

U.S. Treasuries

Bills

	MATURITY DATE	DISCOUNT/YIELD	DISCOUNT/YIELD CHANGE	TIME
3-Month	12/21/2006	4.80 / 4.92	0.01 / -.006	12:52
6-Month	03/22/2007	4.86 / 5.06	0.03 / -.027	12:48

Notes/Bonds

	COUPON	MATURITY DATE	CURRENT PRICE/YIELD	PRICE/YIELD CHANGE	TIME
2-Year	4.875	08/31/2008	100-08 / 4.74	0-04+ / -.077	12:52
3-Year	4.875	08/15/2009	100-20¼ / 4.64	0-07+ / -.084	12:52
5-Year	4.625	08/31/2011	100-01¾ / 4.61	0-11½ / -.082	12:53
10-Year	4.875	08/15/2016	101-23+ / 4.65	0-19½ / -.077	12:53
30-Year	4.500	02/15/2036	95-18+ / 4.78	1-00+ / -.067	12:54

