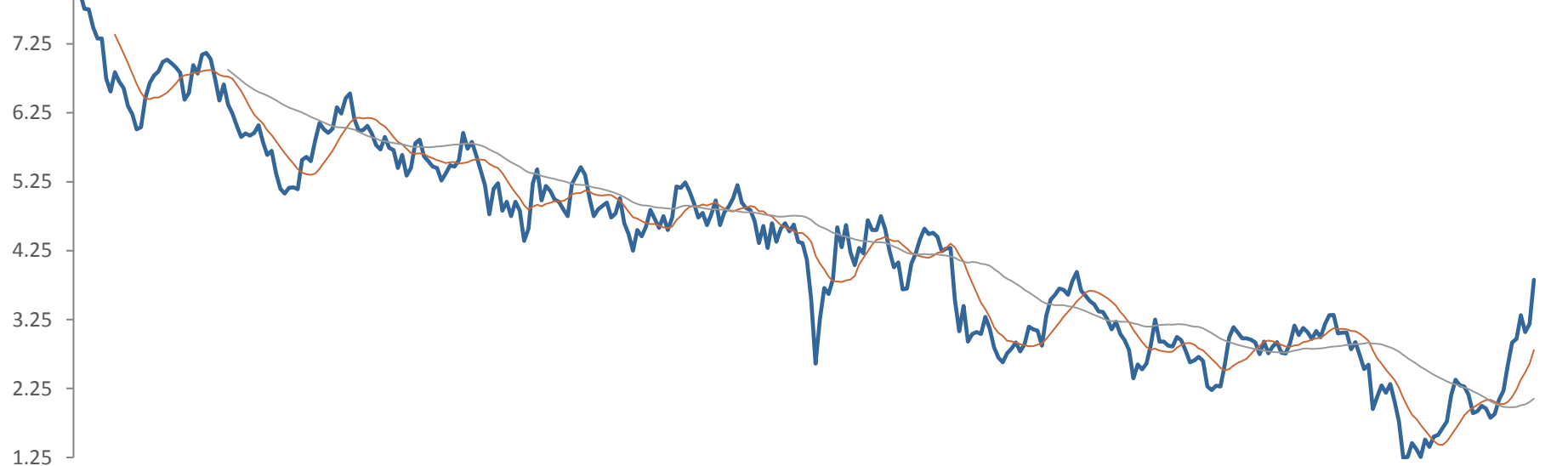


US TREASURY CONST MAT 30 YEAR - MIDDLE RATE 09/27: 3.70    10MMA    36MMA



LONG BOND MOMENTUM 09/27: -62.81

