

TIPS Daily Report - November 26, 2025

Date
11/25/2025

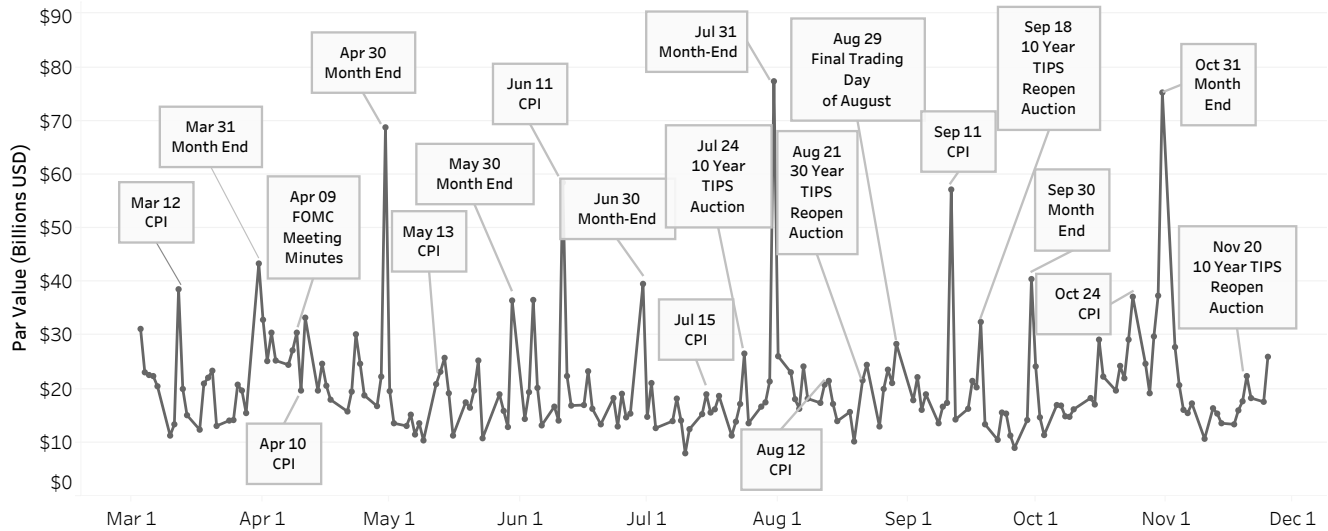
Total Return Comparison Nominal vs Inflation Indexed

Total Return
-28.02% 33.97%

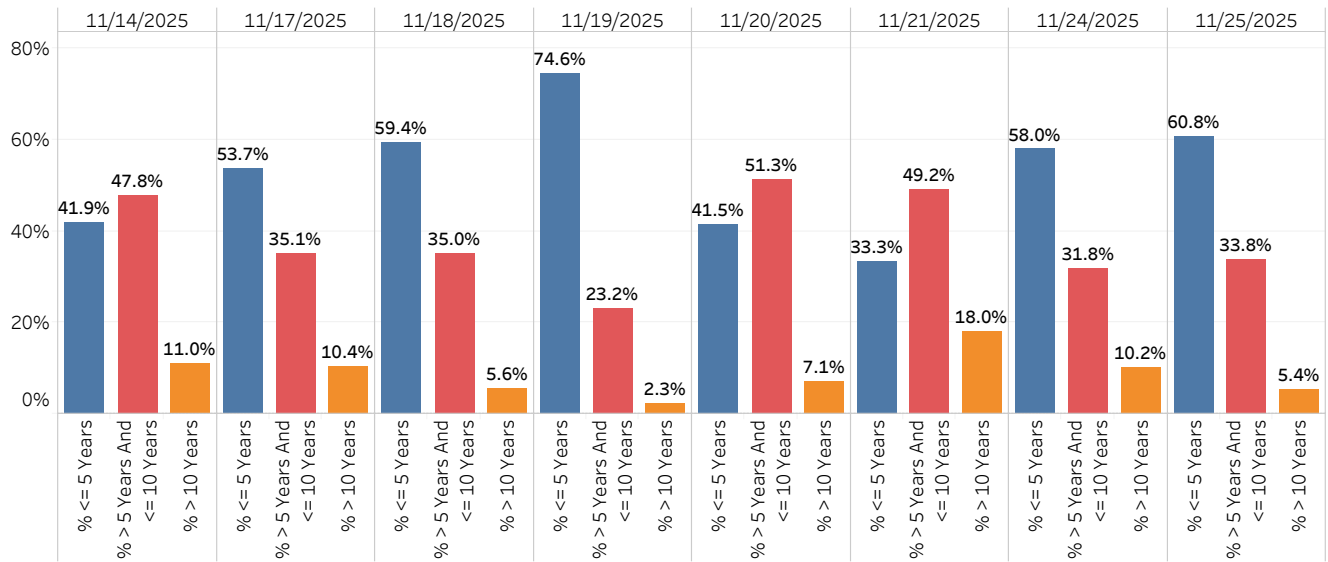
Maturity	MTD		YTD		1 Year		2 Years		5 Years		10 Years	
	Nominal	TIPS	Nominal	TIPS	Nominal	TIPS	Nominal	TIPS	Nominal	TIPS	Nominal	TIPS
1-5 Year	0.57%	0.21%	5.65%	6.50%	5.30%	6.06%	9.42%	11.22%	6.40%	16.98%	17.86%	33.97%
5-10 Year	1.06%	0.60%	8.75%	9.55%	6.42%	7.27%	9.19%	10.76%	-3.23%	6.83%	13.82%	32.93%
10+ Year	0.73%	0.04%	7.55%	6.32%	1.02%	-0.03%	0.52%	-0.64%	-28.02%	-24.94%	-5.73%	10.47%

TIPS Trading Volume

Total Daily Trading Volume in Billions of US Dollars



Daily TIPS Volume by Sector



U.S. Inflation Heatmap

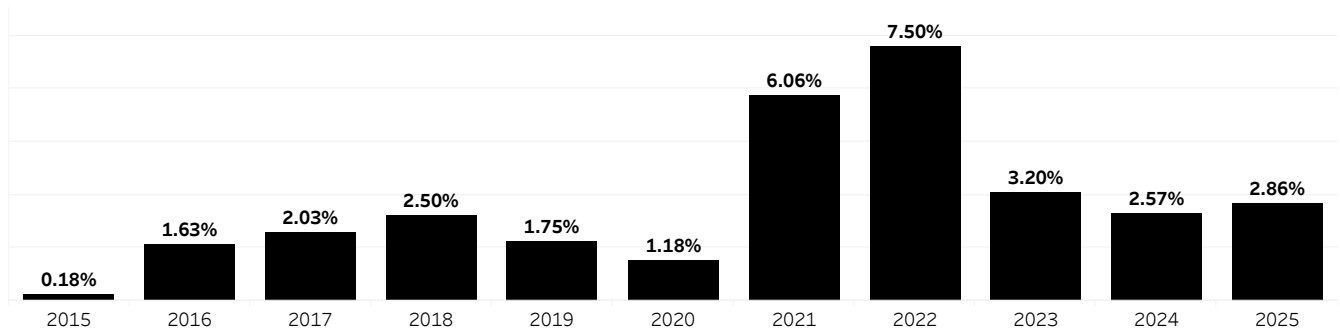
Consumer Price Index Components

Month-over-Month % Change, Seasonally Adjusted

MoM % Change
-6.25% 4.06%

	2024		Jan	Feb	Mar	Apr	2025	May	Jun	Jul	Aug	Sep
	Nov	Dec										
Headline CPI	0.28%	0.36%	0.47%	0.22%	-0.05%	0.22%	0.08%	0.29%	0.20%	0.38%	0.31%	
Core CPI	0.29%	0.21%	0.45%	0.23%	0.06%	0.24%	0.13%	0.23%	0.32%	0.35%	0.23%	
Core Services Ex-Housing	0.34%	0.21%	0.76%	0.22%	-0.24%	0.21%	0.06%	0.21%	0.48%	0.33%	0.35%	
Energy	0.09%	2.42%	1.08%	0.20%	-2.39%	0.67%	-0.98%	0.95%	-1.07%	0.69%	1.51%	
Gasoline	0.29%	4.02%	1.75%	-0.96%	-6.25%	-0.09%	-2.65%	1.01%	-2.17%	1.91%	4.06%	
Electricity	-0.23%	0.20%	-0.04%	1.02%	0.94%	0.85%	0.90%	0.97%	-0.11%	0.20%	-0.50%	
Utility Gas	0.48%	2.82%	1.79%	2.54%	3.57%	3.70%	-0.96%	0.53%	-0.86%	-1.60%	-1.21%	
Food	0.32%	0.29%	0.36%	0.16%	0.44%	-0.08%	0.29%	0.33%	0.05%	0.46%	0.25%	
Food At Home	0.35%	0.28%	0.46%	0.01%	0.49%	-0.44%	0.27%	0.28%	-0.12%	0.58%	0.32%	
Food Away From Home	0.28%	0.30%	0.24%	0.39%	0.36%	0.44%	0.31%	0.40%	0.28%	0.29%	0.14%	
Core Goods	0.21%	-0.04%	0.28%	0.22%	-0.09%	0.06%	-0.04%	0.20%	0.21%	0.28%	0.22%	
Apparel	0.08%	0.13%	-1.38%	0.60%	0.37%	-0.20%	-0.42%	0.43%	0.07%	0.50%	0.73%	
New Vehicles	0.47%	0.36%	0.04%	-0.07%	0.10%	-0.01%	-0.29%	-0.34%	0.02%	0.28%	0.22%	
Used Cars and Trucks	1.29%	0.76%	2.19%	0.88%	-0.69%	-0.53%	-0.54%	-0.67%	0.48%	1.04%	-0.41%	
Core Services	0.29%	0.26%	0.51%	0.25%	0.11%	0.29%	0.17%	0.25%	0.36%	0.35%	0.24%	
Shelter	0.34%	0.27%	0.37%	0.28%	0.22%	0.33%	0.25%	0.18%	0.23%	0.44%	0.21%	
Rent of Primary Residence	0.25%	0.30%	0.35%	0.28%	0.33%	0.34%	0.21%	0.23%	0.26%	0.30%	0.20%	
OER	0.25%	0.31%	0.31%	0.28%	0.40%	0.36%	0.27%	0.30%	0.28%	0.38%	0.13%	

Annual TIPS Inflation Accrual



Monthly Duration Extension

US TIPS (Series-L)

