

TIPS Daily Report - July 08, 2025

Date
7/7/2025

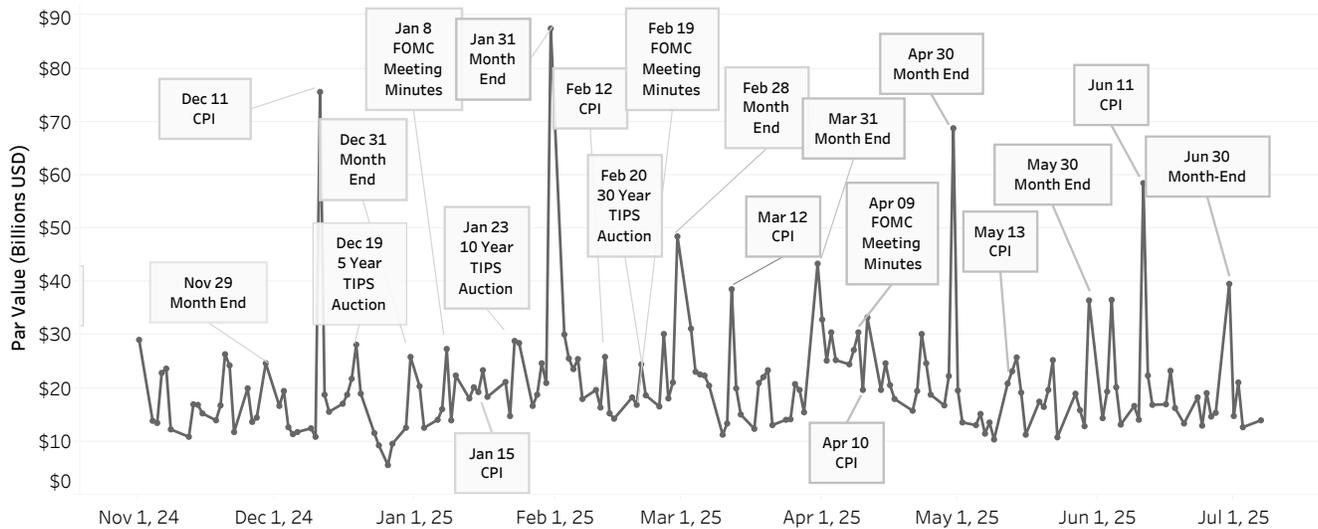
Total Return Comparison Nominal vs Inflation Indexed

Total Return
-35.70% 33.71%

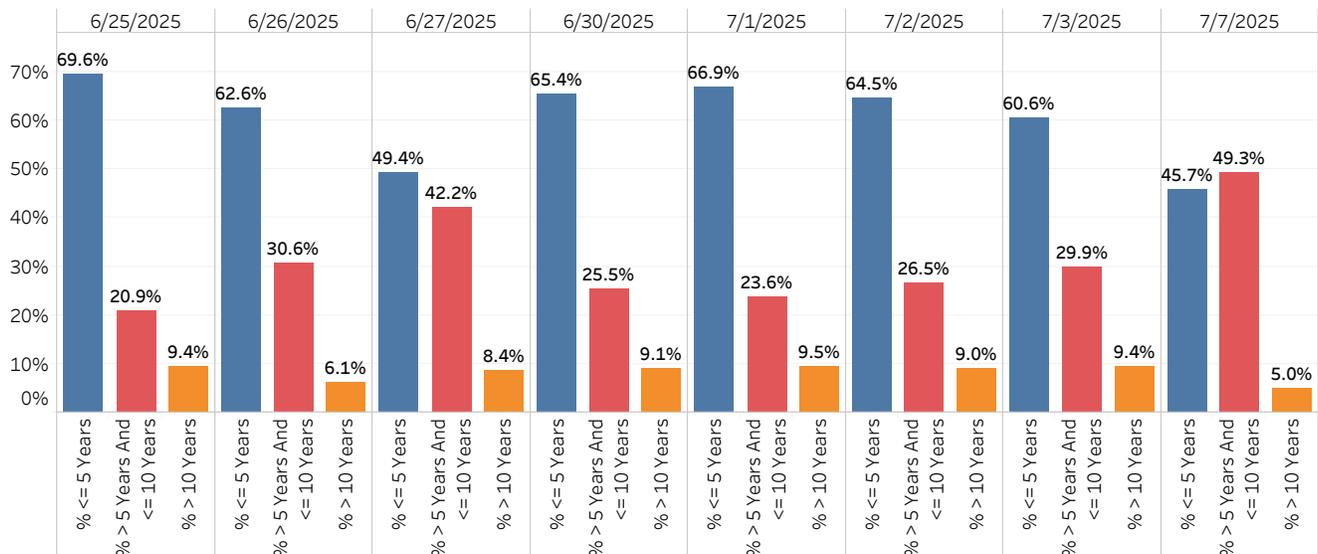
| Maturity | MTD | | YTD | | 1 Year | | 2 Years | | 5 Years | | 10 Years | |
|-----------|---------|--------|---------|-------|---------|--------|---------|--------|---------|---------|----------|--------|
| | Nominal | TIPS | Nominal | TIPS | Nominal | TIPS | Nominal | TIPS | Nominal | TIPS | Nominal | TIPS |
| 1-5 Year | -0.22% | 0.04% | 3.07% | 4.42% | 4.79% | 6.17% | 9.90% | 12.10% | 3.92% | 17.39% | 16.62% | 33.61% |
| 5-10 Year | -0.72% | -0.33% | 4.34% | 5.60% | 4.11% | 4.98% | 8.20% | 9.61% | -8.05% | 5.69% | 13.92% | 33.71% |
| 10+ Year | -2.02% | -1.79% | 1.15% | 0.92% | -2.39% | -3.97% | -2.37% | -3.98% | -35.70% | -27.78% | -2.00% | 12.84% |

TIPS Trading Volume

Total Daily Trading Volume in Billions of US Dollars



Daily TIPS Volume by Sector



U.S. Inflation Heatmap

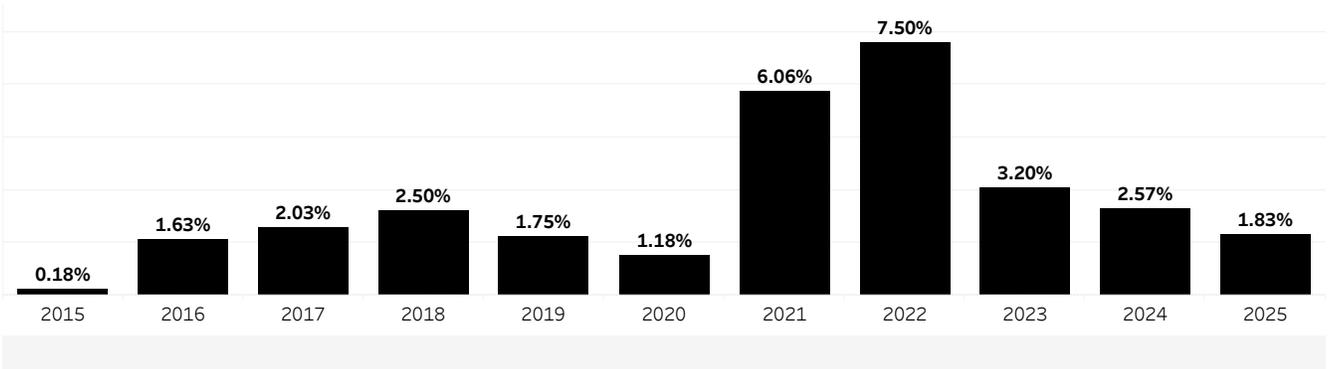
Consumer Price Index Components

Month-over-Month % Change, Seasonally Adjusted

MoM % Change
-6.25% 4.02%

| | 2024 | | | | | | 2025 | | | | |
|---------------------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| | Jul | Aug | Sep | Oct | Nov | Dec | Jan | Feb | Mar | Apr | May |
| Headline CPI | 0.14% | 0.18% | 0.23% | 0.23% | 0.28% | 0.36% | 0.47% | 0.22% | -0.05% | 0.22% | 0.08% |
| Core CPI | 0.19% | 0.28% | 0.31% | 0.27% | 0.29% | 0.21% | 0.45% | 0.23% | 0.06% | 0.24% | 0.13% |
| Core Services Ex-Housing | 0.21% | 0.33% | 0.40% | 0.31% | 0.34% | 0.21% | 0.76% | 0.22% | -0.24% | 0.21% | 0.06% |
| Energy | -0.43% | -0.99% | -0.95% | -0.22% | 0.09% | 2.42% | 1.08% | 0.20% | -2.39% | 0.67% | -0.98% |
| Gasoline | -0.90% | -1.18% | -2.33% | -0.98% | 0.29% | 4.02% | 1.75% | -0.96% | -6.25% | -0.09% | -2.65% |
| Electricity | 0.16% | -0.41% | 0.54% | 0.79% | -0.23% | 0.20% | -0.04% | 1.02% | 0.94% | 0.85% | 0.90% |
| Utility Gas | -0.53% | -1.61% | 0.67% | 0.50% | 0.48% | 2.82% | 1.79% | 2.54% | 3.57% | 3.70% | -0.96% |
| Food | 0.15% | 0.15% | 0.32% | 0.21% | 0.32% | 0.29% | 0.36% | 0.16% | 0.44% | -0.08% | 0.29% |
| Food At Home | 0.11% | 0.08% | 0.31% | 0.19% | 0.35% | 0.28% | 0.46% | 0.01% | 0.49% | -0.44% | 0.27% |
| Food Away From Home | 0.21% | 0.26% | 0.34% | 0.24% | 0.28% | 0.30% | 0.24% | 0.39% | 0.36% | 0.44% | 0.31% |
| Core Goods | -0.23% | -0.12% | 0.17% | 0.02% | 0.21% | -0.04% | 0.28% | 0.22% | -0.09% | 0.06% | -0.04% |
| Apparel | -0.27% | 0.10% | 0.99% | -0.89% | 0.08% | 0.13% | -1.38% | 0.60% | 0.37% | -0.20% | -0.42% |
| New Vehicles | -0.14% | 0.03% | 0.13% | -0.02% | 0.47% | 0.36% | 0.04% | -0.07% | 0.10% | -0.01% | -0.29% |
| Used Cars and Trucks | -1.44% | -0.16% | 0.50% | 1.21% | 1.29% | 0.76% | 2.19% | 0.88% | -0.69% | -0.53% | -0.54% |
| Core Services | 0.32% | 0.38% | 0.36% | 0.34% | 0.29% | 0.26% | 0.51% | 0.25% | 0.11% | 0.29% | 0.17% |
| Shelter | 0.36% | 0.48% | 0.27% | 0.39% | 0.34% | 0.27% | 0.37% | 0.28% | 0.22% | 0.33% | 0.25% |
| Rent of Primary Residence | 0.47% | 0.35% | 0.29% | 0.30% | 0.25% | 0.30% | 0.35% | 0.28% | 0.33% | 0.34% | 0.21% |
| OER | 0.36% | 0.47% | 0.34% | 0.41% | 0.25% | 0.31% | 0.31% | 0.28% | 0.40% | 0.36% | 0.27% |

Annual TIPS Inflation Accrual



Monthly Duration Extension US TIPS (Series-L)



US TIPS Report

7/8/2025

| Issue | | | Closing Level | | Total Return | | | Breakevens | | | | | | | | | | UST |
|--------|--------|-----------|---------------|-----------|--------------|---------|---------|------------|--------|--------|--------|---------|--------|--------|---------|--------|--------|-----------|
| Issuer | Coupon | Mat. Date | Bid Price | Bid Yield | MTD (%) | QTD (%) | YTD (%) | Current | 1d Chg | 5d Chg | 1m Chg | 3m High | 3m Low | 3m Avg | 1y High | 1y Low | 1y Avg | Mat. Date |
| TIPS | 0.375 | 15-Jul-25 | 99.916 | -1.507 | 0.09 | 0.09 | 2.44 | 554.7 | 65.1 | 180.4 | 173.9 | 554.7 | 339.3 | 375.6 | 554.7 | 146.0 | 312.5 | 15-Aug-25 |
| TIPS | 0.125 | 15-Oct-25 | 99.725 | 0.739 | 0.18 | 0.18 | 2.72 | 341.7 | -2.4 | 35.0 | -23.2 | 467.0 | 299.3 | 367.4 | 467.0 | 160.3 | 295.9 | 31-Oct-25 |
| TIPS | 0.625 | 15-Jan-26 | 99.549 | 1.295 | 0.21 | 0.21 | 3.03 | 292.0 | 3.8 | 24.2 | -9.2 | 379.9 | 260.4 | 307.8 | 385.2 | 154.6 | 254.5 | 15-Nov-25 |
| TIPS | 2.000 | 15-Jan-26 | 100.259 | 1.284 | 0.21 | 0.21 | 3.05 | 254.2 | 22.3 | 36.7 | 21.7 | 276.3 | 194.0 | 235.8 | 294.6 | 91.8 | 194.4 | 15-Feb-26 |
| TIPS | 0.125 | 15-Apr-26 | 99.008 | 1.305 | 0.22 | 0.22 | 3.26 | 283.8 | 5.8 | 25.2 | -7.9 | 350.8 | 255.9 | 292.9 | 350.8 | 147.1 | 243.8 | 30-Apr-26 |
| TIPS | 0.125 | 15-Jul-26 | 99.198 | 0.805 | 0.18 | 0.18 | 3.41 | 329.1 | 5.0 | 16.9 | -2.5 | 373.9 | 305.4 | 333.7 | 374.6 | 190.1 | 280.9 | 15-May-26 |
| TIPS | 0.125 | 15-Oct-26 | 98.832 | 0.964 | 0.11 | 0.11 | 3.47 | 307.3 | 3.6 | 18.0 | -1.6 | 338.1 | 286.0 | 309.7 | 342.4 | 183.0 | 268.6 | 31-Oct-26 |
| TIPS | 2.375 | 15-Jan-27 | 101.603 | 1.212 | 0.09 | 0.09 | 3.64 | 237.3 | 10.1 | 21.8 | 2.1 | 254.2 | 211.7 | 232.3 | 267.0 | 136.4 | 207.1 | 15-Feb-27 |
| TIPS | 0.375 | 15-Jan-27 | 98.626 | 1.225 | 0.11 | 0.11 | 3.71 | 279.6 | 1.9 | 17.5 | -1.0 | 305.5 | 259.8 | 280.9 | 308.3 | 173.3 | 247.3 | 15-Nov-26 |
| TIPS | 0.125 | 15-Apr-27 | 97.862 | 1.295 | 0.06 | 0.06 | 3.92 | 263.1 | 0.7 | 16.2 | -0.6 | 288.3 | 242.5 | 264.4 | 290.5 | 170.8 | 237.6 | 30-Apr-27 |
| TIPS | 0.375 | 15-Jul-27 | 98.580 | 1.038 | 0.03 | 0.03 | 4.10 | 286.2 | 1.7 | 15.6 | 1.9 | 301.1 | 264.9 | 283.7 | 306.1 | 192.9 | 257.7 | 15-Aug-27 |
| TIPS | 1.625 | 15-Oct-27 | 101.084 | 1.097 | -0.03 | -0.03 | 4.27 | 277.4 | 1.0 | 13.7 | 1.1 | 287.7 | 259.1 | 273.7 | 295.6 | 190.0 | 251.6 | 30-Sep-27 |
| TIPS | 1.750 | 15-Jan-28 | 101.061 | 1.269 | -0.06 | -0.06 | 4.42 | 247.0 | 0.4 | 11.2 | 2.5 | 256.4 | 227.7 | 241.7 | 267.3 | 172.6 | 225.4 | 15-Nov-27 |
| TIPS | 0.500 | 15-Jan-28 | 97.961 | 1.288 | -0.06 | -0.06 | 4.46 | 259.4 | 0.4 | 12.2 | 2.5 | 270.1 | 243.1 | 256.9 | 277.6 | 184.0 | 239.3 | 15-Feb-28 |
| TIPS | 3.625 | 15-Apr-28 | 106.084 | 1.331 | -0.03 | -0.03 | 4.60 | 240.5 | 1.1 | 11.7 | 2.9 | 247.2 | 220.6 | 234.5 | 258.9 | 165.0 | 218.9 | 15-Aug-28 |
| TIPS | 1.250 | 15-Apr-28 | 99.633 | 1.354 | -0.05 | -0.05 | 4.65 | 251.0 | -0.6 | 12.4 | 2.4 | 257.5 | 233.6 | 246.8 | 268.2 | 180.5 | 232.5 | 31-Mar-28 |
| TIPS | 0.750 | 15-Jul-28 | 98.603 | 1.186 | -0.07 | -0.07 | 4.78 | 270.3 | 1.5 | 13.3 | 4.4 | 274.8 | 251.3 | 263.0 | 283.0 | 198.8 | 249.4 | 15-Aug-28 |
| TIPS | 2.375 | 15-Oct-28 | 103.481 | 1.259 | -0.11 | -0.11 | 4.82 | 262.6 | -0.2 | 12.1 | 2.1 | 266.8 | 245.5 | 257.1 | 277.5 | 195.8 | 244.9 | 30-Sep-28 |
| TIPS | 2.500 | 15-Jan-29 | 103.732 | 1.368 | -0.17 | -0.17 | 4.93 | 237.5 | 0.0 | 11.9 | 4.8 | 239.7 | 214.6 | 228.9 | 251.6 | 173.1 | 219.4 | 15-Feb-29 |
| TIPS | 0.875 | 15-Jan-29 | 98.183 | 1.375 | -0.16 | -0.16 | 5.00 | 252.2 | 0.4 | 11.2 | 4.2 | 254.2 | 232.0 | 245.2 | 265.8 | 192.6 | 236.0 | 15-Nov-28 |
| TIPS | 3.875 | 15-Apr-29 | 108.801 | 1.421 | -0.18 | -0.18 | 5.01 | 232.2 | 0.7 | 12.3 | 3.5 | 234.8 | 207.7 | 223.9 | 247.2 | 171.2 | 214.8 | 15-Feb-29 |
| TIPS | 2.125 | 15-Apr-29 | 102.389 | 1.451 | -0.16 | -0.16 | 5.05 | 246.9 | 0.1 | 11.5 | 1.4 | 250.8 | 227.9 | 240.8 | 261.2 | 187.7 | 231.0 | 30-Apr-29 |
| TIPS | 0.250 | 15-Jul-29 | 95.694 | 1.324 | -0.21 | -0.21 | 5.19 | 259.4 | 0.4 | 10.8 | 3.6 | 261.9 | 237.6 | 252.0 | 273.2 | 202.2 | 243.6 | 15-May-29 |
| TIPS | 1.625 | 15-Oct-29 | 100.877 | 1.388 | -0.25 | -0.25 | 5.17 | 256.1 | 0.2 | 11.1 | 1.8 | 259.7 | 234.7 | 249.4 | 270.1 | 234.6 | 251.8 | 31-Oct-29 |
| TIPS | 0.125 | 15-Jan-30 | 94.015 | 1.474 | -0.28 | -0.28 | 5.35 | 243.5 | 0.3 | 10.5 | 2.7 | 246.0 | 221.9 | 235.9 | 258.4 | 193.9 | 230.4 | 15-Nov-29 |
| TIPS | 1.625 | 15-Apr-30 | 100.282 | 1.551 | -0.32 | -0.32 | N/A | 242.4 | -0.3 | 10.0 | 1.4 | 244.7 | 230.3 | 237.9 | 244.7 | 230.3 | 237.9 | 30-Apr-30 |
| TIPS | 0.125 | 15-Jul-30 | 93.488 | 1.450 | -0.36 | -0.36 | 5.51 | 254.8 | 0.2 | 10.0 | 1.5 | 258.0 | 232.8 | 247.9 | 268.3 | 205.0 | 242.0 | 15-Aug-30 |
| TIPS | 0.125 | 15-Jan-31 | 92.198 | 1.586 | -0.38 | -0.38 | 5.69 | 240.9 | 0.4 | 9.9 | 2.5 | 243.1 | 218.2 | 233.1 | 255.9 | 195.3 | 229.6 | 15-Feb-31 |
| TIPS | 0.125 | 15-Jul-31 | 91.557 | 1.580 | -0.45 | -0.45 | 5.81 | 253.3 | 0.1 | 10.2 | 3.9 | 254.8 | 229.5 | 244.4 | 264.7 | 204.3 | 239.7 | 15-Aug-31 |
| TIPS | 0.125 | 15-Jan-32 | 90.099 | 1.725 | -0.54 | -0.54 | 5.74 | 244.4 | 0.4 | 9.2 | 2.9 | 246.0 | 220.9 | 235.8 | 256.4 | 200.3 | 232.8 | 15-Feb-32 |
| TIPS | 3.375 | 15-Apr-32 | 110.557 | 1.680 | -0.52 | -0.52 | 5.55 | 231.2 | 0.1 | 9.0 | 1.9 | 234.3 | 207.2 | 222.9 | 246.9 | 181.5 | 219.8 | 15-Feb-31 |
| TIPS | 0.625 | 15-Jul-32 | 92.664 | 1.725 | -0.61 | -0.61 | 5.75 | 247.6 | 0.9 | 9.4 | 2.7 | 248.8 | 225.0 | 239.2 | 260.3 | 203.6 | 236.0 | 15-Aug-32 |
| TIPS | 1.125 | 15-Jan-33 | 94.870 | 1.845 | -0.64 | -0.64 | 5.46 | 236.3 | 0.5 | 9.3 | 3.1 | 237.7 | 214.2 | 227.9 | 250.2 | 195.8 | 226.6 | 15-Nov-32 |
| TIPS | 1.375 | 15-Jul-33 | 96.366 | 1.853 | -0.71 | -0.71 | 5.47 | 240.5 | 0.8 | 7.9 | 2.2 | 242.8 | 222.5 | 233.9 | 255.6 | 202.2 | 232.1 | 15-May-33 |
| TIPS | 1.750 | 15-Jan-34 | 98.320 | 1.956 | -0.78 | -0.78 | 5.21 | 236.8 | 0.3 | 7.2 | 1.1 | 239.5 | 218.2 | 230.8 | 250.2 | 199.0 | 228.5 | 15-Feb-34 |
| TIPS | 1.875 | 15-Jul-34 | 99.282 | 1.956 | -0.82 | -0.82 | 5.17 | 238.5 | 0.2 | 7.2 | 1.3 | 242.0 | 221.7 | 233.0 | 252.9 | 202.2 | 231.0 | 15-May-34 |
| TIPS | 2.125 | 15-Jan-35 | 100.717 | 2.033 | -0.88 | -0.88 | N/A | 235.2 | 0.3 | 6.9 | 1.4 | 238.0 | 218.5 | 229.6 | 247.8 | 217.9 | 232.8 | 15-Nov-34 |
| TIPS | 2.125 | 15-Feb-40 | 97.359 | 2.303 | -1.28 | -1.28 | 3.86 | 243.5 | 0.2 | 7.4 | -0.3 | 249.6 | 229.7 | 239.3 | 250.9 | 201.4 | 233.2 | 15-Feb-40 |
| TIPS | 2.125 | 15-Feb-41 | 96.336 | 2.373 | -1.47 | -1.47 | 2.55 | 243.1 | 0.3 | 6.7 | -0.9 | 250.7 | 229.9 | 239.5 | 253.4 | 205.1 | 235.4 | 15-Feb-41 |
| TIPS | 0.750 | 15-Feb-42 | 76.351 | 2.472 | -1.60 | -1.60 | 1.98 | 242.7 | -0.3 | 6.0 | -0.6 | 249.6 | 228.4 | 239.2 | 253.7 | 210.9 | 236.7 | 15-Feb-42 |
| TIPS | 0.625 | 15-Feb-43 | 72.885 | 2.507 | -1.84 | -1.84 | 1.78 | 243.7 | 0.4 | 6.1 | -0.9 | 249.9 | 229.6 | 240.0 | 253.8 | 214.3 | 238.6 | 15-Feb-43 |
| TIPS | 1.375 | 15-Feb-44 | 82.450 | 2.534 | -1.76 | -1.76 | 1.83 | 242.5 | 0.3 | 5.2 | -2.5 | 248.4 | 228.0 | 239.2 | 253.3 | 216.6 | 238.5 | 15-Feb-44 |
| TIPS | 0.750 | 15-Feb-45 | 71.587 | 2.586 | -1.90 | -1.90 | 1.19 | 241.4 | -0.4 | 3.4 | -4.9 | 249.9 | 228.8 | 240.2 | 252.8 | 216.9 | 239.0 | 15-Feb-45 |
| TIPS | 1.000 | 15-Feb-46 | 74.221 | 2.595 | -2.02 | -2.02 | 1.13 | 242.5 | 0.2 | 3.6 | -3.5 | 248.6 | 228.9 | 240.0 | 251.1 | 216.4 | 238.4 | 15-Feb-46 |
| TIPS | 0.875 | 15-Feb-47 | 70.870 | 2.622 | -2.15 | -2.15 | 0.47 | 240.1 | 0.2 | 4.0 | -2.7 | 245.9 | 228.0 | 237.8 | 252.1 | 216.3 | 238.2 | 15-Feb-47 |
| TIPS | 1.000 | 15-Feb-48 | 71.870 | 2.632 | -2.25 | -2.25 | 0.18 | 240.7 | 0.5 | 4.0 | -3.0 | 246.9 | 228.3 | 238.6 | 252.5 | 218.3 | 239.0 | 15-Feb-48 |
| TIPS | 1.000 | 15-Feb-49 | 70.893 | 2.641 | -2.30 | -2.30 | -0.15 | 240.0 | 0.1 | 4.0 | -2.3 | 245.3 | 227.3 | 237.7 | 251.8 | 218.5 | 238.7 | 15-Feb-49 |
| TIPS | 0.250 | 15-Feb-50 | 56.511 | 2.642 | -2.73 | -2.73 | -1.02 | 241.1 | 0.2 | 4.0 | -2.0 | 245.9 | 227.6 | 238.2 | 251.7 | 219.2 | 238.5 | 15-Feb-50 |
| TIPS | 0.125 | 15-Feb-51 | 52.916 | 2.646 | -2.93 | -2.93 | -1.83 | 240.1 | 0.0 | 4.2 | -1.8 | 244.2 | 226.4 | 237.2 | 251.3 | 219.4 | 238.1 | 15-Feb-51 |
| TIPS | 0.125 | 15-Feb-52 | 51.832 | 2.638 | -3.09 | -3.09 | -2.47 | 239.1 | 0.0 | 4.1 | -3.0 | 244.5 | 226.3 | 236.8 | 251.1 | 217.4 | 237.4 | 15-Feb-52 |

| ARBOR RESEARCH & TRADING, L.L.C. | | | | | | | | | | | | | | US 800-876-1825 / US 847-304-1550 / UK 44-207-556-7309 | | | | |
|--|-----------|-----------|-----------|------------------|---------|------------|------------------|---------|------------|------------------|---------|------------|------------------|--|------------|-------|-------|-----------|
| TIPS | 1.500 | 15-Feb-53 | 77.328 | 2.647 | -2.51 | -2.51 | -0.78 | 234.6 | 0.4 | 4.4 | -1.2 | 238.0 | 220.7 | 230.9 | 242.8 | 208.9 | 230.1 | 15-Feb-53 |
| TIPS | 2.125 | 15-Feb-54 | 89.420 | 2.645 | -2.47 | -2.47 | -0.49 | 233.0 | 0.1 | 3.9 | -1.2 | 236.2 | 218.7 | 229.2 | 240.2 | 206.1 | 227.5 | 15-Feb-54 |
| TIPS | 2.375 | 15-Feb-55 | 94.519 | 2.635 | -2.46 | -2.46 | N/A | 231.3 | 0.3 | 4.0 | -0.2 | 233.9 | 215.5 | 226.6 | 233.9 | 213.0 | 226.0 | 15-Feb-55 |
| US TIPS Total Return Performance vs. Nominal | | | | | | | | | | | | | | | | | | 7/8/2025 |
| Tips | | Nominal | | WTD Total Return | | | MTD Total Return | | | QTD Total Return | | | YTD Total Return | | | | | |
| Coupon | Mat.Date | Coupon | Mat.Date | Tips | Nominal | Net Return | Tips | Nominal | Net Return | Tips | Nominal | Net Return | Tips | Nominal | Net Return | | | |
| 0.375 | 15-Jul-25 | 2.000 | 15-Aug-25 | 0.05 | 0.04 | 0.01 | 0.09 | 0.10 | -0.01 | 0.09 | 0.10 | -0.01 | 2.44 | 2.18 | 0.26 | | | |
| 0.125 | 15-Oct-25 | 0.250 | 31-Oct-25 | 0.12 | 0.02 | 0.10 | 0.18 | 0.09 | 0.09 | 0.18 | 0.09 | 0.09 | 2.72 | 2.18 | 0.54 | | | |
| 0.625 | 15-Jan-26 | 2.250 | 15-Nov-25 | 0.16 | 0.05 | 0.11 | 0.21 | 0.08 | 0.13 | 0.21 | 0.08 | 0.13 | 3.03 | 2.18 | 0.85 | | | |
| 2.000 | 15-Jan-26 | 6.000 | 15-Feb-26 | 0.17 | -0.06 | 0.23 | 0.21 | 0.00 | 0.21 | 0.21 | 0.00 | 0.21 | 3.05 | 2.09 | 0.96 | | | |
| 0.125 | 15-Apr-26 | 0.750 | 30-Apr-26 | 0.19 | 0.02 | 0.17 | 0.22 | 0.00 | 0.22 | 0.22 | 0.00 | 0.22 | 3.26 | 2.25 | 1.01 | | | |
| 0.125 | 15-Jul-26 | 1.625 | 15-May-26 | 0.17 | 0.05 | 0.12 | 0.18 | 0.04 | 0.14 | 0.18 | 0.04 | 0.14 | 3.41 | 2.31 | 1.10 | | | |
| 0.125 | 15-Oct-26 | 1.125 | 31-Oct-26 | 0.14 | 0.03 | 0.11 | 0.11 | -0.11 | 0.22 | 0.11 | -0.11 | 0.22 | 3.47 | 2.46 | 1.01 | | | |
| 2.375 | 15-Jan-27 | 6.625 | 15-Feb-27 | 0.16 | 0.13 | 0.03 | 0.09 | -0.23 | 0.32 | 0.09 | -0.23 | 0.32 | 3.64 | 2.55 | 1.09 | | | |
| 0.375 | 15-Jan-27 | 2.000 | 15-Nov-26 | 0.16 | 0.03 | 0.13 | 0.11 | -0.13 | 0.24 | 0.11 | -0.13 | 0.24 | 3.71 | 2.52 | 1.19 | | | |
| 0.125 | 15-Apr-27 | 2.750 | 30-Apr-27 | 0.14 | 0.02 | 0.12 | 0.06 | -0.25 | 0.31 | 0.06 | -0.25 | 0.31 | 3.92 | 2.75 | 1.17 | | | |
| 0.375 | 15-Jul-27 | 2.250 | 15-Aug-27 | 0.15 | 0.01 | 0.14 | 0.03 | -0.27 | 0.30 | 0.03 | -0.27 | 0.30 | 4.10 | 2.90 | 1.20 | | | |
| 1.625 | 15-Oct-27 | 4.125 | 30-Sep-27 | 0.13 | 0.01 | 0.12 | -0.03 | -0.29 | 0.26 | -0.03 | -0.29 | 0.26 | 4.27 | 3.01 | 1.26 | | | |
| 1.750 | 15-Jan-28 | 6.125 | 15-Nov-27 | 0.11 | 0.04 | 0.07 | -0.06 | -0.37 | 0.31 | -0.06 | -0.37 | 0.31 | 4.42 | 2.99 | 1.43 | | | |
| 0.500 | 15-Jan-28 | 2.750 | 15-Feb-28 | 0.13 | -0.02 | 0.15 | -0.06 | -0.36 | 0.30 | -0.06 | -0.36 | 0.30 | 4.46 | 3.24 | 1.22 | | | |
| 3.625 | 15-Apr-28 | 5.500 | 15-Aug-28 | 0.12 | 0.01 | 0.11 | -0.03 | -0.46 | 0.43 | -0.03 | -0.46 | 0.43 | 4.60 | 3.32 | 1.28 | | | |
| 1.250 | 15-Apr-28 | 3.625 | 31-Mar-28 | 0.12 | 0.00 | 0.12 | -0.05 | -0.36 | 0.31 | -0.05 | -0.36 | 0.31 | 4.65 | 3.34 | 1.31 | | | |
| 0.750 | 15-Jul-28 | 2.875 | 15-Aug-28 | 0.12 | -0.05 | 0.17 | -0.07 | -0.45 | 0.38 | -0.07 | -0.45 | 0.38 | 4.78 | 3.51 | 1.27 | | | |
| 2.375 | 15-Oct-28 | 4.625 | 30-Sep-28 | 0.09 | -0.03 | 0.12 | -0.11 | -0.44 | 0.33 | -0.11 | -0.44 | 0.33 | 4.82 | 3.58 | 1.24 | | | |
| 2.500 | 15-Jan-29 | 5.250 | 15-Feb-29 | 0.08 | 0.00 | 0.08 | -0.17 | -0.51 | 0.34 | -0.17 | -0.51 | 0.34 | 4.93 | 3.60 | 1.33 | | | |
| 0.875 | 15-Jan-29 | 3.125 | 15-Nov-28 | 0.04 | -0.07 | 0.11 | -0.16 | -0.53 | 0.37 | -0.16 | -0.53 | 0.37 | 5.00 | 3.63 | 1.37 | | | |
| 3.875 | 15-Apr-29 | 5.250 | 15-Feb-29 | 0.08 | 0.00 | 0.08 | -0.18 | -0.51 | 0.33 | -0.18 | -0.51 | 0.33 | 5.01 | 3.60 | 1.41 | | | |
| 2.125 | 15-Apr-29 | 4.625 | 30-Apr-29 | 0.07 | -0.06 | 0.13 | -0.16 | -0.56 | 0.40 | -0.16 | -0.56 | 0.40 | 5.05 | 3.78 | 1.27 | | | |
| 0.250 | 15-Jul-29 | 2.375 | 15-May-29 | 0.01 | -0.09 | 0.10 | -0.21 | -0.59 | 0.38 | -0.21 | -0.59 | 0.38 | 5.19 | 3.83 | 1.36 | | | |
| 1.625 | 15-Oct-29 | 4.125 | 31-Oct-29 | 0.04 | -0.10 | 0.14 | -0.25 | -0.67 | 0.42 | -0.25 | -0.67 | 0.42 | 5.17 | 3.94 | 1.23 | | | |
| 0.125 | 15-Jan-30 | 1.750 | 15-Nov-29 | 0.02 | -0.14 | 0.16 | -0.28 | -0.71 | 0.43 | -0.28 | -0.71 | 0.43 | 5.35 | 4.05 | 1.30 | | | |
| 1.625 | 15-Apr-30 | 3.875 | 30-Apr-30 | -0.01 | -0.15 | 0.14 | -0.32 | -0.76 | 0.44 | -0.32 | -0.76 | 0.44 | N/A | N/A | N/A | | | |
| 0.125 | 15-Jul-30 | 0.625 | 15-Aug-30 | -0.03 | -0.20 | 0.17 | -0.36 | -0.86 | 0.50 | -0.36 | -0.86 | 0.50 | 5.51 | 4.40 | 1.11 | | | |
| 0.125 | 15-Jan-31 | 1.125 | 15-Feb-31 | -0.03 | -0.22 | 0.19 | -0.38 | -0.92 | 0.54 | -0.38 | -0.92 | 0.54 | 5.69 | 4.47 | 1.22 | | | |
| 0.125 | 15-Jul-31 | 1.250 | 15-Aug-31 | -0.06 | -0.27 | 0.21 | -0.45 | -1.02 | 0.57 | -0.45 | -1.02 | 0.57 | 5.81 | 4.45 | 1.36 | | | |
| 0.125 | 15-Jan-32 | 1.875 | 15-Feb-32 | -0.12 | -0.32 | 0.20 | -0.54 | -1.08 | 0.54 | -0.54 | -1.08 | 0.54 | 5.74 | 4.31 | 1.43 | | | |
| 3.375 | 15-Apr-32 | 5.375 | 15-Feb-31 | -0.14 | -0.13 | -0.01 | -0.52 | -0.83 | 0.31 | -0.52 | -0.83 | 0.31 | 5.55 | 4.28 | 1.27 | | | |
| 0.625 | 15-Jul-32 | 2.750 | 15-Aug-32 | -0.13 | -0.32 | 0.19 | -0.61 | -1.13 | 0.52 | -0.61 | -1.13 | 0.52 | 5.75 | 4.30 | 1.45 | | | |
| 1.125 | 15-Jan-33 | 4.125 | 15-Nov-32 | -0.20 | -0.31 | 0.11 | -0.64 | -1.13 | 0.49 | -0.64 | -1.13 | 0.49 | 5.46 | 4.11 | 1.35 | | | |
| 1.375 | 15-Jul-33 | 3.375 | 15-May-33 | -0.15 | -0.35 | 0.20 | -0.71 | -1.17 | 0.46 | -0.71 | -1.17 | 0.46 | 5.47 | 4.29 | 1.18 | | | |
| 1.750 | 15-Jan-34 | 4.000 | 15-Feb-34 | -0.21 | -0.40 | 0.19 | -0.78 | -1.21 | 0.43 | -0.78 | -1.21 | 0.43 | 5.21 | 4.09 | 1.12 | | | |
| 1.875 | 15-Jul-34 | 4.375 | 15-May-34 | -0.26 | -0.41 | 0.15 | -0.82 | -1.24 | 0.42 | -0.82 | -1.24 | 0.42 | 5.17 | 4.00 | 1.17 | | | |
| 2.125 | 15-Jan-35 | 4.250 | 15-Nov-34 | -0.30 | -0.45 | 0.15 | -0.88 | -1.31 | 0.43 | -0.88 | -1.31 | 0.43 | N/A | N/A | N/A | | | |
| 2.125 | 15-Feb-40 | 4.625 | 15-Feb-40 | -0.41 | -0.74 | 0.33 | -1.28 | -1.78 | 0.50 | -1.28 | -1.78 | 0.50 | 3.86 | 2.64 | 1.22 | | | |
| 2.125 | 15-Feb-41 | 4.750 | 15-Feb-41 | -0.69 | -0.87 | 0.18 | -1.47 | -1.88 | 0.41 | -1.47 | -1.88 | 0.41 | 2.55 | 2.18 | 0.37 | | | |
| 0.750 | 15-Feb-42 | 3.125 | 15-Feb-42 | -0.70 | -0.95 | 0.25 | -1.60 | -2.11 | 0.51 | -1.60 | -2.11 | 0.51 | 1.98 | 1.54 | 0.44 | | | |
| 0.625 | 15-Feb-43 | 3.125 | 15-Feb-43 | -0.91 | -1.00 | 0.09 | -1.84 | -2.14 | 0.30 | -1.84 | -2.14 | 0.30 | 1.78 | 1.61 | 0.17 | | | |
| 1.375 | 15-Feb-44 | 3.625 | 15-Feb-44 | -0.90 | -0.96 | 0.06 | -1.76 | -2.03 | 0.27 | -1.76 | -2.03 | 0.27 | 1.83 | 1.57 | 0.26 | | | |
| 0.750 | 15-Feb-45 | 2.500 | 15-Feb-45 | -0.93 | -1.02 | 0.09 | -1.90 | -2.13 | 0.23 | -1.90 | -2.13 | 0.23 | 1.19 | 1.16 | 0.03 | | | |
| 1.000 | 15-Feb-46 | 2.500 | 15-Feb-46 | -1.04 | -1.06 | 0.02 | -2.02 | -2.18 | 0.16 | -2.02 | -2.18 | 0.16 | 1.13 | 1.06 | 0.07 | | | |
| 0.875 | 15-Feb-47 | 3.000 | 15-Feb-47 | -1.11 | -1.07 | -0.04 | -2.15 | -2.18 | 0.03 | -2.15 | -2.18 | 0.03 | 0.47 | 1.15 | -0.68 | | | |
| 1.000 | 15-Feb-48 | 3.000 | 15-Feb-48 | -1.15 | -1.10 | -0.05 | -2.25 | -2.26 | 0.01 | -2.25 | -2.26 | 0.01 | 0.18 | 1.06 | -0.88 | | | |
| 1.000 | 15-Feb-49 | 3.000 | 15-Feb-49 | -1.16 | -1.13 | -0.03 | -2.30 | -2.30 | 0.00 | -2.30 | -2.30 | 0.00 | -0.15 | 1.01 | -1.16 | | | |

| | | | | | | | | | | | | | | | |
|-------|-----------|-------|-----------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 0.250 | 15-Feb-50 | 2.000 | 15-Feb-50 | -1.38 | -1.32 | -0.06 | -2.73 | -2.55 | -0.18 | -2.73 | -2.55 | -0.18 | -1.02 | 0.28 | -1.30 |
| 0.125 | 15-Feb-51 | 1.875 | 15-Feb-51 | -1.48 | -1.38 | -0.10 | -2.93 | -2.80 | -0.13 | -2.93 | -2.80 | -0.13 | -1.83 | -0.09 | -1.74 |
| 0.125 | 15-Feb-52 | 2.250 | 15-Feb-52 | -1.50 | -1.39 | -0.11 | -3.09 | -2.73 | -0.36 | -3.09 | -2.73 | -0.36 | -2.47 | -0.11 | -2.36 |
| 1.500 | 15-Feb-53 | 3.625 | 15-Feb-53 | -1.26 | -1.25 | -0.01 | -2.51 | -2.50 | -0.01 | -2.51 | -2.50 | -0.01 | -0.78 | 0.18 | -0.96 |
| 2.125 | 15-Feb-54 | 4.250 | 15-Feb-54 | -1.25 | -1.22 | -0.03 | -2.47 | -2.44 | -0.03 | -2.47 | -2.44 | -0.03 | -0.49 | -0.13 | -0.36 |
| 2.375 | 15-Feb-55 | 4.625 | 15-Feb-55 | -1.18 | -1.18 | 0.00 | -2.46 | -2.41 | -0.05 | -2.46 | -2.41 | -0.05 | N/A | N/A | N/A |