

U.S. Treasury Strips

Friday, September 14, 2012

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				
2015 Feb 15	99.259	99.283	-0.068	0.30
2015 Aug 15	98.927	98.955	-0.095	0.36
2015 Nov 15	98.726	98.757	-0.103	0.40
2016 Feb 15	98.542	98.575	-0.137	0.42
2016 May 15	98.238	98.274	-0.155	0.48
2016 Aug 15	97.916	97.954	-0.189	0.53
2016 Nov 15	97.622	97.663	-0.190	0.57
2017 May 15	96.867	96.912	-0.244	0.67
2017 May 15	96.844	96.889	-0.256	0.68
2017 Aug 15	96.418	96.465	-0.304	0.73
2018 May 15	94.955	95.008	-0.411	0.91
2018 Nov 15	93.828	93.885	-0.506	1.03
2019 Feb 15	93.154	93.213	-0.567	1.10
2019 Aug 15	91.895	91.958	-0.683	1.22
2020 Feb 15	90.320	90.386	-0.721	1.37
2020 May 15	89.566	89.634	-0.739	1.43
2020 Aug 15	88.791	88.860	-0.756	1.50
2021 Feb 15	87.230	87.302	-0.844	1.62
2021 May 15	86.411	86.485	-0.880	1.68
2021 Aug 15	85.649	85.725	-0.878	1.74
2021 Nov 15	84.834	84.911	-0.913	1.79
2022 Aug 15	82.597	82.678	-1.003	1.93
2022 Nov 15	81.787	81.869	-1.018	1.98
2023 Feb 15	80.862	80.946	-1.057	2.04
2023 Aug 15	79.246	79.332	-1.085	2.13
2024 Nov 15	75.193	75.283	-1.262	2.35
2025 Feb 15	74.365	74.456	-1.273	2.39
2025 Aug 15	72.829	72.922	-1.322	2.46
2026 Feb 15	71.300	71.395	-1.368	2.53

2026 Aug 15	69.877	69.973	-1.391	2.58
2026 Nov 15	69.089	69.186	-1.401	2.62
2027 Feb 15	68.348	68.445	-1.409	2.65
2027 Aug 15	66.957	67.055	-1.429	2.70
2027 Nov 15	66.210	66.309	-1.463	2.73
2028 Aug 15	64.417	64.518	-1.494	2.77
2028 Nov 15	63.795	63.896	-1.503	2.79
2029 Feb 15	63.250	63.353	-1.488	2.80
2029 Aug 15	62.062	62.166	-1.505	2.83
2030 May 15	60.447	60.552	-1.558	2.86
2031 Feb 15	58.927	59.034	-1.557	2.88
2036 Feb 15	48.545	48.657	-1.523	3.10
2037 Feb 15	46.731	46.844	-1.530	3.13
2037 May 15	46.284	46.397	-1.531	3.14
2038 Feb 15	44.903	45.015	-1.530	3.17
2038 May 15	44.522	44.635	-1.533	3.17
2039 Feb 15	43.228	43.340	-1.503	3.19
2039 May 15	42.858	42.971	-1.476	3.19
2039 Aug 15	42.463	42.575	-1.476	3.20
2039 Nov 15	41.957	42.070	-1.473	3.21
2040 Feb 15	41.567	41.680	-1.473	3.22
2040 May 15	41.124	41.236	-1.470	3.23
2040 Aug 15	40.683	40.795	-1.439	3.24
2040 Nov 15	40.273	40.384	-1.408	3.25
2041 Feb 15	39.865	39.977	-1.436	3.25
2041 May 15	39.405	39.516	-1.432	3.27
2041 Aug 15	38.947	39.058	-1.428	3.28
2041 Nov 15	38.548	38.659	-1.425	3.29
2042 Feb 15	38.096	38.206	-1.421	3.30
2042 May 15	37.702	37.812	-1.419	3.31

Treasury Note, Stripped Principal

2012 Sep 30	99.995	99.996	0.004	0.12
2012 Oct 31	99.987	99.989	unch.	0.09
2012 Nov 15	99.982	99.983	0.001	0.10
2012 Nov 15	99.982	99.983	0.001	0.10

2012 Nov 30	99.977	99.979	0.005	0.11
2012 Dec 31	99.958	99.961	0.004	0.14
2013 Jan 31	99.951	99.955	0.002	0.12
2013 Feb 15	99.943	99.947	0.002	0.13
2013 Feb 28	99.938	99.943	0.001	0.13
2013 Mar 31	99.914	99.919	-0.001	0.15
2013 Apr 30	99.904	99.910	0.012	0.14
2013 May 15	99.890	99.896	0.002	0.16
2013 May 31	99.876	99.883	0.002	0.17
2013 Jun 30	99.855	99.862	-0.001	0.17
2013 Jul 31	99.832	99.841	unch.	0.18
2013 Aug 15	99.825	99.835	-0.002	0.18
2013 Aug 31	99.812	99.821	0.007	0.19
2013 Nov 15	99.752	99.763	0.001	0.20
2013 Nov 30	99.738	99.749	unch.	0.21
2013 Dec 31	99.714	99.727	-0.006	0.21
2014 Jan 31	99.687	99.701	-0.007	0.22
2014 Feb 15	99.677	99.691	-0.010	0.22
2014 May 15	99.587	99.603	-0.020	0.24
2014 Aug 15	99.487	99.506	-0.028	0.26
2014 Nov 15	99.384	99.406	-0.023	0.28
2015 Feb 15	99.247	99.271	-0.056	0.30
2015 Feb 15	99.277	99.301	-0.050	0.29
2015 May 15	99.110	99.137	-0.068	0.33
2015 Aug 15	98.927	98.955	-0.095	0.36
2015 Nov 15	98.765	98.796	-0.103	0.38
2016 Feb 15	98.550	98.584	-0.120	0.42
2016 May 15	98.211	98.247	-0.164	0.48
2016 Nov 15	97.602	97.643	-0.200	0.57
2017 Feb 15	97.224	97.267	-0.233	0.63
2017 Aug 15	96.453	96.501	-0.281	0.73
2017 Nov 15	95.930	95.980	-0.342	0.80
2018 Feb 15	95.416	95.467	-0.369	0.86
2018 May 15	94.981	95.035	-0.412	0.90
2018 Aug 15	94.528	94.584	-0.504	0.94
2018 Nov 15	93.828	93.885	-0.506	1.03

2022 Feb 15	84.159	84.237	-0.911	1.83
Stripped Coupon Interest				
2012 Sep 30	99.999	99.999	unch.	0.02
2012 Oct 31	99.987	99.989	unch.	0.09
2012 Nov 15	99.993	99.994	0.001	0.04
2012 Nov 30	99.981	99.983	0.001	0.09
2012 Dec 31	99.973	99.976	0.001	0.09
2013 Jan 31	99.946	99.950	0.001	0.14
2013 Feb 15	99.961	99.965	0.001	0.09
2013 Feb 28	99.934	99.939	0.001	0.14
2013 Mar 31	99.922	99.928	0.001	0.14
2013 Apr 30	99.964	99.970	unch.	0.05
2013 May 15	99.995	100.000	unch.	0.00
2013 May 31	99.960	99.967	0.001	0.05
2013 Jun 30	99.955	99.963	0.001	0.05
2013 Jul 31	99.809	99.818	-0.013	0.21
2013 Aug 15	99.846	99.855	-0.013	0.16
2013 Aug 31	99.905	99.915	-0.015	0.09
2013 Sep 30	99.897	99.907	-0.016	0.09
2013 Nov 15	99.760	99.772	-0.017	0.20
2013 Nov 30	99.692	99.704	-0.017	0.25
2014 Jan 31	99.622	99.635	-0.019	0.27
2014 Feb 15	99.681	99.695	-0.020	0.22
2014 Mar 31	99.576	99.591	-0.022	0.27
2014 May 15	99.591	99.607	-0.025	0.24
2014 Aug 15	99.525	99.544	-0.028	0.24
2014 Nov 15	99.368	99.389	-0.071	0.28
2015 Feb 15	99.271	99.295	-0.068	0.29
2015 May 15	99.117	99.143	-0.074	0.32
2015 Aug 15	98.912	98.941	-0.096	0.37
2015 Nov 15	98.695	98.726	-0.103	0.41
2016 Feb 15	98.492	98.525	-0.136	0.44
2016 May 15	98.238	98.274	-0.155	0.48
2016 Aug 15	97.926	97.964	-0.179	0.53
2016 Nov 15	97.572	97.612	-0.189	0.58

2017 Feb 15	97.128	97.171	-0.200	0.65
2017 May 15	96.721	96.766	-0.255	0.71
2017 Aug 15	96.288	96.336	-0.303	0.76
2017 Nov 15	95.893	95.943	-0.318	0.80
2018 Feb 15	95.133	95.185	-0.394	0.91
2018 May 15	94.727	94.781	-0.410	0.95
2018 Aug 15	94.098	94.154	-0.487	1.02
2018 Nov 15	93.569	93.627	-0.505	1.07
2019 Feb 15	92.887	92.946	-0.565	1.14
2019 May 15	92.344	92.406	-0.585	1.19
2019 Aug 15	91.627	91.690	-0.681	1.26
2019 Nov 15	90.949	91.013	-0.699	1.32
2020 Feb 15	90.055	90.121	-0.718	1.41
2020 May 15	89.294	89.362	-0.737	1.47
2020 Aug 15	88.512	88.582	-0.754	1.54
2020 Nov 15	87.815	87.886	-0.771	1.59
2021 Feb 15	86.903	86.975	-0.841	1.67
2021 May 15	86.078	86.151	-0.876	1.73
2021 Aug 15	85.309	85.385	-0.875	1.78
2021 Nov 15	84.488	84.564	-0.909	1.84
2022 Feb 15	83.767	83.845	-0.946	1.88
2022 May 15	83.016	83.095	-0.962	1.93
2022 Aug 15	82.152	82.233	-0.997	1.98
2022 Nov 15	81.274	81.356	-1.011	2.04
2023 Feb 15	80.343	80.426	-1.049	2.10
2023 May 15	79.544	79.628	-1.063	2.15
2023 Aug 15	78.735	78.820	-1.077	2.19
2023 Nov 15	77.874	77.960	-1.155	2.24
2024 Feb 15	77.068	77.155	-1.169	2.29
2024 May 15	76.277	76.365	-1.182	2.33
2024 Aug 15	75.457	75.546	-1.240	2.37
2024 Nov 15	74.608	74.697	-1.251	2.41
2025 Feb 15	73.774	73.865	-1.263	2.46
2025 May 15	73.004	73.095	-1.274	2.49
2025 Aug 15	72.159	72.251	-1.309	2.53
2025 Nov 15	71.333	71.426	-1.319	2.57

2026 Feb 15	70.479	70.572	-1.351	2.62
2026 May 15	69.715	69.809	-1.361	2.65
2026 Aug 15	69.019	69.114	-1.373	2.67
2026 Nov 15	68.321	68.417	-1.384	2.70
2027 Feb 15	67.574	67.671	-1.393	2.73
2027 May 15	66.874	66.971	-1.428	2.75
2027 Aug 15	66.173	66.271	-1.412	2.78
2027 Nov 15	65.472	65.570	-1.445	2.80
2028 Feb 15	64.868	64.966	-1.456	2.82
2028 May 15	64.240	64.339	-1.466	2.84
2028 Aug 15	63.588	63.688	-1.474	2.86
2028 Nov 15	62.962	63.062	-1.482	2.87
2029 Feb 15	62.361	62.462	-1.466	2.89
2029 May 15	61.736	61.838	-1.474	2.91
2029 Aug 15	61.138	61.240	-1.481	2.92
2029 Nov 15	60.541	60.644	-1.489	2.94
2030 Feb 15	59.972	60.075	-1.496	2.95
2030 May 15	59.403	59.507	-1.504	2.96
2030 Aug 15	58.837	58.941	-1.511	2.97
2030 Nov 15	58.299	58.403	-1.518	2.98
2031 Feb 15	57.736	57.841	-1.525	3.00
2031 May 15	57.149	57.255	-1.504	3.01
2031 Aug 15	56.564	56.670	-1.535	3.03
2031 Nov 15	55.981	56.087	-1.540	3.04
2032 Feb 15	55.426	55.532	-1.518	3.05
2032 May 15	54.900	55.007	-1.468	3.06
2032 Aug 15	54.350	54.457	-1.472	3.08
2032 Nov 15	53.802	53.909	-1.475	3.09
2033 Feb 15	53.256	53.363	-1.479	3.10
2033 May 15	52.712	52.819	-1.482	3.11
2033 Aug 15	52.171	52.278	-1.485	3.13
2033 Nov 15	51.659	51.767	-1.460	3.14
2034 Feb 15	51.149	51.257	-1.464	3.15
2034 May 15	50.642	50.750	-1.466	3.16
2034 Aug 15	50.165	50.273	-1.469	3.16
2034 Nov 15	49.690	49.799	-1.473	3.17

2035 Feb 15	49.218	49.327	-1.475	3.18
2035 May 15	48.749	48.858	-1.478	3.19
2035 Aug 15	48.310	48.419	-1.480	3.19
2035 Nov 15	47.873	47.982	-1.484	3.20
2036 Feb 15	47.439	47.549	-1.487	3.20
2036 May 15	47.008	47.118	-1.489	3.21
2036 Aug 15	46.580	46.690	-1.491	3.21
2036 Nov 15	46.154	46.264	-1.494	3.22
2037 Feb 15	45.732	45.842	-1.495	3.22
2037 May 15	45.312	45.422	-1.497	3.23
2037 Aug 15	44.894	45.005	-1.499	3.23
2037 Nov 15	44.480	44.590	-1.500	3.24
2038 Feb 15	44.068	44.179	-1.502	3.24
2038 May 15	43.659	43.770	-1.503	3.25
2038 Aug 15	43.253	43.363	-1.503	3.25
2038 Nov 15	42.877	42.987	-1.476	3.25
2039 Feb 15	42.476	42.587	-1.477	3.26
2039 May 15	42.078	42.189	-1.448	3.26
2039 Aug 15	41.683	41.793	-1.448	3.27
2039 Nov 15	41.235	41.345	-1.446	3.28
2040 Feb 15	40.845	40.955	-1.446	3.28
2040 May 15	40.485	40.595	-1.447	3.29
2040 Aug 15	40.156	40.266	-1.419	3.29
2041 Feb 15	39.422	39.532	-1.419	3.29
2041 May 15	39.018	39.128	-1.417	3.30
2041 Aug 15	38.671	38.781	-1.418	3.30
2041 Nov 15	38.355	38.465	-1.418	3.30
2042 Feb 15	37.904	38.013	-1.413	3.32
2042 May 15	37.483	37.592	-1.410	3.33

Source: J.P.Morgan Pricing Direct Inc. via www.sstbond.com

All evaluations are end of day and are not intended for trading purposes. Neither Street Software Technology, Inc. nor J.P.Morgan Pricing Direct Inc. shall be liable for any errors or delay in the content above, or for any action taken in reliance on any such content.