

TIPS Daily Report - May 12, 2026

Date
5/11/2026

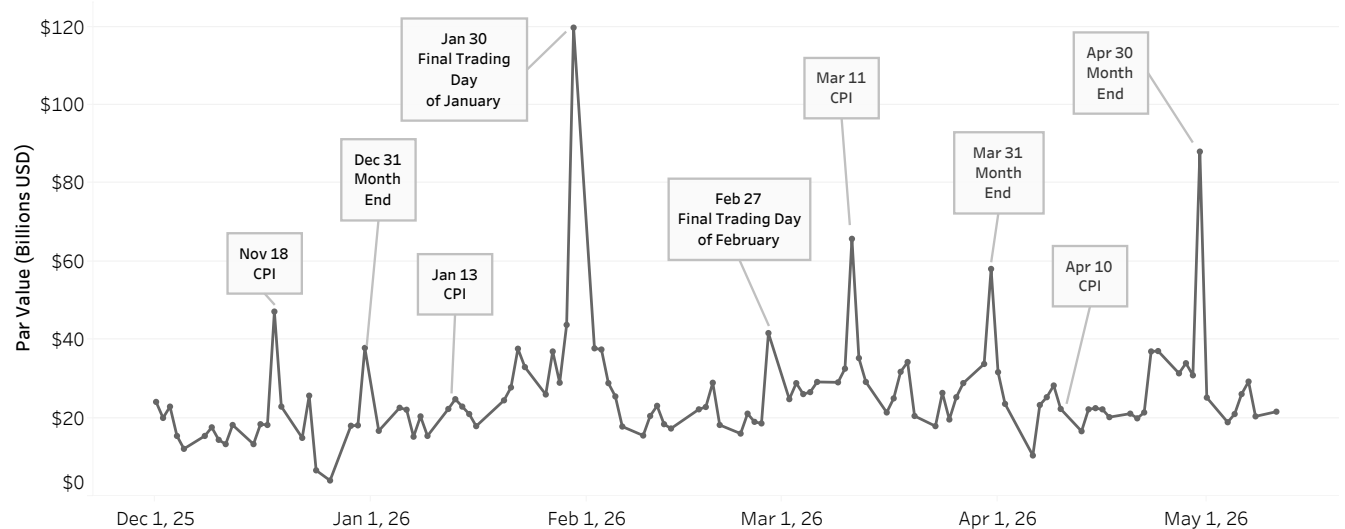
Total Return Comparison Nominal vs Inflation Indexed

Total Return
-27.53% 35.45%

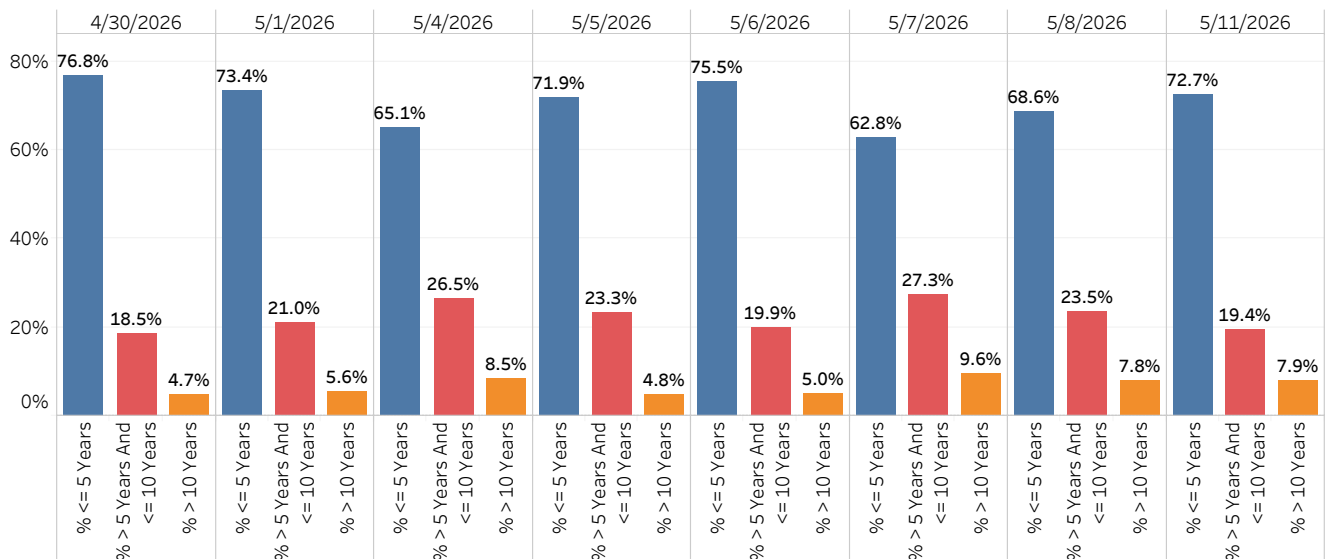
| Maturity | MTD | | YTD | | 1 Year | | 2 Years | | 5 Years | | 10 Years | |
|-----------|---------|--------|---------|--------|---------|-------|---------|--------|---------|---------|----------|--------|
| | Nominal | TIPS | Nominal | TIPS | Nominal | TIPS | Nominal | TIPS | Nominal | TIPS | Nominal | TIPS |
| 1-5 Year | -0.03% | 0.06% | 0.26% | 1.94% | 3.74% | 4.87% | 9.22% | 11.63% | 7.21% | 16.20% | 17.62% | 35.45% |
| 5-10 Year | -0.08% | 0.05% | -0.32% | 2.02% | 4.92% | 7.13% | 9.36% | 12.10% | -2.59% | 6.22% | 11.04% | 32.60% |
| 10+ Year | 0.00% | -0.06% | -0.78% | -0.16% | 6.44% | 5.98% | 2.44% | 0.36% | -27.07% | -27.53% | -12.28% | 3.30% |

TIPS Trading Volume

Total Daily Trading Volume in Billions of US Dollars



Daily TIPS Volume by Sector



U.S. Inflation Heatmap

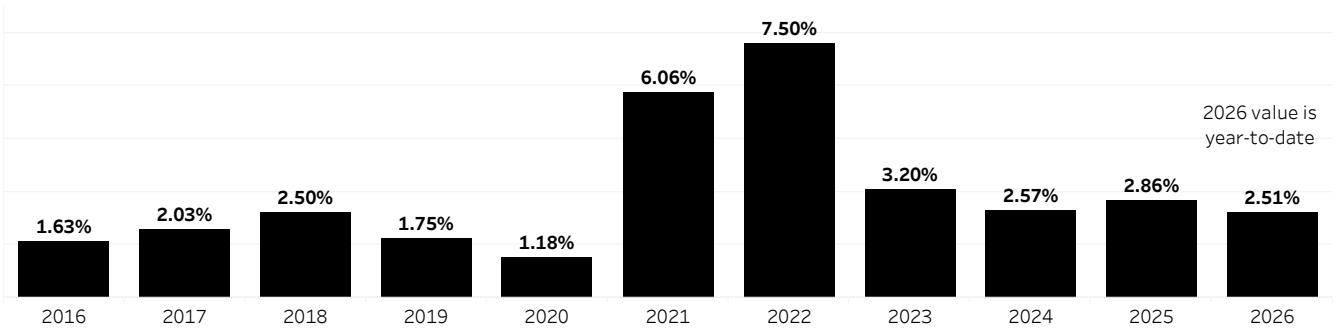
Consumer Price Index Components

Month-over-Month % Change, Seasonally Adjusted

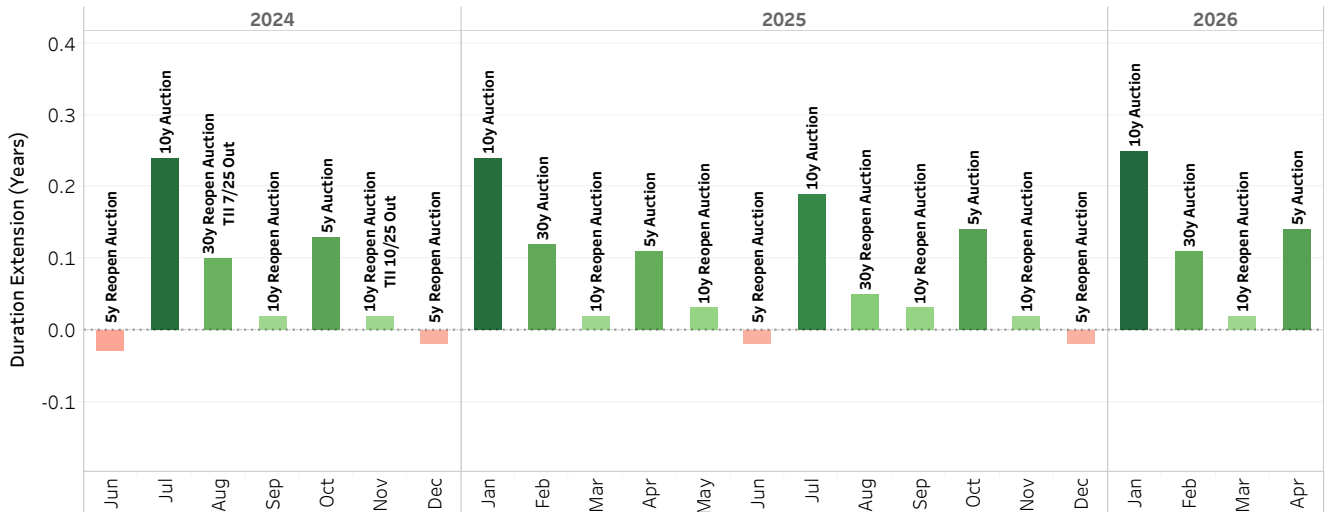
MoM % Change
-3.19% █ 21.23%

| | 2025 | | | | | | | | 2026 | | | |
|---------------------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | Jan | Feb | Mar | Apr |
| Headline CPI | 0.10% | 0.25% | 0.23% | 0.35% | 0.30% | 0.00% | 0.25% | 0.30% | 0.17% | 0.27% | 0.87% | 0.64% |
| Core CPI | 0.13% | 0.23% | 0.31% | 0.31% | 0.22% | 0.00% | 0.19% | 0.23% | 0.30% | 0.22% | 0.20% | 0.38% |
| Core Services Ex-Housing | 0.06% | 0.21% | 0.48% | 0.33% | 0.35% | 0.00% | 0.08% | 0.29% | 0.59% | 0.35% | 0.18% | 0.45% |
| Energy | -0.71% | 0.43% | -0.62% | 0.69% | 1.43% | 0.00% | 1.41% | 0.34% | -1.47% | 0.63% | 10.87% | 3.81% |
| Gasoline | -2.13% | 0.10% | -1.23% | 1.64% | 3.59% | -1.31% | 2.73% | -0.34% | -3.19% | 0.80% | 21.23% | 5.44% |
| Electricity | 0.78% | 0.75% | -0.03% | 0.18% | -0.31% | 0.00% | 2.29% | 0.15% | -0.11% | -0.71% | 0.82% | 2.14% |
| Utility Gas | -0.51% | 0.45% | -0.56% | -1.21% | -0.88% | 0.00% | -0.98% | 3.72% | 0.97% | 3.09% | -0.87% | -0.07% |
| Food | 0.29% | 0.29% | 0.12% | 0.42% | 0.22% | 0.00% | 0.09% | 0.66% | 0.19% | 0.39% | -0.01% | 0.50% |
| Food At Home | 0.27% | 0.22% | 0.02% | 0.51% | 0.28% | 0.00% | -0.17% | 0.63% | 0.19% | 0.44% | -0.16% | 0.68% |
| Food Away From Home | 0.31% | 0.40% | 0.28% | 0.29% | 0.14% | 0.00% | 0.45% | 0.69% | 0.15% | 0.32% | 0.24% | 0.23% |
| Core Goods | -0.04% | 0.19% | 0.21% | 0.22% | 0.20% | 0.00% | 0.06% | 0.03% | 0.04% | 0.08% | 0.11% | 0.03% |
| Apparel | -0.32% | 0.33% | 0.11% | 0.26% | 0.54% | 0.00% | -0.40% | 0.33% | 0.31% | 1.28% | 1.03% | 0.64% |
| New Vehicles | -0.27% | -0.28% | 0.04% | 0.23% | 0.16% | 0.05% | 0.18% | 0.01% | 0.15% | 0.04% | 0.10% | -0.16% |
| Used Cars and Trucks | -0.61% | -0.45% | 0.50% | 0.82% | -0.21% | 0.67% | 0.10% | -0.87% | -1.84% | -0.38% | -0.42% | 0.00% |
| Core Services | 0.17% | 0.28% | 0.35% | 0.32% | 0.23% | 0.00% | 0.21% | 0.27% | 0.39% | 0.27% | 0.23% | 0.50% |
| Shelter | 0.26% | 0.21% | 0.23% | 0.39% | 0.21% | 0.00% | 0.24% | 0.38% | 0.22% | 0.23% | 0.27% | 0.61% |
| Rent of Primary Residence | 0.23% | 0.23% | 0.23% | 0.29% | 0.22% | 0.00% | 0.17% | 0.27% | 0.25% | 0.13% | 0.19% | 0.55% |
| OER | 0.28% | 0.31% | 0.28% | 0.34% | 0.16% | 0.00% | 0.32% | 0.31% | 0.22% | 0.22% | 0.28% | 0.53% |

Annual TIPS Inflation Accrual



Monthly Duration Extension US TIPS (Series-L)



US TIPS Report

5/12/2026

| 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 | 101.160 | -7.055 | 0.26 | 0.64 | 2.56 | 726.4 | -94.6 | -224.9 | -127.7 | 972.3 | 406.1 | 747.7 | 972.3 | 234.6 | 424.5 | 15-May-26 |
| TIPS | 0.125 | 15-Oct-26 | 101.000 | -2.467 | 0.34 | 1.08 | 2.75 | 619.0 | 34.6 | 13.0 | 109.0 | 624.4 | 338.5 | 496.1 | 624.4 | 228.7 | 345.7 | 31-Oct-26 |
| TIPS | 2.375 | 15-Jan-27 | 101.595 | -0.195 | 0.29 | 1.01 | 2.40 | 324.3 | 16.0 | -18.0 | 20.4 | 363.1 | 217.9 | 294.6 | 363.1 | 149.0 | 235.7 | 15-Feb-27 |
| TIPS | 0.375 | 15-Jan-27 | 100.252 | -0.158 | 0.29 | 1.00 | 2.41 | 384.2 | 16.5 | 1.2 | 37.4 | 398.9 | 266.3 | 344.5 | 398.9 | 199.4 | 282.2 | 15-Nov-26 |
| TIPS | 0.125 | 15-Apr-27 | 99.534 | 0.524 | 0.28 | 1.02 | 2.18 | 329.5 | 13.3 | -0.5 | 24.4 | 342.5 | 243.7 | 301.4 | 342.5 | 194.4 | 260.8 | 30-Apr-27 |
| TIPS | 0.375 | 15-Jul-27 | 99.946 | 0.328 | 0.22 | 0.92 | 2.03 | 357.8 | 9.6 | 1.2 | 19.7 | 370.5 | 279.5 | 333.3 | 370.5 | 236.1 | 290.4 | 15-Aug-27 |
| TIPS | 1.625 | 15-Oct-27 | 101.412 | 0.549 | 0.21 | 0.95 | 2.00 | 338.6 | 9.0 | 0.1 | 18.2 | 349.5 | 268.7 | 315.8 | 349.5 | 230.3 | 280.4 | 30-Sep-27 |
| TIPS | 1.750 | 15-Jan-28 | 101.259 | 0.915 | 0.12 | 0.92 | 1.90 | 282.9 | 8.1 | -1.5 | 17.1 | 291.2 | 228.5 | 264.8 | 291.2 | 195.6 | 242.9 | 15-Nov-27 |
| TIPS | 0.500 | 15-Jan-28 | 99.214 | 0.910 | 0.11 | 0.93 | 1.92 | 307.0 | 6.2 | 0.1 | 19.3 | 316.4 | 243.5 | 284.0 | 316.4 | 211.9 | 258.2 | 15-Feb-28 |
| TIPS | 3.625 | 15-Apr-28 | 104.824 | 1.022 | 0.06 | 0.97 | 1.90 | 283.7 | 7.8 | -0.8 | 23.7 | 291.5 | 228.5 | 260.7 | 291.5 | 197.8 | 240.1 | 15-Aug-28 |
| TIPS | 1.250 | 15-Apr-28 | 100.313 | 1.032 | 0.08 | 0.96 | 1.93 | 296.1 | 5.9 | 0.9 | 18.7 | 305.1 | 233.7 | 272.8 | 305.1 | 207.1 | 249.6 | 31-Mar-28 |
| TIPS | 0.750 | 15-Jul-28 | 99.702 | 0.841 | 0.03 | 0.98 | 1.92 | 314.9 | 6.2 | 1.4 | 21.4 | 322.9 | 256.1 | 291.5 | 322.9 | 229.3 | 268.8 | 15-Aug-28 |
| TIPS | 2.375 | 15-Oct-28 | 103.374 | 0.924 | 0.05 | 1.00 | 1.93 | 308.1 | 4.6 | 0.8 | 22.5 | 315.4 | 251.1 | 284.9 | 315.4 | 225.7 | 262.9 | 30-Sep-28 |
| TIPS | 2.500 | 15-Jan-29 | 103.618 | 1.085 | 0.01 | 1.06 | 1.99 | 271.7 | 4.2 | 0.1 | 23.5 | 278.0 | 223.6 | 251.5 | 278.0 | 202.0 | 235.9 | 15-Feb-29 |
| TIPS | 0.875 | 15-Jan-29 | 99.351 | 1.086 | 0.03 | 1.07 | 1.94 | 292.4 | 4.1 | 1.6 | 24.6 | 299.1 | 238.0 | 269.0 | 299.1 | 215.0 | 250.5 | 15-Nov-28 |
| TIPS | 3.875 | 15-Apr-29 | 107.671 | 1.160 | 0.04 | 1.13 | 1.98 | 264.2 | 3.9 | 0.7 | 24.4 | 269.7 | 216.6 | 243.3 | 269.7 | 197.1 | 229.5 | 15-Feb-29 |
| TIPS | 2.125 | 15-Apr-29 | 102.618 | 1.176 | 0.01 | 1.10 | 1.95 | 285.0 | 4.0 | 1.6 | 24.4 | 290.7 | 233.4 | 262.1 | 290.7 | 212.1 | 245.5 | 30-Apr-29 |
| TIPS | 0.250 | 15-Jul-29 | 97.435 | 1.050 | 0.01 | 1.09 | 1.94 | 297.0 | 2.6 | 1.4 | 23.3 | 304.1 | 248.8 | 275.0 | 304.1 | 228.0 | 258.8 | 15-May-29 |
| TIPS | 1.625 | 15-Oct-29 | 101.664 | 1.096 | -0.01 | 1.16 | 1.96 | 296.0 | 3.5 | 2.3 | 25.4 | 301.3 | 246.3 | 272.9 | 301.3 | 227.4 | 256.6 | 31-Oct-29 |
| TIPS | 0.125 | 15-Jan-30 | 95.954 | 1.226 | -0.04 | 1.18 | 1.94 | 281.3 | 2.4 | 2.2 | 24.9 | 287.0 | 234.7 | 259.1 | 287.0 | 216.6 | 243.3 | 15-Nov-29 |
| TIPS | 1.625 | 15-Apr-30 | 101.175 | 1.299 | 0.02 | 1.26 | 1.96 | 278.5 | 2.7 | 2.2 | 23.7 | 283.2 | 234.3 | 257.2 | 283.2 | 216.6 | 242.9 | 30-Apr-30 |
| TIPS | 0.125 | 15-Jul-30 | 95.542 | 1.201 | 0.02 | 1.27 | 1.96 | 289.6 | 2.1 | 1.8 | 23.9 | 295.2 | 246.0 | 268.1 | 295.2 | 228.6 | 254.6 | 15-Aug-30 |
| TIPS | 1.125 | 15-Oct-30 | 99.404 | 1.247 | 0.04 | 1.31 | 2.03 | 286.5 | 2.3 | 2.7 | 24.9 | 290.4 | 242.6 | 264.6 | 290.4 | 225.3 | 250.8 | 31-Oct-30 |
| TIPS | 0.125 | 15-Jan-31 | 94.404 | 1.347 | 0.01 | 1.30 | 1.99 | 275.6 | 2.0 | 2.1 | 24.6 | 279.9 | 234.1 | 254.6 | 279.9 | 216.2 | 240.7 | 15-Feb-31 |
| TIPS | 1.250 | 15-Apr-31 | 99.160 | 1.406 | N/A | N/A | N/A | 271.6 | 2.5 | 3.3 | N/A | 274.5 | 260.7 | 267.2 | 274.5 | 260.7 | 267.2 | 30-Apr-31 |
| TIPS | 0.125 | 15-Jul-31 | 93.870 | 1.339 | 0.00 | 1.36 | 2.04 | 281.6 | 1.5 | 2.2 | 22.5 | 285.6 | 243.6 | 262.5 | 285.6 | 228.8 | 251.0 | 15-Aug-31 |
| TIPS | 0.125 | 15-Jan-32 | 92.549 | 1.481 | 0.02 | 1.45 | 2.01 | 272.6 | 2.2 | 2.5 | 22.2 | 275.8 | 237.0 | 253.9 | 275.8 | 222.1 | 243.0 | 15-Feb-32 |
| TIPS | 3.375 | 15-Apr-32 | 110.473 | 1.499 | 0.01 | 1.35 | 1.86 | 254.7 | 3.4 | 2.7 | 22.2 | 256.4 | 220.0 | 236.1 | 256.4 | 207.2 | 228.0 | 15-Feb-31 |
| TIPS | 0.625 | 15-Jul-32 | 94.862 | 1.479 | 0.06 | 1.49 | 2.02 | 276.8 | 2.7 | 3.5 | 22.9 | 278.7 | 241.6 | 257.7 | 278.7 | 227.8 | 246.8 | 15-Aug-32 |
| TIPS | 1.125 | 15-Jan-33 | 96.793 | 1.616 | 0.03 | 1.48 | 1.95 | 264.2 | 2.1 | 2.5 | 21.1 | 266.4 | 231.6 | 246.6 | 266.4 | 217.2 | 235.7 | 15-Nov-32 |
| TIPS | 1.375 | 15-Jul-33 | 98.229 | 1.623 | 0.06 | 1.50 | 1.94 | 267.1 | 2.0 | 2.6 | 20.4 | 268.6 | 235.7 | 250.1 | 268.6 | 223.0 | 239.8 | 15-May-33 |
| TIPS | 1.750 | 15-Jan-34 | 99.923 | 1.747 | -0.03 | 1.40 | 1.78 | 259.6 | 1.8 | 2.4 | 18.5 | 261.7 | 230.9 | 244.1 | 261.7 | 219.3 | 235.4 | 15-Feb-34 |
| TIPS | 1.875 | 15-Jul-34 | 100.824 | 1.757 | -0.03 | 1.43 | 1.75 | 259.6 | 1.7 | 1.9 | 17.6 | 261.8 | 231.9 | 244.9 | 261.8 | 221.0 | 236.5 | 15-May-34 |
| TIPS | 2.125 | 15-Jan-35 | 102.015 | 1.866 | -0.04 | 1.43 | 1.64 | 252.6 | 1.0 | 1.4 | 16.4 | 255.2 | 226.2 | 238.6 | 255.2 | 216.7 | 232.0 | 15-Nov-34 |
| TIPS | 1.875 | 15-Jul-35 | 99.877 | 1.881 | -0.07 | 1.38 | 1.47 | 255.4 | 0.9 | 1.6 | 15.5 | 258.1 | 230.6 | 242.2 | 258.1 | 222.5 | 235.4 | 15-Aug-35 |
| TIPS | 1.875 | 15-Jan-36 | 99.137 | 1.966 | -0.10 | 1.37 | N/A | 248.6 | 0.6 | 1.6 | 14.7 | 251.0 | 225.6 | 236.2 | 251.0 | 225.6 | 236.0 | 15-Nov-35 |
| TIPS | 2.125 | 15-Feb-40 | 97.961 | 2.277 | -0.11 | 1.16 | 0.43 | 246.6 | 0.5 | 1.4 | 11.2 | 249.2 | 230.8 | 238.0 | 252.5 | 229.2 | 238.3 | 15-Feb-40 |
| TIPS | 2.125 | 15-Feb-41 | 96.793 | 2.364 | -0.16 | 1.15 | 0.35 | 244.8 | 1.1 | 0.6 | 10.4 | 247.4 | 228.7 | 236.5 | 251.4 | 227.6 | 237.1 | 15-Feb-41 |
| TIPS | 0.750 | 15-Feb-42 | 77.114 | 2.506 | -0.06 | 1.06 | 0.11 | 241.1 | 1.1 | 0.1 | 9.0 | 243.9 | 226.7 | 234.3 | 249.8 | 225.5 | 235.8 | 15-Feb-42 |
| TIPS | 0.625 | 15-Feb-43 | 73.542 | 2.558 | -0.30 | 0.76 | -0.18 | 241.7 | 1.1 | -0.2 | 7.6 | 245.1 | 228.7 | 235.8 | 251.1 | 227.2 | 237.1 | 15-Feb-43 |
| TIPS | 1.375 | 15-Feb-44 | 82.542 | 2.599 | -0.22 | 0.91 | -0.12 | 240.7 | 0.5 | -1.0 | 7.4 | 245.2 | 227.5 | 235.1 | 250.7 | 227.0 | 236.3 | 15-Feb-44 |
| TIPS | 0.750 | 15-Feb-45 | 71.572 | 2.679 | -0.31 | 0.67 | -0.77 | 238.4 | 0.6 | -0.6 | 6.1 | 241.6 | 228.0 | 234.4 | 249.9 | 228.0 | 236.6 | 15-Feb-45 |
| TIPS | 1.000 | 15-Feb-46 | 73.938 | 2.702 | -0.25 | 0.63 | -0.75 | 238.4 | 0.2 | -0.2 | 6.8 | 241.0 | 227.4 | 233.7 | 249.3 | 227.4 | 235.9 | 15-Feb-46 |
| TIPS | 0.875 | 15-Feb-47 | 70.694 | 2.716 | -0.30 | 0.61 | -0.89 | 236.9 | 0.9 | 0.0 | 7.3 | 238.8 | 225.0 | 231.3 | 246.7 | 224.8 | 233.6 | 15-Feb-47 |
| TIPS | 1.000 | 15-Feb-48 | 71.595 | 2.732 | -0.23 | 0.67 | -0.87 | 236.3 | 0.2 | -0.2 | 7.0 | 238.5 | 226.1 | 231.5 | 247.3 | 225.6 | 234.1 | 15-Feb-48 |
| TIPS | 1.000 | 15-Feb-49 | 70.526 | 2.742 | -0.30 | 0.61 | -0.86 | 236.1 | -0.2 | 0.2 | 6.6 | 238.4 | 225.8 | 231.3 | 246.0 | 225.2 | 233.3 | 15-Feb-49 |
| TIPS | 0.250 | 15-Feb-50 | 56.366 | 2.758 | -0.31 | 0.34 | -1.28 | 237.4 | 0.0 | 0.1 | 5.8 | 240.2 | 228.1 | 232.9 | 247.1 | 227.2 | 234.7 | 15-Feb-50 |
| TIPS | 0.125 | 15-Feb-51 | 52.786 | 2.754 | -0.54 | 0.10 | -1.61 | 238.2 | 0.4 | 0.3 | 6.0 | 241.0 | 229.2 | 233.6 | 245.7 | 227.2 | 234.7 | 15-Feb-51 |
| TIPS | 0.125 | 15-Feb-52 | 51.679 | 2.739 | -0.59 | 0.34 | -1.52 | 238.1 | 0.5 | 0.5 | 7.6 | 239.8 | 226.8 | 232.2 | 244.8 | 225.3 | 233.4 | 15-Feb-52 |
| TIPS | 1.500 | 15-Feb-53 | 76.122 | 2.755 | -0.35 | 0.21 | -1.07 | 232.4 | 0.4 | 0.0 | 6.8 | 234.7 | 222.1 | 227.3 | 240.1 | 220.4 | 228.3 | 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 | 87.648 | 2.756 | -0.27 | 0.41 | -1.05 | 230.1 | 0.0 | 0.0 | 6.2 | 232.0 | 220.3 | 225.2 | 238.2 | 218.9 | 226.7 | 15-Feb-54 |
| TIPS | 2.375 | 15-Feb-55 | 92.381 | 2.751 | -0.24 | 0.40 | -1.14 | 229.1 | 0.2 | 0.7 | 6.3 | 230.6 | 219.9 | 224.3 | 237.0 | 218.7 | 225.9 | 15-Feb-55 |
| TIPS | 2.375 | 15-Feb-56 | 92.443 | 2.740 | -0.25 | 0.54 | N/A | 228.7 | 0.0 | 0.4 | 6.9 | 230.2 | 218.7 | 224.0 | 230.2 | 218.7 | 224.0 | 15-Feb-56 |
| US TIPS Total Return Performance vs. Nominal | | | | | | | | | | | | | | | | | | 5/12/2026 |
| 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 | 0.20 | 0.03 | 0.17 | 0.26 | 0.13 | 0.13 | 0.64 | 0.43 | 0.21 | 2.56 | 1.26 | 1.30 | | | |
| 0.125 | 15-Oct-26 | 1.125 | 31-Oct-26 | 0.37 | 0.02 | 0.35 | 0.34 | 0.11 | 0.23 | 1.08 | 0.44 | 0.64 | 2.75 | 1.22 | 1.53 | | | |
| 2.375 | 15-Jan-27 | 6.625 | 15-Feb-27 | 0.36 | 0.00 | 0.36 | 0.29 | -0.21 | 0.50 | 1.01 | 0.14 | 0.87 | 2.40 | 0.81 | 1.59 | | | |
| 0.375 | 15-Jan-27 | 2.000 | 15-Nov-26 | 0.34 | 0.02 | 0.32 | 0.29 | 0.12 | 0.17 | 1.00 | 0.47 | 0.53 | 2.41 | 1.21 | 1.20 | | | |
| 0.125 | 15-Apr-27 | 2.750 | 30-Apr-27 | 0.32 | -0.04 | 0.36 | 0.28 | 0.07 | 0.21 | 1.02 | 0.36 | 0.66 | 2.18 | 0.93 | 1.25 | | | |
| 0.375 | 15-Jul-27 | 2.250 | 15-Aug-27 | 0.28 | -0.07 | 0.35 | 0.22 | 0.04 | 0.18 | 0.92 | 0.34 | 0.58 | 2.03 | 0.72 | 1.31 | | | |
| 1.625 | 15-Oct-27 | 4.125 | 30-Sep-27 | 0.28 | -0.07 | 0.35 | 0.21 | 0.01 | 0.20 | 0.95 | 0.29 | 0.66 | 2.00 | 0.63 | 1.37 | | | |
| 1.750 | 15-Jan-28 | 6.125 | 15-Nov-27 | 0.24 | -0.11 | 0.35 | 0.12 | -0.06 | 0.18 | 0.92 | 0.26 | 0.66 | 1.90 | 0.56 | 1.34 | | | |
| 0.500 | 15-Jan-28 | 2.750 | 15-Feb-28 | 0.25 | -0.15 | 0.40 | 0.11 | -0.07 | 0.18 | 0.93 | 0.13 | 0.80 | 1.92 | 0.40 | 1.52 | | | |
| 3.625 | 15-Apr-28 | 5.500 | 15-Aug-28 | 0.24 | -0.13 | 0.37 | 0.06 | -0.16 | 0.22 | 0.97 | 0.07 | 0.90 | 1.90 | 0.24 | 1.66 | | | |
| 1.250 | 15-Apr-28 | 3.625 | 31-Mar-28 | 0.22 | -0.14 | 0.36 | 0.08 | -0.09 | 0.17 | 0.96 | 0.11 | 0.85 | 1.93 | 0.36 | 1.57 | | | |
| 0.750 | 15-Jul-28 | 2.875 | 15-Aug-28 | 0.25 | -0.18 | 0.43 | 0.03 | -0.12 | 0.15 | 0.98 | 0.04 | 0.94 | 1.92 | 0.21 | 1.71 | | | |
| 2.375 | 15-Oct-28 | 4.625 | 30-Sep-28 | 0.21 | -0.18 | 0.39 | 0.05 | -0.16 | 0.21 | 1.00 | 0.02 | 0.98 | 1.93 | 0.21 | 1.72 | | | |
| 2.500 | 15-Jan-29 | 5.250 | 15-Feb-29 | 0.20 | -0.21 | 0.41 | 0.01 | -0.24 | 0.25 | 1.06 | 0.09 | 0.97 | 1.99 | 0.16 | 1.83 | | | |
| 0.875 | 15-Jan-29 | 3.125 | 15-Nov-28 | 0.18 | -0.23 | 0.41 | 0.03 | -0.18 | 0.21 | 1.07 | -0.03 | 1.10 | 1.94 | 0.11 | 1.83 | | | |
| 3.875 | 15-Apr-29 | 5.250 | 15-Feb-29 | 0.18 | -0.21 | 0.39 | 0.04 | -0.24 | 0.28 | 1.13 | 0.09 | 1.04 | 1.98 | 0.16 | 1.82 | | | |
| 2.125 | 15-Apr-29 | 4.625 | 30-Apr-29 | 0.17 | -0.25 | 0.42 | 0.01 | -0.24 | 0.25 | 1.10 | -0.09 | 1.19 | 1.95 | 0.03 | 1.92 | | | |
| 0.250 | 15-Jul-29 | 2.375 | 15-May-29 | 0.12 | -0.26 | 0.38 | 0.01 | -0.23 | 0.24 | 1.09 | -0.09 | 1.18 | 1.94 | 0.02 | 1.92 | | | |
| 1.625 | 15-Oct-29 | 4.125 | 31-Oct-29 | 0.15 | -0.30 | 0.45 | -0.01 | -0.26 | 0.25 | 1.16 | -0.13 | 1.29 | 1.96 | -0.04 | 2.00 | | | |
| 0.125 | 15-Jan-30 | 1.750 | 15-Nov-29 | 0.06 | -0.33 | 0.39 | -0.04 | -0.30 | 0.26 | 1.18 | -0.21 | 1.39 | 1.94 | -0.26 | 2.20 | | | |
| 1.625 | 15-Apr-30 | 3.875 | 30-Apr-30 | 0.08 | -0.35 | 0.43 | 0.02 | -0.30 | 0.32 | 1.26 | -0.20 | 1.46 | 1.96 | -0.17 | 2.13 | | | |
| 0.125 | 15-Jul-30 | 0.625 | 15-Aug-30 | 0.05 | -0.42 | 0.47 | 0.02 | -0.36 | 0.38 | 1.27 | -0.29 | 1.56 | 1.96 | -0.39 | 2.35 | | | |
| 1.125 | 15-Oct-30 | 3.625 | 31-Oct-30 | 0.02 | -0.40 | 0.42 | 0.04 | -0.35 | 0.39 | 1.31 | -0.25 | 1.56 | 2.03 | -0.29 | 2.32 | | | |
| 0.125 | 15-Jan-31 | 1.125 | 15-Feb-31 | 0.01 | -0.47 | 0.48 | 0.01 | -0.37 | 0.38 | 1.30 | -0.37 | 1.67 | 1.99 | -0.56 | 2.55 | | | |
| 1.250 | 15-Apr-31 | 3.875 | 30-Apr-31 | -0.01 | -0.46 | 0.45 | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | | | |
| 0.125 | 15-Jul-31 | 1.250 | 15-Aug-31 | -0.05 | -0.50 | 0.45 | 0.00 | -0.38 | 0.38 | 1.36 | -0.32 | 1.68 | 2.04 | -0.43 | 2.47 | | | |
| 0.125 | 15-Jan-32 | 1.875 | 15-Feb-32 | -0.04 | -0.53 | 0.49 | 0.02 | -0.41 | 0.43 | 1.45 | -0.36 | 1.81 | 2.01 | -0.48 | 2.49 | | | |
| 3.375 | 15-Apr-32 | 5.375 | 15-Feb-31 | -0.02 | -0.35 | 0.33 | 0.01 | -0.33 | 0.34 | 1.35 | -0.15 | 1.50 | 1.86 | -0.12 | 1.98 | | | |
| 0.625 | 15-Jul-32 | 2.750 | 15-Aug-32 | -0.10 | -0.58 | 0.48 | 0.06 | -0.44 | 0.50 | 1.49 | -0.40 | 1.89 | 2.02 | -0.52 | 2.54 | | | |
| 1.125 | 15-Jan-33 | 4.125 | 15-Nov-32 | -0.13 | -0.52 | 0.39 | 0.03 | -0.39 | 0.42 | 1.48 | -0.36 | 1.84 | 1.95 | -0.51 | 2.46 | | | |
| 1.375 | 15-Jul-33 | 3.375 | 15-May-33 | -0.12 | -0.59 | 0.47 | 0.06 | -0.45 | 0.51 | 1.50 | -0.44 | 1.94 | 1.94 | -0.58 | 2.52 | | | |
| 1.750 | 15-Jan-34 | 4.000 | 15-Feb-34 | -0.21 | -0.63 | 0.42 | -0.03 | -0.46 | 0.43 | 1.40 | -0.46 | 1.86 | 1.78 | -0.61 | 2.39 | | | |
| 1.875 | 15-Jul-34 | 4.375 | 15-May-34 | -0.24 | -0.61 | 0.37 | -0.03 | -0.42 | 0.39 | 1.43 | -0.44 | 1.87 | 1.75 | -0.59 | 2.34 | | | |
| 2.125 | 15-Jan-35 | 4.250 | 15-Nov-34 | -0.29 | -0.66 | 0.37 | -0.04 | -0.48 | 0.44 | 1.43 | -0.54 | 1.97 | 1.64 | -0.69 | 2.33 | | | |
| 1.875 | 15-Jul-35 | 4.250 | 15-Aug-35 | -0.36 | -0.68 | 0.32 | -0.07 | -0.51 | 0.44 | 1.38 | -0.59 | 1.97 | 1.47 | -0.70 | 2.17 | | | |
| 1.875 | 15-Jan-36 | 4.000 | 15-Nov-35 | -0.38 | -0.71 | 0.33 | -0.10 | -0.53 | 0.43 | 1.37 | -0.63 | 2.00 | N/A | N/A | N/A | | | |
| 2.125 | 15-Feb-40 | 4.625 | 15-Feb-40 | -0.65 | -0.85 | 0.20 | -0.11 | -0.46 | 0.35 | 1.16 | -0.60 | 1.76 | 0.43 | -0.81 | 1.24 | | | |
| 2.125 | 15-Feb-41 | 4.750 | 15-Feb-41 | -0.72 | -0.91 | 0.19 | -0.16 | -0.46 | 0.30 | 1.15 | -0.75 | 1.90 | 0.35 | -1.00 | 1.35 | | | |
| 0.750 | 15-Feb-42 | 3.125 | 15-Feb-42 | -0.71 | -1.08 | 0.37 | -0.06 | -0.45 | 0.39 | 1.06 | -0.91 | 1.97 | 0.11 | -1.03 | 1.14 | | | |
| 0.625 | 15-Feb-43 | 3.125 | 15-Feb-43 | -0.93 | -1.07 | 0.14 | -0.30 | -0.46 | 0.16 | 0.76 | -0.92 | 1.68 | -0.18 | -1.11 | 0.93 | | | |
| 1.375 | 15-Feb-44 | 3.625 | 15-Feb-44 | -0.89 | -1.09 | 0.20 | -0.22 | -0.50 | 0.28 | 0.91 | -0.99 | 1.90 | -0.12 | -1.10 | 0.98 | | | |
| 0.750 | 15-Feb-45 | 2.500 | 15-Feb-45 | -1.00 | -1.23 | 0.23 | -0.31 | -0.53 | 0.22 | 0.67 | -1.12 | 1.79 | -0.77 | -1.35 | 0.58 | | | |
| 1.000 | 15-Feb-46 | 2.500 | 15-Feb-46 | -1.07 | -1.23 | 0.16 | -0.25 | -0.58 | 0.33 | 0.63 | -1.19 | 1.82 | -0.75 | -1.39 | 0.64 | | | |
| 0.875 | 15-Feb-47 | 3.000 | 15-Feb-47 | -1.14 | -1.19 | 0.05 | -0.30 | -0.58 | 0.28 | 0.61 | -1.11 | 1.72 | -0.89 | -1.31 | 0.42 | | | |
| 1.000 | 15-Feb-48 | 3.000 | 15-Feb-48 | -1.17 | -1.20 | 0.03 | -0.23 | -0.58 | 0.35 | 0.67 | -1.19 | 1.86 | -0.87 | -1.28 | 0.41 | | | |
| 1.000 | 15-Feb-49 | 3.000 | 15-Feb-49 | -1.22 | -1.21 | -0.01 | -0.30 | -0.57 | 0.27 | 0.61 | -1.25 | 1.86 | -0.86 | -1.29 | 0.43 | | | |
| 0.250 | 15-Feb-50 | 2.000 | 15-Feb-50 | -1.51 | -1.36 | -0.15 | -0.31 | -0.67 | 0.36 | 0.34 | -1.44 | 1.78 | -1.28 | -1.47 | 0.19 | | | |

| | | | | | | | | | | | | | | | |
|-------|-----------|-------|-----------|-------|-------|-------|-------|-------|------|------|-------|------|-------|-------|-------|
| 0.125 | 15-Feb-51 | 1.875 | 15-Feb-51 | -1.71 | -1.37 | -0.34 | -0.54 | -0.76 | 0.22 | 0.10 | -1.51 | 1.61 | -1.61 | -1.55 | -0.06 |
| 0.125 | 15-Feb-52 | 2.250 | 15-Feb-52 | -1.75 | -1.27 | -0.48 | -0.59 | -0.69 | 0.10 | 0.34 | -1.52 | 1.86 | -1.52 | -1.46 | -0.06 |
| 1.500 | 15-Feb-53 | 3.625 | 15-Feb-53 | -1.42 | -1.21 | -0.21 | -0.35 | -0.64 | 0.29 | 0.21 | -1.39 | 1.60 | -1.07 | -1.35 | 0.28 |
| 2.125 | 15-Feb-54 | 4.250 | 15-Feb-54 | -1.40 | -1.14 | -0.26 | -0.27 | -0.59 | 0.32 | 0.41 | -1.34 | 1.75 | -1.05 | -1.25 | 0.20 |
| 2.375 | 15-Feb-55 | 4.625 | 15-Feb-55 | -1.27 | -1.18 | -0.09 | -0.24 | -0.62 | 0.38 | 0.40 | -1.40 | 1.80 | -1.14 | -1.33 | 0.19 |
| 2.375 | 15-Feb-56 | 4.750 | 15-Feb-56 | -1.30 | -1.17 | -0.13 | -0.25 | -0.65 | 0.40 | 0.54 | -1.44 | 1.98 | N/A | N/A | N/A |