| Security:  Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):  Maturity Date: Ref CPI on Dated Date: |           |              |                        | mber: 912810FD5 912810FH6 :: April 15, 1998 April 15, 1999 Issue Date(s): July 15, 1998 October 15, 1999 October 16, 2000  April 15, 2028 April 15, 2029 |                    | 3-3/8% 30-1/2-Year<br>TIPS<br>TIPS of April 2032<br>912810FQ6<br>October 15, 2001<br>October 15, 2001<br>April 15, 2032<br>177.50000 | 2-3/8% 20-1/2-Year<br>TIPS<br>TIPS of January 2025<br>912810FR4<br>July 15, 2004<br>July 30, 2004<br>January 31, 2005<br>July 29, 2005<br>January 15, 2025<br>188.49677 |  |
|---|-----------|--------------|------------------------|--|--------------------|--|---|--|
| Dat   | te        |              | Ref CPI                | Index Ratio  | Index Ratio        | Index Ratio  | Index Ratio   |  |
| Manala  | 1         | 2019         | 246 52400              | 1.52420  | 1 40000            | 1 20007  | 1 20794   |  |
| March   | 1         | 2018         | 246.52400              | 1.52420  | 1.49960            | 1.38887  | 1.30784   |  |
| March<br>March  | 2 3       | 2018<br>2018 | 246.56732<br>246.61065 | 1.52447<br>1.52474   | 1.49986<br>1.50013 | 1.38911<br>1.38936   | 1.30807<br>1.30830  |  |
| March   | 3<br>4    | 2018         | 246.61065              |  | 1.50013            | 1.38960  | 1.30853   |  |
| March   | 5         | 2018         | 246.63397              | 1.52500<br>1.52527   | 1.50059            | 1.38984  | 1.30876   |  |
| March   | <i>5</i>  | 2018         | 246.74061              | 1.52554  | 1.50063            | 1.39009  | 1.30899   |  |
| March   | 7         | 2018         | 246.78394              | 1.52581  | 1.50118            | 1.39033  | 1.30922   |  |
| March   | 8         | 2018         | 246.82726              | 1.52607  | 1.50116            | 1.39058  | 1.30922   |  |
| March   | 9         | 2018         | 246.87058              | 1.52634  | 1.50144            | 1.39082  | 1.30943   |  |
| March   | 10        | 2018         | 246.91390              | 1.52661  | 1.50177            | 1.39106  | 1.30908   |  |
| March   | 11        | 2018         | 246.95723              | 1.52688  | 1.50223            | 1.39131  | 1.31014   |  |
| March   | 12        | 2018         | 247.00055              | 1.52715  | 1.50250            | 1.39155  | 1.31037   |  |
| March   | 13        | 2018         | 247.04387              | 1.52741  | 1.50276            | 1.39180  | 1.31060   |  |
| March   | 14        | 2018         | 247.04367              | 1.52768  | 1.50302            | 1.39204  | 1.31083   |  |
| March   | 15        | 2018         | 247.13052              | 1.52795  | 1.50329            | 1.39228  | 1.31106   |  |
| March   | 16        | 2018         | 247.17384              | 1.52822  | 1.50355            | 1.39253  | 1.31129   |  |
| March   | 17        | 2018         | 247.21716              | 1.52848  | 1.50382            | 1.39277  | 1.31152   |  |
| March   | 18        | 2018         | 247.26048              | 1.52875  | 1.50408            | 1.39302  | 1.31175   |  |
| March   | 19        | 2018         | 247.30381              | 1.52902  | 1.50434            | 1.39326  | 1.31198   |  |
| March   | 20        | 2018         | 247.34713              | 1.52929  | 1.50461            | 1.39350  | 1.31221   |  |
| March   | 21        | 2018         | 247.39045              | 1.52956  | 1.50487            | 1.39375  | 1.31244   |  |
| March   | 22        | 2018         | 247.43377              | 1.52982  | 1.50513            | 1.39399  | 1.31267   |  |
| March   | 23        | 2018         | 247.47710              | 1.53009  | 1.50540            | 1.39424  | 1.31290   |  |
| March   | 24        | 2018         | 247.52042              | 1.53036  | 1.50566            | 1.39448  | 1.31313   |  |
| March   | 25        | 2018         | 247.56374              | 1.53063  | 1.50592            | 1.39473  | 1.31336   |  |
| March   | 26        | 2018         | 247.60706              | 1.53090  | 1.50619            | 1.39497  | 1.31359   |  |
| March   | 27        | 2018         | 247.65039              | 1.53116  | 1.50645            | 1.39521  | 1.31382   |  |
| March   | 28        | 2018         | 247.69371              | 1.53143  | 1.50671            | 1.39546  | 1.31405   |  |
| March   | 29        | 2018         | 247.73703              | 1.53170  | 1.50698            | 1.39570  | 1.31428   |  |
| March   | 30        | 2018         | 247.78035              | 1.53197  | 1.50724            | 1.39595  | 1.31451   |  |
| March   | 31        | 2018         | 247.82368              | 1.53223  | 1.50750            | 1.39619  | 1.31474   |  |
| CPI-U (N  | NSA) for: |              | November 2             | 017 246.669  | December 2017 24   | l6.524 Januar  | ry 2018 247.867   |  |

| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date: |           |              |                        | 2% 20-Year TIPS<br>TIPS of January 2026<br>912810FS2<br>January 15, 2006<br>January 31, 2006<br>July 31, 2006<br>January 15, 2026<br>198.47742 | 2-3/8% 20-Year TIPS<br>TIPS of January 2027<br>912810PS1<br>January 15, 2007<br>January 31, 2007<br>July 31, 2007<br>January 15, 2027<br>201.66452 | 1-3/4% 20-Year TIPS<br>TIPS of January 2028<br>912810PV4<br>January 15, 2008<br>January 31, 2008<br>July 31, 2008<br>January 15, 2028<br>209.49645 | 1-3/8% 10-Year TIPS<br>Series D-2018<br>912828JE1<br>July 15, 2008<br>July 15, 2008<br>October 15, 2008<br>July 15, 2018<br>215.63997 |
|---|-----------|--------------|------------------------|--|--|--|---|
| Da  | te        |              | Ref CPI                | Index Ratio  | Index Ratio  | Index Ratio  | Index Ratio   |
| M 1   | 1         | 2010         | 246 52400              | 1.24200  | 1 222.45   | 1 17/75  | 1.14222   |
| March<br>March  | 1 2       | 2018<br>2018 | 246.52400<br>246.56732 | 1.24208<br>1.24229   | 1.22245<br>1.22266   | 1.17675<br>1.17695   | 1.14322<br>1.14342  |
| March   | 3         | 2018         | 246.61065              | 1.24229  | 1.22288  | 1.17716  | 1.14342   |
| March   | 3<br>4    | 2018         | 246.65397              | 1.24251  | 1.22309  | 1.17737  | 1.14362   |
| March   | 5         | 2018         | 246.63397              | 1.24275  | 1.22331  | 1.17757  | 1.14382   |
|   |           |              |                        | 1.24295  | 1.22351  | 1.17778  | 1.14402   |
| March   | 6<br>7    | 2018<br>2018 | 246.74061<br>246.78394 | 1.24317  | 1.22374  | 1.17799  | 1.14422   |
| March   |           |              |                        |  |  |  |   |
| March   | 8<br>9    | 2018         | 246.82726              | 1.24360  | 1.22395  | 1.17819  | 1.14463   |
| March   |           | 2018         | 246.87058              | 1.24382  | 1.22416  | 1.17840  | 1.14483   |
| March   | 10        | 2018         | 246.91390              | 1.24404  | 1.22438  | 1.17861  | 1.14503   |
| March   | 11        | 2018         | 246.95723              | 1.24426  | 1.22459  | 1.17881  | 1.14523   |
| March   | 12        | 2018         | 247.00055              | 1.24448  | 1.22481  | 1.17902  | 1.14543   |
| March   | 13        | 2018         | 247.04387              | 1.24470  | 1.22502  | 1.17923  | 1.14563   |
| March   | 14        | 2018         | 247.08719              | 1.24491  | 1.22524  | 1.17943  | 1.14583   |
| March   | 15        | 2018         | 247.13052              | 1.24513  | 1.22545  | 1.17964  | 1.14603   |
| March   | 16        | 2018         | 247.17384              | 1.24535  | 1.22567  | 1.17985  | 1.14623   |
| March   | 17        | 2018         | 247.21716              | 1.24557  | 1.22588  | 1.18005  | 1.14643   |
| March   | 18        | 2018         | 247.26048              | 1.24579  | 1.22610  | 1.18026  | 1.14664   |
| March   | 19        | 2018         | 247.30381              | 1.24600  | 1.22631  | 1.18047  | 1.14684   |
| March   | 20        | 2018         | 247.34713              | 1.24622  | 1.22653  | 1.18067  | 1.14704   |
| March   | 21        | 2018         | 247.39045              | 1.24644  | 1.22674  | 1.18088  | 1.14724   |
| March   | 22        | 2018         | 247.43377              | 1.24666  | 1.22696  | 1.18109  | 1.14744   |
| March   | 23        | 2018         | 247.47710              | 1.24688  | 1.22717  | 1.18129  | 1.14764   |
| March   | 24        | 2018         | 247.52042              | 1.24710  | 1.22739  | 1.18150  | 1.14784   |
| March   | 25        | 2018         | 247.56374              | 1.24731  | 1.22760  | 1.18171  | 1.14804   |
| March   | 26        | 2018         | 247.60706              | 1.24753  | 1.22782  | 1.18192  | 1.14824   |
| March   | 27        | 2018         | 247.65039              | 1.24775  | 1.22803  | 1.18212  | 1.14844   |
| March   | 28        | 2018         | 247.69371              | 1.24797  | 1.22825  | 1.18233  | 1.14864   |
| March   | 29        | 2018         | 247.73703              | 1.24819  | 1.22846  | 1.18254  | 1.14885   |
| March   | 30        | 2018         | 247.78035              | 1.24841  | 1.22868  | 1.18274  | 1.14905   |
| March   | 31        | 2018         | 247.82368              | 1.24862  | 1.22889  | 1.18295  | 1.14925   |
| CPL-II (  | NSA) for: |              | November 2             | 017 246.669  | December 2017 24   | 16.524 Janua   | ry 2018 247.867   |

| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date: |           |      |             | 2-1/8% 10-Year TIPS<br>Series A-2019<br>912828JX9<br>January 15, 2009<br>January 15, 2009<br>April 15, 2009<br>January 15, 2019<br>214.69971 | 2-1/2% 20-Year TIPS<br>TIPS of January 2029<br>912810PZ5<br>January 15, 2009<br>January 30, 2009<br>July 31, 2009<br>January 15, 2029<br>214.69971 |             | 1-3/8% 10-Year TIP<br>Series A-2020<br>912828MF4<br>January 15, 2010<br>January 15, 2010<br>April 15, 2010<br>January 15, 2020<br>216.24610 |
|---|-----------|------|-------------|--|--|-------------|---|
| Da  | te        |      | Ref CPI     | Index Ratio  | Index Ratio  | Index Ratio | Index Ratio   |
| March   | 1         | 2018 | 246.52400   | 1.14823  | 1.14823  | 1.15458     | 1.14002   |
| March   | 2         | 2018 | 246,56732   | 1.14843  | 1.14843  | 1.15478     | 1.14022   |
| March   | 3         | 2018 | 246.61065   | 1.14863  | 1.14863  | 1.15499     | 1.14042   |
| March   | 4         | 2018 | 246.65397   | 1.14883  | 1.14883  | 1.15519     | 1.14062   |
| March   | 5         | 2018 | 246.69729   | 1.14903  | 1.14903  | 1.15539     | 1.14082   |
| March   | 6         | 2018 | 246.74061   | 1.14924  | 1.14924  | 1.15560     | 1.14102   |
| March   | 7         | 2018 | 246.78394   | 1.14944  | 1.14944  | 1.15580     | 1.14122   |
| March   | 8         | 2018 | 246.82726   | 1.14964  | 1.14964  | 1.15600     | 1.14142   |
| March   | 9         | 2018 | 246.87058   | 1.14984  | 1.14984  | 1.15620     | 1.14162   |
| March   | 10        | 2018 | 246.91390   | 1.15004  | 1.15004  | 1.15641     | 1.14182   |
| March   | 11        | 2018 | 246.95723   | 1.15024  | 1.15024  | 1.15661     | 1.14202   |
| March   | 12        | 2018 | 247.00055   | 1.15045  | 1.15045  | 1.15681     | 1.14222   |
| March   | 13        | 2018 | 247.04387   | 1.15065  | 1.15065  | 1.15702     | 1.14242   |
| March   | 14        | 2018 | 247.08719   | 1.15085  | 1.15085  | 1.15722     | 1.14262   |
| March   | 15        | 2018 | 247.13052   | 1.15105  | 1.15105  | 1.15742     | 1.14282   |
| March   | 16        | 2018 | 247.17384   | 1.15125  | 1.15125  | 1.15762     | 1.14302   |
| March   | 17        | 2018 | 247.21716   | 1.15146  | 1.15146  | 1.15783     | 1.14322   |
| March   | 18        | 2018 | 247.26048   | 1.15166  | 1.15166  | 1.15803     | 1.14342   |
| March   | 19        | 2018 | 247.30381   | 1.15186  | 1.15186  | 1.15823     | 1.14362   |
| March   | 20        | 2018 | 247.34713   | 1.15206  | 1.15206  | 1.15844     | 1.14382   |
| March   | 21        | 2018 | 247.39045   | 1.15226  | 1.15226  | 1.15864     | 1.14402   |
| March   | 22        | 2018 | 247.43377   | 1.15246  | 1.15246  | 1.15884     | 1.14422   |
| March   | 23        | 2018 | 247.47710   | 1.15267  | 1.15267  | 1.15904     | 1.14442   |
| March   | 24        | 2018 | 247.52042   | 1.15287  | 1.15287  | 1.15925     | 1.14462   |
| March   | 25        | 2018 | 247.56374   | 1.15307  | 1.15307  | 1.15945     | 1.14482   |
| March   | 26        | 2018 | 247.60706   | 1.15327  | 1.15327  | 1.15965     | 1.14502   |
| March   | 27        | 2018 | 247.65039   | 1.15347  | 1.15347  | 1.15986     | 1.14522   |
| March   | 28        | 2018 | 247.69371   | 1.15368  | 1.15368  | 1.16006     | 1.14543   |
| March   | 29        | 2018 | 247.73703   | 1.15388  | 1.15388  | 1.16026     | 1.14563   |
| March   | 30        | 2018 | 247.78035   | 1.15408  | 1.15408  | 1.16046     | 1.14583   |
| March   | 31        | 2018 | 247.82368   | 1.15428  | 1.15428  | 1.16067     | 1.14603   |
| CPLU  | NSA) for: |      | November 20 | 017 246.669  | December 2017 24   |             | ry 2018 247.867   |

| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):  Maturity Date: Ref CPI on Dated Date: |              |      |            | ber:  ber:  912810QF8 February 15, 2010 July 15, 2010 July 15, 2010 September 15, 2010 November 15, 2010 August 31, 2010 February 15, 2040 July 15, 2020 |                  | 1-1/8% 10-Year TIPS<br>Series A-2021<br>912828PP9<br>January 15, 2011<br>January 31, 2011<br>March 31, 2011<br>May 31, 2011<br>January 15, 2021<br>218.75255 | 2-1/8% 30-Year TIPS<br>TIPS of February 204:<br>912810QP6<br>February 15, 2011<br>February 28, 2011<br>June 30, 2011<br>October 31, 2011<br>February 15, 2041<br>218.99100 |  |
|--|--------------|------|------------|--|------------------|--|--|--|
| Da   | Date Ref CPI |      | Ref CPI    | Index Ratio  | Index Ratio      | Index Ratio  | Index Ratio  |  |
| March  | 1            | 2018 | 246.52400  | 1.14058  | 1.13040          | 1.12695  | 1.12573  |  |
| March  | 2            | 2018 | 246.56732  | 1.14078  | 1.13060          | 1.12715  | 1.12592  |  |
| March  | 3            | 2018 | 246.61065  | 1.14098  | 1.13080          | 1.12735  | 1.12612  |  |
| March  | 4            | 2018 | 246.65397  | 1.14118  | 1.13100          | 1.12755  | 1.12632  |  |
| March  | 5            | 2018 | 246.69729  | 1.14138  | 1.13120          | 1.12775  | 1.12652  |  |
| March  | 6            | 2018 | 246.74061  | 1.14158  | 1.13139          | 1.12794  | 1.12672  |  |
| March  | 7            | 2018 | 246.78394  | 1.14178  | 1.13159          | 1.12814  | 1.12691  |  |
| March  | 8            | 2018 | 246.82726  | 1.14198  | 1.13179          | 1.12834  | 1.12711  |  |
| March  | 9            | 2018 | 246.87058  | 1.14218  | 1.13199          | 1.12854  | 1.12731  |  |
| March  | 10           | 2018 | 246.91390  | 1.14238  | 1.13219          | 1.12874  | 1.12751  |  |
| March  | 11           | 2018 | 246.95723  | 1.14258  | 1.13239          | 1.12893  | 1.12770  |  |
| March  | 12           | 2018 | 247.00055  | 1.14278  | 1.13259          | 1.12913  | 1.12790  |  |
| March  | 13           | 2018 | 247.04387  | 1.14298  | 1.13279          | 1.12933  | 1.12810  |  |
| March  | 14           | 2018 | 247.08719  | 1.14318  | 1.13298          | 1.12953  | 1.12830  |  |
| March  | 15           | 2018 | 247.13052  | 1.14338  | 1.13318          | 1.12973  | 1.12850  |  |
| March  | 16           | 2018 | 247.17384  | 1.14358  | 1.13338          | 1.12992  | 1.12869  |  |
| March  | 17           | 2018 | 247.21716  | 1.14379  | 1.13358          | 1.13012  | 1.12889  |  |
| March  | 18           | 2018 | 247.26048  | 1.14399  | 1.13378          | 1.13032  | 1.12909  |  |
| March  | 19           | 2018 | 247.30381  | 1.14419  | 1.13398          | 1.13052  | 1.12929  |  |
| March  | 20           | 2018 | 247.34713  | 1.14439  | 1.13418          | 1.13072  | 1.12949  |  |
| March  | 21           | 2018 | 247.39045  | 1.14459  | 1.13437          | 1.13091  | 1.12968  |  |
| March  | 22           | 2018 | 247.43377  | 1.14479  | 1.13457          | 1.13111  | 1.12988  |  |
| March  | 23           | 2018 | 247.47710  | 1.14499  | 1.13477          | 1.13111  | 1.13008  |  |
| March  | 24           | 2018 | 247.52042  | 1.14519  | 1.13497          | 1.13151  | 1.13028  |  |
| March  | 25           | 2018 | 247.56374  | 1.14539  | 1.13517          | 1.13171  | 1.13047  |  |
| March  | 26           | 2018 | 247.60706  | 1.14559  | 1.13537          | 1.13171  | 1.13067  |  |
| March  | 27           | 2018 | 247.65039  | 1.14579  | 1.13557          | 1.13210  | 1.13087  |  |
| March  | 28           | 2018 | 247.69371  | 1.14599  | 1.13577          | 1.13230  | 1.13107  |  |
| March  | 29           | 2018 | 247.73703  | 1.14619  | 1.13596          | 1.13250  | 1.13127  |  |
| March  | 30           | 2018 | 247.78035  | 1.14639  | 1.13616          | 1.13270  | 1.13146  |  |
| March  | 31           | 2018 | 247.82368  | 1.14659  | 1.13636          | 1.13290  | 1.13166  |  |
| CPI-U (1   | NSA) for:    |      | November 2 | 017 246.669  | December 2017 24 |  | ry 2018 247.867  |  |

| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):  Maturity Date: Ref CPI on Dated Date: |              |      |            | Date(s):  September 30, 2011  November 30, 2011  March 30, 2012  May 31, 2012  July 15, 2021  January 15, 2022 |                  | 0-3/4% 30-Year TIPS<br>TIPS of February 2042<br>912810QV3<br>February 15, 2012<br>February 29, 2012<br>June 29, 2012<br>October 31, 2012<br>February 15, 2042<br>225.96062 | 0-1/8% 10-Year TIPS<br>Series D-2022<br>912828TE0<br>July 15, 2012<br>July 31, 2012<br>September 28, 2012<br>November 30, 2012<br>July 15, 2022<br>229.96306 |  |
|--|--------------|------|------------|--|------------------|--|--|--|
| Dat  | Date Ref CPI |      | Ref CPI    | Index Ratio  | Index Ratio      | Index Ratio  | Index Ratio  |  |
| March  | 1            | 2018 | 246.52400  | 1.09380  | 1.08920          | 1.09100  | 1.07202  |  |
| March  | 2            | 2018 | 246.56732  | 1.09399  | 1.08939          | 1.09120  | 1.07220  |  |
| March  | 3            | 2018 | 246.61065  | 1.09418  | 1.08958          | 1.09139  | 1.07239  |  |
| March  | 4            | 2018 | 246.65397  | 1.09437  | 1.08978          | 1.09158  | 1.07258  |  |
| March  | 5            | 2018 | 246.69729  | 1.09457  | 1.08997          | 1.09177  | 1.07277  |  |
| March  | 6            | 2018 | 246.74061  | 1.09476  | 1.09016          | 1.09196  | 1.07296  |  |
| March  | 7            | 2018 | 246.78394  | 1.09495  | 1.09035          | 1.09215  | 1.07315  |  |
| March  | 8            | 2018 | 246.82726  | 1.09514  | 1.09054          | 1.09235  | 1.07333  |  |
| March  | 9            | 2018 | 246.87058  | 1.09533  | 1.09073          | 1.09254  | 1.07352  |  |
| March  | 10           | 2018 | 246.91390  | 1.09553  | 1.09092          | 1.09273  | 1.07371  |  |
| March  | 11           | 2018 | 246.95723  | 1.09572  | 1.09112          | 1.09292  | 1.07390  |  |
| March  | 12           | 2018 | 247.00055  | 1.09591  | 1.09131          | 1.09311  | 1.07409  |  |
| March  | 13           | 2018 | 247.04387  | 1.09610  | 1.09150          | 1.09330  | 1.07428  |  |
| March  | 14           | 2018 | 247.08719  | 1.09630  | 1.09169          | 1.09350  | 1.07446  |  |
| March  | 15           | 2018 | 247.13052  | 1.09649  | 1.09188          | 1.09369  | 1.07465  |  |
| March  | 16           | 2018 | 247.17384  | 1.09668  | 1.09207          | 1.09388  | 1.07484  |  |
| March  | 17           | 2018 | 247.21716  | 1.09687  | 1.09226          | 1.09407  | 1.07503  |  |
| March  | 18           | 2018 | 247.26048  | 1.09706  | 1.09245          | 1.09426  | 1.07522  |  |
| March  | 19           | 2018 | 247.30381  | 1.09726  | 1.09265          | 1.09446  | 1.07541  |  |
| March  | 20           | 2018 | 247.34713  | 1.09745  | 1.09284          | 1.09465  | 1.07560  |  |
| March  | 21           | 2018 | 247.39045  | 1.09764  | 1.09303          | 1.09484  | 1.07578  |  |
| March  | 22           | 2018 | 247.43377  | 1.09783  | 1.09322          | 1.09503  | 1.07597  |  |
| March  | 23           | 2018 | 247.47710  | 1.09803  | 1.09341          | 1.09522  | 1.07616  |  |
| March  | 24           | 2018 | 247.52042  | 1.09822  | 1.09360          | 1.09541  | 1.07635  |  |
| March  | 25           | 2018 | 247.56374  | 1.09841  | 1.09379          | 1.09561  | 1.07654  |  |
| March  | 26           | 2018 | 247.60706  | 1.09860  | 1.09399          | 1.09580  | 1.07673  |  |
| March  | 27           | 2018 | 247.65039  | 1.09879  | 1.09418          | 1.09599  | 1.07691  |  |
| March  | 28           | 2018 | 247.69371  | 1.09899  | 1.09437          | 1.09618  | 1.07710  |  |
| March  | 29           | 2018 | 247.73703  | 1.09918  | 1.09456          | 1.09637  | 1.07729  |  |
| March  | 30           | 2018 | 247.78035  | 1.09937  | 1.09475          | 1.09656  | 1.07748  |  |
| March  | 31           | 2018 | 247.82368  | 1.09956  | 1.09494          | 1.09676  | 1.07767  |  |
| CPI-U (N   | JSA) for:    |      | November 2 | 017 246,669  | December 2017 24 | 46.524 Januar  | ry 2018 247.867  |  |

| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):  Maturity Date: Ref CPI on Dated Date: |           |      |            | 0-1/8% 10-Year TIPS<br>Series A-2023<br>912828UH1<br>January 15, 2013<br>January 31, 2013<br>March 28, 2013<br>May 31, 2013<br>January 15, 2023<br>230.82203 | 0-5/8% 30-Year TIPS<br>TIPS of February 2043<br>912810RA8<br>February 15, 2013<br>February 28, 2013<br>June 28, 2013<br>October 31, 2013<br>February 15, 2043<br>229.91100 | 0-1/8% 5-Year TIPS Series X-2018 912828UX6 April 15, 2013 April 30, 2013 August 30, 2013 December 31, 2013 April 15, 2018 231.16013 | 0-3/8% 10-Year TI<br>Series D-2023<br>912828VM9<br>July 15, 2013<br>July 31, 2013<br>September 30, 2013<br>November 29, 2013<br>July 15, 2023<br>232.71797 |
|--|-----------|------|------------|--|--|---|--|
| Da   | te        |      | Ref CPI    | Index Ratio  | Index Ratio  | Index Ratio   | Index Ratio  |
| March  | 1         | 2018 | 246.52400  | 1.06803  | 1.07226  | 1.06646   | 1.05933  |
| March  | 2         | 2018 | 246.56732  | 1.06821  | 1.07245  | 1.06665   | 1.05951  |
| March  | 3         | 2018 | 246.61065  | 1.06840  | 1.07264  | 1.06684   | 1.05970  |
| March  | 4         | 2018 | 246.65397  | 1.06859  | 1.07282  | 1.06703   | 1.05988  |
| March  | 5         | 2018 | 246.69729  | 1.06878  | 1.07301  | 1.06721   | 1.06007  |
| March  | 6         | 2018 | 246.74061  | 1.06896  | 1.07320  | 1.06740   | 1.06026  |
| March  | 7         | 2018 | 246.78394  | 1.06915  | 1.07339  | 1.06759   | 1.06044  |
| March  | 8         | 2018 | 246.82726  | 1.06934  | 1.07358  | 1.06778   | 1.06063  |
| March  | 9         | 2018 | 246.87058  | 1.06953  | 1.07377  | 1.06796   | 1.06081  |
| March  | 10        | 2018 | 246.91390  | 1.06972  | 1.07395  | 1.06815   | 1.06100  |
| March  | 11        | 2018 | 246.95723  | 1.06990  | 1.07414  | 1.06834   | 1.06119  |
| March  | 12        | 2018 | 247.00055  | 1.07009  | 1.07433  | 1.06853   | 1.06137  |
| March  | 13        | 2018 | 247.04387  | 1.07028  | 1.07452  | 1.06871   | 1.06156  |
| March  | 14        | 2018 | 247.08719  | 1.07047  | 1.07471  | 1.06890   | 1.06175  |
| March  | 15        | 2018 | 247.13052  | 1.07065  | 1.07490  | 1.06909   | 1.06193  |
| March  | 16        | 2018 | 247.17384  | 1.07084  | 1.07508  | 1.06928   | 1.06212  |
| March  | 17        | 2018 | 247.21716  | 1.07103  | 1.07527  | 1.06946   | 1.06230  |
| March  | 18        | 2018 | 247.26048  | 1.07122  | 1.07546  | 1.06965   | 1.06249  |
| March  | 19        | 2018 | 247.30381  | 1.07140  | 1.07565  | 1.06984   | 1.06268  |
| March  | 20        | 2018 | 247.34713  | 1.07159  | 1.07584  | 1.07003   | 1.06286  |
| March  | 21        | 2018 | 247.39045  | 1.07178  | 1.07603  | 1.07021   | 1.06305  |
| March  | 22        | 2018 | 247.43377  | 1.07197  | 1.07622  | 1.07040   | 1.06323  |
| March  | 23        | 2018 | 247.47710  | 1.07216  | 1.07640  | 1.07059   | 1.06342  |
| March  | 24        | 2018 | 247.52042  | 1.07234  | 1.07659  | 1.07077   | 1.06361  |
| March  | 25        | 2018 | 247.56374  | 1.07253  | 1.07678  | 1.07096   | 1.06379  |
| March  | 26        | 2018 | 247.60706  | 1.07272  | 1.07697  | 1.07115   | 1.06398  |
| March  | 27        | 2018 | 247.65039  | 1.07291  | 1.07716  | 1.07134   | 1.06417  |
| March  | 28        | 2018 | 247.69371  | 1.07309  | 1.07735  | 1.07152   | 1.06435  |
| March  | 29        | 2018 | 247.73703  | 1.07328  | 1.07753  | 1.07171   | 1.06454  |
| March  | 30        | 2018 | 247.78035  | 1.07347  | 1.07772  | 1.07190   | 1.06472  |
| March  | 31        | 2018 | 247.82368  | 1.07366  | 1.07791  | 1.07209   | 1.06491  |
| CPI-U  | NSA) for: |      | November 2 | 017 246.669  | December 2017 24   | 6.524 Janu  | ary 2018 247.867   |

| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):  Maturity Date: Ref CPI on Dated Date: |           |              |                        | 0-5/8% 10-Year TIPS<br>Series A-2024<br>912828B25<br>January 15, 2014<br>January 31, 2014<br>March 31, 2014<br>May 30, 2014<br>January 15, 2024<br>233.33058 | 1-3/8% 30-Year TIPS<br>TIPS of February 2044<br>912810RF7<br>February 15, 2014<br>February 28, 2014<br>June 30, 2014<br>October 31, 2014<br>February 15, 2044<br>233.05900 | 0-1/8% 5-Year TIPS<br>Series X-2019<br>912828C99<br>April 15, 2014<br>April 30, 2014<br>August 29, 2014<br>December 31, 2014<br>April 15, 2019<br>234,31967 | 0-1/8% 10-Year TI<br>Series D-2024<br>912828WU0<br>July 15, 2014<br>July 31, 2014<br>September 30, 2014<br>November 28, 2014<br>July 15, 2024<br>237.44594 |
|--|-----------|--------------|------------------------|--|--|---|--|
| Da   | ite       |              | Ref CPI                | Index Ratio  | Index Ratio  | Index Ratio   | Index Ratio  |
| March  | 1         | 2018         | 246.52400              | 1.05654  | 1.05778  | 1.05208   | 1.03823  |
| March  | 2         | 2018         | 246.56732              | 1.05673  | 1.05796  | 1.05227   | 1.03841  |
| March  | 3         | 2018         | 246.61065              | 1.05692  | 1.05815  | 1.05245   | 1.03860  |
| March  | 4         | 2018         | 246.65397              | 1.05710  | 1.05833  | 1.05264   | 1.03878  |
| March  | 5         | 2018         | 246.69729              | 1.05729  | 1.05852  | 1.05282   | 1.03896  |
| March  | 6         | 2018         | 246.74061              | 1.05747  | 1.05870  | 1.05301   | 1.03914  |
| March  | 7         | 2018         | 246.78394              | 1.05766  | 1.05889  | 1.05319   | 1.03933  |
| March  | 8         | 2018         | 246.82726              | 1.05784  | 1.05908  | 1.05338   | 1.03951  |
| March  | 9         | 2018         | 246.87058              | 1.05803  | 1.05926  | 1.05356   | 1.03969  |
| March  | 10        | 2018         | 246.91390              | 1.05821  | 1.05945  | 1.05375   | 1.03987  |
| March  | 11        | 2018         | 246.95723              | 1.05840  | 1.05963  | 1.05393   | 1.04006  |
| March  | 12        | 2018         | 247.00055              | 1.05859  | 1.05982  | 1.05412   | 1.04024  |
| March  | 13        | 2018         | 247.04387              | 1.05877  | 1.06001  | 1.05430   | 1.04042  |
| March  | 14        | 2018         | 247.08719              | 1.05896  | 1.06019  | 1.05449   | 1.04060  |
| March  | 15        | 2018         | 247.13052              | 1.05914  | 1.06038  | 1.05467   | 1.04079  |
| March  | 16        | 2018         | 247.17384              | 1.05933  | 1.06056  | 1.05486   | 1.04097  |
| March  | 17        | 2018         | 247.21716              | 1.05951  | 1.06075  | 1.05504   | 1.04115  |
| March  | 18        | 2018         | 247.26048              | 1.05970  | 1.06094  | 1.05523   | 1.04133  |
| March  | 19        | 2018         | 247.30381              | 1.05989  | 1.06112  | 1.05541   | 1.04152  |
| March  | 20        | 2018         | 247.34713              | 1.06007  | 1.06131  | 1.05560   | 1.04170  |
| March  | 21        | 2018         | 247.39045              | 1.06026  | 1.06149  | 1.05578   | 1.04188  |
| March  | 22        | 2018         | 247.43377              | 1.06044  | 1.06168  | 1.05597   | 1.04206  |
| March  | 23        | 2018         | 247.47710              | 1.06063  | 1.06186  | 1.05615   | 1.04225  |
| March  | 24        | 2018         | 247.52042              | 1.06081  | 1.06205  | 1.05634   | 1.04243  |
| March  | 25<br>26  | 2018<br>2018 | 247.56374<br>247.60706 | 1.06100  | 1.06224<br>1.06242   | 1.05652<br>1.05671  | 1.04261<br>1.04279   |
| March  | 26<br>27  |              |                        | 1.06119  |  |   | 1.04279  |
| March<br>March   | 27        | 2018<br>2018 | 247.65039<br>247.69371 | 1.06137<br>1.06156   | 1.06261<br>1.06279   | 1.05689<br>1.05708  | 1.04298  |
| March  | 28<br>29  | 2018         | 247.69371              | 1.06174  | 1.06279  | 1.05708   | 1.04316  |
| March  | 30        | 2018         | 247.78035              | 1.06174  | 1.06298  | 1.05745   | 1.04354  |
| March  | 30        | 2018         | 247.78035              | 1.06211  | 1.06317  | 1.05745   | 1.04352  |
|  | NSA) for: | 2018         | November 2             |  |  |   | ary 2018 247.867   |

| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):  Maturity Date: Ref CPI on Dated Date: |              |      |            | 0-1/4% 10-Year TIPS Series A-2025 912828H45 January 15, 2015 January 30, 2015 March 31, 2015 May 29, 2015  January 15, 2025 January 15, 2025 236.85403  0-3/4% 30-Year TIPS TIPS of February 2045 912810RL4 February 15, 2015 February 27, 2015 June 30, 2015 October 30, 2015 February 15, 2045 235.48150 |                  | 0-1/8% 5-Year TIPS<br>Series X-2020<br>912828K33<br>April 15, 2015<br>April 30, 2015<br>August 31, 2015<br>December 31, 2015<br>April 15, 2020<br>234.18067 | 0-3/8% 10-Year TIPS<br>Series D-2025<br>912828XL9<br>July 15, 2015<br>July 31, 2015<br>September 30, 2015<br>November 30, 2015<br>July 15, 2025<br>237.14365 |  |
|--|--------------|------|------------|--|------------------|---|--|--|
| Dat  | Date Ref CPI |      | Ref CPI    | Index Ratio  | Index Ratio      | Index Ratio   | Index Ratio  |  |
| March  | 1            | 2018 | 246.52400  | 1.04083  | 1.04689          | 1.05271   | 1.03956  |  |
| March  | 2            | 2018 | 246.56732  | 1.04101  | 1.04708          | 1.05289   | 1.03974  |  |
| March  | 3            | 2018 | 246.61065  | 1.04119  | 1.04726          | 1.05308   | 1.03992  |  |
| March  | 4            | 2018 | 246.65397  | 1.04138  | 1.04745          | 1.05326   | 1.04010  |  |
| March  | 5            | 2018 | 246.69729  | 1.04156  | 1.04763          | 1.05345   | 1.04029  |  |
| March  | 6            | 2018 | 246.74061  | 1.04174  | 1.04781          | 1.05363   | 1.04047  |  |
| March  | 7            | 2018 | 246.78394  | 1.04192  | 1.04800          | 1.05382   | 1.04065  |  |
| March  | 8            | 2018 | 246.82726  | 1.04211  | 1.04818          | 1.05400   | 1.04083  |  |
| March  | 9            | 2018 | 246.87058  | 1.04229  | 1.04837          | 1.05419   | 1.04102  |  |
| March  | 10           | 2018 | 246.91390  | 1.04247  | 1.04855          | 1.05437   | 1.04120  |  |
| March  | 11           | 2018 | 246.95723  | 1.04266  | 1.04873          | 1.05456   | 1.04138  |  |
| March  | 12           | 2018 | 247.00055  | 1.04284  | 1.04892          | 1.05474   | 1.04157  |  |
| March  | 13           | 2018 | 247.04387  | 1.04302  | 1.04910          | 1.05493   | 1.04175  |  |
| March  | 14           | 2018 | 247.08719  | 1.04320  | 1.04928          | 1.05511   | 1.04193  |  |
| March  | 15           | 2018 | 247.13052  | 1.04339  | 1.04947          | 1.05530   | 1.04211  |  |
| March  | 16           | 2018 | 247.17384  | 1.04357  | 1.04965          | 1.05548   | 1.04230  |  |
| March  | 17           | 2018 | 247.21716  | 1.04375  | 1.04984          | 1.05567   | 1.04248  |  |
| March  | 18           | 2018 | 247.26048  | 1.04394  | 1.05002          | 1.05585   | 1.04266  |  |
| March  | 19           | 2018 | 247.30381  | 1.04412  | 1.05020          | 1.05604   | 1.04284  |  |
| March  | 20           | 2018 | 247.34713  | 1.04430  | 1.05039          | 1.05622   | 1.04303  |  |
| March  | 21           | 2018 | 247.39045  | 1.04448  | 1.05057          | 1.05641   | 1.04321  |  |
| March  | 22           | 2018 | 247.43377  | 1.04467  | 1.05076          | 1.05659   | 1.04339  |  |
| March  | 23           | 2018 | 247.47710  | 1.04485  | 1.05094          | 1.05678   | 1.04357  |  |
| March  | 24           | 2018 | 247.52042  | 1.04503  | 1.05112          | 1.05696   | 1.04376  |  |
| March  | 25           | 2018 | 247.56374  | 1.04522  | 1.05131          | 1.05715   | 1.04394  |  |
| March  | 26           | 2018 | 247.60706  | 1.04540  | 1.05149          | 1.05733   | 1.04412  |  |
| March  | 27           | 2018 | 247.65039  | 1.04558  | 1.05168          | 1.05752   | 1.04431  |  |
| March  | 28           | 2018 | 247.69371  | 1.04577  | 1.05186          | 1.05770   | 1.04449  |  |
| March  | 29           | 2018 | 247.73703  | 1.04595  | 1.05204          | 1.05789   | 1.04467  |  |
| March  | 30           | 2018 | 247.78035  | 1.04613  | 1.05223          | 1.05807   | 1.04485  |  |
| March  | 31           | 2018 | 247.82368  | 1.04631  | 1.05241          | 1.05826   | 1.04504  |  |
| CPI-U (1   | NSA) for:    |      | November 2 | 017 246.669  | December 2017 24 | 6.524 Janua   | ry 2018 247.867  |  |

| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):  Maturity Date: Ref CPI on Dated Date: |              |      |            | 912828N71   912810RR1   February 15, 2016   February 29, 2016   Sisue Date(s):   March 31, 2016   October 31, 2016   May 31, 2016   October 31, 2016   May 15, 2026   February 15, 2046   October 31, 204 |                   | 0-1/8% 5-Year TIPS<br>Series X-2021<br>912828Q60<br>April 15, 2016<br>April 29, 2016<br>August 31, 2016<br>December 30, 2016<br>April 15, 2021<br>237.00700 | 0-1/8% 10-Year TIPS<br>Series D-2026<br>912828S50<br>July 15, 2016<br>July 29, 2016<br>September 30, 2016<br>November 30, 2016<br>July 15, 2026<br>239.70132 |  |
|--|--------------|------|------------|--|-------------------|---|--|--|
| Da   | Date Ref CPI |      | Ref CPI    | Index Ratio  | Index Ratio       | Index Ratio   | Index Ratio  |  |
| March  | 1            | 2018 | 246.52400  | 1.03751  | 1.04043           | 1.04015   | 1.02846  |  |
| March  | 2            | 2018 | 246.56732  | 1.03769  | 1.04061           | 1.04034   | 1.02864  |  |
| March  | 3            | 2018 | 246.61065  | 1.03787  | 1.04080           | 1.04052   | 1.02882  |  |
| March  | 4            | 2018 | 246.65397  | 1.03806  | 1.04098           | 1.04070   | 1.02901  |  |
| March  | 5            | 2018 | 246.69729  | 1.03824  | 1.04116           | 1.04089   | 1.02919  |  |
| March  | 6            | 2018 | 246.74061  | 1.03842  | 1.04134           | 1.04107   | 1.02937  |  |
| March  | 7            | 2018 | 246.78394  | 1.03860  | 1.04153           | 1.04125   | 1.02955  |  |
| March  | 8            | 2018 | 246.82726  | 1.03879  | 1.04171           | 1.04143   | 1.02973  |  |
| March  | 9            | 2018 | 246.87058  | 1.03897  | 1.04189           | 1.04162   | 1.02991  |  |
| March  | 10           | 2018 | 246.91390  | 1.03915  | 1.04207           | 1.04180   | 1.03009  |  |
| March  | 11           | 2018 | 246.95723  | 1.03933  | 1.04226           | 1.04198   | 1.03027  |  |
| March  | 12           | 2018 | 247.00055  | 1.03952  | 1.04244           | 1.04217   | 1.03045  |  |
| March  | 13           | 2018 | 247.04387  | 1.03970  | 1.04262           | 1.04235   | 1.03063  |  |
| March  | 14           | 2018 | 247.08719  | 1.03988  | 1.04281           | 1.04253   | 1.03081  |  |
| March  | 15           | 2018 | 247.13052  | 1.04006  | 1.04299           | 1.04271   | 1.03099  |  |
| March  | 16           | 2018 | 247.17384  | 1.04024  | 1.04317           | 1.04290   | 1.03117  |  |
| March  | 17           | 2018 | 247.21716  | 1.04043  | 1.04335           | 1.04308   | 1.03136  |  |
| March  | 18           | 2018 | 247.26048  | 1.04061  | 1.04354           | 1.04326   | 1.03154  |  |
| March  | 19           | 2018 | 247.30381  | 1.04079  | 1.04372           | 1.04345   | 1.03172  |  |
| March  | 20           | 2018 | 247.34713  | 1.04097  | 1.04390           | 1.04363   | 1.03190  |  |
| March  | 21           | 2018 | 247.39045  | 1.04116  | 1.04409           | 1.04381   | 1.03208  |  |
| March  | 22           | 2018 | 247.43377  | 1.04134  | 1.04427           | 1.04399   | 1.03226  |  |
| March  | 23           | 2018 | 247.47710  | 1.04152  | 1.04445           | 1.04418   | 1.03244  |  |
| March  | 24           | 2018 | 247.52042  | 1.04170  | 1.04463           | 1.04436   | 1.03262  |  |
| March  | 25           | 2018 | 247.56374  | 1.04189  | 1.04482           | 1.04454   | 1.03280  |  |
| March  | 26           | 2018 | 247.60706  | 1.04207  | 1.04500           | 1.04472   | 1.03298  |  |
| March  | 27           | 2018 | 247.65039  | 1.04225  | 1.04518           | 1.04491   | 1.03316  |  |
| March  | 28           | 2018 | 247.69371  | 1.04243  | 1.04537           | 1.04509   | 1.03334  |  |
| March  | 29           | 2018 | 247.73703  | 1.04261  | 1.04555           | 1.04527   | 1.03352  |  |
| March  | 30           | 2018 | 247.78035  | 1.04280  | 1.04573           | 1.04546   | 1.03370  |  |
| March  | 31           | 2018 | 247.82368  | 1.04298  | 1.04591           | 1.04564   | 1.03389  |  |
| CPI-U (  | NSA) for:    |      | November 2 | 017 246.669  | December 2017 246 | 5.524 Januar  | v 2018 247.867   |  |

| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):  Maturity Date: Ref CPI on Dated Date: |              |      |            | mber: 912828V49 912810RW0 E: January 15, 2017 February 15, 2017 Issue Date: January 31, 2017 June 30, 2017 May 31, 2017 October 31, 2017 Date: January 15, 2027 Date: January 15, 2027 Date: 241.55919 February 15, 2047 241.39250 |                   | 0-1/8% 5-Year TIPS<br>Series X-2022<br>912828X39<br>April 15, 2017<br>April 28, 2017<br>August 31, 2017<br>December 29, 2017<br>April 15, 2022<br>243.19553 | 0-3/8% 10-Year TIPS<br>Series D-2027<br>9128282L3<br>July 15, 2017<br>July 31, 2017<br>September 29, 2017<br>November 30, 2017<br>July 15, 2027<br>244.61839 |  |
|--|--------------|------|------------|--|-------------------|---|--|--|
| Da   | Date Ref CPI |      | Ref CPI    | Index Ratio  | Index Ratio       | Index Ratio   | Index Ratio  |  |
| March  | 1            | 2018 | 246.52400  | 1.02055  | 1.02126           | 1.01369   | 1.00779  |  |
| March  | 2            | 2018 | 246.56732  | 1.02073  | 1.02144           | 1.01386   | 1.00797  |  |
| March  | 3            | 2018 | 246.61065  | 1.02091  | 1.02162           | 1.01404   | 1.00814  |  |
| March  | 4            | 2018 | 246.65397  | 1.02109  | 1.02180           | 1.01422   | 1.00832  |  |
| March  | 5            | 2018 | 246.69729  | 1.02127  | 1.02198           | 1.01440   | 1.00850  |  |
| March  | 6            | 2018 | 246.74061  | 1.02145  | 1.02216           | 1.01458   | 1.00868  |  |
| March  | 7            | 2018 | 246.78394  | 1.02163  | 1.02233           | 1.01476   | 1.00885  |  |
| March  | 8            | 2018 | 246.82726  | 1.02181  | 1.02251           | 1.01493   | 1.00903  |  |
| March  | 9            | 2018 | 246.87058  | 1.02199  | 1.02269           | 1.01511   | 1.00921  |  |
| March  | 10           | 2018 | 246.91390  | 1.02217  | 1.02287           | 1.01529   | 1.00938  |  |
| March  | 11           | 2018 | 246.95723  | 1.02235  | 1.02305           | 1.01547   | 1.00956  |  |
| March  | 12           | 2018 | 247.00055  | 1.02253  | 1.02323           | 1.01565   | 1.00974  |  |
| March  | 13           | 2018 | 247.04387  | 1.02271  | 1.02341           | 1.01582   | 1.00992  |  |
| March  | 14           | 2018 | 247.08719  | 1.02288  | 1.02359           | 1.01600   | 1.01009  |  |
| March  | 15           | 2018 | 247.13052  | 1.02306  | 1.02377           | 1.01618   | 1.01027  |  |
| March  | 16           | 2018 | 247.17384  | 1.02324  | 1.02395           | 1.01636   | 1.01045  |  |
| March  | 17           | 2018 | 247.21716  | 1.02342  | 1.02413           | 1.01654   | 1.01062  |  |
| March  | 18           | 2018 | 247.26048  | 1.02360  | 1.02431           | 1.01671   | 1.01080  |  |
| March  | 19           | 2018 | 247.30381  | 1.02378  | 1.02449           | 1.01689   | 1.01098  |  |
| March  | 20           | 2018 | 247.34713  | 1.02396  | 1.02467           | 1.01707   | 1.01116  |  |
| March  | 21           | 2018 | 247.39045  | 1.02414  | 1.02485           | 1.01725   | 1.01133  |  |
| March  | 22           | 2018 | 247.43377  | 1.02432  | 1.02503           | 1.01743   | 1.01151  |  |
| March  | 23           | 2018 | 247.47710  | 1.02450  | 1.02521           | 1.01761   | 1.01169  |  |
| March  | 24           | 2018 | 247.52042  | 1.02468  | 1.02539           | 1.01778   | 1.01186  |  |
| March  | 25           | 2018 | 247.56374  | 1.02486  | 1.02557           | 1.01796   | 1.01204  |  |
| March  | 26           | 2018 | 247.60706  | 1.02504  | 1.02574           | 1.01814   | 1.01222  |  |
| March  | 27           | 2018 | 247.65039  | 1.02522  | 1.02592           | 1.01832   | 1.01239  |  |
| March  | 28           | 2018 | 247.69371  | 1.02540  | 1.02610           | 1.01850   | 1.01257  |  |
| March  | 29           | 2018 | 247.73703  | 1.02557  | 1.02628           | 1.01867   | 1.01275  |  |
| March  | 30           | 2018 | 247.78035  | 1.02575  | 1.02646           | 1.01885   | 1.01293  |  |
| March  | 31           | 2018 | 247.82368  | 1.02593  | 1.02664           | 1.01903   | 1.01310  |  |
| CPI-U (  | NSA) for:    |      | November 2 | 017 246.669  | December 2017 246 | 5.524 Januar  | y 2018 247.867   |  |

| Security: Description: CUSIP Number Dated Date: Original Issue Additional Issue Maturity Date Ref CPI on Da | Date:<br>ue Date(s) | :           |               | 0-1/2% 10-Year TIPS<br>Series A-2028<br>9128283R9<br>January 15, 2018<br>January 31, 2018<br>January 15, 2028<br>246.66571 |            |      |         |  |  |
|---|---------------------|-------------|---------------|--|------------|------|---------|--|--|
| Dat   | Date Ref CPI        |             |               | Index Ratio  |            |      |         |  |  |
| March   | 1                   | 2018        | 246.52400     | 0.99943  |            |      |         |  |  |
| March   | 2                   | 2018        | 246.56732     | 0.99960  |            |      |         |  |  |
| March   | 3                   | 2018        | 246.61065     | 0.99978  |            |      |         |  |  |
| March   | 4                   | 2018        | 246.65397     | 0.99995  |            |      |         |  |  |
| March   | 5                   | 2018        | 246.69729     | 1.00013  |            |      |         |  |  |
| March   | 6                   | 2018        | 246.74061     | 1.00030  |            |      |         |  |  |
| March   | 7                   | 2018        | 246.78394     | 1.00048  |            |      |         |  |  |
| March   | 8                   | 2018        | 246.82726     | 1.00065  |            |      |         |  |  |
| March   | 9                   | 2018        | 246.87058     | 1.00083  |            |      |         |  |  |
| March   | 10                  | 2018        | 246.91390     | 1.00101  |            |      |         |  |  |
| March   | 11                  | 2018        | 246.95723     | 1.00118  |            |      |         |  |  |
| March   | 12                  | 2018        | 247.00055     | 1.00136  |            |      |         |  |  |
| March   | 13                  | 2018        | 247.04387     | 1.00153  |            |      |         |  |  |
| March   | 14                  | 2018        | 247.08719     | 1.00171  |            |      |         |  |  |
| March   | 15                  | 2018        | 247.13052     | 1.00188  |            |      |         |  |  |
| March   | 16                  | 2018        | 247.17384     | 1.00206  |            |      |         |  |  |
| March   | 17                  | 2018        | 247.21716     | 1.00224  |            |      |         |  |  |
| March   | 18                  | 2018        | 247.26048     | 1.00241  |            |      |         |  |  |
| March   | 19                  | 2018        | 247.30381     | 1.00259  |            |      |         |  |  |
| March   | 20                  | 2018        | 247.34713     | 1.00276  |            |      |         |  |  |
| March   | 21                  | 2018        | 247.39045     | 1.00294  |            |      |         |  |  |
| March   | 22                  | 2018        | 247.43377     | 1.00311  |            |      |         |  |  |
| March   | 23                  | 2018        | 247.47710     | 1.00329  |            |      |         |  |  |
| March   | 24                  | 2018        | 247.52042     | 1.00347  |            |      |         |  |  |
| March   | 25                  | 2018        | 247.56374     | 1.00364  |            |      |         |  |  |
| March   | 26                  | 2018        | 247.60706     | 1.00382  |            |      |         |  |  |
| March   | 27                  | 2018        | 247.65039     | 1.00399  |            |      |         |  |  |
| March   | 28                  | 2018        | 247.69371     | 1.00417  |            |      |         |  |  |
| March   | 29                  | 2018        | 247.73703     | 1.00434  |            |      |         |  |  |
| March   | 30                  | 2018        | 247.78035     | 1.00452  |            |      |         |  |  |
| March   | 31                  | 2018        | 247.82368     | 1.00469  |            |      |         |  |  |
| CPI-U (NSA) for: November 2   |                     | 017 246.669 | December 2017 | 246.52   | 24 January | 7018 | 247.867 |  |  |