

Updated 12:06 ET Mar 13, 2024

USSWT10 Index		
2.51%		
10y		
bid	ask	
Food and beverages	2.29%	2.54%
Housing	2.19%	2.44%
Apparel	2.19%	2.44%
Transportation	2.44%	2.69%
Medical care	3.84%	4.09%
Recreation	2.39%	2.64%
Education and communication	2.84%	3.09%
Other goods and services	2.29%	2.54%
Core CPI	2.50%	2.58%
College Tuition and Fees	2.49%	2.74%

10y basis, bps

bid	ask
-23	+3
-33	-7
-33	-7
-8	+18
+33	+158
-13	+13
+33	+58
-23	+3
-1	+7
-3	+23

	weights	mid bid/offer	skew b/o	bid/offer	Override bid	Override offer	symbol realindicative
Food and beverage	14.41%	10	0	25			
Housing	45.07%	20	0	25			
Apparel	2.51%	20	0	25			
Transportation	15.90%	15	0	25			
Medical care	8.00%	120	25	25			
Recreation	5.31%	8	0	25			
Education and co	5.91%	15	10	25			
Other goods and	2.90%	10	0	25			
		1.1365					
Core CPI			3	8			
College Tuition and Fees			10	25			

All markets are indications for information only. Asterisks indicate possible live interest. Bold indicates actual price, subject to a call. Inquire with m.ashton@enduringinvestments.com.
 Market levels are fixed rates paid zero-coupon fashion vs zero-coupon aggregate inflation for the component in question. "Buyer" is fixed-rate payer.
 Basis levels assume buyer pays (zero-coupon) NSA CPI plus or minus the indicated compounded spread, and receives the compounded component inflation.
 Inquire with m.ashton@enduringinvestments.com for sample term sheets.

https://docs.google.com/spreadsheets/d/118FRJ_hyG11_dR1e0d7n7oP1aydml8XuyA7d5w4jzdf7uacsharng