

# TIPS Daily Report - January 23, 2026

Date  
1/22/2026

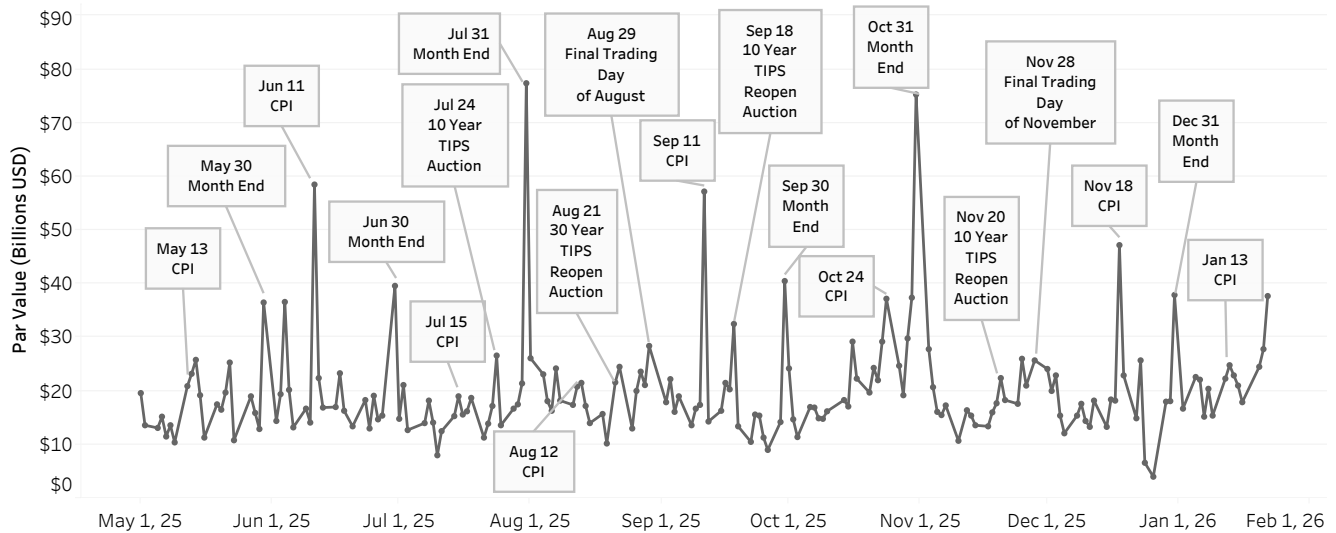
## Total Return Comparison Nominal vs Inflation Indexed

Total Return  
-21.41% 33.65%

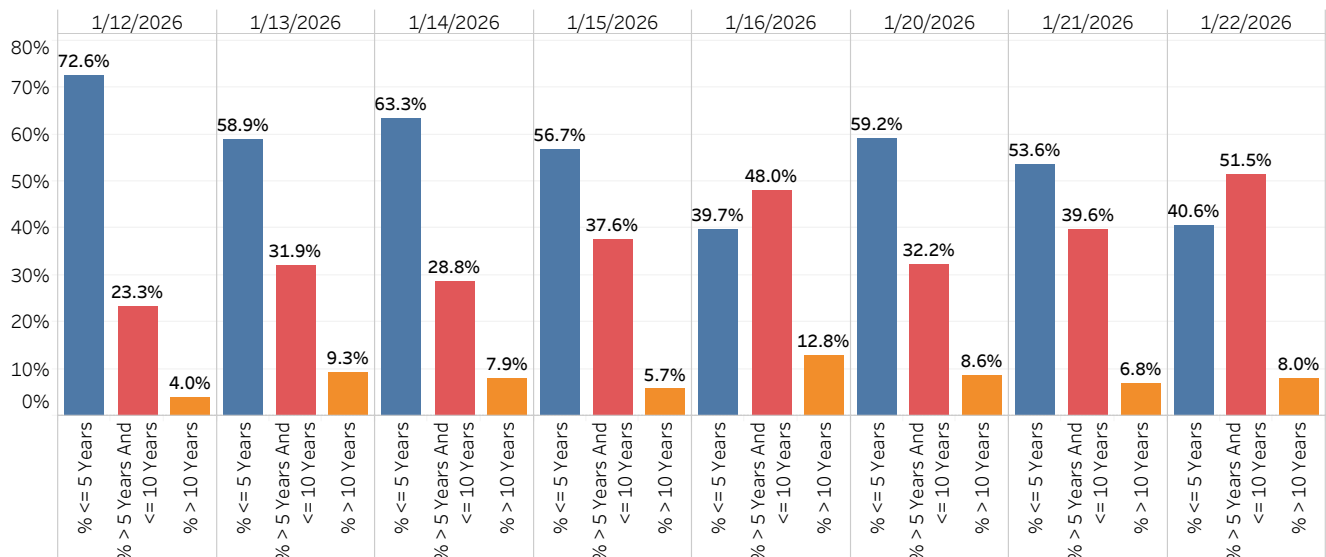
| Maturity  | MTD     |        | YTD     |        | 1 Year  |       | 2 Years |        | 5 Years |         | 10 Years |        |
|-----------|---------|--------|---------|--------|---------|-------|---------|--------|---------|---------|----------|--------|
|           | Nominal | TIPS   | Nominal | TIPS   | Nominal | TIPS  | Nominal | TIPS   | Nominal | TIPS    | Nominal  | TIPS   |
| 1-5 Year  | -0.14%  | -0.05% | -0.14%  | -0.05% | 5.13%   | 5.22% | 9.86%   | 11.49% | 6.88%   | 16.17%  | 17.86%   | 33.65% |
| 5-10 Year | -0.49%  | -0.18% | -0.49%  | -0.18% | 6.72%   | 6.76% | 10.38%  | 11.93% | -1.03%  | 7.71%   | 12.48%   | 31.60% |
| 10+ Year  | 0.00%   | 0.18%  | 0.00%   | 0.18%  | 4.26%   | 1.66% | 4.78%   | 3.61%  | -21.41% | -20.82% | -7.56%   | 8.15%  |

## TIPS Trading Volume

Total Daily Trading Volume in Billions of US Dollars



## Daily TIPS Volume by Sector



# U.S. Inflation Heatmap

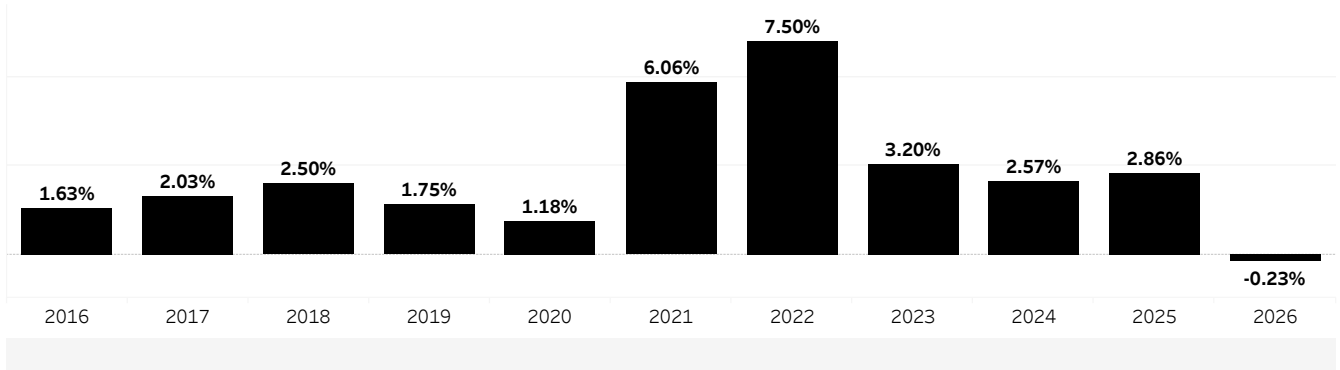
## Consumer Price Index Components

Month-over-Month % Change, Seasonally Adjusted

MoM % Change  
-6.25% 4.41%

|                           | 2025   |        |        |        |        |        |        |        |        |        |        |        |
|---------------------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
|                           | Jan    | Feb    | Mar    | Apr    | May    | Jun    | Jul    | Aug    | Sep    | Oct    | Nov    | Dec    |
| Headline CPI              | 0.47%  | 0.22%  | -0.05% | 0.22%  | 0.08%  | 0.29%  | 0.20%  | 0.38%  | 0.31%  | 0.00%  | 0.20%  | 0.31%  |
| Core CPI                  | 0.45%  | 0.23%  | 0.06%  | 0.24%  | 0.13%  | 0.23%  | 0.32%  | 0.35%  | 0.23%  | 0.00%  | 0.16%  | 0.24%  |
| Core Services Ex-Housing  | 0.76%  | 0.22%  | -0.24% | 0.21%  | 0.06%  | 0.21%  | 0.48%  | 0.33%  | 0.35%  | 0.00%  | 0.08%  | 0.29%  |
| Energy                    | 1.08%  | 0.20%  | -2.39% | 0.67%  | -0.98% | 0.95%  | -1.07% | 0.69%  | 1.51%  | 0.00%  | 1.08%  | 0.30%  |
| Gasoline                  | 1.75%  | -0.96% | -6.25% | -0.09% | -2.65% | 1.01%  | -2.17% | 1.91%  | 4.06%  | -2.13% | 2.96%  | -0.45% |
| Electricity               | -0.04% | 1.02%  | 0.94%  | 0.85%  | 0.90%  | 0.97%  | -0.11% | 0.20%  | -0.50% | 0.00%  | 2.34%  | -0.07% |
| Utility Gas               | 1.79%  | 2.54%  | 3.57%  | 3.70%  | -0.96% | 0.53%  | -0.86% | -1.60% | -1.21% | 0.00%  | -1.35% | 4.41%  |
| Food                      | 0.36%  | 0.16%  | 0.44%  | -0.08% | 0.29%  | 0.33%  | 0.05%  | 0.46%  | 0.25%  | 0.00%  | 0.06%  | 0.71%  |
| Food At Home              | 0.46%  | 0.01%  | 0.49%  | -0.44% | 0.27%  | 0.28%  | -0.12% | 0.58%  | 0.32%  | 0.00%  | -0.22% | 0.72%  |
| Food Away From Home       | 0.24%  | 0.39%  | 0.36%  | 0.44%  | 0.31%  | 0.40%  | 0.28%  | 0.29%  | 0.14%  | 0.00%  | 0.45%  | 0.69%  |
| Core Goods                | 0.28%  | 0.22%  | -0.09% | 0.06%  | -0.04% | 0.20%  | 0.21%  | 0.28%  | 0.22%  | 0.00%  | 0.06%  | 0.00%  |
| Apparel                   | -1.38% | 0.60%  | 0.37%  | -0.20% | -0.42% | 0.43%  | 0.07%  | 0.50%  | 0.73%  | 0.00%  | -0.72% | 0.59%  |
| New Vehicles              | 0.04%  | -0.07% | 0.10%  | -0.01% | -0.29% | -0.34% | 0.02%  | 0.28%  | 0.22%  | 0.11%  | 0.21%  | 0.01%  |
| Used Cars and Trucks      | 2.19%  | 0.88%  | -0.69% | -0.53% | -0.54% | -0.67% | 0.48%  | 1.04%  | -0.41% | 0.75%  | 0.29%  | -1.11% |
| Core Services             | 0.51%  | 0.25%  | 0.11%  | 0.29%  | 0.17%  | 0.25%  | 0.36%  | 0.35%  | 0.24%  | 0.00%  | 0.16%  | 0.29%  |
| Shelter                   | 0.37%  | 0.28%  | 0.22%  | 0.33%  | 0.25%  | 0.18%  | 0.23%  | 0.44%  | 0.21%  | 0.00%  | 0.18%  | 0.40%  |
| Rent of Primary Residence | 0.35%  | 0.28%  | 0.33%  | 0.34%  | 0.21%  | 0.23%  | 0.26%  | 0.30%  | 0.20%  | 0.00%  | 0.13%  | 0.26%  |
| OER                       | 0.31%  | 0.28%  | 0.40%  | 0.36%  | 0.27%  | 0.30%  | 0.28%  | 0.38%  | 0.13%  | 0.00%  | 0.27%  | 0.31%  |

## Annual TIPS Inflation Accrual



## Monthly Duration Extension

US TIPS (Series-L)



US TIPS Report

1/23/2026

| 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-Apr-26 | 99.717        | 1.063     | 0.43         | 0.43    | 0.43    | 250.5      | 33.3   | 87.2   | 119.4  | 269.2   | 54.5   | 173.2  | 350.8   | 54.5   | 261.0  | 30-Apr-26 |
| TIPS   | 0.125  | 15-Jul-26 | 99.969        | 0.009     | 0.40         | 0.40    | 0.40    | 351.9      | 17.4   | 49.2   | 108.5  | 351.9   | 234.6  | 278.0  | 374.6   | 234.6  | 318.7  | 15-May-26 |
| TIPS   | 0.125  | 15-Oct-26 | 99.595        | 0.584     | 0.37         | 0.37    | 0.37    | 302.7      | 12.5   | 30.1   | 69.1   | 307.1   | 228.7  | 261.7  | 342.4   | 228.7  | 300.0  | 31-Oct-26 |
| TIPS   | 2.375  | 15-Jan-27 | 101.137       | 1.100     | 0.32         | 0.32    | 0.32    | 206.8      | 8.0    | 19.7   | 45.1   | 226.1   | 149.0  | 185.4  | 267.0   | 149.0  | 224.7  | 15-Feb-27 |
| TIPS   | 0.375  | 15-Jan-27 | 99.229        | 1.106     | 0.33         | 0.33    | 0.33    | 248.8      | 9.2    | 21.6   | 44.2   | 268.6   | 199.4  | 226.8  | 308.3   | 199.4  | 269.1  | 15-Nov-26 |
| TIPS   | 0.125  | 15-Apr-27 | 98.618        | 1.215     | 0.29         | 0.29    | 0.29    | 235.5      | 7.9    | 16.9   | 37.9   | 252.8   | 194.4  | 217.6  | 290.5   | 194.4  | 255.0  | 30-Apr-27 |
| TIPS   | 0.375  | 15-Jul-27 | 99.267        | 0.836     | 0.31         | 0.31    | 0.31    | 274.2      | 5.8    | 16.7   | 35.5   | 280.6   | 236.1  | 254.2  | 306.1   | 236.1  | 279.7  | 15-Aug-27 |
| TIPS   | 1.625  | 15-Oct-27 | 101.114       | 0.931     | 0.30         | 0.30    | 0.30    | 265.8      | 4.7    | 15.0   | 32.8   | 273.4   | 230.3  | 247.9  | 297.0   | 230.3  | 271.8  | 30-Sep-27 |
| TIPS   | 1.750  | 15-Jan-28 | 101.107       | 1.139     | 0.31         | 0.31    | 0.31    | 231.6      | 5.3    | 14.9   | 29.5   | 240.8   | 195.6  | 215.1  | 267.3   | 195.6  | 239.3  | 15-Nov-27 |
| TIPS   | 0.500  | 15-Jan-28 | 98.656        | 1.152     | 0.28         | 0.28    | 0.28    | 245.1      | 4.3    | 13.4   | 30.3   | 252.5   | 211.9  | 228.3  | 277.6   | 211.9  | 253.7  | 15-Feb-28 |
| TIPS   | 3.625  | 15-Apr-28 | 105.198       | 1.196     | 0.31         | 0.31    | 0.31    | 233.4      | 5.8    | 13.3   | 32.8   | 237.0   | 197.8  | 214.6  | 258.9   | 197.8  | 235.7  | 15-Aug-28 |
| TIPS   | 1.250  | 15-Apr-28 | 99.969        | 1.228     | 0.29         | 0.29    | 0.29    | 238.0      | 5.1    | 12.2   | 28.9   | 244.9   | 207.1  | 222.4  | 268.2   | 207.1  | 245.5  | 31-Mar-28 |
| TIPS   | 0.750  | 15-Jul-28 | 99.282        | 1.013     | 0.35         | 0.35    | 0.35    | 261.7      | 5.3    | 14.0   | 30.3   | 262.4   | 229.3  | 243.9  | 286.8   | 229.3  | 263.5  | 15-Aug-28 |
| TIPS   | 2.375  | 15-Oct-28 | 103.374       | 1.084     | 0.32         | 0.32    | 0.32    | 256.1      | 5.2    | 12.9   | 29.4   | 256.6   | 225.7  | 239.1  | 279.5   | 225.7  | 258.0  | 30-Sep-28 |
| TIPS   | 2.500  | 15-Jan-29 | 103.580       | 1.232     | 0.30         | 0.30    | 0.30    | 228.7      | 5.1    | 11.7   | 24.9   | 233.9   | 202.0  | 215.7  | 253.1   | 202.0  | 232.1  | 15-Feb-29 |
| TIPS   | 0.875  | 15-Jan-29 | 98.893        | 1.224     | 0.29         | 0.29    | 0.29    | 242.4      | 4.9    | 11.2   | 25.5   | 244.8   | 215.0  | 228.1  | 268.2   | 215.0  | 246.5  | 15-Nov-28 |
| TIPS   | 3.875  | 15-Apr-29 | 108.053       | 1.288     | 0.34         | 0.34    | 0.34    | 223.1      | 5.2    | 11.1   | 24.5   | 225.8   | 197.1  | 209.8  | 247.2   | 197.1  | 226.3  | 15-Feb-29 |
| TIPS   | 2.125  | 15-Apr-29 | 102.526       | 1.296     | 0.32         | 0.32    | 0.32    | 239.3      | 4.8    | 11.1   | 24.9   | 239.8   | 212.1  | 224.7  | 262.2   | 212.1  | 241.9  | 30-Apr-29 |
| TIPS   | 0.250  | 15-Jul-29 | 96.870        | 1.146     | 0.35         | 0.35    | 0.35    | 254.9      | 5.2    | 10.7   | 25.7   | 254.9   | 228.0  | 239.8  | 274.0   | 228.0  | 254.5  | 15-May-29 |
| TIPS   | 1.625  | 15-Oct-29 | 101.404       | 1.217     | 0.30         | 0.30    | 0.30    | 252.7      | 4.3    | 10.6   | 23.2   | 252.7   | 227.4  | 238.4  | 270.2   | 227.4  | 252.0  | 31-Oct-29 |
| TIPS   | 0.125  | 15-Jan-30 | 95.336        | 1.312     | 0.33         | 0.33    | 0.33    | 240.2      | 4.4    | 10.6   | 22.2   | 240.2   | 216.6  | 226.2  | 258.4   | 216.6  | 238.9  | 15-Nov-29 |
| TIPS   | 1.625  | 15-Apr-30 | 100.916       | 1.380     | 0.30         | 0.30    | 0.30    | 240.4      | 4.2    | 10.1   | 22.0   | 240.4   | 216.6  | 226.8  | 256.1   | 216.6  | 237.5  | 30-Apr-30 |
| TIPS   | 0.125  | 15-Jul-30 | 94.870        | 1.289     | 0.29         | 0.29    | 0.29    | 251.7      | 3.5    | 10.1   | 21.7   | 251.7   | 228.6  | 238.7  | 268.5   | 228.6  | 250.8  | 15-Aug-30 |
| TIPS   | 1.125  | 15-Oct-30 | 98.916        | 1.344     | 0.27         | 0.27    | 0.27    | 248.1      | 3.6    | 10.0   | 20.3   | 248.1   | 225.3  | 234.4  | 248.1   | 225.3  | 234.4  | 31-Oct-30 |
| TIPS   | 0.125  | 15-Jan-31 | 93.710        | 1.424     | 0.28         | 0.28    | 0.28    | 239.6      | 2.8    | 10.8   | 20.7   | 239.6   | 216.2  | 225.9  | 255.9   | 216.2  | 236.8  | 15-Feb-31 |
| TIPS   | 0.125  | 15-Jul-31 | 93.198        | 1.409     | 0.35         | 0.35    | 0.35    | 249.7      | 2.9    | 10.0   | 18.7   | 249.7   | 228.8  | 237.3  | 264.7   | 228.8  | 247.6  | 15-Aug-31 |
| TIPS   | 0.125  | 15-Jan-32 | 91.885        | 1.535     | 0.32         | 0.32    | 0.32    | 242.6      | 2.1    | 8.7    | 17.9   | 242.6   | 222.1  | 230.5  | 256.4   | 220.9  | 239.4  | 15-Feb-32 |
| TIPS   | 3.375  | 15-Apr-32 | 110.717       | 1.527     | 0.25         | 0.25    | 0.25    | 227.1      | 3.0    | 7.7    | 17.9   | 227.1   | 207.2  | 215.8  | 246.9   | 207.2  | 226.3  | 15-Feb-31 |
| TIPS   | 0.625  | 15-Jul-32 | 94.343        | 1.535     | 0.34         | 0.34    | 0.34    | 246.8      | 2.0    | 8.0    | 16.8   | 246.8   | 227.8  | 235.3  | 260.3   | 225.0  | 243.1  | 15-Aug-32 |
| TIPS   | 1.125  | 15-Jan-33 | 96.473        | 1.652     | 0.35         | 0.35    | 0.35    | 236.6      | 1.9    | 7.8    | 16.8   | 236.6   | 217.2  | 224.9  | 250.2   | 214.2  | 232.2  | 15-Nov-32 |
| TIPS   | 1.375  | 15-Jul-33 | 97.954        | 1.654     | 0.31         | 0.31    | 0.31    | 240.4      | 1.8    | 7.2    | 15.4   | 240.4   | 223.0  | 229.5  | 255.6   | 222.5  | 236.9  | 15-May-33 |
| TIPS   | 1.750  | 15-Jan-34 | 99.893        | 1.753     | 0.30         | 0.30    | 0.30    | 236.2      | 2.2    | 7.4    | 15.5   | 236.2   | 219.3  | 225.1  | 250.2   | 218.2  | 233.1  | 15-Feb-34 |
| TIPS   | 1.875  | 15-Jul-34 | 100.862       | 1.754     | 0.30         | 0.30    | 0.30    | 237.4      | 1.8    | 7.4    | 15.6   | 237.4   | 221.0  | 226.7  | 252.9   | 221.0  | 234.7  | 15-May-34 |
| TIPS   | 2.125  | 15-Jan-35 | 102.221       | 1.848     | 0.29         | 0.29    | 0.29    | 232.0      | 1.8    | 6.8    | 14.4   | 232.0   | 216.7  | 222.2  | 247.8   | 216.7  | 230.4  | 15-Nov-34 |
| TIPS   | 1.875  | 15-Jul-35 | 100.168       | 1.850     | 0.28         | 0.28    | 0.28    | 236.7      | 1.7    | 6.7    | 13.0   | 236.7   | 222.5  | 227.6  | 239.4   | 222.5  | 230.0  | 15-Aug-35 |
| TIPS   | 2.125  | 15-Feb-40 | 99.443        | 2.150     | 0.36         | 0.36    | 0.36    | 236.6      | 1.0    | 4.5    | 5.3    | 237.5   | 229.2  | 233.2  | 252.5   | 227.8  | 238.9  | 15-Feb-40 |
| TIPS   | 2.125  | 15-Feb-41 | 98.549        | 2.221     | 0.56         | 0.56    | 0.56    | 235.5      | 0.8    | 5.2    | 5.0    | 236.1   | 227.6  | 232.0  | 253.4   | 227.6  | 238.7  | 15-Feb-41 |
| TIPS   | 0.750  | 15-Feb-42 | 78.519        | 2.345     | 0.71         | 0.71    | 0.71    | 234.0      | 0.5    | 4.6    | 4.7    | 234.6   | 225.5  | 230.6  | 253.7   | 225.5  | 237.8  | 15-Feb-42 |
| TIPS   | 0.625  | 15-Feb-43 | 75.183        | 2.390     | 0.85         | 0.85    | 0.85    | 235.5      | 0.7    | 4.6    | 4.8    | 235.9   | 227.2  | 232.1  | 253.8   | 227.2  | 238.8  | 15-Feb-43 |
| TIPS   | 1.375  | 15-Feb-44 | 84.435        | 2.429     | 0.72         | 0.72    | 0.72    | 234.6      | 0.5    | 4.4    | 4.4    | 235.6   | 227.0  | 231.6  | 253.3   | 227.0  | 238.2  | 15-Feb-44 |
| TIPS   | 0.750  | 15-Feb-45 | 73.587        | 2.482     | 0.77         | 0.77    | 0.77    | 235.1      | 0.2    | 4.3    | 4.3    | 236.2   | 228.4  | 232.4  | 252.8   | 228.4  | 238.6  | 15-Feb-45 |
| TIPS   | 1.000  | 15-Feb-46 | 76.130        | 2.507     | 0.84         | 0.84    | 0.84    | 235.1      | 0.4    | 4.2    | 4.3    | 235.9   | 227.5  | 231.9  | 251.1   | 227.5  | 238.1  | 15-Feb-46 |
| TIPS   | 0.875  | 15-Feb-47 | 72.839        | 2.532     | 0.80         | 0.80    | 0.80    | 232.8      | 0.2    | 3.8    | 4.2    | 233.8   | 224.8  | 229.5  | 252.1   | 224.8  | 236.3  | 15-Feb-47 |
| TIPS   | 1.000  | 15-Feb-48 | 73.801        | 2.545     | 0.82         | 0.82    | 0.82    | 233.2      | 0.2    | 3.5    | 4.2    | 234.8   | 225.6  | 230.1  | 252.5   | 225.6  | 236.9  | 15-Feb-48 |
| TIPS   | 1.000  | 15-Feb-49 | 72.725        | 2.560     | 0.85         | 0.85    | 0.85    | 232.8      | 0.2    | 3.4    | 4.0    | 233.8   | 225.2  | 229.4  | 251.8   | 225.2  | 236.1  | 15-Feb-49 |
| TIPS   | 0.250  | 15-Feb-50 | 58.328        | 2.570     | 1.09         | 1.09    | 1.09    | 235.1      | 0.2    | 3.5    | 4.2    | 236.1   | 227.2  | 231.4  | 251.7   | 227.2  | 236.8  | 15-Feb-50 |
| TIPS   | 0.125  | 15-Feb-51 | 54.793        | 2.572     | 1.13         | 1.13    | 1.13    | 235.6      | 0.3    | 3.3    | 4.3    | 236.7   | 227.2  | 231.8  | 251.3   | 226.4  | 236.5  | 15-Feb-51 |
| TIPS   | 0.125  | 15-Feb-52 | 53.580        | 2.568     | 1.10         | 1.10    | 1.10    | 234.1      | 0.3    | 2.9    | 4.2    | 235.4   | 226.3  | 230.4  | 251.1   | 225.3  | 235.5  | 15-Feb-52 |
| TIPS   | 1.500  | 15-Feb-53 | 78.885        | 2.578     | 0.97         | 0.97    | 0.97    | 229.3      | 0.5    | 3.4    | 5.2    | 230.3   | 220.4  | 224.8  | 242.8   | 218.9  | 229.7  | 15-Feb-53 |
| TIPS   | 2.125  | 15-Feb-54 | 90.893        | 2.573     | 0.91         | 0.91    | 0.91    | 227.6      | 0.3    | 3.1    | 4.8    | 228.7   | 218.9  | 223.4  | 240.2   | 216.0  | 227.9  | 15-Feb-54 |

|      |       |           |        |       |      |      |      |       |     |     |     |       |       |       |       |       |       |           |
|------|-------|-----------|--------|-------|------|------|------|-------|-----|-----|-----|-------|-------|-------|-------|-------|-------|-----------|
| TIPS | 2.375 | 15-Feb-55 | 96.023 | 2.563 | 1.00 | 1.00 | 1.00 | 227.2 | 0.4 | 3.1 | 5.1 | 228.2 | 218.7 | 223.0 | 237.0 | 213.0 | 225.6 | 15-Feb-55 |
|------|-------|-----------|--------|-------|------|------|------|-------|-----|-----|-----|-------|-------|-------|-------|-------|-------|-----------|

US TIPS Total Return Performance vs. Nominal

1/23/2026

| 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-Apr-26 | 0.750   | 30-Apr-26 | 0.08             | 0.05    | 0.03       | 0.43             | 0.20    | 0.23       | 0.43             | 0.20    | 0.23       | 0.43             | 0.20    | 0.23       |
| 0.125  | 15-Jul-26 | 1.625   | 15-May-26 | 0.09             | 0.07    | 0.02       | 0.40             | 0.20    | 0.20       | 0.40             | 0.20    | 0.20       | 0.40             | 0.20    | 0.20       |
| 0.125  | 15-Oct-26 | 1.125   | 31-Oct-26 | 0.08             | 0.07    | 0.01       | 0.37             | 0.21    | 0.16       | 0.37             | 0.21    | 0.16       | 0.37             | 0.21    | 0.16       |
| 2.375  | 15-Jan-27 | 6.625   | 15-Feb-27 | 0.08             | 0.02    | 0.06       | 0.32             | 0.00    | 0.32       | 0.32             | 0.00    | 0.32       | 0.32             | 0.00    | 0.32       |
| 0.375  | 15-Jan-27 | 2.000   | 15-Nov-26 | 0.09             | 0.06    | 0.03       | 0.33             | 0.17    | 0.16       | 0.33             | 0.17    | 0.16       | 0.33             | 0.17    | 0.16       |
| 0.125  | 15-Apr-27 | 2.750   | 30-Apr-27 | 0.11             | 0.08    | 0.03       | 0.29             | 0.10    | 0.19       | 0.29             | 0.10    | 0.19       | 0.29             | 0.10    | 0.19       |
| 0.375  | 15-Jul-27 | 2.250   | 15-Aug-27 | 0.12             | 0.06    | 0.06       | 0.31             | 0.03    | 0.28       | 0.31             | 0.03    | 0.28       | 0.31             | 0.03    | 0.28       |
| 1.625  | 15-Oct-27 | 4.125   | 30-Sep-27 | 0.16             | 0.06    | 0.10       | 0.30             | 0.00    | 0.30       | 0.30             | 0.00    | 0.30       | 0.30             | 0.00    | 0.30       |
| 1.750  | 15-Jan-28 | 6.125   | 15-Nov-27 | 0.16             | 0.08    | 0.08       | 0.31             | -0.01   | 0.32       | 0.31             | -0.01   | 0.32       | 0.31             | -0.01   | 0.32       |
| 0.500  | 15-Jan-28 | 2.750   | 15-Feb-28 | 0.13             | 0.05    | 0.08       | 0.28             | -0.03   | 0.31       | 0.28             | -0.03   | 0.31       | 0.28             | -0.03   | 0.31       |
| 3.625  | 15-Apr-28 | 5.500   | 15-Aug-28 | 0.14             | 0.06    | 0.08       | 0.31             | -0.07   | 0.38       | 0.31             | -0.07   | 0.38       | 0.31             | -0.07   | 0.38       |
| 1.250  | 15-Apr-28 | 3.625   | 31-Mar-28 | 0.14             | 0.05    | 0.09       | 0.29             | -0.03   | 0.32       | 0.29             | -0.03   | 0.32       | 0.29             | -0.03   | 0.32       |
| 0.750  | 15-Jul-28 | 2.875   | 15-Aug-28 | 0.15             | 0.04    | 0.11       | 0.35             | -0.10   | 0.45       | 0.35             | -0.10   | 0.45       | 0.35             | -0.10   | 0.45       |
| 2.375  | 15-Oct-28 | 4.625   | 30-Sep-28 | 0.16             | 0.05    | 0.11       | 0.32             | -0.09   | 0.41       | 0.32             | -0.09   | 0.41       | 0.32             | -0.09   | 0.41       |
| 2.500  | 15-Jan-29 | 5.250   | 15-Feb-29 | 0.15             | 0.04    | 0.11       | 0.30             | -0.13   | 0.43       | 0.30             | -0.13   | 0.43       | 0.30             | -0.13   | 0.43       |
| 0.875  | 15-Jan-29 | 3.125   | 15-Nov-28 | 0.15             | 0.06    | 0.09       | 0.29             | -0.12   | 0.41       | 0.29             | -0.12   | 0.41       | 0.29             | -0.12   | 0.41       |
| 3.875  | 15-Apr-29 | 5.250   | 15-Feb-29 | 0.20             | 0.04    | 0.16       | 0.34             | -0.13   | 0.47       | 0.34             | -0.13   | 0.47       | 0.34             | -0.13   | 0.47       |
| 2.125  | 15-Apr-29 | 4.625   | 30-Apr-29 | 0.18             | 0.07    | 0.11       | 0.32             | -0.17   | 0.49       | 0.32             | -0.17   | 0.49       | 0.32             | -0.17   | 0.49       |
| 0.250  | 15-Jul-29 | 2.375   | 15-May-29 | 0.20             | 0.06    | 0.14       | 0.35             | -0.18   | 0.53       | 0.35             | -0.18   | 0.53       | 0.35             | -0.18   | 0.53       |
| 1.625  | 15-Oct-29 | 4.125   | 31-Oct-29 | 0.19             | 0.07    | 0.12       | 0.30             | -0.17   | 0.47       | 0.30             | -0.17   | 0.47       | 0.30             | -0.17   | 0.47       |
| 0.125  | 15-Jan-30 | 1.750   | 15-Nov-29 | 0.20             | 0.04    | 0.16       | 0.33             | -0.25   | 0.58       | 0.33             | -0.25   | 0.58       | 0.33             | -0.25   | 0.58       |
| 1.625  | 15-Apr-30 | 3.875   | 30-Apr-30 | 0.21             | 0.06    | 0.15       | 0.30             | -0.22   | 0.52       | 0.30             | -0.22   | 0.52       | 0.30             | -0.22   | 0.52       |
| 0.125  | 15-Jul-30 | 0.625   | 15-Aug-30 | 0.20             | 0.01    | 0.19       | 0.29             | -0.32   | 0.61       | 0.29             | -0.32   | 0.61       | 0.29             | -0.32   | 0.61       |
| 1.125  | 15-Oct-30 | 3.625   | 31-Oct-30 | 0.21             | 0.04    | 0.17       | 0.27             | -0.28   | 0.55       | 0.27             | -0.28   | 0.55       | 0.27             | -0.28   | 0.55       |
| 0.125  | 15-Jan-31 | 1.125   | 15-Feb-31 | 0.21             | -0.03   | 0.24       | 0.28             | -0.43   | 0.71       | 0.28             | -0.43   | 0.71       | 0.28             | -0.43   | 0.71       |
| 0.125  | 15-Jul-31 | 1.250   | 15-Aug-31 | 0.27             | -0.01   | 0.28       | 0.35             | -0.35   | 0.70       | 0.35             | -0.35   | 0.70       | 0.35             | -0.35   | 0.70       |
| 0.125  | 15-Jan-32 | 1.875   | 15-Feb-32 | 0.22             | 0.01    | 0.21       | 0.32             | -0.37   | 0.69       | 0.32             | -0.37   | 0.69       | 0.32             | -0.37   | 0.69       |
| 3.375  | 15-Apr-32 | 5.375   | 15-Feb-31 | 0.19             | 0.01    | 0.18       | 0.25             | -0.28   | 0.53       | 0.25             | -0.28   | 0.53       | 0.25             | -0.28   | 0.53       |
| 0.625  | 15-Jul-32 | 2.750   | 15-Aug-32 | 0.23             | 0.01    | 0.22       | 0.34             | -0.37   | 0.71       | 0.34             | -0.37   | 0.71       | 0.34             | -0.37   | 0.71       |
| 1.125  | 15-Jan-33 | 4.125   | 15-Nov-32 | 0.23             | 0.02    | 0.21       | 0.35             | -0.39   | 0.74       | 0.35             | -0.39   | 0.74       | 0.35             | -0.39   | 0.74       |
| 1.375  | 15-Jul-33 | 3.375   | 15-May-33 | 0.24             | 0.04    | 0.20       | 0.31             | -0.37   | 0.68       | 0.31             | -0.37   | 0.68       | 0.31             | -0.37   | 0.68       |
| 1.750  | 15-Jan-34 | 4.000   | 15-Feb-34 | 0.24             | 0.01    | 0.23       | 0.30             | -0.38   | 0.68       | 0.30             | -0.38   | 0.68       | 0.30             | -0.38   | 0.68       |
| 1.875  | 15-Jul-34 | 4.375   | 15-May-34 | 0.25             | 0.02    | 0.23       | 0.30             | -0.37   | 0.67       | 0.30             | -0.37   | 0.67       | 0.30             | -0.37   | 0.67       |
| 2.125  | 15-Jan-35 | 4.250   | 15-Nov-34 | 0.26             | 0.03    | 0.23       | 0.29             | -0.37   | 0.66       | 0.29             | -0.37   | 0.66       | 0.29             | -0.37   | 0.66       |
| 1.875  | 15-Jul-35 | 4.250   | 15-Aug-35 | 0.28             | 0.02    | 0.26       | 0.28             | -0.34   | 0.62       | 0.28             | -0.34   | 0.62       | 0.28             | -0.34   | 0.62       |
| 2.125  | 15-Feb-40 | 4.625   | 15-Feb-40 | 0.14             | 0.00    | 0.14       | 0.36             | -0.04   | 0.40       | 0.36             | -0.04   | 0.40       | 0.36             | -0.04   | 0.40       |
| 2.125  | 15-Feb-41 | 4.750   | 15-Feb-41 | 0.22             | 0.04    | 0.18       | 0.56             | 0.00    | 0.56       | 0.56             | 0.00    | 0.56       | 0.56             | 0.00    | 0.56       |
| 0.750  | 15-Feb-42 | 3.125   | 15-Feb-42 | 0.23             | 0.03    | 0.20       | 0.71             | 0.16    | 0.55       | 0.71             | 0.16    | 0.55       | 0.71             | 0.16    | 0.55       |
| 0.625  | 15-Feb-43 | 3.125   | 15-Feb-43 | 0.32             | 0.00    | 0.32       | 0.85             | 0.22    | 0.63       | 0.85             | 0.22    | 0.63       | 0.85             | 0.22    | 0.63       |
| 1.375  | 15-Feb-44 | 3.625   | 15-Feb-44 | 0.23             | 0.15    | 0.08       | 0.72             | 0.28    | 0.44       | 0.72             | 0.28    | 0.44       | 0.72             | 0.28    | 0.44       |
| 0.750  | 15-Feb-45 | 2.500   | 15-Feb-45 | 0.23             | 0.07    | 0.16       | 0.77             | 0.24    | 0.53       | 0.77             | 0.24    | 0.53       | 0.77             | 0.24    | 0.53       |
| 1.000  | 15-Feb-46 | 2.500   | 15-Feb-46 | 0.28             | 0.07    | 0.21       | 0.84             | 0.26    | 0.58       | 0.84             | 0.26    | 0.58       | 0.84             | 0.26    | 0.58       |
| 0.875  | 15-Feb-47 | 3.000   | 15-Feb-47 | 0.27             | 0.17    | 0.10       | 0.80             | 0.34    | 0.46       | 0.80             | 0.34    | 0.46       | 0.80             | 0.34    | 0.46       |
| 1.000  | 15-Feb-48 | 3.000   | 15-Feb-48 | 0.26             | 0.18    | 0.08       | 0.82             | 0.35    | 0.47       | 0.82             | 0.35    | 0.47       | 0.82             | 0.35    | 0.47       |
| 1.000  | 15-Feb-49 | 3.000   | 15-Feb-49 | 0.34             | 0.16    | 0.18       | 0.85             | 0.31    | 0.54       | 0.85             | 0.31    | 0.54       | 0.85             | 0.31    | 0.54       |
| 0.250  | 15-Feb-50 | 2.000   | 15-Feb-50 | 0.41             | 0.23    | 0.18       | 1.09             | 0.51    | 0.58       | 1.09             | 0.51    | 0.58       | 1.09             | 0.51    | 0.58       |
| 0.125  | 15-Feb-51 | 1.875   | 15-Feb-51 | 0.41             | 0.20    | 0.21       | 1.13             | 0.53    | 0.60       | 1.13             | 0.53    | 0.60       | 1.13             | 0.53    | 0.60       |
| 0.125  | 15-Feb-52 | 2.250   | 15-Feb-52 | 0.39             | 0.28    | 0.11       | 1.10             | 0.54    | 0.56       | 1.10             | 0.54    | 0.56       | 1.10             | 0.54    | 0.56       |
| 1.500  | 15-Feb-53 | 3.625   | 15-Feb-53 | 0.37             | 0.19    | 0.18       | 0.97             | 0.39    | 0.58       | 0.97             | 0.39    | 0.58       | 0.97             | 0.39    | 0.58       |
| 2.125  | 15-Feb-54 | 4.250   | 15-Feb-54 | 0.34             | 0.20    | 0.14       | 0.91             | 0.37    | 0.54       | 0.91             | 0.37    | 0.54       | 0.91             | 0.37    | 0.54       |
| 2.375  | 15-Feb-55 | 4.625   | 15-Feb-55 | 0.40             | 0.20    | 0.20       | 1.00             | 0.31    | 0.69       | 1.00             | 0.31    | 0.69       | 1.00             | 0.31    | 0.69       |