

TIPS Daily Report - May 29, 2026

Date
5/28/2026

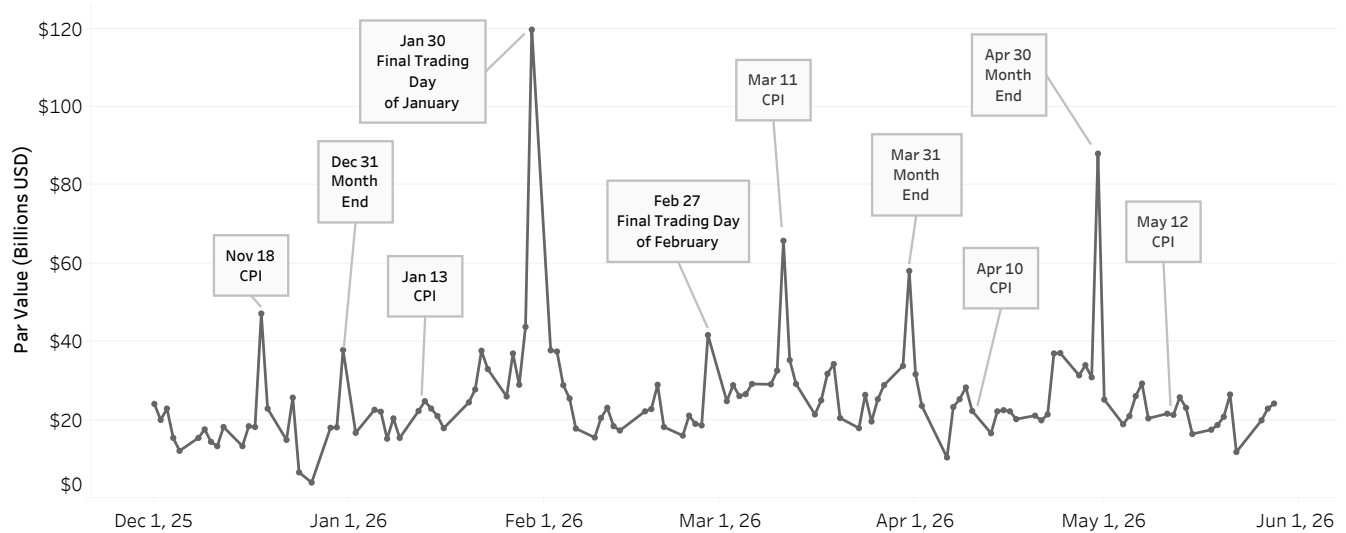
Total Return Comparison Nominal vs Inflation Indexed

Total Return
-29.05% 34.42%

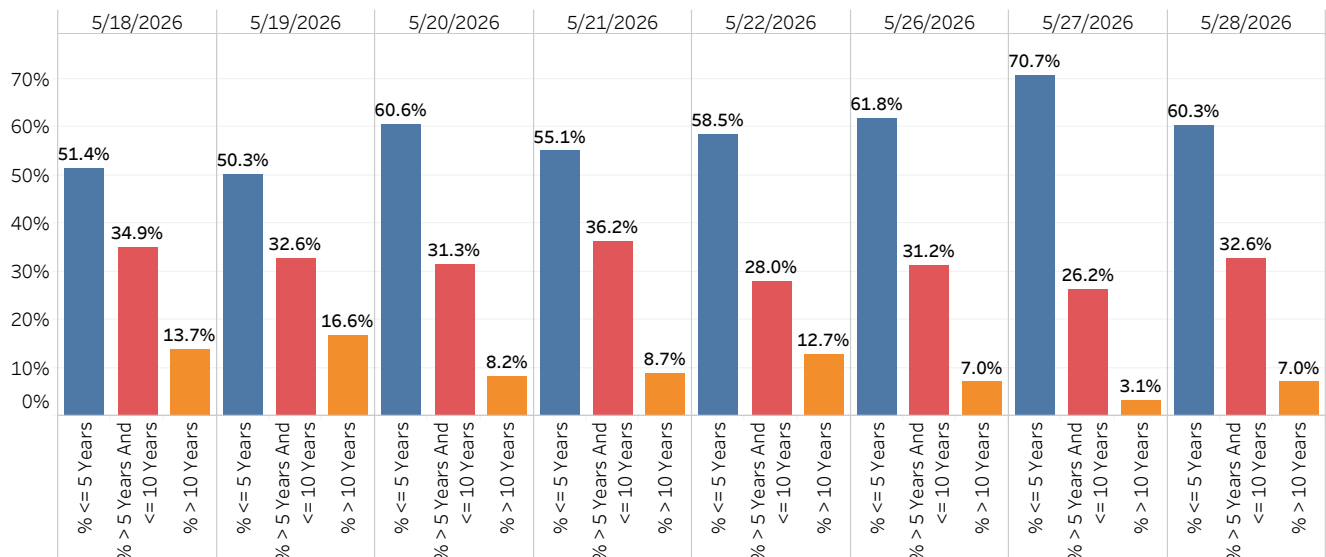
Maturity	MTD		YTD		1 Year		2 Years		5 Years		10 Years	
	Nominal	TIPS	Nominal	TIPS	Nominal	TIPS	Nominal	TIPS	Nominal	TIPS	Nominal	TIPS
1-5 Year	-0.06%	-0.07%	0.23%	1.82%	3.53%	4.88%	8.77%	11.22%	6.98%	14.89%	17.29%	34.42%
5-10 Year	-0.23%	-0.30%	-0.47%	1.67%	4.22%	6.60%	8.47%	11.41%	-3.41%	3.67%	9.94%	30.51%
10+ Year	0.14%	0.49%	-0.64%	0.39%	4.51%	5.14%	1.28%	0.60%	-28.12%	-29.05%	-14.08%	1.99%

TIPS Trading Volume

Total Daily Trading Volume in Billions of US Dollars



Daily TIPS Volume by Sector



U.S. Inflation Heatmap

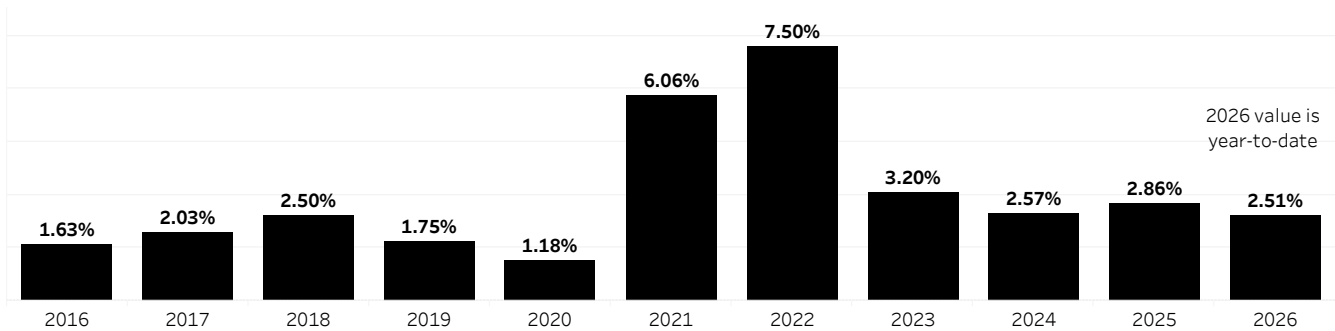
Consumer Price Index Components

Month-over-Month % Change, Seasonally Adjusted

MoM % Change
-3.19% 21.23%

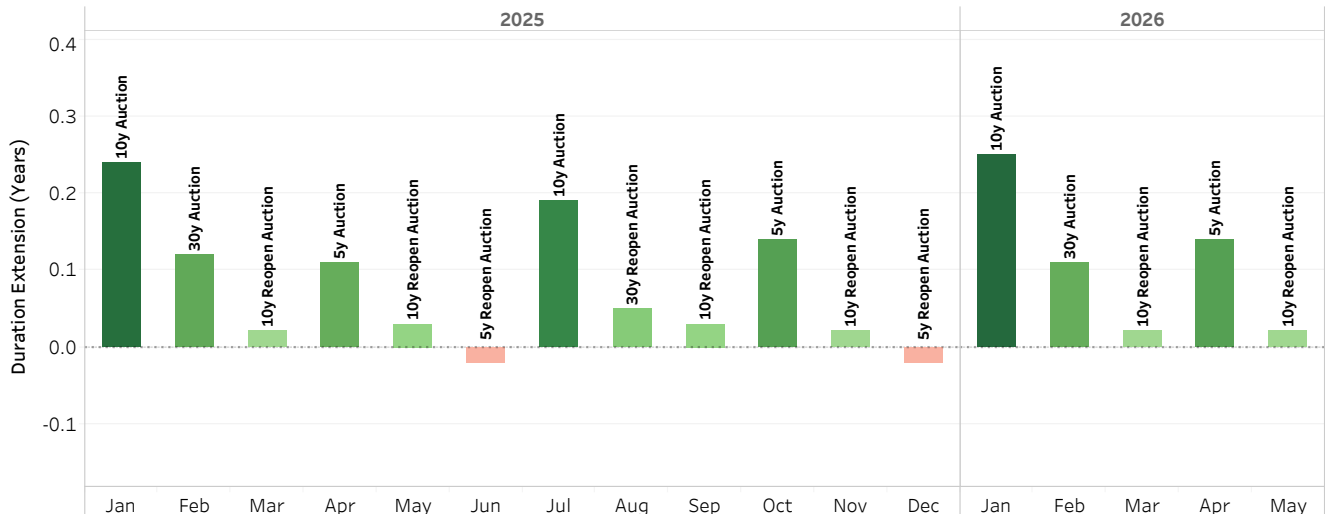
	2025								2026			
	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr
Headline CPI	0.10%	0.25%	0.23%	0.35%	0.30%	0.00%	0.25%	0.30%	0.17%	0.27%	0.87%	0.64%
Core CPI	0.13%	0.23%	0.31%	0.31%	0.22%	0.00%	0.19%	0.23%	0.30%	0.22%	0.20%	0.38%
Core Services Ex-Housing	0.06%	0.21%	0.48%	0.33%	0.35%	0.00%	0.08%	0.29%	0.59%	0.35%	0.18%	0.45%
Energy	-0.71%	0.43%	-0.62%	0.69%	1.43%	0.00%	1.41%	0.34%	-1.47%	0.63%	10.87%	3.81%
Gasoline	-2.13%	0.10%	-1.23%	1.64%	3.59%	-1.31%	2.73%	-0.34%	-3.19%	0.80%	21.23%	5.44%
Electricity	0.78%	0.75%	-0.03%	0.18%	-0.31%	0.00%	2.29%	0.15%	-0.11%	-0.71%	0.82%	2.14%
Utility Gas	-0.51%	0.45%	-0.56%	-1.21%	-0.88%	0.00%	-0.98%	3.72%	0.97%	3.09%	-0.87%	-0.07%
Food	0.29%	0.29%	0.12%	0.42%	0.22%	0.00%	0.09%	0.66%	0.19%	0.39%	-0.01%	0.50%
Food At Home	0.27%	0.22%	0.02%	0.51%	0.28%	0.00%	-0.17%	0.63%	0.19%	0.44%	-0.16%	0.68%
Food Away From Home	0.31%	0.40%	0.28%	0.29%	0.14%	0.00%	0.45%	0.69%	0.15%	0.32%	0.24%	0.23%
Core Goods	-0.04%	0.19%	0.21%	0.22%	0.20%	0.00%	0.06%	0.03%	0.04%	0.08%	0.11%	0.03%
Apparel	-0.32%	0.33%	0.11%	0.26%	0.54%	0.00%	-0.40%	0.33%	0.31%	1.28%	1.03%	0.64%
New Vehicles	-0.27%	-0.28%	0.04%	0.23%	0.16%	0.05%	0.18%	0.01%	0.15%	0.04%	0.10%	-0.16%
Used Cars and Trucks	-0.61%	-0.45%	0.50%	0.82%	-0.21%	0.67%	0.10%	-0.87%	-1.84%	-0.38%	-0.42%	0.00%
Core Services	0.17%	0.28%	0.35%	0.32%	0.23%	0.00%	0.21%	0.27%	0.39%	0.27%	0.23%	0.50%
Shelter	0.26%	0.21%	0.23%	0.39%	0.21%	0.00%	0.24%	0.38%	0.22%	0.23%	0.27%	0.61%
Rent of Primary Residence	0.23%	0.23%	0.23%	0.29%	0.22%	0.00%	0.17%	0.27%	0.25%	0.13%	0.19%	0.55%
OER	0.28%	0.31%	0.28%	0.34%	0.16%	0.00%	0.32%	0.31%	0.22%	0.22%	0.28%	0.53%

Annual TIPS Inflation Accrual



Monthly Duration Extension

US TIPS (Series-L)



US TIPS Report

5/29/2026

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-Oct-26	0.000	N/A	N/A	N/A	N/A	492.4	1.7	-78.4	-58.8	624.4	401.0	532.7	624.4	228.7	357.2	31-Oct-26
TIPS	2.375	15-Jan-27	0.000	N/A	N/A	N/A	N/A	263.5	18.1	-25.5	-63.1	363.1	245.4	304.7	363.1	149.0	238.0	15-Feb-27
TIPS	0.375	15-Jan-27	0.000	N/A	N/A	N/A	N/A	312.8	4.6	-36.2	-58.9	398.9	304.3	356.4	398.9	199.4	285.0	15-Nov-26
TIPS	0.125	15-Apr-27	0.000	N/A	N/A	N/A	N/A	274.6	4.5	-26.6	-42.9	342.5	270.1	309.8	342.5	194.4	262.1	30-Apr-27
TIPS	0.375	15-Jul-27	0.000	N/A	N/A	N/A	N/A	314.7	3.4	-20.6	-34.6	370.5	303.2	341.6	370.5	236.1	292.5	15-Aug-27
TIPS	1.625	15-Oct-27	0.000	N/A	N/A	N/A	N/A	300.1	1.1	-14.0	-28.8	349.5	289.3	323.1	349.5	230.3	282.1	30-Sep-27
TIPS	1.750	15-Jan-28	0.000	N/A	N/A	N/A	N/A	246.9	2.2	-14.4	-29.2	291.2	240.3	269.3	291.2	195.6	243.4	15-Nov-27
TIPS	0.500	15-Jan-28	0.000	N/A	N/A	N/A	N/A	273.7	2.3	-12.4	-24.5	316.4	259.2	290.8	316.4	211.9	259.3	15-Feb-28
TIPS	3.625	15-Apr-28	0.000	N/A	N/A	N/A	N/A	250.9	0.6	-14.5	-20.4	291.5	243.1	266.1	291.5	197.8	241.1	15-Aug-28
TIPS	1.250	15-Apr-28	0.000	N/A	N/A	N/A	N/A	266.4	3.4	-11.9	-19.3	305.1	249.4	279.7	305.1	207.1	250.7	31-Mar-28
TIPS	0.750	15-Jul-28	0.000	N/A	N/A	N/A	N/A	287.7	2.9	-11.0	-16.8	322.9	269.9	298.3	322.9	229.3	270.2	15-Aug-28
TIPS	2.375	15-Oct-28	0.000	N/A	N/A	N/A	N/A	283.3	2.7	-9.6	-13.4	315.4	264.2	291.6	315.4	225.7	264.3	30-Sep-28
TIPS	2.500	15-Jan-29	0.000	N/A	N/A	N/A	N/A	247.0	1.9	-9.8	-13.9	278.0	235.4	256.6	278.0	202.0	236.8	15-Feb-29
TIPS	0.875	15-Jan-29	0.000	N/A	N/A	N/A	N/A	268.4	2.8	-9.1	-12.0	299.1	249.8	275.4	299.1	215.0	251.7	15-Nov-28
TIPS	3.875	15-Apr-29	0.000	N/A	N/A	N/A	N/A	239.8	1.4	-8.4	-14.0	269.7	227.9	248.2	269.7	197.1	230.2	15-Feb-29
TIPS	2.125	15-Apr-29	0.000	N/A	N/A	N/A	N/A	262.6	2.2	-8.3	-9.8	290.7	243.9	268.2	290.7	212.1	246.6	30-Apr-29
TIPS	0.250	15-Jul-29	0.000	N/A	N/A	N/A	N/A	275.7	2.0	-8.2	-9.5	304.1	257.8	280.9	304.1	228.0	260.0	15-May-29
TIPS	1.625	15-Oct-29	0.000	N/A	N/A	N/A	N/A	275.0	1.9	-7.3	-8.4	301.3	255.9	278.8	301.3	227.4	257.7	31-Oct-29
TIPS	0.125	15-Jan-30	0.000	N/A	N/A	N/A	N/A	263.0	1.6	-5.9	-6.0	287.0	242.9	264.7	287.0	216.6	244.5	15-Nov-29
TIPS	1.625	15-Apr-30	0.000	N/A	N/A	N/A	N/A	259.6	1.8	-7.1	-6.6	283.2	242.2	262.5	283.2	216.6	244.0	30-Apr-30
TIPS	0.125	15-Jul-30	0.000	N/A	N/A	N/A	N/A	271.6	0.8	-6.6	-5.5	295.2	253.1	273.5	295.2	228.6	255.7	15-Aug-30
TIPS	1.125	15-Oct-30	0.000	N/A	N/A	N/A	N/A	269.6	1.1	-6.0	-3.5	290.4	250.0	270.1	290.4	225.3	252.9	31-Oct-30
TIPS	0.125	15-Jan-31	0.000	N/A	N/A	N/A	N/A	260.9	1.0	-5.0	-3.0	279.9	240.8	260.0	279.9	216.2	242.0	15-Feb-31
TIPS	1.250	15-Apr-31	0.000	N/A	N/A	N/A	N/A	256.7	0.9	-5.2	N/A	274.5	254.9	264.6	274.5	254.9	264.6	30-Apr-31
TIPS	0.125	15-Jul-31	0.000	N/A	N/A	N/A	N/A	266.8	0.7	-5.0	-3.6	285.6	249.7	267.2	285.6	228.8	252.0	15-Aug-31
TIPS	0.125	15-Jan-32	0.000	N/A	N/A	N/A	N/A	258.4	0.7	-6.1	-2.6	275.8	241.7	258.5	275.8	222.1	244.0	15-Feb-32
TIPS	3.375	15-Apr-32	0.000	N/A	N/A	N/A	N/A	242.1	-0.2	-4.1	-0.8	256.4	225.2	240.5	256.4	207.2	228.7	15-Feb-31
TIPS	0.625	15-Jul-32	0.000	N/A	N/A	N/A	N/A	263.2	0.5	-5.6	-0.7	278.7	246.2	262.2	278.7	227.8	247.9	15-Aug-32
TIPS	1.125	15-Jan-33	0.000	N/A	N/A	N/A	N/A	252.5	0.4	-4.7	0.3	266.4	235.9	250.9	266.4	217.2	236.7	15-Nov-32
TIPS	1.375	15-Jul-33	0.000	N/A	N/A	N/A	N/A	256.4	0.3	-4.4	0.7	268.6	239.6	254.3	268.6	223.0	240.8	15-May-33
TIPS	1.750	15-Jan-34	0.000	N/A	N/A	N/A	N/A	248.4	0.2	-4.8	-1.4	261.7	234.3	247.8	261.7	219.3	236.1	15-Feb-34
TIPS	1.875	15-Jul-34	0.000	N/A	N/A	N/A	N/A	249.8	0.1	-4.8	-0.7	261.8	235.3	248.6	261.8	221.0	237.2	15-May-34
TIPS	2.125	15-Jan-35	0.000	N/A	N/A	N/A	N/A	243.4	0.0	-4.7	-0.8	255.2	229.8	242.1	255.2	216.7	232.5	15-Nov-34
TIPS	1.875	15-Jul-35	0.000	N/A	N/A	N/A	N/A	246.6	-0.5	-4.8	-1.1	258.1	233.6	245.5	258.1	222.5	236.4	15-Aug-35
TIPS	1.875	15-Jan-36	0.000	N/A	N/A	N/A	N/A	240.1	-0.1	-4.6	-1.0	251.0	228.6	239.2	251.0	225.6	237.2	15-Nov-35
TIPS	2.125	15-Feb-40	0.000	N/A	N/A	N/A	N/A	243.9	-1.0	-2.9	3.6	251.3	231.7	240.3	252.5	229.2	238.3	15-Feb-40
TIPS	2.125	15-Feb-41	0.000	N/A	N/A	N/A	N/A	242.2	-0.9	-2.6	2.9	249.5	230.1	238.9	251.4	227.6	237.0	15-Feb-41
TIPS	0.750	15-Feb-42	0.000	N/A	N/A	N/A	N/A	239.3	-1.1	-2.9	1.4	246.9	229.3	236.5	249.8	225.5	235.5	15-Feb-42
TIPS	0.625	15-Feb-43	0.000	N/A	N/A	N/A	N/A	240.5	-1.0	-2.8	1.7	247.8	230.8	237.8	251.1	227.2	236.9	15-Feb-43
TIPS	1.375	15-Feb-44	0.000	N/A	N/A	N/A	N/A	239.5	-1.0	-2.9	0.9	246.7	229.8	237.2	250.7	227.0	236.2	15-Feb-44
TIPS	0.750	15-Feb-45	0.000	N/A	N/A	N/A	N/A	237.8	-1.1	-3.0	0.2	244.3	229.3	235.9	249.5	228.0	236.2	15-Feb-45
TIPS	1.000	15-Feb-46	0.000	N/A	N/A	N/A	N/A	237.5	-0.9	-2.0	1.3	243.4	229.5	235.3	249.3	227.4	235.6	15-Feb-46
TIPS	0.875	15-Feb-47	0.000	N/A	N/A	N/A	N/A	235.6	-0.9	-1.9	1.3	241.2	227.0	233.0	246.7	224.8	233.3	15-Feb-47
TIPS	1.000	15-Feb-48	0.000	N/A	N/A	N/A	N/A	235.6	-0.8	-2.0	1.2	241.0	227.1	233.0	247.3	225.6	233.8	15-Feb-48
TIPS	1.000	15-Feb-49	0.000	N/A	N/A	N/A	N/A	235.0	-1.2	-2.1	1.2	240.5	227.0	232.8	246.0	225.2	233.0	15-Feb-49
TIPS	0.250	15-Feb-50	0.000	N/A	N/A	N/A	N/A	236.7	-0.9	-1.6	1.1	241.3	229.1	234.3	247.1	227.2	234.5	15-Feb-50
TIPS	0.125	15-Feb-51	0.000	N/A	N/A	N/A	N/A	237.5	-0.7	-1.1	1.8	241.8	230.1	234.8	245.7	227.2	234.6	15-Feb-51
TIPS	0.125	15-Feb-52	0.000	N/A	N/A	N/A	N/A	237.4	-0.8	-1.2	2.9	241.5	228.0	233.7	244.8	225.3	233.2	15-Feb-52
TIPS	1.500	15-Feb-53	0.000	N/A	N/A	N/A	N/A	231.8	-1.1	-1.9	1.9	236.4	223.7	228.8	240.1	220.4	228.2	15-Feb-53
TIPS	2.125	15-Feb-54	0.000	N/A	N/A	N/A	N/A	229.2	-1.2	-2.0	1.5	234.2	220.9	226.7	238.2	218.9	226.5	15-Feb-54

TIPS	2.375	15-Feb-55	0.000	N/A	N/A	N/A	N/A	228.2	-1.0	-1.8	2.1	233.0	219.9	225.5	237.0	218.7	225.8	15-Feb-55
TIPS	2.375	15-Feb-56	0.000	N/A	N/A	N/A	N/A	227.5	-0.9	-2.4	1.3	232.7	218.7	225.0	232.7	218.7	225.0	15-Feb-56

5/29/2026

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