

# TIPS Daily Report - April 23, 2026

Date  
4/22/2026

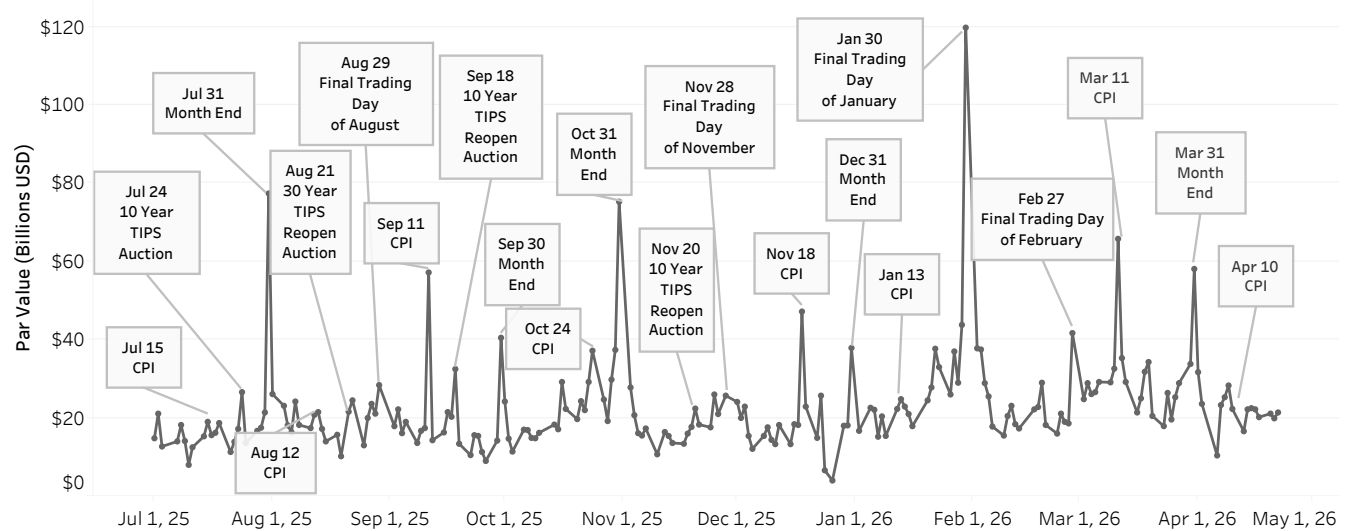
## Total Return Comparison Nominal vs Inflation Indexed

Total Return  
-25.67% 34.49%

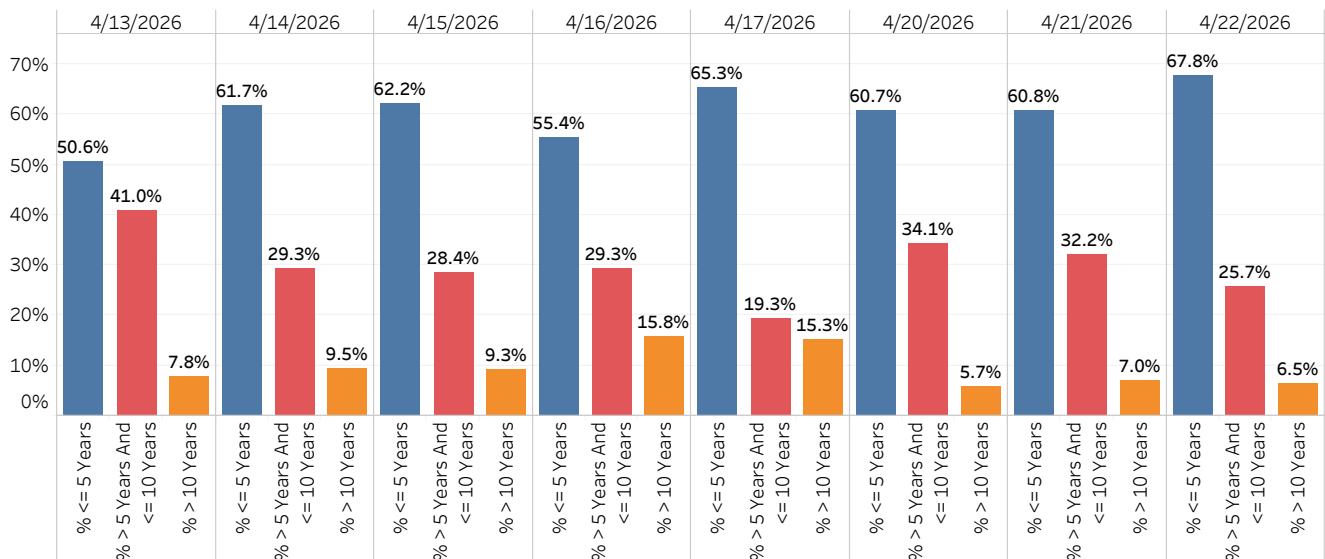
| Maturity  | MTD     |       | YTD     |       | 1 Year  |       | 2 Years |        | 5 Years |         | 10 Years |        |
|-----------|---------|-------|---------|-------|---------|-------|---------|--------|---------|---------|----------|--------|
|           | Nominal | TIPS  | Nominal | TIPS  | Nominal | TIPS  | Nominal | TIPS   | Nominal | TIPS    | Nominal  | TIPS   |
| 1-5 Year  | 0.30%   | 0.66% | 0.43%   | 1.42% | 3.68%   | 4.25% | 9.75%   | 11.59% | 7.59%   | 16.27%  | 17.71%   | 34.49% |
| 5-10 Year | 0.49%   | 1.18% | 0.19%   | 1.46% | 4.56%   | 6.20% | 10.54%  | 12.44% | -1.18%  | 7.00%   | 10.98%   | 31.22% |
| 10+ Year  | 0.62%   | 1.49% | 0.12%   | 0.00% | 4.17%   | 3.63% | 4.38%   | 2.15%  | -24.75% | -25.67% | -13.82%  | 2.19%  |

## TIPS Trading Volume

Total Daily Trading Volume in Billions of US Dollars



## Daily TIPS Volume by Sector



## U.S. Inflation Heatmap

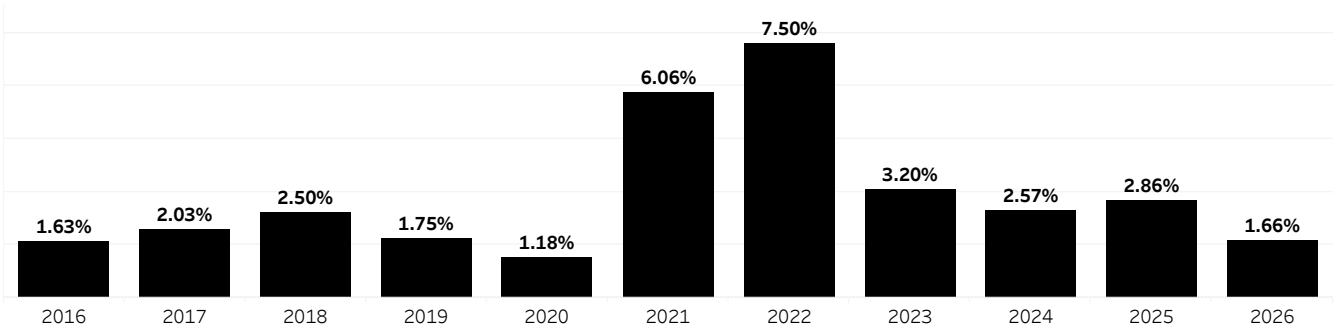
### Consumer Price Index Components

Month-over-Month % Change, Seasonally Adjusted

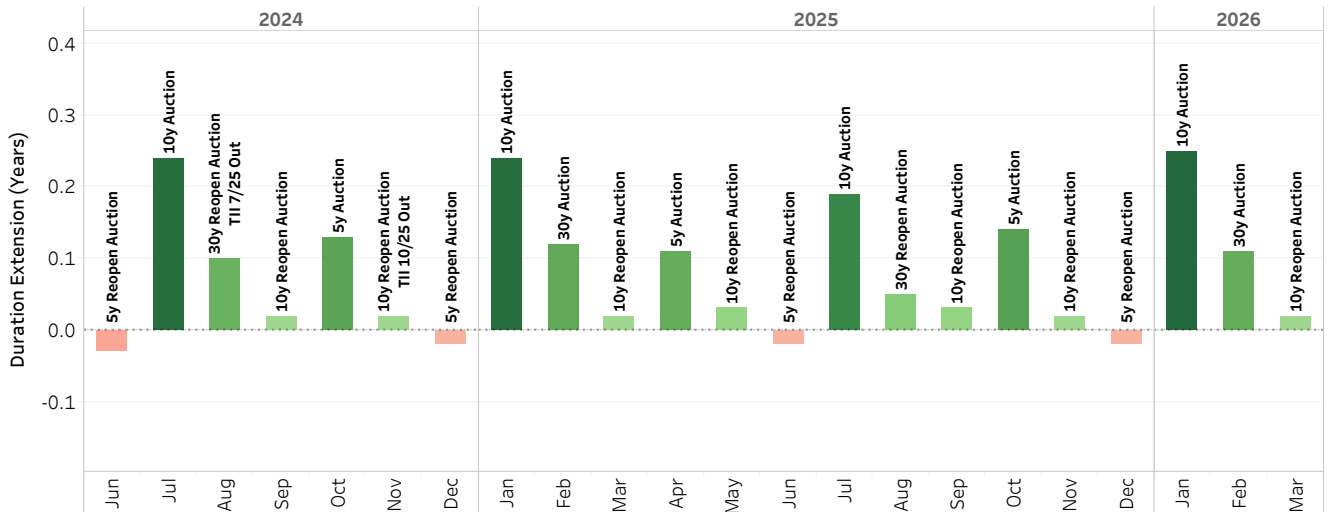
MoM % Change  
-3.19% █ 21.23%

|                           | Apr    | May    | Jun    | Jul    | 2025   |        |        |        | Nov    | Dec    | 2026   |        |  |
|---------------------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--|
|                           |        |        |        |        | Aug    | Sep    | Oct    |        |        | Jan    | Feb    | Mar    |  |
| Headline CPI              | 0.16%  | 0.10%  | 0.25%  | 0.23%  | 0.35%  | 0.30%  | 0.00%  | 0.25%  | 0.30%  | 0.17%  | 0.27%  | 0.87%  |  |
| Core CPI                  | 0.24%  | 0.13%  | 0.23%  | 0.31%  | 0.31%  | 0.22%  | 0.00%  | 0.19%  | 0.23%  | 0.30%  | 0.22%  | 0.20%  |  |
| 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%  | 0.18%  |  |
| Energy                    | -0.56% | -0.71% | 0.43%  | -0.62% | 0.69%  | 1.43%  | 0.00%  | 1.41%  | 0.34%  | -1.47% | 0.63%  | 10.87% |  |
| Gasoline                  | -2.37% | -2.13% | 0.10%  | -1.23% | 1.64%  | 3.59%  | -1.31% | 2.73%  | -0.34% | -3.19% | 0.80%  | 21.23% |  |
| Electricity               | 0.67%  | 0.78%  | 0.75%  | -0.03% | 0.18%  | -0.31% | 0.00%  | 2.29%  | 0.15%  | -0.11% | -0.71% | 0.82%  |  |
| Utility Gas               | 3.22%  | -0.51% | 0.45%  | -0.56% | -1.21% | -0.88% | 0.00%  | -0.98% | 3.72%  | 0.97%  | 3.09%  | -0.87% |  |
| Food                      | 0.05%  | 0.29%  | 0.29%  | 0.12%  | 0.42%  | 0.22%  | 0.00%  | 0.09%  | 0.66%  | 0.19%  | 0.39%  | -0.01% |  |
| 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%  | -0.16% |  |
| 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%  | 0.24%  |  |
| Core Goods                | 0.09%  | -0.04% | 0.19%  | 0.21%  | 0.22%  | 0.20%  | 0.00%  | 0.06%  | 0.03%  | 0.04%  | 0.08%  | 0.11%  |  |
| Apparel                   | -0.14% | -0.32% | 0.33%  | 0.11%  | 0.26%  | 0.54%  | 0.00%  | -0.40% | 0.33%  | 0.31%  | 1.28%  | 1.03%  |  |
| New Vehicles              | 0.07%  | -0.27% | -0.28% | 0.04%  | 0.23%  | 0.16%  | 0.05%  | 0.18%  | 0.01%  | 0.15%  | 0.04%  | 0.10%  |  |
| 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% | -0.42% |  |
| Core Services             | 0.30%  | 0.17%  | 0.28%  | 0.35%  | 0.32%  | 0.23%  | 0.00%  | 0.21%  | 0.27%  | 0.39%  | 0.27%  | 0.23%  |  |
| Shelter                   | 0.34%  | 0.26%  | 0.21%  | 0.23%  | 0.39%  | 0.21%  | 0.00%  | 0.24%  | 0.38%  | 0.22%  | 0.23%  | 0.27%  |  |
| 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%  | 0.19%  |  |
| OER                       | 0.33%  | 0.28%  | 0.31%  | 0.28%  | 0.34%  | 0.16%  | 0.00%  | 0.32%  | 0.31%  | 0.22%  | 0.22%  | 0.28%  |  |

### Annual TIPS Inflation Accrual



### Monthly Duration Extension US TIPS (Series-L)



## US TIPS Report

4/23/2026

| 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 | 101.221       | -5.762    | 0.20         | 0.20    | 2.11    | 911.7      | 25.2   | 57.6   | 116.3  | 922.6   | 351.1  | 635.5  | 922.6   | 234.6  | 395.3  | 15-May-26 |
| TIPS   | 0.125  | 15-Oct-26 | 100.786       | -1.814    | 0.36         | 0.36    | 2.02    | 551.2      | 16.3   | 23.5   | 23.2   | 555.1   | 302.7  | 440.3  | 555.1   | 228.7  | 331.7  | 31-Oct-26 |
| TIPS   | 2.375  | 15-Jan-27 | 101.610       | -0.076    | 0.40         | 0.40    | 1.78    | 326.6      | 20.1   | 19.1   | 6.9    | 333.3   | 206.8  | 273.2  | 333.3   | 149.0  | 231.7  | 15-Feb-27 |
| TIPS   | 0.375  | 15-Jan-27 | 100.168       | -0.034    | 0.40         | 0.40    | 1.79    | 371.7      | 10.0   | 13.4   | -2.3   | 382.2   | 248.8  | 320.8  | 382.2   | 199.4  | 277.8  | 15-Nov-26 |
| TIPS   | 0.125  | 15-Apr-27 | 99.496        | 0.551     | 0.47         | 0.47    | 1.63    | 317.5      | 7.4    | 6.2    | -13.5  | 336.9   | 235.1  | 284.7  | 336.9   | 194.4  | 258.2  | 30-Apr-27 |
| TIPS   | 0.375  | 15-Jul-27 | 99.954        | 0.298     | 0.40         | 0.40    | 1.52    | 349.3      | 6.7    | 5.5    | -7.1   | 361.8   | 274.2  | 318.2  | 361.8   | 236.1  | 287.1  | 15-Aug-27 |
| TIPS   | 1.625  | 15-Oct-27 | 101.481       | 0.518     | 0.44         | 0.44    | 1.48    | 328.9      | 5.0    | 3.5    | -8.3   | 342.6   | 265.4  | 303.1  | 342.6   | 230.3  | 277.5  | 30-Sep-27 |
| TIPS   | 1.750  | 15-Jan-28 | 101.420       | 0.832     | 0.49         | 0.49    | 1.46    | 276.1      | 5.3    | 2.0    | -5.7   | 284.0   | 228.5  | 255.9  | 284.0   | 195.6  | 241.2  | 15-Nov-27 |
| TIPS   | 0.500  | 15-Jan-28 | 99.313        | 0.838     | 0.51         | 0.51    | 1.49    | 298.2      | 6.5    | 5.7    | -1.1   | 305.4   | 243.5  | 273.2  | 305.4   | 211.9  | 256.0  | 15-Feb-28 |
| TIPS   | 3.625  | 15-Apr-28 | 105.114       | 0.952     | 0.57         | 0.57    | 1.49    | 271.3      | 6.7    | 3.8    | -6.1   | 277.4   | 228.5  | 252.2  | 277.4   | 197.8  | 238.0  | 15-Aug-28 |
| TIPS   | 1.250  | 15-Apr-28 | 100.427       | 0.970     | 0.51         | 0.51    | 1.48    | 285.7      | 5.6    | 4.3    | -2.0   | 291.1   | 233.7  | 262.4  | 291.1   | 207.1  | 247.4  | 31-Mar-28 |
| TIPS   | 0.750  | 15-Jul-28 | 99.824        | 0.771     | 0.57         | 0.57    | 1.50    | 304.5      | 6.3    | 6.5    | -0.8   | 307.9   | 256.1  | 282.1  | 307.9   | 229.3  | 266.4  | 15-Aug-28 |
| TIPS   | 2.375  | 15-Oct-28 | 103.580       | 0.860     | 0.57         | 0.57    | 1.51    | 296.7      | 5.6    | 5.2    | -2.2   | 301.6   | 251.1  | 275.7  | 301.6   | 225.7  | 260.6  | 30-Sep-28 |
| TIPS   | 2.500  | 15-Jan-29 | 103.824       | 1.029     | 0.64         | 0.64    | 1.55    | 260.9      | 4.3    | 5.1    | -0.8   | 264.2   | 223.6  | 244.2  | 264.2   | 202.0  | 233.9  | 15-Feb-29 |
| TIPS   | 0.875  | 15-Jan-29 | 99.473        | 1.029     | 0.64         | 0.64    | 1.51    | 280.4      | 6.3    | 6.7    | -2.3   | 283.9   | 238.0  | 260.3  | 283.9   | 215.0  | 248.3  | 15-Nov-28 |
| TIPS   | 3.875  | 15-Apr-29 | 107.954       | 1.100     | 0.70         | 0.70    | 1.55    | 253.8      | 5.0    | 5.8    | 1.8    | 254.6   | 216.6  | 236.1  | 254.6   | 197.1  | 227.5  | 15-Feb-29 |
| TIPS   | 2.125  | 15-Apr-29 | 102.809       | 1.118     | 0.67         | 0.67    | 1.52    | 272.4      | 4.9    | 6.5    | -0.7   | 275.3   | 233.4  | 254.3  | 275.3   | 212.1  | 243.5  | 30-Apr-29 |
| TIPS   | 0.250  | 15-Jul-29 | 97.549        | 0.987     | 0.69         | 0.69    | 1.54    | 285.2      | 4.8    | 5.9    | 0.0    | 286.3   | 248.8  | 267.8  | 286.3   | 228.0  | 256.6  | 15-May-29 |
| TIPS   | 1.625  | 15-Oct-29 | 101.832       | 1.044     | 0.74         | 0.74    | 1.54    | 283.4      | 5.0    | 6.6    | 0.9    | 283.7   | 246.3  | 265.7  | 283.7   | 227.4  | 254.3  | 31-Oct-29 |
| TIPS   | 0.125  | 15-Jan-30 | 96.092        | 1.163     | 0.81         | 0.81    | 1.58    | 269.0      | 5.1    | 7.7    | 0.7    | 269.1   | 234.7  | 252.2  | 269.1   | 216.6  | 241.1  | 15-Nov-29 |
| TIPS   | 1.625  | 15-Apr-30 | 101.381       | 1.247     | 0.87         | 0.87    | 1.57    | 266.2      | 4.9    | 5.5    | 0.8    | 266.2   | 234.3  | 250.9  | 266.2   | 216.6  | 241.1  | 30-Apr-30 |
| TIPS   | 0.125  | 15-Jul-30 | 95.648        | 1.152     | 0.87         | 0.87    | 1.57    | 277.1      | 4.7    | 7.2    | 1.7    | 277.1   | 246.0  | 261.9  | 277.1   | 228.6  | 252.5  | 15-Aug-30 |
| TIPS   | 1.125  | 15-Oct-30 | 99.542        | 1.206     | 0.88         | 0.88    | 1.61    | 273.1      | 4.1    | 5.8    | 1.1    | 273.1   | 242.6  | 258.3  | 273.1   | 225.3  | 247.3  | 31-Oct-30 |
| TIPS   | 0.125  | 15-Jan-31 | 94.511        | 1.296     | 0.90         | 0.90    | 1.59    | 263.9      | 4.7    | 7.3    | 2.2    | 263.9   | 234.1  | 248.8  | 263.9   | 216.2  | 238.6  | 15-Feb-31 |
| TIPS   | 0.125  | 15-Jul-31 | 93.969        | 1.293     | 0.96         | 0.96    | 1.63    | 270.4      | 4.1    | 6.2    | 1.4    | 270.4   | 243.6  | 257.4  | 270.4   | 228.8  | 249.1  | 15-Aug-31 |
| TIPS   | 0.125  | 15-Jan-32 | 92.641        | 1.443     | 1.04         | 1.04    | 1.60    | 261.0      | 3.7    | 5.7    | 0.9    | 261.0   | 237.0  | 249.2  | 261.0   | 222.1  | 241.1  | 15-Feb-32 |
| TIPS   | 3.375  | 15-Apr-32 | 110.786       | 1.458     | 0.97         | 0.97    | 1.48    | 242.9      | 3.8    | 5.9    | 0.7    | 244.2   | 220.0  | 231.8  | 244.2   | 207.2  | 226.3  | 15-Feb-31 |
| TIPS   | 0.625  | 15-Jul-32 | 94.961        | 1.449     | 1.06         | 1.06    | 1.58    | 263.9      | 3.2    | 5.5    | 0.4    | 264.8   | 241.6  | 253.1  | 264.8   | 227.8  | 244.9  | 15-Aug-32 |
| TIPS   | 1.125  | 15-Jan-33 | 96.946        | 1.581     | 1.07         | 1.07    | 1.55    | 252.2      | 3.0    | 4.5    | -0.1   | 252.9   | 231.6  | 242.3  | 252.9   | 217.2  | 233.8  | 15-Nov-32 |
| TIPS   | 1.375  | 15-Jul-33 | 98.427        | 1.585     | 1.13         | 1.13    | 1.56    | 255.7      | 3.0    | 4.4    | 0.0    | 256.4   | 235.7  | 246.2  | 256.4   | 223.0  | 238.1  | 15-May-33 |
| TIPS   | 1.750  | 15-Jan-34 | 100.252       | 1.699     | 1.14         | 1.14    | 1.51    | 249.8      | 3.2    | 4.0    | 0.9    | 249.9   | 230.9  | 240.6  | 249.9   | 219.3  | 233.9  | 15-Feb-34 |
| TIPS   | 1.875  | 15-Jul-34 | 101.191       | 1.707     | 1.20         | 1.20    | 1.51    | 250.5      | 2.9    | 3.5    | 1.0    | 250.5   | 231.9  | 241.5  | 250.5   | 221.0  | 235.2  | 15-May-34 |
| TIPS   | 2.125  | 15-Jan-35 | 102.450       | 1.809     | 1.25         | 1.25    | 1.45    | 244.2      | 2.5    | 3.1    | 1.8    | 244.2   | 226.2  | 235.5  | 244.2   | 216.7  | 230.8  | 15-Nov-34 |
| TIPS   | 1.875  | 15-Jul-35 | 100.359       | 1.821     | 1.27         | 1.27    | 1.35    | 247.7      | 2.3    | 3.0    | 1.6    | 247.7   | 230.6  | 239.3  | 247.7   | 222.5  | 233.9  | 15-Aug-35 |
| TIPS   | 1.875  | 15-Jan-36 | 99.679        | 1.904     | 1.32         | 1.32    | N/A     | 241.1      | 2.3    | 2.4    | 1.8    | 241.1   | 225.6  | 233.5  | 241.1   | 225.6  | 233.5  | 15-Nov-35 |
| TIPS   | 2.125  | 15-Feb-40 | 98.755        | 2.209     | 1.35         | 1.35    | 0.62    | 240.3      | 2.4    | 2.3    | -1.1   | 242.4   | 230.8  | 236.7  | 252.5   | 229.2  | 237.9  | 15-Feb-40 |
| TIPS   | 2.125  | 15-Feb-41 | 97.694        | 2.290     | 1.47         | 1.47    | 0.65    | 239.3      | 2.0    | 1.8    | -0.1   | 241.0   | 228.7  | 235.2  | 251.4   | 227.6  | 236.8  | 15-Feb-41 |
| TIPS   | 0.750  | 15-Feb-42 | 77.847        | 2.417     | 1.46         | 1.46    | 0.51    | 237.9      | 2.6    | 2.8    | 0.8    | 238.6   | 226.7  | 233.3  | 249.8   | 225.5  | 235.6  | 15-Feb-42 |
| TIPS   | 0.625  | 15-Feb-43 | 74.511        | 2.469     | 1.53         | 1.53    | 0.58    | 238.8      | 2.0    | 1.8    | 1.3    | 240.2   | 228.7  | 234.8  | 251.1   | 227.2  | 236.9  | 15-Feb-43 |
| TIPS   | 1.375  | 15-Feb-44 | 83.580        | 2.507     | 1.58         | 1.58    | 0.53    | 238.6      | 2.1    | 2.4    | 1.2    | 239.0   | 227.5  | 233.9  | 250.7   | 227.0  | 236.1  | 15-Feb-44 |
| TIPS   | 0.750  | 15-Feb-45 | 72.679        | 2.575     | 1.66         | 1.66    | 0.20    | 237.6      | 2.4    | 2.4    | 0.7    | 238.3   | 228.0  | 233.8  | 249.9   | 228.0  | 236.5  | 15-Feb-45 |
| TIPS   | 1.000  | 15-Feb-46 | 75.000        | 2.609     | 1.49         | 1.49    | 0.09    | 236.2      | 2.0    | 2.4    | -0.5   | 237.7   | 227.4  | 233.1  | 249.3   | 227.4  | 235.8  | 15-Feb-46 |
| TIPS   | 0.875  | 15-Feb-47 | 71.717        | 2.627     | 1.49         | 1.49    | -0.03   | 234.3      | 2.1    | 2.7    | 0.7    | 235.1   | 225.0  | 230.6  | 246.7   | 224.8  | 233.5  | 15-Feb-47 |
| TIPS   | 1.000  | 15-Feb-48 | 72.641        | 2.644     | 1.55         | 1.55    | -0.01   | 234.4      | 2.1    | 2.8    | 0.8    | 235.1   | 226.1  | 231.0  | 247.3   | 225.6  | 234.1  | 15-Feb-48 |
| TIPS   | 1.000  | 15-Feb-49 | 71.587        | 2.654     | 1.54         | 1.54    | 0.04    | 233.8      | 1.9    | 2.2    | 1.2    | 234.7   | 225.8  | 230.8  | 246.0   | 225.2  | 233.3  | 15-Feb-49 |
| TIPS   | 0.250  | 15-Feb-50 | 57.366        | 2.667     | 1.59         | 1.59    | -0.06   | 235.6      | 1.8    | 2.0    | 2.2    | 236.6   | 228.1  | 232.6  | 247.1   | 227.2  | 234.6  | 15-Feb-50 |
| TIPS   | 0.125  | 15-Feb-51 | 53.763        | 2.673     | 1.44         | 1.44    | -0.31   | 235.7      | 1.6    | 1.7    | 1.8    | 237.0   | 229.2  | 233.3  | 245.7   | 227.2  | 234.6  | 15-Feb-51 |
| TIPS   | 0.125  | 15-Feb-52 | 52.587        | 2.664     | 1.58         | 1.58    | -0.30   | 234.5      | 1.6    | 1.7    | 2.2    | 235.5   | 226.8  | 231.7  | 244.8   | 225.3  | 233.3  | 15-Feb-52 |
| TIPS   | 1.500  | 15-Feb-53 | 77.343        | 2.672     | 1.20         | 1.20    | -0.10   | 229.9      | 1.7    | 1.9    | 1.5    | 231.0   | 222.1  | 226.9  | 240.1   | 220.4  | 228.1  | 15-Feb-53 |
| TIPS   | 2.125  | 15-Feb-54 | 89.046        | 2.675     | 1.37         | 1.37    | -0.13   | 227.7      | 1.8    | 2.1    | 1.8    | 229.2   | 220.3  | 224.9  | 238.2   | 218.9  | 226.5  | 15-Feb-54 |

| ARBOR RESEARCH & TRADING, L.L.C.             |           |           |           |                  |         |            |                  |         |            |                  |         |            |                  |         | US 800-876-1825 / US 847-304-1550 / UK 44-207-556-7309 |       |       |           |
|--|-----------|-----------|-----------|------------------|---------|------------|------------------|---------|------------|------------------|---------|------------|------------------|---------|--|-------|-------|-----------|
| TIPS   | 2.375     | 15-Feb-55 | 93.809    | 2.675            | 1.31    | 1.31       | -0.27            | 226.1   | 1.5        | 1.5              | 1.4     | 228.9      | 219.9            | 224.3   | 237.0  | 218.4 | 225.6 | 15-Feb-55 |
| TIPS   | 2.375     | 15-Feb-56 | 93.900    | 2.661            | 1.48    | 1.48       | N/A              | 226.2   | 1.4        | 1.9              | 2.6     | 226.3      | 218.7            | 222.7   | 226.3  | 218.7 | 222.7 | 15-Feb-56 |
| US TIPS Total Return Performance vs. Nominal |           |           |           |                  |         |            |                  |         |            |                  |         |            |                  |         |  |       |       | 4/23/2026 |
| 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 | 0.18             | 0.05    | 0.13       | 0.20             | 0.24    | -0.04      | 0.20             | 0.24    | -0.04      | 2.11             | 1.07    | 1.04   |       |       |           |
| 0.125  | 15-Oct-26 | 1.125     | 31-Oct-26 | 0.31             | 0.05    | 0.26       | 0.36             | 0.26    | 0.10       | 0.36             | 0.26    | 0.10       | 2.02             | 1.04    | 0.98   |       |       |           |
| 2.375  | 15-Jan-27 | 6.625     | 15-Feb-27 | 0.29             | 0.10    | 0.19       | 0.40             | 0.14    | 0.26       | 0.40             | 0.14    | 0.26       | 1.78             | 0.81    | 0.97   |       |       |           |
| 0.375  | 15-Jan-27 | 2.000     | 15-Nov-26 | 0.31             | 0.05    | 0.26       | 0.40             | 0.27    | 0.13       | 0.40             | 0.27    | 0.13       | 1.79             | 1.02    | 0.77   |       |       |           |
| 0.125  | 15-Apr-27 | 2.750     | 30-Apr-27 | 0.27             | 0.01    | 0.26       | 0.47             | 0.28    | 0.19       | 0.47             | 0.28    | 0.19       | 1.63             | 0.85    | 0.78   |       |       |           |
| 0.375  | 15-Jul-27 | 2.250     | 15-Aug-27 | 0.20             | -0.06   | 0.26       | 0.40             | 0.29    | 0.11       | 0.40             | 0.29    | 0.11       | 1.52             | 0.66    | 0.86   |       |       |           |
| 1.625  | 15-Oct-27 | 4.125     | 30-Sep-27 | 0.18             | -0.07   | 0.25       | 0.44             | 0.25    | 0.19       | 0.44             | 0.25    | 0.19       | 1.48             | 0.60    | 0.88   |       |       |           |
| 1.750  | 15-Jan-28 | 6.125     | 15-Nov-27 | 0.15             | -0.03   | 0.18       | 0.49             | 0.23    | 0.26       | 0.49             | 0.23    | 0.26       | 1.46             | 0.53    | 0.93   |       |       |           |
| 0.500  | 15-Jan-28 | 2.750     | 15-Feb-28 | 0.16             | -0.14   | 0.30       | 0.51             | 0.21    | 0.30       | 0.51             | 0.21    | 0.30       | 1.49             | 0.48    | 1.01   |       |       |           |
| 3.625  | 15-Apr-28 | 5.500     | 15-Aug-28 | 0.16             | -0.14   | 0.30       | 0.57             | 0.21    | 0.36       | 0.57             | 0.21    | 0.36       | 1.49             | 0.37    | 1.12   |       |       |           |
| 1.250  | 15-Apr-28 | 3.625     | 31-Mar-28 | 0.11             | -0.16   | 0.27       | 0.51             | 0.20    | 0.31       | 0.51             | 0.20    | 0.31       | 1.48             | 0.44    | 1.04   |       |       |           |
| 0.750  | 15-Jul-28 | 2.875     | 15-Aug-28 | 0.12             | -0.22   | 0.34       | 0.57             | 0.20    | 0.37       | 0.57             | 0.20    | 0.37       | 1.50             | 0.37    | 1.13   |       |       |           |
| 2.375  | 15-Oct-28 | 4.625     | 30-Sep-28 | 0.10             | -0.24   | 0.34       | 0.57             | 0.20    | 0.37       | 0.57             | 0.20    | 0.37       | 1.51             | 0.39    | 1.12   |       |       |           |
| 2.500  | 15-Jan-29 | 5.250     | 15-Feb-29 | 0.11             | -0.15   | 0.26       | 0.64             | 0.28    | 0.36       | 0.64             | 0.28    | 0.36       | 1.55             | 0.35    | 1.20   |       |       |           |
| 0.875  | 15-Jan-29 | 3.125     | 15-Nov-28 | 0.11             | -0.23   | 0.34       | 0.64             | 0.20    | 0.44       | 0.64             | 0.20    | 0.44       | 1.51             | 0.34    | 1.17   |       |       |           |
| 3.875  | 15-Apr-29 | 5.250     | 15-Feb-29 | 0.08             | -0.15   | 0.23       | 0.70             | 0.28    | 0.42       | 0.70             | 0.28    | 0.42       | 1.55             | 0.35    | 1.20   |       |       |           |
| 2.125  | 15-Apr-29 | 4.625     | 30-Apr-29 | 0.09             | -0.25   | 0.34       | 0.67             | 0.22    | 0.45       | 0.67             | 0.22    | 0.45       | 1.52             | 0.34    | 1.18   |       |       |           |
| 0.250  | 15-Jul-29 | 2.375     | 15-May-29 | 0.07             | -0.31   | 0.38       | 0.69             | 0.21    | 0.48       | 0.69             | 0.21    | 0.48       | 1.54             | 0.32    | 1.22   |       |       |           |
| 1.625  | 15-Oct-29 | 4.125     | 31-Oct-29 | 0.07             | -0.33   | 0.40       | 0.74             | 0.22    | 0.52       | 0.74             | 0.22    | 0.52       | 1.54             | 0.30    | 1.24   |       |       |           |
| 0.125  | 15-Jan-30 | 1.750     | 15-Nov-29 | 0.08             | -0.33   | 0.41       | 0.81             | 0.23    | 0.58       | 0.81             | 0.23    | 0.58       | 1.58             | 0.18    | 1.40   |       |       |           |
| 1.625  | 15-Apr-30 | 3.875     | 30-Apr-30 | 0.08             | -0.36   | 0.44       | 0.87             | 0.21    | 0.66       | 0.87             | 0.21    | 0.66       | 1.57             | 0.24    | 1.33   |       |       |           |
| 0.125  | 15-Jul-30 | 0.625     | 15-Aug-30 | 0.07             | -0.44   | 0.51       | 0.87             | 0.22    | 0.65       | 0.87             | 0.22    | 0.65       | 1.57             | 0.12    | 1.45   |       |       |           |
| 1.125  | 15-Oct-30 | 3.625     | 31-Oct-30 | 0.07             | -0.41   | 0.48       | 0.88             | 0.21    | 0.67       | 0.88             | 0.21    | 0.67       | 1.61             | 0.18    | 1.43   |       |       |           |
| 0.125  | 15-Jan-31 | 1.125     | 15-Feb-31 | 0.04             | -0.50   | 0.54       | 0.90             | 0.19    | 0.71       | 0.90             | 0.19    | 0.71       | 1.59             | -0.01   | 1.60   |       |       |           |
| 0.125  | 15-Jul-31 | 1.250     | 15-Aug-31 | 0.01             | -0.51   | 0.52       | 0.96             | 0.24    | 0.72       | 0.96             | 0.24    | 0.72       | 1.63             | 0.12    | 1.51   |       |       |           |
| 0.125  | 15-Jan-32 | 1.875     | 15-Feb-32 | 0.03             | -0.53   | 0.56       | 1.04             | 0.25    | 0.79       | 1.04             | 0.25    | 0.79       | 1.60             | 0.11    | 1.49   |       |       |           |
| 3.375  | 15-Apr-32 | 5.375     | 15-Feb-31 | 0.03             | -0.39   | 0.42       | 0.97             | 0.19    | 0.78       | 0.97             | 0.19    | 0.78       | 1.48             | 0.21    | 1.27   |       |       |           |
| 0.625  | 15-Jul-32 | 2.750     | 15-Aug-32 | -0.01            | -0.53   | 0.52       | 1.06             | 0.26    | 0.80       | 1.06             | 0.26    | 0.80       | 1.58             | 0.13    | 1.45   |       |       |           |
| 1.125  | 15-Jan-33 | 4.125     | 15-Nov-32 | -0.05            | -0.48   | 0.43       | 1.07             | 0.29    | 0.78       | 1.07             | 0.29    | 0.78       | 1.55             | 0.13    | 1.42   |       |       |           |
| 1.375  | 15-Jul-33 | 3.375     | 15-May-33 | -0.04            | -0.53   | 0.49       | 1.13             | 0.26    | 0.87       | 1.13             | 0.26    | 0.87       | 1.56             | 0.12    | 1.44   |       |       |           |
| 1.750  | 15-Jan-34 | 4.000     | 15-Feb-34 | -0.03            | -0.54   | 0.51       | 1.14             | 0.27    | 0.87       | 1.14             | 0.27    | 0.87       | 1.51             | 0.10    | 1.41   |       |       |           |
| 1.875  | 15-Jul-34 | 4.375     | 15-May-34 | -0.06            | -0.53   | 0.47       | 1.20             | 0.26    | 0.94       | 1.20             | 0.26    | 0.94       | 1.51             | 0.10    | 1.41   |       |       |           |
| 2.125  | 15-Jan-35 | 4.250     | 15-Nov-34 | -0.06            | -0.55   | 0.49       | 1.25             | 0.21    | 1.04       | 1.25             | 0.21    | 1.04       | 1.45             | 0.07    | 1.38   |       |       |           |
| 1.875  | 15-Jul-35 | 4.250     | 15-Aug-35 | -0.11            | -0.57   | 0.46       | 1.27             | 0.22    | 1.05       | 1.27             | 0.22    | 1.05       | 1.35             | 0.08    | 1.27   |       |       |           |
| 1.875  | 15-Jan-36 | 4.000     | 15-Nov-35 | -0.09            | -0.57   | 0.48       | 1.32             | 0.20    | 1.12       | 1.32             | 0.20    | 1.12       | N/A              | N/A     | N/A  |       |       |           |
| 2.125  | 15-Feb-40 | 4.625     | 15-Feb-40 | -0.07            | -0.61   | 0.54       | 1.35             | 0.34    | 1.01       | 1.35             | 0.34    | 1.01       | 0.62             | 0.09    | 0.53   |       |       |           |
| 2.125  | 15-Feb-41 | 4.750     | 15-Feb-41 | -0.06            | -0.59   | 0.53       | 1.47             | 0.27    | 1.20       | 1.47             | 0.27    | 1.20       | 0.65             | -0.02   | 0.67   |       |       |           |
| 0.750  | 15-Feb-42 | 3.125     | 15-Feb-42 | -0.14            | -0.65   | 0.51       | 1.46             | 0.21    | 1.25       | 1.46             | 0.21    | 1.25       | 0.51             | 0.05    | 0.46   |       |       |           |
| 0.625  | 15-Feb-43 | 3.125     | 15-Feb-43 | -0.06            | -0.65   | 0.59       | 1.53             | 0.21    | 1.32       | 1.53             | 0.21    | 1.32       | 0.58             | 0.00    | 0.58   |       |       |           |
| 1.375  | 15-Feb-44 | 3.625     | 15-Feb-44 | 0.04             | -0.68   | 0.72       | 1.58             | 0.13    | 1.45       | 1.58             | 0.13    | 1.45       | 0.53             | -0.01   | 0.54   |       |       |           |
| 0.750  | 15-Feb-45 | 2.500     | 15-Feb-45 | -0.04            | -0.67   | 0.63       | 1.66             | 0.16    | 1.50       | 1.66             | 0.16    | 1.50       | 0.20             | -0.11   | 0.31   |       |       |           |
| 1.000  | 15-Feb-46 | 2.500     | 15-Feb-46 | 0.03             | -0.74   | 0.77       | 1.49             | 0.13    | 1.36       | 1.49             | 0.13    | 1.36       | 0.09             | -0.11   | 0.20   |       |       |           |
| 0.875  | 15-Feb-47 | 3.000     | 15-Feb-47 | -0.10            | -0.65   | 0.55       | 1.49             | 0.21    | 1.28       | 1.49             | 0.21    | 1.28       | -0.03            | -0.01   | -0.02  |       |       |           |
| 1.000  | 15-Feb-48 | 3.000     | 15-Feb-48 | -0.03            | -0.66   | 0.63       | 1.55             | 0.11    | 1.44       | 1.55             | 0.11    | 1.44       | -0.01            | -0.01   | 0.00   |       |       |           |
| 1.000  | 15-Feb-49 | 3.000     | 15-Feb-49 | -0.03            | -0.64   | 0.61       | 1.54             | 0.08    | 1.46       | 1.54             | 0.08    | 1.46       | 0.04             | 0.01    | 0.03   |       |       |           |
| 0.250  | 15-Feb-50 | 2.000     | 15-Feb-50 | -0.04            | -0.62   | 0.58       | 1.59             | 0.09    | 1.50       | 1.59             | 0.09    | 1.50       | -0.06            | 0.03    | -0.09  |       |       |           |
| 0.125  | 15-Feb-51 | 1.875     | 15-Feb-51 | -0.09            | -0.60   | 0.51       | 1.44             | 0.05    | 1.39       | 1.44             | 0.05    | 1.39       | -0.31            | -0.02   | -0.29  |       |       |           |
| 0.125  | 15-Feb-52 | 2.250     | 15-Feb-52 | -0.05            | -0.54   | 0.49       | 1.58             | 0.03    | 1.55       | 1.58             | 0.03    | 1.55       | -0.30            | 0.06    | -0.36  |       |       |           |

|       |           |       |           |       |       |      |      |       |      |      |       |      |       |       |       |
|-------|-----------|-------|-----------|-------|-------|------|------|-------|------|------|-------|------|-------|-------|-------|
| 1.500 | 15-Feb-53 | 3.625 | 15-Feb-53 | -0.09 | -0.53 | 0.44 | 1.20 | 0.02  | 1.18 | 1.20 | 0.02  | 1.18 | -0.10 | 0.02  | -0.12 |
| 2.125 | 15-Feb-54 | 4.250 | 15-Feb-54 | -0.02 | -0.53 | 0.51 | 1.37 | -0.04 | 1.41 | 1.37 | -0.04 | 1.41 | -0.13 | 0.02  | -0.15 |
| 2.375 | 15-Feb-55 | 4.625 | 15-Feb-55 | -0.07 | -0.54 | 0.47 | 1.31 | -0.06 | 1.37 | 1.31 | -0.06 | 1.37 | -0.27 | -0.03 | -0.24 |
| 2.375 | 15-Feb-56 | 4.750 | 15-Feb-56 | -0.04 | -0.54 | 0.50 | 1.48 | -0.11 | 1.59 | 1.48 | -0.11 | 1.59 | N/A   | N/A   | N/A   |