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U.S. Treasury Strips

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Monday, September 20, 2010

U.S. zero-coupon STRIPS allow investors to hold the interest and principal components of eligible Treasury notes and bonds as separate securities. STRIPS offer no interest payment; investors receive payment only at maturity. Quotes are as of 3 p.m. Eastern time based on transactions of \$1 million or more. Yields calculated on the ask quote.

Maturity	Bid	Asked	Chg	Asked yield
Treasury Bond, Stripped Principal				
2010 Nov 15	99.977	99.987	0.003	0.09
2015 Feb 15	94.514	94.524	0.119	1.28
2015 Aug 15	93.102	93.112	0.142	1.46
2015 Nov 15	92.278	92.288	0.147	1.57
2016 Feb 15	91.551	91.561	0.142	1.64
2016 May 15	90.524	90.534	0.222	1.77
2016 Aug 15	89.942	89.952	0.204	1.80
2016 Nov 15	88.454	88.464	0.222	2.00
2017 May 15	87.074	87.084	0.265	2.09
2017 May 15	86.802	86.812	0.236	2.14
2017 Aug 15	85.988	85.998	0.242	2.20
2018 May 15	83.684	83.694	0.237	2.34
2018 Nov 15	81.673	81.683	0.246	2.50
2019 Feb 15	80.413	80.423	0.282	2.61
2019 Aug 15	78.115	78.125	0.291	2.79
2020 Feb 15	76.416	76.426	0.300	2.88
2020 May 15	75.529	75.539	0.304	2.93
2020 Aug 15	74.545	74.555	0.308	2.99
2021 Feb 15	73.015	73.025	0.316	3.05
2021 May 15	71.973	71.983	0.319	3.11
2021 Aug 15	71.056	71.066	0.303	3.16
2021 Nov 15	70.039	70.049	0.306	3.22
2022 Aug 15	67.820	67.830	0.353	3.29

2022 Nov 15	66.908	66.918	0.355	3.33
2023 Feb 15	65.933	65.943	0.357	3.39
2023 Aug 15	64.507	64.517	0.343	3.43
2024 Nov 15	60.674	60.684	0.374	3.56
2025 Feb 15	59.992	60.002	0.376	3.58
2025 Aug 15	58.658	58.668	0.381	3.61
2026 Feb 15	57.421	57.431	0.363	3.63
2026 Aug 15	56.374	56.384	0.368	3.64
2026 Nov 15	55.669	55.679	0.346	3.66
2027 Feb 15	54.967	54.977	0.347	3.68
2027 Aug 15	53.550	53.560	0.371	3.73
2027 Nov 15	52.812	52.822	0.371	3.76
2028 Aug 15	50.931	50.941	0.284	3.80
2028 Nov 15	50.319	50.329	0.285	3.82
2029 Feb 15	49.778	49.788	0.330	3.83
2029 Aug 15	48.595	48.605	0.309	3.85
2030 May 15	46.860	46.870	0.264	3.89
2031 Feb 15	45.274	45.284	0.310	3.92
2036 Feb 15	36.004	36.014	0.482	4.06
2037 Feb 15	34.607	34.617	0.460	4.06
2037 May 15	34.351	34.361	0.483	4.05
2038 Feb 15	32.911	32.921	0.476	4.10
2038 May 15	32.505	32.515	0.423	4.11
2039 Feb 15	31.427	31.437	0.470	4.12
2039 May 15	30.654	30.663	0.484	4.17
2039 Aug 15	30.253	30.263	0.481	4.18
2039 Nov 15	29.899	29.909	0.480	4.18
2040 Feb 15	29.570	29.580	0.479	4.19
2040 May 15	29.329	29.339	0.479	4.18
Treasury Note, Stripped Principal				
2011 Feb 15	99.926	99.936	-0.005	0.16
2011 Aug 15	99.767	99.776	-0.016	0.25
2012 Feb 15	99.528	99.538	0.027	0.33
2012 Aug 15	99.251	99.261	0.022	0.39
2012 Nov 15	99.019	99.029	0.029	0.45
2013 Feb 15	98.787	98.797	0.032	0.50
2013 May 15	98.519	98.529	0.030	0.56
2013 Aug 15	98.089	98.099	0.039	0.66
2013 Nov 15	97.657	97.667	0.050	0.75
2014 Feb 15	97.070	97.080	0.078	0.87
2014 May 15	96.603	96.613	0.092	0.95
2014 Aug 15	95.927	95.937	0.116	1.07
2014 Nov 15	95.484	95.494	0.103	1.11
2015 Feb 15	94.565	94.575	0.119	1.27
2015 May 15	93.929	93.939	0.125	1.35
2015 Aug 15	93.261	93.271	0.154	1.43


2015 Nov 15	92.739	92.749	0.124	1.47
2016 Feb 15	91.649	91.659	0.117	1.62
2016 May 15	90.841	90.851	0.146	1.71
2016 Nov 15	89.022	89.032	0.291	1.90
2017 Feb 15	88.056	88.066	0.299	2.00
2017 Aug 15	86.240	86.250	0.323	2.16
2017 Nov 15	85.476	85.486	0.317	2.21
2018 Feb 15	84.605	84.615	0.309	2.27
2018 Nov 15	81.739	81.749	0.312	2.49
Stripped Coupon Interest				
2010 Nov 15	99.978	99.988	unch.	0.08
2011 Feb 15	99.934	99.944	unch.	0.14
2011 May 15	99.916	99.926	-0.002	0.12
2011 Aug 15	99.749	99.759	-0.011	0.27
2011 Nov 15	99.793	99.803	-0.069	0.17
2012 Feb 15	99.469	99.479	0.024	0.37
2012 May 15	99.530	99.540	0.021	0.28
2012 Aug 15	99.157	99.167	0.033	0.44
2012 Nov 15	98.940	98.950	0.030	0.49
2013 Feb 15	98.663	98.673	0.032	0.56
2013 May 15	98.324	98.334	0.037	0.63
2013 Jul 31	97.850	97.860	0.039	0.76
2013 Aug 15	97.961	97.971	0.039	0.71
2013 Aug 31	97.788	97.798	0.040	0.76
2013 Sep 30	97.727	97.737	0.041	0.76
2013 Nov 15	97.527	97.537	0.042	0.79
2014 Feb 15	96.800	96.810	0.046	0.96
2014 May 15	96.367	96.377	0.092	1.01
2014 Aug 15	95.723	95.733	0.098	1.12
2014 Nov 15	95.209	95.219	0.103	1.18
2015 Feb 15	94.514	94.524	0.119	1.28
2015 May 15	93.864	93.874	0.125	1.36
2015 Aug 15	93.102	93.112	0.142	1.46
2015 Nov 15	92.255	92.265	0.148	1.57
2016 Feb 15	91.453	91.463	0.142	1.66
2016 May 15	90.435	90.445	0.221	1.79
2016 Aug 15	89.235	89.245	0.215	1.94
2016 Nov 15	88.401	88.410	0.223	2.01
2017 Feb 15	87.514	87.524	0.215	2.09
2017 May 15	86.802	86.812	0.236	2.14
2017 Aug 15	85.930	85.939	0.242	2.21
2017 Nov 15	85.187	85.197	0.248	2.25
2018 Feb 15	84.111	84.121	0.230	2.35
2018 May 15	83.526	83.536	0.236	2.37
2018 Aug 15	82.487	82.497	0.241	2.45
2018 Nov 15	81.656	81.666	0.245	2.50

2019 Feb 15	80.313	80.323	0.282	2.63
2019 May 15	79.400	79.410	0.287	2.68
2019 Aug 15	77.978	77.988	0.290	2.81
2019 Nov 15	77.156	77.166	0.295	2.85
2020 Feb 15	76.239	76.249	0.299	2.91
2020 May 15	75.350	75.360	0.304	2.95
2020 Aug 15	74.327	74.337	0.307	3.02
2020 Nov 15	73.459	73.469	0.311	3.06
2021 Feb 15	72.735	72.745	0.315	3.08
2021 May 15	71.709	71.719	0.318	3.15
2021 Aug 15	70.828	70.838	0.303	3.19
2021 Nov 15	69.828	69.838	0.305	3.25
2022 Feb 15	68.993	69.003	0.344	3.28
2022 May 15	68.219	68.229	0.348	3.31
2022 Aug 15	67.444	67.454	0.351	3.34
2022 Nov 15	66.509	66.519	0.353	3.38
2023 Feb 15	65.613	65.623	0.356	3.43
2023 May 15	64.815	64.825	0.338	3.46
2023 Aug 15	64.059	64.069	0.341	3.48
2023 Nov 15	63.303	63.313	0.342	3.51
2024 Feb 15	62.529	62.539	0.345	3.53
2024 May 15	61.734	61.744	0.346	3.56
2024 Aug 15	61.004	61.014	0.370	3.59
2024 Nov 15	60.254	60.264	0.371	3.61
2025 Feb 15	59.422	59.432	0.330	3.65
2025 May 15	58.676	58.686	0.332	3.67
2025 Aug 15	57.933	57.943	0.355	3.70
2025 Nov 15	57.191	57.201	0.355	3.72
2026 Feb 15	56.453	56.463	0.336	3.75
2026 May 15	55.867	55.877	0.359	3.75
2026 Aug 15	55.199	55.208	0.339	3.77
2026 Nov 15	54.534	54.544	0.318	3.79
2027 Feb 15	53.851	53.861	0.341	3.81
2027 May 15	53.236	53.246	0.342	3.82
2027 Aug 15	52.538	52.548	0.342	3.84
2027 Nov 15	51.865	51.875	0.342	3.86
2028 Feb 15	51.240	51.250	0.343	3.88
2028 May 15	50.597	50.607	0.279	3.90
2028 Aug 15	49.935	49.945	0.279	3.92
2028 Nov 15	49.321	49.331	0.279	3.93
2029 Feb 15	48.755	48.765	0.279	3.94
2029 May 15	48.216	48.225	0.259	3.95
2029 Aug 15	47.636	47.646	0.302	3.96
2029 Nov 15	47.060	47.070	0.258	3.97
2030 Feb 15	46.511	46.521	0.237	3.98
2030 May 15	45.877	45.887	0.236	4.00
2030 Aug 15	45.336	45.346	0.237	4.01

2030 Nov 15	44.711	44.721	0.236	4.03
2031 Feb 15	44.090	44.100	0.258	4.05
2031 May 15	43.605	43.615	0.279	4.06
2031 Aug 15	43.103	43.113	0.302	4.07
2031 Nov 15	42.583	42.593	0.302	4.08
2032 Feb 15	42.133	42.143	0.345	4.08
2032 May 15	41.666	41.676	0.346	4.08
2032 Aug 15	41.158	41.168	0.345	4.09
2032 Nov 15	40.699	40.709	0.389	4.10
2033 Feb 15	40.200	40.210	0.389	4.11
2033 May 15	39.749	39.759	0.389	4.11
2033 Aug 15	39.280	39.290	0.388	4.12
2033 Nov 15	38.815	38.825	0.409	4.13
2034 Feb 15	38.355	38.365	0.409	4.14
2034 May 15	37.898	37.908	0.408	4.14
2034 Aug 15	37.424	37.434	0.408	4.15
2034 Nov 15	36.953	36.963	0.428	4.16
2035 Feb 15	36.509	36.519	0.449	4.17
2035 May 15	36.047	36.057	0.448	4.18
2035 Aug 15	35.610	35.620	0.467	4.19
2035 Nov 15	35.178	35.188	0.488	4.20
2036 Feb 15	34.771	34.781	0.508	4.20
2036 May 15	34.369	34.379	0.465	4.21
2036 Aug 15	33.991	34.001	0.464	4.21
2036 Nov 15	33.617	33.627	0.463	4.21
2037 Feb 15	33.226	33.236	0.441	4.22
2037 May 15	32.881	32.891	0.441	4.22
2037 Aug 15	32.540	32.550	0.462	4.22
2037 Nov 15	32.159	32.169	0.460	4.22
2038 Feb 15	31.825	31.835	0.460	4.22
2038 May 15	31.494	31.504	0.459	4.22
2039 Feb 15	30.417	30.427	0.455	4.23
2039 May 15	30.100	30.110	0.455	4.23
2040 Feb 15	29.126	29.136	0.471	4.24
2040 May 15	28.801	28.811	0.470	4.24

Source: J.P.Morgan Pricing Direct Inc. via [www.sstbond.com](http://www.sstbond.com)

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