

# TIPS Daily Report - October 16, 2025

Date  
10/15/2025

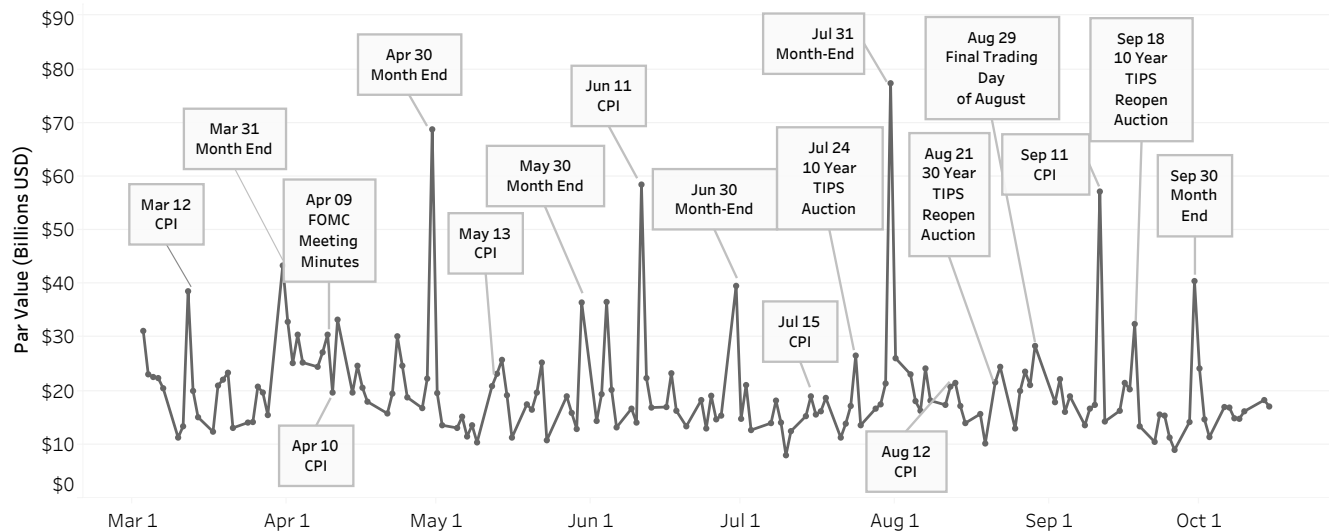
## Total Return Comparison Nominal vs Inflation Indexed

Total Return  
-29.86%  36.26%

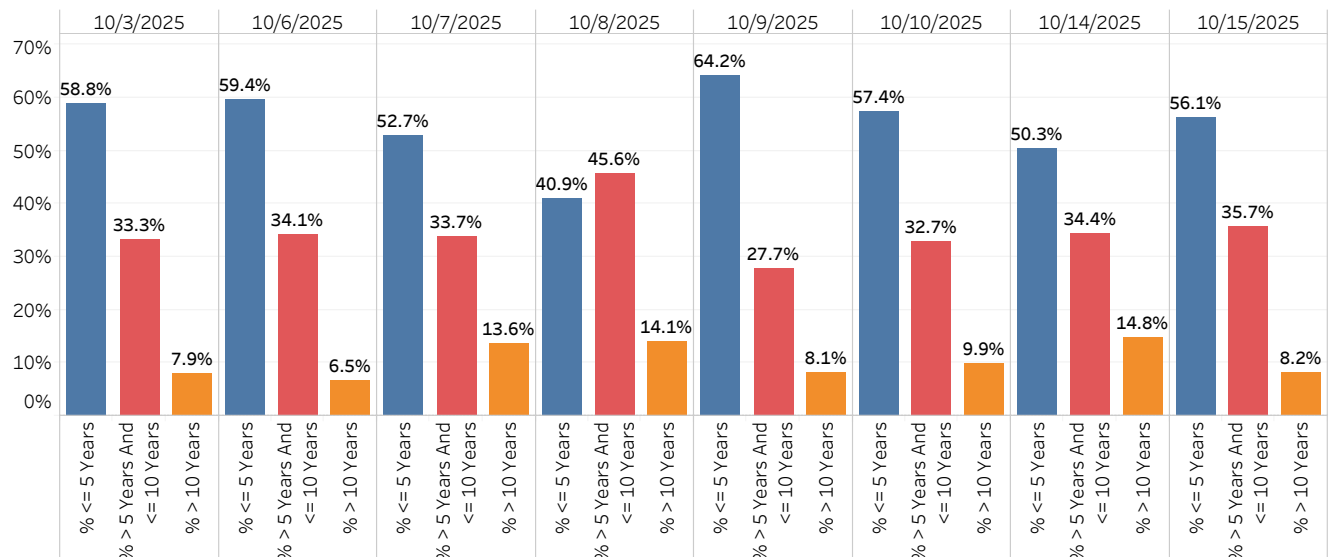
| Maturity  | MTD     |       | YTD     |       | 1 Year  |       | 2 Years |        | 5 Years |         | 10 Years |        |
|-----------|---------|-------|---------|-------|---------|-------|---------|--------|---------|---------|----------|--------|
|           | Nominal | TIPS  | Nominal | TIPS  | Nominal | TIPS  | Nominal | TIPS   | Nominal | TIPS    | Nominal  | TIPS   |
| 1-5 Year  | 0.28%   | 0.14% | 5.11%   | 6.49% | 5.34%   | 6.81% | 11.51%  | 13.71% | 5.87%   | 18.03%  | 17.39%   | 36.05% |
| 5-10 Year | 0.55%   | 0.27% | 7.89%   | 9.16% | 6.72%   | 7.84% | 14.47%  | 15.98% | -4.39%  | 7.59%   | 13.12%   | 36.26% |
| 10+ Year  | 1.36%   | 1.43% | 7.35%   | 6.93% | 4.00%   | 2.46% | 13.85%  | 10.83% | -29.86% | -24.63% | -4.71%   | 17.17% |

## TIPS Trading Volume

Total Daily Trading Volume in Billions of US Dollars



## Daily TIPS Volume by Sector



# U.S. Inflation Heatmap

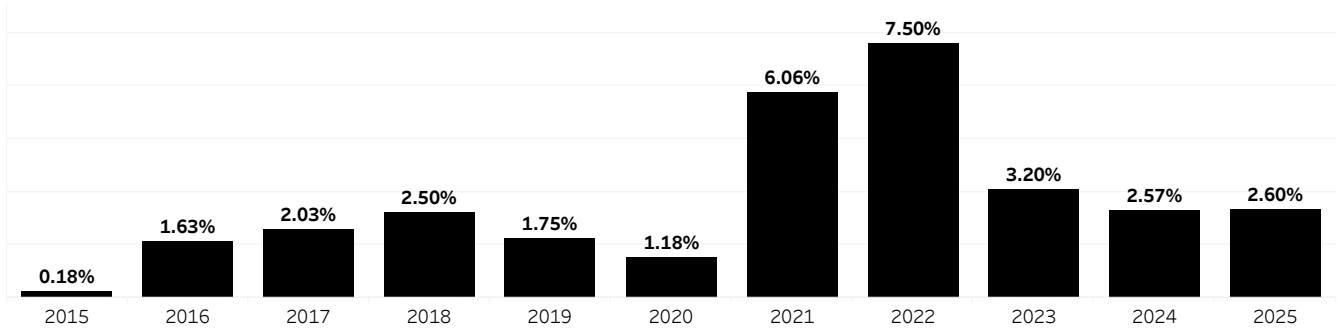
## Consumer Price Index Components

Month-over-Month % Change, Seasonally Adjusted

MoM % Change  
-6.25% 4.02%

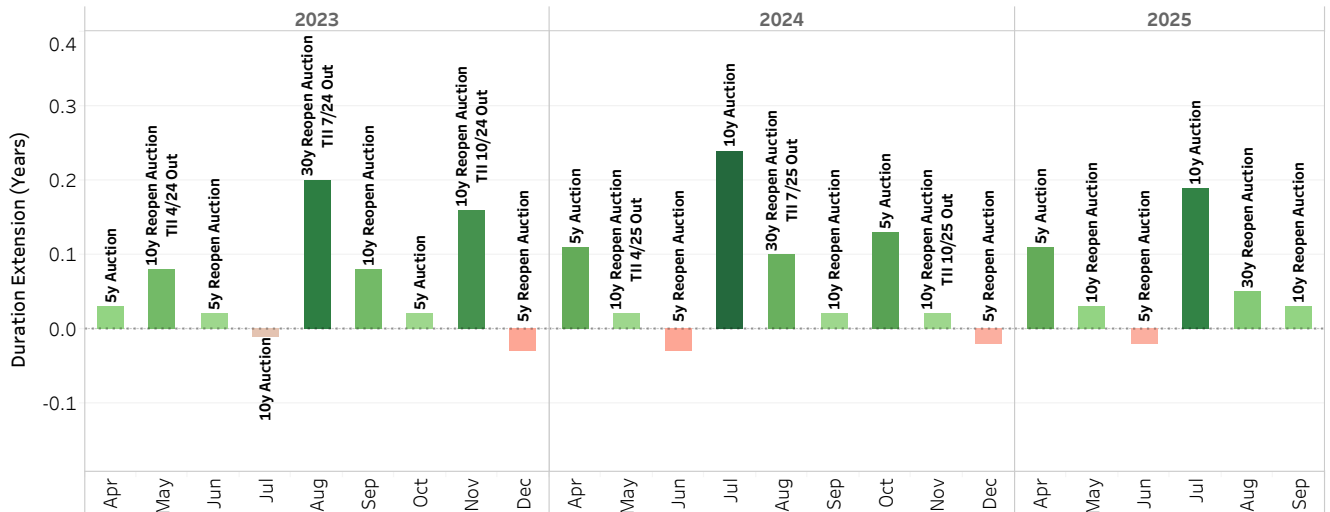
|                           | 2024   |        |        | 2025   |        |        |        |        |        |        |        |
|---------------------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
|                           | Oct    | Nov    | Dec    | Jan    | Feb    | Mar    | Apr    | May    | Jun    | Jul    | Aug    |
| Headline CPI              | 0.23%  | 0.28%  | 0.36%  | 0.47%  | 0.22%  | -0.05% | 0.22%  | 0.08%  | 0.29%  | 0.20%  | 0.38%  |
| Core CPI                  | 0.27%  | 0.29%  | 0.21%  | 0.45%  | 0.23%  | 0.06%  | 0.24%  | 0.13%  | 0.23%  | 0.32%  | 0.35%  |
| Core Services Ex-Housing  | 0.31%  | 0.34%  | 0.21%  | 0.76%  | 0.22%  | -0.24% | 0.21%  | 0.06%  | 0.21%  | 0.48%  | 0.33%  |
| Energy                    | -0.22% | 0.09%  | 2.42%  | 1.08%  | 0.20%  | -2.39% | 0.67%  | -0.98% | 0.95%  | -1.07% | 0.69%  |
| Gasoline                  | -0.98% | 0.29%  | 4.02%  | 1.75%  | -0.96% | -6.25% | -0.09% | -2.65% | 1.01%  | -2.17% | 1.91%  |
| Electricity               | 0.79%  | -0.23% | 0.20%  | -0.04% | 1.02%  | 0.94%  | 0.85%  | 0.90%  | 0.97%  | -0.11% | 0.20%  |
| Utility Gas               | 0.50%  | 0.48%  | 2.82%  | 1.79%  | 2.54%  | 3.57%  | 3.70%  | -0.96% | 0.53%  | -0.86% | -1.60% |
| Food                      | 0.21%  | 0.32%  | 0.29%  | 0.36%  | 0.16%  | 0.44%  | -0.08% | 0.29%  | 0.33%  | 0.05%  | 0.46%  |
| Food At Home              | 0.19%  | 0.35%  | 0.28%  | 0.46%  | 0.01%  | 0.49%  | -0.44% | 0.27%  | 0.28%  | -0.12% | 0.58%  |
| Food Away From Home       | 0.24%  | 0.28%  | 0.30%  | 0.24%  | 0.39%  | 0.36%  | 0.44%  | 0.31%  | 0.40%  | 0.28%  | 0.29%  |
| Core Goods                | 0.02%  | 0.21%  | -0.04% | 0.28%  | 0.22%  | -0.09% | 0.06%  | -0.04% | 0.20%  | 0.21%  | 0.28%  |
| Apparel                   | -0.89% | 0.08%  | 0.13%  | -1.38% | 0.60%  | 0.37%  | -0.20% | -0.42% | 0.43%  | 0.07%  | 0.50%  |
| New Vehicles              | -0.02% | 0.47%  | 0.36%  | 0.04%  | -0.07% | 0.10%  | -0.01% | -0.29% | -0.34% | 0.02%  | 0.28%  |
| Used Cars and Trucks      | 1.21%  | 1.29%  | 0.76%  | 2.19%  | 0.88%  | -0.69% | -0.53% | -0.54% | -0.67% | 0.48%  | 1.04%  |
| Core Services             | 0.34%  | 0.29%  | 0.26%  | 0.51%  | 0.25%  | 0.11%  | 0.29%  | 0.17%  | 0.25%  | 0.36%  | 0.35%  |
| Shelter                   | 0.39%  | 0.34%  | 0.27%  | 0.37%  | 0.28%  | 0.22%  | 0.33%  | 0.25%  | 0.18%  | 0.23%  | 0.44%  |
| Rent of Primary Residence | 0.30%  | 0.25%  | 0.30%  | 0.35%  | 0.28%  | 0.33%  | 0.34%  | 0.21%  | 0.23%  | 0.26%  | 0.30%  |
| OER                       | 0.41%  | 0.25%  | 0.31%  | 0.31%  | 0.28%  | 0.40%  | 0.36%  | 0.27%  | 0.30%  | 0.28%  | 0.38%  |

## Annual TIPS Inflation Accrual



## Monthly Duration Extension

US TIPS (Series-L)



US TIPS Report

10/16/2025

| 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   | 0.625  | 15-Jan-26 | 99.671        | 1.520     | 0.16         | 0.16    | 4.15    | 218.6      | -18.3  | -49.2  | -29.8  | 290.4   | 218.6  | 257.0  | 385.2   | 204.8  | 276.9  | 15-Nov-25 |  |
| TIPS   | 2.000  | 15-Jan-26 | 100.023       | 1.511     | 0.17         | 0.17    | 4.19    | 138.9      | -1.9   | -32.0  | -53.3  | 246.6   | 138.9  | 189.9  | 294.6   | 138.9  | 214.7  | 15-Feb-26 |  |
| TIPS   | 0.125  | 15-Apr-26 | 99.465        | 1.062     | 0.17         | 0.17    | 4.60    | 264.8      | -5.0   | -12.9  | -6.9   | 293.4   | 264.0  | 276.4  | 350.8   | 201.9  | 272.8  | 30-Apr-26 |  |
| TIPS   | 0.125  | 15-Jul-26 | 99.710        | 0.409     | 0.23         | 0.23    | 4.80    | 326.5      | -3.7   | -7.1   | -0.2   | 344.1   | 321.0  | 330.8  | 374.6   | 239.3  | 313.3  | 15-May-26 |  |
| TIPS   | 0.125  | 15-Oct-26 | 99.511        | 0.543     | 0.24         | 0.24    | 5.04    | 301.8      | -3.7   | -9.3   | -6.2   | 325.8   | 301.8  | 312.8  | 342.4   | 233.0  | 297.6  | 31-Oct-26 |  |
| TIPS   | 2.375  | 15-Jan-27 | 101.740       | 0.875     | 0.24         | 0.24    | 5.26    | 220.3      | -4.3   | -10.6  | -12.9  | 249.4   | 220.3  | 233.5  | 267.0   | 181.4  | 227.8  | 15-Feb-27 |  |
| TIPS   | 0.375  | 15-Jan-27 | 99.282        | 0.887     | 0.24         | 0.24    | 5.33    | 264.5      | -3.3   | -8.9   | -14.3  | 297.5   | 264.5  | 281.4  | 308.3   | 218.3  | 270.8  | 15-Nov-26 |  |
| TIPS   | 0.125  | 15-Apr-27 | 98.671        | 0.969     | 0.25         | 0.25    | 5.65    | 248.5      | -3.7   | -13.7  | -14.4  | 278.9   | 248.5  | 265.3  | 290.5   | 213.5  | 257.7  | 30-Apr-27 |  |
| TIPS   | 0.375  | 15-Jul-27 | 99.404        | 0.655     | 0.25         | 0.25    | 5.91    | 277.1      | -3.7   | -11.3  | -10.9  | 304.1   | 277.1  | 290.4  | 306.1   | 236.5  | 278.6  | 15-Aug-27 |  |
| TIPS   | 1.625  | 15-Oct-27 | 101.679       | 0.736     | 0.30         | 0.30    | 6.16    | 268.4      | -3.1   | -12.7  | -12.4  | 297.0   | 268.4  | 282.8  | 297.0   | 231.1  | 271.2  | 30-Sep-27 |  |
| TIPS   | 1.750  | 15-Jan-28 | 101.717       | 0.925     | 0.30         | 0.30    | 6.42    | 236.5      | -4.3   | -13.9  | -8.6   | 260.6   | 236.3  | 248.8  | 267.3   | 211.8  | 240.8  | 15-Nov-27 |  |
| TIPS   | 0.500  | 15-Jan-28 | 98.931        | 0.934     | 0.28         | 0.28    | 6.47    | 248.3      | -4.5   | -12.4  | -13.4  | 276.1   | 248.3  | 263.6  | 277.6   | 225.0  | 255.4  | 15-Feb-28 |  |
| TIPS   | 3.625  | 15-Apr-28 | 106.420       | 0.972     | 0.36         | 0.36    | 6.72    | 232.1      | -4.8   | -12.7  | -13.7  | 258.6   | 232.1  | 246.7  | 258.9   | 204.6  | 235.8  | 15-Aug-28 |  |
| TIPS   | 1.250  | 15-Apr-28 | 100.496       | 1.002     | 0.33         | 0.33    | 6.75    | 240.5      | -2.2   | -11.5  | -14.1  | 268.0   | 240.5  | 255.1  | 268.2   | 218.0  | 247.2  | 31-Mar-28 |  |
| TIPS   | 0.750  | 15-Jul-28 | 99.687        | 0.834     | 0.36         | 0.36    | 6.98    | 258.3      | -3.9   | -12.0  | -14.2  | 286.8   | 258.3  | 273.6  | 286.8   | 238.0  | 264.4  | 15-Aug-28 |  |
| TIPS   | 2.375  | 15-Oct-28 | 104.259       | 0.894     | 0.34         | 0.34    | 7.09    | 252.2      | -2.8   | -11.5  | -14.0  | 279.5   | 252.2  | 267.3  | 279.5   | 232.9  | 259.2  | 30-Sep-28 |  |
| TIPS   | 2.500  | 15-Jan-29 | 104.641       | 1.008     | 0.39         | 0.39    | 7.36    | 229.2      | -4.2   | -11.6  | -11.4  | 253.1   | 229.2  | 242.5  | 253.1   | 208.9  | 232.9  | 15-Feb-29 |  |
| TIPS   | 0.875  | 15-Jan-29 | 99.443        | 1.027     | 0.38         | 0.38    | 7.44    | 241.0      | -3.4   | -12.5  | -13.8  | 268.2   | 241.0  | 256.4  | 268.2   | 227.4  | 248.2  | 15-Nov-28 |  |
| TIPS   | 3.875  | 15-Apr-29 | 109.443       | 1.084     | 0.41         | 0.41    | 7.47    | 221.6      | -4.1   | -11.4  | -14.1  | 246.5   | 221.6  | 236.2  | 247.2   | 203.6  | 227.2  | 15-Feb-29 |  |
| TIPS   | 2.125  | 15-Apr-29 | 103.412       | 1.095     | 0.42         | 0.42    | 7.52    | 236.4      | -2.7   | -10.8  | -12.9  | 262.2   | 236.4  | 250.9  | 262.2   | 220.8  | 243.3  | 30-Apr-29 |  |
| TIPS   | 0.250  | 15-Jul-29 | 97.282        | 0.972     | 0.45         | 0.45    | 7.85    | 248.8      | -4.3   | -11.9  | -13.0  | 274.0   | 248.8  | 263.4  | 274.0   | 234.7  | 255.3  | 15-May-29 |  |
| TIPS   | 1.625  | 15-Oct-29 | 102.244       | 1.029     | 0.49         | 0.49    | 7.88    | 246.8      | -3.2   | -11.0  | -12.1  | 270.2   | 246.8  | 260.4  | 270.2   | 234.6  | 254.6  | 31-Oct-29 |  |
| TIPS   | 0.125  | 15-Jan-30 | 95.763        | 1.121     | 0.46         | 0.46    | 8.19    | 232.4      | -3.7   | -11.2  | -12.8  | 256.8   | 232.4  | 246.7  | 258.4   | 221.2  | 240.2  | 15-Nov-29 |  |
| TIPS   | 1.625  | 15-Apr-30 | 101.809       | 1.192     | 0.48         | 0.48    | N/A     | 233.0      | -3.2   | -11.0  | -11.9  | 256.1   | 233.0  | 246.7  | 256.1   | 230.3  | 243.6  | 30-Apr-30 |  |
| TIPS   | 0.125  | 15-Jul-30 | 95.427        | 1.101     | 0.50         | 0.50    | 8.59    | 244.7      | -3.2   | -11.1  | -10.5  | 268.5   | 244.7  | 258.3  | 268.5   | 232.8  | 252.0  | 15-Aug-30 |  |
| TIPS   | 0.125  | 15-Jan-31 | 94.282        | 1.238     | 0.57         | 0.57    | 8.98    | 229.4      | -3.2   | -11.0  | -12.0  | 252.6   | 229.4  | 243.5  | 255.9   | 218.2  | 238.3  | 15-Feb-31 |  |
| TIPS   | 0.125  | 15-Jul-31 | 93.778        | 1.233     | 0.58         | 0.58    | 9.27    | 240.6      | -3.3   | -11.1  | -10.8  | 263.7   | 240.6  | 254.4  | 264.7   | 229.5  | 248.8  | 15-Aug-31 |  |
| TIPS   | 0.125  | 15-Jan-32 | 92.465        | 1.376     | 0.59         | 0.59    | 9.42    | 231.3      | -3.6   | -11.4  | -11.9  | 255.0   | 231.3  | 245.7  | 256.4   | 220.9  | 241.0  | 15-Feb-32 |  |
| TIPS   | 3.375  | 15-Apr-32 | 112.252       | 1.366     | 0.61         | 0.61    | 8.85    | 217.5      | -4.2   | -11.2  | -13.5  | 240.4   | 217.5  | 231.6  | 246.9   | 207.2  | 229.0  | 15-Feb-31 |  |
| TIPS   | 0.625  | 15-Jul-32 | 95.114        | 1.375     | 0.67         | 0.67    | 9.59    | 235.7      | -3.7   | -11.0  | -11.6  | 258.0   | 235.7  | 249.1  | 260.3   | 225.0  | 244.1  | 15-Aug-32 |  |
| TIPS   | 1.125  | 15-Jan-33 | 97.374        | 1.496     | 0.69         | 0.69    | 9.41    | 224.2      | -3.4   | -11.7  | -10.8  | 246.0   | 224.2  | 237.1  | 250.2   | 214.2  | 233.6  | 15-Nov-32 |  |
| TIPS   | 1.375  | 15-Jul-33 | 99.023        | 1.498     | 0.79         | 0.79    | 9.61    | 228.8      | -3.3   | -10.6  | -10.2  | 250.2   | 228.8  | 240.9  | 255.6   | 222.5  | 238.4  | 15-May-33 |  |
| TIPS   | 1.750  | 15-Jan-34 | 101.076       | 1.600     | 0.85         | 0.85    | 9.47    | 225.3      | -2.9   | -9.9   | -9.3   | 246.0   | 225.3  | 236.9  | 250.2   | 218.2  | 234.8  | 15-Feb-34 |  |
| TIPS   | 1.875  | 15-Jul-34 | 102.137       | 1.602     | 0.93         | 0.93    | 9.54    | 226.8      | -2.8   | -9.4   | -8.2   | 246.6   | 226.8  | 237.7  | 252.9   | 221.7  | 236.5  | 15-May-34 |  |
| TIPS   | 2.125  | 15-Jan-35 | 103.641       | 1.690     | 0.94         | 0.94    | N/A     | 223.0      | -2.7   | -9.0   | -8.1   | 243.5   | 223.0  | 233.9  | 247.8   | 217.9  | 233.3  | 15-Nov-34 |  |
| TIPS   | 1.875  | 15-Jul-35 | 101.572       | 1.690     | 1.02         | 1.02    | N/A     | 228.1      | -2.3   | -8.4   | -8.5   | 239.4   | 228.1  | 235.9  | 239.4   | 228.1  | 235.9  | 15-Aug-35 |  |
| TIPS   | 2.125  | 15-Feb-40 | 101.793       | 1.957     | 1.39         | 1.39    | 9.98    | 233.2      | -1.7   | -6.9   | -5.5   | 252.5   | 233.2  | 241.2  | 252.5   | 225.0  | 239.8  | 15-Feb-40 |  |
| TIPS   | 2.125  | 15-Feb-41 | 101.084       | 2.023     | 1.57         | 1.57    | 8.98    | 231.9      | -2.0   | -7.6   | -5.2   | 251.4   | 231.9  | 239.6  | 253.4   | 227.5  | 240.6  | 15-Feb-41 |  |
| TIPS   | 0.750  | 15-Feb-42 | 80.519        | 2.151     | 1.93         | 1.93    | 8.63    | 230.9      | -1.6   | -6.0   | -5.8   | 249.8   | 230.9  | 238.4  | 253.7   | 228.4  | 240.5  | 15-Feb-42 |  |
| TIPS   | 0.625  | 15-Feb-43 | 77.229        | 2.194     | 2.11         | 2.11    | 8.90    | 232.2      | -2.0   | -6.0   | -5.7   | 251.1   | 232.2  | 239.6  | 253.8   | 229.6  | 241.6  | 15-Feb-43 |  |
| TIPS   | 1.375  | 15-Feb-44 | 86.923        | 2.229     | 2.07         | 2.07    | 8.59    | 231.7      | -1.5   | -5.1   | -3.8   | 250.7   | 231.7  | 238.6  | 253.3   | 228.0  | 240.9  | 15-Feb-44 |  |
| TIPS   | 0.750  | 15-Feb-45 | 75.961        | 2.276     | 2.33         | 2.33    | 8.46    | 232.6      | -1.5   | -4.5   | -3.1   | 249.5   | 232.6  | 238.6  | 252.8   | 228.8  | 241.3  | 15-Feb-45 |  |
| TIPS   | 1.000  | 15-Feb-46 | 78.603        | 2.308     | 2.42         | 2.42    | 8.26    | 231.0      | -1.1   | -4.9   | -3.4   | 249.3   | 231.0  | 237.7  | 251.1   | 228.9  | 240.6  | 15-Feb-46 |  |
| TIPS   | 0.875  | 15-Feb-47 | 75.343        | 2.329     | 2.49         | 2.49    | 7.93    | 228.8      | -1.1   | -5.0   | -3.3   | 246.7   | 228.8  | 235.4  | 252.1   | 228.0  | 239.7  | 15-Feb-47 |  |
| TIPS   | 1.000  | 15-Feb-48 | 76.481        | 2.340     | 2.54         | 2.54    | 7.76    | 229.5      | -1.0   | -5.2   | -2.9   | 247.3   | 229.5  | 236.1  | 252.5   | 228.3  | 240.3  | 15-Feb-48 |  |
| TIPS   | 1.000  | 15-Feb-49 | 75.366        | 2.361     | 2.62         | 2.62    | 7.30    | 227.8      | -1.1   | -5.6   | -3.2   | 246.0   | 227.8  | 234.6  | 251.8   | 227.3  | 239.7  | 15-Feb-49 |  |
| TIPS   | 0.250  | 15-Feb-50 | 60.572        | 2.375     | 2.94         | 2.94    | 7.03    | 228.8      | -1.1   | -5.7   | -3.9   | 247.1   | 228.8  | 235.8  | 251.7   | 227.6  | 239.8  | 15-Feb-50 |  |
| TIPS   | 0.125  | 15-Feb-51 | 56.931        | 2.386     | 3.13         | 3.13    | 6.50    | 228.3      | -1.2   | -5.7   | -4.2   | 245.7   | 228.3  | 235.3  | 251.3   | 226.4  | 239.2  | 15-Feb-51 |  |
| TIPS   | 0.125  | 15-Feb-52 | 55.717        | 2.384     | 3.26         | 3.26    | 5.72    | 226.8      | -0.7   | -5.5   | -4.1   | 244.8   | 226.8  | 233.7  | 251.1   | 225.6  | 238.6  | 15-Feb-52 |  |
| TIPS   | 1.500  | 15-Feb-53 | 81.946        | 2.389     | 2.83         | 2.83    | 6.41    | 222.2      | -1.1   | -5.6   | -3.7   | 240.1   | 222.2  | 229.0  | 242.8   | 218.9  | 232.2  | 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 | 94.488 | 2.384 | 2.78 | 2.78 | 6.51 | 220.8 | -1.4 | -5.7 | -3.5 | 238.2 | 220.8 | 227.6 | 240.2                                                  | 216.0 | 230.0 | 15-Feb-54 |
| TIPS                             | 2.375 | 15-Feb-55 | 99.954 | 2.369 | 2.76 | 2.76 | N/A  | 221.3 | -1.2 | -5.6 | -3.6 | 237.0 | 221.3 | 227.4 | 237.0                                                  | 213.0 | 226.7 | 15-Feb-55 |

| US TIPS Total Return Performance vs. Nominal |           |         |           |                  |         |            |                  |         |            |                  |         |            |                  |         | 10/16/2025 |
|----------------------------------------------|-----------|---------|-----------|------------------|---------|------------|------------------|---------|------------|------------------|---------|------------|------------------|---------|------------|
| 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 |
| 0.625                                        | 15-Jan-26 | 2.250   | 15-Nov-25 | 0.05             | 0.05    | 0.00       | 0.16             | 0.15    | 0.01       | 0.16             | 0.15    | 0.01       | 4.15             | 3.38    | 0.77       |
| 2.000                                        | 15-Jan-26 | 6.000   | 15-Feb-26 | 0.07             | 0.11    | -0.04      | 0.17             | 0.21    | -0.04      | 0.17             | 0.21    | -0.04      | 4.19             | 3.48    | 0.71       |
| 0.125                                        | 15-Apr-26 | 0.750   | 30-Apr-26 | 0.07             | 0.04    | 0.03       | 0.17             | 0.18    | -0.01      | 0.17             | 0.18    | -0.01      | 4.60             | 3.64    | 0.96       |
| 0.125                                        | 15-Jul-26 | 1.625   | 15-May-26 | 0.08             | 0.05    | 0.03       | 0.23             | 0.19    | 0.04       | 0.23             | 0.19    | 0.04       | 4.80             | 3.70    | 1.10       |
| 0.125                                        | 15-Oct-26 | 1.125   | 31-Oct-26 | 0.11             | 0.10    | 0.01       | 0.24             | 0.28    | -0.04      | 0.24             | 0.28    | -0.04      | 5.04             | 4.07    | 0.97       |
| 2.375                                        | 15-Jan-27 | 6.625   | 15-Feb-27 | 0.13             | 0.20    | -0.07      | 0.24             | 0.34    | -0.10      | 0.24             | 0.34    | -0.10      | 5.26             | 4.21    | 1.05       |
| 0.375                                        | 15-Jan-27 | 2.000   | 15-Nov-26 | 0.11             | 0.11    | 0.00       | 0.24             | 0.32    | -0.08      | 0.24             | 0.32    | -0.08      | 5.33             | 4.15    | 1.18       |
| 0.125                                        | 15-Apr-27 | 2.750   | 30-Apr-27 | 0.10             | 0.18    | -0.08      | 0.25             | 0.41    | -0.16      | 0.25             | 0.41    | -0.16      | 5.65             | 4.56    | 1.09       |
| 0.375                                        | 15-Jul-27 | 2.250   | 15-Aug-27 | 0.10             | 0.21    | -0.11      | 0.25             | 0.45    | -0.20      | 0.25             | 0.45    | -0.20      | 5.91             | 4.84    | 1.07       |
| 1.625                                        | 15-Oct-27 | 4.125   | 30-Sep-27 | 0.15             | 0.25    | -0.10      | 0.30             | 0.51    | -0.21      | 0.30             | 0.51    | -0.21      | 6.16             | 4.95    | 1.21       |
| 1.750                                        | 15-Jan-28 | 6.125   | 15-Nov-27 | 0.15             | 0.32    | -0.17      | 0.30             | 0.61    | -0.31      | 0.30             | 0.61    | -0.31      | 6.42             | 5.08    | 1.34       |
| 0.500                                        | 15-Jan-28 | 2.750   | 15-Feb-28 | 0.15             | 0.27    | -0.12      | 0.28             | 0.56    | -0.28      | 0.28             | 0.56    | -0.28      | 6.47             | 5.38    | 1.09       |
| 3.625                                        | 15-Apr-28 | 5.500   | 15-Aug-28 | 0.20             | 0.34    | -0.14      | 0.36             | 0.66    | -0.30      | 0.36             | 0.66    | -0.30      | 6.72             | 5.58    | 1.14       |
| 1.250                                        | 15-Apr-28 | 3.625   | 31-Mar-28 | 0.17             | 0.29    | -0.12      | 0.33             | 0.57    | -0.24      | 0.33             | 0.57    | -0.24      | 6.75             | 5.49    | 1.26       |
| 0.750                                        | 15-Jul-28 | 2.875   | 15-Aug-28 | 0.19             | 0.33    | -0.14      | 0.36             | 0.68    | -0.32      | 0.36             | 0.68    | -0.32      | 6.98             | 5.88    | 1.10       |
| 2.375                                        | 15-Oct-28 | 4.625   | 30-Sep-28 | 0.20             | 0.35    | -0.15      | 0.34             | 0.70    | -0.36      | 0.34             | 0.70    | -0.36      | 7.09             | 5.96    | 1.13       |
| 2.500                                        | 15-Jan-29 | 5.250   | 15-Feb-29 | 0.23             | 0.37    | -0.14      | 0.39             | 0.74    | -0.35      | 0.39             | 0.74    | -0.35      | 7.36             | 6.09    | 1.27       |
| 0.875                                        | 15-Jan-29 | 3.125   | 15-Nov-28 | 0.22             | 0.38    | -0.16      | 0.38             | 0.71    | -0.33      | 0.38             | 0.71    | -0.33      | 7.44             | 6.13    | 1.31       |
| 3.875                                        | 15-Apr-29 | 5.250   | 15-Feb-29 | 0.26             | 0.37    | -0.11      | 0.41             | 0.74    | -0.33      | 0.41             | 0.74    | -0.33      | 7.47             | 6.09    | 1.38       |
| 2.125                                        | 15-Apr-29 | 4.625   | 30-Apr-29 | 0.23             | 0.40    | -0.17      | 0.42             | 0.75    | -0.33      | 0.42             | 0.75    | -0.33      | 7.52             | 6.38    | 1.14       |
| 0.250                                        | 15-Jul-29 | 2.375   | 15-May-29 | 0.25             | 0.43    | -0.18      | 0.45             | 0.81    | -0.36      | 0.45             | 0.81    | -0.36      | 7.85             | 6.53    | 1.32       |
| 1.625                                        | 15-Oct-29 | 4.125   | 31-Oct-29 | 0.27             | 0.46    | -0.19      | 0.49             | 0.86    | -0.37      | 0.49             | 0.86    | -0.37      | 7.88             | 6.77    | 1.11       |
| 0.125                                        | 15-Jan-30 | 1.750   | 15-Nov-29 | 0.27             | 0.46    | -0.19      | 0.46             | 0.91    | -0.45      | 0.46             | 0.91    | -0.45      | 8.19             | 7.03    | 1.16       |
| 1.625                                        | 15-Apr-30 | 3.875   | 30-Apr-30 | 0.31             | 0.50    | -0.19      | 0.48             | 0.94    | -0.46      | 0.48             | 0.94    | -0.46      | N/A              | N/A     | N/A        |
| 0.125                                        | 15-Jul-30 | 0.625   | 15-Aug-30 | 0.31             | 0.55    | -0.24      | 0.50             | 1.03    | -0.53      | 0.50             | 1.03    | -0.53      | 8.59             | 7.81    | 0.78       |
| 0.125                                        | 15-Jan-31 | 1.125   | 15-Feb-31 | 0.30             | 0.57    | -0.27      | 0.57             | 1.13    | -0.56      | 0.57             | 1.13    | -0.56      | 8.98             | 8.10    | 0.88       |
| 0.125                                        | 15-Jul-31 | 1.250   | 15-Aug-31 | 0.30             | 0.57    | -0.27      | 0.58             | 1.19    | -0.61      | 0.58             | 1.19    | -0.61      | 9.27             | 8.38    | 0.89       |
| 0.125                                        | 15-Jan-32 | 1.875   | 15-Feb-32 | 0.29             | 0.61    | -0.32      | 0.59             | 1.28    | -0.69      | 0.59             | 1.28    | -0.69      | 9.42             | 8.43    | 0.99       |
| 3.375                                        | 15-Apr-32 | 5.375   | 15-Feb-31 | 0.31             | 0.57    | -0.26      | 0.61             | 1.03    | -0.42      | 0.61             | 1.03    | -0.42      | 8.85             | 7.67    | 1.18       |
| 0.625                                        | 15-Jul-32 | 2.750   | 15-Aug-32 | 0.34             | 0.66    | -0.32      | 0.67             | 1.33    | -0.66      | 0.67             | 1.33    | -0.66      | 9.59             | 8.47    | 1.12       |
| 1.125                                        | 15-Jan-33 | 4.125   | 15-Nov-32 | 0.29             | 0.67    | -0.38      | 0.69             | 1.30    | -0.61      | 0.69             | 1.30    | -0.61      | 9.41             | 8.23    | 1.18       |
| 1.375                                        | 15-Jul-33 | 3.375   | 15-May-33 | 0.36             | 0.68    | -0.32      | 0.79             | 1.37    | -0.58      | 0.79             | 1.37    | -0.58      | 9.61             | 8.72    | 0.89       |
| 1.750                                        | 15-Jan-34 | 4.000   | 15-Feb-34 | 0.36             | 0.69    | -0.33      | 0.85             | 1.44    | -0.59      | 0.85             | 1.44    | -0.59      | 9.47             | 8.70    | 0.77       |
| 1.875                                        | 15-Jul-34 | 4.375   | 15-May-34 | 0.41             | 0.70    | -0.29      | 0.93             | 1.42    | -0.49      | 0.93             | 1.42    | -0.49      | 9.54             | 8.67    | 0.87       |
| 2.125                                        | 15-Jan-35 | 4.250   | 15-Nov-34 | 0.41             | 0.71    | -0.30      | 0.94             | 1.46    | -0.52      | 0.94             | 1.46    | -0.52      | N/A              | N/A     | N/A        |
| 1.875                                        | 15-Jul-35 | 4.250   | 15-Aug-35 | 0.46             | 0.75    | -0.29      | 1.02             | 1.60    | -0.58      | 1.02             | 1.60    | -0.58      | N/A              | N/A     | N/A        |
| 2.125                                        | 15-Feb-40 | 4.625   | 15-Feb-40 | 0.59             | 0.74    | -0.15      | 1.39             | 1.88    | -0.49      | 1.39             | 1.88    | -0.49      | 9.98             | 8.71    | 1.27       |
| 2.125                                        | 15-Feb-41 | 4.750   | 15-Feb-41 | 0.58             | 0.77    | -0.19      | 1.57             | 2.02    | -0.45      | 1.57             | 2.02    | -0.45      | 8.98             | 8.56    | 0.42       |
| 0.750                                        | 15-Feb-42 | 3.125   | 15-Feb-42 | 0.64             | 0.78    | -0.14      | 1.93             | 2.09    | -0.16      | 1.93             | 2.09    | -0.16      | 8.63             | 8.33    | 0.30       |
| 0.625                                        | 15-Feb-43 | 3.125   | 15-Feb-43 | 0.69             | 0.79    | -0.10      | 2.11             | 2.24    | -0.13      | 2.11             | 2.24    | -0.13      | 8.90             | 8.50    | 0.40       |
| 1.375                                        | 15-Feb-44 | 3.625   | 15-Feb-44 | 0.66             | 0.75    | -0.09      | 2.07             | 2.23    | -0.16      | 2.07             | 2.23    | -0.16      | 8.59             | 8.28    | 0.31       |
| 0.750                                        | 15-Feb-45 | 2.500   | 15-Feb-45 | 0.74             | 0.80    | -0.06      | 2.33             | 2.47    | -0.14      | 2.33             | 2.47    | -0.14      | 8.46             | 8.32    | 0.14       |
| 1.000                                        | 15-Feb-46 | 2.500   | 15-Feb-46 | 0.74             | 0.85    | -0.11      | 2.42             | 2.57    | -0.15      | 2.42             | 2.57    | -0.15      | 8.26             | 8.47    | -0.21      |
| 0.875                                        | 15-Feb-47 | 3.000   | 15-Feb-47 | 0.79             | 0.86    | -0.07      | 2.49             | 2.56    | -0.07      | 2.49             | 2.56    | -0.07      | 7.93             | 8.50    | -0.57      |
| 1.000                                        | 15-Feb-48 | 3.000   | 15-Feb-48 | 0.83             | 0.89    | -0.06      | 2.54             | 2.65    | -0.11      | 2.54             | 2.65    | -0.11      | 7.76             | 8.56    | -0.80      |
| 1.000                                        | 15-Feb-49 | 3.000   | 15-Feb-49 | 0.82             | 0.90    | -0.08      | 2.62             | 2.71    | -0.09      | 2.62             | 2.71    | -0.09      | 7.30             | 8.61    | -1.31      |
| 0.250                                        | 15-Feb-50 | 2.000   | 15-Feb-50 | 0.86             | 1.04    | -0.18      | 2.94             | 3.02    | -0.08      | 2.94             | 3.02    | -0.08      | 7.03             | 8.43    | -1.40      |
| 0.125                                        | 15-Feb-51 | 1.875   | 15-Feb-51 | 0.91             | 0.99    | -0.08      | 3.13             | 2.95    | 0.18       | 3.13             | 2.95    | 0.18       | 6.50             | 8.08    | -1.58      |

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|-------|-----------|-------|-----------|------|------|-------|------|------|------|------|------|------|------|------|-------|
| 0.125 | 15-Feb-52 | 2.250 | 15-Feb-52 | 1.00 | 1.02 | -0.02 | 3.26 | 2.98 | 0.28 | 3.26 | 2.98 | 0.28 | 5.72 | 7.90 | -2.18 |
| 1.500 | 15-Feb-53 | 3.625 | 15-Feb-53 | 0.82 | 1.00 | -0.18 | 2.83 | 2.75 | 0.08 | 2.83 | 2.75 | 0.08 | 6.41 | 7.67 | -1.26 |
| 2.125 | 15-Feb-54 | 4.250 | 15-Feb-54 | 0.81 | 0.99 | -0.18 | 2.78 | 2.70 | 0.08 | 2.78 | 2.70 | 0.08 | 6.51 | 7.19 | -0.68 |
| 2.375 | 15-Feb-55 | 4.625 | 15-Feb-55 | 0.81 | 1.00 | -0.19 | 2.76 | 2.65 | 0.11 | 2.76 | 2.65 | 0.11 | N/A  | N/A  | N/A   |