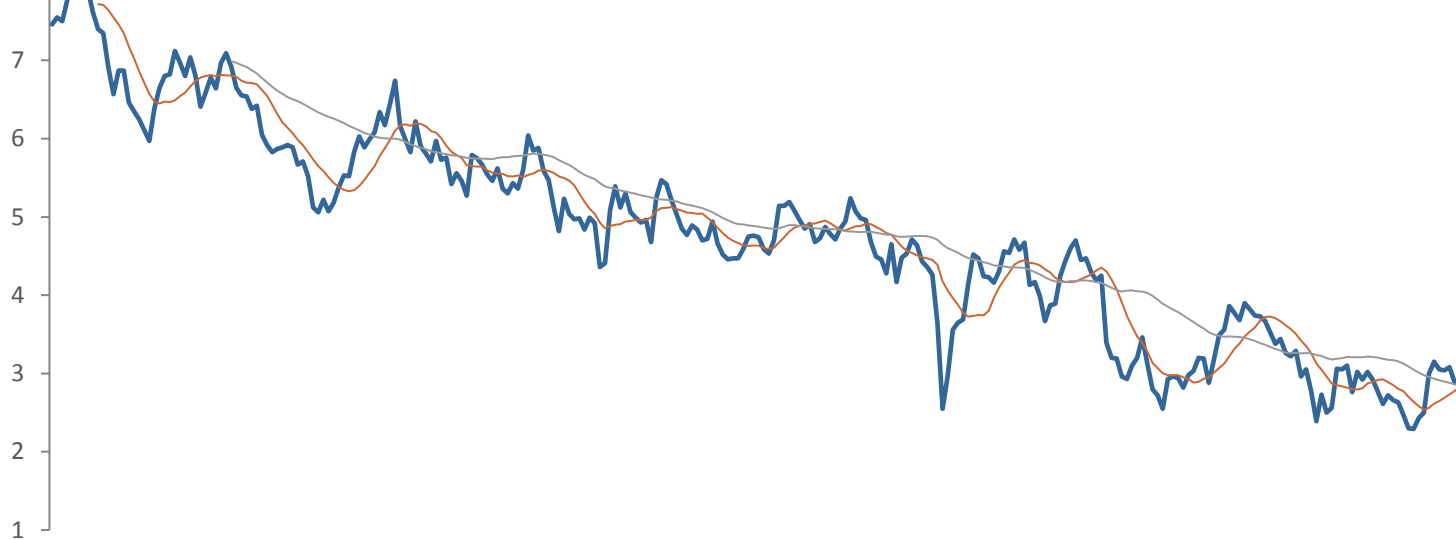


US TREASURY CONST MAT 30 YEAR - MIDDLE RATE 05/20: 2.99    10MMA    36MMA



LONG BOND MOMENTUM 05/20: -35.95

