

TIPS Daily Report - January 15, 2026

Date
1/14/2026

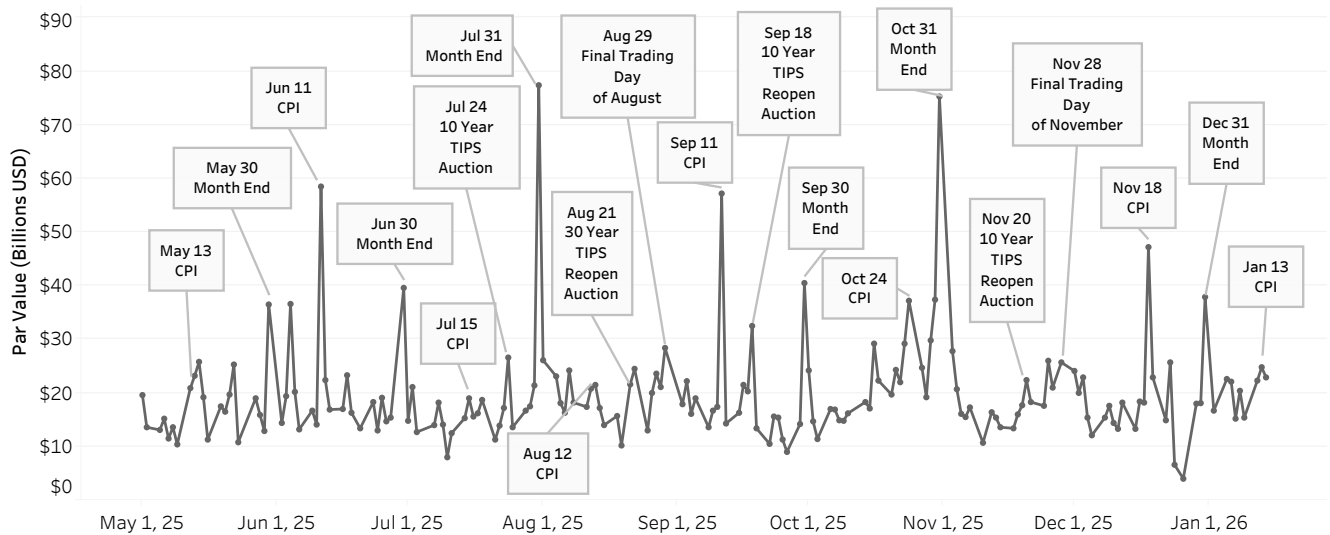
Total Return Comparison Nominal vs Inflation Indexed

Total Return
-19.75% 34.20%

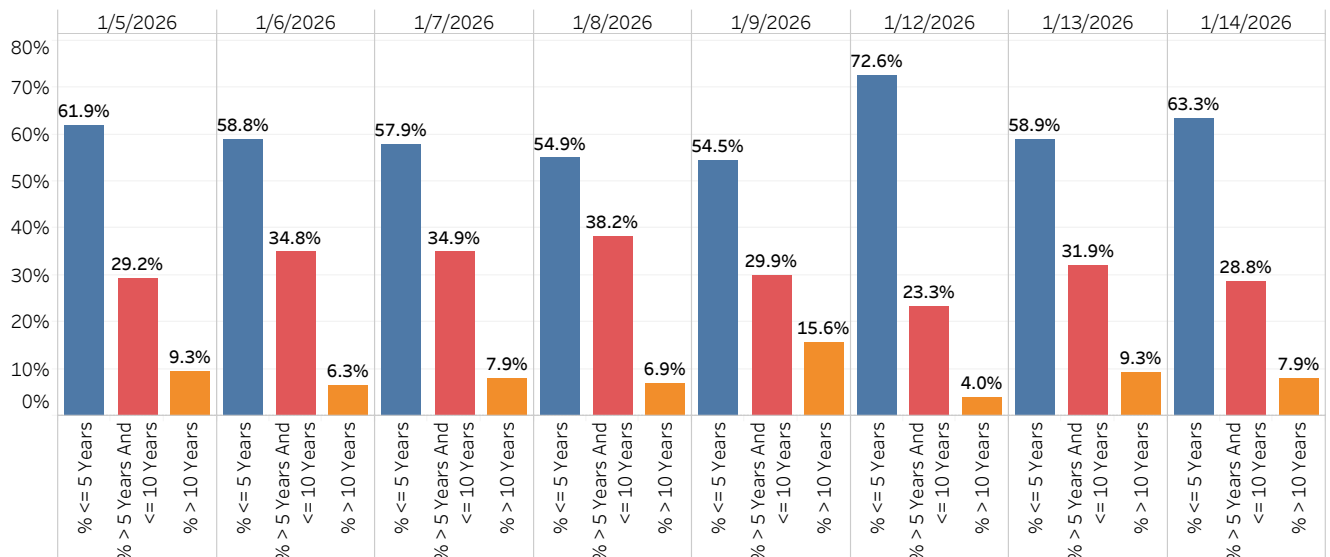
Maturity	MTD		YTD		1 Year		2 Years		5 Years		10 Years	
	Nominal	TIPS	Nominal	TIPS	Nominal	TIPS	Nominal	TIPS	Nominal	TIPS	Nominal	TIPS
1-5 Year	0.05%	0.14%	0.05%	0.14%	5.42%	5.86%	9.67%	11.63%	7.11%	16.30%	18.30%	34.20%
5-10 Year	0.15%	0.30%	0.15%	0.30%	7.62%	7.91%	10.13%	12.02%	-0.33%	8.38%	13.72%	32.78%
10+ Year	0.77%	0.72%	0.77%	0.72%	5.55%	2.90%	4.20%	3.34%	-19.75%	-18.64%	-5.87%	9.70%

TIPS Trading Volume

Total Daily Trading Volume in Billions of US Dollars



Daily TIPS Volume by Sector



U.S. Inflation Heatmap

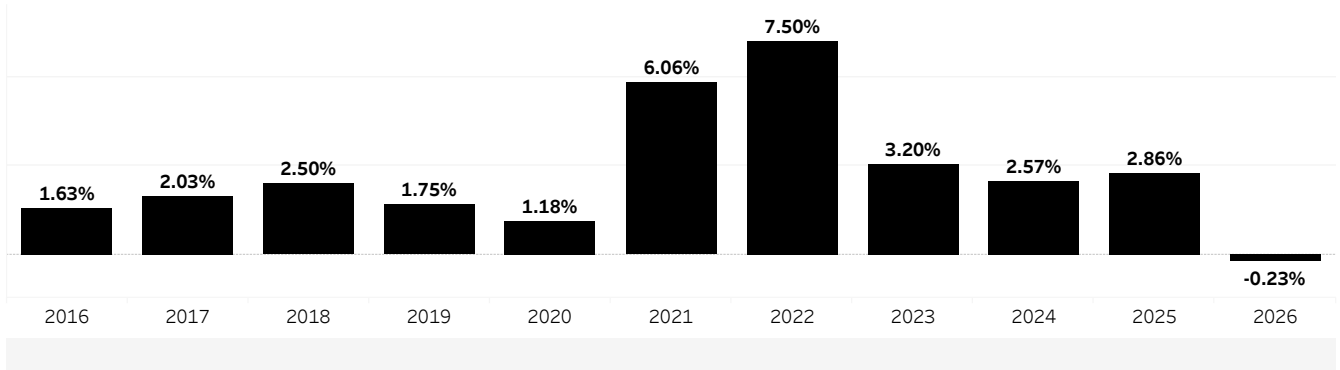
Consumer Price Index Components

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)

