

# TIPS Daily Report - April 10, 2026

Date  
4/9/2026

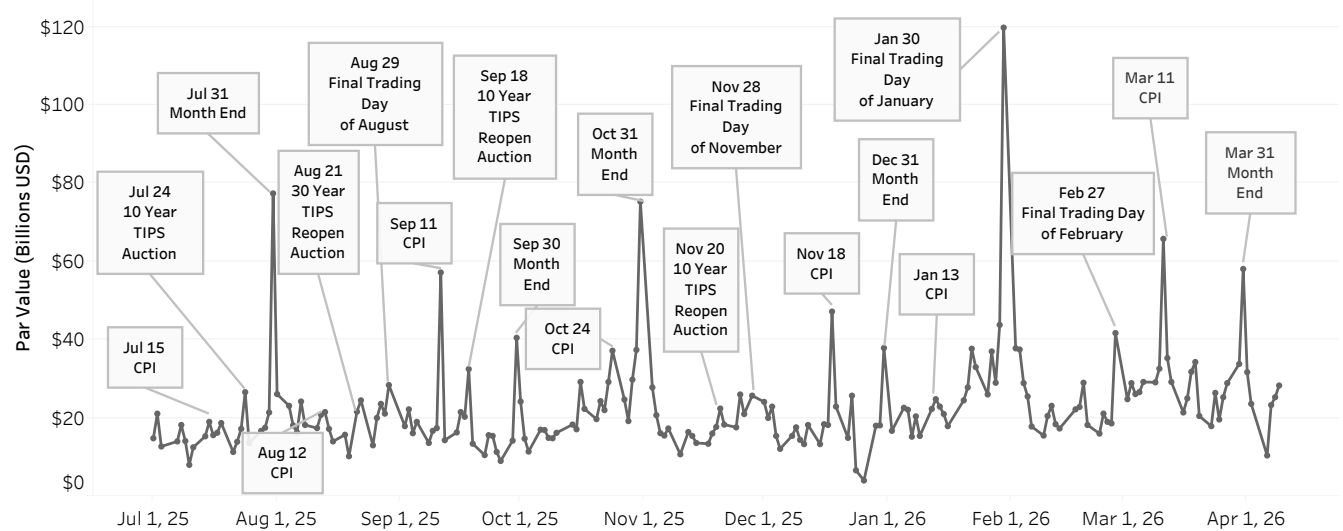
## Total Return Comparison Nominal vs Inflation Indexed

Total Return  
-25.90% 34.37%

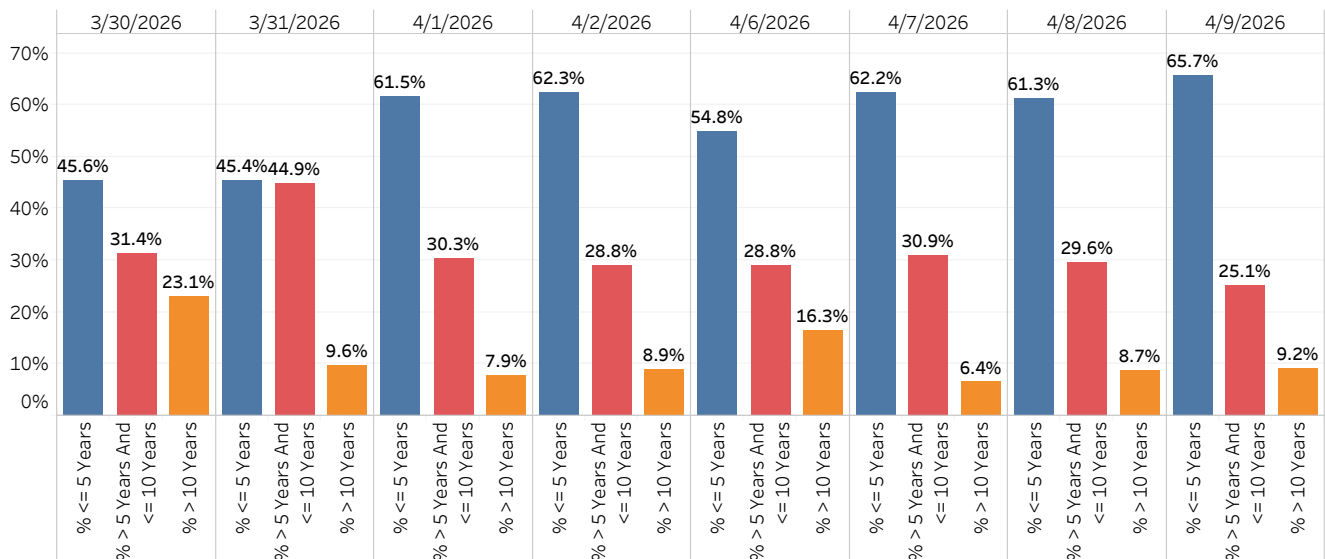
| Maturity  | MTD     |       | YTD     |        | 1 Year  |       | 2 Years |        | 5 Years |         | 10 Years |        |
|-----------|---------|-------|---------|--------|---------|-------|---------|--------|---------|---------|----------|--------|
|           | Nominal | TIPS  | Nominal | TIPS   | Nominal | TIPS  | Nominal | TIPS   | Nominal | TIPS    | Nominal  | TIPS   |
| 1-5 Year  | 0.19%   | 0.37% | 0.32%   | 1.12%  | 3.73%   | 4.15% | 9.97%   | 11.62% | 7.05%   | 15.64%  | 17.63%   | 34.37% |
| 5-10 Year | 0.39%   | 0.69% | 0.10%   | 0.97%  | 5.02%   | 6.49% | 11.35%  | 12.81% | -1.93%  | 5.87%   | 11.03%   | 31.15% |
| 10+ Year  | 0.56%   | 1.06% | 0.06%   | -0.42% | 5.34%   | 4.83% | 6.72%   | 4.25%  | -24.46% | -25.90% | -13.26%  | 2.41%  |

## 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

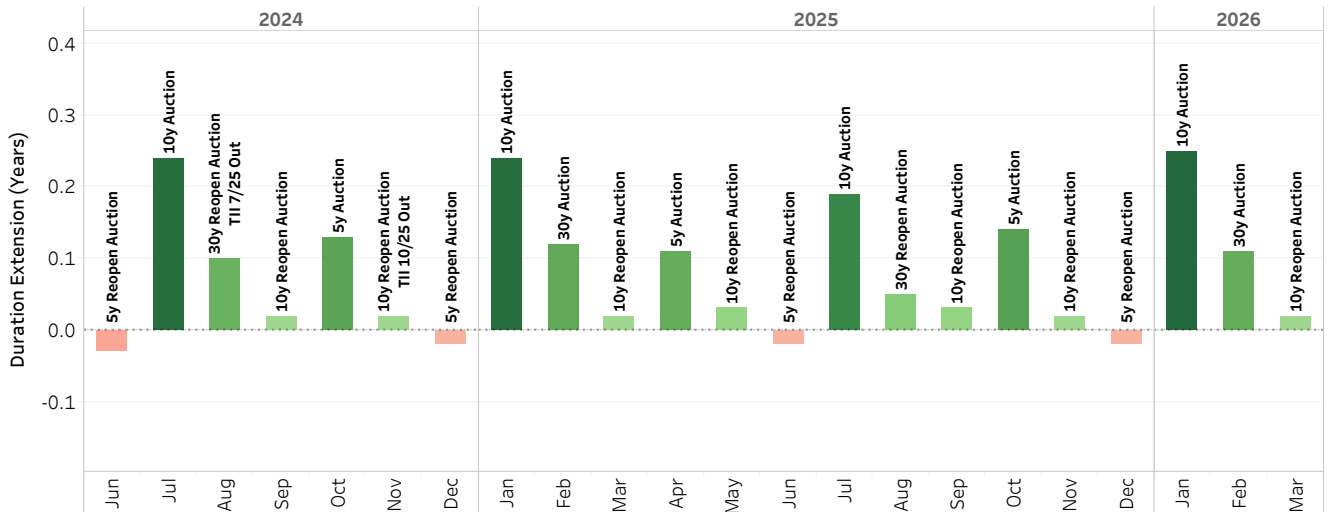
MoM % Change  
-3.19%  3.72%

|                           | 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

4/10/2026

| 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-Apr-26 | 99.923        | -12.655   | 0.05         | 0.05    | 0.88    | 1597.6     | 876.4  | 771.8  | 1109.3 | 1597.6  | 154.8  | 477.3  | 1597.6  | 54.5   | 308.9  | 30-Apr-26 |
| TIPS   | 0.125  | 15-Jul-26 | 101.282       | -5.243    | 0.05         | 0.05    | 1.96    | 861.8      | -14.3  | -33.2  | 248.6  | 922.6   | 295.7  | 559.9  | 922.6   | 234.6  | 376.4  | 15-May-26 |
| TIPS   | 0.125  | 15-Oct-26 | 100.656       | -1.455    | 0.02         | 0.02    | 1.68    | 517.1      | 2.7    | -20.9  | 63.6   | 555.1   | 269.9  | 407.1  | 555.1   | 228.7  | 324.2  | 31-Oct-26 |
| TIPS   | 2.375  | 15-Jan-27 | 101.526       | 0.143     | 0.03         | 0.03    | 1.41    | 292.6      | -17.2  | -37.9  | 3.3    | 333.3   | 187.1  | 258.5  | 333.3   | 149.0  | 229.2  | 15-Feb-27 |
| TIPS   | 0.375  | 15-Jan-27 | 100.023       | 0.168     | 0.03         | 0.03    | 1.43    | 351.6      | 4.0    | -13.7  | 15.6   | 382.2   | 227.0  | 304.3  | 382.2   | 199.4  | 275.3  | 15-Nov-26 |
| TIPS   | 0.125  | 15-Apr-27 | 99.320        | 0.656     | 0.09         | 0.09    | 1.24    | 309.5      | 6.2    | -4.5   | 12.3   | 336.9   | 218.6  | 273.2  | 336.9   | 194.4  | 256.7  | 30-Apr-27 |
| TIPS   | 0.375  | 15-Jul-27 | 99.862        | 0.381     | 0.09         | 0.09    | 1.20    | 340.9      | 0.0    | -4.9   | 12.2   | 361.8   | 257.5  | 307.6  | 361.8   | 236.1  | 285.1  | 15-Aug-27 |
| TIPS   | 1.625  | 15-Oct-27 | 101.404       | 0.576     | 0.10         | 0.10    | 1.14    | 322.2      | 2.1    | -4.3   | 9.5    | 342.6   | 250.8  | 294.1  | 342.6   | 230.3  | 275.7  | 30-Sep-27 |
| TIPS   | 1.750  | 15-Jan-28 | 101.374       | 0.878     | 0.18         | 0.18    | 1.15    | 271.0      | 3.0    | -1.6   | 4.9    | 284.0   | 216.7  | 249.6  | 284.0   | 195.6  | 240.0  | 15-Nov-27 |
| TIPS   | 0.500  | 15-Jan-28 | 99.214        | 0.886     | 0.18         | 0.18    | 1.17    | 291.9      | 4.1    | 1.3    | 11.5   | 305.4   | 231.5  | 265.7  | 305.4   | 211.9  | 254.7  | 15-Feb-28 |
| TIPS   | 3.625  | 15-Apr-28 | 105.053       | 1.013     | 0.18         | 0.18    | 1.11    | 264.3      | 2.7    | 2.7    | 2.7    | 277.4   | 220.1  | 246.9  | 277.4   | 197.8  | 236.7  | 15-Aug-28 |
| TIPS   | 1.250  | 15-Apr-28 | 100.359       | 1.001     | 0.19         | 0.19    | 1.16    | 280.2      | 4.0    | 0.8    | 13.6   | 291.1   | 225.8  | 255.6  | 291.1   | 207.1  | 246.1  | 31-Mar-28 |
| TIPS   | 0.750  | 15-Jul-28 | 99.710        | 0.823     | 0.22         | 0.22    | 1.15    | 296.9      | 2.3    | 0.9    | 9.3    | 307.9   | 247.7  | 276.1  | 307.9   | 229.3  | 265.0  | 15-Aug-28 |
| TIPS   | 2.375  | 15-Oct-28 | 103.504       | 0.911     | 0.22         | 0.22    | 1.14    | 289.2      | 2.6    | 1.1    | 7.5    | 301.6   | 243.2  | 269.9  | 301.6   | 225.7  | 259.2  | 30-Sep-28 |
| TIPS   | 2.500  | 15-Jan-29 | 103.732       | 1.078     | 0.26         | 0.26    | 1.17    | 254.5      | 3.7    | 2.4    | 1.7    | 264.2   | 217.0  | 239.8  | 264.2   | 202.0  | 232.7  | 15-Feb-29 |
| TIPS   | 0.875  | 15-Jan-29 | 99.320        | 1.085     | 0.25         | 0.25    | 1.12    | 271.5      | 1.8    | 1.4    | 5.0    | 283.9   | 231.1  | 255.1  | 283.9   | 215.0  | 247.1  | 15-Nov-28 |
| TIPS   | 3.875  | 15-Apr-29 | 107.839       | 1.174     | 0.26         | 0.26    | 1.11    | 244.9      | 2.6    | 3.1    | 0.8    | 254.6   | 212.0  | 232.0  | 254.6   | 197.1  | 226.4  | 15-Feb-29 |
| TIPS   | 2.125  | 15-Apr-29 | 102.679       | 1.178     | 0.27         | 0.27    | 1.12    | 264.6      | 3.0    | 0.8    | 5.3    | 275.3   | 228.2  | 249.7  | 275.3   | 212.1  | 242.4  | 30-Apr-29 |
| TIPS   | 0.250  | 15-Jul-29 | 97.351        | 1.047     | 0.27         | 0.27    | 1.12    | 277.0      | 2.4    | 1.0    | 4.0    | 286.3   | 243.3  | 263.5  | 286.3   | 228.0  | 255.4  | 15-May-29 |
| TIPS   | 1.625  | 15-Oct-29 | 101.626       | 1.112     | 0.28         | 0.28    | 1.07    | 274.9      | 3.4    | 1.1    | 4.4    | 283.7   | 242.0  | 261.5  | 283.7   | 227.4  | 253.1  | 31-Oct-29 |
| TIPS   | 0.125  | 15-Jan-30 | 95.801        | 1.237     | 0.30         | 0.30    | 1.06    | 260.1      | 3.6    | -0.5   | 3.7    | 269.1   | 229.3  | 248.3  | 269.1   | 216.6  | 239.8  | 15-Nov-29 |
| TIPS   | 1.625  | 15-Apr-30 | 101.137       | 1.312     | 0.37         | 0.37    | 1.07    | 257.9      | 2.7    | -0.4   | 2.7    | 266.2   | 229.7  | 247.3  | 266.2   | 216.6  | 240.4  | 30-Apr-30 |
| TIPS   | 0.125  | 15-Jul-30 | 95.351        | 1.223     | 0.35         | 0.35    | 1.04    | 268.6      | 3.2    | -0.1   | 2.5    | 276.1   | 241.5  | 258.5  | 276.1   | 228.6  | 251.4  | 15-Aug-30 |
| TIPS   | 1.125  | 15-Oct-30 | 99.237        | 1.270     | 0.33         | 0.33    | 1.05    | 265.6      | 3.8    | 0.6    | 3.2    | 272.3   | 237.7  | 254.8  | 272.3   | 225.3  | 245.6  | 31-Oct-30 |
| TIPS   | 0.125  | 15-Jan-31 | 94.198        | 1.369     | 0.36         | 0.36    | 1.04    | 254.3      | 2.9    | 0.0    | 1.4    | 262.1   | 228.6  | 245.5  | 262.1   | 216.2  | 237.5  | 15-Feb-31 |
| TIPS   | 0.125  | 15-Jul-31 | 93.641        | 1.361     | 0.39         | 0.39    | 1.07    | 262.8      | 3.7    | 0.7    | 1.3    | 270.0   | 239.6  | 254.5  | 270.0   | 228.8  | 248.1  | 15-Aug-31 |
| TIPS   | 0.125  | 15-Jan-32 | 92.282        | 1.504     | 0.44         | 0.44    | 1.00    | 253.5      | 3.3    | 0.3    | 0.0    | 260.9   | 233.5  | 246.8  | 260.9   | 220.9  | 240.1  | 15-Feb-32 |
| TIPS   | 3.375  | 15-Apr-32 | 110.511       | 1.513     | 0.41         | 0.41    | 0.92    | 236.1      | 3.5    | 0.5    | 0.1    | 244.2   | 218.0  | 229.6  | 244.2   | 207.2  | 225.4  | 15-Feb-31 |
| TIPS   | 0.625  | 15-Jul-32 | 94.641        | 1.513     | 0.49         | 0.49    | 1.01    | 256.5      | 2.6    | -0.3   | 0.0    | 264.8   | 237.9  | 250.8  | 264.8   | 225.0  | 244.0  | 15-Aug-32 |
| TIPS   | 1.125  | 15-Jan-33 | 96.641        | 1.632     | 0.51         | 0.51    | 0.98    | 246.0      | 2.8    | 0.8    | 0.6    | 252.9   | 227.8  | 240.1  | 252.9   | 214.2  | 232.9  | 15-Nov-32 |
| TIPS   | 1.375  | 15-Jul-33 | 98.130        | 1.633     | 0.57         | 0.57    | 1.00    | 250.0      | 3.2    | 1.0    | 0.7    | 256.4   | 232.2  | 244.1  | 256.4   | 222.5  | 237.3  | 15-May-33 |
| TIPS   | 1.750  | 15-Jan-34 | 99.946        | 1.742     | 0.56         | 0.56    | 0.94    | 244.2      | 3.0    | 1.1    | 1.7    | 249.9   | 228.0  | 238.6  | 249.9   | 218.2  | 233.2  | 15-Feb-34 |
| TIPS   | 1.875  | 15-Jul-34 | 100.900       | 1.745     | 0.64         | 0.64    | 0.95    | 245.5      | 2.6    | 1.3    | 2.3    | 250.4   | 229.4  | 239.6  | 250.4   | 221.0  | 234.4  | 15-May-34 |
| TIPS   | 2.125  | 15-Jan-35 | 102.175       | 1.845     | 0.70         | 0.70    | 0.90    | 239.3      | 2.5    | 1.6    | 2.6    | 243.3   | 224.5  | 233.7  | 243.5   | 216.7  | 230.2  | 15-Nov-34 |
| TIPS   | 1.875  | 15-Jul-35 | 100.122       | 1.852     | 0.76         | 0.76    | 0.84    | 243.2      | 2.8    | 1.9    | 3.0    | 247.0   | 229.8  | 237.7  | 247.0   | 222.5  | 233.2  | 15-Aug-35 |
| TIPS   | 1.875  | 15-Jan-36 | 99.420        | 1.933     | 0.78         | 0.78    | N/A     | 237.1      | 2.7    | 2.0    | 2.5    | 240.3   | 225.6  | 232.5  | 240.3   | 225.6  | 232.5  | 15-Nov-35 |
| TIPS   | 2.125  | 15-Feb-40 | 98.626        | 2.224     | 0.94         | 0.94    | 0.21    | 238.8      | 3.1    | 2.4    | 2.6    | 242.4   | 230.8  | 236.1  | 252.5   | 229.2  | 237.8  | 15-Feb-40 |
| TIPS   | 2.125  | 15-Feb-41 | 97.473        | 2.311     | 0.95         | 0.95    | 0.14    | 237.4      | 3.1    | 2.4    | 3.6    | 241.0   | 228.7  | 234.6  | 251.4   | 227.6  | 236.7  | 15-Feb-41 |
| TIPS   | 0.750  | 15-Feb-42 | 77.656        | 2.443     | 0.97         | 0.97    | 0.02    | 235.2      | 2.8    | 2.1    | 2.9    | 238.6   | 226.7  | 232.8  | 249.8   | 225.5  | 235.6  | 15-Feb-42 |
| TIPS   | 0.625  | 15-Feb-43 | 74.313        | 2.485     | 1.03         | 1.03    | 0.08    | 237.0      | 3.3    | 1.8    | 3.6    | 240.2   | 228.7  | 234.3  | 251.1   | 227.2  | 236.8  | 15-Feb-43 |
| TIPS   | 1.375  | 15-Feb-44 | 83.389        | 2.523     | 1.09         | 1.09    | 0.04    | 236.2      | 3.0    | 2.0    | 3.3    | 239.0   | 227.5  | 233.5  | 250.7   | 227.0  | 236.0  | 15-Feb-44 |
| TIPS   | 0.750  | 15-Feb-45 | 72.496        | 2.590     | 1.16         | 1.16    | -0.29   | 235.2      | 2.7    | 2.1    | 2.4    | 238.3   | 228.0  | 233.6  | 249.9   | 228.0  | 236.5  | 15-Feb-45 |
| TIPS   | 1.000  | 15-Feb-46 | 74.832        | 2.621     | 1.01         | 1.01    | -0.38   | 234.3      | 2.6    | 1.8    | 2.0    | 237.7   | 227.4  | 233.0  | 249.3   | 227.4  | 235.8  | 15-Feb-46 |
| TIPS   | 0.875  | 15-Feb-47 | 71.603        | 2.643     | 1.08         | 1.08    | -0.44   | 231.9      | 2.4    | 1.2    | 2.5    | 235.1   | 225.0  | 230.6  | 246.7   | 224.8  | 233.5  | 15-Feb-47 |
| TIPS   | 1.000  | 15-Feb-48 | 72.427        | 2.659     | 1.00         | 1.00    | -0.55   | 231.8      | 2.6    | 1.7    | 2.0    | 235.1   | 226.1  | 231.0  | 247.3   | 225.6  | 234.1  | 15-Feb-48 |
| TIPS   | 1.000  | 15-Feb-49 | 71.404        | 2.667     | 1.02         | 1.02    | -0.46   | 231.8      | 2.2    | 1.8    | 2.2    | 234.7   | 225.8  | 230.8  | 246.0   | 225.2  | 233.3  | 15-Feb-49 |
| TIPS   | 0.250  | 15-Feb-50 | 57.214        | 2.678     | 1.10         | 1.10    | -0.54   | 233.6      | 1.9    | 1.5    | 2.6    | 236.6   | 228.1  | 232.6  | 247.1   | 227.2  | 234.6  | 15-Feb-50 |
| TIPS   | 0.125  | 15-Feb-51 | 53.687        | 2.678     | 1.08         | 1.08    | -0.66   | 234.6      | 2.0    | 1.7    | 2.8    | 237.0   | 229.2  | 233.4  | 245.7   | 226.4  | 234.5  | 15-Feb-51 |
| TIPS   | 0.125  | 15-Feb-52 | 52.450        | 2.674     | 1.10         | 1.10    | -0.77   | 232.6      | 1.5    | 1.1    | 3.2    | 235.5   | 226.8  | 231.7  | 244.8   | 225.3  | 233.2  | 15-Feb-52 |
| TIPS   | 1.500  | 15-Feb-53 | 77.244        | 2.684     | 0.79         | 0.79    | -0.50   | 227.7      | 1.9    | 1.2    | 2.9    | 231.0   | 222.1  | 226.9  | 240.1   | 220.4  | 228.0  | 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 | 89.023    | 2.678            | 1.05    | 1.05       | -0.44            | 226.4   | 2.3        | 2.1              | 3.1     | 229.2      | 220.3            | 225.0   | 238.2  | 218.7 | 226.4 | 15-Feb-54 |
| TIPS   | 2.375     | 15-Feb-55 | 93.748    | 2.680            | 0.94    | 0.94       | -0.63            | 224.6   | 1.7        | 1.4              | 2.0     | 228.9      | 219.9            | 224.5   | 237.0  | 215.5 | 225.5 | 15-Feb-55 |
| TIPS   | 2.375     | 15-Feb-56 | 93.717    | 2.673            | 0.99    | 0.99       | N/A              | 223.9   | 1.8        | 1.9              | 1.5     | 226.3      | 218.7            | 222.3   | 226.3  | 218.7 | 222.3 | 15-Feb-56 |
| US TIPS Total Return Performance vs. Nominal |           |           |           |                  |         |            |                  |         |            |                  |         |            |                  |         |  |       |       | 4/10/2026 |
| 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-Apr-26 | 0.750     | 30-Apr-26 | 0.05             | 0.08    | -0.03      | 0.05             | 0.11    | -0.06      | 0.05             | 0.11    | -0.06      | 0.88             | 0.97    | -0.09  |       |       |           |
| 0.125  | 15-Jul-26 | 1.625     | 15-May-26 | -0.04            | 0.07    | -0.11      | 0.05             | 0.11    | -0.06      | 0.05             | 0.11    | -0.06      | 1.96             | 0.94    | 1.02   |       |       |           |
| 0.125  | 15-Oct-26 | 1.125     | 31-Oct-26 | 0.01             | 0.09    | -0.08      | 0.02             | 0.13    | -0.11      | 0.02             | 0.13    | -0.11      | 1.68             | 0.91    | 0.77   |       |       |           |
| 2.375  | 15-Jan-27 | 6.625     | 15-Feb-27 | 0.08             | -0.08   | 0.16       | 0.03             | -0.08   | 0.11       | 0.03             | -0.08   | 0.11       | 1.41             | 0.59    | 0.82   |       |       |           |
| 0.375  | 15-Jan-27 | 2.000     | 15-Nov-26 | 0.05             | 0.09    | -0.04      | 0.03             | 0.12    | -0.09      | 0.03             | 0.12    | -0.09      | 1.43             | 0.87    | 0.56   |       |       |           |
| 0.125  | 15-Apr-27 | 2.750     | 30-Apr-27 | 0.08             | 0.08    | 0.00       | 0.09             | 0.11    | -0.02      | 0.09             | 0.11    | -0.02      | 1.24             | 0.67    | 0.57   |       |       |           |
| 0.375  | 15-Jul-27 | 2.250     | 15-Aug-27 | 0.10             | 0.09    | 0.01       | 0.09             | 0.13    | -0.04      | 0.09             | 0.13    | -0.04      | 1.20             | 0.51    | 0.69   |       |       |           |
| 1.625  | 15-Oct-27 | 4.125     | 30-Sep-27 | 0.11             | 0.11    | 0.00       | 0.10             | 0.14    | -0.04      | 0.10             | 0.14    | -0.04      | 1.14             | 0.48    | 0.66   |       |       |           |
| 1.750  | 15-Jan-28 | 6.125     | 15-Nov-27 | 0.15             | 0.06    | 0.09       | 0.18             | 0.10    | 0.08       | 0.18             | 0.10    | 0.08       | 1.15             | 0.40    | 0.75   |       |       |           |
| 0.500  | 15-Jan-28 | 2.750     | 15-Feb-28 | 0.18             | 0.08    | 0.10       | 0.18             | 0.11    | 0.07       | 0.18             | 0.11    | 0.07       | 1.17             | 0.38    | 0.79   |       |       |           |
| 3.625  | 15-Apr-28 | 5.500     | 15-Aug-28 | 0.15             | 0.14    | 0.01       | 0.18             | 0.13    | 0.05       | 0.18             | 0.13    | 0.05       | 1.11             | 0.29    | 0.82   |       |       |           |
| 1.250  | 15-Apr-28 | 3.625     | 31-Mar-28 | 0.15             | 0.08    | 0.07       | 0.19             | 0.11    | 0.08       | 0.19             | 0.11    | 0.08       | 1.16             | 0.35    | 0.81   |       |       |           |
| 0.750  | 15-Jul-28 | 2.875     | 15-Aug-28 | 0.16             | 0.08    | 0.08       | 0.22             | 0.12    | 0.10       | 0.22             | 0.12    | 0.10       | 1.15             | 0.28    | 0.87   |       |       |           |
| 2.375  | 15-Oct-28 | 4.625     | 30-Sep-28 | 0.18             | 0.10    | 0.08       | 0.22             | 0.11    | 0.11       | 0.22             | 0.11    | 0.11       | 1.14             | 0.30    | 0.84   |       |       |           |
| 2.500  | 15-Jan-29 | 5.250     | 15-Feb-29 | 0.20             | 0.18    | 0.02       | 0.26             | 0.17    | 0.09       | 0.26             | 0.17    | 0.09       | 1.17             | 0.24    | 0.93   |       |       |           |
| 0.875  | 15-Jan-29 | 3.125     | 15-Nov-28 | 0.21             | 0.10    | 0.11       | 0.25             | 0.13    | 0.12       | 0.25             | 0.13    | 0.12       | 1.12             | 0.27    | 0.85   |       |       |           |
| 3.875  | 15-Apr-29 | 5.250     | 15-Feb-29 | 0.20             | 0.18    | 0.02       | 0.26             | 0.17    | 0.09       | 0.26             | 0.17    | 0.09       | 1.11             | 0.24    | 0.87   |       |       |           |
| 2.125  | 15-Apr-29 | 4.625     | 30-Apr-29 | 0.20             | 0.11    | 0.09       | 0.27             | 0.12    | 0.15       | 0.27             | 0.12    | 0.15       | 1.12             | 0.24    | 0.88   |       |       |           |
| 0.250  | 15-Jul-29 | 2.375     | 15-May-29 | 0.20             | 0.11    | 0.09       | 0.27             | 0.13    | 0.14       | 0.27             | 0.13    | 0.14       | 1.12             | 0.24    | 0.88   |       |       |           |
| 1.625  | 15-Oct-29 | 4.125     | 31-Oct-29 | 0.20             | 0.12    | 0.08       | 0.28             | 0.13    | 0.15       | 0.28             | 0.13    | 0.15       | 1.07             | 0.22    | 0.85   |       |       |           |
| 0.125  | 15-Jan-30 | 1.750     | 15-Nov-29 | 0.18             | 0.13    | 0.05       | 0.30             | 0.14    | 0.16       | 0.30             | 0.14    | 0.16       | 1.06             | 0.09    | 0.97   |       |       |           |
| 1.625  | 15-Apr-30 | 3.875     | 30-Apr-30 | 0.21             | 0.11    | 0.10       | 0.37             | 0.11    | 0.26       | 0.37             | 0.11    | 0.26       | 1.07             | 0.14    | 0.93   |       |       |           |
| 0.125  | 15-Jul-30 | 0.625     | 15-Aug-30 | 0.18             | 0.12    | 0.06       | 0.35             | 0.14    | 0.21       | 0.35             | 0.14    | 0.21       | 1.04             | 0.04    | 1.00   |       |       |           |
| 1.125  | 15-Oct-30 | 3.625     | 31-Oct-30 | 0.18             | 0.11    | 0.07       | 0.33             | 0.13    | 0.20       | 0.33             | 0.13    | 0.20       | 1.05             | 0.09    | 0.96   |       |       |           |
| 0.125  | 15-Jan-31 | 1.125     | 15-Feb-31 | 0.17             | 0.11    | 0.06       | 0.36             | 0.15    | 0.21       | 0.36             | 0.15    | 0.21       | 1.04             | -0.04   | 1.08   |       |       |           |
| 0.125  | 15-Jul-31 | 1.250     | 15-Aug-31 | 0.19             | 0.10    | 0.09       | 0.39             | 0.15    | 0.24       | 0.39             | 0.15    | 0.24       | 1.07             | 0.03    | 1.04   |       |       |           |
| 0.125  | 15-Jan-32 | 1.875     | 15-Feb-32 | 0.18             | 0.12    | 0.06       | 0.44             | 0.17    | 0.27       | 0.44             | 0.17    | 0.27       | 1.00             | 0.03    | 0.97   |       |       |           |
| 3.375  | 15-Apr-32 | 5.375     | 15-Feb-31 | 0.19             | 0.11    | 0.08       | 0.41             | 0.12    | 0.29       | 0.41             | 0.12    | 0.29       | 0.92             | 0.13    | 0.79   |       |       |           |
| 0.625  | 15-Jul-32 | 2.750     | 15-Aug-32 | 0.21             | 0.13    | 0.08       | 0.49             | 0.18    | 0.31       | 0.49             | 0.18    | 0.31       | 1.01             | 0.05    | 0.96   |       |       |           |
| 1.125  | 15-Jan-33 | 4.125     | 15-Nov-32 | 0.21             | 0.13    | 0.08       | 0.51             | 0.19    | 0.32       | 0.51             | 0.19    | 0.32       | 0.98             | 0.03    | 0.95   |       |       |           |
| 1.375  | 15-Jul-33 | 3.375     | 15-May-33 | 0.23             | 0.12    | 0.11       | 0.57             | 0.18    | 0.39       | 0.57             | 0.18    | 0.39       | 1.00             | 0.03    | 0.97   |       |       |           |
| 1.750  | 15-Jan-34 | 4.000     | 15-Feb-34 | 0.24             | 0.11    | 0.13       | 0.56             | 0.19    | 0.37       | 0.56             | 0.19    | 0.37       | 0.94             | 0.02    | 0.92   |       |       |           |
| 1.875  | 15-Jul-34 | 4.375     | 15-May-34 | 0.29             | 0.12    | 0.17       | 0.64             | 0.18    | 0.46       | 0.64             | 0.18    | 0.46       | 0.95             | 0.03    | 0.92   |       |       |           |
| 2.125  | 15-Jan-35 | 4.250     | 15-Nov-34 | 0.29             | 0.11    | 0.18       | 0.70             | 0.17    | 0.53       | 0.70             | 0.17    | 0.53       | 0.90             | 0.02    | 0.88   |       |       |           |
| 1.875  | 15-Jul-35 | 4.250     | 15-Aug-35 | 0.34             | 0.09    | 0.25       | 0.76             | 0.16    | 0.60       | 0.76             | 0.16    | 0.60       | 0.84             | 0.02    | 0.82   |       |       |           |
| 1.875  | 15-Jan-36 | 4.000     | 15-Nov-35 | 0.32             | 0.07    | 0.25       | 0.78             | 0.14    | 0.64       | 0.78             | 0.14    | 0.64       | N/A              | N/A     | N/A  |       |       |           |
| 2.125  | 15-Feb-40 | 4.625     | 15-Feb-40 | 0.32             | -0.03   | 0.35       | 0.94             | 0.23    | 0.71       | 0.94             | 0.23    | 0.71       | 0.21             | -0.01   | 0.22   |       |       |           |
| 2.125  | 15-Feb-41 | 4.750     | 15-Feb-41 | 0.28             | -0.03   | 0.31       | 0.95             | 0.14    | 0.81       | 0.95             | 0.14    | 0.81       | 0.14             | -0.14   | 0.28   |       |       |           |
| 0.750  | 15-Feb-42 | 3.125     | 15-Feb-42 | 0.22             | -0.12   | 0.34       | 0.97             | 0.07    | 0.90       | 0.97             | 0.07    | 0.90       | 0.02             | -0.08   | 0.10   |       |       |           |
| 0.625  | 15-Feb-43 | 3.125     | 15-Feb-43 | 0.19             | -0.10   | 0.29       | 1.03             | 0.11    | 0.92       | 1.03             | 0.11    | 0.92       | 0.08             | -0.10   | 0.18   |       |       |           |
| 1.375  | 15-Feb-44 | 3.625     | 15-Feb-44 | 0.22             | -0.10   | 0.32       | 1.09             | 0.10    | 0.99       | 1.09             | 0.10    | 0.99       | 0.04             | -0.04   | 0.08   |       |       |           |
| 0.750  | 15-Feb-45 | 2.500     | 15-Feb-45 | 0.22             | -0.14   | 0.36       | 1.16             | 0.08    | 1.08       | 1.16             | 0.08    | 1.08       | -0.29            | -0.19   | -0.10  |       |       |           |
| 1.000  | 15-Feb-46 | 2.500     | 15-Feb-46 | 0.18             | -0.14   | 0.32       | 1.01             | 0.10    | 0.91       | 1.01             | 0.10    | 0.91       | -0.38            | -0.14   | -0.24  |       |       |           |
| 0.875  | 15-Feb-47 | 3.000     | 15-Feb-47 | 0.14             | -0.14   | 0.28       | 1.08             | 0.13    | 0.95       | 1.08             | 0.13    | 0.95       | -0.44            | -0.10   | -0.34  |       |       |           |
| 1.000  | 15-Feb-48 | 3.000     | 15-Feb-48 | 0.10             | -0.20   | 0.30       | 1.00             | 0.03    | 0.97       | 1.00             | 0.03    | 0.97       | -0.55            | -0.10   | -0.45  |       |       |           |
| 1.000  | 15-Feb-49 | 3.000     | 15-Feb-49 | 0.10             | -0.22   | 0.32       | 1.02             | 0.05    | 0.97       | 1.02             | 0.05    | 0.97       | -0.46            | -0.03   | -0.43  |       |       |           |
| 0.250  | 15-Feb-50 | 2.000     | 15-Feb-50 | 0.04             | -0.26   | 0.30       | 1.10             | 0.04    | 1.06       | 1.10             | 0.04    | 1.06       | -0.54            | -0.01   | -0.53  |       |       |           |

|       |           |       |           |       |       |      |      |       |      |      |       |      |       |       |       |
|-------|-----------|-------|-----------|-------|-------|------|------|-------|------|------|-------|------|-------|-------|-------|
| 0.125 | 15-Feb-51 | 1.875 | 15-Feb-51 | 0.03  | -0.31 | 0.34 | 1.08 | -0.02 | 1.10 | 1.08 | -0.02 | 1.10 | -0.66 | -0.09 | -0.57 |
| 0.125 | 15-Feb-52 | 2.250 | 15-Feb-52 | -0.07 | -0.27 | 0.20 | 1.10 | 0.00  | 1.10 | 1.10 | 0.00  | 1.10 | -0.77 | 0.02  | -0.79 |
| 1.500 | 15-Feb-53 | 3.625 | 15-Feb-53 | -0.07 | -0.26 | 0.19 | 0.79 | 0.01  | 0.78 | 0.79 | 0.01  | 0.78 | -0.50 | 0.01  | -0.51 |
| 2.125 | 15-Feb-54 | 4.250 | 15-Feb-54 | 0.09  | -0.27 | 0.36 | 1.05 | -0.04 | 1.09 | 1.05 | -0.04 | 1.09 | -0.44 | 0.01  | -0.45 |
| 2.375 | 15-Feb-55 | 4.625 | 15-Feb-55 | -0.01 | -0.26 | 0.25 | 0.94 | -0.06 | 1.00 | 0.94 | -0.06 | 1.00 | -0.63 | -0.04 | -0.59 |
| 2.375 | 15-Feb-56 | 4.750 | 15-Feb-56 | 0.02  | -0.31 | 0.33 | 0.99 | -0.10 | 1.09 | 0.99 | -0.10 | 1.09 | N/A   | N/A   | N/A   |