

For Information Purposes Only

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Knowing what to do, doing what you know

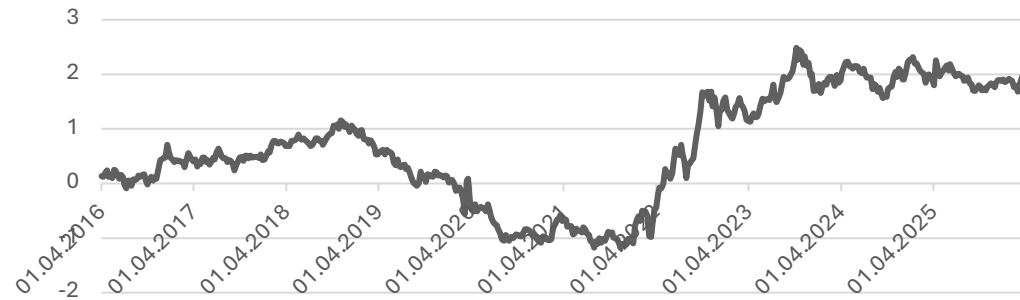
USD Bond Collection

US Treasury Inflation-Protected Securities

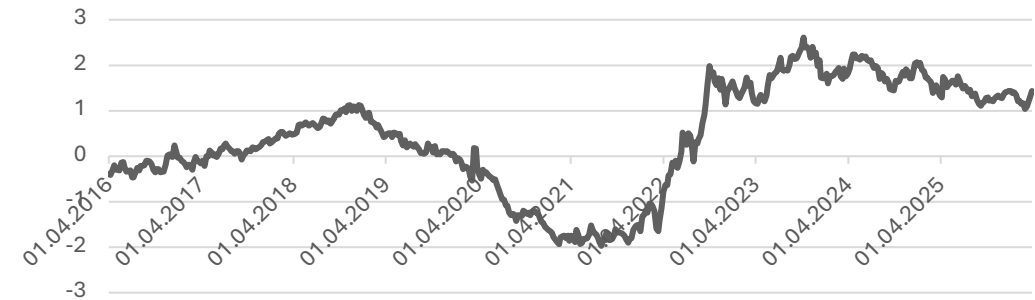
31.03.2026

Real Yields & Inflation Breakeven Rates

US 10Y Treasury Inflation-Protected Securities
Real Yield (%)



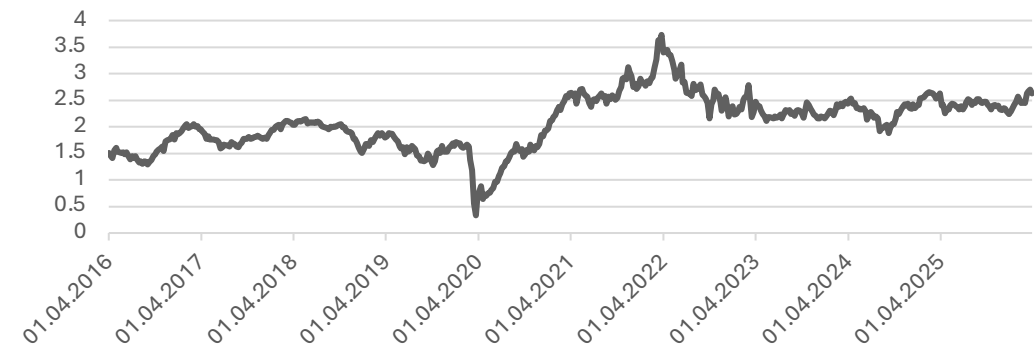
US 5Y Treasury Inflation-Protected Securities
Real Yield (%)



10Y Inflation Break-Even Rate (%)



5Y Inflation Break-Even Rate (%)



Bond Collection



ISIN	NAME	MARKET	COUNTRY	SECTOR	CPN	MATURITY	RATING	CURR	ASK REAL	YTM REAL	ASK NOMINAL	MINIMUM
US91282CKL45	TSY INFL IX N/B	US GOVT	US	Sovereign	2.125	4/15/2029	Aa1	USD	102.6	1.2	107.9	100
US912828ZZ63	TSY INFL IX N/B	US GOVT	US	Sovereign	0.125	7/15/2030	Aa1	USD	95.2	1.3	120.8	100
US91282CDX65	TSY INFL IX N/B	US GOVT	US	Sovereign	0.125	1/15/2032	Aa1	USD	92.1	1.6	108.0	100
US91282CGK18	TSY INFL IX N/B	US GOVT	US	Sovereign	1.125	1/15/2033	Aa1	USD	96.4	1.7	105.3	100
US91282CJY84	TSY INFL IX N/B	US GOVT	US	Sovereign	1.75	1/15/2034	Aa1	USD	99.6	1.8	105.5	100
US91282CNS60	TSY INFL IX N/B	US GOVT	US	Sovereign	1.875	7/15/2035	Aa1	USD	99.6	1.9	101.0	100
US91282CPU98	TSY INFL IX N/B	US GOVT	US	Sovereign	1.875	1/15/2036	Aa1	USD	98.9	2.0	99.0	100
US912810QF84	TSY INFL IX N/B	US GOVT	US	Sovereign	2.125	2/15/2040	Aa1	USD	98.2	2.3	147.8	100
US912810QP66	TSY INFL IX N/B	US GOVT	US	Sovereign	2.125	2/15/2041	Aa1	USD	97.0	2.4	144.1	100
US912810QV35	TSY INFL IX N/B	US GOVT	US	Sovereign	0.75	2/15/2042	Aa1	USD	77.3	2.5	111.3	100
US912810RA88	TSY INFL IX N/B	US GOVT	US	Sovereign	0.625	2/15/2043	Aa1	USD	74.0	2.5	104.6	100
US912810RF75	TSY INFL IX N/B	US GOVT	US	Sovereign	1.375	2/15/2044	Aa1	USD	83.0	2.6	115.8	100
US912810RL44	TSY INFL IX N/B	US GOVT	US	Sovereign	0.75	2/15/2045	Aa1	USD	72.1	2.6	99.6	100
US912810RR14	TSY INFL IX N/B	US GOVT	US	Sovereign	1	2/15/2046	Aa1	USD	74.5	2.7	102.3	100
US912810RW09	TSY INFL IX N/B	US GOVT	US	Sovereign	0.875	2/15/2047	Aa1	USD	71.3	2.7	96.0	100
US912810SB52	TSY INFL IX N/B	US GOVT	US	Sovereign	1	2/15/2048	Aa1	USD	72.1	2.7	95.2	100
US912810SG40	TSY INFL IX N/B	US GOVT	US	Sovereign	1	2/15/2049	Aa1	USD	71.1	2.7	91.9	100
US912810SM18	TSY INFL IX N/B	US GOVT	US	Sovereign	0.25	2/15/2050	Aa1	USD	57.0	2.7	72.1	100
US912810SV17	TSY INFL IX N/B	US GOVT	US	Sovereign	0.125	2/15/2051	Aa1	USD	53.5	2.7	66.8	100
US912810TE82	TSY INFL IX N/B	US GOVT	US	Sovereign	0.125	2/15/2052	Aa1	USD	52.3	2.7	61.1	100

Bond Collection (1/10)

Issuer Description

United States of America.

Bond Description

ISIN	Currency	Ask Real	Ask Nominal
US91282CKL45	USD	102.6	107.9
Coupon	Coupon Type	Maturity	Market
2.125	FIXED	4/15/2029	US GOVT
YTM Real	Duration	Denomination	Outstanding
1.2	1.5	US	43'030'000'000
Inflat. Factor	CPI Reference	CPI Base	Ref. Index
1.05	325.3	309.3	CPURNSA Index
S&P (1)	Moody's (2)	Outlook (1)	Outlook (2)
NA	Aa1	STABLE	STABLE

1-Year Daily Price (Real) Chart



Issuer Description

United States of America.

Bond Description

ISIN	Currency	Ask Real	Ask Nominal
US912828ZZ63	USD	95.1	120.7
Coupon	Coupon Type	Maturity	Market
0.125	FIXED	7/15/2030	NA
YTM Real	Duration	Denomination	Outstanding
1.3	2.1	100	42'437'000'000
Inflat. Factor	Reference CPI	Base CPI	Ref. Index
1.27	325.3	256.4	CPURNSA Index
S&P (1)	Moody's (2)	Outlook (1)	Outlook (2)
NA	Aa1	STABLE	STABLE

1-Year Daily Price (Real) Chart



Bond Collection (2/10)

Issuer Description

United States of America.

Bond Description

ISIN	Currency	Ask Real	Ask Nominal
US91282CDX65	USD	92.0	108.0
Coupon	Coupon Type	Maturity	Market
0.125	FIXED	1/15/2032	NA
YTM Real	Duration	Denomination	Outstanding
1.6	2.9	100	50'241'000'000
Inflat. Factor	Reference CPI	Base CPI	Ref. Index
1.17	325.3	277.2	CPURNSA Index
S&P (1)	Moody's (2)	Outlook (1)	Outlook (2)
NA	Aa1	STABLE	STABLE

1-Year Daily Price (Real) Chart



Issuer Description

United States of America.

Bond Description

ISIN	Currency	Ask Real	Ask Nominal
US91282CGK18	USD	96.4	105.2
Coupon	Coupon Type	Maturity	Market
1.125	FIXED	1/15/2033	NA
YTM Real	Duration	Denomination	Outstanding
1.7	3.2	100	49'447'000'000
Inflat. Factor	Reference CPI	Base CPI	Ref. Index
1.09	325.3	297.9	CPURNSA Index
S&P (1)	Moody's (2)	Outlook (1)	Outlook (2)
NA	Aa1	STABLE	STABLE

1-Year Daily Price (Real) Chart



Bond Collection (3/10)

Issuer Description

United States of America.

Bond Description

ISIN	Currency	Ask Real	Ask Nominal
US91282CJY84	USD	99.6	105.4
Coupon	Coupon Type	Maturity	Market
1.75	FIXED	1/15/2034	NA
YTM Real	Duration	Denomination	Outstanding
1.8	3.6	100	50'898'000'000
Inflat. Factor	Reference CPI	Base CPI	Ref. Index
1.06	325.3	307.4	CPURNSA Index
S&P (1)	Moody's (2)	Outlook (1)	Outlook (2)
NA	Aa1	STABLE	STABLE

1-Year Daily Price (Real) Chart



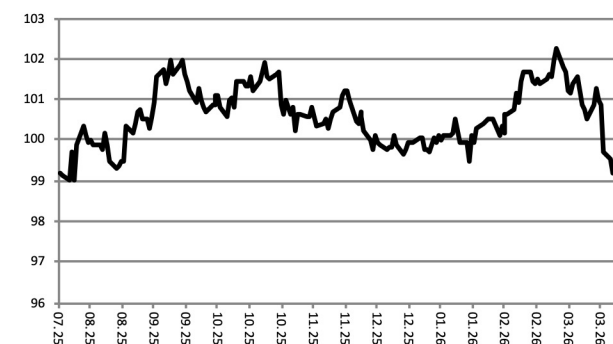
Issuer Description

United States of America.

Bond Description

ISIN	Currency	Ask Real	Ask Nominal
US91282CNS60	USD	99.6	100.9
Coupon	Coupon Type	Maturity	Market
1.875	FIXED	7/15/2035	NA
YTM Real	Duration	Denomination	Outstanding
1.9	4.2	100	61'375'000'000
Inflat. Factor	Reference CPI	Base CPI	Ref. Index
1.01	325.3	321.1	CPURNSA Index
S&P (1)	Moody's (2)	Outlook (1)	Outlook (2)
NA	Aa1	STABLE	STABLE

1-Year Daily Price (Real) Chart



Bond Collection (4/10)

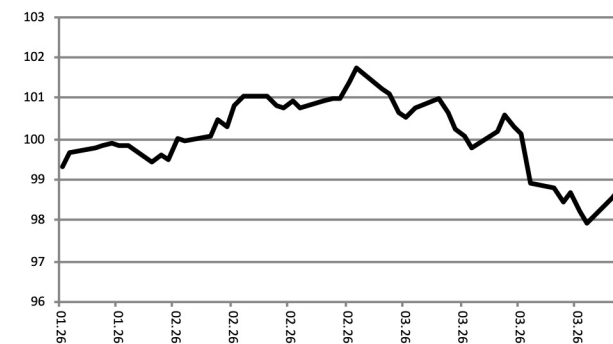
Issuer Description

United States of America.

Bond Description

ISIN	Currency	Ask Real	Ask Nominal
US91282CPU98	USD	98.9	99.0
Coupon	Coupon Type	Maturity	Market
1.875	FIXED	1/15/2036	NA
YTM Real	Duration	Denomination	Outstanding
2.0	4.4	100	41'963'000'000
Inflat. Factor	Reference CPI	Base CPI	Ref. Index
1.00	325.3	324.9	CPURNSA Index
S&P (1)	Moody's (2)	Outlook (1)	Outlook (2)
NA	Aa1	STABLE	STABLE

1-Year Daily Price (Real) Chart



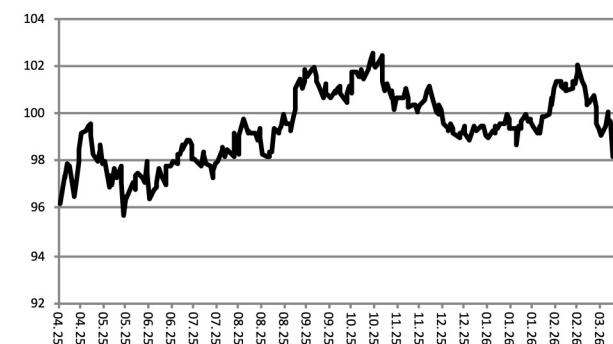
Issuer Description

United States of America.

Bond Description

ISIN	Currency	Ask Real	Ask Nominal
US912810QF84	USD	98.2	147.8
Coupon	Coupon Type	Maturity	Market
2.125	FIXED	2/15/2040	NA
YTM Real	Duration	Denomination	Outstanding
2.3	5.9	100	14'996'000'000
Inflat. Factor	Reference CPI	Base CPI	Ref. Index
1.51	325.3	216.1	CPURNSA Index
S&P (1)	Moody's (2)	Outlook (1)	Outlook (2)
NA	Aa1	STABLE	STABLE

1-Year Daily Price (Real) Chart



Bond Collection (5/10)

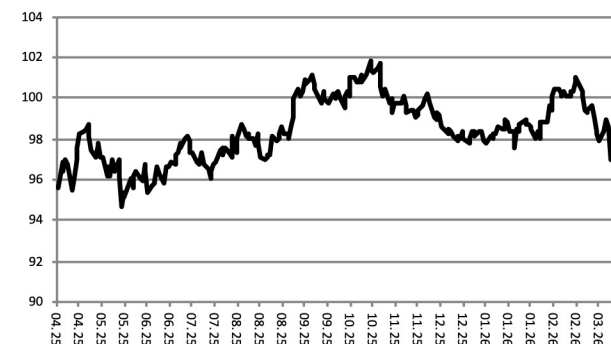
Issuer Description

United States of America.

Bond Description

ISIN	Currency	Ask Real	Ask Nominal
US912810QP66	USD	97.0	144.1
Coupon	Coupon Type	Maturity	Market
2.125	FIXED	2/15/2041	NA
YTM Real	Duration	Denomination	Outstanding
2.4	6.3	100	23'972'000'000
Inflat. Factor	Reference CPI	Base CPI	Ref. Index
1.49	325.3	219.0	CPURNSA Index
S&P (1)	Moody's (2)	Outlook (1)	Outlook (2)
NA	Aa1	STABLE	STABLE

1-Year Daily Price (Real) Chart



Issuer Description

United States of America.

Bond Description

ISIN	Currency	Ask Real	Ask Nominal
US912810QV35	USD	77.3	111.3
Coupon	Coupon Type	Maturity	Market
0.75	FIXED	2/15/2042	NA
YTM Real	Duration	Denomination	Outstanding
2.5	7.3	100	22'675'000'000
Inflat. Factor	Reference CPI	Base CPI	Ref. Index
1.44	325.3	226.0	CPURNSA Index
S&P (1)	Moody's (2)	Outlook (1)	Outlook (2)
NA	Aa1	STABLE	STABLE

1-Year Daily Price (Real) Chart



Bond Collection (6/10)

Issuer Description

United States of America.

Bond Description

ISIN	Currency	Ask Real	Ask Nominal
US912810RA88	USD	74.0	104.6
Coupon	Coupon Type	Maturity	Market
0.625	FIXED	2/15/2043	NA
YTM Real	Duration	Denomination	Outstanding
2.5	7.8	100	22'951'000'000
Inflat. Factor	Reference CPI	Base CPI	Ref. Index
1.41	325.3	229.9	CPURNSA Index
S&P (1)	Moody's (2)	Outlook (1)	Outlook (2)
NA	Aa1	STABLE	STABLE

1-Year Daily Price (Real) Chart



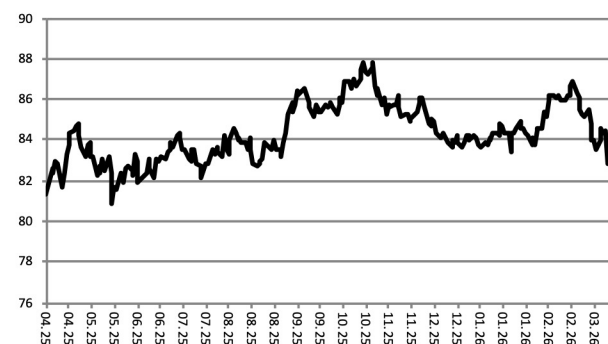
Issuer Description

United States of America.

Bond Description

ISIN	Currency	Ask Real	Ask Nominal
US912810RF75	USD	83.0	115.8
Coupon	Coupon Type	Maturity	Market
1.375	FIXED	2/15/2044	NA
YTM Real	Duration	Denomination	Outstanding
2.6	7.7	100	22'917'000'000
Inflat. Factor	Reference CPI	Base CPI	Ref. Index
1.40	325.3	233.1	CPURNSA Index
S&P (1)	Moody's (2)	Outlook (1)	Outlook (2)
NA	Aa1	STABLE	STABLE

1-Year Daily Price (Real) Chart



Bond Collection (7/10)

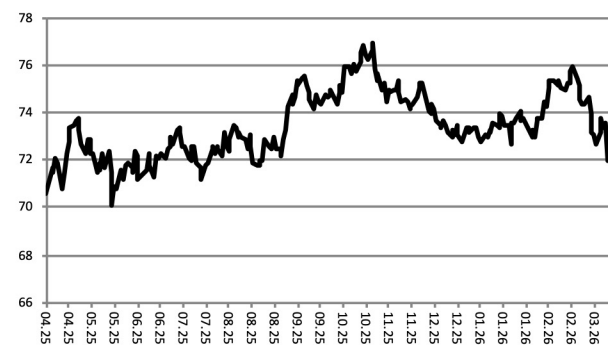
Issuer Description

United States of America.

Bond Description

ISIN	Currency	Ask Real	Ask Nominal
US912810RL44	USD	72.1	99.6
Coupon	Coupon Type	Maturity	Market
0.75	FIXED	2/15/2045	NA
YTM Real	Duration	Denomination	Outstanding
2.6	8.5	100	22'920'000'000
Inflat. Factor	Reference CPI	Base CPI	Ref. Index
1.38	325.3	235.5	CPURNSA Index
S&P (1)	Moody's (2)	Outlook (1)	Outlook (2)
NA	Aa1	STABLE	STABLE

1-Year Daily Price (Real) Chart



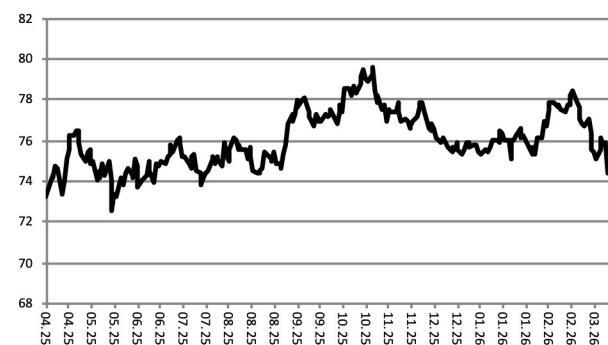
Issuer Description

United States of America.

Bond Description

ISIN	Currency	Ask Real	Ask Nominal
US912810RR14	USD	74.5	102.3
Coupon	Coupon Type	Maturity	Market
1	FIXED	2/15/2046	NA
YTM Real	Duration	Denomination	Outstanding
2.7	8.7	100	20'281'000'000
Inflat. Factor	Reference CPI	Base CPI	Ref. Index
1.37	325.3	236.9	CPURNSA Index
S&P (1)	Moody's (2)	Outlook (1)	Outlook (2)
NA	Aa1	STABLE	STABLE

1-Year Daily Price (Real) Chart



Bond Collection (8/10)

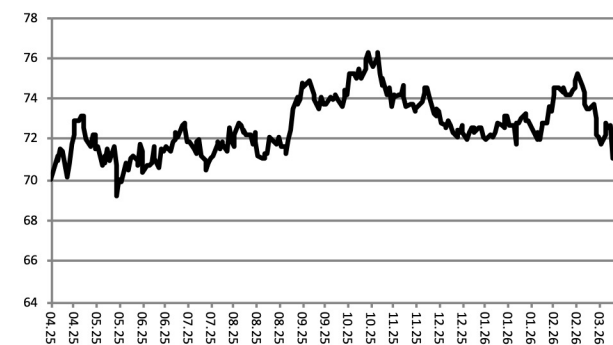
Issuer Description

United States of America.

Bond Description

ISIN	Currency	Ask Real	Ask Nominal
US912810RW09	USD	71.3	96.0
Coupon	Coupon Type	Maturity	Market
0.875	FIXED	2/15/2047	NA
YTM Real	Duration	Denomination	Outstanding
2.7	9.2	100	18'600'000'000
Inflat. Factor	Reference CPI	Base CPI	Ref. Index
1.35	325.3	241.4	CPURNSA Index
S&P (1)	Moody's (2)	Outlook (1)	Outlook (2)
NA	Aa1	STABLE	STABLE

1-Year Daily Price (Real) Chart



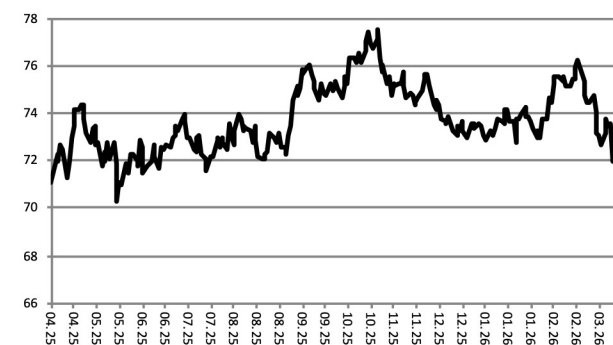
Issuer Description

United States of America.

Bond Description

ISIN	Currency	Ask Real	Ask Nominal
US912810SB52	USD	72.1	95.2
Coupon	Coupon Type	Maturity	Market
1	FIXED	2/15/2048	NA
YTM Real	Duration	Denomination	Outstanding
2.7	9.4	100	18'603'000'000
Inflat. Factor	Reference CPI	Base CPI	Ref. Index
1.32	325.3	246.6	CPURNSA Index
S&P (1)	Moody's (2)	Outlook (1)	Outlook (2)
NA	Aa1	STABLE	STABLE

1-Year Daily Price (Real) Chart



Bond Collection (9/10)

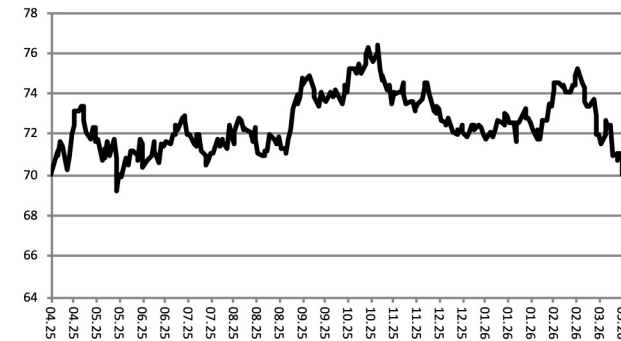
Issuer Description

United States of America.

Bond Description

ISIN	Currency	Ask Real	Ask Nominal
US912810SG40	USD	71.1	91.9
Coupon	Coupon Type	Maturity	Market
1	FIXED	2/15/2049	NA
YTM Real	Duration	Denomination	Outstanding
2.7	9.8	100	15'041'000'000
Inflat. Factor	Reference CPI	Base CPI	Ref. Index
1.29	325.3	251.6	CPURNSA Index
S&P (1)	Moody's (2)	Outlook (1)	Outlook (2)
NA	Aa1	STABLE	STABLE

1-Year Daily Price (Real) Chart



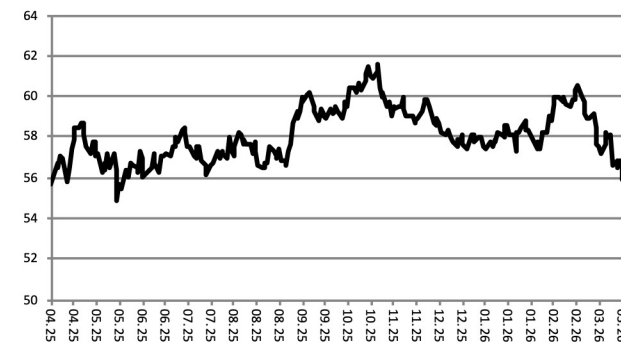
Issuer Description

United States of America.

Bond Description

ISIN	Currency	Ask Real	Ask Nominal
US912810SM18	USD	57.0	72.1
Coupon	Coupon Type	Maturity	Market
0.25	FIXED	2/15/2050	NA
YTM Real	Duration	Denomination	Outstanding
2.7	11.3	100	15'461'000'000
Inflat. Factor	Reference CPI	Base CPI	Ref. Index
1.27	325.3	257.1	CPURNSA Index
S&P (1)	Moody's (2)	Outlook (1)	Outlook (2)
NA	Aa1	STABLE	STABLE

1-Year Daily Price (Real) Chart



Bond Collection (10/10)

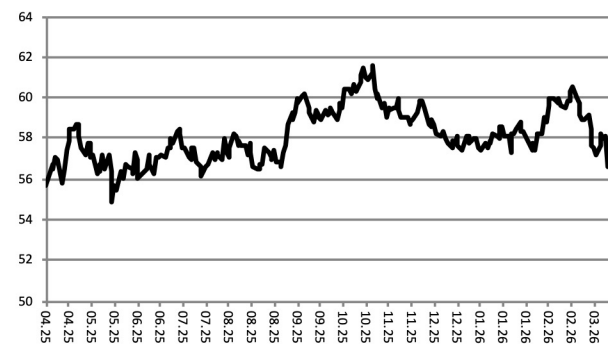
Issuer Description

United States of America.

Bond Description

ISIN	Currency	Ask Real	Ask Nominal
US912810SV17	USD	53.5	66.8
Coupon	Coupon Type	Maturity	Market
0.125	FIXED	2/15/2051	NA
YTM Real	Duration	Denomination	Outstanding
2.7	12.0	100	17'529'000'000
Inflat. Factor	Reference CPI	Base CPI	Ref. Index
1.25	325.3	260.4	CPURNSA Index
S&P (1)	Moody's (2)	Outlook (1)	Outlook (2)
NA	Aa1	STABLE	STABLE

1-Year Daily Price (Real) Chart



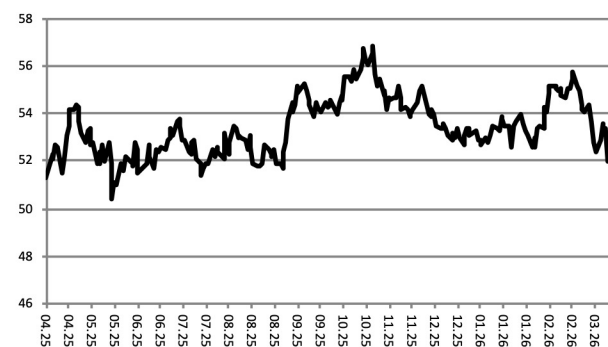
Issuer Description

United States of America.

Bond Description

ISIN	Currency	Ask Real	Ask Nominal
US912810TE82	USD	52.3	61.1
Coupon	Coupon Type	Maturity	Market
0.125	FIXED	2/15/2052	NA
YTM Real	Duration	Denomination	Outstanding
2.7	12.4	100	19'573'000'000
Inflat. Factor	Reference CPI	Base CPI	Ref. Index
1.17	325.3	278.4	CPURNSA Index
S&P (1)	Moody's (2)	Outlook (1)	Outlook (2)
NA	Aa1	STABLE	STABLE

1-Year Daily Price (Real) Chart



Cumulative default rates 1983-2024

Moody's Rating	1-Year	3-Year	5-Year	7-Year	10-Year
Aaa	0.00%	0.01%	0.06%	0.12%	0.12%
Aa	0.02%	0.11%	0.28%	0.46%	0.68%
A	0.05%	0.49%	0.70%	1.16%	1.88%
Baa	0.17%	1.06%	1.40%	2.09%	3.27%
Ba	0.88%	6.09%	7.85%	11.00%	15.21%
B	3.10%	16.18%	20.02%	26.53%	33.87%
Caa-C	8.94%	27.91%	32.69%	39.93%	47.86%

Source: Moody's

Glossary

Abbreviation / Name	Definition
MKT	Market of issue of the bond.
CNTRY	Country of incorporation.
CPN	The coupon of the bond expressed as a percentage per annum.
ASK REAL	The indicative ask or purchase price, not adjusted for inflation.
YTM REAL	Yield-to-maturity of the bond based on the indicative real ask price.
ASK Nominal	The indicative ask or purchase price, adjusted for inflation. It is the ask real price multiplied by the inflation factor and is the indicative price that is actually to be paid.
MTY DATE	The maturity or expiry date of the bond on which final redemption is expected.
RATING	Moody's issue rating of the bond.
MINIMUM	Minimum denomination of the bond that could be traded.
Coupon Type	Whether the coupon is fixed or variable.
Duration	A measure of how long (in years) it takes to get one's money back from a bond. It also reflects how sensitive a bond is to changes in interest rates
Denomination	Minimum denomination of the bond that could be traded.
Outstanding	The current amount of the bond that remains outstanding i.e. still owed by the issuer.
Inflation Factor	The latest reference consumer price index level divided by the reference consumer price index level at issuance of the bond.
Reference CPI	The latest reading of the reference consumer price index (generally, the actual reading of the CPI index of three months ago).
Base CPI	The reference consumer price index at issuance of the bond.
Ref. Index	The reference index refers to the consumer price index used for the measurement of inflation.
Moody's	Moody's credit rating of the bond.
S&P	S&P credit rating of the bond.

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