	3/15/2012	3 35%	3/8/2012	3 1745
7/8/1988	9 091	9 09%	8 98%	3/16/2012	3 35%	3/9/2012	3 1778
7/7/1988	8 997	9 00%	8 98%	3/19/2012	3 35%	3/12/2012	3 1712
7/6/1988	8 982	8 98%	8 98%	3/20/2012	3 34%	3/13/2012	3 2663
7/5/1988	8 867	8 87%	8 99%	3/21/2012	3 34%	3/14/2012	3 4009
7/1/1988	8 832	8 83%	8 99%	3/22/2012	3 33%	3/15/2012	3 4148
6/30/1988	8 914	8 91%	8 99%	3/23/2012	3 33%	3/16/2012	3 4061
6/29/1988	8 856	8 86%	9 00%	3/26/2012	3 33%	3/19/2012	3 4779
6/28/1988	8 956	8 96%	9 00%	3/27/2012	3 32%	3/20/2012	3 4454
6/27/1988	8 85	8 85%	9 00%	3/28/2012	3 32%	3/21/2012	3 3837
6/24/1988	8 908	8 91%	9 01%	3/29/2012	3 31%	3/22/2012	3 3596
6/23/1988	8 914	8 91%	9 01%	3/30/2012	3 31%	3/23/2012	3 3051
6/22/1988	9 088	9 09%	9 01%	4/2/2012	3 30%	3/26/2012	3 3391
6/21/1988	9 088	9 09%	9 02%	4/3/2012	3 30%	3/27/2012	3 2975
6/20/1988	9 094	9 09%	9 02%	4/4/2012	3 29%	3/28/2012	3 3102
6/17/1988	8 98	8 98%	9 02%	4/5/2012	3 29%	3/29/2012	3 2731
6/16/1988	8 827	8 83%	9 02%	4/6/2012	3 28%	3/30/2012	3 3358
6/15/1988	8 809	8 81%	9 02%	4/9/2012	3 28%	4/2/2012	3 3281
6/14/1988	9 016	9 02%	9 02%	4/10/2012	3 27%	4/3/2012	3 4404
6/13/1988	9 034	9 03%	9 02%	4/11/2012	3 26%	4/4/2012	3 3572
6/10/1988	9 046	9 05%	9 02%	4/12/2012	3 26%	4/5/2012	3 3265
6/9/1988	9 016	9 02%	9 02%	4/13/2012	3 25%	4/6/2012	3 2157
6/8/1988	9 113	9 11%	9 02%	4/16/2012	3 25%	4/9/2012	3 1959
6/7/1988	9 052	9 05%	9 02%	4/17/2012	3 24%	4/10/2012	3 1281
6/6/1988	9 046	9 05%	9 02%	4/18/2012	3 24%	4/11/2012	3 1959
6/3/1988	9 15	9 15%	9 02%	4/19/2012	3 23%	4/12/2012	3 2116
6/2/1988	9 077	9 08%	9 01%	4/20/2012	3 22%	4/13/2012	3 1273
5/31/1988	9 237	9 24%	9 01%	4/23/2012	3 22%	4/16/2012	3 1305
5/27/1988	9 322	9 32%	9 01%	4/24/2012	3 21%	4/17/2012	3 1411
5/26/1988	9 325	9 33%	9 01%	4/25/2012	3 21%	4/18/2012	3 1265
5/25/1988	9 294	9 29%	9 01%	4/26/2012	3 20%	4/19/2012	3 1208
5/24/1988	9 332	9 33%	9 00%	4/27/2012	3 20%	4/20/2012	3 124
5/23/1988	9 351	9 35%	9 00%	4/30/2012	3 19%	4/23/2012	3 0846
5/20/1988	9 338	9 34%	9 00%	5/1/2012	3 18%	4/24/2012	3 1281
5/19/1988	9 275	9 28%	9 00%	5/2/2012	3 18%	4/25/2012	3 1476

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
2/1/1988	8 426	8 43%	8 96%	8/16/2012	2 96%	8/9/2012	2 7549
1/29/1988	8 415	8 42%	8 96%	8/17/2012	2 96%	8/10/2012	2 7508
1/28/1988	8 493	8 49%	8 96%	8/20/2012	2 96%	8/13/2012	2 7523
1/27/1988	8 532	8 53%	8 96%	8/21/2012	2 96%	8/14/2012	2 8355
1/26/1988	8 704	8 70%	8 96%	8/22/2012	2 96%	8/15/2012	2 9196
1/25/1988	8 617	8 62%	8 95%	8/23/2012	2 95%	8/16/2012	2 9527
1/22/1988	8 652	8 65%	8 95%	8/24/2012	2 95%	8/17/2012	2 9309
1/21/1988	8 698	8 70%	8 94%	8/27/2012	2 95%	8/20/2012	2 9189
1/20/1988	8 774	8 77%	8 94%	8/28/2012	2 95%	8/21/2012	2 8997
1/19/1988	8 798	8 80%	8 94%	8/29/2012	2 95%	8/22/2012	2 8042
1/15/1988	8 762	8 76%	8 93%	8/30/2012	2 95%	8/23/2012	2 7917
1/14/1988	9 021	9 02%	8 93%	8/31/2012	2 95%	8/24/2012	2 8011
1/13/1988	9 033	9 03%	8 92%	9/3/2012	2 95%	8/27/2012	2 76
1/12/1988	9 102	9 10%	8 91%	9/4/2012	2 95%	8/28/2012	2 7469
1/11/1988	9 089	9 09%	8 91%	9/5/2012	2 94%	8/29/2012	2 7646
1/8/1988	9 089	9 09%	8 90%	9/6/2012	2 94%	8/30/2012	2 7446
1/7/1988	8 947	8 95%	8 89%	9/7/2012	2 94%	8/31/2012	2 6723
1/6/1988	8 996	9 00%	8 88%	9/10/2012	2 94%	9/3/2012	2 6723
1/5/1988	8 851	8 85%	8 88%	9/11/2012	2 94%	9/4/2012	2 6821
1/4/1988	8 923	8 92%	8 87%	9/12/2012	2 94%	9/5/2012	2 7071
12/31/1987	8 978	8 98%	8 86%	9/13/2012	2 94%	9/6/2012	2 7987
12/30/1987	8 887	8 89%	8 86%	9/14/2012	2 94%	9/7/2012	2 8245
12/29/1987	8 917	8 92%	8 85%	9/17/2012	2 94%	9/10/2012	2 8057
12/28/1987	8 99	8 99%	8 84%	9/18/2012	2 94%	9/11/2012	2 8529
12/24/1987	8 911	8 91%	8 83%	9/19/2012	2 94%	9/12/2012	2 9215
12/23/1987	8 905	8 91%	8 83%	9/20/2012	2 94%	9/13/2012	2 9311
12/22/1987	9 045	9 05%	8 82%	9/21/2012	2 94%	9/14/2012	3 0884
12/21/1987	9 008	9 01%	8 81%	9/24/2012	2 94%	9/17/2012	3 0359
12/18/1987	8 917	8 92%	8 80%	9/25/2012	2 94%	9/18/2012	3 0053
12/17/1987	9 142	9 14%	8 80%	9/26/2012	2 94%	9/19/2012	2 9604
12/16/1987	9 132	9 13%	8 79%	9/27/2012	2 94%	9/20/2012	2 9441
12/15/1987	9 202	9 20%	8 78%	9/28/2012	2 94%	9/21/2012	2 9434
12/14/1987	9 376	9 38%	8 77%	10/1/2012	2 94%	9/24/2012	2 8959
12/11/1987	9 455	9 46%	8 76%	10/2/2012	2 94%	9/25/2012	2 845
12/10/1987	9 383	9 38%	8 75%	10/3/2012	2 93%	9/26/2012	2 7785
12/9/1987	9 202	9 20%	8 74%	10/4/2012	2 93%	9/27/2012	2 8387
12/8/1987	9 221	9 22%	8 73%	10/5/2012	2 94%	9/28/2012	2 823
12/7/1987	9 214	9 21%	8 73%	10/8/2012	2 94%	10/1/2012	2 8199
12/4/1987	9 12	9 12%	8 72%	10/9/2012	2 93%	10/2/2012	2 816
12/3/1987	9 045	9 05%	8 71%	10/10/2012	2 93%	10/3/2012	2 8183
12/2/1987	9 129	9 13%	8 70%	10/11/2012	2 93%	10/4/2012	2 8896
12/1/1987	9 132	9 13%	8 69%	10/12/2012	2 93%	10/5/2012	2 9712
11/30/1987	9 101	9 10%	8 69%	10/15/2012	2 93%	10/8/2012	2 9712
11/27/1987	9 157	9 16%	8 68%	10/16/2012	2 93%	10/9/2012	2 9257
11/25/1987	9 063	9 06%	8 67%	10/17/2012	2 93%	10/10/2012	2 8784
11/24/1987	9 002	9 00%	8 66%	10/18/2012	2 93%	10/11/2012	2 8506
11/23/1987	8 892	8 89%	8 66%	10/19/2012	2 93%	10/12/2012	2 8317
11/20/1987	8 844	8 84%	8 65%	10/22/2012	2 93%	10/15/2012	2 8451
11/19/1987	8 922	8 92%	8 64%	10/23/2012	2 93%	10/16/2012	2 9153
11/18/1987	8 931	8 93%	8 63%	10/24/2012	2 93%	10/17/2012	3 0032
11/17/1987	8 928	8 93%	8 63%	10/25/2012	2 93%	10/18/2012	3 0189
11/16/1987	8 898	8 90%	8 62%	10/26/2012	2 93%	10/19/2012	2 9339
11/13/1987	8 938	8 94%	8 61%	10/29/2012	2 93%	10/22/2012	2 9705
11/12/1987	8 862	8 86%	8 61%	10/30/2012	2 93%	10/23/2012	2 9025
11/10/1987	8 874	8 87%	8 60%	10/31/2012	2 93%	10/24/2012	2 9494
11/9/1987	8 826	8 83%	8 59%	11/1/2012	2 92%	10/25/2012	2 9771
11/6/1987	8 838	8 84%	8 58%	11/2/2012	2 92%	10/26/2012	2 9042
11/5/1987	8 779	8 78%	8 58%	11/5/2012	2 92%	10/29/2012	2 8826
11/4/1987	8 941	8 94%	8 57%	11/6/2012	2 92%	10/30/2012	2 8826
11/3/1987	9 026	9 03%	8 56%	11/7/2012	2 92%	10/31/2012	2 8579
11/2/1987	9 119	9 12%	8 55%	11/8/2012	2 92%	11/1/2012	2 901
10/30/1987	9 032	9 03%	8 54%	11/9/2012	2 92%	11/2/2012	2 9066
10/29/1987	9 008	9 01%	8 54%	11/12/2012	2 92%	11/5/2012	2 8762
10/28/1987	9 138	9 14%	8 53%	11/13/2012	2 92%	11/6/2012	2 9203
10/27/1987	9 063	9 06%	8 52%	11/14/2012	2 91%	11/7/2012	2 8279
10/26/1987	8 892	8 89%	8 51%	11/15/2012	2 91%	11/8/2012	2 7507
10/23/1987	9 094	9 09%	8 50%	11/16/2012	2 91%	11/9/2012	2 7408
10/22/1987	9 088	9 09%	8 49%	11/19/2012	2 91%	11/12/2012	2 7408
10/21/1987	9 448	9 45%	8 48%	11/20/2012	2 91%	11/13/2012	2 7247
10/20/1987	9 481	9 48%	8 47%	11/21/2012	2 90%	11/14/2012	2 727
10/19/1987	9 811	9 81%	8 46%	11/22/2012	2 90%	11/15/2012	2 7308
10/16/1987	10 179	10 18%	8 45%	11/23/2012	2 90%	11/16/2012	2 7324
10/15/1987	10 22	10 22%	8 44%	11/26/2012	2 90%	11/19/2012	2 7631
10/14/1987	10 16	10 16%	8 42%	11/27/2012	2 90%	11/20/2012	2 8206
10/13/1987	9 889	9 89%	8 41%	11/28/2012	2 90%	11/21/2012	2 8198

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
10/9/1987	9 932	9 93%	8 40%	11/29/2012	2 89%	11/22/2012	2 8198
10/8/1987	9 857	9 86%	8 36%	11/30/2012	2 89%	11/23/2012	2 8284
10/7/1987	9 797	9 80%	8 37%	12/3/2012	2 89%	11/26/2012	2 8018
10/6/1987	9 765	9 77%	8 36%	12/4/2012	2 89%	11/27/2012	2 7847
10/5/1987	9 793	9 79%	8 35%	12/5/2012	2 89%	11/28/2012	2 7979
10/2/1987	9 692	9 69%	8 33%	12/6/2012	2 89%	11/29/2012	2 7956
10/1/1987	9 772	9 77%	8 32%	12/7/2012	2 88%	11/30/2012	2 8089
9/30/1987	9 744	9 74%	8 31%	12/10/2012	2 88%	12/3/2012	2 7987
9/29/1987	9 804	9 80%	8 30%	12/11/2012	2 88%	12/4/2012	2 777
9/28/1987	9 664	9 66%	8 29%	12/12/2012	2 88%	12/5/2012	2 777
9/25/1987	9 664	9 66%	8 28%	12/13/2012	2 88%	12/6/2012	2 7739
9/24/1987	9 685	9 69%	8 26%	12/14/2012	2 88%	12/7/2012	2 8104
9/23/1987	9 542	9 54%	8 25%	12/17/2012	2 88%	12/10/2012	2 7979
9/22/1987	9 518	9 52%	8 24%	12/18/2012	2 87%	12/11/2012	2 841
9/21/1987	9 613	9 61%	8 23%	12/19/2012	2 87%	12/12/2012	2 8894
9/18/1987	9 556	9 56%	8 22%	12/20/2012	2 87%	12/13/2012	2 9054
9/17/1987	9 542	9 54%	8 21%	12/21/2012	2 87%	12/14/2012	2 864
9/16/1987	9 672	9 67%	8 20%	12/24/2012	2 86%	12/17/2012	2 9457
9/15/1987	9 672	9 67%	8 18%	12/25/2012	2 86%	12/18/2012	2 9979
9/14/1987	9 499	9 50%	8 17%	12/26/2012	2 86%	12/19/2012	2 9865
9/11/1987	9 495	9 50%	8 16%	12/27/2012	2 86%	12/20/2012	2 9807
9/10/1987	9 556	9 56%	8 15%	12/28/2012	2 86%	12/21/2012	2 9312
9/9/1987	9 624	9 62%	8 14%	12/31/2012	2 85%	12/24/2012	2 9385
9/8/1987	9 641	9 64%	8 13%	1/1/2013	2 85%	12/25/2012	2 9385
9/4/1987	9 459	9 46%	8 12%	1/2/2013	2 85%	12/26/2012	2 9224
9/3/1987	9 436	9 44%	8 11%	1/3/2013	2 85%	12/27/2012	2 9095
9/2/1987	9 436	9 44%	8 10%	1/4/2013	2 85%	12/28/2012	2 8672
9/1/1987	9 266	9 27%	8 09%	1/7/2013	2 85%	12/31/2012	2 9499
8/31/1987	9 152	9 15%	8 08%	1/8/2013	2 85%	1/1/2013	2 9499
8/28/1987	9 177	9 18%	8 07%	1/9/2013	2 84%	1/2/2013	3 0419
8/27/1987	9 121	9 12%	8 07%	1/10/2013	2 84%	1/3/2013	3 1251
8/26/1987	8 973	8 97%	8 06%	1/11/2013	2 84%	1/4/2013	3 0972
8/25/1987	8 93	8 93%	8 05%	1/14/2013	2 84%	1/7/2013	3 1006
8/24/1987	8 979	8 98%	8 04%	1/15/2013	2 84%	1/8/2013	3 0679
8/21/1987	8 964	8 96%	8 04%	1/16/2013	2 84%	1/9/2013	3 0604
8/20/1987	8 924	8 92%	8 03%	1/17/2013	2 84%	1/10/2013	3 0796
8/19/1987	9 003	9 00%	8 02%	1/18/2013	2 84%	1/11/2013	3 0479
8/18/1987	8 924	8 92%	8 02%	1/21/2013	2 84%	1/14/2013	3 0313
8/17/1987	8 793	8 79%	8 01%	1/22/2013	2 84%	1/15/2013	3 0255
8/14/1987	8 74	8 74%	8 00%	1/23/2013	2 84%	1/16/2013	3 0131
8/13/1987	8 77	8 77%	8 00%	1/24/2013	2 84%	1/17/2013	3 0722
8/12/1987	8 942	8 94%	7 99%	1/25/2013	2 84%	1/18/2013	3 0289
8/11/1987	8 955	8 96%	7 99%	1/28/2013	2 84%	1/21/2013	3 0289
8/10/1987	8 936	8 94%	7 98%	1/29/2013	2 84%	1/22/2013	3 0281
8/7/1987	8 9	8 90%	7 98%	1/30/2013	2 84%	1/23/2013	3 0182
8/6/1987	8 936	8 94%	7 97%	1/31/2013	2 84%	1/24/2013	3 0431
8/5/1987	8 936	8 94%	7 97%	2/1/2013	2 84%	1/25/2013	3 1333
8/4/1987	9 02	9 02%	7 96%	2/4/2013	2 84%	1/28/2013	3 141
8/3/1987	9 013	9 01%	7 95%	2/5/2013	2 84%	1/29/2013	3 1839
7/31/1987	8 896	8 90%	7 95%	2/6/2013	2 84%	1/30/2013	3 1822
7/30/1987	8 833	8 83%	7 94%	2/7/2013	2 84%	1/31/2013	3 1719
7/29/1987	8 809	8 81%	7 94%	2/8/2013	2 84%	2/1/2013	3 2178
7/28/1987	8 86	8 86%	7 93%	2/11/2013	2 84%	2/4/2013	3 1599
7/27/1987	8 815	8 82%	7 92%	2/12/2013	2 84%	2/5/2013	3 2083
7/24/1987	8 83	8 83%	7 92%	2/13/2013	2 84%	2/6/2013	3 1694
7/23/1987	8 776	8 78%	7 91%	2/14/2013	2 84%	2/7/2013	3 1703
7/22/1987	8 785	8 79%	7 90%	2/15/2013	2 85%	2/8/2013	3 1635
7/21/1987	8 714	8 71%	7 90%	2/18/2013	2 85%	2/11/2013	3 1704
7/20/1987	8 618	8 62%	7 89%	2/19/2013	2 85%	2/12/2013	3 1886
7/17/1987	8 554	8 55%	7 89%	2/20/2013	2 85%	2/13/2013	3 2338
7/16/1987	8 586	8 59%	7 88%	2/21/2013	2 85%	2/14/2013	3 1765
7/15/1987	8 603	8 60%	7 88%	2/22/2013	2 85%	2/15/2013	3 1753
7/14/1987	8 5	8 50%	7 87%	2/25/2013	2 85%	2/18/2013	3 1753
7/13/1987	8 535	8 54%	7 87%	2/26/2013	2 86%	2/19/2013	3 2098
7/10/1987	8 458	8 46%	7 87%	2/27/2013	2 86%	2/20/2013	3 1991
7/9/1987	8 512	8 51%	7 86%	2/28/2013	2 86%	2/21/2013	3 1671
7/8/1987	8 447	8 45%	7 86%	3/1/2013	2 86%	2/22/2013	3 1525
7/7/1987	8 377	8 38%	7 85%	3/4/2013	2 86%	2/25/2013	3 0617
7/6/1987	8 425	8 43%	7 85%	3/5/2013	2 86%	2/26/2013	3 0784
7/2/1987	8 43	8 43%	7 85%	3/6/2013	2 87%	2/27/2013	3 0992
7/1/1987	8 478	8 48%	7 84%	3/7/2013	2 87%	2/28/2013	3 0856
6/30/1987	8 492	8 49%	7 84%	3/8/2013	2 87%	3/1/2013	3 0506
6/29/1987	8 473	8 47%	7 84%	3/11/2013	2 88%	3/4/2013	3 0864
6/26/1987	8 484	8 48%	7 83%	3/12/2013	2 88%	3/5/2013	3 1064
6/25/1987	8 419	8 42%	7 83%	3/13/2013	2 88%	3/6/2013	3 1517

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
6/24/1987	8 445	8 45%	7 82%	3/14/2013	2 88%	3/7/2013	3 2032
6/23/1987	8 411	8 41%	7 82%	3/15/2013	2 89%	3/8/2013	3 2438
6/22/1987	8 4	8 40%	7 81%	3/18/2013	2 89%	3/11/2013	3 2596
6/19/1987	8 476	8 48%	7 81%	3/19/2013	2 89%	3/12/2013	3 2131
6/18/1987	8 481	8 48%	7 80%	3/20/2013	2 89%	3/13/2013	3 2181
6/17/1987	8 386	8 39%	7 79%	3/21/2013	2 89%	3/14/2013	3 2388
6/16/1987	8 448	8 45%	7 79%	3/22/2013	2 90%	3/15/2013	3 2115
6/15/1987	8 439	8 44%	7 78%	3/25/2013	2 90%	3/18/2013	3 1843
6/12/1987	8 487	8 49%	7 78%	3/26/2013	2 90%	3/19/2013	3 1281
6/11/1987	8 671	8 67%	7 77%	3/27/2013	2 90%	3/20/2013	3 1983
6/10/1987	8 73	8 73%	7 76%	3/28/2013	2 90%	3/21/2013	3 1322
6/9/1987	8 73	8 73%	7 75%	3/29/2013	2 91%	3/22/2013	3 1476
6/8/1987	8 692	8 69%	7 75%	4/1/2013	2 91%	3/25/2013	3 1484
6/5/1987	8 645	8 65%	7 74%	4/2/2013	2 91%	3/26/2013	3 1427
6/4/1987	8 727	8 73%	7 73%	4/3/2013	2 91%	3/27/2013	3 0879
6/3/1987	8 76	8 76%	7 73%	4/4/2013	2 91%	3/28/2013	3 1023
6/2/1987	8 925	8 93%	7 72%	4/5/2013	2 91%	3/29/2013	3 1023
6/1/1987	8 605	8 61%	7 71%	4/8/2013	2 91%	4/1/2013	3 0743
5/29/1987	8 636	8 64%	7 70%	4/9/2013	2 92%	4/2/2013	3 0999
5/28/1987	8 71	8 71%	7 70%	4/10/2013	2 92%	4/3/2013	3 052
5/27/1987	8 73	8 73%	7 69%	4/11/2013	2 92%	4/4/2013	2 9874
5/26/1987	8 657	8 66%	7 69%	4/12/2013	2 92%	4/5/2013	2 875
5/22/1987	8 904	8 90%	7 68%	4/15/2013	2 92%	4/8/2013	2 9147
5/21/1987	9 043	9 04%	7 67%	4/16/2013	2 92%	4/9/2013	2 9377
5/20/1987	9 062	9 06%	7 66%	4/17/2013	2 92%	4/10/2013	3 003
5/19/1987	9 074	9 07%	7 66%	4/18/2013	2 93%	4/11/2013	2 9952
5/18/1987	8 886	8 89%	7 65%	4/19/2013	2 93%	4/12/2013	2 9177
5/15/1987	8 908	8 91%	7 64%	4/22/2013	2 93%	4/15/2013	2 859
5/14/1987	8 731	8 73%	7 63%	4/23/2013	2 93%	4/16/2013	2 9092
5/13/1987	8 699	8 70%	7 63%	4/24/2013	2 93%	4/17/2013	2 8779
5/12/1987	8 696	8 70%	7 62%	4/25/2013	2 93%	4/18/2013	2 8597
5/11/1987	8 776	8 78%	7 61%	4/26/2013	2 94%	4/19/2013	2 8847
5/8/1987	8 586	8 59%	7 61%	4/29/2013	2 94%	4/22/2013	2 8778
5/7/1987	8 693	8 69%	7 60%	4/30/2013	2 94%	4/23/2013	2 903
5/6/1987	8 729	8 73%	7 59%	5/1/2013	2 94%	4/24/2013	2 8953
5/5/1987	8 65	8 65%	7 58%	5/2/2013	2 94%	4/25/2013	2 9045
5/4/1987	8 689	8 69%	7 58%	5/3/2013	2 94%	4/26/2013	2 8611
5/1/1987	8 578	8 58%	7 57%	5/6/2013	2 95%	4/29/2013	2 8785
4/30/1987	8 437	8 44%	7 56%	5/7/2013	2 95%	4/30/2013	2 8762
4/29/1987	8 686	8 69%	7 56%	5/8/2013	2 95%	5/1/2013	2 8278
4/28/1987	8 478	8 48%	7 55%	5/9/2013	2 95%	5/2/2013	2 8211
4/27/1987	8 607	8 61%	7 54%	5/10/2013	2 96%	5/3/2013	2 9537
4/24/1987	8 682	8 68%	7 53%	5/13/2013	2 96%	5/6/2013	2 9762
4/23/1987	8 506	8 51%	7 53%	5/14/2013	2 96%	5/7/2013	2 995
4/22/1987	8 494	8 49%	7 52%	5/15/2013	2 96%	5/8/2013	2 9871
4/21/1987	8 318	8 32%	7 51%	5/16/2013	2 96%	5/9/2013	2 9926
4/20/1987	8 386	8 39%	7 51%	5/17/2013	2 97%	5/10/2013	3 0943
4/16/1987	8 196	8 20%	7 50%	5/20/2013	2 97%	5/13/2013	3 1308
4/15/1987	8 281	8 28%	7 50%	5/21/2013	2 97%	5/14/2013	3 1905
4/14/1987	8 383	8 38%	7 49%	5/22/2013	2 97%	5/15/2013	3 1559
4/13/1987	8 358	8 36%	7 49%	5/23/2013	2 97%	5/16/2013	3 0976
4/10/1987	8 177	8 18%	7 48%	5/24/2013	2 97%	5/17/2013	3 1669
4/9/1987	8 07	8 07%	7 48%	5/27/2013	2 97%	5/20/2013	3 1762
4/8/1987	7 885	7 89%	7 48%	5/28/2013	2 98%	5/21/2013	3 1309
4/7/1987	7 936	7 94%	7 47%	5/29/2013	2 98%	5/22/2013	3 2195
4/6/1987	7 834	7 83%	7 47%	5/30/2013	2 98%	5/23/2013	3 1906
4/3/1987	7 851	7 85%	7 47%	5/31/2013	2 98%	5/24/2013	3 1721
4/2/1987	7 936	7 94%	7 47%	6/3/2013	2 99%	5/27/2013	3 1721
4/1/1987	7 859	7 86%	7 46%	6/4/2013	2 99%	5/28/2013	3 3217
3/31/1987	7 913	7 91%	7 46%	6/5/2013	2 99%	5/29/2013	3 266
3/30/1987	7 836	7 84%	7 46%	6/6/2013	2 99%	5/30/2013	3 2712
3/27/1987	7 651	7 65%	7 46%	6/7/2013	3 00%	5/31/2013	3 2791
3/26/1987	7 549	7 55%	7 46%	6/10/2013	3 00%	6/3/2013	3 2661
3/25/1987	7 567	7 57%	7 46%	6/11/2013	3 00%	6/4/2013	3 3114
3/24/1987	7 559	7 56%	7 46%	6/12/2013	3 01%	6/5/2013	3 2463
3/23/1987	7 551	7 55%	7 47%	6/13/2013	3 01%	6/6/2013	3 2446
3/20/1987	7 517	7 52%	7 47%	6/14/2013	3 01%	6/7/2013	3 3343
3/19/1987	7 509	7 51%	7 47%	6/17/2013	3 01%	6/10/2013	3 3697
3/18/1987	7 503	7 50%	7 47%	6/18/2013	3 02%	6/11/2013	3 3141
3/17/1987	7 495	7 50%	7 47%	6/19/2013	3 02%	6/12/2013	3 3697
3/16/1987	7 517	7 52%	7 47%	6/20/2013	3 02%	6/13/2013	3 3168
3/13/1987	7 49	7 49%	7 47%	6/21/2013	3 02%	6/14/2013	3 3046
3/12/1987	7 517	7 52%	7 47%	6/24/2013	3 03%	6/17/2013	3 3512
3/11/1987	7 519	7 52%	7 47%	6/25/2013	3 03%	6/18/2013	3 3415
3/10/1987	7 522	7 52%	7 47%	6/26/2013	3 03%	6/19/2013	3 4119

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
3/9/1987	7 506	7 51%	7 47%	6/27/2013	3 04%	6/20/2013	3 5129
3/6/1987	7 514	7 51%	7 47%	6/28/2013	3 04%	6/21/2013	3 5818
3/5/1987	7 443	7 44%	7 47%	7/1/2013	3 04%	6/24/2013	3 5473
3/4/1987	7 425	7 43%	7 47%	7/2/2013	3 05%	6/25/2013	3 6224
3/3/1987	7 482	7 48%	7 47%	7/3/2013	3 05%	6/26/2013	3 5791
3/2/1987	7 453	7 45%	7 47%	7/4/2013	3 05%	6/27/2013	3 5344
2/27/1987	7 459	7 46%	7 47%	7/5/2013	3 06%	6/28/2013	3 4994
2/26/1987	7 49	7 49%	7 47%	7/8/2013	3 06%	7/1/2013	3 4775
2/25/1987	7 519	7 52%	7 47%	7/9/2013	3 06%	7/2/2013	3 4729
2/24/1987	7 49	7 49%	7 47%	7/10/2013	3 07%	7/3/2013	3 4931
2/23/1987	7 522	7 52%	7 47%	7/11/2013	3 07%	7/4/2013	3 4931
2/20/1987	7 554	7 55%	7 47%	7/12/2013	3 08%	7/5/2013	3 713
2/19/1987	7 538	7 54%	7 47%	7/15/2013	3 08%	7/8/2013	3 6334
2/18/1987	7 58	7 58%	7 47%	7/16/2013	3 08%	7/9/2013	3 6477
2/17/1987	7 596	7 60%	7 47%	7/17/2013	3 09%	7/10/2013	3 6496
2/13/1987	7 58	7 58%	7 47%	7/18/2013	3 09%	7/11/2013	3 6297
2/12/1987	7 556	7 56%	7 47%	7/19/2013	3 09%	7/12/2013	3 625
2/11/1987	7 604	7 60%	7 47%	7/22/2013	3 10%	7/15/2013	3 593
2/10/1987	7 602	7 60%	7 47%	7/23/2013	3 10%	7/16/2013	3 5855
2/9/1987	7 516	7 52%	7 47%	7/24/2013	3 10%	7/17/2013	3 5752
2/6/1987	7 459	7 46%	7 47%	7/25/2013	3 11%	7/18/2013	3 6262
2/5/1987	7 417	7 42%	7 47%	7/26/2013	3 11%	7/19/2013	3 5604
2/4/1987	7 508	7 51%	7 47%	7/29/2013	3 11%	7/22/2013	3 5501
2/3/1987	7 516	7 52%	7 46%	7/30/2013	3 12%	7/23/2013	3 5773
2/2/1987	7 501	7 50%	7 46%	7/31/2013	3 12%	7/24/2013	3 6464
1/30/1987	7 474	7 47%	7 46%	8/1/2013	3 12%	7/25/2013	3 6407
1/29/1987	7 443	7 44%	7 46%	8/2/2013	3 13%	7/26/2013	3 6209
1/28/1987	7 459	7 46%	7 46%	8/5/2013	3 13%	7/29/2013	3 6744
1/27/1987	7 477	7 48%	7 46%	8/6/2013	3 14%	7/30/2013	3 6821
1/26/1987	7 472	7 47%	7 46%	8/7/2013	3 14%	7/31/2013	3 6353
1/23/1987	7 44	7 44%	7 46%	8/8/2013	3 14%	8/1/2013	3 7542
1/22/1987	7 34	7 34%	7 46%	8/9/2013	3 15%	8/2/2013	3 6843
1/21/1987	7 322	7 32%	7 46%	8/12/2013	3 15%	8/5/2013	3 726
1/20/1987	7 314	7 31%	7 46%	8/13/2013	3 16%	8/6/2013	3 728
1/16/1987	7 33	7 33%	7 46%	8/14/2013	3 16%	8/7/2013	3 6854
1/15/1987	7 381	7 38%	7 46%	8/15/2013	3 17%	8/8/2013	3 6729
1/14/1987	7 399	7 40%	7 46%	8/16/2013	3 17%	8/9/2013	3 6345
1/13/1987	7 365	7 37%	7 46%	8/19/2013	3 18%	8/12/2013	3 6838
1/12/1987	7 335	7 34%	7 46%	8/20/2013	3 18%	8/13/2013	3 7594
1/9/1987	7 279	7 28%	7 47%	8/21/2013	3 19%	8/14/2013	3 7523
1/8/1987	7 322	7 32%	7 47%	8/22/2013	3 20%	8/15/2013	3 8086
1/7/1987	7 289	7 29%	7 47%	8/23/2013	3 20%	8/16/2013	3 8483
1/6/1987	7 35	7 35%	7 48%	8/26/2013	3 21%	8/19/2013	3 8995
1/5/1987	7 335	7 34%	7 48%	8/27/2013	3 21%	8/20/2013	3 8529
1/2/1987	7 397	7 40%	7 48%	8/28/2013	3 22%	8/21/2013	3 9197
12/31/1986	7 485	7 49%	7 49%	8/29/2013	3 22%	8/22/2013	3 8702
12/30/1986	7 443	7 44%	7 49%	8/30/2013	3 22%	8/23/2013	3 7916
12/29/1986	7 428	7 43%	7 49%	9/2/2013	3 23%	8/26/2013	3 7648
12/26/1986	7 333	7 33%	7 49%	9/3/2013	3 23%	8/27/2013	3 6916
12/24/1986	7 335	7 34%	7 50%	9/4/2013	3 24%	8/28/2013	3 7356
12/23/1986	7 343	7 34%	7 50%	9/5/2013	3 24%	8/29/2013	3 7144
12/22/1986	7 348	7 35%	7 50%	9/6/2013	3 25%	8/30/2013	3 6995
12/19/1986	7 363	7 36%	7 51%	9/9/2013	3 26%	9/2/2013	3 6995
12/18/1986	7 371	7 37%	7 51%	9/10/2013	3 26%	9/3/2013	3 7943
12/17/1986	7 376	7 38%	7 52%	9/11/2013	3 27%	9/4/2013	3 797
12/16/1986	7 381	7 38%	7 52%	9/12/2013	3 27%	9/5/2013	3 8849
12/15/1986	7 402	7 40%	7 52%	9/13/2013	3 28%	9/6/2013	3 8657
12/12/1986	7 392	7 39%	7 53%	9/16/2013	3 28%	9/9/2013	3 853
12/11/1986	7 356	7 36%	7 53%	9/17/2013	3 29%	9/10/2013	3 8941
12/10/1986	7 313	7 31%	7 54%	9/18/2013	3 29%	9/11/2013	3 8539
12/9/1986	7 335	7 34%	7 55%	9/19/2013	3 30%	9/12/2013	3 8521
12/8/1986	7 318	7 32%	7 55%	9/20/2013	3 30%	9/13/2013	3 8349
12/5/1986	7 361	7 36%	7 56%	9/23/2013	3 30%	9/16/2013	3 8667
12/4/1986	7 26	7 26%	7 57%	9/24/2013	3 31%	9/17/2013	3 8322
12/3/1986	7 318	7 32%	7 58%	9/25/2013	3 31%	9/18/2013	3 7471
12/2/1986	7 348	7 35%	7 58%	9/26/2013	3 31%	9/19/2013	3 8024
12/1/1986	7 4	7 40%	7 59%	9/27/2013	3 32%	9/20/2013	3 7613
11/28/1986	7 403	7 40%	7 60%	9/30/2013	3 32%	9/23/2013	3 725
11/26/1986	7 41	7 41%	7 61%	10/1/2013	3 33%	9/24/2013	3 6698
11/25/1986	7 441	7 44%	7 62%	10/2/2013	3 33%	9/25/2013	3 6698
11/24/1986	7 382	7 38%	7 63%	10/3/2013	3 33%	9/26/2013	3 6951
11/21/1986	7 434	7 43%	7 64%	10/4/2013	3 34%	9/27/2013	3 6864
11/20/1986	7 483	7 48%	7 65%	10/7/2013	3 34%	9/30/2013	3 6847
11/19/1986	7 426	7 43%	7 66%	10/8/2013	3 34%	10/1/2013	3 7171
11/18/1986	7 512	7 51%	7 67%	10/9/2013	3 35%	10/2/2013	3 7013

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
7/29/1986	7 474	7 47%	8 52%	1/23/2014	3 62%	1/16/2014	3 7726
7/28/1986	7 566	7 57%	8 54%	1/24/2014	3 62%	1/17/2014	3 748
7/25/1986	7 407	7 41%	8 56%	1/27/2014	3 62%	1/20/2014	3 748
7/24/1986	7 386	7 39%	8 57%	1/28/2014	3 63%	1/21/2014	3 748
7/23/1986	7 339	7 34%	8 59%	1/29/2014	3 63%	1/22/2014	3 7594
7/22/1986	7 269	7 27%	8 60%	1/30/2014	3 64%	1/23/2014	3 6821
7/21/1986	7 174	7 17%	8 62%	1/31/2014	3 64%	1/24/2014	3 6325
7/18/1986	7 184	7 18%	8 64%	2/3/2014	3 64%	1/27/2014	3 6649
7/17/1986	7 177	7 18%	8 65%	2/4/2014	3 65%	1/28/2014	3 6735
7/16/1986	7 174	7 17%	8 67%	2/5/2014	3 65%	1/29/2014	3 6163
7/15/1986	7 114	7 11%	8 69%	2/6/2014	3 65%	1/30/2014	3 6341
7/14/1986	7 136	7 14%	8 71%	2/7/2014	3 66%	1/31/2014	3 5985
7/11/1986	7 182	7 18%	8 72%	2/10/2014	3 66%	2/3/2014	3 5307
7/10/1986	7 126	7 13%	8 74%	2/11/2014	3 66%	2/4/2014	3 601
7/9/1986	7 136	7 14%	8 76%	2/12/2014	3 67%	2/5/2014	3 6477
7/8/1986	7 22	7 22%	8 77%	2/13/2014	3 67%	2/6/2014	3 6683
7/7/1986	7 159	7 16%	8 79%	2/14/2014	3 67%	2/7/2014	3 6726
7/3/1986	7 164	7 16%	8 81%	2/17/2014	3 68%	2/10/2014	3 6503
7/2/1986	7 215	7 22%	8 83%	2/18/2014	3 68%	2/11/2014	3 688
7/1/1986	7 195	7 20%	8 84%	2/19/2014	3 68%	2/12/2014	3 7201
6/30/1986	7 23	7 23%	8 86%	2/20/2014	3 69%	2/13/2014	3 6829
6/27/1986	7 277	7 28%	8 88%	2/21/2014	3 69%	2/14/2014	3 6969
6/26/1986	7 339	7 34%	8 90%	2/24/2014	3 69%	2/17/2014	3 6969
6/25/1986	7 355	7 36%	8 91%	2/25/2014	3 69%	2/18/2014	3 6777
6/24/1986	7 345	7 35%	8 93%	2/26/2014	3 70%	2/19/2014	3 7127
6/23/1986	7 456	7 46%	8 95%	2/27/2014	3 70%	2/20/2014	3 7232
6/20/1986	7 434	7 43%	8 96%	2/28/2014	3 70%	2/21/2014	3 6934
6/19/1986	7 526	7 53%	8 98%	3/3/2014	3 70%	2/24/2014	3 6986
6/18/1986	7 44	7 44%	8 99%	3/4/2014	3 70%	2/25/2014	3 6586
6/17/1986	7 408	7 41%	9 00%	3/5/2014	3 70%	2/26/2014	3 6249
6/16/1986	7 445	7 45%	9 02%	3/6/2014	3 71%	2/27/2014	3 5916
6/13/1986	7 464	7 46%	9 03%	3/7/2014	3 71%	2/28/2014	3 5822
6/12/1986	7 647	7 65%	9 05%	3/10/2014	3 71%	3/3/2014	3 5542
6/11/1986	7 719	7 72%	9 06%	3/11/2014	3 71%	3/4/2014	3 6473
6/10/1986	7 742	7 74%	9 08%	3/12/2014	3 72%	3/5/2014	3 6473
6/9/1986	7 765	7 77%	9 09%	3/13/2014	3 72%	3/6/2014	3 6899
6/6/1986	7 666	7 67%	9 10%	3/14/2014	3 72%	3/7/2014	3 7206
6/5/1986	7 886	7 89%	9 12%	3/17/2014	3 72%	3/10/2014	3 7215
6/4/1986	7 886	7 89%	9 13%	3/18/2014	3 72%	3/11/2014	3 7092
6/3/1986	7 805	7 81%	9 15%	3/19/2014	3 72%	3/12/2014	3 6733
6/2/1986	7 915	7 92%	9 16%	3/20/2014	3 72%	3/13/2014	3 5906
5/30/1986	7 748	7 75%	9 17%	3/21/2014	3 73%	3/14/2014	3 5992
5/29/1986	7 692	7 69%	9 19%	3/24/2014	3 73%	3/17/2014	3 6283
5/28/1986	7 467	7 47%	9 20%	3/25/2014	3 73%	3/18/2014	3 6137
5/27/1986	7 387	7 39%	9 22%	3/26/2014	3 73%	3/19/2014	3 6568
5/23/1986	7 435	7 44%	9 24%	3/27/2014	3 73%	3/20/2014	3 6629
5/22/1986	7 502	7 50%	9 25%	3/28/2014	3 73%	3/21/2014	3 6068
5/21/1986	7 581	7 58%	9 27%	3/31/2014	3 73%	3/24/2014	3 5617
5/20/1986	7 543	7 54%	9 28%	4/1/2014	3 73%	3/25/2014	3 5914
5/19/1986	7 703	7 70%	9 30%	4/2/2014	3 73%	3/26/2014	3 5422
5/16/1986	7 614	7 61%	9 31%	4/3/2014	3 73%	3/27/2014	3 5271
5/15/1986	7 554	7 55%	9 33%	4/4/2014	3 73%	3/28/2014	3 5473
5/14/1986	7 456	7 46%	9 35%	4/7/2014	3 73%	3/31/2014	3 5583
5/13/1986	7 398	7 40%	9 36%	4/8/2014	3 73%	4/1/2014	3 6059
5/12/1986	7 435	7 44%	9 38%	4/9/2014	3 73%	4/2/2014	3 6473
5/9/1986	7 351	7 35%	9 39%	4/10/2014	3 73%	4/3/2014	3 6291
5/8/1986	7 403	7 40%	9 41%	4/11/2014	3 73%	4/4/2014	3 5837
5/7/1986	7 508	7 51%	9 43%	4/14/2014	3 73%	4/7/2014	3 5574
5/6/1986	7 492	7 49%	9 44%	4/15/2014	3 73%	4/8/2014	3 5379
5/5/1986	7 445	7 45%	9 46%	4/16/2014	3 73%	4/9/2014	3 5726
5/2/1986	7 618	7 62%	9 47%	4/17/2014	3 72%	4/10/2014	3 5194
5/1/1986	7 549	7 55%	9 48%	4/18/2014	3 72%	4/11/2014	3 4827
4/30/1986	7 45	7 45%	9 50%	4/21/2014	3 72%	4/14/2014	3 4876
4/29/1986	7 414	7 41%	9 51%	4/22/2014	3 72%	4/15/2014	3 4611
4/28/1986	7 495	7 50%	9 53%	4/23/2014	3 72%	4/16/2014	3 4437
4/25/1986	7 567	7 57%	9 54%	4/24/2014	3 72%	4/17/2014	3 5219
4/24/1986	7 613	7 61%	9 56%	4/25/2014	3 72%	4/18/2014	3 5219
4/23/1986	7 439	7 44%	9 57%	4/28/2014	3 72%	4/21/2014	3 5219
4/22/1986	7 331	7 33%	9 59%	4/29/2014	3 72%	4/22/2014	3 4942
4/21/1986	7 147	7 15%	9 60%	4/30/2014	3 72%	4/23/2014	3 4784
4/18/1986	7 153	7 15%	9 62%	5/1/2014	3 72%	4/24/2014	3 4527
4/17/1986	7 128	7 13%	9 63%	5/2/2014	3 72%	4/25/2014	3 4428
4/16/1986	7 109	7 11%	9 65%	5/5/2014	3 72%	4/28/2014	3 4859
4/15/1986	7 318	7 32%	9 67%	5/6/2014	3 71%	4/29/2014	3 4867
4/14/1986	7 288	7 29%	9 68%	5/7/2014	3 71%	4/30/2014	3 4593

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
4/11/1986	7 362	7 36%	9 70%	5/8/2014	3 71%	5/1/2014	3 4132
4/10/1986	7 308	7 31%	9 72%	5/9/2014	3 71%	5/2/2014	3 3668
4/9/1986	7 321	7 32%	9 73%	5/12/2014	3 71%	5/5/2014	3 4074
4/8/1986	7 36	7 36%	9 75%	5/13/2014	3 71%	5/6/2014	3 383
4/7/1986	7 577	7 58%	9 77%	5/14/2014	3 71%	5/7/2014	3 4025
4/4/1986	7 55	7 55%	9 78%	5/15/2014	3 70%	5/8/2014	3 4344
4/3/1986	7 474	7 47%	9 79%	5/16/2014	3 70%	5/9/2014	3 4634
4/2/1986	7 38	7 38%	9 81%	5/19/2014	3 70%	5/12/2014	3 4967
4/1/1986	7 456	7 46%	9 82%	5/20/2014	3 70%	5/13/2014	3 4464
3/31/1986	7 44	7 44%	9 84%	5/21/2014	3 70%	5/14/2014	3 3767
3/27/1986	7 592	7 59%	9 85%	5/22/2014	3 70%	5/15/2014	3 3245
3/26/1986	7 783	7 78%	9 87%	5/23/2014	3 69%	5/16/2014	3 346
3/25/1986	7 888	7 89%	9 88%	5/26/2014	3 69%	5/19/2014	3 3858
3/24/1986	7 932	7 93%	9 89%	5/27/2014	3 69%	5/20/2014	3 3833
3/21/1986	7 969	7 97%	9 90%	5/28/2014	3 68%	5/21/2014	3 4118
3/20/1986	7 952	7 95%	9 92%	5/29/2014	3 68%	5/22/2014	3 4261
3/19/1986	7 991	7 99%	9 93%	5/30/2014	3 68%	5/23/2014	3 3933
3/18/1986	7 952	7 95%	9 94%	6/2/2014	3 68%	5/26/2014	3 3933
3/17/1986	7 979	7 98%	9 96%	6/3/2014	3 68%	5/27/2014	3 3608
3/14/1986	7 952	7 95%	9 97%	6/4/2014	3 68%	5/28/2014	3 2942
3/13/1986	7 913	7 91%	9 98%	6/5/2014	3 67%	5/29/2014	3 3228
3/12/1986	7 943	7 94%	10 00%	6/6/2014	3 67%	5/30/2014	3 3277
3/11/1986	7 894	7 89%	10 01%	6/9/2014	3 67%	6/2/2014	3 3691
3/10/1986	8 002	8 00%	10 03%	6/10/2014	3 67%	6/3/2014	3 4379
3/7/1986	8 145	8 15%	10 04%	6/11/2014	3 67%	6/4/2014	3 4396
3/6/1986	8 193	8 19%	10 06%	6/12/2014	3 67%	6/5/2014	3 4362
3/5/1986	8 24	8 24%	10 07%	6/13/2014	3 66%	6/6/2014	3 432
3/4/1986	8 052	8 05%	10 09%	6/16/2014	3 66%	6/9/2014	3 4388
3/3/1986	8 094	8 09%	10 10%	6/17/2014	3 66%	6/10/2014	3 4779
2/28/1986	8 281	8 28%	10 12%	6/18/2014	3 66%	6/11/2014	3 4659
2/27/1986	8 297	8 30%	10 13%	6/19/2014	3 65%	6/12/2014	3 4101
2/26/1986	8 456	8 46%	10 15%	6/20/2014	3 65%	6/13/2014	3 4134
2/25/1986	8 614	8 61%	10 16%	6/23/2014	3 65%	6/16/2014	3 3958
2/24/1986	8 625	8 63%	10 17%	6/24/2014	3 65%	6/17/2014	3 4421
2/21/1986	8 698	8 70%	10 19%	6/25/2014	3 65%	6/18/2014	3 4008
2/20/1986	8 857	8 86%	10 20%	6/26/2014	3 64%	6/19/2014	3 466
2/19/1986	8 909	8 91%	10 21%	6/27/2014	3 64%	6/20/2014	3 4337
2/18/1986	8 892	8 89%	10 22%	6/30/2014	3 64%	6/23/2014	3 4549
2/14/1986	8 939	8 94%	10 24%	7/1/2014	3 64%	6/24/2014	3 3991
2/13/1986	9 045	9 05%	10 25%	7/2/2014	3 64%	6/25/2014	3 3815
2/12/1986	9 129	9 13%	10 26%	7/3/2014	3 64%	6/26/2014	3 3557
2/11/1986	9 16	9 16%	10 27%	7/4/2014	3 64%	6/27/2014	3 3665
2/10/1986	9 203	9 20%	10 29%	7/7/2014	3 63%	6/30/2014	3 3599
2/7/1986	9 292	9 29%	10 30%	7/8/2014	3 63%	7/1/2014	3 3983
2/6/1986	9 265	9 27%	10 31%	7/9/2014	3 63%	7/2/2014	3 4609
2/5/1986	9 278	9 28%	10 32%	7/10/2014	3 63%	7/3/2014	3 4694
2/4/1986	9 236	9 24%	10 33%	7/11/2014	3 63%	7/4/2014	3 4694
2/3/1986	9 242	9 24%	10 34%	7/14/2014	3 63%	7/7/2014	3 4362
1/31/1986	9 319	9 32%	10 35%	7/15/2014	3 62%	7/8/2014	3 3723
1/30/1986	9 343	9 34%	10 36%	7/16/2014	3 62%	7/9/2014	3 374
1/29/1986	9 337	9 34%	10 37%	7/17/2014	3 62%	7/10/2014	3 3698
1/28/1986	9 284	9 28%	10 38%	7/18/2014	3 62%	7/11/2014	3 3366
1/27/1986	9 355	9 36%	10 39%	7/21/2014	3 62%	7/14/2014	3 3715
1/24/1986	9 415	9 42%	10 40%	7/22/2014	3 61%	7/15/2014	3 3673
1/23/1986	9 409	9 41%	10 41%	7/23/2014	3 61%	7/16/2014	3 3374
1/22/1986	9 427	9 43%	10 42%	7/24/2014	3 61%	7/17/2014	3 2661
1/21/1986	9 415	9 42%	10 43%	7/25/2014	3 61%	7/18/2014	3 2881
1/17/1986	9 421	9 42%	10 44%	7/28/2014	3 61%	7/21/2014	3 2563
1/16/1986	9 355	9 36%	10 46%	7/29/2014	3 60%	7/22/2014	3 2498
1/15/1986	9 403	9 40%	10 47%	7/30/2014	3 60%	7/23/2014	3 2636
1/14/1986	9 556	9 56%	10 48%	7/31/2014	3 60%	7/24/2014	3 2954
1/13/1986	9 606	9 61%	10 49%	8/1/2014	3 60%	7/25/2014	3 2385
1/10/1986	9 569	9 57%	10 50%	8/4/2014	3 60%	7/28/2014	3 2547
1/9/1986	9 44	9 44%	10 51%	8/5/2014	3 60%	7/29/2014	3 2248
1/8/1986	9 32	9 32%	10 52%	8/6/2014	3 59%	7/30/2014	3 3126
1/7/1986	9 161	9 16%	10 54%	8/7/2014	3 59%	7/31/2014	3 3167
1/6/1986	9 302	9 30%	10 55%	8/8/2014	3 59%	8/1/2014	3 2807
1/3/1986	9 278	9 28%	10 56%	8/11/2014	3 59%	8/4/2014	3 288
1/2/1986	9 273	9 27%	10 58%	8/12/2014	3 58%	8/5/2014	3 2831
12/31/1985	9 267	9 27%	10 59%	8/13/2014	3 58%	8/6/2014	3 27
12/30/1985	9 261	9 26%	10 60%	8/14/2014	3 58%	8/7/2014	3 2239
12/27/1985	9 267	9 27%	10 61%	8/15/2014	3 57%	8/8/2014	3 2303
12/26/1985	9 291	9 29%	10 63%	8/18/2014	3 57%	8/11/2014	3 2432
12/24/1985	9 32	9 32%	10 64%	8/19/2014	3 57%	8/12/2014	3 2765
12/23/1985	9 338	9 34%	10 65%	8/20/2014	3 56%	8/13/2014	3 2432

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
12/20/1985	9 326	9 33%	10 66%	8/21/2014	3 56%	8/14/2014	3 1917
12/19/1985	9 392	9 39%	10 68%	8/22/2014	3 56%	8/15/2014	3 1323
12/18/1985	9 392	9 39%	10 69%	8/25/2014	3 56%	8/18/2014	3 1983
12/17/1985	9 339	9 34%	10 70%	8/26/2014	3 55%	8/19/2014	3 2131
12/16/1985	9 447	9 45%	10 71%	8/27/2014	3 55%	8/20/2014	3 2205
12/13/1985	9 52	9 52%	10 72%	8/28/2014	3 54%	8/21/2014	3 1884
12/12/1985	9 539	9 54%	10 73%	8/29/2014	3 54%	8/22/2014	3 1566
12/11/1985	9 527	9 53%	10 74%	9/1/2014	3 54%	8/25/2014	3 1314
12/10/1985	9 664	9 66%	10 75%	9/2/2014	3 53%	8/26/2014	3 1623
12/9/1985	9 714	9 71%	10 75%	9/3/2014	3 53%	8/27/2014	3 1024
12/6/1985	9 856	9 86%	10 76%	9/4/2014	3 53%	8/28/2014	3 0744
12/5/1985	9 876	9 88%	10 77%	9/5/2014	3 52%	8/29/2014	3 0792
12/4/1985	9 863	9 86%	10 78%	9/8/2014	3 52%	9/1/2014	3 0792
12/3/1985	9 882	9 88%	10 78%	9/9/2014	3 52%	9/2/2014	3 1753
12/2/1985	9 935	9 94%	10 79%	9/10/2014	3 51%	9/3/2014	3 1419
11/29/1985	9 837	9 84%	10 80%	9/11/2014	3 51%	9/4/2014	3 209
11/27/1985	9 896	9 90%	10 80%	9/12/2014	3 51%	9/5/2014	3 2263
11/26/1985	9 949	9 95%	10 81%	9/15/2014	3 51%	9/8/2014	3 2247
11/25/1985	9 962	9 96%	10 82%	9/16/2014	3 50%	9/9/2014	3 2338
11/22/1985	9 996	10 00%	10 82%	9/17/2014	3 50%	9/10/2014	3 2722
11/21/1985	9 921	9 92%	10 83%	9/18/2014	3 50%	9/11/2014	3 2772
11/20/1985	9 915	9 92%	10 83%	9/19/2014	3 50%	9/12/2014	3 3441
11/19/1985	9 977	9 98%	10 84%	9/22/2014	3 49%	9/15/2014	3 3433
11/18/1985	10 008	10 01%	10 85%	9/23/2014	3 49%	9/16/2014	3 3604
11/15/1985	10 135	10 14%	10 86%	9/24/2014	3 49%	9/17/2014	3 369
11/14/1985	10 161	10 16%	10 86%	9/25/2014	3 48%	9/18/2014	3 3476
11/13/1985	10 059	10 06%	10 87%	9/26/2014	3 48%	9/19/2014	3 284
11/12/1985	10 027	10 03%	10 88%	9/29/2014	3 48%	9/22/2014	3 2891
11/8/1985	10 129	10 13%	10 89%	9/30/2014	3 47%	9/23/2014	3 2463
11/7/1985	10 168	10 17%	10 89%	10/1/2014	3 47%	9/24/2014	3 279
11/6/1985	10 181	10 18%	10 90%	10/2/2014	3 46%	9/25/2014	3 2115
11/5/1985	10 161	10 16%	10 91%	10/3/2014	3 46%	9/26/2014	3 214
11/4/1985	10 207	10 21%	10 91%	10/6/2014	3 46%	9/29/2014	3 1647
11/1/1985	10 226	10 23%	10 92%	10/7/2014	3 45%	9/30/2014	3 1967
10/31/1985	10 246	10 25%	10 93%	10/8/2014	3 45%	10/1/2014	3 0919
10/30/1985	10 265	10 27%	10 93%	10/9/2014	3 44%	10/2/2014	3 1427
10/29/1985	10 325	10 33%	10 94%	10/10/2014	3 44%	10/3/2014	3 1233
10/28/1985	10 513	10 51%	10 95%	10/13/2014	3 43%	10/6/2014	3 1273
10/25/1985	10 445	10 45%	10 95%	10/14/2014	3 43%	10/7/2014	3 0464
10/24/1985	10 391	10 39%	10 96%	10/15/2014	3 42%	10/8/2014	3 0599
10/23/1985	10 371	10 37%	10 96%	10/16/2014	3 42%	10/9/2014	3 0496
10/22/1985	10 371	10 37%	10 97%	10/17/2014	3 42%	10/10/2014	3 0124
10/21/1985	10 425	10 43%	10 97%	10/20/2014	3 41%	10/13/2014	3 0124
10/18/1985	10 439	10 44%	10 98%	10/21/2014	3 41%	10/14/2014	2 9531
10/17/1985	10 445	10 45%	10 98%	10/22/2014	3 40%	10/15/2014	2 9176
10/16/1985	10 527	10 53%	10 99%	10/23/2014	3 40%	10/16/2014	2 9353
10/15/1985	10 534	10 53%	10 99%	10/24/2014	3 40%	10/17/2014	2 9678
10/11/1985	10 596	10 60%	11 00%	10/27/2014	3 39%	10/20/2014	2 9655
10/10/1985	10 589	10 59%	11 00%	10/28/2014	3 39%	10/21/2014	2 9904
10/9/1985	10 61	10 61%	11 01%	10/29/2014	3 39%	10/22/2014	2 9904
10/8/1985	10 603	10 60%	11 01%	10/30/2014	3 38%	10/23/2014	3 0431
10/7/1985	10 652	10 65%	11 02%	10/31/2014	3 38%	10/24/2014	3 0423
10/4/1985	10 624	10 62%	11 02%	11/3/2014	3 38%	10/27/2014	3 0368
10/3/1985	10 582	10 58%	11 03%	11/4/2014	3 37%	10/28/2014	3 0678
10/2/1985	10 555	10 56%	11 03%	11/5/2014	3 37%	10/29/2014	3 0495
10/1/1985	10 534	10 53%	11 04%	11/6/2014	3 37%	10/30/2014	3 0463
9/30/1985	10 555	10 56%	11 04%	11/7/2014	3 37%	10/31/2014	3 0662
9/27/1985	10 548	10 55%	11 04%	11/10/2014	3 36%	11/3/2014	3 0638
9/26/1985	10 494	10 49%	11 05%	11/11/2014	3 36%	11/4/2014	3 0478
9/25/1985	10 514	10 51%	11 05%	11/12/2014	3 36%	11/5/2014	3 059
9/24/1985	10 569	10 57%	11 06%	11/13/2014	3 36%	11/6/2014	3 103
9/23/1985	10 624	10 62%	11 06%	11/14/2014	3 35%	11/7/2014	3 028
9/20/1985	10 576	10 58%	11 07%	11/17/2014	3 35%	11/10/2014	3 0926
9/19/1985	10 611	10 61%	11 07%	11/18/2014	3 35%	11/11/2014	3 0926
9/18/1985	10 681	10 68%	11 08%	11/19/2014	3 34%	11/12/2014	3 1046
9/17/1985	10 604	10 60%	11 08%	11/20/2014	3 34%	11/13/2014	3 0709
9/16/1985	10 569	10 57%	11 09%	11/21/2014	3 34%	11/14/2014	3 0487
9/13/1985	10 583	10 58%	11 09%	11/24/2014	3 33%	11/17/2014	3 0624
9/12/1985	10 751	10 75%	11 10%	11/25/2014	3 33%	11/18/2014	3 0383
9/11/1985	10 709	10 71%	11 10%	11/26/2014	3 32%	11/19/2014	3 0769
9/10/1985	10 695	10 70%	11 11%	11/27/2014	3 32%	11/20/2014	3 0543
9/9/1985	10 702	10 70%	11 11%	11/28/2014	3 32%	11/21/2014	3 0175
9/6/1985	10 702	10 70%	11 12%	12/1/2014	3 31%	11/24/2014	3 0199
9/5/1985	10 474	10 47%	11 12%	12/2/2014	3 31%	11/25/2014	2 9605
9/4/1985	10 394	10 39%	11 12%	12/3/2014	3 31%	11/26/2014	2 9542

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
5/15/1985	11 075	11 08%	11 83%	3/19/2015	2 97%	3/12/2015	2 6995
5/14/1985	11 025	11 03%	11 84%	3/20/2015	2 97%	3/13/2015	2 6987
5/13/1985	11 168	11 17%	11 85%	3/23/2015	2 96%	3/16/2015	2 6449
5/10/1985	11 197	11 20%	11 86%	3/24/2015	2 96%	3/17/2015	2 6026
5/9/1985	11 336	11 34%	11 87%	3/25/2015	2 95%	3/18/2015	2 5104
5/8/1985	11 365	11 37%	11 88%	3/26/2015	2 95%	3/19/2015	2 5291
5/7/1985	11 27	11 27%	11 89%	3/27/2015	2 95%	3/20/2015	2 5059
5/6/1985	11 262	11 26%	11 90%	3/30/2015	2 94%	3/23/2015	2 5141
5/3/1985	11 299	11 30%	11 92%	3/31/2015	2 94%	3/24/2015	2 4643
5/2/1985	11 336	11 34%	11 93%	4/1/2015	2 93%	3/25/2015	2 5074
5/1/1985	11 38	11 38%	11 94%	4/2/2015	2 93%	3/26/2015	2 5798
4/30/1985	11 463	11 46%	11 95%	4/3/2015	2 92%	3/27/2015	2 5404
4/29/1985	11 516	11 52%	11 96%	4/6/2015	2 92%	3/30/2015	2 5479
4/26/1985	11 403	11 40%	11 97%	4/7/2015	2 92%	3/31/2015	2 5359
4/25/1985	11 441	11 44%	11 98%	4/8/2015	2 91%	4/1/2015	2 4651
4/24/1985	11 377	11 38%	11 99%	4/9/2015	2 91%	4/2/2015	2 5321
4/23/1985	11 307	11 31%	12 00%	4/10/2015	2 90%	4/3/2015	2 4858
4/22/1985	11 211	11 21%	12 01%	4/13/2015	2 90%	4/6/2015	2 5532
4/19/1985	11 248	11 25%	12 02%	4/14/2015	2 89%	4/7/2015	2 5179
4/18/1985	11 226	11 23%	12 03%	4/15/2015	2 89%	4/8/2015	2 5291
4/17/1985	11 321	11 32%	12 04%	4/16/2015	2 89%	4/9/2015	2 5981
4/16/1985	11 274	11 27%	12 05%	4/17/2015	2 88%	4/10/2015	2 5791
4/15/1985	11 351	11 35%	12 06%	4/20/2015	2 88%	4/13/2015	2 573
4/12/1985	11 388	11 39%	12 07%	4/21/2015	2 87%	4/14/2015	2 5427
4/11/1985	11 392	11 39%	12 08%	4/22/2015	2 87%	4/15/2015	2 5397
4/10/1985	11 54	11 54%	12 09%	4/23/2015	2 87%	4/16/2015	2 5753
4/9/1985	11 589	11 59%	12 10%	4/24/2015	2 86%	4/17/2015	2 5194
4/8/1985	11 726	11 73%	12 11%	4/27/2015	2 86%	4/20/2015	2 5624
4/4/1985	11 648	11 65%	12 12%	4/28/2015	2 86%	4/21/2015	2 5806
4/3/1985	11 691	11 69%	12 13%	4/29/2015	2 86%	4/22/2015	2 6616
4/2/1985	11 671	11 67%	12 14%	4/30/2015	2 85%	4/23/2015	2 653
4/1/1985	11 636	11 64%	12 15%	5/1/2015	2 85%	4/24/2015	2 6098
3/29/1985	11 64	11 64%	12 16%	5/4/2015	2 85%	4/27/2015	2 6121
3/28/1985	11 687	11 69%	12 17%	5/5/2015	2 85%	4/28/2015	2 7031
3/27/1985	11 805	11 81%	12 18%	5/6/2015	2 85%	4/29/2015	2 7523
3/26/1985	11 75	11 75%	12 19%	5/7/2015	2 84%	4/30/2015	2 7404
3/25/1985	11 75	11 75%	12 20%	5/8/2015	2 84%	5/1/2015	2 8273
3/22/1985	11 813	11 81%	12 21%	5/11/2015	2 84%	5/4/2015	2 8765
3/21/1985	11 711	11 71%	12 21%	5/12/2015	2 84%	5/5/2015	2 9122
3/20/1985	11 806	11 81%	12 22%	5/13/2015	2 84%	5/6/2015	2 9929
3/19/1985	11 87	11 87%	12 23%	5/14/2015	2 84%	5/7/2015	2 9105
3/18/1985	11 934	11 93%	12 24%	5/15/2015	2 84%	5/8/2015	2 9006
3/14/1985	11 87	11 87%	12 25%	5/18/2015	2 83%	5/11/2015	3 041
3/13/1985	11 822	11 82%	12 26%	5/19/2015	2 83%	5/12/2015	3 0127
3/12/1985	11 688	11 69%	12 26%	5/20/2015	2 83%	5/13/2015	3 087
3/11/1985	11 727	11 73%	12 27%	5/21/2015	2 83%	5/14/2015	3 0497
3/8/1985	11 696	11 70%	12 28%	5/22/2015	2 83%	5/15/2015	2 9292
3/7/1985	11 887	11 89%	12 29%	5/25/2015	2 83%	5/18/2015	3 0295
3/6/1985	11 911	11 91%	12 29%	5/26/2015	2 83%	5/19/2015	3 0753
3/5/1985	11 807	11 81%	12 30%	5/27/2015	2 83%	5/20/2015	3 0471
2/28/1985	11 875	11 88%	12 30%	5/28/2015	2 83%	5/21/2015	2 9881
2/20/1985	11 535	11 54%	12 31%	5/29/2015	2 82%	5/22/2015	2 9841
2/19/1985	11 377	11 38%	12 31%	6/1/2015	2 82%	5/25/2015	2 9841
2/15/1985	11 325	11 33%	12 32%	6/2/2015	2 82%	5/26/2015	2 8981
2/14/1985	11 208	11 21%	12 33%	6/3/2015	2 82%	5/27/2015	2 8673
2/13/1985	11 281	11 28%	12 34%	6/4/2015	2 82%	5/28/2015	2 8873
2/11/1985	11 325	11 33%	12 34%	6/5/2015	2 82%	5/29/2015	2 8818
2/8/1985	11 256	11 26%	12 35%	6/8/2015	2 82%	6/1/2015	2 9338
2/7/1985	11 311	11 31%	12 36%	6/9/2015	2 82%	6/2/2015	3 0143
2/6/1985	11 316	11 32%	12 37%	6/10/2015	2 82%	6/3/2015	3 1022
2/5/1985	11 265	11 27%	12 37%	6/11/2015	2 82%	6/4/2015	3 0407
2/4/1985	11 301	11 30%	12 38%	6/12/2015	2 82%	6/5/2015	3 1136
2/1/1985	11 316	11 32%	12 39%	6/15/2015	2 82%	6/8/2015	3 1144
1/31/1985	11 207	11 21%	12 39%	6/16/2015	2 82%	6/9/2015	3 1663
1/30/1985	11 121	11 12%	12 40%	6/17/2015	2 82%	6/10/2015	3 2156
1/29/1985	11 064	11 06%	12 40%	6/18/2015	2 82%	6/11/2015	3 0957
1/28/1985	11 178	11 18%	12 41%	6/19/2015	2 82%	6/12/2015	3 103
1/25/1985	11 167	11 17%	12 42%	6/22/2015	2 81%	6/15/2015	3 0851
1/24/1985	11 157	11 16%	12 43%	6/23/2015	2 81%	6/16/2015	3 0407
1/23/1985	11 309	11 31%	12 43%	6/24/2015	2 81%	6/17/2015	3 0932
1/22/1985	11 353	11 35%	12 44%	6/25/2015	2 81%	6/18/2015	3 1292
1/18/1985	11 51	11 51%	12 45%	6/26/2015	2 81%	6/19/2015	3 0471
1/17/1985	11 495	11 50%	12 45%	6/29/2015	2 81%	6/22/2015	3 1606
1/15/1985	11 555	11 56%	12 46%	6/30/2015	2 81%	6/23/2015	3 1964
1/14/1985	11 631	11 63%	12 46%	7/1/2015	2 81%	6/24/2015	3 1458

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
2/16/1984	11 946	11 95%	11 46%	5/12/2016	2 82%	5/5/2016	2 6029
2/15/1984	11 915	11 92%	11 45%	5/13/2016	2 82%	5/6/2016	2 6276
2/14/1984	11 931	11 93%	11 44%	5/16/2016	2 82%	5/9/2016	2 6083
2/10/1984	11 914	11 91%	11 43%	5/17/2016	2 82%	5/10/2016	2 6122
2/9/1984	11 836	11 84%	11 43%	5/18/2016	2 81%	5/11/2016	2 5807
2/8/1984	11 813	11 81%	11 42%	5/19/2016	2 81%	5/12/2016	2 5983
2/7/1984	11 782	11 78%	11 41%	5/20/2016	2 81%	5/13/2016	2 5486
2/6/1984	11 766	11 77%	11 41%	5/23/2016	2 81%	5/16/2016	2 5956
2/3/1984	11 72	11 72%	11 40%	5/24/2016	2 81%	5/17/2016	2 5994
2/2/1984	11 697	11 70%	11 39%	5/25/2016	2 81%	5/18/2016	2 6595
2/1/1984	11 712	11 71%	11 39%	5/26/2016	2 81%	5/19/2016	2 6417
1/31/1984	11 75	11 75%	11 38%	5/27/2016	2 81%	5/20/2016	2 6286
1/30/1984	11 719	11 72%	11 37%	5/30/2016	2 81%	5/23/2016	2 6232
1/27/1984	11 673	11 67%	11 37%	5/31/2016	2 81%	5/24/2016	2 644
1/26/1984	11 689	11 69%	11 36%	6/1/2016	2 81%	5/25/2016	2 6634
1/25/1984	11 704	11 70%	11 36%	6/2/2016	2 80%	5/26/2016	2 6409
1/24/1984	11 681	11 68%	11 35%	6/3/2016	2 80%	5/27/2016	2 6464
1/23/1984	11 666	11 67%	11 34%	6/6/2016	2 80%	5/30/2016	2 6464
1/20/1984	11 681	11 68%	11 34%	6/7/2016	2 80%	5/31/2016	2 6479
1/19/1984	11 643	11 64%	11 33%	6/8/2016	2 80%	6/1/2016	2 6164
1/18/1984	11 673	11 67%	11 33%	6/9/2016	2 79%	6/2/2016	2 5805
1/17/1984	11 627	11 63%	11 32%	6/10/2016	2 79%	6/3/2016	2 5097
1/16/1984	11 59	11 59%	11 32%	6/13/2016	2 79%	6/6/2016	2 557
1/13/1984	11 635	11 64%	11 32%	6/14/2016	2 79%	6/7/2016	2 5419
1/12/1984	11 803	11 80%	11 31%	6/15/2016	2 78%	6/8/2016	2 5082
1/11/1984	11 795	11 80%	11 30%	6/16/2016	2 78%	6/9/2016	2 4873
1/10/1984	11 779	11 78%	11 30%	6/17/2016	2 78%	6/10/2016	2 4511
1/9/1984	11 802	11 80%	11 29%	6/20/2016	2 77%	6/13/2016	2 4262
1/6/1984	11 849	11 85%	11 29%	6/21/2016	2 77%	6/14/2016	2 4233
1/5/1984	11 833	11 83%	11 28%	6/22/2016	2 77%	6/15/2016	2 4065
1/4/1984	11 833	11 83%	11 28%	6/23/2016	2 77%	6/16/2016	2 3963
1/3/1984	11 911	11 91%	11 27%	6/24/2016	2 76%	6/17/2016	2 4196
12/30/1983	11 872	11 87%	11 26%	6/27/2016	2 76%	6/20/2016	2 4955
12/29/1983	11 833	11 83%	11 26%	6/28/2016	2 76%	6/21/2016	2 5119
12/28/1983	11 817	11 82%	11 25%	6/29/2016	2 75%	6/22/2016	2 4999
12/27/1983	11 779	11 78%	11 25%	6/30/2016	2 75%	6/23/2016	2 5547
12/23/1983	11 84	11 84%	11 24%	7/1/2016	2 75%	6/24/2016	2 4101
12/22/1983	11 832	11 83%	11 23%	7/4/2016	2 74%	6/27/2016	2 2644
12/21/1983	11 887	11 89%	11 23%	7/5/2016	2 74%	6/28/2016	2 2749
12/20/1983	11 966	11 97%	11 22%	7/6/2016	2 74%	6/29/2016	2 3187
12/19/1983	11 903	11 90%	11 21%	7/7/2016	2 73%	6/30/2016	2 2847
12/16/1983	11 957	11 96%	11 21%	7/8/2016	2 73%	7/1/2016	2 2253
12/15/1983	11 981	11 98%	11 20%	7/11/2016	2 73%	7/4/2016	2 2253
12/14/1983	12 024	12 02%	11 19%	7/12/2016	2 72%	7/5/2016	2 1545
12/13/1983	11 981	11 98%	11 18%	7/13/2016	2 72%	7/6/2016	2 1375
12/12/1983	11 926	11 93%	11 18%	7/14/2016	2 72%	7/7/2016	2 1348
12/9/1983	11 887	11 89%	11 17%	7/15/2016	2 71%	7/8/2016	2 0983
12/8/1983	11 91	11 91%	11 16%	7/18/2016	2 71%	7/11/2016	2 1394
12/7/1983	11 816	11 82%	11 16%	7/19/2016	2 71%	7/12/2016	2 2237
12/6/1983	11 793	11 79%	11 16%	7/20/2016	2 70%	7/13/2016	2 1721
12/5/1983	11 77	11 77%	11 15%	7/21/2016	2 70%	7/14/2016	2 2523
12/2/1983	11 801	11 80%	11 15%	7/22/2016	2 70%	7/15/2016	2 2655
12/1/1983	11 656	11 66%	11 14%	7/25/2016	2 69%	7/18/2016	2 2944
11/30/1983	11 64	11 64%	11 14%	7/26/2016	2 69%	7/19/2016	2 2669
11/29/1983	11 61	11 61%	11 14%	7/27/2016	2 69%	7/20/2016	2 2979
11/28/1983	11 663	11 66%	11 13%	7/28/2016	2 69%	7/21/2016	2 2908
11/25/1983	11 61	11 61%	11 13%	7/29/2016	2 68%	7/22/2016	2 283
11/23/1983	11 633	11 63%	11 13%	8/1/2016	2 68%	7/25/2016	2 2872
11/22/1983	11 625	11 63%	11 13%	8/2/2016	2 68%	7/26/2016	2 283
11/21/1983	11 678	11 68%	11 12%	8/3/2016	2 67%	7/27/2016	2 211
11/18/1983	11 724	11 72%	11 12%	8/4/2016	2 67%	7/28/2016	2 2318
11/17/1983	11 77	11 77%	11 12%	8/5/2016	2 67%	7/29/2016	2 1827
11/16/1983	11 724	11 72%	11 11%	8/8/2016	2 66%	8/1/2016	2 2695
11/15/1983	11 716	11 72%	11 11%	8/9/2016	2 66%	8/2/2016	2 3069
11/14/1983	11 701	11 70%	11 10%	8/10/2016	2 66%	8/3/2016	2 2963
11/10/1983	11 671	11 67%	11 10%	8/11/2016	2 65%	8/4/2016	2 254
11/9/1983	11 863	11 86%	11 09%	8/12/2016	2 65%	8/5/2016	2 314
11/7/1983	11 871	11 87%	11 09%	8/15/2016	2 64%	8/8/2016	2 309
11/4/1983	11 91	11 91%	11 08%	8/16/2016	2 64%	8/9/2016	2 2617
11/3/1983	11 824	11 82%	11 08%	8/17/2016	2 63%	8/10/2016	2 2274
11/2/1983	11 747	11 75%	11 07%	8/18/2016	2 63%	8/11/2016	2 2722
11/1/1983	11 755	11 76%	11 06%	8/19/2016	2 63%	8/12/2016	2 2306
10/31/1983	11 793	11 79%	11 06%	8/22/2016	2 62%	8/15/2016	2 2825
10/28/1983	11 717	11 72%	11 05%	8/23/2016	2 62%	8/16/2016	2 2978
10/27/1983	11 694	11 69%	11 04%	8/24/2016	2 61%	8/17/2016	2 2594

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
10/26/1983	11 755	11 76%	11 04%	8/25/2016	2 61%	8/18/2016	2 2601
10/25/1983	11 717	11 72%	11 03%	8/26/2016	2 61%	8/19/2016	2 2869
10/24/1983	11 679	11 68%	11 03%	8/29/2016	2 60%	8/22/2016	2 2371
10/21/1983	11 611	11 61%	11 02%	8/30/2016	2 60%	8/23/2016	2 2292
10/20/1983	11 484	11 48%	11 01%	8/31/2016	2 60%	8/24/2016	2 2471
10/19/1983	11 499	11 50%	11 01%	9/1/2016	2 59%	8/25/2016	2 263
10/18/1983	11 536	11 54%	11 00%	9/2/2016	2 59%	8/26/2016	2 2869
10/17/1983	11 492	11 49%	11 00%	9/5/2016	2 59%	8/29/2016	2 2142
10/14/1983	11 499	11 50%	10 99%	9/6/2016	2 58%	8/30/2016	2 2292
10/13/1983	11 656	11 66%	10 99%	9/7/2016	2 58%	8/31/2016	2 232
10/12/1983	11 596	11 60%	10 98%	9/8/2016	2 57%	9/1/2016	2 2299
10/11/1983	11 581	11 58%	10 98%	9/9/2016	2 57%	9/2/2016	2 2782
10/7/1983	11 397	11 40%	10 97%	9/12/2016	2 57%	9/5/2016	2 2782
10/6/1983	11 303	11 30%	10 97%	9/13/2016	2 57%	9/6/2016	2 2241
10/5/1983	11 346	11 35%	10 96%	9/14/2016	2 56%	9/7/2016	2 2349
10/4/1983	11 397	11 40%	10 96%	9/15/2016	2 56%	9/8/2016	2 3036
10/3/1983	11 434	11 43%	10 96%	9/16/2016	2 56%	9/9/2016	2 3946
9/30/1983	11 405	11 41%	10 95%	9/19/2016	2 56%	9/12/2016	2 3909
9/29/1983	11 434	11 43%	10 95%	9/20/2016	2 55%	9/13/2016	2 4634
9/28/1983	11 463	11 46%	10 94%	9/21/2016	2 55%	9/14/2016	2 4497
9/27/1983	11 405	11 41%	10 94%	9/22/2016	2 55%	9/15/2016	2 4627
9/26/1983	11 412	11 41%	10 93%	9/23/2016	2 54%	9/16/2016	2 4452
9/23/1983	11 391	11 39%	10 93%	9/26/2016	2 54%	9/19/2016	2 4551
9/22/1983	11 486	11 49%	10 93%	9/27/2016	2 54%	9/20/2016	2 4316
9/21/1983	11 628	11 63%	10 92%	9/28/2016	2 53%	9/21/2016	2 3738
9/20/1983	11 538	11 54%	10 91%	9/29/2016	2 53%	9/22/2016	2 3353
9/19/1983	11 613	11 61%	10 91%	9/30/2016	2 53%	9/23/2016	2 3471
9/16/1983	11 727	11 73%	10 90%	10/3/2016	2 52%	9/26/2016	2 3205
9/15/1983	11 734	11 73%	10 90%	10/4/2016	2 52%	9/27/2016	2 2774
9/14/1983	11 734	11 73%	10 89%	10/5/2016	2 52%	9/28/2016	2 2913
9/13/1983	11 628	11 63%	10 89%	10/6/2016	2 52%	9/29/2016	2 2767
9/12/1983	11 558	11 56%	10 88%	10/7/2016	2 51%	9/30/2016	2 3154
9/9/1983	11 479	11 48%	10 88%	10/10/2016	2 51%	10/3/2016	2 3397
9/8/1983	11 705	11 71%	10 87%	10/11/2016	2 51%	10/4/2016	2 4098
9/7/1983	11 697	11 70%	10 87%	10/12/2016	2 51%	10/5/2016	2 4234
9/6/1983	11 824	11 82%	10 86%	10/13/2016	2 50%	10/6/2016	2 4538
9/1/1983	11 954	11 95%	10 85%	10/14/2016	2 50%	10/7/2016	2 4508
8/31/1983	11 931	11 93%	10 85%	10/17/2016	2 50%	10/10/2016	2 4508
8/30/1983	11 901	11 90%	10 84%	10/18/2016	2 50%	10/11/2016	2 5014
8/29/1983	11 78	11 78%	10 83%	10/19/2016	2 50%	10/12/2016	2 4991
8/26/1983	11 698	11 70%	10 82%	10/20/2016	2 49%	10/13/2016	2 4768
8/25/1983	11 61	11 61%	10 82%	10/21/2016	2 49%	10/14/2016	2 5583
8/24/1983	11 516	11 52%	10 81%	10/24/2016	2 49%	10/17/2016	2 5216
8/23/1983	11 531	11 53%	10 81%	10/25/2016	2 49%	10/18/2016	2 5054
8/22/1983	11 538	11 54%	10 80%	10/26/2016	2 49%	10/19/2016	2 5069
8/19/1983	11 596	11 60%	10 80%	10/27/2016	2 49%	10/20/2016	2 5039
8/18/1983	11 662	11 66%	10 79%	10/28/2016	2 49%	10/21/2016	2 4846
8/17/1983	11 56	11 56%	10 79%	10/31/2016	2 49%	10/24/2016	2 5171
8/16/1983	11 722	11 72%	10 79%	11/1/2016	2 48%	10/25/2016	2 4985
8/15/1983	11 744	11 74%	10 78%	11/2/2016	2 48%	10/26/2016	2 5412
8/12/1983	11 566	11 57%	10 78%	11/3/2016	2 48%	10/27/2016	2 6138
8/11/1983	11 836	11 84%	10 78%	11/4/2016	2 48%	10/28/2016	2 6154
8/10/1983	11 975	11 98%	10 78%	11/7/2016	2 48%	10/31/2016	2 5798
8/9/1983	11 975	11 98%	10 77%	11/8/2016	2 48%	11/1/2016	2 5774
8/8/1983	12 019	12 02%	10 77%	11/9/2016	2 48%	11/2/2016	2 5672
8/5/1983	11 966	11 97%	10 76%	11/10/2016	2 48%	11/3/2016	2 6004
8/4/1983	11 94	11 94%	10 76%	11/11/2016	2 48%	11/4/2016	2 561
8/2/1983	11 767	11 77%	10 75%	11/14/2016	2 49%	11/7/2016	2 6021
8/1/1983	11 818	11 82%	10 75%	11/15/2016	2 49%	11/8/2016	2 6156
7/29/1983	11 823	11 82%	10 74%	11/16/2016	2 49%	11/9/2016	2 8456
7/28/1983	11 674	11 67%	10 74%	11/17/2016	2 49%	11/10/2016	2 9549
7/27/1983	11 525	11 53%	10 73%	11/18/2016	2 50%	11/11/2016	2 935
7/26/1983	11 509	11 51%	10 73%	11/21/2016	2 50%	11/14/2016	3 0117
7/25/1983	11 411	11 41%	10 73%	11/22/2016	2 50%	11/15/2016	2 9555
7/22/1983	11 599	11 60%	10 73%	11/23/2016	2 50%	11/16/2016	2 9221
7/21/1983	11 332	11 33%	10 73%	11/24/2016	2 50%	11/17/2016	3 0117
7/20/1983	11 292	11 29%	10 73%	11/25/2016	2 51%	11/18/2016	3 0296
7/19/1983	11 284	11 28%	10 74%	11/28/2016	2 51%	11/21/2016	2 9924
7/18/1983	11 324	11 32%	10 74%	11/29/2016	2 51%	11/22/2016	2 9996
7/15/1983	11 412	11 41%	10 74%	11/30/2016	2 51%	11/23/2016	3 0207
7/14/1983	11 364	11 36%	10 74%	12/1/2016	2 51%	11/24/2016	3 0207
7/13/1983	11 388	11 39%	10 75%	12/2/2016	2 52%	11/25/2016	3 0045
7/12/1983	11 42	11 42%	10 75%	12/5/2016	2 52%	11/28/2016	2 9755
7/11/1983	11 292	11 29%	10 75%	12/6/2016	2 52%	11/29/2016	2 9459
7/8/1983	11 268	11 27%	10 75%	12/7/2016	2 52%	11/30/2016	3 0337

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
7/7/1983	11 308	11 31%	10 76%	12/8/2016	2 52%	12/1/2016	3 1085
7/6/1983	11 167	11 17%	10 76%	12/9/2016	2 53%	12/2/2016	3 0615
7/5/1983	11 245	11 25%	10 76%	12/12/2016	2 53%	12/5/2016	3 064
7/1/1983	11 113	11 11%	10 77%	12/13/2016	2 53%	12/6/2016	3 0788
6/30/1983	10 976	10 98%	10 77%	12/14/2016	2 53%	12/7/2016	3 0224
6/29/1983	11 052	11 05%	10 78%	12/15/2016	2 54%	12/8/2016	3 1053
6/28/1983	11 083	11 08%	10 79%	12/16/2016	2 54%	12/9/2016	3 1529
6/27/1983	11 152	11 15%	10 79%	12/19/2016	2 54%	12/12/2016	3 1538
6/24/1983	10 999	11 00%	10 80%	12/20/2016	2 54%	12/13/2016	3 1312
6/23/1983	10 947	10 95%	10 80%	12/21/2016	2 54%	12/14/2016	3 1799
6/22/1983	10 917	10 92%	10 81%	12/22/2016	2 55%	12/15/2016	3 1622
6/21/1983	10 828	10 83%	10 82%	12/23/2016	2 55%	12/16/2016	3 1741
6/20/1983	10 835	10 84%	10 82%	12/26/2016	2 55%	12/19/2016	3 1204
6/17/1983	10 762	10 76%	10 83%	12/27/2016	2 55%	12/20/2016	3 1396
6/16/1983	10 726	10 73%	10 84%	12/28/2016	2 55%	12/21/2016	3 1079
6/15/1983	10 748	10 75%	10 85%	12/29/2016	2 56%	12/22/2016	3 1271
6/14/1983	10 85	10 85%	10 86%	12/30/2016	2 56%	12/23/2016	3 1138
6/13/1983	10 806	10 81%	10 87%	1/2/2017	2 56%	12/26/2016	3 1138
6/10/1983	10 851	10 85%	10 87%	1/3/2017	2 56%	12/27/2016	3 133
6/9/1983	10 94	10 94%	10 88%	1/4/2017	2 56%	12/28/2016	3 0931
6/8/1983	10 962	10 96%	10 89%	1/5/2017	2 57%	12/29/2016	3 079
6/7/1983	10 932	10 93%	10 89%	1/6/2017	2 57%	12/30/2016	3 0651
6/6/1983	10 88	10 88%	10 90%	1/9/2017	2 57%	1/2/2017	3 0651
6/3/1983	10 94	10 94%	10 91%	1/10/2017	2 57%	1/3/2017	3 0462
6/2/1983	10 91	10 91%	10 92%	1/11/2017	2 57%	1/4/2017	3 0397
6/1/1983	10 873	10 87%	10 93%	1/12/2017	2 58%	1/5/2017	2 9444
5/31/1983	10 955	10 96%	10 94%	1/13/2017	2 58%	1/6/2017	3 0088
5/27/1983	10 782	10 78%	10 95%	1/16/2017	2 58%	1/9/2017	2 958
5/26/1983	10 762	10 76%	10 96%	1/17/2017	2 58%	1/10/2017	2 9676
5/25/1983	10 712	10 71%	10 97%	1/18/2017	2 58%	1/11/2017	2 9556
5/24/1983	10 692	10 69%	10 99%	1/19/2017	2 59%	1/12/2017	2 9604
5/23/1983	10 712	10 71%	11 00%	1/20/2017	2 59%	1/13/2017	2 9886
5/20/1983	10 692	10 69%	11 01%	1/23/2017	2 59%	1/16/2017	2 9886
5/19/1983	10 672	10 67%	11 02%	1/24/2017	2 59%	1/17/2017	2 9317
5/18/1983	10 602	10 60%	11 04%	1/25/2017	2 60%	1/18/2017	3 0129
5/17/1983	10 582	10 58%	11 05%	1/26/2017	2 60%	1/19/2017	3 0463
5/16/1983	10 542	10 54%	11 06%	1/27/2017	2 60%	1/20/2017	3 0488
5/13/1983	10 372	10 37%	11 08%	1/30/2017	2 60%	1/23/2017	2 9862
5/12/1983	10 402	10 40%	11 10%	1/31/2017	2 60%	1/24/2017	3 0489
5/11/1983	10 332	10 33%	11 11%	2/1/2017	2 60%	1/25/2017	3 0967
5/10/1983	10 302	10 30%	11 13%	2/2/2017	2 61%	1/26/2017	3 0851
5/9/1983	10 372	10 37%	11 14%	2/3/2017	2 61%	1/27/2017	3 0588
5/6/1983	10 282	10 28%	11 16%	2/6/2017	2 61%	1/30/2017	3 0785
5/5/1983	10 302	10 30%	11 17%	2/7/2017	2 61%	1/31/2017	3 0612
5/4/1983	10 272	10 27%	11 19%	2/8/2017	2 61%	2/1/2017	3 0753
5/3/1983	10 382	10 38%	11 20%	2/9/2017	2 62%	2/2/2017	3 0877
5/2/1983	10 392	10 39%	11 22%	2/10/2017	2 62%	2/3/2017	3 0902
4/29/1983	10 382	10 38%	11 23%	2/13/2017	2 62%	2/6/2017	3 0473
4/28/1983	10 412	10 41%	11 25%	2/14/2017	2 62%	2/7/2017	3 0179
4/27/1983	10 432	10 43%	11 27%	2/15/2017	2 62%	2/8/2017	2 9485
4/26/1983	10 472	10 47%	11 28%	2/16/2017	2 63%	2/9/2017	3 0041
4/25/1983	10 482	10 48%	11 30%	2/17/2017	2 63%	2/10/2017	3 0056
4/22/1983	10 522	10 52%	11 31%	2/20/2017	2 63%	2/13/2017	3 0319
4/21/1983	10 532	10 53%	11 33%	2/21/2017	2 63%	2/14/2017	3 0584
4/20/1983	10 482	10 48%	11 35%	2/22/2017	2 64%	2/15/2017	3 0777
4/19/1983	10 462	10 46%	11 36%	2/23/2017	2 64%	2/16/2017	3 0487
4/18/1983	10 352	10 35%	11 38%	2/24/2017	2 64%	2/17/2017	3 0231
4/15/1983	10 402	10 40%	11 40%	2/27/2017	2 64%	2/20/2017	3 0231
4/14/1983	10 372	10 37%	11 42%	2/28/2017	2 64%	2/21/2017	3 0407
4/13/1983	10 442	10 44%	11 44%	3/1/2017	2 64%	2/22/2017	3 0327
4/12/1983	10 462	10 46%	11 46%	3/2/2017	2 65%	2/23/2017	3 0127
4/11/1983	10 462	10 46%	11 48%	3/3/2017	2 65%	2/24/2017	2 951
4/8/1983	10 582	10 58%	11 49%	3/6/2017	2 65%	2/27/2017	2 9833
4/7/1983	10 562	10 56%	11 51%	3/7/2017	2 65%	2/28/2017	2 9952
4/6/1983	10 542	10 54%	11 53%	3/8/2017	2 66%	3/1/2017	3 0608
4/5/1983	10 552	10 55%	11 55%	3/9/2017	2 66%	3/2/2017	3 0729
4/4/1983	10 672	10 67%	11 57%	3/10/2017	2 66%	3/3/2017	3 0713
3/31/1983	10 692	10 69%	11 58%	3/13/2017	2 67%	3/6/2017	3 1046
3/30/1983	10 652	10 65%	11 60%	3/14/2017	2 67%	3/7/2017	3 121
3/29/1983	10 662	10 66%	11 62%	3/15/2017	2 67%	3/8/2017	3 1489
3/28/1983	10 712	10 71%	11 63%	3/16/2017	2 68%	3/9/2017	3 1888
3/25/1983	10 702	10 70%	11 65%	3/17/2017	2 68%	3/10/2017	3 1647
3/24/1983	10 612	10 61%	11 66%	3/20/2017	2 68%	3/13/2017	3 2122
3/23/1983	10 642	10 64%	11 68%	3/21/2017	2 69%	3/14/2017	3 1747
3/22/1983	10 712	10 71%	11 69%	3/22/2017	2 69%	3/15/2017	3 1071

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
3/21/1983	10 712	10 71%	11 71%	3/23/2017	2 69%	3/16/2017	3 1506
3/18/1983	10 712	10 71%	11 72%	3/24/2017	2 70%	3/17/2017	3 1096
3/17/1983	10 682	10 68%	11 74%	3/27/2017	2 70%	3/20/2017	3 077
3/16/1983	10 682	10 68%	11 75%	3/28/2017	2 70%	3/21/2017	3 0343
3/15/1983	10 622	10 62%	11 76%	3/29/2017	2 70%	3/22/2017	3 0174
3/14/1983	10 662	10 66%	11 78%	3/30/2017	2 71%	3/23/2017	3 0294
3/11/1983	10 752	10 75%	11 79%	3/31/2017	2 71%	3/24/2017	3 0134
3/10/1983	10 672	10 67%	11 81%	4/3/2017	2 71%	3/27/2017	2 9848
3/9/1983	10 642	10 64%	11 82%	4/4/2017	2 72%	3/28/2017	3 0246
3/8/1983	10 652	10 65%	11 83%	4/5/2017	2 72%	3/29/2017	2 9856
3/7/1983	10 592	10 59%	11 84%	4/6/2017	2 72%	3/30/2017	3 0343
3/4/1983	10 462	10 46%	11 86%	4/7/2017	2 73%	3/31/2017	3 0095
3/3/1983	10 442	10 44%	11 87%	4/10/2017	2 73%	4/3/2017	2 9532
3/2/1983	10 482	10 48%	11 89%	4/11/2017	2 74%	4/4/2017	2 9999
3/1/1983	10 452	10 45%	11 90%	4/12/2017	2 74%	4/5/2017	2 9856
2/28/1983	10 512	10 51%	11 91%	4/13/2017	2 74%	4/6/2017	2 9864
2/25/1983	10 502	10 50%	11 93%	4/14/2017	2 75%	4/7/2017	3 0078
2/24/1983	10 612	10 61%	11 94%	4/17/2017	2 75%	4/10/2017	2 9903
2/23/1983	10 622	10 62%	11 95%	4/18/2017	2 75%	4/11/2017	2 9289
2/22/1983	10 632	10 63%	11 96%	4/19/2017	2 76%	4/12/2017	2 8861
2/18/1983	10 782	10 78%	11 98%	4/20/2017	2 76%	4/13/2017	2 8923
2/17/1983	10 862	10 86%	11 99%	4/21/2017	2 76%	4/14/2017	2 8923
2/16/1983	10 952	10 95%	12 00%	4/24/2017	2 77%	4/17/2017	2 9094
2/15/1983	10 992	10 99%	12 02%	4/25/2017	2 77%	4/18/2017	2 8354
2/14/1983	10 952	10 95%	12 03%	4/26/2017	2 77%	4/19/2017	2 8729
2/11/1983	10 942	10 94%	12 04%	4/27/2017	2 78%	4/20/2017	2 8822
2/10/1983	10 962	10 96%	12 05%	4/28/2017	2 78%	4/21/2017	2 9015
2/9/1983	11 142	11 14%	12 06%	5/1/2017	2 78%	4/24/2017	2 9288
2/8/1983	11 122	11 12%	12 07%	5/2/2017	2 79%	4/25/2017	2 9879
2/7/1983	11 102	11 10%	12 08%	5/3/2017	2 79%	4/26/2017	2 9602
2/4/1983	11 122	11 12%	12 09%	5/4/2017	2 80%	4/27/2017	2 9642
2/3/1983	11 062	11 06%	12 10%	5/5/2017	2 80%	4/28/2017	2 9508
2/2/1983	10 942	10 94%	12 11%	5/8/2017	2 80%	5/1/2017	3 0023
2/1/1983	10 952	10 95%	12 13%	5/9/2017	2 81%	5/2/2017	2 9689
1/31/1983	10 992	10 99%	12 14%	5/10/2017	2 81%	5/3/2017	2 9681
1/28/1983	10 902	10 90%	12 15%	5/11/2017	2 81%	5/4/2017	2 9983
1/27/1983	10 852	10 85%	12 16%	5/12/2017	2 82%	5/5/2017	2 9832
1/26/1983	10 922	10 92%	12 17%	5/15/2017	2 82%	5/8/2017	3 0222
1/25/1983	10 822	10 82%	12 19%	5/16/2017	2 82%	5/9/2017	3 0271
1/24/1983	10 882	10 88%	12 20%	5/17/2017	2 83%	5/10/2017	3 0407
1/21/1983	10 782	10 78%	12 21%	5/18/2017	2 83%	5/11/2017	3 0255
1/20/1983	10 662	10 66%	12 23%	5/19/2017	2 83%	5/12/2017	2 9889
1/19/1983	10 672	10 67%	12 24%	5/22/2017	2 84%	5/15/2017	3 0064
1/18/1983	10 562	10 56%	12 26%	5/23/2017	2 84%	5/16/2017	2 9921
1/17/1983	10 502	10 50%	12 27%	5/24/2017	2 84%	5/17/2017	2 916
1/14/1983	10 502	10 50%	12 29%	5/25/2017	2 85%	5/18/2017	2 9005
1/13/1983	10 452	10 45%	12 31%	5/26/2017	2 85%	5/19/2017	2 8966
1/12/1983	10 462	10 46%	12 32%	5/29/2017	2 85%	5/22/2017	2 9136
1/11/1983	10 482	10 48%	12 34%	5/30/2017	2 86%	5/23/2017	2 9432
1/10/1983	10 512	10 51%	12 35%	5/31/2017	2 86%	5/24/2017	2 9245
1/7/1983	10 502	10 50%	12 37%	6/1/2017	2 86%	5/25/2017	2 9206
1/6/1983	10 502	10 50%	12 38%	6/2/2017	2 87%	5/26/2017	2 912
1/5/1983	10 472	10 47%	12 40%	6/5/2017	2 87%	5/29/2017	2 912
1/4/1983	10 452	10 45%	12 41%	6/6/2017	2 87%	5/30/2017	2 8772
1/3/1983	10 392	10 39%	12 43%	6/7/2017	2 88%	5/31/2017	2 8634
12/31/1982	10 432	10 43%	12 44%	6/8/2017	2 88%	6/1/2017	2 8626
12/30/1982	10 462	10 46%	12 46%	6/9/2017	2 88%	6/2/2017	2 81
12/29/1982	10 492	10 49%	12 48%	6/12/2017	2 88%	6/5/2017	2 8366
12/28/1982	10 432	10 43%	12 49%	6/13/2017	2 89%	6/6/2017	2 8115
12/27/1982	10 442	10 44%	12 51%	6/14/2017	2 89%	6/7/2017	2 8366
12/23/1982	10 502	10 50%	12 52%	6/15/2017	2 89%	6/8/2017	2 851
12/22/1982	10 552	10 55%	12 54%	6/16/2017	2 89%	6/9/2017	2 8556
12/21/1982	10 532	10 53%	12 55%	6/19/2017	2 90%	6/12/2017	2 8694
12/20/1982	10 772	10 77%	12 57%	6/20/2017	2 90%	6/13/2017	2 8648
12/17/1982	10 692	10 69%	12 58%	6/21/2017	2 90%	6/14/2017	2 7692
12/16/1982	10 662	10 66%	12 59%	6/22/2017	2 90%	6/15/2017	2 7872
12/15/1982	10 552	10 55%	12 61%	6/23/2017	2 90%	6/16/2017	2 7752
12/14/1982	10 482	10 48%	12 62%	6/26/2017	2 90%	6/19/2017	2 7849
12/13/1982	10 572	10 57%	12 64%	6/27/2017	2 90%	6/20/2017	2 7385
12/10/1982	10 632	10 63%	12 66%	6/28/2017	2 91%	6/21/2017	2 7274
12/9/1982	10 522	10 52%	12 67%	6/29/2017	2 91%	6/22/2017	2 7163
12/8/1982	10 542	10 54%	12 69%	6/30/2017	2 91%	6/23/2017	2 7155
12/7/1982	10 452	10 45%	12 70%	7/3/2017	2 91%	6/26/2017	2 697
12/6/1982	10 412	10 41%	12 72%	7/4/2017	2 92%	6/27/2017	2 7518
12/3/1982	10 442	10 44%	12 74%	7/5/2017	2 92%	6/28/2017	2 781

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
12/2/1982	10 632	10 63%	12 76%	7/6/2017	2 92%	6/29/2017	2 8135
12/1/1982	10 692	10 69%	12 78%	7/7/2017	2 93%	6/30/2017	2 8348
11/30/1982	10 702	10 70%	12 80%	7/10/2017	2 93%	7/3/2017	2 8669
11/29/1982	10 722	10 72%	12 82%	7/11/2017	2 93%	7/4/2017	2 8669
11/26/1982	10 472	10 47%	12 84%	7/12/2017	2 93%	7/5/2017	2 8469
11/24/1982	10 522	10 52%	12 86%	7/13/2017	2 94%	7/6/2017	2 9016
11/23/1982	10 462	10 46%	12 88%	7/14/2017	2 94%	7/7/2017	2 9289
11/22/1982	10 432	10 43%	12 90%	7/17/2017	2 94%	7/10/2017	2 9265
11/19/1982	10 352	10 35%	12 92%	7/18/2017	2 94%	7/11/2017	2 9234
11/18/1982	10 332	10 33%	12 94%	7/19/2017	2 94%	7/12/2017	2 8838
11/17/1982	10 542	10 54%	12 96%	7/20/2017	2 94%	7/13/2017	2 9172
11/16/1982	10 602	10 60%	12 97%	7/21/2017	2 95%	7/14/2017	2 9195
11/15/1982	10 522	10 52%	12 99%	7/24/2017	2 95%	7/17/2017	2 9039
11/12/1982	10 432	10 43%	13 01%	7/25/2017	2 95%	7/18/2017	2 8461
11/10/1982	10 372	10 37%	13 03%	7/26/2017	2 95%	7/19/2017	2 8514
11/9/1982	10 442	10 44%	13 05%	7/27/2017	2 95%	7/20/2017	2 8254
11/8/1982	10 612	10 61%	13 07%	7/28/2017	2 96%	7/21/2017	2 8087
11/5/1982	10 592	10 59%	13 09%	7/31/2017	2 96%	7/24/2017	2 8345
11/4/1982	10 662	10 66%	13 10%	8/1/2017	2 96%	7/25/2017	2 9171
11/3/1982	10 722	10 72%	13 12%	8/2/2017	2 96%	7/26/2017	2 8914
11/1/1982	10 842	10 84%	13 14%	8/3/2017	2 96%	7/27/2017	2 9194
10/29/1982	11 012	11 01%	13 16%	8/4/2017	2 96%	7/28/2017	2 8953
10/28/1982	11 122	11 12%	13 18%	8/7/2017	2 96%	7/31/2017	2 8999
10/27/1982	11 232	11 23%	13 19%	8/8/2017	2 97%	8/1/2017	2 8567
10/26/1982	11 172	11 17%	13 21%	8/9/2017	2 97%	8/2/2017	2 8559
10/25/1982	11 252	11 25%	13 22%	8/10/2017	2 97%	8/3/2017	2 7972
10/22/1982	11 032	11 03%	13 24%	8/11/2017	2 97%	8/4/2017	2 842
10/21/1982	10 922	10 92%	13 25%	8/14/2017	2 97%	8/7/2017	2 8336
10/20/1982	10 912	10 91%	13 27%	8/15/2017	2 97%	8/8/2017	2 8428
10/19/1982	10 872	10 87%	13 29%	8/16/2017	2 97%	8/9/2017	2 8222
10/18/1982	10 902	10 90%	13 30%	8/17/2017	2 97%	8/10/2017	2 7729
10/15/1982	11 032	11 03%	13 32%	8/18/2017	2 97%	8/11/2017	2 7855
10/14/1982	10 862	10 86%	13 33%	8/21/2017	2 97%	8/14/2017	2 8073
10/13/1982	10 752	10 75%	13 35%	8/22/2017	2 97%	8/15/2017	2 8488
10/12/1982	10 852	10 85%	13 36%	8/23/2017	2 96%	8/16/2017	2 8073
10/8/1982	11 192	11 19%	13 38%	8/24/2017	2 96%	8/17/2017	2 7739
10/7/1982	11 292	11 29%	13 39%	8/25/2017	2 96%	8/18/2017	2 7762
10/6/1982	11 692	11 69%	13 40%	8/28/2017	2 96%	8/21/2017	2 7631
10/5/1982	11 812	11 81%	13 41%	8/29/2017	2 96%	8/22/2017	2 7847
10/4/1982	11 832	11 83%	13 42%	8/30/2017	2 96%	8/23/2017	2 7461
10/1/1982	11 652	11 65%	13 42%	8/31/2017	2 96%	8/24/2017	2 7692
9/30/1982	11 792	11 79%	13 43%	9/1/2017	2 96%	8/25/2017	2 7469
9/29/1982	11 792	11 79%	13 44%	9/4/2017	2 95%	8/28/2017	2 7554
9/28/1982	11 762	11 76%	13 45%	9/5/2017	2 95%	8/29/2017	2 7384
9/27/1982	11 822	11 82%	13 46%	9/6/2017	2 95%	8/30/2017	2 7377
9/24/1982	11 882	11 88%	13 47%	9/7/2017	2 95%	8/31/2017	2 7262
9/23/1982	11 752	11 75%	13 47%	9/8/2017	2 95%	9/1/2017	2 777
9/22/1982	11 832	11 83%	13 48%	9/11/2017	2 94%	9/4/2017	2 777
9/21/1982	11 822	11 82%	13 48%	9/12/2017	2 94%	9/5/2017	2 6806
9/20/1982	12 042	12 04%	13 49%	9/13/2017	2 94%	9/6/2017	2 7224
9/17/1982	12 122	12 12%	13 50%	9/14/2017	2 94%	9/7/2017	2 6572
9/16/1982	12 182	12 18%	13 50%	9/15/2017	2 94%	9/8/2017	2 6692
9/15/1982	12 252	12 25%	13 51%	9/18/2017	2 94%	9/11/2017	2 743
9/14/1982	12 242	12 24%	13 51%	9/19/2017	2 93%	9/12/2017	2 7715
9/13/1982	12 262	12 26%	13 51%	9/20/2017	2 93%	9/13/2017	2 7863
9/10/1982	12 412	12 41%	13 52%	9/21/2017	2 93%	9/14/2017	2 7669
9/9/1982	12 212	12 21%	13 52%	9/22/2017	2 93%	9/15/2017	2 77
9/8/1982	12 172	12 17%	13 52%	9/25/2017	2 93%	9/18/2017	2 7987
9/7/1982	12 192	12 19%	13 53%	9/26/2017	2 93%	9/19/2017	2 8167
9/3/1982	12 162	12 16%	13 53%	9/27/2017	2 92%	9/20/2017	2 8081
9/2/1982	12 302	12 30%	13 54%	9/28/2017	2 92%	9/21/2017	2 805
9/1/1982	12 412	12 41%	13 54%	9/29/2017	2 92%	9/22/2017	2 7801
8/31/1982	12 502	12 50%	13 55%	10/2/2017	2 92%	9/25/2017	2 7615
8/30/1982	12 542	12 54%	13 55%	10/3/2017	2 92%	9/26/2017	2 7739
8/27/1982	12 542	12 54%	13 56%	10/4/2017	2 92%	9/27/2017	2 8625
8/26/1982	12 312	12 31%	13 56%	10/5/2017	2 92%	9/28/2017	2 8712
8/25/1982	12 212	12 21%	13 57%	10/6/2017	2 92%	9/29/2017	2 8601
8/24/1982	12 162	12 16%	13 58%	10/9/2017	2 92%	10/2/2017	2 8736
8/23/1982	12 292	12 29%	13 59%	10/10/2017	2 92%	10/3/2017	2 8641
8/20/1982	12 142	12 14%	13 60%	10/11/2017	2 91%	10/4/2017	2 8657
8/19/1982	12 312	12 31%	13 61%	10/12/2017	2 91%	10/5/2017	2 8904
8/18/1982	12 592	12 59%	13 62%	10/13/2017	2 91%	10/6/2017	2 8936
8/17/1982	12 422	12 42%	13 63%	10/16/2017	2 91%	10/9/2017	2 8936
8/16/1982	12 802	12 80%	13 65%	10/17/2017	2 91%	10/10/2017	2 8952
8/13/1982	12 982	12 98%	13 66%	10/18/2017	2 91%	10/11/2017	2 8824

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
8/12/1982	13 152	13 15%	13 67%	10/19/2017	2 91%	10/12/2017	2 8467
8/11/1982	13 262	13 26%	13 68%	10/20/2017	2 91%	10/13/2017	2 805
8/10/1982	13 272	13 27%	13 69%	10/23/2017	2 91%	10/16/2017	2 8231
8/9/1982	13 312	13 31%	13 69%	10/24/2017	2 91%	10/17/2017	2 8019
8/6/1982	13 412	13 41%	13 70%	10/25/2017	2 91%	10/18/2017	2 8562
8/5/1982	13 292	13 29%	13 70%	10/26/2017	2 91%	10/19/2017	2 8365
8/4/1982	13 272	13 27%	13 71%	10/27/2017	2 91%	10/20/2017	2 8969
8/3/1982	13 272	13 27%	13 72%	10/30/2017	2 91%	10/23/2017	2 8833
8/2/1982	13 172	13 17%	13 72%	10/31/2017	2 91%	10/24/2017	2 9331
7/30/1982	13 422	13 42%	13 73%	11/1/2017	2 90%	10/25/2017	2 9404
7/29/1982	13 512	13 51%	13 73%	11/2/2017	2 90%	10/26/2017	2 9714
7/28/1982	13 602	13 60%	13 74%	11/3/2017	2 90%	10/27/2017	2 9179
7/27/1982	13 462	13 46%	13 74%	11/6/2017	2 90%	10/30/2017	2 8802
7/26/1982	13 482	13 48%	13 75%	11/7/2017	2 90%	10/31/2017	2 8794
7/23/1982	13 252	13 25%	13 75%	11/8/2017	2 90%	11/1/2017	2 8579
7/22/1982	13 202	13 20%	13 76%	11/9/2017	2 90%	11/2/2017	2 8255
7/21/1982	13 302	13 30%	13 77%	11/10/2017	2 90%	11/3/2017	2 8129
7/20/1982	13 242	13 24%	13 78%	11/13/2017	2 90%	11/6/2017	2 7941
7/19/1982	13 342	13 34%	13 79%	11/14/2017	2 89%	11/7/2017	2 777
7/16/1982	13 352	13 35%	13 80%	11/15/2017	2 89%	11/8/2017	2 7918
7/15/1982	13 572	13 57%	13 81%	11/16/2017	2 89%	11/9/2017	2 8161
7/14/1982	13 682	13 68%	13 81%	11/17/2017	2 89%	11/10/2017	2 8797
7/13/1982	13 612	13 61%	13 82%	11/20/2017	2 89%	11/13/2017	2 871
7/12/1982	13 462	13 46%	13 82%	11/21/2017	2 89%	11/14/2017	2 83
7/9/1982	13 572	13 57%	13 82%	11/22/2017	2 89%	11/15/2017	2 7646
7/8/1982	13 702	13 70%	13 83%	11/23/2017	2 89%	11/16/2017	2 8268
7/7/1982	13 902	13 90%	13 83%	11/24/2017	2 88%	11/17/2017	2 7778
7/6/1982	14 002	14 00%	13 83%	11/27/2017	2 88%	11/20/2017	2 7801
7/2/1982	14 032	14 03%	13 83%	11/28/2017	2 88%	11/21/2017	2 7577
7/1/1982	13 902	13 90%	13 84%	11/29/2017	2 88%	11/22/2017	2 7392
6/30/1982	13 912	13 91%	13 84%	11/30/2017	2 88%	11/23/2017	2 7392
6/29/1982	14 112	14 11%	13 85%	12/1/2017	2 88%	11/24/2017	2 7638
6/28/1982	14 192	14 19%	13 85%	12/4/2017	2 88%	11/27/2017	2 7677
6/25/1982	14 242	14 24%	13 85%	12/5/2017	2 88%	11/28/2017	2 7577
6/24/1982	14 202	14 20%	13 86%	12/6/2017	2 87%	11/29/2017	2 8245
6/23/1982	14 262	14 26%	13 86%	12/7/2017	2 87%	11/30/2017	2 8269
6/22/1982	14 212	14 21%	13 86%	12/8/2017	2 87%	12/1/2017	2 7615
6/21/1982	14 152	14 15%	13 86%	12/11/2017	2 87%	12/4/2017	2 7638
6/18/1982	14 192	14 19%	13 86%	12/12/2017	2 87%	12/5/2017	2 7315
6/17/1982	14 102	14 10%	13 87%	12/13/2017	2 86%	12/6/2017	2 73
6/16/1982	13 912	13 91%	13 87%	12/14/2017	2 86%	12/7/2017	2 7607
6/15/1982	13 872	13 87%	13 87%	12/15/2017	2 86%	12/8/2017	2 7685
6/14/1982	13 892	13 89%	13 88%	12/18/2017	2 86%	12/11/2017	2 7762
6/11/1982	13 612	13 61%	13 88%	12/19/2017	2 86%	12/12/2017	2 7762
6/10/1982	13 722	13 72%	13 88%	12/20/2017	2 85%	12/13/2017	2 7269
6/9/1982	13 712	13 71%	13 88%	12/21/2017	2 85%	12/14/2017	2 7063
6/8/1982	13 712	13 71%	13 88%	12/22/2017	2 85%	12/15/2017	2 6873
6/7/1982	13 662	13 66%	13 88%	12/25/2017	2 85%	12/18/2017	2 7407
6/4/1982	13 762	13 76%	13 88%	12/26/2017	2 85%	12/19/2017	2 8198
6/3/1982	13 662	13 66%	13 89%	12/27/2017	2 85%	12/20/2017	2 8767
6/2/1982	13 602	13 60%	13 89%	12/28/2017	2 85%	12/21/2017	2 8419
6/1/1982	13 662	13 66%	13 89%	12/29/2017	2 85%	12/22/2017	2 8309
5/28/1982	13 392	13 39%	13 89%	1/1/2018	2 84%	12/25/2017	2 8309
5/27/1982	13 362	13 36%	13 89%	1/2/2018	2 84%	12/26/2017	2 8246
5/26/1982	13 292	13 29%	13 89%	1/3/2018	2 84%	12/27/2017	2 7461
5/25/1982	13 502	13 50%	13 90%	1/4/2018	2 84%	12/28/2017	2 7561
5/24/1982	13 192	13 19%	13 90%	1/5/2018	2 84%	12/29/2017	2 7399
5/21/1982	13 172	13 17%	13 91%	1/8/2018	2 84%	1/1/2018	2 7399
5/20/1982	13 172	13 17%	13 91%	1/9/2018	2 84%	1/2/2018	2 8136
5/19/1982	13 302	13 30%	13 92%	1/10/2018	2 84%	1/3/2018	2 7855
5/18/1982	13 262	13 26%	13 92%	1/11/2018	2 84%	1/4/2018	2 7863
5/17/1982	13 292	13 29%	13 92%	1/12/2018	2 84%	1/5/2018	2 8105
5/14/1982	13 172	13 17%	13 92%	1/15/2018	2 84%	1/8/2018	2 8113
5/13/1982	13 252	13 25%	13 93%	1/16/2018	2 84%	1/9/2018	2 8952
5/12/1982	13 232	13 23%	13 93%	1/17/2018	2 84%	1/10/2018	2 8984
5/11/1982	13 082	13 08%	13 93%	1/18/2018	2 84%	1/11/2018	2 8673
5/10/1982	13 132	13 13%	13 94%	1/19/2018	2 84%	1/12/2018	2 8491
5/7/1982	13 082	13 08%	13 94%	1/22/2018	2 84%	1/15/2018	2 8491
5/6/1982	13 132	13 13%	13 94%	1/23/2018	2 84%	1/16/2018	2 8254
5/5/1982	13 342	13 34%	13 94%	1/24/2018	2 84%	1/17/2018	2 857
5/4/1982	13 372	13 37%	13 94%	1/25/2018	2 84%	1/18/2018	2 9033
5/3/1982	13 452	13 45%	13 94%	1/26/2018	2 84%	1/19/2018	2 9331
4/30/1982	13 392	13 39%	13 94%	1/29/2018	2 84%	1/22/2018	2 913
4/29/1982	13 382	13 38%	13 94%	1/30/2018	2 84%	1/23/2018	2 8945
4/28/1982	13 272	13 27%	13 94%	1/31/2018	2 84%	1/24/2018	2 9283

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
4/27/1982	13 192	13 19%	13 94%	2/1/2018	2 84%	1/25/2018	2 8809
4/26/1982	13 162	13 16%	13 94%	2/2/2018	2 84%	1/26/2018	2 9114
4/23/1982	13 182	13 18%	13 94%	2/5/2018	2 84%	1/29/2018	2 9421
4/22/1982	13 192	13 19%	13 95%	2/6/2018	2 84%	1/30/2018	2 9706
4/21/1982	13 222	13 22%	13 95%	2/7/2018	2 84%	1/31/2018	2 9348
4/20/1982	13 212	13 21%	13 95%	2/8/2018	2 84%	2/1/2018	3 0241
4/19/1982	13 132	13 13%	13 95%	2/9/2018	2 84%	2/2/2018	3 0868
4/16/1982	13 182	13 18%	13 95%	2/12/2018	2 84%	2/5/2018	3 006
4/15/1982	13 322	13 32%	13 95%	2/13/2018	2 84%	2/6/2018	3 0659
4/14/1982	13 422	13 42%	13 95%	2/14/2018	2 84%	2/7/2018	3 1139
4/13/1982	13 322	13 32%	13 94%	2/15/2018	2 84%	2/8/2018	3 1293
4/12/1982	13 302	13 30%	13 94%	2/16/2018	2 84%	2/9/2018	3 1596
4/8/1982	13 482	13 48%	13 94%	2/19/2018	2 84%	2/12/2018	3 1439
4/7/1982	13 712	13 71%	13 94%	2/20/2018	2 85%	2/13/2018	3 1111
4/6/1982	13 732	13 73%	13 93%	2/21/2018	2 85%	2/14/2018	3 162
4/5/1982	13 722	13 72%	13 93%	2/22/2018	2 85%	2/15/2018	3 1637
4/2/1982	13 612	13 61%	13 92%	2/23/2018	2 85%	2/16/2018	3 1316
4/1/1982	13 602	13 60%	13 92%	2/26/2018	2 85%	2/19/2018	3 1316
3/31/1982	13 682	13 68%	13 91%	2/27/2018	2 85%	2/20/2018	3 153
3/30/1982	13 812	13 81%	13 91%	2/28/2018	2 85%	2/21/2018	3 2204
3/29/1982	13 792	13 79%	13 90%	3/1/2018	2 85%	2/22/2018	3 2062
3/26/1982	13 652	13 65%	13 90%	3/2/2018	2 86%	2/23/2018	3 1555
3/25/1982	13 492	13 49%	13 90%	3/5/2018	2 86%	2/26/2018	3 153
3/24/1982	13 512	13 51%	13 89%	3/6/2018	2 86%	2/27/2018	3 1588
3/23/1982	13 362	13 36%	13 89%	3/7/2018	2 86%	2/28/2018	3 1242
3/22/1982	13 372	13 37%	13 89%	3/8/2018	2 86%	3/1/2018	3 0834
3/19/1982	13 562	13 56%	13 89%	3/9/2018	2 86%	3/2/2018	3 1398
3/18/1982	13 512	13 51%	13 89%	3/12/2018	2 86%	3/5/2018	3 1531
3/17/1982	13 522	13 52%	13 88%	3/13/2018	2 87%	3/6/2018	3 1531
3/16/1982	13 572	13 57%	13 88%	3/14/2018	2 87%	3/7/2018	3 1498
3/15/1982	13 562	13 56%	13 88%	3/15/2018	2 87%	3/8/2018	3 1218
3/12/1982	13 652	13 65%	13 88%	3/16/2018	2 87%	3/9/2018	3 158
3/11/1982	13 652	13 65%	13 88%	3/19/2018	2 87%	3/12/2018	3 1292
3/10/1982	13 502	13 50%	13 88%	3/20/2018	2 87%	3/13/2018	3 0981
3/9/1982	13 432	13 43%	13 88%	3/21/2018	2 87%	3/14/2018	3 0568
3/8/1982	13 492	13 49%	13 88%	3/22/2018	2 87%	3/15/2018	3 0584
3/5/1982	13 352	13 35%	13 88%	3/23/2018	2 88%	3/16/2018	3 077
3/4/1982	13 352	13 35%	13 88%	3/26/2018	2 88%	3/19/2018	3 0859
3/3/1982	13 392	13 39%	13 88%	3/27/2018	2 88%	3/20/2018	3 1301
3/2/1982	13 442	13 44%	13 89%	3/28/2018	2 88%	3/21/2018	3 1186
3/1/1982	13 632	13 63%	13 89%	3/29/2018	2 88%	3/22/2018	3 0624
2/26/1982	13 832	13 83%	13 89%	3/30/2018	2 88%	3/23/2018	3 0608
2/25/1982	13 722	13 72%	13 89%	4/2/2018	2 88%	3/26/2018	3 0859
2/24/1982	13 622	13 62%	13 89%	4/3/2018	2 89%	3/27/2018	3 0286
2/23/1982	13 732	13 73%	13 89%	4/4/2018	2 89%	3/28/2018	3 0214
2/22/1982	13 652	13 65%	13 89%	4/5/2018	2 89%	3/29/2018	2 9737
2/19/1982	14 022	14 02%	13 89%	4/6/2018	2 89%	3/30/2018	2 9737
2/18/1982	14 062	14 06%	13 89%	4/9/2018	2 89%	4/2/2018	2 9619
2/17/1982	14 302	14 30%	13 89%	4/10/2018	2 89%	4/3/2018	3 011
2/16/1982	14 332	14 33%	13 88%	4/11/2018	2 89%	4/4/2018	3 0359
2/11/1982	14 542	14 54%	13 88%	4/12/2018	2 89%	4/5/2018	3 073
2/10/1982	14 642	14 64%	13 87%	4/13/2018	2 89%	4/6/2018	3 0182
2/9/1982	14 802	14 80%	13 87%	4/16/2018	2 89%	4/9/2018	3 0118
2/8/1982	14 742	14 74%	13 86%	4/17/2018	2 89%	4/10/2018	3 0214
2/5/1982	14 432	14 43%	13 85%	4/18/2018	2 89%	4/11/2018	2 9951
2/4/1982	14 542	14 54%	13 84%	4/19/2018	2 89%	4/12/2018	3 0431
2/3/1982	14 412	14 41%	13 84%	4/20/2018	2 90%	4/13/2018	3 027
2/2/1982	14 262	14 26%	13 83%	4/23/2018	2 90%	4/16/2018	3 0246
2/1/1982	14 332	14 33%	13 83%	4/24/2018	2 90%	4/17/2018	3 0198
1/29/1982	13 912	13 91%	13 82%	4/25/2018	2 90%	4/18/2018	3 0601
1/28/1982	13 982	13 98%	13 82%	4/26/2018	2 90%	4/19/2018	3 0983
1/27/1982	14 172	14 17%	13 81%	4/27/2018	2 90%	4/20/2018	3 1451
1/26/1982	14 192	14 19%	13 81%	4/30/2018	2 91%	4/23/2018	3 1443
1/25/1982	14 202	14 20%	13 80%	5/1/2018	2 91%	4/24/2018	3 1825
1/22/1982	14 242	14 24%	13 80%	5/2/2018	2 91%	4/25/2018	3 2068
1/21/1982	14 212	14 21%	13 79%	5/3/2018	2 91%	4/26/2018	3 1642
1/20/1982	14 322	14 32%	13 78%	5/4/2018	2 91%	4/27/2018	3 1245
1/19/1982	14 362	14 36%	13 78%	5/7/2018	2 91%	4/30/2018	3 1237
1/18/1982	14 272	14 27%	13 77%	5/8/2018	2 91%	5/1/2018	3 1287
1/15/1982	14 412	14 41%	13 76%	5/9/2018	2 91%	5/2/2018	3 146
1/14/1982	14 312	14 31%	13 75%	5/10/2018	2 92%	5/3/2018	3 1213
1/13/1982	14 472	14 47%	13 74%	5/11/2018	2 92%	5/4/2018	3 1221
1/12/1982	14 272	14 27%	13 74%	5/14/2018	2 92%	5/7/2018	3 1229
1/11/1982	14 432	14 43%	13 73%	5/15/2018	2 92%	5/8/2018	3 1295
1/8/1982	14 132	14 13%	13 72%	5/16/2018	2 92%	5/9/2018	3 1618

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
1/7/1982	14 322	14 32%	13 71%	5/17/2018	2 93%	5/10/2018	3 1082
1/6/1982	14 282	14 28%	13 70%	5/18/2018	2 93%	5/11/2018	3 1041
1/5/1982	14 142	14 14%	13 69%	5/21/2018	2 93%	5/14/2018	3 1347
12/31/1981	13 652	13 65%	13 68%	5/22/2018	2 93%	5/15/2018	3 2007
12/30/1981	13 862	13 86%	13 67%	5/23/2018	2 93%	5/16/2018	3 2172
12/29/1981	13 882	13 88%	13 67%	5/24/2018	2 93%	5/17/2018	3 2462
12/28/1981	13 722	13 72%	13 66%	5/25/2018	2 94%	5/18/2018	3 1974
12/24/1981	13 762	13 76%	13 66%	5/28/2018	2 94%	5/21/2018	3 2015
12/23/1981	13 852	13 85%	13 65%	5/29/2018	2 94%	5/22/2018	3 2048
12/22/1981	13 652	13 65%	13 64%	5/30/2018	2 94%	5/23/2018	3 1517
12/21/1981	13 552	13 55%	13 64%	5/31/2018	2 94%	5/24/2018	3 125
12/18/1981	13 302	13 30%	13 64%	6/1/2018	2 94%	5/25/2018	3 092
12/17/1981	13 482	13 48%	13 64%	6/4/2018	2 94%	5/28/2018	3 092
12/16/1981	13 322	13 32%	13 63%	6/5/2018	2 95%	5/29/2018	2 9745
12/15/1981	13 302	13 30%	13 63%	6/6/2018	2 95%	5/30/2018	3 0269
12/14/1981	13 342	13 34%	13 63%	6/7/2018	2 95%	5/31/2018	3 0253
12/11/1981	13 552	13 55%	13 63%	6/8/2018	2 95%	6/1/2018	3 0506
12/10/1981	13 582	13 58%	13 63%	6/11/2018	2 95%	6/4/2018	3 0848
12/9/1981	13 392	13 39%	13 62%	6/12/2018	2 96%	6/5/2018	3 084
12/8/1981	13 242	13 24%	13 62%	6/13/2018	2 96%	6/6/2018	3 1217
12/7/1981	13 262	13 26%	13 62%	6/14/2018	2 96%	6/7/2018	3 068
12/4/1981	12 892	12 89%	13 61%	6/15/2018	2 96%	6/8/2018	3 0896
12/3/1981	13 162	13 16%	13 61%	6/18/2018	2 96%	6/11/2018	3 0936
12/2/1981	13 212	13 21%	13 61%	6/19/2018	2 96%	6/12/2018	3 0935
12/1/1981	13 062	13 06%	13 61%	6/20/2018	2 97%	6/13/2018	3 0863
11/30/1981	12 912	12 91%	13 61%	6/21/2018	2 97%	6/14/2018	3 0545
11/27/1981	12 762	12 76%	13 61%	6/22/2018	2 97%	6/15/2018	3 0465
11/25/1981	12 832	12 83%	13 61%	6/25/2018	2 97%	6/18/2018	3 0489
11/24/1981	13 032	13 03%	13 61%	6/26/2018	2 97%	6/19/2018	3 0323
11/23/1981	13 382	13 38%	13 61%	6/27/2018	2 97%	6/20/2018	3 0775
11/20/1981	13 082	13 08%	13 61%	6/28/2018	2 97%	6/21/2018	3 0441
11/19/1981	13 092	13 09%	13 60%	6/29/2018	2 97%	6/22/2018	3 0394
11/18/1981	13 052	13 05%	13 60%	7/2/2018	2 97%	6/25/2018	3 0244
11/17/1981	13 252	13 25%	13 60%	7/3/2018	2 97%	6/26/2018	3 0251
11/16/1981	13 112	13 11%	13 59%	7/4/2018	2 97%	6/27/2018	2 9673
11/13/1981	13 262	13 26%	13 59%	7/5/2018	2 98%	6/28/2018	2 9657
11/12/1981	13 212	13 21%	13 58%	7/6/2018	2 98%	6/29/2018	2 989
11/10/1981	13 552	13 55%	13 58%	7/9/2018	2 98%	7/2/2018	2 9929
11/9/1981	13 562	13 56%	13 57%	7/10/2018	2 98%	7/3/2018	2 9586
11/6/1981	13 852	13 85%	13 57%	7/11/2018	2 98%	7/4/2018	2 9586
11/5/1981	14 062	14 06%	13 56%	7/12/2018	2 98%	7/5/2018	2 9447
11/4/1981	13 962	13 96%	13 55%	7/13/2018	2 98%	7/6/2018	2 9293
11/2/1981	14 412	14 41%	13 54%	7/16/2018	2 98%	7/9/2018	2 964
10/30/1981	14 362	14 36%	13 53%	7/17/2018	2 98%	7/10/2018	2 9555
10/29/1981	14 662	14 66%	13 52%	7/18/2018	2 98%	7/11/2018	2 9524
10/28/1981	15 032	15 03%	13 51%	7/19/2018	2 98%	7/12/2018	2 9462
10/27/1981	15 092	15 09%	13 49%	7/20/2018	2 98%	7/13/2018	2 9315
10/26/1981	15 212	15 21%	13 48%	7/23/2018	2 98%	7/16/2018	2 9616
10/23/1981	14 812	14 81%	13 46%	7/24/2018	2 98%	7/17/2018	2 9694
10/22/1981	14 912	14 91%	13 45%	7/25/2018	2 98%	7/18/2018	2 9857
10/21/1981	14 942	14 94%	13 43%	7/26/2018	2 99%	7/19/2018	2 9585
10/20/1981	14 662	14 66%	13 41%	7/27/2018	2 99%	7/20/2018	3 0258
10/19/1981	14 522	14 52%	13 40%	7/30/2018	2 99%	7/23/2018	3 091
10/16/1981	14 552	14 55%	13 39%	7/31/2018	2 99%	7/24/2018	3 0758
10/15/1981	14 392	14 39%	13 37%	8/1/2018	2 99%	7/25/2018	3 1031
10/14/1981	14 482	14 48%	13 36%	8/2/2018	2 99%	7/26/2018	3 0998
10/13/1981	14 362	14 36%	13 35%	8/3/2018	2 99%	7/27/2018	3 0822
10/9/1981	14 262	14 26%	13 34%	8/6/2018	2 99%	7/30/2018	3 1047
10/8/1981	14 442	14 44%	13 32%	8/7/2018	2 99%	7/31/2018	3 0822
10/7/1981	14 542	14 54%	13 31%	8/8/2018	2 99%	8/1/2018	3 1321
10/6/1981	14 602	14 60%	13 30%	8/9/2018	3 00%	8/2/2018	3 1184
10/5/1981	14 622	14 62%	13 29%	8/10/2018	3 00%	8/3/2018	3 0886
10/2/1981	14 802	14 80%	13 28%	8/13/2018	3 00%	8/6/2018	3 0894
10/1/1981	15 142	15 14%	13 26%	8/14/2018	3 00%	8/7/2018	3 1176
9/30/1981	15 192	15 19%	13 25%	8/15/2018	3 00%	8/8/2018	3 1103
9/29/1981	15 202	15 20%	13 24%	8/16/2018	3 00%	8/9/2018	3 0717
9/28/1981	15 012	15 01%	13 23%	8/17/2018	3 00%	8/10/2018	3 0303
9/25/1981	15 082	15 08%	13 22%	8/20/2018	3 00%	8/13/2018	3 0471
9/24/1981	14 692	14 69%	13 21%	8/21/2018	3 00%	8/14/2018	3 0672
9/23/1981	14 612	14 61%	13 20%	8/22/2018	3 01%	8/15/2018	3 0319
9/22/1981	14 332	14 33%	13 19%	8/23/2018	3 01%	8/16/2018	3 0255
9/21/1981	14 092	14 09%	13 18%	8/24/2018	3 01%	8/17/2018	3 0199
9/18/1981	14 222	14 22%	13 17%	8/27/2018	3 01%	8/20/2018	2 9849
9/17/1981	14 262	14 26%	13 16%	8/28/2018	3 01%	8/21/2018	2 9928
9/16/1981	14 422	14 42%	13 15%	8/29/2018	3 01%	8/22/2018	2 9841

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
9/15/1981	14 442	14 44%	13 14%	8/30/2018	3 01%	8/23/2018	2 9802
9/14/1981	14 512	14 51%	13 13%	8/31/2018	3 01%	8/24/2018	2 9589
9/11/1981	14 492	14 49%	13 12%	9/3/2018	3 02%	8/27/2018	2 9936
9/10/1981	14 682	14 68%	13 11%	9/4/2018	3 02%	8/28/2018	3 0303
9/9/1981	14 732	14 73%	13 10%	9/5/2018	3 02%	8/29/2018	3 0207
9/8/1981	14 992	14 99%	13 09%	9/6/2018	3 02%	8/30/2018	3 0031
9/4/1981	14 842	14 84%	13 07%	9/7/2018	3 02%	8/31/2018	3 0191
9/3/1981	14 822	14 82%	13 06%	9/10/2018	3 02%	9/3/2018	3 0191
9/2/1981	14 702	14 70%	13 05%	9/11/2018	3 02%	9/4/2018	3 0616
9/1/1981	14 702	14 70%	13 03%	9/12/2018	3 03%	9/5/2018	3 0753
8/31/1981	14 782	14 78%	13 02%	9/13/2018	3 03%	9/6/2018	3 0527
8/28/1981	14 492	14 49%	13 01%	9/14/2018	3 03%	9/7/2018	3 1014
8/27/1981	14 592	14 59%	13 00%	9/17/2018	3 03%	9/10/2018	3 081
8/26/1981	14 602	14 60%	12 99%	9/18/2018	3 03%	9/11/2018	3 1185
8/25/1981	14 612	14 61%	12 98%	9/19/2018	3 04%	9/12/2018	3 1038
8/24/1981	14 572	14 57%	12 97%	9/20/2018	3 04%	9/13/2018	3 1071
8/21/1981	14 142	14 14%	12 96%	9/21/2018	3 04%	9/14/2018	3 1309
8/20/1981	14 082	14 08%	12 95%	9/24/2018	3 04%	9/17/2018	3 1284
8/19/1981	13 952	13 95%	12 94%	9/25/2018	3 04%	9/18/2018	3 2014
8/18/1981	13 952	13 95%	12 93%	9/26/2018	3 05%	9/19/2018	3 2098
8/17/1981	13 902	13 90%	12 92%	9/27/2018	3 05%	9/20/2018	3 1956
8/14/1981	13 952	13 95%	12 91%	9/28/2018	3 05%	9/21/2018	3 1998
8/13/1981	13 882	13 88%	12 90%	10/1/2018	3 05%	9/24/2018	3 2258
8/12/1981	13 822	13 82%	12 89%	10/2/2018	3 05%	9/25/2018	3 2258
8/11/1981	13 632	13 63%	12 88%	10/3/2018	3 06%	9/26/2018	3 1814
8/10/1981	13 882	13 88%	12 87%	10/4/2018	3 06%	9/27/2018	3 1831
8/7/1981	14 072	14 07%	12 86%	10/5/2018	3 06%	9/28/2018	3 2057
8/6/1981	14 042	14 04%	12 85%	10/8/2018	3 07%	10/1/2018	3 2343
8/5/1981	14 152	14 15%	12 83%	10/9/2018	3 07%	10/2/2018	3 2175
8/4/1981	14 172	14 17%	12 82%	10/10/2018	3 07%	10/3/2018	3 3353
8/3/1981	14 272	14 27%	12 80%	10/11/2018	3 08%	10/4/2018	3 3475
7/31/1981	13 962	13 96%	12 79%	10/12/2018	3 08%	10/5/2018	3 4036
7/30/1981	13 952	13 95%	12 77%	10/15/2018	3 08%	10/8/2018	3 4036
7/29/1981	13 922	13 92%	12 76%	10/16/2018	3 08%	10/9/2018	3 3685
7/28/1981	13 802	13 80%	12 75%	10/17/2018	3 08%	10/10/2018	3 3476
7/27/1981	13 702	13 70%	12 74%	10/18/2018	3 09%	10/11/2018	3 3233
7/24/1981	13 652	13 65%	12 72%	10/19/2018	3 09%	10/12/2018	3 3347
7/23/1981	13 802	13 80%	12 71%	10/22/2018	3 09%	10/15/2018	3 3364
7/22/1981	13 872	13 87%	12 70%	10/23/2018	3 10%	10/16/2018	3 3338
7/21/1981	13 842	13 84%	12 69%	10/24/2018	3 10%	10/17/2018	3 3722
7/20/1981	13 872	13 87%	12 68%	10/25/2018	3 10%	10/18/2018	3 3634
7/17/1981	13 402	13 40%	12 67%	10/26/2018	3 10%	10/19/2018	3 3758
7/16/1981	13 442	13 44%	12 66%	10/29/2018	3 10%	10/22/2018	3 3881
7/15/1981	13 352	13 35%	12 65%	10/30/2018	3 11%	10/23/2018	3 3679
7/14/1981	13 492	13 49%	12 64%	10/31/2018	3 11%	10/24/2018	3 3305
7/13/1981	13 332	13 33%	12 63%	11/1/2018	3 11%	10/25/2018	3 3427
7/10/1981	13 252	13 25%	12 62%	11/2/2018	3 11%	10/26/2018	3 3098
7/9/1981	13 472	13 47%	12 61%	11/5/2018	3 12%	10/29/2018	3 3306
7/8/1981	13 432	13 43%	12 60%	11/6/2018	3 12%	10/30/2018	3 3637
7/7/1981	13 422	13 42%	12 59%	11/7/2018	3 12%	10/31/2018	3 3909
7/6/1981	13 192	13 19%	12 58%	11/8/2018	3 12%	11/1/2018	3 376
7/2/1981	13 352	13 35%	12 57%	11/9/2018	3 12%	11/2/2018	3 454
7/1/1981	13 472	13 47%	12 56%	11/12/2018	3 13%	11/5/2018	3 4282
6/30/1981	13 302	13 30%	12 55%	11/13/2018	3 13%	11/6/2018	3 4433
6/29/1981	13 112	13 11%	12 54%	11/14/2018	3 13%	11/7/2018	3 4416
6/26/1981	13 142	13 14%	12 53%	11/15/2018	3 13%	11/8/2018	3 4337
6/25/1981	13 142	13 14%	12 52%	11/16/2018	3 13%	11/9/2018	3 3842
6/24/1981	13 102	13 10%	12 51%	11/19/2018	3 13%	11/12/2018	3 3842
6/23/1981	12 992	12 99%	12 50%	11/20/2018	3 13%	11/13/2018	3 3592
6/22/1981	12 862	12 86%	12 49%	11/21/2018	3 13%	11/14/2018	3 3667
6/19/1981	12 902	12 90%	12 48%	11/22/2018	3 13%	11/15/2018	3 3592
6/18/1981	12 982	12 98%	12 47%	11/23/2018	3 13%	11/16/2018	3 3163
6/17/1981	12 732	12 73%	12 46%	11/26/2018	3 14%	11/19/2018	3 3212
6/16/1981	12 592	12 59%	12 46%	11/27/2018	3 14%	11/20/2018	3 3147
6/15/1981	12 612	12 61%	12 45%	11/28/2018	3 14%	11/21/2018	3 3163
6/12/1981	12 842	12 84%	12 44%	11/29/2018	3 14%	11/22/2018	3 3163
6/11/1981	12 842	12 84%	12 43%	11/30/2018	3 14%	11/23/2018	3 3015
6/10/1981	12 822	12 82%	12 42%	12/3/2018	3 14%	11/26/2018	3 3113
6/9/1981	12 892	12 89%	12 42%	12/4/2018	3 14%	11/27/2018	3 3187
6/8/1981	12 872	12 87%	12 41%	12/5/2018	3 14%	11/28/2018	3 3459
6/5/1981	13 112	13 11%	12 40%	12/6/2018	3 14%	11/29/2018	3 3245
6/4/1981	13 042	13 04%	12 39%	12/7/2018	3 14%	11/30/2018	3 29
6/3/1981	13 082	13 08%	12 38%	12/10/2018	3 14%	12/3/2018	3 2535
6/2/1981	13 132	13 13%	12 37%	12/11/2018	3 14%	12/4/2018	3 1727
6/1/1981	13 062	13 06%	12 35%	12/12/2018	3 14%	12/5/2018	3 1727

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
5/29/1981	13 062	13 06%	12 34%	12/13/2018	3 14%	12/6/2018	3 1624
5/28/1981	13 102	13 10%	12 33%	12/14/2018	3 14%	12/7/2018	3 1403
5/27/1981	13 272	13 27%	12 32%	12/17/2018	3 14%	12/10/2018	3 1293
5/26/1981	13 222	13 22%	12 31%	12/18/2018	3 14%	12/11/2018	3 1261
5/22/1981	13 362	13 36%	12 30%	12/19/2018	3 14%	12/12/2018	3 1497
5/21/1981	13 532	13 53%	12 28%	12/20/2018	3 14%	12/13/2018	3 1694
5/20/1981	13 452	13 45%	12 27%	12/21/2018	3 14%	12/14/2018	3 1433
5/19/1981	13 472	13 47%	12 26%	12/24/2018	3 14%	12/17/2018	3 1128
5/18/1981	13 312	13 31%	12 24%	12/25/2018	3 14%	12/18/2018	3 0677
5/15/1981	13 582	13 58%	12 23%	12/26/2018	3 14%	12/19/2018	2 9807
5/14/1981	13 662	13 66%	12 21%	12/27/2018	3 14%	12/20/2018	3 0484
5/13/1981	13 952	13 95%	12 19%	12/28/2018	3 14%	12/21/2018	3 0308
5/12/1981	13 952	13 95%	12 17%	12/31/2018	3 14%	12/24/2018	2 9934
5/11/1981	13 892	13 89%	12 16%	1/1/2019	3 14%	12/25/2018	2 9934
5/8/1981	13 762	13 76%	12 14%	1/2/2019	3 14%	12/26/2018	3 0645
5/7/1981	13 842	13 84%	12 12%	1/3/2019	3 14%	12/27/2018	3 056
5/6/1981	13 972	13 97%	12 10%	1/4/2019	3 14%	12/28/2018	3 0222
5/5/1981	14 112	14 11%	12 08%	1/7/2019	3 14%	12/31/2018	3 0145
5/4/1981	13 982	13 98%	12 06%	1/8/2019	3 14%	1/1/2019	3 0145
5/1/1981	13 592	13 59%	12 04%	1/9/2019	3 14%	1/2/2019	2 9518
4/30/1981	13 652	13 65%	12 02%	1/10/2019	3 14%	1/3/2019	2 9025
4/29/1981	13 502	13 50%	12 01%	1/11/2019	3 14%	1/4/2019	2 981
4/28/1981	13 392	13 39%	11 99%	1/14/2019	3 14%	1/7/2019	2 9878
4/27/1981	13 382	13 38%	11 98%	1/15/2019	3 14%	1/8/2019	3 0068
4/24/1981	13 352	13 35%	11 96%	1/16/2019	3 14%	1/9/2019	3 0029
4/23/1981	13 282	13 28%	11 94%	1/17/2019	3 14%	1/10/2019	3 0627
4/22/1981	13 252	13 25%	11 93%	1/18/2019	3 14%	1/11/2019	3 0334
4/21/1981	13 202	13 20%	11 91%	1/21/2019	3 14%	1/14/2019	3 0526
4/20/1981	13 172	13 17%	11 90%	1/22/2019	3 14%	1/15/2019	3 0734
4/16/1981	13 322	13 32%	11 88%	1/23/2019	3 14%	1/16/2019	3 0711
4/15/1981	13 292	13 29%	11 86%	1/24/2019	3 14%	1/17/2019	3 0741
4/14/1981	13 132	13 13%	11 85%	1/25/2019	3 14%	1/18/2019	3 0974
4/13/1981	13 232	13 23%	11 83%	1/28/2019	3 14%	1/21/2019	3 0974
4/10/1981	13 152	13 15%	11 81%	1/29/2019	3 14%	1/22/2019	3 0594
4/9/1981	13 022	13 02%	11 79%	1/30/2019	3 13%	1/23/2019	3 0617
4/8/1981	13 152	13 15%	11 78%	1/31/2019	3 13%	1/24/2019	3 0339
4/7/1981	12 992	12 99%	11 76%	2/1/2019	3 13%	1/25/2019	3 0662
4/6/1981	13 282	13 28%	11 74%	2/4/2019	3 13%	1/28/2019	3 0662
4/3/1981	12 942	12 94%	11 72%	2/5/2019	3 13%	1/29/2019	3 04
4/2/1981	12 802	12 80%	11 70%	2/6/2019	3 13%	1/30/2019	3 0315
4/1/1981	12 652	12 65%	11 69%	2/7/2019	3 13%	1/31/2019	2 9956
3/31/1981	12 652	12 65%	11 67%	2/8/2019	3 13%	2/1/2019	3 0253
3/30/1981	12 802	12 80%	11 66%	2/11/2019	3 13%	2/4/2019	3 0545
3/27/1981	12 932	12 93%	11 64%	2/12/2019	3 13%	2/5/2019	3 0314
3/26/1981	12 922	12 92%	11 63%	2/13/2019	3 13%	2/6/2019	3 0329
3/25/1981	12 772	12 77%	11 61%	2/14/2019	3 13%	2/7/2019	2 9947
3/24/1981	12 842	12 84%	11 60%	2/15/2019	3 13%	2/8/2019	2 9802
3/23/1981	12 712	12 71%	11 58%	2/18/2019	3 13%	2/11/2019	2 9921
3/20/1981	12 342	12 34%	11 57%	2/19/2019	3 13%	2/12/2019	3 0247
3/19/1981	12 282	12 28%	11 56%	2/20/2019	3 12%	2/13/2019	3 0311
3/18/1981	12 162	12 16%	11 55%	2/21/2019	3 12%	2/14/2019	2 9976
3/17/1981	12 252	12 25%	11 54%	2/22/2019	3 12%	2/15/2019	2 9936
3/16/1981	12 412	12 41%	11 53%	2/25/2019	3 12%	2/18/2019	2 9936
3/13/1981	12 422	12 42%	11 52%	2/26/2019	3 12%	2/19/2019	2 9778
3/12/1981	12 592	12 59%	11 51%	2/27/2019	3 12%	2/20/2019	2 9952
3/11/1981	12 742	12 74%	11 50%	2/28/2019	3 12%	2/21/2019	3 0495
3/10/1981	12 692	12 69%	11 49%	3/1/2019	3 12%	2/22/2019	3 0159
3/9/1981	12 642	12 64%	11 48%	3/4/2019	3 12%	2/25/2019	3 0271
3/6/1981	12 732	12 73%	11 47%	3/5/2019	3 12%	2/26/2019	3 0055
3/5/1981	13 002	13 00%	11 46%	3/6/2019	3 12%	2/27/2019	3 0648
3/4/1981	13 032	13 03%	11 44%	3/7/2019	3 12%	2/28/2019	3 0802
3/3/1981	13 002	13 00%	11 43%	3/8/2019	3 12%	3/1/2019	3 1226
3/2/1981	13 192	13 19%	11 41%	3/11/2019	3 12%	3/4/2019	3 0891
2/27/1981	12 972	12 97%	11 40%	3/12/2019	3 12%	3/5/2019	3 081
2/26/1981	12 982	12 98%	11 39%	3/13/2019	3 12%	3/6/2019	3 0705
2/25/1981	12 892	12 89%	11 37%	3/14/2019	3 12%	3/7/2019	3 0262
2/24/1981	12 812	12 81%	11 36%	3/15/2019	3 12%	3/8/2019	3 0119
2/23/1981	12 812	12 81%	11 35%	3/18/2019	3 12%	3/11/2019	3 027
2/20/1981	12 542	12 54%	11 34%	3/19/2019	3 12%	3/12/2019	2 9912
2/19/1981	12 712	12 71%	11 33%	3/20/2019	3 12%	3/13/2019	3 0159
2/18/1981	12 882	12 88%	11 32%	3/21/2019	3 12%	3/14/2019	3 0455
2/17/1981	12 932	12 93%	11 31%	3/22/2019	3 12%	3/15/2019	3 0111
2/13/1981	13 202	13 20%	11 30%	3/25/2019	3 12%	3/18/2019	3 0174
2/11/1981	13 012	13 01%	11 28%	3/26/2019	3 12%	3/19/2019	3 0222
2/10/1981	12 922	12 92%	11 27%	3/27/2019	3 11%	3/20/2019	2 9714

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
2/9/1981	12 812	12 81%	11 27%	3/28/2019	3 11%	3/21/2019	2 9667
2/6/1981	12 732	12 73%	11 26%	3/29/2019	3 11%	3/22/2019	2 8739
2/5/1981	12 702	12 70%	11 25%	4/1/2019	3 11%	3/25/2019	2 8616
2/4/1981	12 492	12 49%	11 24%	4/2/2019	3 11%	3/26/2019	2 8731
2/3/1981	12 612	12 61%	11 23%	4/3/2019	3 11%	3/27/2019	2 8105
2/2/1981	12 452	12 45%	11 22%	4/4/2019	3 11%	3/28/2019	2 8226
1/30/1981	12 282	12 28%	11 21%	4/5/2019	3 11%	3/29/2019	2 8143
1/29/1981	12 382	12 38%	11 21%	4/8/2019	3 11%	4/1/2019	2 8901
1/28/1981	12 332	12 33%	11 21%	4/9/2019	3 11%	4/2/2019	2 8769
1/27/1981	12 312	12 31%	11 20%	4/10/2019	3 11%	4/3/2019	2 9336
1/26/1981	12 282	12 28%	11 20%	4/11/2019	3 11%	4/4/2019	2 9196
1/23/1981	12 382	12 38%	11 20%	4/12/2019	3 11%	4/5/2019	2 9032
1/22/1981	12 462	12 46%	11 19%	4/15/2019	3 11%	4/8/2019	2 9273
1/21/1981	12 332	12 33%	11 19%	4/16/2019	3 11%	4/9/2019	2 9141
1/20/1981	12 112	12 11%	11 19%	4/17/2019	3 11%	4/10/2019	2 8923
1/19/1981	12 252	12 25%	11 19%	4/18/2019	3 11%	4/11/2019	2 9265
1/16/1981	12 132	12 13%	11 19%	4/19/2019	3 11%	4/12/2019	2 9769
1/15/1981	12 252	12 25%	11 19%	4/22/2019	3 11%	4/15/2019	2 9682
1/14/1981	12 072	12 07%	11 19%	4/23/2019	3 11%	4/16/2019	2 9919
1/13/1981	12 082	12 08%	11 20%	4/24/2019	3 11%	4/17/2019	2 9943
1/12/1981	12 082	12 08%	11 20%	4/25/2019	3 11%	4/18/2019	2 961
1/9/1981	12 132	12 13%	11 20%	4/26/2019	3 11%	4/19/2019	2 961
1/8/1981	11 912	11 91%	11 20%	4/29/2019	3 11%	4/22/2019	2 9919
1/7/1981	11 892	11 89%	11 21%	4/30/2019	3 11%	4/23/2019	2 98
1/6/1981	11 672	11 67%	11 21%	5/1/2019	3 11%	4/24/2019	2 9343
1/5/1981	11 672	11 67%	11 21%	5/2/2019	3 11%	4/25/2019	2 9421
1/2/1981	12 012	12 01%	11 21%	5/3/2019	3 10%	4/26/2019	2 9233
12/31/1980	11 982	11 98%	11 21%	5/6/2019	3 10%	4/29/2019	2 9547
12/30/1980	11 962	11 96%	11 21%	5/7/2019	3 10%	4/30/2019	2 9288
12/29/1980	11 842	11 84%	11 21%	5/8/2019	3 10%	5/1/2019	2 9038
12/26/1980	11 842	11 84%	11 22%	5/9/2019	3 10%	5/2/2019	2 9296
12/24/1980	11 952	11 95%	11 22%	5/10/2019	3 10%	5/3/2019	2 9186
12/23/1980	11 932	11 93%	11 22%	5/13/2019	3 10%	5/6/2019	2 8883
12/22/1980	11 752	11 75%	11 22%	5/14/2019	3 10%	5/7/2019	2 8643
12/19/1980	12 222	12 22%	11 23%	5/15/2019	3 09%	5/8/2019	2 8937
12/18/1980	12 622	12 62%	11 23%	5/16/2019	3 09%	5/9/2019	2 8612
12/17/1980	12 742	12 74%	11 23%	5/17/2019	3 09%	5/10/2019	2 8867
12/16/1980	12 952	12 95%	11 22%	5/20/2019	3 09%	5/13/2019	2 8362
12/15/1980	12 852	12 85%	11 22%	5/21/2019	3 09%	5/14/2019	2 8485
12/12/1980	12 822	12 82%	11 22%	5/22/2019	3 09%	5/15/2019	2 8199
12/11/1980	13 172	13 17%	11 22%	5/23/2019	3 09%	5/16/2019	2 8338
12/10/1980	12 802	12 80%	11 22%	5/24/2019	3 09%	5/17/2019	2 8253
12/9/1980	12 682	12 68%	11 22%	5/27/2019	3 09%	5/20/2019	2 8369
12/8/1980	12 422	12 42%	11 22%	5/28/2019	3 08%	5/21/2019	2 8439
12/5/1980	12 332	12 33%	11 22%	5/29/2019	3 08%	5/22/2019	2 8076
12/4/1980	12 432	12 43%	11 22%	5/30/2019	3 08%	5/23/2019	2 7535
12/3/1980	12 412	12 41%	11 22%	5/31/2019	3 08%	5/24/2019	2 7512
12/2/1980	12 502	12 50%	11 22%	6/3/2019	3 08%	5/27/2019	2 7512
12/1/1980	12 512	12 51%	11 21%	6/4/2019	3 07%	5/28/2019	2 7045
11/28/1980	12 32	12 32%	11 21%	6/5/2019	3 07%	5/29/2019	2 6926
11/26/1980	12 27	12 27%	11 21%	6/6/2019	3 07%	5/30/2019	2 64
11/25/1980	12 3	12 30%	11 21%	6/7/2019	3 07%	5/31/2019	2 5685
11/24/1980	12 31	12 31%	11 20%	6/10/2019	3 07%	6/3/2019	2 5311
11/21/1980	12 37	12 37%	11 20%	6/11/2019	3 06%	6/4/2019	2 6113
11/20/1980	12 22	12 22%	11 20%	6/12/2019	3 06%	6/5/2019	2 6465
11/19/1980	12 19	12 19%	11 19%	6/13/2019	3 06%	6/6/2019	2 6135
11/18/1980	12 29	12 29%	11 19%	6/14/2019	3 06%	6/7/2019	2 572
11/17/1980	12 6	12 60%	11 18%	6/17/2019	3 05%	6/10/2019	2 6288
11/14/1980	12 45	12 45%	11 17%	6/18/2019	3 05%	6/11/2019	2 6149
11/13/1980	12 23	12 23%	11 17%	6/19/2019	3 05%	6/12/2019	2 6156
11/12/1980	12 26	12 26%	11 16%	6/20/2019	3 05%	6/13/2019	2 6002
11/10/1980	12 71	12 71%	11 15%	6/21/2019	3 04%	6/14/2019	2 5856
11/7/1980	12 59	12 59%	11 15%	6/24/2019	3 04%	6/17/2019	2 5827
11/6/1980	12 59	12 59%	11 14%	6/25/2019	3 04%	6/18/2019	2 5488
11/5/1980	12 36	12 36%	11 13%	6/26/2019	3 03%	6/19/2019	2 5351
11/3/1980	12 22	12 22%	11 12%	6/27/2019	3 03%	6/20/2019	2 5401
10/31/1980	12 23	12 23%	11 11%	6/28/2019	3 03%	6/21/2019	2 5841
10/30/1980	12 28	12 28%	11 10%	7/1/2019	3 02%	6/24/2019	2 5443
10/29/1980	12 21	12 21%	11 09%	7/2/2019	3 02%	6/25/2019	2 5192
10/28/1980	12 14	12 14%	11 08%	7/3/2019	3 02%	6/26/2019	2 5695
10/27/1980	11 96	11 96%	11 07%	7/4/2019	3 01%	6/27/2019	2 5292
10/24/1980	11 61	11 61%	11 07%	7/5/2019	3 01%	6/28/2019	2 5291
10/23/1980	11 68	11 68%	11 06%	7/8/2019	3 00%	7/1/2019	2 5478
10/22/1980	11 74	11 74%	11 05%	7/9/2019	3 00%	7/2/2019	2 5013
10/21/1980	11 53	11 53%	11 05%	7/10/2019	3 00%	7/3/2019	2 4666

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
10/20/1980	11 44	11 44%	11 04%	7/11/2019	2 99%	7/4/2019	2 4666
10/17/1980	11 44	11 44%	11 03%	7/12/2019	2 99%	7/5/2019	2 5419
10/16/1980	11 27	11 27%	11 03%	7/15/2019	2 99%	7/8/2019	2 529
10/15/1980	11 11	11 11%	11 02%	7/16/2019	2 98%	7/9/2019	2 5404
10/14/1980	11 16	11 16%	11 02%	7/17/2019	2 98%	7/10/2019	2 5758
10/10/1980	11 26	11 26%	11 01%	7/18/2019	2 97%	7/11/2019	2 6593
10/9/1980	11 21	11 21%	11 01%	7/19/2019	2 97%	7/12/2019	2 6467
10/8/1980	11 38	11 38%	11 00%	7/22/2019	2 97%	7/15/2019	2 6106
10/7/1980	11 3	11 30%	11 00%	7/23/2019	2 96%	7/16/2019	2 6121
10/6/1980	11 26	11 26%	10 99%	7/24/2019	2 96%	7/17/2019	2 5568
10/3/1980	11 33	11 33%	10 99%	7/25/2019	2 95%	7/18/2019	2 564
10/2/1980	11 66	11 66%	10 98%	7/26/2019	2 95%	7/19/2019	2 5792
10/1/1980	11 69	11 69%	10 97%	7/29/2019	2 95%	7/22/2019	2 5712
9/30/1980	11 7	11 70%	10 96%	7/30/2019	2 94%	7/23/2019	2 6156
9/29/1980	11 93	11 93%	10 96%	7/31/2019	2 94%	7/24/2019	2 5726
9/26/1980	11 81	11 81%	10 95%	8/1/2019	2 93%	7/25/2019	2 6083
9/25/1980	11 66	11 66%	10 94%	8/2/2019	2 93%	7/26/2019	2 5922
9/24/1980	11 53	11 53%	10 93%	8/5/2019	2 92%	7/29/2019	2 5907
9/23/1980	11 53	11 53%	10 92%	8/6/2019	2 92%	7/30/2019	2 5798
9/22/1980	11 6	11 60%	10 92%	8/7/2019	2 91%	7/31/2019	2 5249
9/19/1980	11 25	11 25%	10 91%	8/8/2019	2 91%	8/1/2019	2 442
9/18/1980	11 35	11 35%	10 90%	8/9/2019	2 90%	8/2/2019	2 382
9/17/1980	11 41	11 41%	10 90%	8/12/2019	2 89%	8/5/2019	2 2543
9/16/1980	11 33	11 33%	10 89%	8/13/2019	2 89%	8/6/2019	2 233
9/15/1980	11 38	11 38%	10 88%	8/14/2019	2 88%	8/7/2019	2 2522
9/12/1980	11 18	11 18%	10 88%	8/15/2019	2 87%	8/8/2019	2 2243
9/11/1980	11 15	11 15%	10 87%	8/16/2019	2 87%	8/9/2019	2 2586
9/10/1980	11 02	11 02%	10 87%	8/19/2019	2 86%	8/12/2019	2 1325
9/9/1980	11 05	11 05%	10 86%	8/20/2019	2 85%	8/13/2019	2 1633
9/8/1980	11 15	11 15%	10 86%	8/21/2019	2 85%	8/14/2019	2 018
9/5/1980	11 06	11 06%	10 85%	8/22/2019	2 84%	8/15/2019	1 9729
9/4/1980	11 02	11 02%	10 85%	8/23/2019	2 83%	8/16/2019	2 0348
9/3/1980	10 94	10 94%	10 85%	8/26/2019	2 83%	8/19/2019	2 0874
9/2/1980	11 08	11 08%	10 84%	8/27/2019	2 82%	8/20/2019	2 0375
8/29/1980	11 27	11 27%	10 84%	8/28/2019	2 81%	8/21/2019	2 0723
8/28/1980	11 43	11 43%	10 83%	8/29/2019	2 81%	8/22/2019	2 1047
8/27/1980	11 33	11 33%	10 83%	8/30/2019	2 80%	8/23/2019	2 0252
8/26/1980	11 18	11 18%	10 82%	9/2/2019	2 79%	8/26/2019	2 0354
8/25/1980	11 18	11 18%	10 82%	9/3/2019	2 79%	8/27/2019	1 9501
8/22/1980	11 01	11 01%	10 82%	9/4/2019	2 78%	8/28/2019	1 9714
8/21/1980	11 15	11 15%	10 81%	9/5/2019	2 77%	8/29/2019	1 964
8/20/1980	11 13	11 13%	10 81%	9/6/2019	2 77%	8/30/2019	1 9626
8/19/1980	11 16	11 16%	10 81%	9/9/2019	2 76%	9/2/2019	1 9626
8/18/1980	11 02	11 02%	10 80%	9/10/2019	2 76%	9/3/2019	1 9526
8/15/1980	10 83	10 83%	10 80%	9/11/2019	2 75%	9/4/2019	1 9699
8/14/1980	10 9	10 90%	10 79%	9/12/2019	2 75%	9/5/2019	2 0495
8/13/1980	10 93	10 93%	10 79%	9/13/2019	2 75%	9/6/2019	2 025
8/12/1980	11 01	11 01%	10 79%	9/16/2019	2 74%	9/9/2019	2 1281
8/11/1980	11 05	11 05%	10 78%	9/17/2019	2 74%	9/10/2019	2 2163
8/8/1980	10 9	10 90%	10 78%	9/18/2019	2 73%	9/11/2019	2 2213
8/7/1980	10 68	10 68%	10 78%	9/19/2019	2 73%	9/12/2019	2 2557
8/6/1980	10 73	10 73%	10 77%	9/20/2019	2 72%	9/13/2019	2 3708
8/5/1980	10 69	10 69%	10 77%	9/23/2019	2 72%	9/16/2019	2 3183
8/4/1980	10 68	10 68%	10 77%	9/24/2019	2 71%	9/17/2019	2 268
8/1/1980	10 76	10 76%	10 76%	9/25/2019	2 71%	9/18/2019	2 242
7/31/1980	10 8	10 80%	10 76%	9/26/2019	2 70%	9/19/2019	2 2277
7/30/1980	10 51	10 51%	10 75%	9/27/2019	2 70%	9/20/2019	2 1616
7/29/1980	10 4	10 40%	10 75%	9/30/2019	2 70%	9/23/2019	2 1729
7/28/1980	10 42	10 42%	10 74%	10/1/2019	2 69%	9/24/2019	2 1036
7/25/1980	10 33	10 33%	10 74%	10/2/2019	2 69%	9/25/2019	2 1863
7/24/1980	10 24	10 24%	10 73%	10/3/2019	2 68%	9/26/2019	2 1419
7/23/1980	10 15	10 15%	10 73%	10/4/2019	2 68%	9/27/2019	2 1286
7/22/1980	10 18	10 18%	10 73%	10/7/2019	2 67%	9/30/2019	2 1105
7/21/1980	10 11	10 11%	10 72%	10/8/2019	2 67%	10/1/2019	2 0925
7/18/1980	10 19	10 19%	10 72%	10/9/2019	2 66%	10/2/2019	2 0876
7/17/1980	10 15	10 15%	10 71%	10/10/2019	2 66%	10/3/2019	2 0321
7/16/1980	10 05	10 05%	10 71%	10/11/2019	2 65%	10/4/2019	2 0151
7/15/1980	10 19	10 19%	10 70%	10/14/2019	2 65%	10/7/2019	2 0484
7/14/1980	10 36	10 36%	10 70%	10/15/2019	2 65%	10/8/2019	2 0293
7/11/1980	10 3	10 30%	10 69%	10/16/2019	2 64%	10/9/2019	2 0841
7/10/1980	10 21	10 21%	10 69%	10/17/2019	2 64%	10/10/2019	2 1615
7/9/1980	10 14	10 14%	10 68%	10/18/2019	2 63%	10/11/2019	2 1941
7/8/1980	10 06	10 06%	10 68%	10/21/2019	2 63%	10/14/2019	2 1941
7/7/1980	10 22	10 22%	10 67%	10/22/2019	2 63%	10/15/2019	2 2348
7/3/1980	10	10 00%	10 67%	10/23/2019	2 62%	10/16/2019	2 2248

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
7/2/1980	10 12	10 12%	10 66%	10/24/2019	2 62%	10/17/2019	2 2341
7/1/1980	10 12	10 12%	10 66%	10/25/2019	2 61%	10/18/2019	2 2492
6/30/1980	9 99	9 99%	10 65%	10/28/2019	2 61%	10/21/2019	2 2913
6/27/1980	9 97	9 97%	10 65%	10/29/2019	2 61%	10/22/2019	2 2521
6/26/1980	9 91	9 91%	10 64%	10/30/2019	2 60%	10/23/2019	2 2543
6/25/1980	9 79	9 79%	10 64%	10/31/2019	2 60%	10/24/2019	2 2622
6/24/1980	9 7	9 70%	10 64%	11/1/2019	2 59%	10/25/2019	2 287
6/23/1980	9 66	9 66%	10 63%	11/4/2019	2 59%	10/28/2019	2 3339
6/20/1980	9 5	9 50%	10 63%	11/5/2019	2 59%	10/29/2019	2 3347
6/19/1980	9 57	9 57%	10 63%	11/6/2019	2 58%	10/30/2019	2 2521
6/18/1980	9 6	9 60%	10 63%	11/7/2019	2 58%	10/31/2019	2 1791
6/17/1980	9 52	9 52%	10 62%	11/8/2019	2 58%	11/1/2019	2 1897
6/16/1980	9 49	9 49%	10 62%	11/11/2019	2 57%	11/4/2019	2 263
6/13/1980	9 49	9 49%	10 62%	11/12/2019	2 57%	11/5/2019	2 3384
6/12/1980	9 6	9 60%	10 62%	11/13/2019	2 57%	11/6/2019	2 3156
6/11/1980	9 79	9 79%	10 61%	11/14/2019	2 56%	11/7/2019	2 3974
6/10/1980	9 88	9 88%	10 61%	11/15/2019	2 56%	11/8/2019	2 4243
6/9/1980	9 75	9 75%	10 61%	11/18/2019	2 56%	11/11/2019	2 4243
6/6/1980	9 87	9 87%	10 60%	11/19/2019	2 55%	11/12/2019	2 4162
6/5/1980	10 8	10 08%	10 60%	11/20/2019	2 55%	11/13/2019	2 3648
6/4/1980	10 18	10 18%	10 59%	11/21/2019	2 55%	11/14/2019	2 2997
6/3/1980	10 29	10 29%	10 59%	11/22/2019	2 54%	11/15/2019	2 3047
6/2/1980	10 45	10 45%	10 58%	11/25/2019	2 54%	11/18/2019	2 299
5/30/1980	10 37	10 37%	10 57%	11/26/2019	2 53%	11/19/2019	2 2513
5/29/1980	10 32	10 32%	10 56%	11/27/2019	2 53%	11/20/2019	2 209
5/28/1980	10 22	10 22%	10 56%	11/28/2019	2 52%	11/21/2019	2 2315
5/27/1980	10 1	10 10%	10 55%	11/29/2019	2 52%	11/22/2019	2 2209
5/23/1980	10 09	10 09%	10 55%	12/2/2019	2 52%	11/25/2019	2 2013
5/22/1980	10 34	10 34%	10 54%	12/3/2019	2 51%	11/26/2019	2 179
5/21/1980	10 31	10 31%	10 53%	12/4/2019	2 51%	11/27/2019	2 1901
5/20/1980	10 47	10 47%	10 53%	12/5/2019	2 50%	11/28/2019	2 1901
5/19/1980	10 68	10 68%	10 52%	12/6/2019	2 50%	11/29/2019	2 2054
5/16/1980	10 53	10 53%	10 51%	12/9/2019	2 50%	12/2/2019	2 266
5/15/1980	10 46	10 46%	10 50%	12/10/2019	2 49%	12/3/2019	2 1636
5/14/1980	10 26	10 26%	10 49%	12/11/2019	2 49%	12/4/2019	2 2271
5/13/1980	10 29	10 29%	10 49%	12/12/2019	2 48%	12/5/2019	2 2596
5/12/1980	10 44	10 44%	10 48%	12/13/2019	2 48%	12/6/2019	2 2774
5/9/1980	10 41	10 41%	10 47%	12/16/2019	2 48%	12/9/2019	2 2546
5/8/1980	10 34	10 34%	10 47%	12/17/2019	2 47%	12/10/2019	2 2645
5/7/1980	10 19	10 19%	10 46%	12/18/2019	2 47%	12/11/2019	2 2263
5/6/1980	10 23	10 23%	10 45%	12/19/2019	2 47%	12/12/2019	2 3103
5/5/1980	10 35	10 35%	10 45%	12/20/2019	2 46%	12/13/2019	2 2524
5/2/1980	10 47	10 47%	10 44%	12/23/2019	2 46%	12/16/2019	2 2866
5/1/1980	10 72	10 72%	10 43%	12/24/2019	2 46%	12/17/2019	2 306
4/30/1980	10 89	10 89%	10 42%	12/25/2019	2 45%	12/18/2019	2 3472
4/29/1980	10 89	10 89%	10 41%	12/26/2019	2 45%	12/19/2019	2 3538
4/28/1980	10 86	10 86%	10 40%	12/27/2019	2 45%	12/20/2019	2 3421
4/25/1980	11 18	11 18%	10 39%	12/30/2019	2 44%	12/23/2019	2 3567
4/24/1980	11 13	11 13%	10 38%	12/31/2019	2 44%	12/24/2019	2 329
4/23/1980	11 02	11 02%	10 37%	1/1/2020	2 44%	12/25/2019	2 329
4/22/1980	10 94	10 94%	10 36%	1/2/2020	2 44%	12/26/2019	2 3218
4/21/1980	10 96	10 96%	10 35%	1/3/2020	2 43%	12/27/2019	2 316
4/18/1980	10 98	10 98%	10 34%	1/6/2020	2 43%	12/30/2019	2 3297
4/17/1980	10 99	10 99%	10 33%	1/7/2020	2 43%	12/31/2019	2 3896
4/16/1980	10 91	10 91%	10 32%	1/8/2020	2 43%	1/1/2020	2 3896
4/15/1980	11 47	11 47%	10 31%	1/9/2020	2 42%	1/2/2020	2 3312
4/14/1980	11 5	11 50%	10 29%	1/10/2020	2 42%	1/3/2020	2 2444
4/11/1980	11 53	11 53%	10 28%	1/13/2020	2 42%	1/6/2020	2 2858
4/10/1980	11 74	11 74%	10 27%	1/14/2020	2 41%	1/7/2020	2 3052
4/9/1980	11 79	11 79%	10 25%	1/15/2020	2 41%	1/8/2020	2 3625
4/8/1980	11 85	11 85%	10 24%	1/16/2020	2 41%	1/9/2020	2 3297
4/7/1980	11 87	11 87%	10 22%	1/17/2020	2 40%	1/10/2020	2 2786
4/3/1980	12 27	12 27%	10 21%	1/20/2020	2 40%	1/13/2020	2 3015
4/2/1980	12 28	12 28%	10 19%	1/21/2020	2 40%	1/14/2020	2 27
4/1/1980	12 35	12 35%	10 18%	1/22/2020	2 39%	1/15/2020	2 2359
3/31/1980	12 31	12 31%	10 16%	1/23/2020	2 39%	1/16/2020	2 2578
3/28/1980	12 35	12 35%	10 14%	1/24/2020	2 38%	1/17/2020	2 2807
3/27/1980	12 5	12 50%	10 12%	1/27/2020	2 38%	1/20/2020	2 2807
3/26/1980	12 56	12 56%	10 11%	1/28/2020	2 37%	1/21/2020	2 2358
3/25/1980	12 67	12 67%	10 09%	1/29/2020	2 37%	1/22/2020	2 2217
3/24/1980	12 69	12 69%	10 07%	1/30/2020	2 37%	1/23/2020	2 1782
3/21/1980	12 28	12 28%	10 05%	1/31/2020	2 36%	1/24/2020	2 1324
3/20/1980	12 22	12 22%	10 03%	2/3/2020	2 36%	1/27/2020	2 0567
3/19/1980	11 97	11 97%	10 02%	2/4/2020	2 35%	1/28/2020	2 1118
3/18/1980	12	12 00%	10 00%	2/5/2020	2 35%	1/29/2020	2 0392

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
3/17/1980	12 2	12 20%	9 99%	2/6/2020	2 34%	1/30/2020	2 0506
3/14/1980	12 21	12 21%	9 97%	2/7/2020	2 34%	1/31/2020	1 9996
3/13/1980	12 19	12 19%	9 96%	2/10/2020	2 34%	2/3/2020	2 0069
3/12/1980	12 39	12 39%	9 94%	2/11/2020	2 33%	2/4/2020	2 0769
3/11/1980	12 12	12 12%	9 93%	2/12/2020	2 33%	2/5/2020	2 1385
3/10/1980	12 25	12 25%	9 91%	2/13/2020	2 32%	2/6/2020	2 1089
3/7/1980	12 5	12 50%	9 90%	2/14/2020	2 32%	2/7/2020	2 0484
3/6/1980	12 64	12 64%	9 88%	2/17/2020	2 32%	2/10/2020	2 0389
3/5/1980	12 4	12 40%	9 86%	2/18/2020	2 31%	2/11/2020	2 0659
3/4/1980	12 35	12 35%	9 85%	2/19/2020	2 31%	2/12/2020	2 089
3/3/1980	12 32	12 32%	9 83%	2/20/2020	2 30%	2/13/2020	2 0706
2/29/1980	12 25	12 25%	9 81%	2/21/2020	2 30%	2/14/2020	2 0391
2/28/1980	12 29	12 29%	9 80%	2/24/2020	2 29%	2/17/2020	2 0391
2/27/1980	12 76	12 76%	9 78%	2/25/2020	2 29%	2/18/2020	2 0111
2/26/1980	12 85	12 85%	9 77%	2/26/2020	2 28%	2/19/2020	2 0139
2/25/1980	12 69	12 69%	9 75%	2/27/2020	2 28%	2/20/2020	1 9606
2/22/1980	12 59	12 59%	9 73%	2/28/2020	2 27%	2/21/2020	1 9147
2/21/1980	12 77	12 77%	9 72%	3/2/2020	2 27%	2/24/2020	1 8347
2/20/1980	12 56	12 56%	9 70%	3/3/2020	2 26%	2/25/2020	1 8254
2/19/1980	12 61	12 61%	9 68%	3/4/2020	2 26%	2/26/2020	1 8241
2/15/1980	12 11	12 11%	9 66%	3/5/2020	2 25%	2/27/2020	1 7577
2/14/1980	11 9	11 90%	9 65%	3/6/2020	2 25%	2/28/2020	1 6752
2/13/1980	11 82	11 82%	9 64%	3/9/2020	2 24%	3/2/2020	1 7213
2/11/1980	11 94	11 94%	9 62%	3/10/2020	2 23%	3/3/2020	1 6145
2/8/1980	11 72	11 72%	9 61%	3/11/2020	2 23%	3/4/2020	1 7014
2/7/1980	11 7	11 70%	9 59%	3/12/2020	2 22%	3/5/2020	1 5407
2/6/1980	11 78	11 78%	9 58%	3/13/2020	2 21%	3/6/2020	1 2874
2/5/1980	11 64	11 64%	9 57%	3/16/2020	2 21%	3/9/2020	0 9953
2/4/1980	11 32	11 32%	9 55%	3/17/2020	2 20%	3/10/2020	1 2799
2/1/1980	11 23	11 23%	9 54%	3/18/2020	2 20%	3/11/2020	1 3919
1/31/1980	11 09	11 09%	9 53%	3/19/2020	2 20%	3/12/2020	1 4399
1/30/1980	11 11	11 11%	9 52%	3/20/2020	2 19%	3/13/2020	1 5293
1/29/1980	11 12	11 12%	9 51%	3/23/2020	2 18%	3/16/2020	1 2841
1/28/1980	11 03	11 03%	9 50%	3/24/2020	2 18%	3/17/2020	1 6844
1/25/1980	11	11 00%	9 49%	3/25/2020	2 17%	3/18/2020	1 7875
1/24/1980	10 87	10 87%	9 48%	3/26/2020	2 17%	3/19/2020	1 7848
1/23/1980	10 68	10 68%	9 47%	3/27/2020	2 16%	3/20/2020	1 4169
1/22/1980	10 69	10 69%	9 46%	3/30/2020	2 15%	3/23/2020	1 3509
1/21/1980	10 77	10 77%	9 46%	3/31/2020	2 15%	3/24/2020	1 3954
1/18/1980	10 61	10 61%	9 45%	4/1/2020	2 14%	3/25/2020	1 4448
1/17/1980	10 47	10 47%	9 44%	4/2/2020	2 13%	3/26/2020	1 431
1/16/1980	10 41	10 41%	9 43%	4/3/2020	2 13%	3/27/2020	1 2635
1/15/1980	10 4	10 40%	9 42%	4/6/2020	2 12%	3/30/2020	1 3366
1/14/1980	10 4	10 40%	9 42%	4/7/2020	2 12%	3/31/2020	1 3214
1/11/1980	10 38	10 38%	9 41%	4/8/2020	2 11%	4/1/2020	1 2191
1/10/1980	10 26	10 26%	9 40%	4/9/2020	2 10%	4/2/2020	1 2394
1/9/1980	10 29	10 29%	9 40%	4/10/2020	2 10%	4/3/2020	1 2094
1/8/1980	10 28	10 28%	9 39%	4/13/2020	2 09%	4/6/2020	1 2785
1/7/1980	10 35	10 35%	9 39%	4/14/2020	2 09%	4/7/2020	1 2945
1/4/1980	10 34	10 34%	9 38%	4/15/2020	2 08%	4/8/2020	1 3765
1/3/1980	10 31	10 31%	9 37%	4/16/2020	2 07%	4/9/2020	1 3435
1/2/1980	10 23	10 23%	9 37%	4/17/2020	2 07%	4/10/2020	1 3435
12/31/1979	10 11	10 11%	9 36%	4/20/2020	2 06%	4/13/2020	1 4071
12/28/1979	10 16	10 16%	9 35%	4/21/2020	2 05%	4/14/2020	1 4017
12/27/1979	10 19	10 19%	9 35%	4/22/2020	2 05%	4/15/2020	1 2655
12/26/1979	10 2	10 20%	9 34%	4/23/2020	2 04%	4/16/2020	1 2234
12/24/1979	10 17	10 17%	9 34%	4/24/2020	2 03%	4/17/2020	1 2601
12/21/1979	10 17	10 17%	9 33%	4/27/2020	2 02%	4/20/2020	1 2164
12/20/1979	10 13	10 13%	9 33%	4/28/2020	2 02%	4/21/2020	1 1626
12/19/1979	10 09	10 09%	9 32%	4/29/2020	2 01%	4/22/2020	1 2146
12/18/1979	10 11	10 11%	9 31%	4/30/2020	2 00%	4/23/2020	1 1804
12/17/1979	10 14	10 14%	9 31%	5/1/2020	2 00%	4/24/2020	1 1696
12/14/1979	10 17	10 17%	9 30%	5/4/2020	1 99%	4/27/2020	1 2557
12/13/1979	10 23	10 23%	9 30%	5/5/2020	1 98%	4/28/2020	1 2042
12/12/1979	10 27	10 27%	9 29%	5/6/2020	1 98%	4/29/2020	1 2499
12/11/1979	10 18	10 18%	9 29%	5/7/2020	1 97%	4/30/2020	1 2848
12/10/1979	10 03	10 03%	9 28%	5/8/2020	1 97%	5/1/2020	1 2486
12/7/1979	10 04	10 04%	9 28%	5/11/2020	1 97%	5/4/2020	1 2765
12/6/1979	9 93	9 93%	9 27%	5/12/2020	1 96%	5/5/2020	1 332
12/5/1979	10 01	10 01%	9 27%	5/13/2020	1 96%	5/6/2020	1 3937
12/4/1979	10 04	10 04%	9 26%	5/14/2020	1 95%	5/7/2020	1 329
12/3/1979	10 11	10 11%	9 26%	5/15/2020	1 95%	5/8/2020	1 3828
11/30/1979	10 09	10 09%	9 25%	5/18/2020	1 94%	5/11/2020	1 416
11/29/1979	10 06	10 06%	9 25%	5/19/2020	1 94%	5/12/2020	1 3698
11/28/1979	10 09	10 09%	9 24%	5/20/2020	1 94%	5/13/2020	1 3451

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
11/27/1979	10 02	10 02%	9 23%	5/21/2020	1 93%	5/14/2020	1 2909
11/26/1979	10 1	10 10%	9 23%	5/22/2020	1 93%	5/15/2020	1 3266
11/23/1979	10 21	10 21%	9 22%	5/25/2020	1 93%	5/18/2020	1 4365
11/21/1979	10 36	10 36%	9 22%	5/26/2020	1 92%	5/19/2020	1 4089
11/20/1979	10 39	10 39%	9 21%	5/27/2020	1 92%	5/20/2020	1 3978
11/19/1979	10 42	10 42%	9 20%	5/28/2020	1 92%	5/21/2020	1 386
11/16/1979	10 41	10 41%	9 19%	5/29/2020	1 92%	5/22/2020	1 3705
11/15/1979	10 3	10 30%	9 19%	6/1/2020	1 91%	5/25/2020	1 3705
11/14/1979	10 4	10 40%	9 18%	6/2/2020	1 91%	5/26/2020	1 4446
11/13/1979	10 32	10 32%	9 17%	6/3/2020	1 91%	5/27/2020	1 4399
11/9/1979	10 34	10 34%	9 16%	6/4/2020	1 91%	5/28/2020	1 4519
11/8/1979	10 51	10 51%	9 16%	6/5/2020	1 91%	5/29/2020	1 4064
11/7/1979	10 53	10 53%	9 15%	6/8/2020	1 90%	6/1/2020	1 4506
11/5/1979	10 42	10 42%	9 14%	6/9/2020	1 90%	6/2/2020	1 4873
11/2/1979	10 44	10 44%	9 13%	6/10/2020	1 90%	6/3/2020	1 5305
11/1/1979	10 3	10 30%	9 13%	6/11/2020	1 90%	6/4/2020	1 6318
10/31/1979	10 19	10 19%	9 12%	6/12/2020	1 89%	6/5/2020	1 6656
10/30/1979	10 17	10 17%	9 11%	6/15/2020	1 89%	6/8/2020	1 6417
10/29/1979	10 22	10 22%	9 11%	6/16/2020	1 89%	6/9/2020	1 5758
10/26/1979	10 12	10 12%	9 10%	6/17/2020	1 88%	6/10/2020	1 5063
10/25/1979	10 31	10 31%	9 09%	6/18/2020	1 88%	6/11/2020	1 4019
10/24/1979	10 2	10 20%	9 09%	6/19/2020	1 87%	6/12/2020	1 4568
10/23/1979	10 33	10 33%	9 08%	6/22/2020	1 87%	6/15/2020	1 4608
10/22/1979	10 29	10 29%	9 08%	6/23/2020	1 86%	6/16/2020	1 5431
10/19/1979	10 07	10 07%	9 07%	6/24/2020	1 86%	6/17/2020	1 5295
10/18/1979	9 91	9 91%	9 06%	6/25/2020	1 86%	6/18/2020	1 4816
10/17/1979	9 75	9 75%	9 06%	6/26/2020	1 85%	6/19/2020	1 4582
10/16/1979	9 82	9 82%	9 05%	6/29/2020	1 85%	6/22/2020	1 4642
10/15/1979	9 84	9 84%	9 05%	6/30/2020	1 85%	6/23/2020	1 4917
10/12/1979	9 76	9 76%	9 05%	7/1/2020	1 84%	6/24/2020	1 4291
10/11/1979	9 77	9 77%	9 04%	7/2/2020	1 84%	6/25/2020	1 4344
10/10/1979	9 69	9 69%	9 04%	7/3/2020	1 84%	6/26/2020	1 3701
10/9/1979	9 61	9 61%	9 04%	7/6/2020	1 83%	6/29/2020	1 3734
10/5/1979	9 36	9 36%	9 03%	7/7/2020	1 83%	6/30/2020	1 4107
10/4/1979	9 34	9 34%	9 03%	7/8/2020	1 82%	7/1/2020	1 4232
10/3/1979	9 3	9 30%	9 03%	7/9/2020	1 82%	7/2/2020	1 4272
10/2/1979	9 28	9 28%	9 03%	7/10/2020	1 82%	7/3/2020	1 4272
10/1/1979	9 32	9 32%	9 03%	7/13/2020	1 81%	7/6/2020	1 4392
9/28/1979	9 25	9 25%	9 03%	7/14/2020	1 81%	7/7/2020	1 3748
9/27/1979	9 25	9 25%	9 02%	7/15/2020	1 81%	7/8/2020	1 3996
9/26/1979	9 2	9 20%	9 02%	7/16/2020	1 80%	7/9/2020	1 3134
9/25/1979	9 16	9 16%	9 02%	7/17/2020	1 80%	7/10/2020	1 3359
9/24/1979	9 17	9 17%	9 02%	7/20/2020	1 79%	7/13/2020	1 3077
9/21/1979	9 11	9 11%	9 02%	7/21/2020	1 79%	7/14/2020	1 3109
9/20/1979	9 13	9 13%	9 02%	7/22/2020	1 78%	7/15/2020	1 3321
9/19/1979	9 16	9 16%	9 02%	7/23/2020	1 78%	7/16/2020	1 3083
9/18/1979	9 19	9 19%	9 02%	7/24/2020	1 77%	7/17/2020	1 3289
9/17/1979	9 19	9 19%	9 02%	7/27/2020	1 77%	7/20/2020	1 3116
9/14/1979	9 13	9 13%	9 02%	7/28/2020	1 76%	7/21/2020	1 309
9/13/1979	9 17	9 17%	9 02%	7/29/2020	1 76%	7/22/2020	1 293
9/12/1979	9 15	9 15%	9 02%	7/30/2020	1 75%	7/23/2020	1 2311
9/11/1979	9 13	9 13%	9 01%	7/31/2020	1 75%	7/24/2020	1 2293
9/10/1979	9 19	9 19%	9 01%	8/3/2020	1 74%	7/27/2020	1 2601
9/7/1979	9 18	9 18%	9 01%	8/4/2020	1 74%	7/28/2020	1 2168
9/6/1979	9 16	9 16%	9 01%	8/5/2020	1 73%	7/29/2020	1 2362
9/5/1979	9 15	9 15%	9 01%	8/6/2020	1 73%	7/30/2020	1 2068
9/4/1979	9 14	9 14%	9 01%	8/7/2020	1 72%	7/31/2020	1 1925
8/31/1979	9 09	9 09%	9 01%	8/10/2020	1 72%	8/3/2020	1 2318
8/30/1979	9 07	9 07%	9 01%	8/11/2020	1 71%	8/4/2020	1 1857
8/29/1979	9 02	9 02%	9 01%	8/12/2020	1 71%	8/5/2020	1 2217
8/28/1979	9 03	9 03%	9 01%	8/13/2020	1 70%	8/6/2020	1 1981
8/27/1979	9 03	9 03%	9 01%	8/14/2020	1 70%	8/7/2020	1 2336
8/24/1979	9 05	9 05%	9 01%	8/17/2020	1 69%	8/10/2020	1 2538
8/23/1979	9	9 00%	9 01%	8/18/2020	1 69%	8/11/2020	1 329
8/22/1979	8 99	8 99%	9 01%	8/19/2020	1 68%	8/12/2020	1 3738
8/21/1979	8 99	8 99%	9 01%	8/20/2020	1 68%	8/13/2020	1 4277
8/20/1979	8 96	8 96%	9 01%	8/21/2020	1 67%	8/14/2020	1 4471
8/17/1979	8 95	8 95%	9 01%	8/24/2020	1 67%	8/17/2020	1 4341
8/16/1979	8 95	8 95%	9 01%	8/25/2020	1 66%	8/18/2020	1 3955
8/15/1979	8 96	8 96%	9 01%	8/26/2020	1 66%	8/19/2020	1 4238
8/14/1979	8 95	8 95%	9 01%	8/27/2020	1 66%	8/20/2020	1 3833
8/13/1979	8 97	8 97%	9 01%	8/28/2020	1 65%	8/21/2020	1 3407
8/10/1979	8 97	8 97%	9 01%	8/31/2020	1 65%	8/24/2020	1 3559
8/9/1979	8 95	8 95%	9 01%	9/1/2020	1 64%	8/25/2020	1 3935
8/8/1979	8 91	8 91%	9 01%	9/2/2020	1 64%	8/26/2020	1 4135

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
8/7/1979	8 9	8 90%	9 01%	9/3/2020	1 64%	8/27/2020	1 5096
8/6/1979	8 92	8 92%	9 01%	9/4/2020	1 63%	8/28/2020	1 501
8/3/1979	8 94	8 94%	9 01%	9/7/2020	1 63%	8/31/2020	1 4747
8/2/1979	8 92	8 92%	9 01%	9/8/2020	1 62%	9/1/2020	1 42
8/1/1979	8 97	8 97%	9 01%	9/9/2020	1 62%	9/2/2020	1 3788
7/31/1979	8 99	8 99%	9 01%	9/10/2020	1 62%	9/3/2020	1 3616
7/30/1979	9 01	9 01%	9 01%	9/11/2020	1 61%	9/4/2020	1 4714
7/27/1979	9 01	9 01%	9 01%	9/14/2020	1 61%	9/7/2020	1 4714
7/26/1979	8 98	8 98%	9 01%	9/15/2020	1 60%	9/8/2020	1 4213
7/25/1979	8 97	8 97%	9 01%	9/16/2020	1 60%	9/9/2020	1 457
7/24/1979	9 01	9 01%	9 01%	9/17/2020	1 60%	9/10/2020	1 4187
7/23/1979	8 99	8 99%	9 01%	9/18/2020	1 59%	9/11/2020	1 4116
7/20/1979	8 95	8 95%	9 02%	9/21/2020	1 59%	9/14/2020	1 4116
7/19/1979	8 99	8 99%	9 02%	9/22/2020	1 58%	9/15/2020	1 431
7/18/1979	8 99	8 99%	9 02%	9/23/2020	1 58%	9/16/2020	1 459
7/17/1979	8 97	8 97%	9 02%	9/24/2020	1 57%	9/17/2020	1 4388
7/16/1979	8 95	8 95%	9 02%	9/25/2020	1 57%	9/18/2020	1 4532
7/13/1979	8 91	8 91%	9 02%	9/28/2020	1 56%	9/21/2020	1 4148
7/12/1979	8 91	8 91%	9 02%	9/29/2020	1 56%	9/22/2020	1 4233
7/11/1979	8 93	8 93%	9 02%	9/30/2020	1 55%	9/23/2020	1 4168
7/10/1979	8 89	8 89%	9 02%	10/1/2020	1 55%	9/24/2020	1 4077
7/9/1979	8 86	8 86%	9 02%	10/2/2020	1 55%	9/25/2020	1 4007
7/6/1979	8 83	8 83%	9 02%	10/5/2020	1 54%	9/28/2020	1 4149
7/5/1979	8 82	8 82%	9 02%	10/6/2020	1 54%	9/29/2020	1 4149
7/3/1979	8 81	8 81%	9 02%	10/7/2020	1 53%	9/30/2020	1 4552
7/2/1979	8 8	8 80%	9 03%	10/8/2020	1 53%	10/1/2020	1 4552
6/29/1979	8 83	8 83%	9 03%	10/9/2020	1 53%	10/2/2020	1 4868
6/28/1979	8 84	8 84%	9 03%	10/12/2020	1 52%	10/5/2020	1 5892
6/27/1979	8 83	8 83%	9 03%	10/13/2020	1 52%	10/6/2020	1 5366
6/26/1979	8 84	8 84%	9 03%	10/14/2020	1 51%	10/7/2020	1 5859
6/25/1979	8 92	8 92%	9 03%	10/15/2020	1 51%	10/8/2020	1 5866
6/22/1979	8 95	8 95%	9 04%	10/16/2020	1 51%	10/9/2020	1 5717
6/21/1979	8 92	8 92%	9 04%	10/19/2020	1 50%	10/12/2020	1 5717
6/20/1979	8 92	8 92%	9 04%	10/20/2020	1 50%	10/13/2020	1 5107
6/19/1979	8 94	8 94%	9 04%	10/21/2020	1 50%	10/14/2020	1 5054
6/18/1979	8 93	8 93%	9 04%	10/22/2020	1 49%	10/15/2020	1 5134
6/15/1979	8 94	8 94%	9 04%	10/23/2020	1 49%	10/16/2020	1 5287
6/14/1979	8 89	8 89%	9 04%	10/26/2020	1 49%	10/19/2020	1 5597
6/13/1979	8 87	8 87%	9 04%	10/27/2020	1 48%	10/20/2020	1 5915

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
6/12/1979	8 84	8 84%	9 04%	10/28/2020	1 48%	10/21/2020	1 6354
6/11/1979	8 94	8 94%	9 05%	10/29/2020	1 48%	10/22/2020	1 6756
6/8/1979	8 91	8 91%	9 05%	10/30/2020	1 48%	10/23/2020	1 641
6/7/1979	8 9	8 90%	9 05%	11/2/2020	1 47%	10/26/2020	1 5909
6/6/1979	9	9 00%	9 05%	11/3/2020	1 47%	10/27/2020	1 553
6/5/1979	9 04	9 04%	9 05%	11/4/2020	1 47%	10/28/2020	1 5537
6/4/1979	9 07	9 07%	9 05%	11/5/2020	1 47%	10/29/2020	1 6019
6/1/1979	9 07	9 07%	9 05%	11/6/2020	1 46%	10/30/2020	1 6598
5/31/1979	9 08	9 08%	9 05%	11/9/2020	1 46%	11/2/2020	1 6163
5/29/1979	9 03	9 03%	9 05%	11/10/2020	1 46%	11/3/2020	1 68
5/25/1979	9 03	9 03%	9 05%	11/11/2020	1 46%	11/4/2020	1 541
5/24/1979	9 07	9 07%	9 05%	11/12/2020	1 46%	11/5/2020	1 5236
5/23/1979	9 09	9 09%	9 05%	11/13/2020	1 46%	11/6/2020	1 6
5/22/1979	9 16	9 16%	9 05%	11/16/2020	1 45%	11/9/2020	1 7089
5/21/1979	9 2	9 20%	9 05%	11/17/2020	1 45%	11/10/2020	1 7415
5/18/1979	9 18	9 18%	9 05%	11/18/2020	1 45%	11/11/2020	1 7415
5/17/1979	9 2	9 20%	9 04%	11/19/2020	1 45%	11/12/2020	1 6385
5/16/1979	9 22	9 22%	9 04%	11/20/2020	1 44%	11/13/2020	1 6469
5/15/1979	9 24	9 24%	9 04%	11/23/2020	1 44%	11/16/2020	1 6628
5/14/1979	9 22	9 22%	9 04%	11/24/2020	1 44%	11/17/2020	1 6059
5/11/1979	9 26	9 26%	9 04%	11/25/2020	1 44%	11/18/2020	1 6
5/10/1979	9 27	9 27%	9 03%	11/26/2020	1 44%	11/19/2020	1 5453
5/9/1979	9 26	9 26%	9 03%	11/27/2020	1 43%	11/20/2020	1 5196
5/8/1979	9 28	9 28%	9 03%	11/30/2020	1 43%	11/23/2020	1 5531
5/7/1979	9 28	9 28%	9 03%	12/1/2020	1 43%	11/24/2020	1 6052
5/4/1979	9 29	9 29%	9 02%	12/2/2020	1 43%	11/25/2020	1 6237
5/3/1979	9 27	9 27%	9 02%	12/3/2020	1 43%	11/26/2020	1 6237
5/2/1979	9 22	9 22%	9 02%	12/4/2020	1 43%	11/27/2020	1 5699
5/1/1979	9 21	9 21%	9 01%	12/7/2020	1 43%	11/30/2020	1 5673
4/30/1979	9 22	9 22%	9 01%	12/8/2020	1 43%	12/1/2020	1 6682
4/27/1979	9 19	9 19%	9 01%	12/9/2020	1 43%	12/2/2020	1 6856
4/26/1979	9 18	9 18%	9 01%	12/10/2020	1 43%	12/3/2020	1 6529
4/25/1979	9 13	9 13%	9 01%	12/11/2020	1 44%	12/4/2020	1 7344
4/24/1979	9 14	9 14%	9 00%	12/14/2020	1 44%	12/7/2020	1 6796
4/23/1979	9 13	9 13%	9 00%	12/15/2020	1 44%	12/8/2020	1 6622
4/20/1979	9 11	9 11%	9 00%	12/16/2020	1 44%	12/9/2020	1 6843
4/19/1979	9 06	9 06%	9 00%	12/17/2020	1 44%	12/10/2020	1 627
4/18/1979	9 06	9 06%	9 00%	12/18/2020	1 44%	12/11/2020	1 627
4/17/1979	9 07	9 07%	9 00%	12/21/2020	1 44%	12/14/2020	1 629
4/16/1979	9 09	9 09%	9 00%	12/22/2020	1 44%	12/15/2020	1 6502
4/12/1979	9 09	9 09%	8 99%	12/23/2020	1 44%	12/16/2020	1 6555
4/11/1979	9 08	9 08%	8 99%	12/24/2020	1 44%	12/17/2020	1 6803
4/10/1979	9 07	9 07%	8 99%	12/25/2020	1 45%	12/18/2020	1 6918
4/9/1979	9 04	9 04%	8 99%	12/28/2020	1 45%	12/21/2020	1 673
4/6/1979	9 01	9 01%	8 99%	12/29/2020	1 45%	12/22/2020	1 6482
4/5/1979	8 99	8 99%	8 99%	12/30/2020	1 45%	12/23/2020	1 681
4/4/1979	9	9 00%	8 99%	12/31/2020	1 45%	12/24/2020	1 6602
4/3/1979	9 01	9 01%	8 99%	1/1/2021	1 45%	12/25/2020	1 6602
4/2/1979	9 02	9 02%	8 99%	1/4/2021	1 45%	12/28/2020	1 6589
3/30/1979	9 02	9 02%	8 99%	1/5/2021	1 46%	12/29/2020	1 675
3/29/1979	8 99	8 99%	8 99%	1/6/2021	1 46%	12/30/2020	1 6556
3/28/1979	8 99	8 99%	8 99%	1/7/2021	1 46%	12/31/2020	1 6449
3/27/1979	9 01	9 01%	8 99%	1/8/2021	1 47%	1/1/2021	1 6449
3/26/1979	9 03	9 03%	8 99%	1/11/2021	1 47%	1/4/2021	1 6556
3/23/1979	9 02	9 02%	8 99%	1/12/2021	1 47%	1/5/2021	1 7081
3/22/1979	9 03	9 03%	8 99%	1/13/2021	1 47%	1/6/2021	1 814
3/21/1979	9 03	9 03%	8 99%	1/14/2021	1 48%	1/7/2021	1 8527
3/20/1979	9 04	9 04%	8 99%	1/15/2021	1 48%	1/8/2021	1 8733
3/19/1979	9 03	9 03%	8 98%	1/18/2021	1 48%	1/11/2021	1 8832
3/16/1979	9 03	9 03%	8 98%	1/19/2021	1 48%	1/12/2021	1 8719
3/15/1979	9 05	9 05%	8 98%	1/20/2021	1 49%	1/13/2021	1 8155
3/14/1979	9 04	9 04%	8 98%	1/21/2021	1 49%	1/14/2021	1 8719
3/13/1979	9 02	9 02%	8 98%	1/22/2021	1 49%	1/15/2021	1 8331
3/12/1979	9 02	9 02%	8 98%	1/25/2021	1 50%	1/18/2021	1 8331
3/9/1979	9 04	9 04%	8 98%	1/26/2021	1 50%	1/19/2021	1 8338
3/8/1979	9 01	9 01%	8 98%	1/27/2021	1 50%	1/20/2021	1 8296
3/7/1979	9 02	9 02%	8 98%	1/28/2021	1 51%	1/21/2021	1 8692
3/6/1979	9 06	9 06%	8 98%	1/29/2021	1 51%	1/22/2021	1 8466
3/5/1979	9 02	9 02%	8 97%	2/1/2021	1 51%	1/25/2021	1 792
3/2/1979	9 09	9 09%	8 97%	2/2/2021	1 51%	1/26/2021	1 7906
3/1/1979	9 09	9 09%	8 97%	2/3/2021	1 52%	1/27/2021	1 774
2/28/1979	9 08	9 08%	8 97%	2/4/2021	1 52%	1/28/2021	1 8046
2/27/1979	9 08	9 08%	8 96%	2/5/2021	1 53%	1/29/2021	1 8291
2/26/1979	9 08	9 08%	8 96%	2/8/2021	1 53%	2/1/2021	1 8538
2/23/1979	9 1	9 10%	8 96%	2/9/2021	1 53%	2/2/2021	1 8694

USGG30YR Index	PX_LAST	Yield %	Lagged Yield			Start Date	1/1/1979
2/22/1979	9 08	9 08%	8 95%	2/10/2021	1 53%	2/3/2021	1 9252
2/21/1979	9 04	9 04%	8 95%	2/11/2021	1 54%	2/4/2021	1 9383
2/20/1979	9 02	9 02%	8 95%	2/12/2021	1 54%	2/5/2021	1 9711
2/16/1979	9 01	9 01%	8 94%	2/15/2021	1 54%	2/8/2021	1 9529
2/15/1979	9 01	9 01%	8 94%	2/16/2021	1 55%	2/9/2021	1 9478
2/14/1979	9	9 00%	8 94%	2/17/2021	1 55%	2/10/2021	1 9074
2/13/1979	9	9 00%	8 94%	2/18/2021	1 55%	2/11/2021	1 95
2/9/1979	9 02	9 02%	8 94%	2/19/2021	1 56%	2/12/2021	2 0086
2/8/1979	9	9 00%	8 93%	2/22/2021	1 56%	2/15/2021	2 0086
2/7/1979	9	9 00%	8 93%	2/23/2021	1 57%	2/16/2021	2 0918
2/6/1979	8 92	8 92%	8 93%	2/24/2021	1 57%	2/17/2021	2 0371
2/5/1979	8 88	8 88%	8 93%	2/25/2021	1 57%	2/18/2021	2 0817
2/2/1979	8 84	8 84%	8 93%	2/26/2021	1 58%	2/19/2021	2 1335
2/1/1979	8 85	8 85%	8 93%	3/1/2021	1 58%	2/22/2021	2 1733
1/31/1979	8 85	8 85%	8 94%	3/2/2021	1 59%	2/23/2021	2 18
1/30/1979	8 85	8 85%	8 94%	3/3/2021	1 59%	2/24/2021	2 2325
1/29/1979	8 85	8 85%	8 95%	3/4/2021	1 59%	2/25/2021	2 2734
1/26/1979	8 82	8 82%	8 95%	3/5/2021	1 60%	2/26/2021	2 1513
1/25/1979	8 84	8 84%	8 96%	3/8/2021	1 60%	3/1/2021	2 1906
1/24/1979	8 91	8 91%	8 97%	3/9/2021	1 61%	3/2/2021	2 1913
1/23/1979	8 93	8 93%	8 97%	3/10/2021	1 61%	3/3/2021	2 2759
1/22/1979	8 94	8 94%	8 97%	3/11/2021	1 61%	3/4/2021	2 3205
1/19/1979	8 97	8 97%	8 98%	3/12/2021	1 62%	3/5/2021	2 2974
1/18/1979	8 99	8 99%	8 98%	3/15/2021	1 62%	3/8/2021	2 3159
1/17/1979	8 99	8 99%	8 97%	3/16/2021	1 62%	3/9/2021	2 2335
1/16/1979	8 98	8 98%	8 97%	3/17/2021	1 63%	3/10/2021	2 2381
1/15/1979	8 97	8 97%	8 97%	3/18/2021	1 63%	3/11/2021	2 2945
1/12/1979	8 97	8 97%	8 97%	3/19/2021	1 64%	3/12/2021	2 3776
1/11/1979	8 98	8 98%	8 97%	3/22/2021	1 64%	3/15/2021	2 3573
1/10/1979	8 99	8 99%	8 97%	3/23/2021	1 65%	3/16/2021	2 3785
1/9/1979	8 99	8 99%	8 97%	3/24/2021	1 65%	3/17/2021	2 418
1/8/1979	8 98	8 98%	8 96%	3/25/2021	1 66%	3/18/2021	2 4483
1/5/1979	8 95	8 95%	8 96%	3/26/2021	1 66%	3/19/2021	2 4333
1/4/1979	8 94	8 94%	8 96%	3/29/2021	1 67%	3/22/2021	2 3984
1/3/1979	8 96	8 96%	8 98%	3/30/2021	1 67%	3/23/2021	2 3264
1/2/1979	8 99	8 99%	8 99%	3/31/2021	1 68%	3/24/2021	2 3095
						3/25/2021	2 3568
						3/26/2021	2 3781
						3/29/2021	2 405
						3/30/2021	2 3687
						3/31/2021	2 4106

Near-Term Projected 30-Year Treasury

Near-Term Projected 30-Year Treasury

	Treasury, 30 yr.
Q2 2021	2.4 %
Q3 2021	2.5
Q4 2021	2.5
Q1 2022	2.6
Q2 2022	2.7
Q3 2022	2.7
Average:	<u>2.57</u> %

Source: Blue Chip Financial Forecasts, Vol. 40, No. 4, April 1, 2021, at 2

Long-Term Projected 30-Year Treasury

	Treasury, 30 yr.
2022-2026	2.8 %
2027-2031	<u>3.6</u>
Average:	3.20

Average Projected
30-yr Treasury 2.88 %

Source: Blue Chip Financial Forecasts, Vol. 39, No. 12, December 1, 2020, at 14.

30-day avg (3/31/2021)	3,441 61	12,582 29	19,342 94	40,130 64	3,010 10	16,590 91	24,425 10	70,022 50	18,857 71	12,889 12
12/31/2020	3,227 07	12,875 72	19,772 60	41,352 23	2,779 25	17,627 48	23,525 69	70,409 64	19,992 44	12,591 70

SNL	ALE US Equity	LNT US Equity	AEE US Equity	AEP US Equity	AVA US Equity	CMS US Equity	DTE US Equity	DUK US Equity	ETR US Equity	EVRG US Equity
	ALE-US	LNT-US	AEE-US	AEP-US	AVA-US	CMS-US	DTE-US	DUK-US	ETR-US	EVRG-US
	MARKETCAP	MARKETCAP	MARKETCAP	MARKETCAP	MARKETCAP	MARKETCAP	MARKETCAP	MARKETCAP	MARKETCAP	MARKETCAP
2/18/2021	3,326 08	12,146 72	18,771 08	39,966 71	2,618 87	16,359 28	23,252 84	68,818 45	18,831 09	12,525 92
2/19/2021	3,365 69	11,901 83	18,325 17	39,271 46	2,661 81	16,174 36	23,287 72	67,972 92	18,680 73	12,307 22
2/22/2021	3,319 83	11,776 89	17,988 21	38,128 73	2,641 72	15,827 64	23,669 46	67,911 43	17,858 76	11,894 18
2/23/2021	3,307 32	12,051 76	18,206 10	38,784 33	2,688 82	16,090 57	24,341 85	68,441 81	18,275 76	12,334 46
2/24/2021	3,295 86	11,876 85	18,089 55	38,292 63	2,729 69	15,766 97	24,008 56	67,135 08	18,037 19	12,379 85
2/25/2021	3,251 56	11,836 87	18,092 09	37,895 30	2,812 11	15,908 54	23,493 12	66,965 97	17,650 26	12,184 67
2/26/2021	3,238 01	11,534 51	17,803 26	37,175 14	2,785 10	15,634 06	22,811 04	65,789 92	17,403 67	12,171 06
3/1/2021	3,267 71	11,766 90	18,112 36	38,098 93	2,758 63	15,839 20	23,078 45	66,935 80	17,594 12	12,245 95
3/2/2021	3,193 71	11,771 90	18,218 77	37,969 80	2,743 38	15,856 54	22,859 48	67,089 60	17,794 60	12,166 52
3/3/2021	3,264 06	11,721 92	18,021 15	37,905 23	2,818 24	15,567 60	22,826 54	67,112 68	17,527 97	12,190 02
3/4/2021	3,284 91	11,794 39	18,033 82	38,367 13	2,832 79	15,576 27	23,266 41	66,489 77	17,560 04	12,441 95
3/5/2021	3,315 66	12,091 74	18,459 45	39,186 62	2,974 88	15,998 11	23,865 17	68,081 64	17,868 78	12,562 24
3/8/2021	3,403 74	12,433 59	18,796 42	39,976 31	2,967 95	16,223 48	24,171 33	69,398 71	18,075 28	12,771 04
3/9/2021	3,421 46	12,476 11	19,084 23	40,030 95	2,936 07	16,360 58	24,150 01	69,960 24	18,246 96	12,832 32
3/10/2021	3,505 36	12,603 67	19,459 69	40,328 94	3,026 89	16,522 65	24,460 05	69,837 17	18,988 90	12,925 37
3/11/2021	3,524 13	12,503 62	19,429 04	39,732 95	2,989 46	16,427 15	24,396 11	69,760 25	18,769 74	12,882 25
3/12/2021	3,649 73	12,786 26	19,743 19	40,249 48	3,119 08	16,652 89	24,679 02	70,306 39	19,254 31	13,091 05
3/15/2021	3,744 06	13,180 21	20,131 42	40,865 34	3,267 41	16,930 73	25,364 35	71,021 76	19,730 84	13,433 76
3/16/2021	3,724 78	13,181 46	20,047 13	41,471 27	3,233 44	16,896 00	25,169 28	71,552 52	19,987 98	13,528 09
3/17/2021	3,619 50	12,933 84	19,950 07	40,785 87	3,157 20	16,748 40	25,099 51	70,852 54	19,893 71	13,249 93
3/18/2021	3,582 17	12,951 34	20,059 90	41,024 27	3,123 93	16,794 70	25,188 94	71,021 76	19,714 76	13,310 88
3/19/2021	3,565 30	12,948 84	20,126 31	41,555 70	3,211 26	16,887 32	25,177 02	71,321 76	19,793 18	13,515 17
3/22/2021	3,523 08	12,893 81	19,914 32	41,535 83	3,207 10	16,830 73	24,737 15	71,629 44	19,640 36	13,308 61
3/23/2021	3,472 01	13,274 00	20,427 69	42,037 46	3,205 02	17,518 24	24,948 19	72,321 74	19,726 82	13,367 63
3/24/2021	3,505 89	13,336 53	20,685 66	42,211 29	3,218 19	17,619 53	25,287 21	72,606 35	19,590 10	13,401 68
3/25/2021	3,527 25	13,444 09	20,838 90	42,077 19	3,323 55	17,683 20	25,707 60	73,483 25	19,767 04	13,581 00
3/26/2021	3,524 13	13,499 11	20,805 70	42,211 29	3,345 73	17,634 00	25,812 21	73,714 02	19,793 18	13,424 38
3/29/2021	3,537 68	13,666 69	21,114 74	42,633 46	3,322 86	17,920 52	25,963 32	75,060 15	19,937 95	13,655 91
3/30/2021	3,505 89	13,546 64	20,772 50	42,082 16	3,272 26	17,660 05	25,868 39	74,029 40	19,837 41	13,476 59
3/31/2021	3,501 72	13,546 64	20,780 16	42,067 26	3,309 69	17,717 93	25,792 84	74,252 47	20,000 28	13,512 90
12/31/2020	3,227 07	12,875 72	19,772 60	41,352 23	2,779 25	17,627 48	23,525 69	70,409 64	19,992 44	12,591 70

SNLTable				
Company Name	Subfilier Key	State of Operation	Total Retail Electric Customers, Total (actual)	
225217	225354	225227	224366	
			2020Y	
El Paso Electric Company	975 NM		102,145	
El Paso Electric Company	976 TX		335,398	
	Total		437,543	

30-day avg (3/31/2021)	4,284 06	4,751 36	145,206 84	3,131 35	6,327 27
12/31/2020	3,863 92	4,845 85	151,142 35	2,949 74	6,372 00

SNL	HE US Equity		IDA US Equity		NEE US Equity		NWE US Equity		OGE US Equity	
	HE-US	MARKETCAP	IDA-US	MARKETCAP	NEE-US	MARKETCAP	NWE-US	MARKETCAP	OGE-US	MARKETCAP
2/18/2021	3,810 42		4,464 00		158,220 68		2,945 36		6,350 67	
2/19/2021	3,823 52		4,450 38		153,066 21		2,967 63		6,384 68	
2/22/2021	3,835 53		4,390 82		147,186 59		2,897 55		6,220 66	
2/23/2021	3,858 46		4,486 71		146,422 24		3,009 93		6,280 66	
2/24/2021	3,761 29		4,458 96		144,560 36		3,052 46		6,232 66	
2/25/2021	3,789 68		4,453 91		145,148 32		3,023 60		5,922 63	
2/26/2021	3,816 97		4,352 47		144,011 59		2,963 30		5,854 62	
3/1/2021	3,867 46		4,447 85		148,774 09		3,029 17		5,918 63	
3/2/2021	3,872 93		4,347 42		148,048 93		3,016 50		5,952 63	
3/3/2021	3,949 42		4,351 46		142,130 11		2,978 50		6,018 64	
3/4/2021	3,970 19		4,403 95		139,719 47		2,999 78		6,152 65	
3/5/2021	4,069 63		4,549 30		138,563 14		3,086 43		6,348 67	
3/8/2021	4,236 93		4,684 87		138,876 72		3,121 90		6,414 68	
3/9/2021	4,223 72		4,684 05		145,069 92		3,071 23		6,358 67	
3/10/2021	4,264 15		4,783 47		145,932 27		3,151 80		6,426 68	
3/11/2021	4,237 93		4,737 04		146,716 22		3,143 18		6,270 66	
3/12/2021	4,387 64		4,904 60		148,303 72		3,198 42		6,362 67	
3/15/2021	4,517 69		5,103 45		148,009 74		3,245 54		6,630 70	
3/16/2021	4,465 23		5,178 14		147,735 35		3,260 74		6,604 70	
3/17/2021	4,458 67		5,030 77		142,992 46		3,230 34		6,480 69	
3/18/2021	4,625 87		5,035 82		139,405 89		3,220 71		6,498 69	
3/19/2021	4,656 47		5,059 54		138,837 52		3,224 26		6,456 68	
3/22/2021	4,594 19		4,936 40		140,503 42		3,179 66		6,416 68	
3/23/2021	4,629 15		4,941 44		145,186 16		3,207 54		6,402 68	
3/24/2021	4,661 94		4,953 56		142,852 04		3,233 89		6,404 68	
3/25/2021	4,679 42		5,055 00		144,068 14		3,272 90		6,450 68	
3/26/2021	4,853 18		5,128 18		145,264 62		3,285 57		6,480 69	
3/29/2021	4,883 78		5,111 02		146,716 09		3,322 06		6,556 69	
3/30/2021	4,865 20		5,030 77		145,578 45		3,297 73		6,490 69	
3/31/2021	4,855 36		5,045 41		148,304 86		3,303 81		6,472 68	
12/31/2020	3,863 92		4,845 85		151,142 35		2,949 74		6,372 00	

SNLTable
Company Name 225217

El Paso Electric Company
El Paso Electric Company

30-day avg (3/31/2021)	1,822 81	8,720 36	4,040 55	63,051 77	27,451 11	33,570 52	1 50
12/31/2020	1,767 03	9,009 41	3,829 51	64,898 63	29,029 44	35,801 79	

SNL	OTTR US Equity		PNW US Equity		POR US Equity		SO US Equity		WEC US Equity		XEL US Equity		ALE US
	OTTR-US	MARKETCAP	PNW-US	MARKETCAP	POR-US	MARKETCAP	SO-US	MARKETCAP	WEC-US	MARKETCAP	XEL-US	MARKETCAP	Equity
													ALE-US
													PBOOK
2/18/2021	1,740 53		8,696 41		3,748 10		63,238 09		26,332 47		33,495 52		144 86
2/19/2021	1,737 21		8,593 86		3,749 89		62,667 52		26,253 62		33,371 86		146 59
2/22/2021	1,723 31		8,405 67		3,771 38		62,646 39		25,878 25		32,487 43		144 59
2/23/2021	1,720 61		8,508 22		3,849 28		62,255 44		26,502 81		33,296 59		144 05
2/24/2021	1,739 29		8,233 25		3,868 09		61,684 87		25,843 55		32,371 84		143 55
2/25/2021	1,717 29		8,230 99		3,834 96		61,029 77		25,796 24		32,172 91		141 62
2/26/2021	1,682 00		7,880 52		3,774 97		59,930 90		25,436 64		31,500 85		141 03
3/1/2021	1,713 97		8,147 60		3,746 06		61,050 91		26,114 82		31,801 93		142 32
3/2/2021	1,706 91		8,307 62		3,711 12		61,103 74		26,190 53		31,710 53		139 10
3/3/2021	1,733 06		8,225 36		3,766 66		60,850 15		25,947 64		31,199 76		142 16
3/4/2021	1,726 42		8,412 43		3,811 45		60,659 96		25,953 95		31,678 27		143 07
3/5/2021	1,779 55		8,598 37		3,881 31		61,653 17		26,647 91		32,984 76		144 41
3/8/2021	1,809 98		8,818 12		4,012 10		62,984 50		27,231 46		33,312 72		148 25
3/9/2021	1,805 70		8,742 61		3,981 64		62,773 18		27,363 95		33,414 87		149 02
3/10/2021	1,867 14		8,841 78		4,138 40		63,164 13		27,512 20		33,431 00		152 67
3/11/2021	1,847 84		8,650 90		4,109 73		62,635 82		27,398 64		33,258 96		153 49
3/12/2021	1,881 67		8,825 54		4,253 05		63,227 52		27,912 80		33,377 24		158 96
3/15/2021	1,895 16		9,059 90		4,337 26		64,432 06		28,045 28		33,808 51		163 07
3/16/2021	1,907 41		8,966 38		4,281 72		64,717 34		28,038 98		34,092 31		162 23
3/17/2021	1,877 93		8,923 57		4,201 10		64,136 21		27,584 75		33,705 21		157 64
3/18/2021	1,888 73		8,966 38		4,227 08		63,819 22		27,770 86		33,549 29		155 15
3/19/2021	1,917 78		9,102 71		4,263 80		63,079 60		28,016 90		33,866 50		155 28
3/22/2021	1,981 25		8,983 28		4,193 04		63,069 03		27,997 97		34,275 11		153 44
3/23/2021	1,984 16		9,002 44		4,247 69		64,062 24		29,136 69		35,183 74		151 22
3/24/2021	1,892 88		8,968 64		4,192 14		64,125 64		29,004 21		35,259 01		152 70
3/25/2021	1,904 50		9,044 13		4,247 69		64,854 70		29,395 34		35,484 82		153 63
3/26/2021	1,928 58		9,038 49		4,251 26		65,150 55		29,344 87		35,651 49		153 49
3/29/2021	1,939 78		9,174 82		4,281 72		65,847 91		29,900 04		36,022 47		154 08
3/30/2021	1,917 37		9,094 83		4,231 66		65,023 76		29,458 43		35,490 20		152 70
3/31/2021	1,916 54		9,165 81		4,252 16		65,678 86		29,521 52		35,759 02		152 51
12/31/2020	1,767 03		9,009 41		3,829 51		64,898 63		29,029 44		35,801 79		

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	LNT US Equity	AEE US Equity	AEP US Equity	AVA US Equity	CMS US Equity	DTE US Equity	DUK US Equity	ETR US Equity	EVRG US Equity	HE US Equity
	LNT-US PBOOK	AEE-US PBOOK	AEP-US PBOOK	AVA-US PBOOK	CMS-US PBOOK	DTE-US PBOOK	DUK-US PBOOK	ETR-US PBOOK	EVRG-US PBOOK	HE-US PBOOK
2/18/2021	212 66	209 97	196 14	131 07	297 67	188 49	149 66	174 60	142 30	163 01
2/19/2021	209 23	204 98	192 73	133 22	294 30	187 42	147 83	173 21	139 75	163 57
2/22/2021	207 04	201 21	187 10	132 21	287 99	190 50	147 69	165 59	135 06	164 09
2/23/2021	211 87	203 65	190 32	134 57	292 78	195 91	148 85	169 45	140 06	165 07
2/24/2021	208 79	202 35	187 90	134 44	286 89	193 22	146 00	164 89	140 58	160 91
2/25/2021	208 09	202 37	184 38	138 50	289 47	189 08	145 64	161 35	138 36	162 13
2/26/2021	202 78	199 14	180 87	137 17	284 47	183 59	143 08	159 10	139 30	163 29
3/1/2021	206 86	202 60	185 37	135 77	288 20	185 74	145 50	160 84	140 15	165 30
3/2/2021	206 95	203 79	184 74	135 02	288 52	183 98	145 84	162 67	139 24	165 53
3/3/2021	206 07	201 58	184 42	138 70	283 26	183 71	145 89	160 23	139 50	168 80
3/4/2021	207 35	201 72	186 67	139 42	283 42	187 25	144 53	160 53	142 39	169 89
3/5/2021	212 57	206 48	190 66	146 41	291 10	192 07	147 99	163 35	143 76	173 94
3/8/2021	218 37	210 25	194 50	146 07	295 20	194 53	150 82	165 24	146 15	181 09
3/9/2021	219 12	211 75	194 77	144 50	297 19	194 36	152 04	166 32	146 85	180 53
3/10/2021	221 36	215 92	196 22	148 97	300 14	196 86	151 77	173 08	147 82	182 26
3/11/2021	219 60	215 58	193 32	147 13	298 40	196 34	151 60	171 08	147 43	181 14
3/12/2021	224 57	219 07	195 83	153 51	302 50	198 62	152 79	175 50	149 81	187 53
3/15/2021	231 48	223 37	198 83	160 81	307 55	204 30	154 34	179 84	153 74	193 09
3/16/2021	231 51	222 44	201 77	159 13	306 92	202 57	155 50	181 27	154 83	190 85
3/17/2021	227 16	221 36	198 44	155 38	304 24	202 00	153 54	181 33	151 83	180 57
3/18/2021	227 46	222 68	199 60	153 74	305 08	202 72	154 34	179 70	152 31	187 72
3/19/2021	227 42	223 32	202 19	158 04	306 76	202 63	155 00	180 41	154 85	189 02
3/22/2021	226 28	220 96	202 09	157 84	307 55	199 09	155 67	179 02	152 28	186 36
3/23/2021	233 13	226 68	204 53	157 74	318 22	200 84	157 17	179 81	152 96	197 86
3/24/2021	234 23	229 52	205 37	158 38	320 06	203 56	157 79	178 56	153 35	199 26
3/25/2021	236 12	231 22	204 72	163 57	321 22	206 95	159 69	180 17	155 40	200 01
3/26/2021	237 09	230 85	205 37	164 66	320 33	207 79	160 20	180 41	153 61	207 43
3/29/2021	240 03	234 28	207 43	163 54	325 53	209 01	163 12	181 73	156 26	208 74
3/30/2021	237 92	230 49	204 75	161 04	320 80	208 24	160 88	180 82	154 20	207 95
3/31/2021	237 92	230 57	204 67	162 89	321 85	207 63	161 37	182 30	154 62	207 53

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30-day avg (3/31/2021) 1 86 3 98 1 50 1 74 2 09 1 54 1 55 2 25 2 62 2 30
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SNL	IDA US	NEE US	NWE US	OGE US	OTTR US	PNW US	POR US	SO US	WEC US	XEL US
	Equity	Equity	Equity	Equity	Equity	Equity	Equity	Equity	Equity	Equity
	IDA-US	NEE-US	NWE-US	OGE-US	OTTR-US	PNW-US	POR-US	SO-US	WEC-US	XEL-US
	PBOOK	PBOOK	PBOOK	PBOOK	PBOOK	PBOOK	PBOOK	PBOOK	PBOOK	PBOOK
2/18/2021	174 35	433 35	141 58	173 48	199 64	148 74	144 39	226 05	251 51	229 72
2/19/2021	173 82	419 24	142 65	174 41	199 26	146 99	143 51	224 01	250 76	228 88
2/22/2021	171 49	403 13	139 27	168 93	197 67	143 77	144 33	223 93	247 17	222 81
2/23/2021	175 24	401 04	144 67	171 57	197 36	145 52	147 31	222 53	253 14	228 36
2/24/2021	174 15	395 94	146 72	170 26	199 50	146 14	148 03	220 49	246 84	222 02
2/25/2021	173 96	397 55	145 33	163 14	196 98	146 10	146 76	218 15	246 39	220 65
2/26/2021	169 99	394 44	142 29	161 27	192 93	139 88	144 47	214 22	242 95	216 04
3/1/2021	173 72	407 48	145 45	163 03	196 60	144 62	143 30	218 23	249 43	218 11
3/2/2021	169 80	405 50	144 84	163 97	195 79	147 46	141 96	218 42	250 16	217 48
3/3/2021	169 96	389 28	143 02	165 79	198 79	146 00	144 09	217 51	247 84	213 98
3/4/2021	172 01	382 68	144 04	169 48	198 03	149 32	145 80	216 83	247 90	217 26
3/5/2021	177 68	379 51	148 20	174 88	204 12	152 62	148 48	220 38	254 52	226 22
3/8/2021	182 20	380 37	149 91	176 69	207 60	156 52	153 48	225 14	260 10	228 47
3/9/2021	182 95	397 34	147 47	175 15	207 12	155 18	152 31	224 38	261 36	229 17
3/10/2021	186 83	399 70	151 34	177 03	214 17	156 95	158 31	225 78	262 78	229 28
3/11/2021	185 02	401 84	150 93	172 73	211 95	153 58	157 21	223 89	261 69	228 10
3/12/2021	191 56	408 19	153 58	175 26	215 83	156 69	162 70	226 01	266 61	228 91
3/15/2021	198 33	405 39	155 84	182 65	217 58	160 85	165 92	230 31	267 87	232 56
3/16/2021	202 24	404 64	156 57	181 93	218 78	159 19	163 79	231 33	267 81	233 82
3/17/2021	196 49	381 65	155 11	178 51	215 40	158 43	160 71	229 26	263 47	231 16
3/18/2021	196 68	381 82	154 65	179 01	216 64	159 19	161 70	228 12	265 25	230 09
3/19/2021	197 61	380 27	154 82	177 85	219 98	161 61	163 11	225 48	267 60	232 27
3/22/2021	192 80	384 93	152 63	176 75	215 79	159 49	160 40	225 44	267 42	235 07
3/23/2021	193 00	397 34	154 02	176 36	216 12	159 93	162 49	228 99	278 30	241 30
3/24/2021	193 47	390 95	155 28	176 42	217 12	159 23	160 37	229 22	277 03	241 82
3/25/2021	197 43	394 29	157 16	177 69	218 45	160 57	162 49	231 82	280 77	243 37
3/26/2021	200 29	397 55	157 76	178 51	221 21	160 47	162 63	232 88	280 28	244 51
3/29/2021	199 62	401 52	159 52	180 61	222 50	162 89	163 79	235 37	285 59	247 06
3/30/2021	196 49	398 41	158 35	178 79	219 93	161 47	161 87	232 43	281 37	243 41
3/31/2021	197 06	405 87	158 64	178 29	219 83	162 73	162 66	234 77	281 87	245 25

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	1	2	3	4	5
	Company Name	SNL Institution Key 201129	Parent Company Name 201136	Ultimate Parent Company Name 201137	Ticker 201138 201130
TICKER					
AEE	Ameren Illinois Company	4272394	Ameren Corporation	Ameren Corporation	
AEE	Union Electric Company	4057102	Ameren Corporation	Ameren Corporation	
AEP	AEP Texas Inc	4056935	American Electric Power Company, Inc	American Electric Power Company, Inc	
AEP	Appalachian Power Company	4056972	American Electric Power Company, Inc	American Electric Power Company, Inc	
AEP	Indiana Michigan Power Company	4057003	American Electric Power Company, Inc	American Electric Power Company, Inc	
AEP	Kentucky Power Company	4057006	American Electric Power Company, Inc	American Electric Power Company, Inc	
AEP	Kingsport Power Company	4060895	American Electric Power Company, Inc	American Electric Power Company, Inc	
AEP	Ohio Power Company	4057015	American Electric Power Company, Inc	American Electric Power Company, Inc	
AEP	Public Service Company of Oklahoma	4057023	American Electric Power Company, Inc	American Electric Power Company, Inc	
AEP	Southwestern Electric Power Company	4057026	American Electric Power Company, Inc	American Electric Power Company, Inc	
AEP	Wheeling Power Company	4063994	American Electric Power Company, Inc	American Electric Power Company, Inc	
ALE	ALLETE (Minnesota Power)	4061513	ALLETE, Inc	ALLETE, Inc	
ALE	Superior Water, Light and Power Company	4063281	ALLETE, Inc	ALLETE, Inc	
AVA	Alaska Electric Light and Power Company	4058371	Alaska Energy & Resources Company	Avista Corporation	
AVA	Avista Corporation	4057075			AVA
CMS	Consumers Energy Company	4057081	CMS Energy Corporation	CMS Energy Corporation	
DTE	DTE Electric Company	4057083	DTE Energy Company	DTE Energy Company	
DUK	Duke Energy Carolinas, LLC	4004320	Duke Energy Corporation	Duke Energy Corporation	
DUK	Duke Energy Florida, LLC	4056998	Progress Energy, Inc	Duke Energy Corporation	
DUK	Duke Energy Indiana, LLC	4062444	Duke Energy Corporation	Duke Energy Corporation	
DUK	Duke Energy Kentucky, Inc	4057103	Duke Energy Ohio, Inc	Duke Energy Corporation	
DUK	Duke Energy Ohio, Inc	4057079	Duke Energy Corporation	Duke Energy Corporation	
DUK	Duke Energy Progress, LLC	4004192	Progress Energy, Inc	Duke Energy Corporation	
ETR	Entergy Arkansas, LLC	4056995	Entergy Corporation	Entergy Corporation	
ETR	Entergy Louisiana, LLC	4112564	Entergy Louisiana Holdings, Inc	Entergy Corporation	
ETR	Entergy Mississippi, LLC	4008616	Entergy Utility Holding Company, LLC	Entergy Corporation	
ETR	Entergy New Orleans, LLC	4057085	Entergy Utility Holding Company, LLC	Entergy Corporation	
ETR	Entergy Texas, Inc	4199135	Entergy Corporation	Entergy Corporation	
EVRG	Evergy Kansas South, Inc	4057089	Evergy Kansas Central, Inc	Evergy, Inc	
EVRG	Evergy Metro, Inc	4072456	Evergy, Inc	Evergy, Inc	
EVRG	Evergy Missouri West, Inc	4000843	Evergy, Inc	Evergy, Inc	
EVRG	Westar Energy (KPL)	4082573	Evergy Kansas Central, Inc	Evergy, Inc	
HE	Hawaiian Electric Light Company, Inc	4060446	Hawaiian Electric Company, Inc	Hawaiian Electric Industries, Inc	
HE	Hawaiian Electric Company, Inc	4057001	Hawaiian Electric Industries, Inc	Hawaiian Electric Industries, Inc	
HE	Mau Electric Company, Limited	4061329	Hawaiian Electric Company, Inc	Hawaiian Electric Industries, Inc	
IDA	Idaho Power Company	4057002	IDACORP, Inc	IDACORP, Inc	
LNT	Interstate Power and Light Company	4057087	Alliant Energy Corporation	Alliant Energy Corporation	
LNT	Wisconsin Power and Light Company	4008669	Alliant Energy Corporation	Alliant Energy Corporation	
NEE	Florida Power & Light Company	4056997	NextEra Energy, Inc	NextEra Energy, Inc	
NEE	Gulf Power Company	4057000	NextEra Energy, Inc	NextEra Energy, Inc	
NWE	NorthWestern Corporation	4057053			NWE
OGE	Oklahoma Gas and Electric Company	4057016	OGE Energy Corp	OGE Energy Corp	
OTTR	Otter Tail Power Company	4147257	Otter Tail Corporation	Otter Tail Corporation	
PNW	Arizona Public Service Company	4056974	Pinnacle West Capital Corporation	Pinnacle West Capital Corporation	
POR	Portland General Electric Company	4057019			POR
SO	Alabama Power Company	4014956	Southern Company	Southern Company	
SO	Georgia Power Company	4004152	Southern Company	Southern Company	
SO	Mississippi Power Company	4057010	Southern Company	Southern Company	
WEC	Upper Michigan Energy Resources Corporation	4887639	WEC Energy Group, Inc	WEC Energy Group, Inc	
WEC	Wisconsin Electric Power Company	4057105	WEC Energy Group, Inc	WEC Energy Group, Inc	
WEC	Wisconsin Public Service Corporation	4057106	Integrus Holding, Inc	WEC Energy Group, Inc	
XEL	Northern States Power Company - MN	4057754	Xcel Energy Inc	Xcel Energy Inc	
XEL	Northern States Power Company - WI	4061925	Xcel Energy Inc	Xcel Energy Inc	
XEL	Public Service Company of Colorado	4057094	Xcel Energy Inc	Xcel Energy Inc	
XEL	Southwestern Public Service Company	4057027	Xcel Energy Inc	Xcel Energy Inc	

6	7	8	9	10	11	12	13
Total Proprietary Capital (\$000)	Total Proprietary Capital (\$000)	Total Proprietary Capital (\$000)	Total Proprietary Capital (\$000)	Total Proprietary Capital (\$000)	Total Proprietary Capital (\$000)	Total Proprietary Capital (\$000)	Total Proprietary Capital (\$000)
201284 2020Q3	201284 2020Q2	201284 2020Q1	201284 2019Q4	201284 2019Q3	201284 2019Q2	201284 2019Q1	201284 2018Q4
4,761,467	4,684,418	4,351,115	4,131,138	4,020,653	3,955,779	3,893,118	3,773,346
4,788,916	4,491,507	4,339,310	4,349,486	4,425,635	4,275,721	4,269,022	4,229,748
3,159,178	3,076,276	3,009,008	2,961,138	2,973,424	2,896,100	2,815,186	2,580,521
4,328,442	4,262,201	4,232,686	4,172,535	4,172,138	4,093,685	4,089,116	4,006,253
2,715,010	2,659,201	2,616,217	2,544,376	2,541,941	2,472,751	2,432,140	2,352,848
810,130	800,076	801,038	782,180	769,768	756,123	753,631	732,879
73,347	72,063	72,220	71,026	69,944	59,422	53,188	51,596
2,658,210	2,621,068	2,561,981	2,508,480	2,459,110	2,390,348	2,400,121	2,297,416
1,489,290	1,409,261	1,363,174	1,373,407	1,384,500	1,284,432	1,242,754	1,248,093
2,603,934	2,516,074	2,457,266	2,440,486	2,423,411	2,311,934	2,324,385	2,315,251
408,638	403,537	409,064	402,888	405,331	408,132	415,427	421,269
2,280,637	2,265,435	2,271,173	2,231,645	2,208,372	2,205,566	2,199,371	2,156,461
56,707	56,088	57,169	54,732	54,626	55,402	54,972	52,061
115,711	115,443	114,115	110,720	118,687	118,489	117,413	113,861
1,982,851	1,975,038	1,959,095	1,934,255	1,893,568	1,884,034	1,867,309	1,773,220
8,564,192	8,506,901	8,104,624	7,738,169	7,737,172	7,648,051	7,325,238	6,921,432
7,876,943	7,210,253	7,160,214	7,199,713	7,017,088	6,839,941	6,820,388	6,797,686
13,294,741	13,069,554	12,832,282	12,813,247	12,580,387	12,273,783	11,970,203	11,687,177
7,411,197	7,127,000	6,914,768	6,789,687	6,677,652	6,399,801	6,200,654	6,098,449
4,657,998	4,639,728	4,657,909	4,558,286	4,485,167	4,529,470	4,432,477	4,320,251
710,729	698,334	663,426	645,094	634,148	622,815	617,074	596,224
3,894,493	3,824,505	3,758,788	3,693,838	3,642,296	3,570,782	3,522,339	3,455,424
9,515,411	9,611,816	9,447,073	9,245,384	9,087,189	8,811,619	8,642,847	8,440,734
3,341,545	3,230,702	3,170,532	3,125,938	3,102,109	2,952,393	3,017,094	2,977,973
6,966,262	6,748,596	6,584,084	6,396,720	6,310,538	6,109,244	5,980,132	5,902,468
1,654,659	1,601,070	1,562,178	1,542,151	1,390,528	1,334,291	1,307,624	1,292,226
533,144	513,694	508,765	497,579	491,884	466,975	453,973	444,950
2,144,716	2,053,031	2,006,644	1,799,407	1,676,780	1,482,680	1,443,744	1,422,403
3,174,131	3,093,477	3,062,751	3,048,823	3,024,066	2,953,455	2,932,271	2,907,333
2,800,819	2,622,474	2,539,705	2,574,219	2,586,393	2,504,549	2,510,260	2,493,301
1,205,318	1,150,356	1,095,584	1,088,654	1,126,077	1,151,383	1,195,593	1,178,137
4,359,327	4,157,846	4,190,166	4,197,866	4,145,233	3,981,174	3,918,887	3,964,902
NA	NA	NA	NA	NA	NA	NA	NA
2,093,398	2,060,069	2,047,352	2,047,352	1,993,254	1,971,762	1,964,478	1,957,641
NA	NA	NA	NA	NA	NA	NA	NA
2,371,990	2,304,814	2,279,130	2,275,558	2,280,724	2,224,189	2,204,457	2,194,439
3,929,853	3,671,137	3,595,368	3,471,773	3,444,095	3,348,768	3,345,825	3,234,635
2,498,040	2,469,158	2,454,840	2,383,598	2,346,341	2,208,409	2,203,975	2,175,425
23,693,292	24,695,872	23,247,212	21,405,094	21,004,689	21,122,214	21,859,610	21,021,283
2,750,011	2,509,211	2,154,579	1,715,532	1,764,071	2,037,672	1,896,129	1,920,031
2,054,549	2,053,555	2,060,476	2,039,093	2,004,524	2,010,079	1,989,793	1,942,381
3,933,766	3,983,629	3,979,030	3,958,233	3,928,179	3,699,406	3,623,931	3,603,266
765931	725055	669461	640166	636677	595090	598684	591073
6284487	5933223	5912931	5876263	5993533	5673692	5690364	5661007
2594885	2645760	2637398	2591260	2563720	2541507	2548245	2506442
10206518	9960687	9899897	9245667	9376854	9119726	9010555	7768130
16706257	15436858	15511509	15065452	14764206	14315977	14269227	14323174
1760084	1724302	1721823	1651630	1639003	1617168	1609947	1609100
188567	184241	179062	199165	204381	179280	166053	133088
3848782	3728155	3651581	3591497	3619544	3578784	3456133	3491297
2178987	2133454	2091380	1953803	1935323	1909228	1896525	1779477
6506383	6289783	6168648	6081828	5982400	5767553	5761915	5573159
1036962	1015527	993186	966559	940761	938210	942036	942375
7510647	7420139	7071981	6996196	7005621	6613113	6388466	6298264
3295763	3304582	2883459	2884448	2892220	2883666	2533185	2536626

[illegible]

22	23	24	25	26	27	28	29	30
Total Long-term Debt (\$000)	Total Long-term Debt (\$000)	Total Long-term Debt (\$000)	Total Long-term Debt (\$000)	Total Long-term Debt (\$000)	Total Long-term Debt (\$000)	Total Long-term Debt (\$000)	Total Long-term Debt (\$000)	% Common Equity
201292 2020Q3	201292 2020Q2	201292 2020Q1	201292 2019Q4	201292 2019Q3	201292 2019Q2	201292 2019Q1	201292 2018Q4	2020Q3
3,608,926	3,608,866	3,608,806	3,608,745	3,310,174	3,310,131	3,310,083	3,310,035	56 56%
4,336,991	4,336,845	4,336,700	3,956,959	3,872,254	3,872,116	3,871,977	3,751,502	52 05%
4,352,355	3,754,518	3,804,962	3,804,767	3,356,689	3,356,511	3,106,742	3,106,567	42 06%
4,861,676	4,874,142	4,376,891	4,388,913	4,388,722	4,400,970	4,470,779	4,085,297	47 10%
2,900,037	2,900,261	2,900,524	2,899,757	2,923,760	2,922,546	2,921,169	2,919,741	48 35%
995,000	995,000	995,000	870,000	870,000	870,000	870,000	870,000	44 88%
59,000	59,000	59,000	59,000	59,000	59,000	50,000	50,000	55 42%
2,444,244	2,444,140	2,444,036	2,094,308	2,126,457	2,126,361	1,677,370	1,677,282	52 10%
1,377,566	1,377,655	1,390,358	1,390,401	1,390,442	1,390,483	1,390,523	1,290,562	51 95%
2,545,704	2,545,611	2,560,534	2,560,456	2,560,379	2,560,301	2,560,224	2,613,646	50 57%
350,000	350,000	350,000	350,000	350,000	350,000	350,000	350,000	53 86%
1,919,165	1,794,401	1,623,154	1,513,405	1,513,654	1,413,901	1,414,146	1,356,389	54 30%
39,500	39,500	39,500	39,500	39,500	39,500	39,500	39,500	58 94%
75,000	75,000	75,000	75,000	75,000	75,000	75,000	75,000	60 67%
2,036,317	1,871,298	1,871,278	1,871,259	1,868,935	1,781,212	1,781,189	1,781,165	49 33%
8,011,809	8,429,167	8,129,666	7,263,181	7,194,302	6,578,883	6,587,980	6,809,306	51 56%
8,253,760	8,585,837	7,986,548	7,187,181	7,186,925	7,186,669	7,186,413	6,541,391	48 83%
12,304,659	12,278,018	12,700,455	11,776,476	11,707,475	10,909,365	10,909,080	10,883,793	51 93%
6,814,318	6,814,135	6,564,650	6,814,476	5,964,660	6,014,475	6,064,291	6,089,107	52 10%
4,117,549	4,617,319	4,617,079	4,067,521	4,220,766	3,731,805	3,731,664	3,791,127	53 08%
731,531	661,528	661,525	661,521	761,518	551,506	551,494	551,481	49 28%
2,371,237	2,370,794	1,970,606	1,970,170	1,969,733	1,969,297	2,418,860	1,619,348	62 16%
9,104,415	8,792,451	8,782,188	8,781,885	8,781,583	8,781,281	8,780,978	8,108,191	51 10%
4,181,333	3,509,379	3,509,795	3,399,790	3,399,065	3,398,197	3,397,222	3,048,306	44 42%
7,478,407	7,728,230	7,730,385	7,078,967	7,078,897	7,079,034	7,079,105	6,557,388	48 23%
1,798,685	1,798,686	1,631,108	1,631,127	1,485,285	1,635,213	1,339,053	1,339,012	47 91%
632,463	632,456	632,448	512,441	424,272	424,264	424,257	424,249	45 74%
1,926,371	1,926,474	1,930,601	1,734,259	1,734,183	1,436,595	1,436,540	1,238,094	52 27%
670,939	670,934	670,928	670,923	670,918	670,913	970,896	970,877	82 55%
2,942,661	2,942,550	2,542,911	2,542,812	2,542,713	2,542,614	2,942,515	2,544,607	48 77%
1,072,864	1,072,864	1,072,864	1,073,989	1,073,989	1,073,989	1,073,989	975,114	52 91%
3,292,173	3,292,007	3,043,879	3,043,720	3,043,561	2,746,038	2,745,900	2,745,763	56 97%
NA	NA	NA	NA	NA	NA	NA	NA	NA
1,561,128	1,574,955	1,560,381	1,497,667	1,418,220	1,417,917	1,418,973	1,418,802	57 02%
NA	NA	NA	NA	NA	NA	NA	NA	NA
2,017,065	2,192,243	1,851,118	1,851,044	1,850,970	1,850,895	1,850,821	1,850,747	54 04%
3,429,593	3,429,049	3,228,958	3,241,249	3,235,995	2,934,556	2,752,459	2,635,380	52 10%
2,234,769	2,236,731	2,038,185	2,048,849	2,047,346	2,297,730	1,952,479	1,953,011	52 78%
15,800,789	14,405,215	15,404,748	14,130,807	14,130,339	13,334,852	12,279,277	11,636,301	59 99%
1,570,165	1,570,113	1,695,056	1,694,975	1,594,890	1,294,793	1,369,695	1,294,597	63 66%
2,202,637	2,170,637	2,251,637	2,245,637	2,188,637	2,171,637	2,092,637	2,114,637	48 26%
3,519,627	3,519,501	3,219,527	3,219,404	3,219,281	3,219,157	2,919,929	3,169,826	52 78%
687000	647000	647000	612000	512000	512000	512000	512000	52 72%
5900296	5501702	5105568	5254071	5054030	4754296	4754175	4752874	51 58%
2828415	2828409	2628403	2607358	2387343	2387334	2487325	2487382	47 85%
9165945	8568363	8481590	8567817	8567544	7969292	7969036	8168774	51 95%
12817171	12839375	12338668	11777273	11893922	11072372	11016472	9946153	56 59%
1409458	1411407	1419907	1596856	1623805	1625755	1627704	1587028	55 53%
160000	160000	160000	160000	160000	150000	150000	150000	54 10%
2768278	2767925	2767572	2767219	2716875	2716465	2716054	2715643	57 97%
1624184	1624154	1624123	1624093	1624062	1324378	1324350	1324322	57 29%
5957689	6256917	5569405	5569033	5568653	4979922	4979638	4979364	52 20%
914876	914806	815908	815849	815822	815761	815702	815642	53 13%
5769598	6169165	5426550	5426223	5425892	4882893	4882625	4885966	56 56%
2790187	2790083	2443011	2442933	2442854	2442774	2146506	2146459	54 15%

	31	32	33	34	35	36	37	38
% Common Equity	% Common Equity	% Common Equity	% Common Equity	% Common Equity	% Common Equity	% Common Equity	%LTD	
2020Q2	2020Q1	2019Q4	2019Q3	2019Q2	2019Q1	2018Q4	2020Q3	
56 16%	54 31%	53 00%	54 46%	54 05%	53 65%	52 86%	43 44%	
50 42%	49 55%	51 90%	52 88%	52 00%	51 96%	52 52%	47 95%	
45 04%	44 16%	43 77%	46 97%	46 32%	47 54%	45 38%	57 94%	
46 65%	49 16%	48 74%	48 74%	48 19%	47 77%	49 51%	52 90%	
47 83%	47 42%	46 74%	46 51%	45 83%	45 43%	44 62%	51 65%	
44 57%	44 60%	47 34%	46 94%	46 50%	46 42%	45 72%	55 12%	
54 98%	55 04%	54 62%	54 24%	50 18%	51 54%	50 79%	44 58%	
51 75%	51 18%	54 50%	53 63%	52 92%	58 86%	57 80%	47 90%	
50 57%	49 51%	49 69%	49 89%	48 02%	47 19%	49 16%	48 05%	
49 71%	48 97%	48 80%	48 63%	47 45%	47 59%	46 97%	49 43%	
53 55%	53 89%	53 51%	53 66%	53 83%	54 27%	54 62%	46 14%	
55 80%	58 32%	59 59%	59 33%	60 94%	60 87%	61 39%	45 70%	
58 68%	59 14%	58 08%	58 03%	58 38%	58 19%	56 86%	41 06%	
60 62%	60 34%	59 62%	61 28%	61 24%	61 02%	60 29%	39 33%	
51 35%	51 15%	50 83%	50 33%	51 40%	51 18%	49 89%	50 67%	
50 12%	49 81%	51 46%	51 70%	53 64%	52 52%	50 27%	48 44%	
45 65%	47 27%	50 04%	49 40%	48 76%	48 69%	50 96%	51 17%	
51 56%	50 26%	52 11%	51 80%	52 94%	52 32%	51 78%	48 07%	
51 12%	51 30%	49 91%	52 82%	51 55%	50 56%	50 04%	47 90%	
50 12%	50 22%	52 84%	51 52%	54 83%	54 29%	53 26%	46 92%	
51 35%	50 07%	49 37%	45 44%	53 04%	52 81%	51 95%	50 72%	
61 73%	65 61%	65 22%	64 90%	64 45%	59 29%	68 09%	37 84%	
52 23%	51 82%	51 29%	50 86%	50 09%	49 60%	51 00%	48 90%	
47 93%	47 46%	47 90%	47 72%	46 49%	47 04%	49 42%	55 58%	
46 62%	46 00%	47 47%	47 13%	46 32%	45 79%	47 37%	51 77%	
47 09%	48 92%	48 60%	48 35%	44 93%	49 41%	49 11%	52 09%	
44 82%	44 58%	49 26%	53 69%	52 40%	51 69%	51 19%	54 26%	
51 16%	50 53%	50 43%	48 63%	50 79%	50 13%	53 46%	47 73%	
82 18%	82 03%	81 96%	81 84%	81 49%	75 13%	74 97%	17 45%	
47 12%	49 97%	50 31%	50 43%	49 62%	46 04%	49 49%	51 23%	
51 74%	50 52%	50 34%	51 18%	51 74%	52 68%	54 71%	47 09%	
55 81%	57 92%	57 97%	57 66%	59 18%	58 80%	59 08%	43 03%	
NA	NA	NA	NA	NA	NA	NA	NA	
56 41%	56 48%	57 49%	58 15%	57 89%	57 78%	57 70%	42 98%	
NA	NA	NA	NA	NA	NA	NA	NA	
51 25%	55 18%	55 14%	55 20%	54 58%	54 36%	54 25%	45 96%	
50 30%	51 26%	50 23%	50 06%	51 76%	53 33%	53 52%	47 90%	
52 47%	54 64%	53 78%	53 40%	49 01%	53 03%	52 69%	47 22%	
63 16%	60 14%	60 24%	59 78%	61 30%	64 03%	64 37%	40 01%	
61 51%	55 97%	50 30%	52 52%	61 15%	58 06%	59 73%	36 34%	
48 61%	47 78%	47 59%	47 80%	48 07%	48 74%	47 88%	51 74%	
53 09%	55 28%	55 15%	54 96%	53 47%	55 38%	53 20%	47 22%	
52 84%	50 85%	51 12%	55 43%	53 75%	53 90%	53 58%	47 28%	
51 89%	53 66%	52 80%	54 25%	54 41%	54 48%	54 36%	48 42%	
48 33%	50 09%	49 85%	51 78%	51 56%	50 60%	50 19%	52 15%	
53 00%	53 10%	51 09%	51 45%	52 54%	52 23%	47 77%	48 05%	
54 59%	55 70%	56 12%	55 38%	56 39%	56 43%	59 02%	43 41%	
54 99%	54 80%	50 84%	50 23%	49 87%	49 73%	50 35%	44 47%	
53 52%	52 81%	55 45%	56 09%	54 45%	52 54%	47 01%	45 90%	
57 19%	56 68%	56 27%	56 92%	56 64%	55 78%	56 03%	42 03%	
56 78%	56 29%	54 61%	54 37%	59 04%	58 88%	57 33%	42 71%	
50 13%	52 55%	52 20%	51 79%	53 66%	53 64%	52 81%	47 80%	
52 61%	54 90%	54 23%	53 56%	53 49%	53 59%	53 60%	46 87%	
54 60%	56 58%	56 32%	56 35%	57 53%	56 68%	56 31%	43 44%	
54 22%	54 13%	54 14%	54 21%	54 14%	54 13%	54 17%	45 85%	

	39	40	41	42	43	44	45	
%LTD	%LTD	%LTD	%LTD	%LTD	%LTD	%LTD	check	
	2020Q2	2020Q1	2019Q4	2019Q3	2019Q2	2019Q1	2018Q4	
43 84%	45 69%	47 00%	45 54%	45 95%	46 35%	47 14%	100 00%	
49 58%	50 45%	48 10%	47 12%	48 00%	48 04%	47 48%	100 00%	
54 96%	55 84%	56 23%	53 03%	53 68%	52 46%	54 62%	100 00%	
53 35%	50 84%	51 26%	51 26%	51 81%	52 23%	50 49%	100 00%	
52 17%	52 58%	53 26%	53 49%	54 17%	54 57%	55 38%	100 00%	
55 43%	55 40%	52 66%	53 06%	53 50%	53 58%	54 28%	100 00%	
45 02%	44 96%	45 38%	45 76%	49 82%	48 46%	49 21%	100 00%	
48 25%	48 82%	45 50%	46 37%	47 08%	41 14%	42 20%	100 00%	
49 43%	50 49%	50 31%	50 11%	51 98%	52 81%	50 84%	100 00%	
50 29%	51 03%	51 20%	51 37%	52 55%	52 41%	53 03%	100 00%	
46 45%	46 11%	46 49%	46 34%	46 17%	45 73%	45 38%	100 00%	
44 20%	41 68%	40 41%	40 67%	39 06%	39 13%	38 61%	100 00%	
41 32%	40 86%	41 92%	41 97%	41 62%	41 81%	43 14%	100 00%	
39 38%	39 66%	40 38%	38 72%	38 76%	38 98%	39 71%	100 00%	
48 65%	48 85%	49 17%	49 67%	48 60%	48 82%	50 11%	100 00%	
49 88%	50 19%	48 54%	48 30%	46 36%	47 48%	49 73%	100 00%	
54 35%	52 73%	49 96%	50 60%	51 24%	51 31%	49 04%	100 00%	
48 44%	49 74%	47 89%	48 20%	47 06%	47 68%	48 22%	100 00%	
48 88%	48 70%	50 09%	47 18%	48 45%	49 44%	49 96%	100 00%	
49 88%	49 78%	47 16%	48 48%	45 17%	45 71%	46 74%	100 00%	
48 65%	49 93%	50 63%	54 56%	46 96%	47 19%	48 05%	100 00%	
38 27%	34 39%	34 78%	35 10%	35 55%	40 71%	31 91%	100 00%	
47 77%	48 18%	48 71%	49 14%	49 91%	50 40%	49 00%	100 00%	
52 07%	52 54%	52 10%	52 28%	53 51%	52 96%	50 58%	100 00%	
53 38%	54 00%	52 53%	52 87%	53 68%	54 21%	52 63%	100 00%	
52 91%	51 08%	51 40%	51 65%	55 07%	50 59%	50 89%	100 00%	
55 18%	55 42%	50 74%	46 31%	47 60%	48 31%	48 81%	100 00%	
48 84%	49 47%	49 57%	51 37%	49 21%	49 87%	46 54%	100 00%	
17 82%	17 97%	18 04%	18 16%	18 51%	24 87%	25 03%	100 00%	
52 88%	50 03%	49 69%	49 57%	50 38%	53 96%	50 51%	100 00%	
48 26%	49 48%	49 66%	48 82%	48 26%	47 32%	45 29%	100 00%	
44 19%	42 08%	42 03%	42 34%	40 82%	41 20%	40 92%	100 00%	
NA	NA	NA	NA	NA	NA	NA	NA	
NA	NA	NA	NA	NA	NA	NA	NA	
	43 59%	43 52%	42 51%	41 85%	42 11%	42 22%	42 30%	100 00%
	48 75%	44 82%	44 86%	44 80%	45 42%	45 64%	45 75%	100 00%
49 70%	48 74%	49 77%	49 94%	48 24%	46 67%	46 48%	100 00%	
47 53%	45 36%	46 22%	46 60%	50 99%	46 97%	47 31%	100 00%	
36 84%	39 86%	39 76%	40 22%	38 70%	35 97%	35 63%	100 00%	
38 49%	44 03%	49 70%	47 48%	38 85%	41 94%	40 27%	100 00%	
51 39%	52 22%	52 41%	52 20%	51 93%	51 26%	52 12%	100 00%	
46 91%	44 72%	44 85%	45 04%	46 53%	44 62%	46 80%	100 00%	
47 16%	49 15%	48 88%	44 57%	46 25%	46 10%	46 42%	100 00%	
48 11%	46 34%	47 20%	45 75%	45 59%	45 52%	45 64%	100 00%	
51 67%	49 91%	50 15%	48 22%	48 44%	49 40%	49 81%	100 00%	
47 00%	46 90%	48 91%	48 55%	47 46%	47 77%	52 23%	100 00%	
45 41%	44 30%	43 88%	44 62%	43 61%	43 57%	40 98%	100 00%	
45 01%	45 20%	49 16%	49 77%	50 13%	50 27%	49 65%	100 00%	
46 48%	47 19%	44 55%	43 91%	45 55%	47 46%	52 99%	100 00%	
42 81%	43 32%	43 73%	43 08%	43 36%	44 22%	43 97%	100 00%	
43 22%	43 71%	45 39%	45 63%	40 96%	41 12%	42 67%	100 00%	
49 87%	47 45%	47 80%	48 21%	46 34%	46 36%	47 19%	100 00%	
47 39%	45 10%	45 77%	46 44%	46 51%	46 41%	46 40%	100 00%	
45 40%	43 42%	43 68%	43 65%	42 47%	43 32%	43 69%	100 00%	
45 78%	45 87%	45 86%	45 79%	45 86%	45 87%	45 83%	100 00%	

S&P Global
Market Intelligence

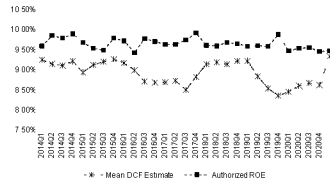
Hawaiian Electric Company, Inc | Balance Sheet (As Reported)
(MI KEY 4057001, SPCIQ KEY 9588508)

Periods Custom

Source S&P Capital IQ - Standardized As Reported

Period Ended	2020 FQ3 9/30/2020	2020 FQ2 6/30/2020	2020 FQ1 3/31/2020	2019 FQ4 12/31/2019	2019 FQ3 9/30/2019	2019 FQ2 6/30/2019	2019 FQ1 3/31/2019	2018 FQ4 12/31/2018
Currency	USD	USD	USD	USD	USD	USD	USD	USD
Units	Thousands	Thousands	Thousands	Thousands	Thousands	Thousands	Thousands	Thousands
Assets (\$000)								
Cash and Equivalents	29,800	63,995	NA	11,022	32,507	23,361	8,381	35,877
Cash & Short Term Investments	29,800	63,995	11,022	11,022	32,507	23,361	8,381	35,877
Accounts Receivable	244,351	238,639	NA	270,017	286,913	281,237	233,318	299,634
Other Receivables	7,074	10,415	NA	11,568	4,618	8,489	7,253	6,215
Total Receivables	251,425	249,054	NA	281,585	291,531	289,726	240,571	305,849
Inventory	129,237	126,723	NA	152,639	145,353	182,735	173,082	135,139
Prepaid Exp	39,644	37,929	NA	116,980	46,321	31,986	33,887	32,118
Restricted Cash	20,458	29,376	NA	30,872	NA	NA	NA	NA
Other Current Assets	25,462	21,286	NA	30,710	32,951	55,625	72,018	71,016
Total Current Assets	496,026	528,363	NA	623,808	548,663	583,433	527,939	579,999
Gross Property, Plant & Equipment	7,838,842	7,788,032	NA	7,669,054	7,574,494	7,479,956	7,401,029	7,100,699
Accumulated Depreciation	(2,790,031)	(2,758,657)	NA	(2,690,268)	(2,686,498)	(2,650,319)	(2,616,470)	(2,578,597)
Net Property, Plant & Equipment	5,048,811	5,029,375	NA	4,978,786	4,887,996	4,829,637	4,784,559	4,522,102
Deferred Charges, LT	652,221	661,284	NA	684,370	716,316	732,140	754,168	762,410
Other Long-Term Assets	125,246	112,985	NA	101,718	107,993	108,636	104,222	102,992
Total Assets	6,322,304	6,332,007	NA	6,388,682	6,260,968	6,253,846	6,170,888	5,967,503
Liabilities (\$000)								
Accounts Payable	118,480	107,078	NA	187,770	152,562	154,505	156,146	171,791
Accrued Exp	30,244	20,659	NA	21,961	27,540	23,345	27,608	24,396
Short-term Borrowings	49,948	49,919	NA	88,987	112,353	161,901	55,999	25,000
Curr Port of LT Debt	NA	14,000	63,743	95,953	95,965	81,939	81,957	NA
Current Portion of Leases	64,906	64,534	NA	63,707	62,758	62,063	61,269	NA
Curr Income Taxes Payable	183,744	193,851	NA	207,992	204,839	183,466	193,334	233,333
Other Current Liabilities	111,605	97,758	NA	96,796	87,415	77,005	75,036	76,799
Total Current Liabilities	558,927	547,799	NA	763,166	743,432	744,224	651,349	531,319
Long-Term Debt	1,561,128	1,560,955	1,496,638	1,401,714	1,322,255	1,335,978	1,337,016	1,418,802
Long-Term Leases	86,175	102,570	NA	113,400	128,812	144,769	159,875	NA
Pension & Other Post-Retre Benefits	454,150	479,850	NA	478,763	500,186	504,247	503,404	503,659
Def Tax Liability, Non-Curr	381,535	371,052	NA	377,150	382,561	382,564	382,672	383,197
Other Non-Current Liabilities	1,152,698	1,175,419	NA	1,172,844	1,146,175	1,136,009	1,137,801	1,138,592
Total Liabilities	4,194,613	4,237,645	NA	4,307,037	4,233,421	4,247,791	4,172,117	3,975,569
Equity (\$000)								
Pref Stock, Redeemable	22,293	22,293	NA	22,293	22,293	22,293	22,293	22,293
Total Preferred Equity	22,293	22,293	22,293	22,293	22,293	22,293	22,293	22,293
Common Stock	113,678	113,678	NA	113,678	111,696	111,696	111,696	111,696
Additional Paid In Capital	714,824	714,824	NA	714,824	681,305	681,305	681,305	681,305
Retained Earnings	1,266,076	1,232,795	NA	1,220,129	1,200,081	1,178,615	1,171,354	1,164,541
Comprehensive Inc and Other	(1,180)	(1,228)	NA	(1,279)	172	146	123	99
Total Common Equity	2,093,398	2,060,069	2,047,352	2,047,352	1,993,254	1,971,762	1,964,478	1,957,641
Total Minority Interest	12,000	12,000	NA	12,000	12,000	12,000	12,000	12,000
Total Equity	2,127,691	2,094,362	2,081,645	2,081,645	2,027,547	2,006,055	1,998,771	1,991,934
Total Liabilities And Equity	6,322,304	6,332,007	NA	6,388,682	6,260,968	6,253,846	6,170,888	5,967,503
Supplemental Items (\$)								
ECS Total Shares Outstanding on Filing Date (actual)	17,048,783	17,048,783	17,048,783	17,048,783	16,751,488	16,751,488	16,751,488	16,751,488
ECS Total Common Shares Outstanding (actual)	17,048,783	17,048,783	17,048,783	17,048,783	16,751,488	16,751,488	16,751,488	16,751,488
Book Value per Share	122.79	120.83	120.09	120.09	118.99	117.71	117.27	116.86
Tangible Book Value	2,093,398	2,060,069	2,047,352	2,047,352	1,993,254	1,971,762	1,964,478	1,957,641
Tangible Book Value per Share	122.79	120.83	120.09	120.09	118.99	117.71	117.27	116.86
Total Debt	1,762,157	1,791,978	1,763,761	1,763,761	1,722,143	1,786,650	1,696,116	1,443,802

Mean DCF vs. Authorized ROE Over Time



		2014Q1	2014Q2	2014Q3	2014Q4	2015Q1	2015Q2	2015Q3	2015Q4	2016Q1	2016Q2	2016Q3	2016Q4	2017Q1	2017Q2	2017Q3	2017Q4	2018Q1	2018Q2	2018Q3	2018Q4	2019Q1	2019Q2	2019Q3	2019Q4	2020Q1	2020Q2	2020Q3	2020Q4	2021Q1
DCF	Low DCF Estimate	7.97%	8.18%	8.17%	8.14%	7.97%	8.24%	8.16%	8.34%	8.31%	8.16%	7.86%	7.66%	7.74%	7.73%	7.46%	7.96%	8.04%	8.25%	8.19%	8.76%	8.14%	7.61%	7.60%	7.37%	7.63%	7.76%	7.69%	7.81%	8.19%
	Mean DCF Estimate	9.23%	9.12%	9.09%	9.19%	8.92%	9.10%	9.18%	9.24%	9.15%	8.97%	8.69%	8.66%	8.67%	8.71%	8.48%	8.81%	9.12%	9.17%	9.12%	9.19%	9.20%	8.82%	8.52%	8.34%	8.44%	8.58%	8.65%	8.60%	9.32%
	High DCF Estimate	10.21%	10.16%	10.02%	10.16%	9.86%	9.95%	10.23%	10.19%	10.03%	9.82%	9.60%	9.71%	9.60%	9.75%	9.49%	9.76%	10.23%	10.18%	10.06%	9.59%	10.31%	9.99%	9.61%	9.37%	9.29%	9.37%	9.39%	9.34%	10.35%
Rate Cases	Authorized ROE	9.57%	9.83%	9.77%	9.87%	9.66%	9.51%	9.47%	9.77%	9.70%	9.41%	9.76%	9.68%	9.61%	9.61%	9.73%	9.89%	9.59%	9.57%	9.66%	9.63%	9.57%	9.58%	9.57%	9.86%	9.45%	9.52%	9.53%	9.44%	9.45%
		0.34%	0.71%	0.66%	0.68%	0.74%	0.41%	0.28%	0.53%	0.55%	0.44%	1.07%	1.02%	0.94%	0.90%	1.24%	1.09%	0.47%	0.40%	0.54%	0.43%	0.36%	0.76%	1.04%	1.52%	1.01%	0.93%	0.88%	0.64%	0.13%

Constant Growth Discounted Cash Flow Model - Q1 2014
90-Day Average Stock Price

Company	Ticker	[1]	[2]	[3]	[4]	[5]	[6]	[7]	[8]	[9]	[10]	[11]
		Annualized Dividend	Average Stock Price	Dividend Yield	Expected Dividend Yield	Zacks Earnings Growth	First Call Earnings Growth	Value Line Earnings Growth	Average Earnings Growth	Low ROE	Mean ROE	High ROE
ALLETE, Inc	ALE	\$1 96	\$49 80	3 94%	4 05%	6 00%	6 00%	6 00%	6 00%	10 05%	10 05%	10 05%
Alliant Energy Corporation	LNT	\$2 04	\$52 50	3 89%	3 99%	5 50%	5 40%	6 00%	5 63%	9 39%	9 63%	10 00%
Ameren Corporation	AEE	\$1 80	\$37 70	4 24%	4 35%	7 50%	5 00%	2 50%	5 00%	6 80%	9 35%	11 90%
American Electric Power Company, Inc	AEP	\$2 00	\$47 99	4 17%	4 26%	4 30%	4 23%	4 50%	4 34%	8 49%	8 60%	8 76%
Avista Corporation	AVA	\$1 27	\$28 58	4 44%	4 57%	5 00%	5 00%	6 50%	5 50%	9 56%	10 07%	11 09%
Black Hills Corporation	BKH	\$1 56	\$53 89	2 89%	3 01%	4 00%	7 00%	13 00%	8 00%	6 95%	11 01%	16 08%
CenterPoint Energy, Inc	CNP	\$0 95	\$23 46	4 05%	4 13%	5 30%	3 77%	2 50%	3 86%	6 60%	7 98%	9 46%
Cleco Corporation	CNL	\$1 45	\$47 71	3 04%	3 14%	8 00%	8 00%	4 50%	6 83%	7 61%	9 98%	11 16%
CMS Energy Corporation	CMS	\$1 08	\$27 37	3 95%	4 07%	6 00%	6 24%	6 50%	6 25%	10 06%	10 32%	10 57%
Consolidated Edison, Inc	ED	\$2 52	\$54 57	4 62%	4 67%	2 90%	2 31%	1 50%	2 24%	6 15%	6 91%	7 59%
Dominion Resources, Inc	D	\$2 40	\$67 14	3 57%	3 68%	5 50%	6 77%	5 00%	5 76%	8 66%	9 43%	10 47%
DTE Energy Company	DTE	\$2 62	\$68 44	3 83%	3 93%	6 20%	5 21%	5 00%	5 47%	8 92%	9 40%	10 15%
Duke Energy Corporation	DUK	\$3 12	\$69 65	4 48%	4 57%	3 90%	3 92%	4 00%	3 94%	8 47%	8 51%	8 57%
Edison International	EIX	\$1 42	\$48 61	2 92%	2 95%	1 40%	1 93%	2 50%	1 94%	4 34%	4 89%	5 46%
El Paso Electric Company	EE	\$1 06	\$35 20	3 01%	3 06%	3 50%	3 70%	1 50%	2 90%	4 53%	5 96%	6 77%
Empire District Electric Company	EDE	\$1 02	\$23 07	4 42%	4 50%	3 00%	3 00%	4 00%	3 33%	7 49%	7 83%	8 51%
Entergy Corporation	ETR	\$3 32	\$62 91	5 28%	-	NA	NA	NA	-	5 28%	-	5 28%
Exelon Corporation	EXC	\$1 24	\$28 88	4 29%	-	NA	NA	NA	-	4 29%	-	4 29%
FirstEnergy Corp	FE	\$1 44	\$31 93	4 51%	4 56%	NA	NA	2 00%	2 00%	6 56%	6 56%	6 56%
Great Plains Energy Inc	GXP	\$0 92	\$24 94	3 69%	3 79%	5 20%	5 17%	6 00%	5 46%	8 95%	9 25%	9 80%
Hawaiian Electric Industries, Inc	HE	\$1 24	\$25 60	4 84%	4 96%	6 00%	4 20%	3 50%	4 57%	8 43%	9 52%	10 99%
IDACORP, Inc	IDA	\$1 72	\$53 04	3 24%	3 30%	4 00%	4 00%	2 00%	3 33%	5 28%	6 63%	7 31%
Integrus Energy Group, Inc	TEG	\$2 72	\$55 14	4 93%	5 05%	4 50%	5 70%	3 50%	4 57%	8 52%	9 61%	10 77%
ITC Holdings Corp	ITC	\$0 57	\$33 14	1 72%	1 84%	14 50%	12 00%	15 50%	14 00%	13 82%	15 84%	17 35%
MGE Energy, Inc	MGEE	\$1 09	\$37 95	2 86%	2 95%	NA	4 00%	8 00%	6 00%	6 92%	8 95%	10 98%
NextEra Energy, Inc	NEE	\$2 90	\$88 64	3 27%	3 36%	6 10%	6 48%	4 50%	5 69%	7 85%	9 06%	9 86%
Northeast Utilities	NU	\$1 57	\$43 02	3 65%	3 78%	7 80%	6 28%	8 00%	7 36%	10 04%	11 14%	11 80%
NorthWestern Corporation	NWE	\$1 60	\$44 63	3 59%	3 70%	6 00%	8 00%	4 50%	6 17%	8 17%	9 86%	11 73%
OGE Energy Corp	OGE	\$0 90	\$34 85	2 58%	2 65%	6 00%	5 00%	5 50%	5 50%	7 65%	8 15%	8 66%
Otter Tail Corporation	OTTR	\$1 21	\$29 37	4 12%	4 34%	NA	6 00%	15 00%	10 50%	10 24%	14 84%	19 43%
Pepco Holdings, Inc	POM	\$1 08	\$19 44	5 56%	5 73%	6 30%	7 50%	5 50%	6 43%	11 21%	12 17%	13 26%
PG&E Corporation	PCG	\$1 82	\$41 82	4 35%	4 44%	2 70%	6 44%	2 50%	3 88%	6 91%	8 32%	10 93%
Pinnacle West Capital Corporation	PNW	\$2 27	\$53 50	4 24%	4 33%	4 60%	4 13%	4 00%	4 24%	8 33%	8 58%	8 94%
PNM Resources, Inc	PNM	\$0 74	\$24 71	2 99%	3 13%	7 60%	8 20%	12 00%	9 27%	10 71%	12 40%	15 17%
Portland General Electric Company	POR	\$1 10	\$30 46	3 61%	3 74%	6 80%	10 89%	3 50%	7 00%	7 17%	10 73%	14 70%
PPL Corporation	PPL	\$1 49	\$30 81	4 84%	4 86%	1 00%	0 67%	NA	0 84%	5 52%	5 69%	5 86%
Public Service Enterprise Group Incorporated	PEG	\$1 48	\$33 86	4 37%	4 41%	1 90%	1 90%	NA	1 90%	6 31%	6 31%	6 31%
SCANA Corporation	SCG	\$2 10	\$47 78	4 39%	4 50%	4 50%	4 60%	5 00%	4 70%	8 99%	9 20%	9 50%
Sempra Energy	SRE	\$2 64	\$91 54	2 88%	2 97%	7 50%	6 28%	4 50%	6 09%	7 45%	9 07%	10 49%
Southern Company	SO	\$2 03	\$41 58	4 88%	4 97%	4 10%	3 55%	3 50%	3 72%	8 47%	8 69%	9 08%
TECO Energy, Inc	TE	\$0 88	\$16 83	5 23%	5 29%	5 00%	0 17%	2 00%	2 39%	5 40%	7 68%	10 36%
UIL Holdings Corporation	UIL	\$1 73	\$37 69	4 58%	4 72%	6 10%	5 23%	6 00%	5 78%	9 93%	10 49%	10 82%
UNS Energy Corporation	UNS	\$1 92	\$57 71	3 33%	3 44%	6 00%	8 00%	6 50%	6 83%	9 43%	10 27%	11 46%
Vectren Corporation	VVC	\$1 44	\$36 30	3 97%	4 08%	4 70%	4 50%	8 50%	5 90%	8 56%	9 98%	12 64%
Westar Energy, Inc	WR	\$1 40	\$33 06	4 24%	4 33%	4 30%	2 80%	6 00%	4 37%	7 09%	8 69%	10 36%
Wisconsin Energy Corporation	WEC	\$1 56	\$42 55	3 67%	3 76%	5 20%	4 86%	6 00%	5 35%	8 62%	9 12%	9 78%
Xcel Energy Inc	XEL	\$1 20	\$28 80	4 17%	4 26%	4 20%	4 62%	4 50%	4 44%	8 45%	8 70%	8 88%
PROXY GROUP MEAN				3 94%	4 00%	5 25%	5 20%	5 43%	5 23%	7 97%	9 23%	10 21%
PROXY GROUP MEDIAN				4 05%	4 08%	5 20%	5 00%	4 50%	5 46%	8 33%	9 20%	10 15%

Notes

[1] Source Bloomberg Professional Service

[2] Source Bloomberg Professional Service, equals 90-day average as of March 31, 2014

[3] Equals [1] / [2]

[4] Equals [3] x (1 + 0.5 x [8])

[5] Source Zacks

[6] Source Yahoo! Finance

[7] Source Value Line

[8] Equals Average([5], [6], [7])

[9] Equals [3] x (1 + 0.5 x Minimum([5], [6], [7])) + Minimum([5], [6], [7])

[10] Equals [4] + [8]

[11] Equals [3] x (1 + 0.5 x Maximum([5], [6], [7])) + Maximum([5], [6], [7])

[12] Negative growth rates are marked as "NA"

Constant Growth Discounted Cash Flow Model Q2 2014
90-Day Average Stock Price

Company	Ticker	[1]	[2]	[3]	[4]	[5]	[6]	[7]	[8]	[9]	[10]	[11]
		Annualized Dividend	Average Stock Price	Dividend Yield	Expected Dividend Yield	Zacks Earnings Growth	First Call Earnings Growth	Value Line Earnings Growth	Average Earnings Growth	Low ROE	Mean ROE	High ROE
ALLETE, Inc	ALE	\$1 96	\$50 46	3 89%	4 00%	6 00%	6 00%	6 00%	6 00%	10 00%	10 00%	10 00%
Alliant Energy Corporation	LNT	\$2 04	\$56 96	3 59%	3 69%	5 50%	4 90%	6 00%	5 47%	8 59%	9 15%	9 70%
Ameren Corporation	AEE	\$1 60	\$40 07	3 99%	4 09%	7 50%	2 00%	4 50%	4 67%	6 03%	8 75%	11 64%
American Electric Power Company, Inc	AEP	\$2 00	\$51 83	3 86%	3 95%	4 80%	4 79%	4 50%	4 70%	8 45%	8 65%	8 75%
Avista Corporation	AVA	\$1 27	\$31 08	4 09%	4 19%	NA	5 00%	5 50%	5 25%	9 19%	9 44%	9 70%
Black Hills Corporation	BKH	\$1 56	\$57 68	2 70%	2 82%	NA	7 00%	9 50%	8 25%	9 80%	11 07%	12 33%
CenterPoint Energy, Inc	CNP	\$0 95	\$24 06	3 95%	4 01%	4 20%	3 90%	2 00%	3 37%	5 99%	7 39%	8 23%
Cleco Corporation	CNL	\$1 60	\$51 33	3 12%	3 22%	8 00%	7 00%	5 00%	6 67%	8 19%	9 89%	11 24%
CMS Energy Corporation	CMS	\$1 08	\$29 37	3 68%	3 79%	6 10%	6 58%	6 50%	6 39%	9 89%	10 19%	10 38%
Consolidated Edison, Inc	ED	\$2 52	\$55 44	4 55%	4 59%	2 70%	2 22%	1 00%	1 97%	5 57%	6 56%	7 31%
Dominion Resources, Inc	D	\$2 40	\$70 04	3 43%	3 52%	5 50%	6 02%	5 50%	5 67%	9 02%	9 20%	9 55%
DTE Energy Company	DTE	\$2 76	\$74 84	3 69%	3 80%	6 20%	5 85%	6 50%	6 18%	9 65%	9 99%	10 31%
Duke Energy Corporation	DUK	\$3 12	\$71 42	4 37%	4 47%	4 20%	4 19%	5 00%	4 48%	8 65%	8 93%	9 48%
Edison International	EIX	\$1 42	\$54 96	2 58%	2 62%	2 60%	3 75%	2 50%	2 95%	5 12%	5 57%	6 38%
El Paso Electric Company	EE	\$1 12	\$36 56	3 06%	3 13%	3 50%	7 00%	3 00%	4 50%	6 11%	7 63%	10 17%
Empire District Electric Company	EDF	\$1 02	\$24 10	4 23%	4 30%	3 00%	3 00%	4 00%	3 33%	7 30%	7 64%	8 32%
Entergy Corporation	ETR	\$3 32	\$71 53	4 64%	4 66%	N/A	N/A	1 00%	1 00%	5 66%	5 66%	5 66%
Exelon Corporation	EXC	\$1 24	\$34 35	3 61%	3 63%	1 00%	1 75%	0 50%	1 08%	4 12%	4 71%	5 39%
FirstEnergy Corp	FE	\$1 44	\$33 09	4 35%	4 44%	4 00%	N/A	4 50%	4 25%	8 44%	8 69%	8 95%
Great Plains Energy Inc	GXP	\$0 92	\$26 17	3 51%	3 61%	5 10%	5 25%	6 00%	5 45%	8 70%	9 06%	9 62%
Hawaiian Electric Industries, Inc	HE	\$1 24	\$24 56	5 05%	5 16%	6 00%	3 20%	4 00%	4 40%	8 33%	9 56%	11 20%
IDACORP, Inc	IDA	\$1 72	\$55 25	3 11%	3 17%	4 00%	4 00%	2 00%	3 33%	5 14%	6 50%	7 18%
Integrus Energy Group, Inc	TEG	\$2 72	\$59 29	4 59%	4 69%	5 00%	3 50%	3 50%	4 00%	8 17%	8 69%	9 70%
ITC Holdings Corp	ITC	\$0 57	\$36 53	1 56%	1 66%	13 00%	11 23%	15 50%	13 24%	12 88%	14 91%	17 18%
MGE Energy, Inc	MGEE	\$1 09	\$38 35	2 83%	2 93%	NA	4 00%	9 00%	6 50%	6 89%	9 43%	11 96%
NextEra Energy, Inc	NEE	\$2 90	\$95 93	3 02%	3 12%	6 40%	6 23%	6 00%	6 21%	9 11%	9 33%	9 52%
Northeast Utilities	NU	\$1 57	\$45 41	3 46%	3 58%	6 90%	6 21%	8 00%	7 04%	9 77%	10 62%	11 60%
NorthWestern Corporation	NWE	\$1 60	\$47 49	3 37%	3 47%	7 00%	7 00%	3 50%	5 83%	6 93%	9 30%	10 49%
OGE Energy Corp	OGE	\$0 90	\$36 44	2 47%	2 54%	5 90%	6 60%	5 50%	6 00%	8 04%	8 54%	9 15%
Otter Tail Corporation	OTTR	\$1 21	\$29 55	4 09%	4 31%	NA	6 00%	15 50%	10 75%	10 22%	15 06%	19 91%
Pepco Holdings, Inc	PCM	\$1 08	\$23 89	4 52%	4 69%	7 00%	8 90%	5 50%	7 13%	10 14%	11 81%	13 62%
PG&E Corporation	PCG	\$1 82	\$44 85	4 06%	4 17%	5 00%	6 44%	5 00%	5 48%	9 16%	9 65%	10 63%
Pinnacle West Capital Corporation	PNW	\$2 27	\$55 12	4 12%	4 20%	4 10%	4 28%	4 00%	4 13%	8 20%	8 33%	8 49%
PNM Resources, Inc	PNM	\$0 74	\$27 46	2 69%	2 82%	8 50%	8 39%	12 00%	9 63%	11 20%	12 45%	14 86%
Portland General Electric Company	POR	\$1 12	\$32 64	3 43%	3 57%	8 10%	11 21%	5 00%	8 10%	8 52%	11 67%	14 83%
PPL Corporation	PPL	\$1 49	\$33 37	4 47%	4 48%	N/A	0 70%	N/A	0 70%	5 18%	5 18%	5 18%
Public Service Enterprise Group Incorporated	PEG	\$1 48	\$38 13	3 88%	3 92%	2 30%	1 20%	2 00%	1 83%	5 10%	5 75%	6 23%
SCANA Corporation	SCG	\$2 10	\$51 27	4 10%	4 19%	4 40%	4 60%	5 00%	4 67%	8 59%	8 86%	9 20%
Sempra Energy	SRE	\$2 64	\$97 98	2 69%	2 78%	6 90%	6 95%	6 00%	6 62%	8 78%	9 40%	9 74%
Southern Company	SO	\$2 10	\$43 76	4 80%	4 89%	3 50%	3 35%	3 50%	3 45%	8 23%	8 33%	8 38%
TECO Energy, Inc	TE	\$0 88	\$17 32	5 08%	5 22%	5 00%	6 68%	4 50%	5 39%	9 69%	10 61%	11 93%
UIL Holdings Corporation	UIL	\$1 73	\$36 70	4 71%	4 84%	5 80%	5 58%	6 00%	5 79%	10 42%	10 64%	10 85%
UNS Energy Corporation	UNS	\$1 92	\$60 26	3 19%	3 30%	NA	8 00%	6 50%	7 25%	9 79%	10 55%	11 31%
Vectren Corporation	VVC	\$1 44	\$39 39	3 66%	3 76%	4 70%	4 00%	9 00%	5 90%	7 73%	9 66%	12 82%
Westar Energy, Inc	WR	\$1 40	\$35 42	3 95%	4 04%	3 70%	2 90%	6 00%	4 20%	6 91%	8 24%	10 07%
Wisconsin Energy Corporation	WEC	\$1 56	\$45 91	3 40%	3 49%	5 50%	5 24%	5 50%	5 41%	8 73%	8 90%	8 98%
Xcel Energy Inc	XEL	\$1 20	\$30 70	3 91%	4 00%	4 20%	4 49%	5 50%	4 73%	8 19%	8 73%	9 52%
PROXY GROUP MEAN				3 73%	3 82%	5 32%	5 27%	5 49%	5 31%	8 18%	9 12%	10 16%
PROXY GROUP MEDIAN				3 86%	3 92%	5 05%	5 24%	5 25%	5 41%	8 45%	9 15%	9 70%

Notes

[1] Source Bloomberg Professional Service

[2] Source Bloomberg Professional Service, equals 90-day average as of June 30, 2014

[3] Equals [1] / [2]

[4] Equals [3] x (1 + 0.5 x [8])

[5] Source Zacks

[6] Source Yahoo! Finance

[7] Source Value Line

[8] Equals Average([5], [6], [7])

[9] Equals [3] x (1 + 0.5 x Minimum([5], [6], [7])) + Minimum([5], [6], [7])

[10] Equals [4] + [8]

[11] Equals [3] x (1 + 0.5 x Maximum([5], [6], [7])) + Maximum([5], [6], [7])

[12] Negative growth rates are marked as "N/A"

Constant Growth Discounted Cash Flow Model - Q3 2014
90-Day Average Stock Price

Company	Ticker	[1]	[2]	[3]	[4]	[5]	[6]	[7]	[8]	[9]	[10]	[11]
		Annualized Dividend	Average Stock Price	Dividend Yield	Expected Dividend Yield	Zacks Earnings Growth	First Call Earnings Growth	Value Line Earnings Growth	Average Earnings Growth	Low ROE	Mean ROE	High ROE
ALLETE, Inc	ALE	\$1 96	\$48 34	4 05%	4 18%	NA	6 00%	6 00%	6 00%	10 18%	10 18%	10 18%
Alliant Energy Corporation	LNT	\$2 04	\$57 95	3 52%	3 61%	5 10%	4 70%	6 00%	5 27%	8 30%	8 88%	9 63%
Ameren Corporation	AEE	\$1 60	\$39 16	4 09%	4 23%	8 30%	8 90%	4 50%	7 23%	8 68%	11 47%	13 17%
American Electric Power Company, Inc	AEP	\$2 00	\$53 13	3 76%	3 85%	4 80%	4 79%	4 50%	4 70%	8 35%	8 55%	8 65%
Avista Corporation	AVA	\$1 27	\$31 91	3 98%	4 08%	NA	5 00%	5 50%	5 25%	9 08%	9 33%	9 59%
Black Hills Corporation	BKH	\$1 56	\$55 18	2 83%	2 94%	NA	7 00%	9 50%	8 25%	9 83%	11 19%	12 46%
CenterPoint Energy, Inc	CNP	\$0 95	\$24 53	3 87%	3 95%	4 50%	3 87%	3 50%	3 96%	7 44%	7 91%	8 46%
Cleco Corporation	CNL	\$1 60	\$54 92	2 91%	3 00%	8 00%	7 00%	3 50%	6 17%	6 46%	9 17%	11 03%
CMS Energy Corporation	CMS	\$1 08	\$29 90	3 61%	3 73%	6 10%	6 80%	6 50%	6 47%	9 82%	10 20%	10 53%
Consolidated Edison, Inc	ED	\$2 52	\$56 46	4 46%	4 52%	2 80%	2 72%	2 00%	2 51%	6 51%	7 03%	7 33%
Dominion Resources, Inc	D	\$2 40	\$69 18	3 47%	3 57%	5 50%	6 17%	5 50%	5 72%	9 06%	9 29%	9 75%
DTE Energy Company	DTE	\$2 76	\$76 12	3 63%	3 74%	6 20%	5 87%	6 50%	6 19%	9 60%	9 93%	10 24%
Duke Energy Corporation	DUK	\$3 18	\$72 55	4 38%	4 49%	4 70%	4 70%	5 00%	4 80%	9 19%	9 29%	9 48%
Edison International	EIX	\$1 42	\$56 82	2 50%	2 54%	3 40%	3 49%	2 50%	3 13%	5 03%	5 67%	6 03%
El Paso Electric Company	EE	\$1 12	\$37 98	2 95%	3 02%	3 50%	7 00%	3 00%	4 50%	5 99%	7 52%	10 05%
Empire District Electric Company	EDF	\$1 02	\$24 92	4 09%	4 16%	3 00%	3 00%	4 00%	3 32%	7 16%	7 50%	8 18%
Entergy Corporation	ETR	\$3 32	\$76 46	4 34%	4 37%	NA	1 33%	1 00%	1 17%	5 36%	5 53%	5 70%
Exelon Corporation	EXC	\$1 24	\$33 86	3 68%	3 68%	0 50%	1 11%	2 00%	1 20%	4 17%	4 89%	5 70%
FirstEnergy Corp	FE	\$1 44	\$33 39	4 31%	4 41%	NA	NA	4 50%	4 50%	8 91%	8 91%	8 91%
Great Plains Energy Inc	GXP	\$0 92	\$25 47	3 61%	3 71%	5 00%	5 00%	6 00%	5 33%	8 70%	9 04%	9 72%
Hawaiian Electric Industries, Inc	HE	\$1 24	\$24 75	5 01%	5 11%	4 00%	4 00%	4 00%	4 00%	9 11%	9 11%	9 11%
IDACORP, Inc	IDA	\$1 88	\$55 21	3 41%	3 46%	4 00%	4 00%	1 00%	3 00%	4 42%	6 46%	7 47%
Integrus Energy Group, Inc	TEG	\$2 72	\$65 48	4 15%	4 24%	5 00%	3 50%	3 50%	4 00%	7 73%	8 24%	9 26%
ITC Holdings Corp	ITC	\$0 65	\$36 48	1 78%	1 90%	11 90%	11 02%	15 50%	12 81%	12 90%	14 70%	17 42%
MGE Energy, Inc	MGEE	\$1 13	\$38 82	2 91%	3 01%	NA	4 00%	9 00%	6 50%	6 97%	9 51%	12 04%
NextEra Energy, Inc	NEE	\$2 90	\$97 05	2 99%	3 08%	6 60%	6 48%	6 00%	6 36%	9 08%	9 44%	9 69%
Northeast Utilities	NU	\$1 57	\$45 21	3 47%	3 59%	6 50%	6 31%	8 00%	6 94%	9 89%	10 53%	11 61%
NorthWestern Corporation	NWE	\$1 60	\$48 40	3 31%	3 40%	7 00%	7 00%	3 50%	5 83%	8 86%	9 24%	10 42%
OGE Energy Corp	OGE	\$1 00	\$36 87	2 71%	2 80%	6 50%	7 05%	5 50%	6 35%	8 29%	9 15%	9 86%
Otter Tail Corporation	OTTR	\$1 21	\$28 52	4 24%	4 47%	NA	6 00%	15 50%	10 75%	10 37%	15 22%	20 07%
Pepco Holdings, Inc	PCM	\$1 08	\$27 32	3 95%	4 10%	5 00%	10 00%	7 00%	7 35%	8 05%	11 43%	14 15%
PG&E Corporation	PCG	\$1 82	\$46 17	3 94%	4 06%	5 60%	6 95%	5 00%	5 85%	9 04%	9 91%	11 03%
Pinnacle West Capital Corporation	PNW	\$2 27	\$55 61	4 08%	4 16%	3 70%	3 75%	4 00%	3 82%	7 86%	7 98%	8 16%
PNM Resources, Inc	PNM	\$0 74	\$27 11	2 73%	2 86%	8 50%	8 32%	11 00%	9 27%	11 16%	12 13%	13 88%
Portland General Electric Company	POR	\$1 12	\$33 24	3 37%	3 48%	7 80%	7 80%	5 00%	6 87%	8 45%	10 35%	11 30%
PPL Corporation	PPL	\$1 49	\$33 86	4 40%	4 43%	NA	1 40%	NA	1 40%	5 83%	5 83%	5 83%
Public Service Enterprise Group Incorporated	PEG	\$1 48	\$37 48	3 95%	3 99%	2 10%	1 76%	2 00%	1 95%	5 74%	5 94%	6 08%
SCANA Corporation	SCG	\$2 10	\$51 44	4 08%	4 18%	4 40%	4 60%	5 00%	4 67%	8 57%	8 84%	9 18%
Sempra Energy	SRE	\$2 64	\$102 66	2 57%	2 66%	7 50%	7 47%	6 00%	6 99%	8 65%	9 65%	10 17%
Southern Company	SO	\$2 10	\$43 93	4 78%	4 86%	3 50%	3 35%	3 50%	3 45%	8 21%	8 31%	8 36%
TECO Energy, Inc	TE	\$0 88	\$17 66	4 98%	5 10%	5 20%	5 13%	3 50%	4 61%	8 57%	9 71%	10 31%
UIL Holdings Corporation	UIL	\$1 73	\$36 70	4 71%	4 84%	6 00%	6 03%	4 50%	5 51%	9 31%	10 35%	10 88%
UNS Energy Corporation	UNS	\$1 38	\$60 42	2 28%	2 35%	NA	NA	6 00%	6 00%	8 35%	8 35%	8 35%
Vectren Corporation	VVC	\$1 44	\$40 19	3 58%	3 69%	4 70%	4 50%	9 00%	6 07%	8 16%	9 76%	12 74%
Westar Energy, Inc	WR	\$1 40	\$36 28	3 86%	3 94%	3 80%	2 40%	6 00%	4 07%	6 30%	8 00%	9 97%
Wisconsin Energy Corporation	WEC	\$1 56	\$44 77	3 48%	3 58%	5 50%	5 33%	5 50%	5 44%	8 91%	9 02%	9 08%
Xcel Energy Inc	XEL	\$1 20	\$31 21	3 84%	3 94%	4 20%	4 49%	5 50%	4 73%	8 13%	8 67%	9 45%
PROXY GROUP MEAN				3 67%	3 77%	5 27%	5 27%	5 47%	5 32%	8 17%	9 09%	10 02%
PROXY GROUP MEDIAN				3 76%	3 85%	5 00%	5 00%	5 00%	5 33%	8 45%	9 15%	9 72%

Notes

[1] Source Bloomberg Professional Service

[2] Source Bloomberg Professional Service, equals 90-day average as of September 30, 2014

[3] Equals [1] / [2]

[4] Equals [3] x (1 + 0.5 x [8])

[5] Source Zacks

[6] Source Yahoo! Finance

[7] Source Value Line

[8] Equals Average([5], [6], [7])

[9] Equals [3] x (1 + 0.5 x Minimum([5], [6], [7])) + Minimum([5], [6], [7])

[10] Equals [4] + [8]

[11] Equals [3] x (1 + 0.5 x Maximum([5], [6], [7])) + Maximum([5], [6], [7])

[12] Negative growth rates are marked as "NA"