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Appendices

How Well Do U.S. Treasury Yields Forecast Inflation? An Update Through December 31, 2021

Donald R. van Deventer January 18, 2022



Appendix A: Time Series of Period End Bond and Money Market Values



















## Appendix B: Histogram of Historical Realized Excess Returns

















## Appendix C: Histogram of Pending Realized Excess Returns

















## Appendix D: Highest Realized Total Dollar Returns















## Appendix E: Lowest Realized Total Dollar Return













