

TIPS Daily Report - April 15, 2026

Date
4/14/2026

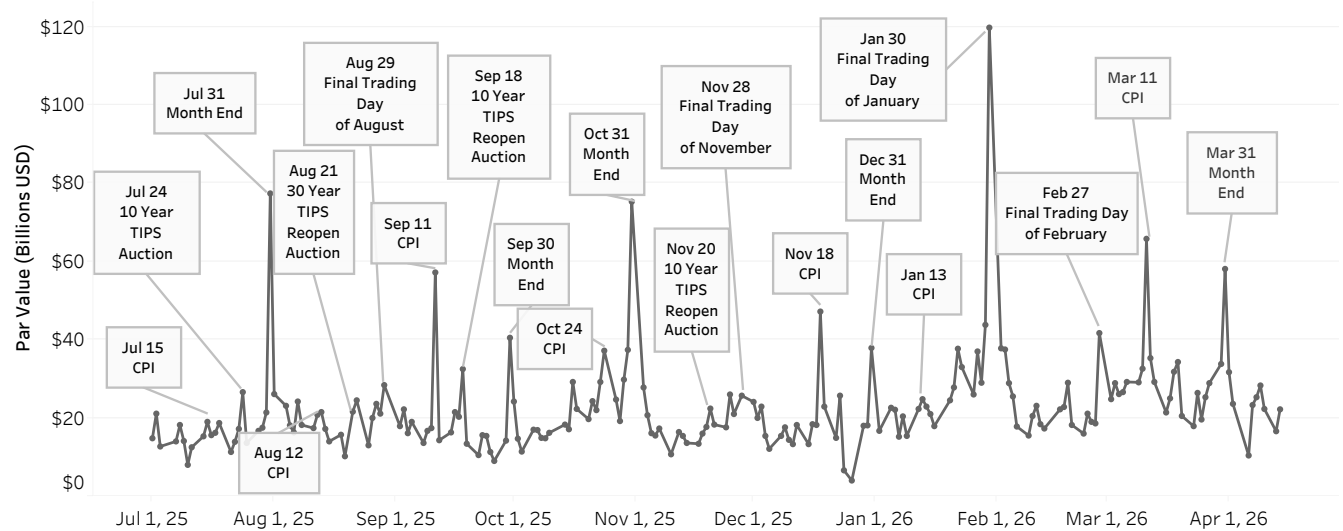
Total Return Comparison Nominal vs Inflation Indexed

Total Return
-25.11% 34.78%

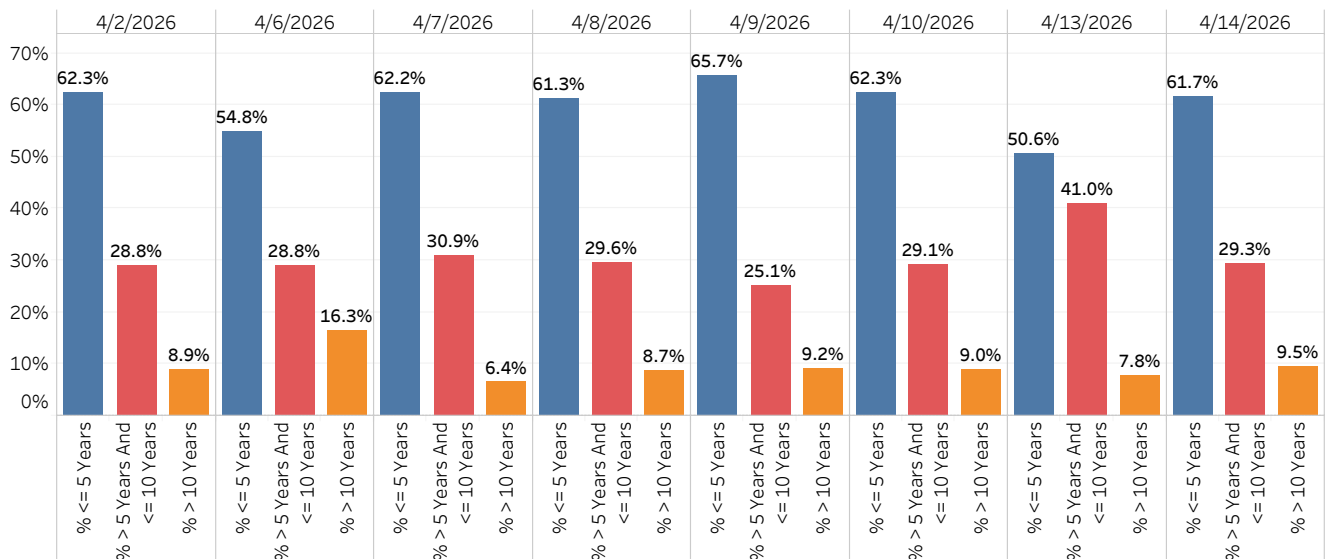
| Maturity | MTD | | YTD | | 1 Year | | 2 Years | | 5 Years | | 10 Years | |
|-----------|---------|-------|---------|-------|---------|-------|---------|--------|---------|---------|----------|--------|
| | Nominal | TIPS | Nominal | TIPS | Nominal | TIPS | Nominal | TIPS | Nominal | TIPS | Nominal | TIPS |
| 1-5 Year | 0.35% | 0.63% | 0.48% | 1.38% | 3.66% | 4.04% | 10.14% | 11.93% | 7.35% | 16.07% | 17.81% | 34.78% |
| 5-10 Year | 0.73% | 1.28% | 0.43% | 1.57% | 4.51% | 6.07% | 11.65% | 13.54% | -1.22% | 6.77% | 11.42% | 32.06% |
| 10+ Year | 1.11% | 2.10% | 0.61% | 0.60% | 3.28% | 3.37% | 6.86% | 5.15% | -23.29% | -25.11% | -12.59% | 3.96% |

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

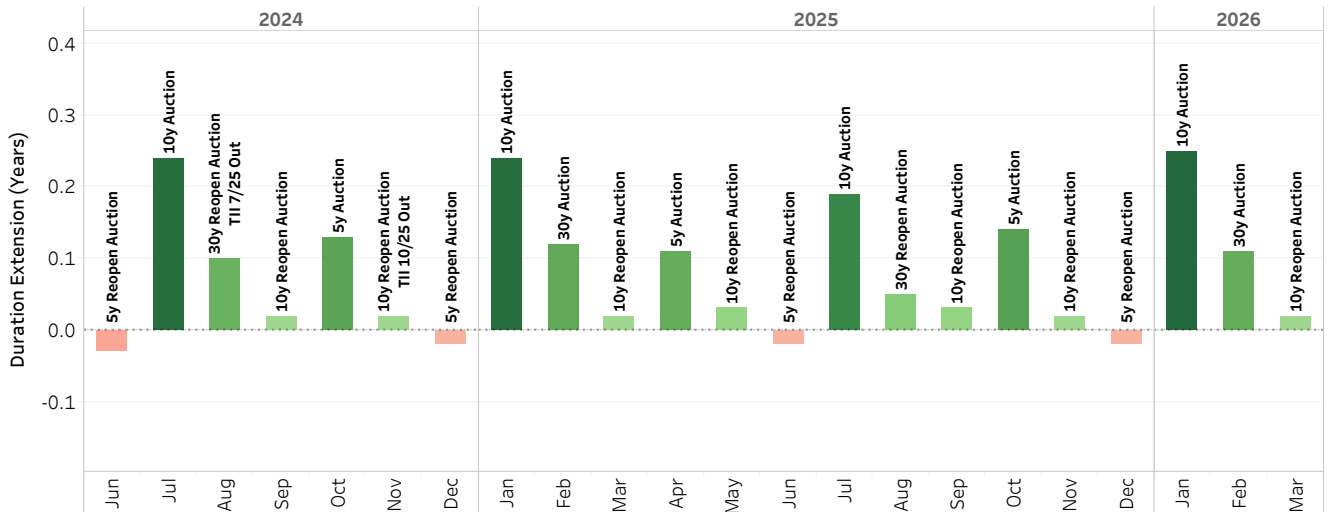
MoM % Change
-3.19% 3.72%

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

4/15/2026

| 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-Jul-26 | 101.244 | -5.300 | 0.09 | 0.09 | 2.00 | 871.1 | -6.5 | 17.0 | 220.5 | 922.6 | 302.7 | 587.7 | 922.6 | 234.6 | 382.8 | 15-May-26 |
| TIPS | 0.125 | 15-Oct-26 | 100.717 | -1.559 | 0.16 | 0.16 | 1.82 | 529.3 | -0.7 | 19.3 | 69.8 | 555.1 | 272.6 | 419.6 | 555.1 | 228.7 | 326.8 | 31-Oct-26 |
| TIPS | 2.375 | 15-Jan-27 | 101.587 | 0.057 | 0.20 | 0.20 | 1.58 | 299.7 | -17.4 | -4.2 | 20.2 | 333.3 | 187.1 | 264.3 | 333.3 | 149.0 | 230.1 | 15-Feb-27 |
| TIPS | 0.375 | 15-Jan-27 | 100.114 | 0.083 | 0.21 | 0.21 | 1.60 | 360.4 | 2.6 | 13.6 | 26.9 | 382.2 | 227.2 | 310.6 | 382.2 | 199.4 | 276.1 | 15-Nov-26 |
| TIPS | 0.125 | 15-Apr-27 | 99.412 | 0.573 | 0.26 | 0.26 | 1.42 | 315.9 | 3.8 | 10.8 | 21.1 | 336.9 | 218.6 | 277.7 | 336.9 | 194.4 | 257.2 | 30-Apr-27 |
| TIPS | 0.375 | 15-Jul-27 | 99.946 | 0.312 | 0.26 | 0.26 | 1.37 | 345.1 | 1.3 | 7.0 | 16.8 | 361.8 | 257.5 | 311.8 | 361.8 | 236.1 | 285.8 | 15-Aug-27 |
| TIPS | 1.625 | 15-Oct-27 | 101.496 | 0.539 | 0.29 | 0.29 | 1.33 | 323.2 | -0.3 | 2.8 | 11.2 | 342.6 | 250.8 | 297.6 | 342.6 | 230.3 | 276.3 | 30-Sep-27 |
| TIPS | 1.750 | 15-Jan-28 | 101.473 | 0.834 | 0.38 | 0.38 | 1.35 | 271.7 | 1.8 | 5.9 | 8.9 | 284.0 | 216.7 | 252.0 | 284.0 | 195.6 | 240.5 | 15-Nov-27 |
| TIPS | 0.500 | 15-Jan-28 | 99.313 | 0.834 | 0.37 | 0.37 | 1.35 | 293.5 | 0.7 | 5.8 | 13.6 | 305.4 | 231.7 | 268.7 | 305.4 | 211.9 | 255.2 | 15-Feb-28 |
| TIPS | 3.625 | 15-Apr-28 | 105.160 | 0.965 | 0.41 | 0.41 | 1.33 | 264.4 | 1.2 | 4.4 | 5.1 | 277.4 | 220.1 | 249.0 | 277.4 | 197.8 | 237.2 | 15-Aug-28 |
| TIPS | 1.250 | 15-Apr-28 | 100.473 | 0.953 | 0.40 | 0.40 | 1.37 | 281.1 | 1.4 | 3.7 | 13.1 | 291.1 | 225.8 | 258.2 | 291.1 | 207.1 | 246.5 | 31-Mar-28 |
| TIPS | 0.750 | 15-Jul-28 | 99.847 | 0.767 | 0.45 | 0.45 | 1.38 | 298.5 | 1.6 | 5.0 | 10.2 | 307.9 | 247.7 | 278.4 | 307.9 | 229.3 | 265.5 | 15-Aug-28 |
| TIPS | 2.375 | 15-Oct-28 | 103.641 | 0.848 | 0.46 | 0.46 | 1.39 | 291.3 | 2.4 | 5.7 | 9.4 | 301.6 | 243.2 | 272.1 | 301.6 | 225.7 | 259.7 | 30-Sep-28 |
| TIPS | 2.500 | 15-Jan-29 | 103.885 | 1.023 | 0.51 | 0.51 | 1.43 | 256.3 | 4.0 | 8.1 | 5.0 | 264.2 | 217.0 | 241.5 | 264.2 | 202.0 | 233.1 | 15-Feb-29 |
| TIPS | 0.875 | 15-Jan-29 | 99.496 | 1.019 | 0.52 | 0.52 | 1.39 | 274.6 | 2.2 | 6.8 | 7.0 | 283.9 | 231.2 | 257.2 | 283.9 | 215.0 | 247.5 | 15-Nov-28 |
| TIPS | 3.875 | 15-Apr-29 | 108.053 | 1.104 | 0.59 | 0.59 | 1.43 | 248.2 | 5.1 | 8.4 | 5.6 | 254.6 | 212.0 | 233.6 | 254.6 | 197.1 | 226.8 | 15-Feb-29 |
| TIPS | 2.125 | 15-Apr-29 | 102.862 | 1.112 | 0.55 | 0.55 | 1.40 | 266.7 | 1.7 | 6.1 | 6.3 | 275.3 | 228.2 | 251.5 | 275.3 | 212.1 | 242.8 | 30-Apr-29 |
| TIPS | 0.250 | 15-Jul-29 | 97.565 | 0.982 | 0.57 | 0.57 | 1.42 | 279.1 | 1.7 | 5.4 | 5.2 | 286.3 | 244.2 | 265.2 | 286.3 | 228.0 | 255.8 | 15-May-29 |
| TIPS | 1.625 | 15-Oct-29 | 101.870 | 1.046 | 0.62 | 0.62 | 1.41 | 276.9 | 2.3 | 6.3 | 4.8 | 283.7 | 242.1 | 263.1 | 283.7 | 227.4 | 253.5 | 31-Oct-29 |
| TIPS | 0.125 | 15-Jan-30 | 96.076 | 1.170 | 0.67 | 0.67 | 1.43 | 262.1 | 2.0 | 5.7 | 3.7 | 269.1 | 229.6 | 249.8 | 269.1 | 216.6 | 240.3 | 15-Nov-29 |
| TIPS | 1.625 | 15-Apr-30 | 101.412 | 1.241 | 0.74 | 0.74 | 1.44 | 260.8 | 2.3 | 6.0 | 4.6 | 266.2 | 230.3 | 248.7 | 266.2 | 216.6 | 240.7 | 30-Apr-30 |
| TIPS | 0.125 | 15-Jul-30 | 95.633 | 1.153 | 0.73 | 0.73 | 1.42 | 270.6 | 2.0 | 4.9 | 3.3 | 276.1 | 241.6 | 259.8 | 276.1 | 228.6 | 251.8 | 15-Aug-30 |
| TIPS | 1.125 | 15-Oct-30 | 99.549 | 1.206 | 0.74 | 0.74 | 1.46 | 267.4 | 1.9 | 5.8 | 3.0 | 272.3 | 238.1 | 256.2 | 272.3 | 225.3 | 246.2 | 31-Oct-30 |
| TIPS | 0.125 | 15-Jan-31 | 94.511 | 1.299 | 0.77 | 0.77 | 1.46 | 257.1 | 2.2 | 6.1 | 1.9 | 262.1 | 228.8 | 246.8 | 262.1 | 216.2 | 237.9 | 15-Feb-31 |
| TIPS | 0.125 | 15-Jul-31 | 94.000 | 1.294 | 0.86 | 0.86 | 1.53 | 264.9 | 2.2 | 5.8 | 0.9 | 270.0 | 239.7 | 255.7 | 270.0 | 228.8 | 248.5 | 15-Aug-31 |
| TIPS | 0.125 | 15-Jan-32 | 92.641 | 1.441 | 0.91 | 0.91 | 1.47 | 255.5 | 1.5 | 5.1 | -0.3 | 260.9 | 233.9 | 247.8 | 260.9 | 220.9 | 240.4 | 15-Feb-32 |
| TIPS | 3.375 | 15-Apr-32 | 110.893 | 1.449 | 0.87 | 0.87 | 1.38 | 238.2 | 2.5 | 5.7 | 0.9 | 244.2 | 219.4 | 230.5 | 244.2 | 207.2 | 225.8 | 15-Feb-31 |
| TIPS | 0.625 | 15-Jul-32 | 95.015 | 1.442 | 0.97 | 0.97 | 1.50 | 259.3 | 1.9 | 5.4 | -0.7 | 264.8 | 238.8 | 251.8 | 264.8 | 225.0 | 244.3 | 15-Aug-32 |
| TIPS | 1.125 | 15-Jan-33 | 97.053 | 1.567 | 1.03 | 1.03 | 1.50 | 248.5 | 2.1 | 5.4 | 0.1 | 252.9 | 228.8 | 241.1 | 252.9 | 214.2 | 233.2 | 15-Nov-32 |
| TIPS | 1.375 | 15-Jul-33 | 98.534 | 1.571 | 1.08 | 1.08 | 1.51 | 252.0 | 1.9 | 5.3 | -0.2 | 256.4 | 233.2 | 244.9 | 256.4 | 222.5 | 237.6 | 15-May-33 |
| TIPS | 1.750 | 15-Jan-34 | 100.381 | 1.683 | 1.10 | 1.10 | 1.47 | 246.4 | 1.8 | 5.3 | 0.1 | 249.9 | 228.8 | 239.5 | 249.9 | 218.2 | 233.4 | 15-Feb-34 |
| TIPS | 1.875 | 15-Jul-34 | 101.366 | 1.686 | 1.20 | 1.20 | 1.51 | 247.7 | 1.7 | 5.7 | 0.8 | 250.4 | 230.0 | 240.4 | 250.4 | 221.0 | 234.7 | 15-May-34 |
| TIPS | 2.125 | 15-Jan-35 | 102.641 | 1.788 | 1.26 | 1.26 | 1.46 | 241.5 | 1.6 | 5.3 | 2.1 | 243.3 | 225.2 | 234.4 | 243.5 | 216.7 | 230.4 | 15-Nov-34 |
| TIPS | 1.875 | 15-Jul-35 | 100.587 | 1.797 | 1.33 | 1.33 | 1.41 | 245.2 | 1.8 | 5.3 | 2.3 | 247.0 | 230.0 | 238.4 | 247.0 | 222.5 | 233.5 | 15-Aug-35 |
| TIPS | 1.875 | 15-Jan-36 | 99.900 | 1.877 | 1.37 | 1.37 | N/A | 239.1 | 1.8 | 5.2 | 1.8 | 240.3 | 225.6 | 232.9 | 240.3 | 225.6 | 232.9 | 15-Nov-35 |
| TIPS | 2.125 | 15-Feb-40 | 99.214 | 2.175 | 1.65 | 1.65 | 0.91 | 239.7 | 0.6 | 4.3 | 0.6 | 242.4 | 230.8 | 236.5 | 252.5 | 229.2 | 237.8 | 15-Feb-40 |
| TIPS | 2.125 | 15-Feb-41 | 98.099 | 2.261 | 1.71 | 1.71 | 0.88 | 238.6 | 1.7 | 4.2 | 1.1 | 241.0 | 228.7 | 234.9 | 251.4 | 227.6 | 236.7 | 15-Feb-41 |
| TIPS | 0.750 | 15-Feb-42 | 78.244 | 2.393 | 1.83 | 1.83 | 0.87 | 236.2 | 1.5 | 4.1 | 0.9 | 238.6 | 226.7 | 233.1 | 249.8 | 225.5 | 235.6 | 15-Feb-42 |
| TIPS | 0.625 | 15-Feb-43 | 74.786 | 2.433 | 1.76 | 1.76 | 0.80 | 238.2 | 2.0 | 4.1 | 1.3 | 240.2 | 228.7 | 234.6 | 251.1 | 227.2 | 236.8 | 15-Feb-43 |
| TIPS | 1.375 | 15-Feb-44 | 83.969 | 2.478 | 1.89 | 1.89 | 0.83 | 237.0 | 2.0 | 3.7 | 1.3 | 239.0 | 227.5 | 233.7 | 250.7 | 227.0 | 236.0 | 15-Feb-44 |
| TIPS | 0.750 | 15-Feb-45 | 73.069 | 2.546 | 2.05 | 2.05 | 0.58 | 236.1 | 2.0 | 3.8 | 0.7 | 238.3 | 228.0 | 233.7 | 249.9 | 228.0 | 236.5 | 15-Feb-45 |
| TIPS | 1.000 | 15-Feb-46 | 75.397 | 2.579 | 1.87 | 1.87 | 0.46 | 235.1 | 2.0 | 3.5 | 0.9 | 237.7 | 227.4 | 233.2 | 249.3 | 227.4 | 235.9 | 15-Feb-46 |
| TIPS | 0.875 | 15-Feb-47 | 72.183 | 2.600 | 2.00 | 2.00 | 0.46 | 233.1 | 1.9 | 3.5 | 1.7 | 235.1 | 225.0 | 230.7 | 246.7 | 224.8 | 233.5 | 15-Feb-47 |
| TIPS | 1.000 | 15-Feb-48 | 73.038 | 2.616 | 1.95 | 1.95 | 0.38 | 233.3 | 2.4 | 4.0 | 1.1 | 235.1 | 226.1 | 231.1 | 247.3 | 225.6 | 234.1 | 15-Feb-48 |
| TIPS | 1.000 | 15-Feb-49 | 72.015 | 2.624 | 1.98 | 1.98 | 0.48 | 233.4 | 2.3 | 3.9 | 1.5 | 234.7 | 225.8 | 230.9 | 246.0 | 225.2 | 233.3 | 15-Feb-49 |
| TIPS | 0.250 | 15-Feb-50 | 57.725 | 2.638 | 2.08 | 2.08 | 0.43 | 235.3 | 1.9 | 3.7 | 1.9 | 236.6 | 228.1 | 232.7 | 247.1 | 227.2 | 234.6 | 15-Feb-50 |
| TIPS | 0.125 | 15-Feb-51 | 54.198 | 2.640 | 2.13 | 2.13 | 0.37 | 236.0 | 2.0 | 3.8 | 1.7 | 237.0 | 229.2 | 233.4 | 245.7 | 226.4 | 234.5 | 15-Feb-51 |
| TIPS | 0.125 | 15-Feb-52 | 52.885 | 2.630 | 2.02 | 2.02 | 0.13 | 235.0 | 2.4 | 4.5 | 3.1 | 235.5 | 226.8 | 231.7 | 244.8 | 225.3 | 233.3 | 15-Feb-52 |
| TIPS | 1.500 | 15-Feb-53 | 77.839 | 2.647 | 1.67 | 1.67 | 0.36 | 229.5 | 1.7 | 3.9 | 2.1 | 231.0 | 222.1 | 227.0 | 240.1 | 220.4 | 228.1 | 15-Feb-53 |
| TIPS | 2.125 | 15-Feb-54 | 89.664 | 2.643 | 1.89 | 1.89 | 0.38 | 227.7 | 1.7 | 3.8 | 1.9 | 229.2 | 220.3 | 225.1 | 238.2 | 218.7 | 226.5 | 15-Feb-54 |

| ARBOR RESEARCH & TRADING, L.L.C. | | | | | | | | | | | | | | | US 800-876-1825 / US 847-304-1550 / UK 44-207-556-7309 | | | |
|--|-----------|-----------|-----------|------------------|---------|------------|------------------|---------|------------|------------------|---------|------------|------------------|---------|--|-------|-------|-----------|
| TIPS | 2.375 | 15-Feb-55 | 94.427 | 2.644 | 1.79 | 1.79 | 0.19 | 226.1 | 1.7 | 3.3 | 0.7 | 228.9 | 219.9 | 224.5 | 237.0 | 215.5 | 225.6 | 15-Feb-55 |
| TIPS | 2.375 | 15-Feb-56 | 94.496 | 2.634 | 1.94 | 1.94 | N/A | 225.7 | 2.1 | 3.9 | 0.9 | 226.3 | 218.7 | 222.5 | 226.3 | 218.7 | 222.5 | 15-Feb-56 |
| US TIPS Total Return Performance vs. Nominal | | | | | | | | | | | | | | | | | | 4/15/2026 |
| Tips | | Nominal | | WTD Total Return | | | MTD Total Return | | | QTD Total Return | | | YTD Total Return | | | | | |
| Coupon | Mat.Date | Coupon | Mat.Date | Tips | Nominal | Net Return | Tips | Nominal | Net Return | Tips | Nominal | Net Return | Tips | Nominal | Net Return | | | |
| 0.125 | 15-Jul-26 | 1.625 | 15-May-26 | 0.04 | 0.04 | 0.00 | 0.09 | 0.15 | -0.06 | 0.09 | 0.15 | -0.06 | 2.00 | 0.98 | 1.02 | | | |
| 0.125 | 15-Oct-26 | 1.125 | 31-Oct-26 | 0.14 | 0.04 | 0.10 | 0.16 | 0.17 | -0.01 | 0.16 | 0.17 | -0.01 | 1.82 | 0.95 | 0.87 | | | |
| 2.375 | 15-Jan-27 | 6.625 | 15-Feb-27 | 0.17 | 0.07 | 0.10 | 0.20 | 0.00 | 0.20 | 0.20 | 0.00 | 0.20 | 1.58 | 0.66 | 0.92 | | | |
| 0.375 | 15-Jan-27 | 2.000 | 15-Nov-26 | 0.18 | 0.06 | 0.12 | 0.21 | 0.19 | 0.02 | 0.21 | 0.19 | 0.02 | 1.60 | 0.93 | 0.67 | | | |
| 0.125 | 15-Apr-27 | 2.750 | 30-Apr-27 | 0.17 | 0.06 | 0.11 | 0.26 | 0.17 | 0.09 | 0.26 | 0.17 | 0.09 | 1.42 | 0.74 | 0.68 | | | |
| 0.375 | 15-Jul-27 | 2.250 | 15-Aug-27 | 0.17 | 0.10 | 0.07 | 0.26 | 0.24 | 0.02 | 0.26 | 0.24 | 0.02 | 1.37 | 0.61 | 0.76 | | | |
| 1.625 | 15-Oct-27 | 4.125 | 30-Sep-27 | 0.19 | 0.09 | 0.10 | 0.29 | 0.23 | 0.06 | 0.29 | 0.23 | 0.06 | 1.33 | 0.57 | 0.76 | | | |
| 1.750 | 15-Jan-28 | 6.125 | 15-Nov-27 | 0.20 | 0.11 | 0.09 | 0.38 | 0.21 | 0.17 | 0.38 | 0.21 | 0.17 | 1.35 | 0.51 | 0.84 | | | |
| 0.500 | 15-Jan-28 | 2.750 | 15-Feb-28 | 0.19 | 0.11 | 0.08 | 0.37 | 0.22 | 0.15 | 0.37 | 0.22 | 0.15 | 1.35 | 0.49 | 0.86 | | | |
| 3.625 | 15-Apr-28 | 5.500 | 15-Aug-28 | 0.23 | 0.12 | 0.11 | 0.41 | 0.25 | 0.16 | 0.41 | 0.25 | 0.16 | 1.33 | 0.41 | 0.92 | | | |
| 1.250 | 15-Apr-28 | 3.625 | 31-Mar-28 | 0.21 | 0.12 | 0.09 | 0.40 | 0.23 | 0.17 | 0.40 | 0.23 | 0.17 | 1.37 | 0.47 | 0.90 | | | |
| 0.750 | 15-Jul-28 | 2.875 | 15-Aug-28 | 0.23 | 0.13 | 0.10 | 0.45 | 0.25 | 0.20 | 0.45 | 0.25 | 0.20 | 1.38 | 0.41 | 0.97 | | | |
| 2.375 | 15-Oct-28 | 4.625 | 30-Sep-28 | 0.24 | 0.15 | 0.09 | 0.46 | 0.26 | 0.20 | 0.46 | 0.26 | 0.20 | 1.39 | 0.44 | 0.95 | | | |
| 2.500 | 15-Jan-29 | 5.250 | 15-Feb-29 | 0.26 | 0.17 | 0.09 | 0.51 | 0.34 | 0.17 | 0.51 | 0.34 | 0.17 | 1.43 | 0.41 | 1.02 | | | |
| 0.875 | 15-Jan-29 | 3.125 | 15-Nov-28 | 0.27 | 0.14 | 0.13 | 0.52 | 0.27 | 0.25 | 0.52 | 0.27 | 0.25 | 1.39 | 0.41 | 0.98 | | | |
| 3.875 | 15-Apr-29 | 5.250 | 15-Feb-29 | 0.32 | 0.17 | 0.15 | 0.59 | 0.34 | 0.25 | 0.59 | 0.34 | 0.25 | 1.43 | 0.41 | 1.02 | | | |
| 2.125 | 15-Apr-29 | 4.625 | 30-Apr-29 | 0.28 | 0.17 | 0.11 | 0.55 | 0.29 | 0.26 | 0.55 | 0.29 | 0.26 | 1.40 | 0.42 | 0.98 | | | |
| 0.250 | 15-Jul-29 | 2.375 | 15-May-29 | 0.30 | 0.17 | 0.13 | 0.57 | 0.30 | 0.27 | 0.57 | 0.30 | 0.27 | 1.42 | 0.41 | 1.01 | | | |
| 1.625 | 15-Oct-29 | 4.125 | 31-Oct-29 | 0.34 | 0.19 | 0.15 | 0.62 | 0.32 | 0.30 | 0.62 | 0.32 | 0.30 | 1.41 | 0.41 | 1.00 | | | |
| 0.125 | 15-Jan-30 | 1.750 | 15-Nov-29 | 0.37 | 0.20 | 0.17 | 0.67 | 0.35 | 0.32 | 0.67 | 0.35 | 0.32 | 1.43 | 0.30 | 1.13 | | | |
| 1.625 | 15-Apr-30 | 3.875 | 30-Apr-30 | 0.37 | 0.23 | 0.14 | 0.74 | 0.35 | 0.39 | 0.74 | 0.35 | 0.39 | 1.44 | 0.38 | 1.06 | | | |
| 0.125 | 15-Jul-30 | 0.625 | 15-Aug-30 | 0.38 | 0.26 | 0.12 | 0.73 | 0.41 | 0.32 | 0.73 | 0.41 | 0.32 | 1.42 | 0.30 | 1.12 | | | |
| 1.125 | 15-Oct-30 | 3.625 | 31-Oct-30 | 0.41 | 0.23 | 0.18 | 0.74 | 0.36 | 0.38 | 0.74 | 0.36 | 0.38 | 1.46 | 0.33 | 1.13 | | | |
| 0.125 | 15-Jan-31 | 1.125 | 15-Feb-31 | 0.41 | 0.22 | 0.19 | 0.77 | 0.37 | 0.40 | 0.77 | 0.37 | 0.40 | 1.46 | 0.17 | 1.29 | | | |
| 0.125 | 15-Jul-31 | 1.250 | 15-Aug-31 | 0.46 | 0.30 | 0.16 | 0.86 | 0.45 | 0.41 | 0.86 | 0.45 | 0.41 | 1.53 | 0.33 | 1.20 | | | |
| 0.125 | 15-Jan-32 | 1.875 | 15-Feb-32 | 0.47 | 0.30 | 0.17 | 0.91 | 0.47 | 0.44 | 0.91 | 0.47 | 0.44 | 1.47 | 0.33 | 1.14 | | | |
| 3.375 | 15-Apr-32 | 5.375 | 15-Feb-31 | 0.46 | 0.25 | 0.21 | 0.87 | 0.37 | 0.50 | 0.87 | 0.37 | 0.50 | 1.38 | 0.38 | 1.00 | | | |
| 0.625 | 15-Jul-32 | 2.750 | 15-Aug-32 | 0.48 | 0.29 | 0.19 | 0.97 | 0.47 | 0.50 | 0.97 | 0.47 | 0.50 | 1.50 | 0.33 | 1.17 | | | |
| 1.125 | 15-Jan-33 | 4.125 | 15-Nov-32 | 0.52 | 0.29 | 0.23 | 1.03 | 0.48 | 0.55 | 1.03 | 0.48 | 0.55 | 1.50 | 0.32 | 1.18 | | | |
| 1.375 | 15-Jul-33 | 3.375 | 15-May-33 | 0.51 | 0.29 | 0.22 | 1.08 | 0.47 | 0.61 | 1.08 | 0.47 | 0.61 | 1.51 | 0.33 | 1.18 | | | |
| 1.750 | 15-Jan-34 | 4.000 | 15-Feb-34 | 0.54 | 0.30 | 0.24 | 1.10 | 0.49 | 0.61 | 1.10 | 0.49 | 0.61 | 1.47 | 0.31 | 1.16 | | | |
| 1.875 | 15-Jul-34 | 4.375 | 15-May-34 | 0.56 | 0.30 | 0.26 | 1.20 | 0.49 | 0.71 | 1.20 | 0.49 | 0.71 | 1.51 | 0.34 | 1.17 | | | |
| 2.125 | 15-Jan-35 | 4.250 | 15-Nov-34 | 0.56 | 0.30 | 0.26 | 1.26 | 0.47 | 0.79 | 1.26 | 0.47 | 0.79 | 1.46 | 0.32 | 1.14 | | | |
| 1.875 | 15-Jul-35 | 4.250 | 15-Aug-35 | 0.57 | 0.31 | 0.26 | 1.33 | 0.47 | 0.86 | 1.33 | 0.47 | 0.86 | 1.41 | 0.32 | 1.09 | | | |
| 1.875 | 15-Jan-36 | 4.000 | 15-Nov-35 | 0.59 | 0.31 | 0.28 | 1.37 | 0.45 | 0.92 | 1.37 | 0.45 | 0.92 | N/A | N/A | N/A | | | |
| 2.125 | 15-Feb-40 | 4.625 | 15-Feb-40 | 0.70 | 0.45 | 0.25 | 1.65 | 0.69 | 0.96 | 1.65 | 0.69 | 0.96 | 0.91 | 0.43 | 0.48 | | | |
| 2.125 | 15-Feb-41 | 4.750 | 15-Feb-41 | 0.75 | 0.41 | 0.34 | 1.71 | 0.56 | 1.15 | 1.71 | 0.56 | 1.15 | 0.88 | 0.26 | 0.62 | | | |
| 0.750 | 15-Feb-42 | 3.125 | 15-Feb-42 | 0.85 | 0.50 | 0.35 | 1.83 | 0.57 | 1.26 | 1.83 | 0.57 | 1.26 | 0.87 | 0.41 | 0.46 | | | |
| 0.625 | 15-Feb-43 | 3.125 | 15-Feb-43 | 0.73 | 0.51 | 0.22 | 1.76 | 0.62 | 1.14 | 1.76 | 0.62 | 1.14 | 0.80 | 0.39 | 0.41 | | | |
| 1.375 | 15-Feb-44 | 3.625 | 15-Feb-44 | 0.80 | 0.47 | 0.33 | 1.89 | 0.57 | 1.32 | 1.89 | 0.57 | 1.32 | 0.83 | 0.42 | 0.41 | | | |
| 0.750 | 15-Feb-45 | 2.500 | 15-Feb-45 | 0.88 | 0.52 | 0.36 | 2.05 | 0.60 | 1.45 | 2.05 | 0.60 | 1.45 | 0.58 | 0.32 | 0.26 | | | |
| 1.000 | 15-Feb-46 | 2.500 | 15-Feb-46 | 0.85 | 0.53 | 0.32 | 1.87 | 0.63 | 1.24 | 1.87 | 0.63 | 1.24 | 0.46 | 0.38 | 0.08 | | | |
| 0.875 | 15-Feb-47 | 3.000 | 15-Feb-47 | 0.91 | 0.50 | 0.41 | 2.00 | 0.63 | 1.37 | 2.00 | 0.63 | 1.37 | 0.46 | 0.40 | 0.06 | | | |
| 1.000 | 15-Feb-48 | 3.000 | 15-Feb-48 | 0.94 | 0.50 | 0.44 | 1.95 | 0.53 | 1.42 | 1.95 | 0.53 | 1.42 | 0.38 | 0.39 | -0.01 | | | |
| 1.000 | 15-Feb-49 | 3.000 | 15-Feb-49 | 0.95 | 0.45 | 0.50 | 1.98 | 0.50 | 1.48 | 1.98 | 0.50 | 1.48 | 0.48 | 0.42 | 0.06 | | | |
| 0.250 | 15-Feb-50 | 2.000 | 15-Feb-50 | 0.98 | 0.44 | 0.54 | 2.08 | 0.48 | 1.60 | 2.08 | 0.48 | 1.60 | 0.43 | 0.42 | 0.01 | | | |
| 0.125 | 15-Feb-51 | 1.875 | 15-Feb-51 | 1.04 | 0.46 | 0.58 | 2.13 | 0.44 | 1.69 | 2.13 | 0.44 | 1.69 | 0.37 | 0.36 | 0.01 | | | |
| 0.125 | 15-Feb-52 | 2.250 | 15-Feb-52 | 0.91 | 0.40 | 0.51 | 2.02 | 0.41 | 1.61 | 2.02 | 0.41 | 1.61 | 0.13 | 0.42 | -0.29 | | | |

| | | | | | | | | | | | | | | | |
|-------|-----------|-------|-----------|------|------|------|------|------|------|------|------|------|------|------|-------|
| 1.500 | 15-Feb-53 | 3.625 | 15-Feb-53 | 0.87 | 0.36 | 0.51 | 1.67 | 0.37 | 1.30 | 1.67 | 0.37 | 1.30 | 0.36 | 0.37 | -0.01 |
| 2.125 | 15-Feb-54 | 4.250 | 15-Feb-54 | 0.83 | 0.37 | 0.46 | 1.89 | 0.33 | 1.56 | 1.89 | 0.33 | 1.56 | 0.38 | 0.38 | 0.00 |
| 2.375 | 15-Feb-55 | 4.625 | 15-Feb-55 | 0.84 | 0.38 | 0.46 | 1.79 | 0.33 | 1.46 | 1.79 | 0.33 | 1.46 | 0.19 | 0.34 | -0.15 |
| 2.375 | 15-Feb-56 | 4.750 | 15-Feb-56 | 0.94 | 0.39 | 0.55 | 1.94 | 0.29 | 1.65 | 1.94 | 0.29 | 1.65 | N/A | N/A | N/A |