

TIPS Daily Report - March 27, 2026

Date
3/26/2026

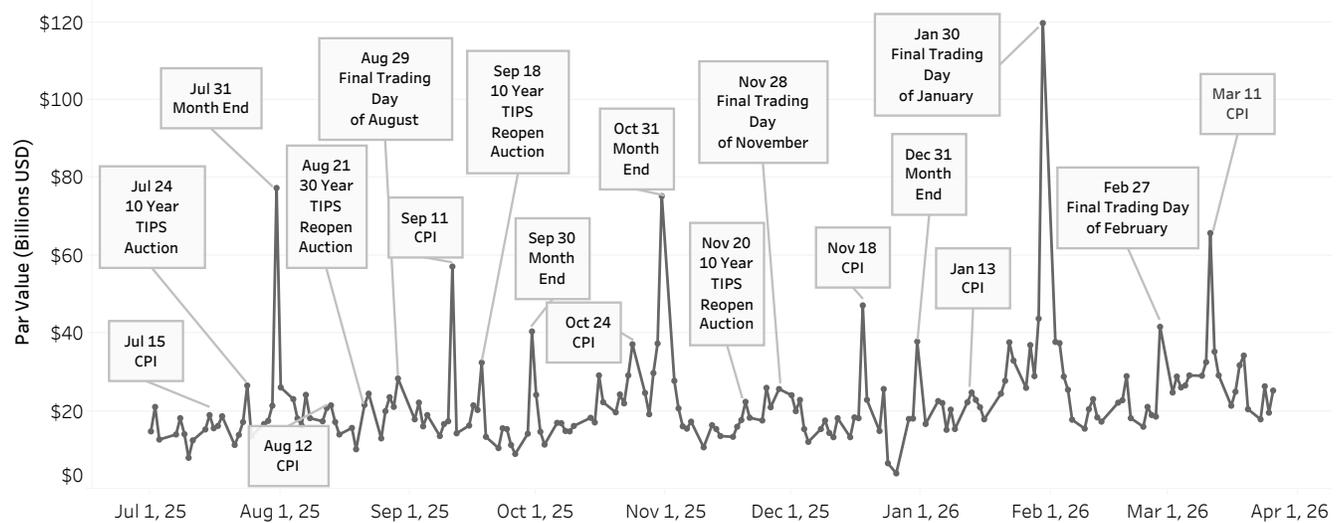
Total Return Comparison Nominal vs Inflation Indexed

Total Return
-24.73% 33.16%

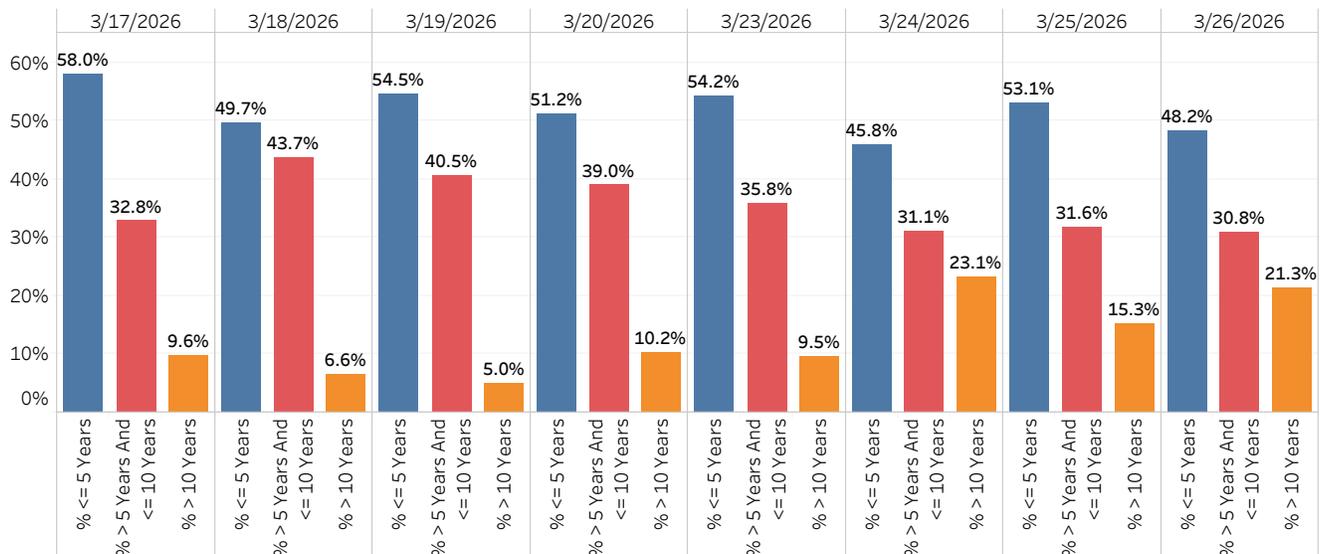
Maturity	MTD		YTD		1 Year		2 Years		5 Years		10 Years	
	Nominal	TIPS	Nominal	TIPS	Nominal	TIPS	Nominal	TIPS	Nominal	TIPS	Nominal	TIPS
1-5 Year	-1.03%	-0.51%	-0.35%	0.34%	2.99%	3.42%	9.91%	11.29%	6.48%	14.85%	16.72%	33.16%
5-10 Year	-2.33%	-2.01%	-1.05%	-0.42%	3.30%	4.92%	11.24%	12.29%	-2.11%	5.14%	9.36%	28.74%
10+ Year	-3.86%	-4.32%	-1.19%	-1.91%	2.11%	1.58%	6.63%	4.37%	-23.35%	-24.73%	-15.19%	0.48%

TIPS Trading Volume

Total Daily Trading Volume in Billions of US Dollars



Daily TIPS Volume by Sector



U.S. Inflation Heatmap

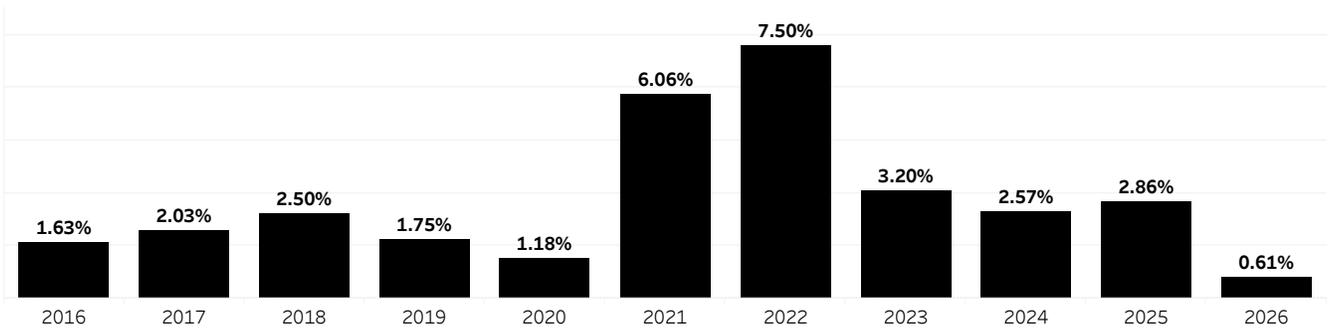
Consumer Price Index Components

Month-over-Month % Change, Seasonally Adjusted

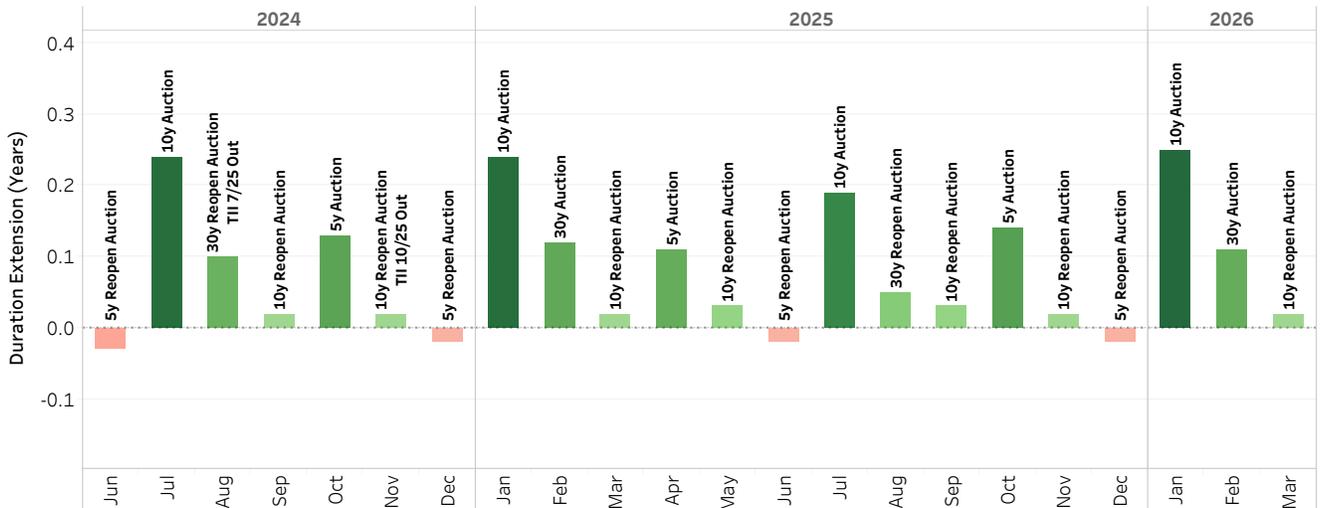
MoM % Change
■ -3.79% ■ 3.72%

	2025											2026	
	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	
Headline CPI	0.03%	0.16%	0.10%	0.25%	0.23%	0.35%	0.30%	0.00%	0.25%	0.30%	0.17%	0.27%	
Core CPI	0.07%	0.24%	0.13%	0.23%	0.31%	0.31%	0.22%	0.00%	0.19%	0.23%	0.30%	0.22%	
Core Services Ex-Housing	-0.24%	0.21%	0.06%	0.21%	0.48%	0.33%	0.35%	0.00%	0.08%	0.29%	0.59%	0.35%	
Energy	-1.13%	-0.56%	-0.71%	0.43%	-0.62%	0.69%	1.43%	0.00%	1.41%	0.34%	-1.47%	0.63%	
Gasoline	-3.79%	-2.37%	-2.13%	0.10%	-1.23%	1.64%	3.59%	-1.31%	2.73%	-0.34%	-3.19%	0.80%	
Electricity	1.05%	0.67%	0.78%	0.75%	-0.03%	0.18%	-0.31%	0.00%	2.29%	0.15%	-0.11%	-0.71%	
Utility Gas	3.27%	3.22%	-0.51%	0.45%	-0.56%	-1.21%	-0.88%	0.00%	-0.98%	3.72%	0.97%	3.09%	
Food	0.38%	0.05%	0.29%	0.29%	0.12%	0.42%	0.22%	0.00%	0.09%	0.66%	0.19%	0.39%	
Food At Home	0.39%	-0.23%	0.27%	0.22%	0.02%	0.51%	0.28%	0.00%	-0.17%	0.63%	0.19%	0.44%	
Food Away From Home	0.36%	0.44%	0.31%	0.40%	0.28%	0.29%	0.14%	0.00%	0.45%	0.69%	0.15%	0.32%	
Core Goods	-0.07%	0.09%	-0.04%	0.19%	0.21%	0.22%	0.20%	0.00%	0.06%	0.03%	0.04%	0.08%	
Apparel	0.22%	-0.14%	-0.32%	0.33%	0.11%	0.26%	0.54%	0.00%	-0.40%	0.33%	0.31%	1.28%	
New Vehicles	0.09%	0.07%	-0.27%	-0.28%	0.04%	0.23%	0.16%	0.05%	0.18%	0.01%	0.15%	0.04%	
Used Cars and Trucks	-0.44%	-0.50%	-0.61%	-0.45%	0.50%	0.82%	-0.21%	0.67%	0.10%	-0.87%	-1.84%	-0.38%	
Core Services	0.11%	0.30%	0.17%	0.28%	0.35%	0.32%	0.23%	0.00%	0.21%	0.27%	0.39%	0.27%	
Shelter	0.21%	0.34%	0.26%	0.21%	0.23%	0.39%	0.21%	0.00%	0.24%	0.38%	0.22%	0.23%	
Rent of Primary Residence	0.31%	0.32%	0.23%	0.23%	0.23%	0.29%	0.22%	0.00%	0.17%	0.27%	0.25%	0.13%	
OER	0.37%	0.33%	0.28%	0.31%	0.28%	0.34%	0.16%	0.00%	0.32%	0.31%	0.22%	0.22%	

Annual TIPS Inflation Accrual



Monthly Duration Extension US TIPS (Series-L)



US TIPS Report

3/27/2026

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	0.125	15-Apr-26	100.031	-3.422	0.23	0.78	0.78	681.5	9.5	39.0	270.2	681.5	54.5	361.9	681.5	54.5	288.8	30-Apr-26
TIPS	0.125	15-Jul-26	101.351	-4.824	1.14	1.82	1.82	821.9	14.1	-18.9	367.7	840.8	237.9	470.6	840.8	234.6	357.7	15-May-26
TIPS	0.125	15-Oct-26	100.763	-1.584	0.88	1.58	1.58	535.6	9.2	-19.5	173.3	555.1	234.8	365.9	555.1	228.7	317.0	31-Oct-26
TIPS	2.375	15-Jan-27	101.671	0.076	0.69	1.26	1.26	318.9	-2.1	19.7	93.2	321.0	156.3	237.2	321.0	149.0	227.0	15-Feb-27
TIPS	0.375	15-Jan-27	100.114	0.061	0.72	1.30	1.30	368.5	3.3	-13.7	88.6	382.2	202.0	282.4	382.2	199.4	273.1	15-Nov-26
TIPS	0.125	15-Apr-27	99.336	0.621	0.47	1.05	1.05	321.0	0.1	-15.9	67.9	336.9	195.9	257.3	336.9	194.4	255.7	30-Apr-27
TIPS	0.375	15-Jul-27	99.816	0.387	0.32	0.94	0.94	351.5	-0.2	-10.3	63.6	361.8	236.1	292.7	361.8	236.1	283.4	15-Aug-27
TIPS	1.625	15-Oct-27	101.381	0.612	0.19	0.85	0.85	331.3	0.2	-11.3	56.1	342.6	230.3	281.1	342.6	230.3	274.3	30-Sep-27
TIPS	1.750	15-Jan-28	101.214	0.984	0.01	0.72	0.72	271.9	0.3	-12.1	35.6	284.0	198.6	239.9	284.0	195.6	239.4	15-Nov-27
TIPS	0.500	15-Jan-28	98.969	0.980	-0.02	0.70	0.70	292.3	-2.6	-13.1	44.4	305.4	211.9	255.1	305.4	211.9	253.9	15-Feb-28
TIPS	3.625	15-Apr-28	104.877	1.132	-0.16	0.61	0.61	263.0	-1.6	-11.6	30.7	277.4	199.0	238.9	277.4	197.8	236.0	15-Aug-28
TIPS	1.250	15-Apr-28	100.130	1.122	-0.09	0.68	0.68	278.5	-2.6	-12.6	39.7	291.1	207.7	245.9	291.1	207.1	245.3	31-Mar-28
TIPS	0.750	15-Jul-28	99.427	0.943	-0.25	0.64	0.64	296.6	-1.7	-11.3	37.3	307.9	230.1	267.3	307.9	229.3	264.2	15-Aug-28
TIPS	2.375	15-Oct-28	103.229	1.043	-0.35	0.59	0.59	288.1	-2.2	-13.5	33.3	301.6	226.1	261.6	301.6	225.7	258.4	30-Sep-28
TIPS	2.500	15-Jan-29	103.404	1.214	-0.44	0.56	0.56	253.7	0.1	-8.2	27.6	264.2	202.7	233.2	264.2	202.0	232.0	15-Feb-29
TIPS	0.875	15-Jan-29	98.923	1.217	-0.51	0.48	0.48	271.4	-2.8	-12.5	30.4	283.9	215.0	247.8	283.9	215.0	246.4	15-Nov-28
TIPS	3.875	15-Apr-29	107.526	1.306	-0.54	0.48	0.48	244.5	0.6	-6.1	25.2	254.6	197.3	226.1	254.6	197.1	225.8	15-Feb-29
TIPS	2.125	15-Apr-29	102.328	1.306	-0.56	0.49	0.49	264.5	-0.9	-10.8	28.9	275.3	212.1	243.0	275.3	212.1	241.7	30-Apr-29
TIPS	0.250	15-Jul-29	96.847	1.191	-0.77	0.38	0.38	275.1	-2.2	-11.2	25.4	286.3	228.0	257.3	286.3	228.0	254.7	15-May-29
TIPS	1.625	15-Oct-29	101.153	1.256	-0.85	0.34	0.34	272.9	-2.3	-10.8	24.8	283.7	227.4	255.5	283.7	227.4	252.4	31-Oct-29
TIPS	0.125	15-Jan-30	95.252	1.384	-1.04	0.27	0.27	257.8	-2.9	-11.3	21.2	269.1	216.6	242.7	269.1	216.6	239.2	15-Nov-29
TIPS	1.625	15-Apr-30	100.534	1.459	-1.14	0.21	0.21	256.4	-1.3	-9.8	21.4	266.2	216.6	242.1	266.2	216.6	239.7	30-Apr-30
TIPS	0.125	15-Jul-30	94.687	1.373	-1.35	0.13	0.13	266.2	-1.9	-9.9	18.6	276.1	228.6	253.6	276.1	228.6	250.9	15-Aug-30
TIPS	1.125	15-Oct-30	98.557	1.426	-1.39	0.12	0.12	263.4	-1.4	-8.7	19.6	272.3	225.3	249.9	272.3	225.3	244.0	31-Oct-30
TIPS	0.125	15-Jan-31	93.450	1.524	-1.59	0.04	0.04	252.0	-1.2	-9.0	16.9	262.1	216.2	240.8	262.1	216.2	236.9	15-Feb-31
TIPS	0.125	15-Jul-31	92.832	1.518	-1.77	-0.01	-0.01	260.2	-1.7	-8.8	16.1	270.0	228.8	250.5	270.0	228.8	247.7	15-Aug-31
TIPS	0.125	15-Jan-32	91.404	1.670	-2.04	-0.17	-0.17	250.9	-2.5	-8.5	13.5	260.9	222.1	243.1	260.9	220.9	239.6	15-Feb-32
TIPS	3.375	15-Apr-32	109.603	1.680	-1.93	-0.22	-0.22	231.6	-5.6	-7.5	11.5	244.2	207.2	226.2	244.2	207.2	225.2	15-Feb-31
TIPS	0.625	15-Jul-32	93.641	1.672	-2.25	-0.28	-0.28	254.9	-2.0	-8.6	13.2	264.8	227.8	247.3	264.8	225.0	243.4	15-Aug-32
TIPS	1.125	15-Jan-33	95.557	1.802	-2.46	-0.39	-0.39	243.7	-2.6	-8.1	12.1	252.9	217.2	236.8	252.9	214.2	232.4	15-Nov-32
TIPS	1.375	15-Jul-33	96.938	1.805	-2.56	-0.47	-0.47	246.9	-3.1	-8.5	11.1	256.4	223.0	241.0	256.4	222.5	236.9	15-May-33
TIPS	1.750	15-Jan-34	98.702	1.915	-2.66	-0.57	-0.57	240.5	-2.7	-8.5	9.6	249.9	219.3	235.9	249.9	218.2	232.8	15-Feb-34
TIPS	1.875	15-Jul-34	99.534	1.922	-2.80	-0.67	-0.67	241.7	-2.3	-7.2	9.6	250.4	221.0	236.9	250.4	221.0	234.1	15-May-34
TIPS	2.125	15-Jan-35	100.656	2.030	-2.96	-0.86	-0.86	234.4	-2.7	-7.5	7.2	243.3	217.1	231.3	243.5	216.7	229.9	15-Nov-34
TIPS	1.875	15-Jul-35	98.511	2.041	-3.11	-1.03	-1.03	237.7	-2.4	-7.6	6.4	247.0	222.7	235.6	247.0	222.5	232.7	15-Aug-35
TIPS	1.875	15-Jan-36	97.740	2.121	-3.33	N/A	N/A	231.2	-2.7	-7.6	5.2	240.3	225.6	232.1	240.3	225.6	232.1	15-Nov-35
TIPS	2.125	15-Feb-40	96.748	2.385	-4.42	-1.95	-1.95	234.0	-4.6	-6.7	2.4	242.4	229.5	235.4	252.5	227.8	237.8	15-Feb-40
TIPS	2.125	15-Feb-41	95.587	2.465	-4.63	-2.05	-2.05	233.2	-4.4	-7.4	2.9	241.0	228.3	233.8	251.4	227.6	236.9	15-Feb-41
TIPS	0.750	15-Feb-42	76.015	2.586	-5.30	-2.31	-2.31	231.9	-4.4	-5.4	3.3	238.6	226.7	232.2	249.8	225.5	235.8	15-Feb-42
TIPS	0.625	15-Feb-43	72.610	2.628	-5.55	-2.43	-2.43	234.1	-3.6	-4.7	4.1	240.2	228.7	233.7	251.1	227.2	236.9	15-Feb-43
TIPS	1.375	15-Feb-44	81.557	2.664	-5.43	-2.40	-2.40	232.9	-4.4	-6.1	3.9	239.0	227.5	232.9	250.7	227.0	236.1	15-Feb-44
TIPS	0.750	15-Feb-45	70.801	2.724	-6.06	-2.84	-2.84	232.7	-4.5	-5.1	3.0	238.3	228.0	233.3	249.9	228.0	236.6	15-Feb-45
TIPS	1.000	15-Feb-46	73.130	2.751	-6.00	-2.87	-2.87	231.8	-4.8	-5.7	2.8	237.7	227.4	232.8	249.3	227.4	236.0	15-Feb-46
TIPS	0.875	15-Feb-47	69.854	2.772	-6.26	-3.09	-3.09	229.1	-4.1	-5.2	2.3	235.1	225.0	230.3	246.7	224.8	233.8	15-Feb-47
TIPS	1.000	15-Feb-48	70.687	2.784	-6.40	-3.17	-3.17	228.7	-4.0	-5.4	1.2	235.1	226.1	231.0	247.3	225.6	234.4	15-Feb-48
TIPS	1.000	15-Feb-49	69.648	2.791	-6.50	-3.14	-3.14	228.4	-4.1	-5.2	0.7	234.7	225.8	230.7	246.0	225.2	233.6	15-Feb-49
TIPS	0.250	15-Feb-50	55.557	2.803	-7.34	-3.62	-3.62	229.7	-3.6	-3.7	-0.3	236.6	228.1	232.6	247.1	227.2	234.8	15-Feb-50
TIPS	0.125	15-Feb-51	52.137	2.797	-7.61	-3.72	-3.72	230.8	-2.9	-2.5	0.0	237.0	229.2	233.4	245.7	226.4	234.6	15-Feb-51
TIPS	0.125	15-Feb-52	50.900	2.789	-7.82	-3.90	-3.90	228.8	-3.3	-3.3	-0.1	235.5	226.8	231.8	244.8	225.3	233.4	15-Feb-52
TIPS	1.500	15-Feb-53	75.473	2.792	-6.47	-3.02	-3.02	224.6	-3.1	-3.4	0.9	231.0	222.1	226.8	240.1	218.9	228.1	15-Feb-53

ARBOR RESEARCH & TRADING, L.L.C.															US 800-876-1825 / US 847-304-1550 / UK 44-207-556-7309			
TIPS	2.125	15-Feb-54	86.847	2.800	-6.44	-3.12	-3.12	221.8	-3.1	-4.1	0.1	229.2	220.3	225.0	238.2	216.0	226.4	15-Feb-54
TIPS	2.375	15-Feb-55	91.549	2.796	-6.59	-3.21	-3.21	220.4	-3.0	-4.2	-1.5	228.9	220.0	224.5	237.0	213.0	225.5	15-Feb-55
TIPS	2.375	15-Feb-56	91.359	2.795	N/A	N/A	N/A	218.8	-3.1	-4.8	N/A	226.3	218.8	222.7	226.3	218.8	222.7	15-Feb-56
US TIPS Total Return Performance vs. Nominal																		3/27/2026
Tips		Nominal		WTD Total Return			MTD Total Return			QTD Total Return			YTD Total Return					
Coupon	Mat.Date	Coupon	Mat.Date	Tips	Nominal	Net Return												
0.125	15-Apr-26	0.750	30-Apr-26	0.11	0.07	0.04	0.23	0.27	-0.04	0.78	0.82	-0.04	0.78	0.82	-0.04			
0.125	15-Jul-26	1.625	15-May-26	-0.01	0.08	-0.09	1.14	0.27	0.87	1.82	0.80	1.02	1.82	0.80	1.02			
0.125	15-Oct-26	1.125	31-Oct-26	-0.04	0.07	-0.11	0.88	0.17	0.71	1.58	0.74	0.84	1.58	0.74	0.84			
2.375	15-Jan-27	6.625	15-Feb-27	-0.03	0.55	-0.58	0.69	-0.05	0.74	1.26	0.48	0.78	1.26	0.48	0.78			
0.375	15-Jan-27	2.000	15-Nov-26	-0.03	0.08	-0.11	0.72	0.16	0.56	1.30	0.68	0.62	1.30	0.68	0.62			
0.125	15-Apr-27	2.750	30-Apr-27	0.02	0.12	-0.10	0.47	-0.14	0.61	1.05	0.45	0.60	1.05	0.45	0.60			
0.375	15-Jul-27	2.250	15-Aug-27	-0.05	0.07	-0.12	0.32	-0.42	0.74	0.94	0.20	0.74	0.94	0.20	0.74			
1.625	15-Oct-27	4.125	30-Sep-27	-0.10	0.06	-0.16	0.19	-0.50	0.69	0.85	0.14	0.71	0.85	0.14	0.71			
1.750	15-Jan-28	6.125	15-Nov-27	-0.15	0.08	-0.23	0.01	-0.61	0.62	0.72	0.08	0.64	0.72	0.08	0.64			
0.500	15-Jan-28	2.750	15-Feb-28	-0.18	0.05	-0.23	-0.02	-0.75	0.73	0.70	0.01	0.69	0.70	0.01	0.69			
3.625	15-Apr-28	5.500	15-Aug-28	-0.24	0.12	-0.36	-0.16	-1.02	0.86	0.61	-0.15	0.76	0.61	-0.15	0.76			
1.250	15-Apr-28	3.625	31-Mar-28	-0.19	0.05	-0.24	-0.09	-0.77	0.68	0.68	0.01	0.67	0.68	0.01	0.67			
0.750	15-Jul-28	2.875	15-Aug-28	-0.22	0.01	-0.23	-0.25	-1.01	0.76	0.64	-0.13	0.77	0.64	-0.13	0.77			
2.375	15-Oct-28	4.625	30-Sep-28	-0.26	0.02	-0.28	-0.35	-1.05	0.70	0.59	-0.13	0.72	0.59	-0.13	0.72			
2.500	15-Jan-29	5.250	15-Feb-29	-0.29	0.12	-0.41	-0.44	-1.31	0.87	0.56	-0.28	0.84	0.56	-0.28	0.84			
0.875	15-Jan-29	3.125	15-Nov-28	-0.35	-0.04	-0.31	-0.51	-1.16	0.65	0.48	-0.22	0.70	0.48	-0.22	0.70			
3.875	15-Apr-29	5.250	15-Feb-29	-0.30	0.12	-0.42	-0.54	-1.31	0.77	0.48	-0.28	0.76	0.48	-0.28	0.76			
2.125	15-Apr-29	4.625	30-Apr-29	-0.30	-0.03	-0.27	-0.56	-1.32	0.76	0.49	-0.28	0.77	0.49	-0.28	0.77			
0.250	15-Jul-29	2.375	15-May-29	-0.37	0.00	-0.37	-0.77	-1.38	0.61	0.38	-0.27	0.65	0.38	-0.27	0.65			
1.625	15-Oct-29	4.125	31-Oct-29	-0.37	-0.03	-0.34	-0.85	-1.56	0.71	0.34	-0.35	0.69	0.34	-0.35	0.69			
0.125	15-Jan-30	1.750	15-Nov-29	-0.41	-0.04	-0.37	-1.04	-1.66	0.62	0.27	-0.50	0.77	0.27	-0.50	0.77			
1.625	15-Apr-30	3.875	30-Apr-30	-0.44	-0.07	-0.37	-1.14	-1.79	0.65	0.21	-0.48	0.69	0.21	-0.48	0.69			
0.125	15-Jul-30	0.625	15-Aug-30	-0.50	-0.10	-0.40	-1.35	-2.12	0.77	0.13	-0.63	0.76	0.13	-0.63	0.76			
1.125	15-Oct-30	3.625	31-Oct-30	-0.50	-0.09	-0.41	-1.39	-2.03	0.64	0.12	-0.60	0.72	0.12	-0.60	0.72			
0.125	15-Jan-31	1.125	15-Feb-31	-0.57	-0.16	-0.41	-1.59	-2.32	0.73	0.04	-0.79	0.83	0.04	-0.79	0.83			
0.125	15-Jul-31	1.250	15-Aug-31	-0.62	-0.18	-0.44	-1.77	-2.51	0.74	-0.01	-0.77	0.76	-0.01	-0.77	0.76			
0.125	15-Jan-32	1.875	15-Feb-32	-0.69	-0.23	-0.46	-2.04	-2.71	0.67	-0.17	-0.86	0.69	-0.17	-0.86	0.69			
3.375	15-Apr-32	5.375	15-Feb-31	-0.66	0.00	-0.66	-1.93	-2.14	0.21	-0.22	-0.59	0.37	-0.22	-0.59	0.37			
0.625	15-Jul-32	2.750	15-Aug-32	-0.75	-0.26	-0.49	-2.25	-2.84	0.59	-0.28	-0.93	0.65	-0.28	-0.93	0.65			
1.125	15-Jan-33	4.125	15-Nov-32	-0.80	-0.25	-0.55	-2.46	-2.82	0.36	-0.39	-0.96	0.57	-0.39	-0.96	0.57			
1.375	15-Jul-33	3.375	15-May-33	-0.82	-0.23	-0.59	-2.56	-3.00	0.44	-0.47	-1.00	0.53	-0.47	-1.00	0.53			
1.750	15-Jan-34	4.000	15-Feb-34	-0.84	-0.31	-0.53	-2.66	-3.18	0.52	-0.57	-1.06	0.49	-0.57	-1.06	0.49			
1.875	15-Jul-34	4.375	15-May-34	-0.88	-0.30	-0.58	-2.80	-3.14	0.34	-0.67	-1.07	0.40	-0.67	-1.07	0.40			
2.125	15-Jan-35	4.250	15-Nov-34	-0.90	-0.30	-0.60	-2.96	-3.22	0.26	-0.86	-1.11	0.25	-0.86	-1.11	0.25			
1.875	15-Jul-35	4.250	15-Aug-35	-0.98	-0.33	-0.65	-3.11	-3.39	0.28	-1.03	-1.14	0.11	-1.03	-1.14	0.11			
1.875	15-Jan-36	4.000	15-Nov-35	-0.97	-0.33	-0.64	-3.33	-3.40	0.07	N/A	N/A	N/A	N/A	N/A	N/A			
2.125	15-Feb-40	4.625	15-Feb-40	-1.00	-0.23	-0.77	-4.42	-4.43	0.01	-1.95	-1.47	-0.48	-1.95	-1.47	-0.48			
2.125	15-Feb-41	4.750	15-Feb-41	-1.02	-0.15	-0.87	-4.63	-4.59	-0.04	-2.05	-1.59	-0.46	-2.05	-1.59	-0.46			
0.750	15-Feb-42	3.125	15-Feb-42	-1.02	-0.02	-1.00	-5.30	-5.02	-0.28	-2.31	-1.63	-0.68	-2.31	-1.63	-0.68			
0.625	15-Feb-43	3.125	15-Feb-43	-1.05	-0.03	-1.02	-5.55	-5.20	-0.35	-2.43	-1.76	-0.67	-2.43	-1.76	-0.67			
1.375	15-Feb-44	3.625	15-Feb-44	-0.89	-0.13	-0.76	-5.43	-5.21	-0.22	-2.40	-1.67	-0.73	-2.40	-1.67	-0.73			
0.750	15-Feb-45	2.500	15-Feb-45	-1.07	-0.04	-1.03	-6.06	-5.58	-0.48	-2.84	-1.85	-0.99	-2.84	-1.85	-0.99			
1.000	15-Feb-46	2.500	15-Feb-46	-1.09	-0.14	-0.95	-6.00	-5.74	-0.26	-2.87	-1.85	-1.02	-2.87	-1.85	-1.02			
0.875	15-Feb-47	3.000	15-Feb-47	-1.13	-0.19	-0.94	-6.26	-5.61	-0.65	-3.09	-1.76	-1.33	-3.09	-1.76	-1.33			
1.000	15-Feb-48	3.000	15-Feb-48	-1.15	-0.11	-1.04	-6.40	-5.60	-0.80	-3.17	-1.70	-1.47	-3.17	-1.70	-1.47			
1.000	15-Feb-49	3.000	15-Feb-49	-1.15	-0.18	-0.97	-6.50	-5.55	-0.95	-3.14	-1.65	-1.49	-3.14	-1.65	-1.49			
0.250	15-Feb-50	2.000	15-Feb-50	-1.21	-0.25	-0.96	-7.34	-5.96	-1.38	-3.62	-1.70	-1.92	-3.62	-1.70	-1.92			

