

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
June 2022

| Security: | | | 3-5/8% 30-Year TIPS | 3-7/8% 30-Year TIPS | 3-3/8% 30-1/2-Year TIPS | 2-3/8% 20-1/2-Year TIPS |
|---------------------------|-----------|-------------|------------------------------|--------------------------------------|---------------------------|-----------------------------------|
| Description: | | | TIPS of April 2028 | TIPS of April 2029 | TIPS of April 2032 | TIPS of January 2025 |
| CUSIP Number: | | | 912810FD5 | 912810FH6 | 912810FQ6 | 912810FR4 |
| Dated Date: | | | April 15, 1998 | April 15, 1999 | October 15, 2001 | July 15, 2004 |
| Original Issue Date: | | | April 15, 1998 | April 15, 1999 | October 15, 2001 | July 30, 2004 |
| Additional Issue Date(s): | | | July 15, 1998 | October 15, 1999 October 16, 2000 | | January 31, 2005 July 29, 2005 |
| Maturity Date: | | | April 15, 2028 | April 15, 2029 | April 15, 2032 | January 15, 2025 |
| Ref CPI on Dated Date: | | | 161.74000 | 164.39333 | 177.50000 | 188.49677 |
| Date | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio | |
| June 1 2022 | 287.50400 | 1.77757 | 1.74888 | 1.61974 | 1.52525 | |
| June 2 2022 | 287.55750 | 1.77790 | 1.74920 | 1.62004 | 1.52553 | |
| June 3 2022 | 287.61100 | 1.77823 | 1.74953 | 1.62034 | 1.52581 | |
| June 4 2022 | 287.66450 | 1.77856 | 1.74986 | 1.62065 | 1.52610 | |
| June 5 2022 | 287.71800 | 1.77889 | 1.75018 | 1.62095 | 1.52638 | |
| June 6 2022 | 287.77150 | 1.77922 | 1.75051 | 1.62125 | 1.52667 | |
| June 7 2022 | 287.82500 | 1.77955 | 1.75083 | 1.62155 | 1.52695 | |
| June 8 2022 | 287.87850 | 1.77988 | 1.75116 | 1.62185 | 1.52723 | |
| June 9 2022 | 287.93200 | 1.78022 | 1.75148 | 1.62215 | 1.52752 | |
| June 10 2022 | 287.98550 | 1.78055 | 1.75181 | 1.62245 | 1.52780 | |
| June 11 2022 | 288.03900 | 1.78088 | 1.75213 | 1.62275 | 1.52808 | |
| June 12 2022 | 288.09250 | 1.78121 | 1.75246 | 1.62306 | 1.52837 | |
| June 13 2022 | 288.14600 | 1.78154 | 1.75278 | 1.62336 | 1.52865 | |
| June 14 2022 | 288.19950 | 1.78187 | 1.75311 | 1.62366 | 1.52894 | |
| June 15 2022 | 288.25300 | 1.78220 | 1.75343 | 1.62396 | 1.52922 | |
| June 16 2022 | 288.30650 | 1.78253 | 1.75376 | 1.62426 | 1.52950 | |
| June 17 2022 | 288.36000 | 1.78286 | 1.75409 | 1.62456 | 1.52979 | |
| June 18 2022 | 288.41350 | 1.78319 | 1.75441 | 1.62486 | 1.53007 | |
| June 19 2022 | 288.46700 | 1.78352 | 1.75474 | 1.62517 | 1.53036 | |
| June 20 2022 | 288.52050 | 1.78385 | 1.75506 | 1.62547 | 1.53064 | |
| June 21 2022 | 288.57400 | 1.78418 | 1.75539 | 1.62577 | 1.53092 | |
| June 22 2022 | 288.62750 | 1.78452 | 1.75571 | 1.62607 | 1.53121 | |
| June 23 2022 | 288.68100 | 1.78485 | 1.75604 | 1.62637 | 1.53149 | |
| June 24 2022 | 288.73450 | 1.78518 | 1.75636 | 1.62667 | 1.53177 | |
| June 25 2022 | 288.78800 | 1.78551 | 1.75669 | 1.62697 | 1.53206 | |
| June 26 2022 | 288.84150 | 1.78584 | 1.75701 | 1.62728 | 1.53234 | |
| June 27 2022 | 288.89500 | 1.78617 | 1.75734 | 1.62758 | 1.53263 | |
| June 28 2022 | 288.94850 | 1.78650 | 1.75767 | 1.62788 | 1.53291 | |
| June 29 2022 | 289.00200 | 1.78683 | 1.75799 | 1.62818 | 1.53319 | |
| June 30 2022 | 289.05550 | 1.78716 | 1.75832 | 1.62848 | 1.53348 | |
| CPI-U (NSA) for: | | | February 2022 283.716 | March 2022 287.504 | April 2022 289.109 | |

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
June 2022

| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): | | | 2% 20-Year TIPS TIPS of January 2026 912810FS2 January 15, 2006 January 31, 2006 July 31, 2006 | 2-3/8% 20-Year TIPS TIPS of January 2027 912810PS1 January 15, 2007 January 31, 2007 July 31, 2007 | 1-3/4% 20-Year TIPS TIPS of January 2028 912810PV4 January 15, 2008 January 31, 2008 July 31, 2008 | 2-1/2% 20-Year TIPS TIPS of January 2029 912810PZ5 January 15, 2009 January 30, 2009 July 31, 2009 |
|--|----------------------|--------------------|---|---|---|---|
| Maturity Date: Ref CPI on Dated Date: | | | January 15, 2026 198.47742 | January 15, 2027 201.66452 | January 15, 2028 209.49645 | January 15, 2029 214.69971 |
| Date | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio | |
| June 1 2022 | 287.50400 | 1.44855 | 1.42565 | 1.37236 | 1.33910 | |
| June 2 2022 | 287.55750 | 1.44882 | 1.42592 | 1.37261 | 1.33935 | |
| June 3 2022 | 287.61100 | 1.44909 | 1.42619 | 1.37287 | 1.33960 | |
| June 4 2022 | 287.66450 | 1.44936 | 1.42645 | 1.37312 | 1.33985 | |
| June 5 2022 | 287.71800 | 1.44963 | 1.42672 | 1.37338 | 1.34009 | |
| June 6 2022 | 287.77150 | 1.44990 | 1.42698 | 1.37363 | 1.34034 | |
| June 7 2022 | 287.82500 | 1.45016 | 1.42725 | 1.37389 | 1.34059 | |
| June 8 2022 | 287.87850 | 1.45043 | 1.42751 | 1.37415 | 1.34084 | |
| June 9 2022 | 287.93200 | 1.45070 | 1.42778 | 1.37440 | 1.34109 | |
| June 10 2022 | 287.98550 | 1.45097 | 1.42804 | 1.37466 | 1.34134 | |
| June 11 2022 | 288.03900 | 1.45124 | 1.42831 | 1.37491 | 1.34159 | |
| June 12 2022 | 288.09250 | 1.45151 | 1.42857 | 1.37517 | 1.34184 | |
| June 13 2022 | 288.14600 | 1.45178 | 1.42884 | 1.37542 | 1.34209 | |
| June 14 2022 | 288.19950 | 1.45205 | 1.42910 | 1.37568 | 1.34234 | |
| June 15 2022 | 288.25300 | 1.45232 | 1.42937 | 1.37593 | 1.34259 | |
| June 16 2022 | 288.30650 | 1.45259 | 1.42963 | 1.37619 | 1.34284 | |
| June 17 2022 | 288.36000 | 1.45286 | 1.42990 | 1.37644 | 1.34309 | |
| June 18 2022 | 288.41350 | 1.45313 | 1.43016 | 1.37670 | 1.34333 | |
| June 19 2022 | 288.46700 | 1.45340 | 1.43043 | 1.37695 | 1.34358 | |
| June 20 2022 | 288.52050 | 1.45367 | 1.43070 | 1.37721 | 1.34383 | |
| June 21 2022 | 288.57400 | 1.45394 | 1.43096 | 1.37746 | 1.34408 | |
| June 22 2022 | 288.62750 | 1.45421 | 1.43123 | 1.37772 | 1.34433 | |
| June 23 2022 | 288.68100 | 1.45448 | 1.43149 | 1.37798 | 1.34458 | |
| June 24 2022 | 288.73450 | 1.45475 | 1.43176 | 1.37823 | 1.34483 | |
| June 25 2022 | 288.78800 | 1.45502 | 1.43202 | 1.37849 | 1.34508 | |
| June 26 2022 | 288.84150 | 1.45529 | 1.43229 | 1.37874 | 1.34533 | |
| June 27 2022 | 288.89500 | 1.45556 | 1.43255 | 1.37900 | 1.34558 | |
| June 28 2022 | 288.94850 | 1.45583 | 1.43282 | 1.37925 | 1.34583 | |
| June 29 2022 | 289.00200 | 1.45610 | 1.43308 | 1.37951 | 1.34608 | |
| June 30 2022 | 289.05550 | 1.45636 | 1.43335 | 1.37976 | 1.34632 | |
| CPI-U (NSA) for: | February 2022 | 283.716 | March 2022 | 287.504 | April 2022 | 289.109 |

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
June 2022

| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): | | | 2-1/8% 30-Year TIPS TIPS of February 2040 912810QF8 February 15, 2010 February 26, 2010 August 31, 2010 | 2-1/8% 30-Year TIPS TIPS of February 2041 912810QP6 February 15, 2011 February 28, 2011 June 30, 2011 October 31, 2011 | 0-3/4% 30-Year TIPS TIPS of February 2042 912810QV3 February 15, 2012 February 29, 2012 June 29, 2012 October 31, 2012 | 0-1/8% 10-Year TIPS Series D-2022 912828TE0 July 15, 2012 July 31, 2012 September 28, 2012 November 30, 2012 |
|--|-----------|-------------|--|--|--|--|
| Maturity Date: Ref CPI on Dated Date: | | | February 15, 2040 216.13950 | February 15, 2041 218.99100 | February 15, 2042 225.96062 | July 15, 2022 229.96306 |
| Date | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio | |
| June 1 2022 | 287.50400 | 1.33018 | 1.31286 | 1.27236 | 1.25022 | |
| June 2 2022 | 287.55750 | 1.33043 | 1.31310 | 1.27260 | 1.25045 | |
| June 3 2022 | 287.61100 | 1.33067 | 1.31335 | 1.27284 | 1.25068 | |
| June 4 2022 | 287.66450 | 1.33092 | 1.31359 | 1.27307 | 1.25092 | |
| June 5 2022 | 287.71800 | 1.33117 | 1.31383 | 1.27331 | 1.25115 | |
| June 6 2022 | 287.77150 | 1.33142 | 1.31408 | 1.27355 | 1.25138 | |
| June 7 2022 | 287.82500 | 1.33166 | 1.31432 | 1.27378 | 1.25161 | |
| June 8 2022 | 287.87850 | 1.33191 | 1.31457 | 1.27402 | 1.25185 | |
| June 9 2022 | 287.93200 | 1.33216 | 1.31481 | 1.27426 | 1.25208 | |
| June 10 2022 | 287.98550 | 1.33241 | 1.31506 | 1.27449 | 1.25231 | |
| June 11 2022 | 288.03900 | 1.33265 | 1.31530 | 1.27473 | 1.25254 | |
| June 12 2022 | 288.09250 | 1.33290 | 1.31554 | 1.27497 | 1.25278 | |
| June 13 2022 | 288.14600 | 1.33315 | 1.31579 | 1.27520 | 1.25301 | |
| June 14 2022 | 288.19950 | 1.33340 | 1.31603 | 1.27544 | 1.25324 | |
| June 15 2022 | 288.25300 | 1.33364 | 1.31628 | 1.27568 | 1.25348 | |
| June 16 2022 | 288.30650 | 1.33389 | 1.31652 | 1.27591 | 1.25371 | |
| June 17 2022 | 288.36000 | 1.33414 | 1.31677 | 1.27615 | 1.25394 | |
| June 18 2022 | 288.41350 | 1.33439 | 1.31701 | 1.27639 | 1.25417 | |
| June 19 2022 | 288.46700 | 1.33463 | 1.31726 | 1.27663 | 1.25441 | |
| June 20 2022 | 288.52050 | 1.33488 | 1.31750 | 1.27686 | 1.25464 | |
| June 21 2022 | 288.57400 | 1.33513 | 1.31774 | 1.27710 | 1.25487 | |
| June 22 2022 | 288.62750 | 1.33538 | 1.31799 | 1.27734 | 1.25510 | |
| June 23 2022 | 288.68100 | 1.33562 | 1.31823 | 1.27757 | 1.25534 | |
| June 24 2022 | 288.73450 | 1.33587 | 1.31848 | 1.27781 | 1.25557 | |
| June 25 2022 | 288.78800 | 1.33612 | 1.31872 | 1.27805 | 1.25580 | |
| June 26 2022 | 288.84150 | 1.33637 | 1.31897 | 1.27828 | 1.25603 | |
| June 27 2022 | 288.89500 | 1.33661 | 1.31921 | 1.27852 | 1.25627 | |
| June 28 2022 | 288.94850 | 1.33686 | 1.31945 | 1.27876 | 1.25650 | |
| June 29 2022 | 289.00200 | 1.33711 | 1.31970 | 1.27899 | 1.25673 | |
| June 30 2022 | 289.05550 | 1.33736 | 1.31994 | 1.27923 | 1.25696 | |
| CPI-U (NSA) for: | | | February 2022 283.716 | March 2022 287.504 | April 2022 289.109 | |

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
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June 2022

| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): | | | 0-1/8% 10-Year TIPS Series A-2023 912828UH1 January 15, 2013 January 31, 2013 March 28, 2013 May 31, 2013 | 0-5/8% 30-Year TIPS TIPS of February 2043 912810RA8 February 15, 2013 February 28, 2013 June 28, 2013 October 31, 2013 | 0-3/8% 10-Year TIPS Series D-2023 912828VM9 July 15, 2013 July 31, 2013 September 30, 2013 November 29, 2013 | 0-5/8% 10-Year TIPS Series A-2024 912828B25 January 15, 2014 January 31, 2014 March 31, 2014 May 30, 2014 |
|--|-----------|-------------|---|--|--|---|
| Maturity Date: Ref CPI on Dated Date: | | | January 15, 2023 230.82203 | February 15, 2043 229.91100 | July 15, 2023 232.71797 | January 15, 2024 233.33058 |
| Date | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio | |
| June 1 2022 | 287.50400 | 1.24557 | 1.25050 | 1.23542 | 1.23217 | |
| June 2 2022 | 287.55750 | 1.24580 | 1.25073 | 1.23565 | 1.23240 | |
| June 3 2022 | 287.61100 | 1.24603 | 1.25097 | 1.23588 | 1.23263 | |
| June 4 2022 | 287.66450 | 1.24626 | 1.25120 | 1.23611 | 1.23286 | |
| June 5 2022 | 287.71800 | 1.24649 | 1.25143 | 1.23634 | 1.23309 | |
| June 6 2022 | 287.77150 | 1.24672 | 1.25166 | 1.23657 | 1.23332 | |
| June 7 2022 | 287.82500 | 1.24696 | 1.25190 | 1.23680 | 1.23355 | |
| June 8 2022 | 287.87850 | 1.24719 | 1.25213 | 1.23703 | 1.23378 | |
| June 9 2022 | 287.93200 | 1.24742 | 1.25236 | 1.23726 | 1.23401 | |
| June 10 2022 | 287.98550 | 1.24765 | 1.25260 | 1.23749 | 1.23424 | |
| June 11 2022 | 288.03900 | 1.24788 | 1.25283 | 1.23772 | 1.23447 | |
| June 12 2022 | 288.09250 | 1.24812 | 1.25306 | 1.23795 | 1.23470 | |
| June 13 2022 | 288.14600 | 1.24835 | 1.25329 | 1.23818 | 1.23493 | |
| June 14 2022 | 288.19950 | 1.24858 | 1.25353 | 1.23841 | 1.23516 | |
| June 15 2022 | 288.25300 | 1.24881 | 1.25376 | 1.23864 | 1.23538 | |
| June 16 2022 | 288.30650 | 1.24904 | 1.25399 | 1.23887 | 1.23561 | |
| June 17 2022 | 288.36000 | 1.24927 | 1.25422 | 1.23910 | 1.23584 | |
| June 18 2022 | 288.41350 | 1.24951 | 1.25446 | 1.23933 | 1.23607 | |
| June 19 2022 | 288.46700 | 1.24974 | 1.25469 | 1.23956 | 1.23630 | |
| June 20 2022 | 288.52050 | 1.24997 | 1.25492 | 1.23979 | 1.23653 | |
| June 21 2022 | 288.57400 | 1.25020 | 1.25516 | 1.24002 | 1.23676 | |
| June 22 2022 | 288.62750 | 1.25043 | 1.25539 | 1.24025 | 1.23699 | |
| June 23 2022 | 288.68100 | 1.25066 | 1.25562 | 1.24048 | 1.23722 | |
| June 24 2022 | 288.73450 | 1.25090 | 1.25585 | 1.24071 | 1.23745 | |
| June 25 2022 | 288.78800 | 1.25113 | 1.25609 | 1.24094 | 1.23768 | |
| June 26 2022 | 288.84150 | 1.25136 | 1.25632 | 1.24117 | 1.23791 | |
| June 27 2022 | 288.89500 | 1.25159 | 1.25655 | 1.24140 | 1.23814 | |
| June 28 2022 | 288.94850 | 1.25182 | 1.25678 | 1.24163 | 1.23837 | |
| June 29 2022 | 289.00200 | 1.25206 | 1.25702 | 1.24186 | 1.23859 | |
| June 30 2022 | 289.05550 | 1.25229 | 1.25725 | 1.24209 | 1.23882 | |
| CPI-U (NSA) for: | | | February 2022 283.716 | March 2022 287.504 | April 2022 289.109 | |

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
June 2022

| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): | | | 1-3/8% 30-Year TIPS TIPS of February 2044 912810RF7 February 15, 2014 February 28, 2014 June 30, 2014 October 31, 2014 | 0-1/8% 10-Year TIPS Series D-2024 912828WU0 July 15, 2014 July 31, 2014 September 30, 2014 November 28, 2014 | 0-1/4% 10-Year TIPS Series A-2025 912828H45 January 15, 2015 January 30, 2015 March 31, 2015 May 29, 2015 | 0-3/4% 30-Year TIPS TIPS of February 2045 912810RL4 February 15, 2015 February 27, 2015 June 30, 2015 October 30, 2015 |
|--|----------------------|----------------|--|--|---|--|
| Maturity Date: Ref CPI on Dated Date: | | | February 15, 2044 233.05900 | July 15, 2024 237.44594 | January 15, 2025 236.85403 | February 15, 2045 235.48150 |
| Date | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio | |
| June 1 2022 | 287.50400 | 1.23361 | 1.21082 | 1.21384 | 1.22092 | |
| June 2 2022 | 287.55750 | 1.23384 | 1.21104 | 1.21407 | 1.22115 | |
| June 3 2022 | 287.61100 | 1.23407 | 1.21127 | 1.21430 | 1.22137 | |
| June 4 2022 | 287.66450 | 1.23430 | 1.21149 | 1.21452 | 1.22160 | |
| June 5 2022 | 287.71800 | 1.23453 | 1.21172 | 1.21475 | 1.22183 | |
| June 6 2022 | 287.77150 | 1.23476 | 1.21195 | 1.21497 | 1.22206 | |
| June 7 2022 | 287.82500 | 1.23499 | 1.21217 | 1.21520 | 1.22228 | |
| June 8 2022 | 287.87850 | 1.23522 | 1.21240 | 1.21543 | 1.22251 | |
| June 9 2022 | 287.93200 | 1.23545 | 1.21262 | 1.21565 | 1.22274 | |
| June 10 2022 | 287.98550 | 1.23568 | 1.21285 | 1.21588 | 1.22296 | |
| June 11 2022 | 288.03900 | 1.23591 | 1.21307 | 1.21610 | 1.22319 | |
| June 12 2022 | 288.09250 | 1.23614 | 1.21330 | 1.21633 | 1.22342 | |
| June 13 2022 | 288.14600 | 1.23637 | 1.21352 | 1.21656 | 1.22365 | |
| June 14 2022 | 288.19950 | 1.23659 | 1.21375 | 1.21678 | 1.22387 | |
| June 15 2022 | 288.25300 | 1.23682 | 1.21397 | 1.21701 | 1.22410 | |
| June 16 2022 | 288.30650 | 1.23705 | 1.21420 | 1.21723 | 1.22433 | |
| June 17 2022 | 288.36000 | 1.23728 | 1.21442 | 1.21746 | 1.22455 | |
| June 18 2022 | 288.41350 | 1.23751 | 1.21465 | 1.21768 | 1.22478 | |
| June 19 2022 | 288.46700 | 1.23774 | 1.21487 | 1.21791 | 1.22501 | |
| June 20 2022 | 288.52050 | 1.23797 | 1.21510 | 1.21814 | 1.22524 | |
| June 21 2022 | 288.57400 | 1.23820 | 1.21533 | 1.21836 | 1.22546 | |
| June 22 2022 | 288.62750 | 1.23843 | 1.21555 | 1.21859 | 1.22569 | |
| June 23 2022 | 288.68100 | 1.23866 | 1.21578 | 1.21881 | 1.22592 | |
| June 24 2022 | 288.73450 | 1.23889 | 1.21600 | 1.21904 | 1.22615 | |
| June 25 2022 | 288.78800 | 1.23912 | 1.21623 | 1.21927 | 1.22637 | |
| June 26 2022 | 288.84150 | 1.23935 | 1.21645 | 1.21949 | 1.22660 | |
| June 27 2022 | 288.89500 | 1.23958 | 1.21668 | 1.21972 | 1.22683 | |
| June 28 2022 | 288.94850 | 1.23981 | 1.21690 | 1.21994 | 1.22705 | |
| June 29 2022 | 289.00200 | 1.24004 | 1.21713 | 1.22017 | 1.22728 | |
| June 30 2022 | 289.05550 | 1.24027 | 1.21735 | 1.22040 | 1.22751 | |
| CPI-U (NSA) for: | February 2022 | 283.716 | March 2022 | 287.504 | April 2022 | 289.109 |

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
June 2022

| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): | | | 0-3/8% 10-Year TIPS Series D-2025 912828XL9 July 15, 2015 July 31, 2015 September 30, 2015 November 30, 2015 | 0-5/8% 10-Year TIPS Series A-2026 912828N71 January 15, 2016 January 29, 2016 March 31, 2016 May 31, 2016 | 1% 30-Year TIPS TIPS of February 2046 912810RR1 February 15, 2016 February 29, 2016 June 30, 2016 October 31, 2016 | 0-1/8% 10-Year TIPS Series D-2026 912828S50 July 15, 2016 July 29, 2016 September 30, 2016 November 30, 2016 |
|--|----------------------|----------------|--|---|--|--|
| Maturity Date: Ref CPI on Dated Date: | | | July 15, 2025 237.14365 | January 15, 2026 237.61129 | February 15, 2046 236.94448 | July 15, 2026 239.70132 |
| Date | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio | |
| June 1 2022 | 287.50400 | 1.21236 | 1.20998 | 1.21338 | 1.19943 | |
| June 2 2022 | 287.55750 | 1.21259 | 1.21020 | 1.21361 | 1.19965 | |
| June 3 2022 | 287.61100 | 1.21281 | 1.21043 | 1.21383 | 1.19987 | |
| June 4 2022 | 287.66450 | 1.21304 | 1.21065 | 1.21406 | 1.20010 | |
| June 5 2022 | 287.71800 | 1.21326 | 1.21088 | 1.21428 | 1.20032 | |
| June 6 2022 | 287.77150 | 1.21349 | 1.21110 | 1.21451 | 1.20054 | |
| June 7 2022 | 287.82500 | 1.21372 | 1.21133 | 1.21474 | 1.20077 | |
| June 8 2022 | 287.87850 | 1.21394 | 1.21155 | 1.21496 | 1.20099 | |
| June 9 2022 | 287.93200 | 1.21417 | 1.21178 | 1.21519 | 1.20121 | |
| June 10 2022 | 287.98550 | 1.21439 | 1.21200 | 1.21541 | 1.20143 | |
| June 11 2022 | 288.03900 | 1.21462 | 1.21223 | 1.21564 | 1.20166 | |
| June 12 2022 | 288.09250 | 1.21484 | 1.21245 | 1.21586 | 1.20188 | |
| June 13 2022 | 288.14600 | 1.21507 | 1.21268 | 1.21609 | 1.20210 | |
| June 14 2022 | 288.19950 | 1.21530 | 1.21290 | 1.21632 | 1.20233 | |
| June 15 2022 | 288.25300 | 1.21552 | 1.21313 | 1.21654 | 1.20255 | |
| June 16 2022 | 288.30650 | 1.21575 | 1.21335 | 1.21677 | 1.20277 | |
| June 17 2022 | 288.36000 | 1.21597 | 1.21358 | 1.21699 | 1.20300 | |
| June 18 2022 | 288.41350 | 1.21620 | 1.21380 | 1.21722 | 1.20322 | |
| June 19 2022 | 288.46700 | 1.21642 | 1.21403 | 1.21745 | 1.20344 | |
| June 20 2022 | 288.52050 | 1.21665 | 1.21425 | 1.21767 | 1.20367 | |
| June 21 2022 | 288.57400 | 1.21687 | 1.21448 | 1.21790 | 1.20389 | |
| June 22 2022 | 288.62750 | 1.21710 | 1.21470 | 1.21812 | 1.20411 | |
| June 23 2022 | 288.68100 | 1.21733 | 1.21493 | 1.21835 | 1.20434 | |
| June 24 2022 | 288.73450 | 1.21755 | 1.21515 | 1.21857 | 1.20456 | |
| June 25 2022 | 288.78800 | 1.21778 | 1.21538 | 1.21880 | 1.20478 | |
| June 26 2022 | 288.84150 | 1.21800 | 1.21561 | 1.21903 | 1.20501 | |
| June 27 2022 | 288.89500 | 1.21823 | 1.21583 | 1.21925 | 1.20523 | |
| June 28 2022 | 288.94850 | 1.21845 | 1.21606 | 1.21948 | 1.20545 | |
| June 29 2022 | 289.00200 | 1.21868 | 1.21628 | 1.21970 | 1.20568 | |
| June 30 2022 | 289.05550 | 1.21890 | 1.21651 | 1.21993 | 1.20590 | |
| CPI-U (NSA) for: | February 2022 | 283.716 | March 2022 | 287.504 | April 2022 | 289.109 |

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
June 2022

| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): | | | 0-3/8% 10-Year TIPS Series A-2027 912828V49 January 15, 2017 January 31, 2017 March 31, 2017 May 31, 2017 | 0-7/8% 30-Year TIPS TIPS of February 2047 912810RW0 February 15, 2017 February 28, 2017 June 30, 2017 October 31, 2017 | 0-3/8% 10-Year TIPS Series D-2027 912828L3 July 15, 2017 July 31, 2017 September 29, 2017 November 30, 2017 | 0-1/2% 10-Year TIPS Series A-2028 9128283R9 January 15, 2018 January 31, 2018 March 29, 2018 May 31, 2018 |
|--|----------------------|----------------|---|--|---|---|
| Maturity Date: Ref CPI on Dated Date: | | | January 15, 2027 241.55919 | February 15, 2047 241.39250 | July 15, 2027 244.61839 | January 15, 2028 246.66571 |
| Date | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio | |
| June 1 2022 | 287.50400 | 1.19020 | 1.19102 | 1.17532 | 1.16556 | |
| June 2 2022 | 287.55750 | 1.19042 | 1.19124 | 1.17554 | 1.16578 | |
| June 3 2022 | 287.61100 | 1.19064 | 1.19147 | 1.17575 | 1.16600 | |
| June 4 2022 | 287.66450 | 1.19087 | 1.19169 | 1.17597 | 1.16621 | |
| June 5 2022 | 287.71800 | 1.19109 | 1.19191 | 1.17619 | 1.16643 | |
| June 6 2022 | 287.77150 | 1.19131 | 1.19213 | 1.17641 | 1.16665 | |
| June 7 2022 | 287.82500 | 1.19153 | 1.19235 | 1.17663 | 1.16686 | |
| June 8 2022 | 287.87850 | 1.19175 | 1.19257 | 1.17685 | 1.16708 | |
| June 9 2022 | 287.93200 | 1.19197 | 1.19280 | 1.17707 | 1.16730 | |
| June 10 2022 | 287.98550 | 1.19219 | 1.19302 | 1.17728 | 1.16751 | |
| June 11 2022 | 288.03900 | 1.19242 | 1.19324 | 1.17750 | 1.16773 | |
| June 12 2022 | 288.09250 | 1.19264 | 1.19346 | 1.17772 | 1.16795 | |
| June 13 2022 | 288.14600 | 1.19286 | 1.19368 | 1.17794 | 1.16816 | |
| June 14 2022 | 288.19950 | 1.19308 | 1.19390 | 1.17816 | 1.16838 | |
| June 15 2022 | 288.25300 | 1.19330 | 1.19413 | 1.17838 | 1.16860 | |
| June 16 2022 | 288.30650 | 1.19352 | 1.19435 | 1.17860 | 1.16881 | |
| June 17 2022 | 288.36000 | 1.19374 | 1.19457 | 1.17882 | 1.16903 | |
| June 18 2022 | 288.41350 | 1.19397 | 1.19479 | 1.17903 | 1.16925 | |
| June 19 2022 | 288.46700 | 1.19419 | 1.19501 | 1.17925 | 1.16947 | |
| June 20 2022 | 288.52050 | 1.19441 | 1.19523 | 1.17947 | 1.16968 | |
| June 21 2022 | 288.57400 | 1.19463 | 1.19546 | 1.17969 | 1.16990 | |
| June 22 2022 | 288.62750 | 1.19485 | 1.19568 | 1.17991 | 1.17012 | |
| June 23 2022 | 288.68100 | 1.19507 | 1.19590 | 1.18013 | 1.17033 | |
| June 24 2022 | 288.73450 | 1.19530 | 1.19612 | 1.18035 | 1.17055 | |
| June 25 2022 | 288.78800 | 1.19552 | 1.19634 | 1.18057 | 1.17077 | |
| June 26 2022 | 288.84150 | 1.19574 | 1.19656 | 1.18078 | 1.17098 | |
| June 27 2022 | 288.89500 | 1.19596 | 1.19679 | 1.18100 | 1.17120 | |
| June 28 2022 | 288.94850 | 1.19618 | 1.19701 | 1.18122 | 1.17142 | |
| June 29 2022 | 289.00200 | 1.19640 | 1.19723 | 1.18144 | 1.17163 | |
| June 30 2022 | 289.05550 | 1.19662 | 1.19745 | 1.18166 | 1.17185 | |
| CPI-U (NSA) for: | February 2022 | 283.716 | March 2022 | 287.504 | April 2022 | 289.109 |

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
June 2022

| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): | | | 1% 30-Year TIPS TIPS of February 2048 912810SB5 February 15, 2018 February 28, 2018 June 29, 2018 October 31, 2018 | 0-5/8% 5-Year TIPS Series X-2023 9128284H0 April 15, 2018 April 30, 2018 August 31, 2018 December 31, 2018 | 0-3/4% 10-Year TIPS Series D-2028 912828Y38 July 15, 2018 July 31, 2018 September 28, 2018 November 30, 2018 | 0-7/8% 10-Year TIPS Series A-2029 9128285W6 January 15, 2019 January 31, 2019 March 29, 2019 May 31, 2019 |
|--|----------------------|----------------|--|--|--|---|
| Maturity Date: Ref CPI on Dated Date: | | | February 15, 2048 246.59650 | April 15, 2023 248.39153 | July 15, 2028 251.01658 | January 15, 2029 252.50248 |
| Date | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio | |
| June 1 2022 | 287.50400 | 1.16589 | 1.15746 | 1.14536 | 1.13862 | |
| June 2 2022 | 287.55750 | 1.16611 | 1.15768 | 1.14557 | 1.13883 | |
| June 3 2022 | 287.61100 | 1.16632 | 1.15789 | 1.14578 | 1.13904 | |
| June 4 2022 | 287.66450 | 1.16654 | 1.15811 | 1.14600 | 1.13925 | |
| June 5 2022 | 287.71800 | 1.16676 | 1.15832 | 1.14621 | 1.13947 | |
| June 6 2022 | 287.77150 | 1.16697 | 1.15854 | 1.14642 | 1.13968 | |
| June 7 2022 | 287.82500 | 1.16719 | 1.15876 | 1.14664 | 1.13989 | |
| June 8 2022 | 287.87850 | 1.16741 | 1.15897 | 1.14685 | 1.14010 | |
| June 9 2022 | 287.93200 | 1.16762 | 1.15919 | 1.14706 | 1.14031 | |
| June 10 2022 | 287.98550 | 1.16784 | 1.15940 | 1.14728 | 1.14053 | |
| June 11 2022 | 288.03900 | 1.16806 | 1.15962 | 1.14749 | 1.14074 | |
| June 12 2022 | 288.09250 | 1.16827 | 1.15983 | 1.14770 | 1.14095 | |
| June 13 2022 | 288.14600 | 1.16849 | 1.16005 | 1.14792 | 1.14116 | |
| June 14 2022 | 288.19950 | 1.16871 | 1.16026 | 1.14813 | 1.14137 | |
| June 15 2022 | 288.25300 | 1.16893 | 1.16048 | 1.14834 | 1.14158 | |
| June 16 2022 | 288.30650 | 1.16914 | 1.16069 | 1.14856 | 1.14180 | |
| June 17 2022 | 288.36000 | 1.16936 | 1.16091 | 1.14877 | 1.14201 | |
| June 18 2022 | 288.41350 | 1.16958 | 1.16112 | 1.14898 | 1.14222 | |
| June 19 2022 | 288.46700 | 1.16979 | 1.16134 | 1.14920 | 1.14243 | |
| June 20 2022 | 288.52050 | 1.17001 | 1.16156 | 1.14941 | 1.14264 | |
| June 21 2022 | 288.57400 | 1.17023 | 1.16177 | 1.14962 | 1.14286 | |
| June 22 2022 | 288.62750 | 1.17044 | 1.16199 | 1.14983 | 1.14307 | |
| June 23 2022 | 288.68100 | 1.17066 | 1.16220 | 1.15005 | 1.14328 | |
| June 24 2022 | 288.73450 | 1.17088 | 1.16242 | 1.15026 | 1.14349 | |
| June 25 2022 | 288.78800 | 1.17110 | 1.16263 | 1.15047 | 1.14370 | |
| June 26 2022 | 288.84150 | 1.17131 | 1.16285 | 1.15069 | 1.14392 | |
| June 27 2022 | 288.89500 | 1.17153 | 1.16306 | 1.15090 | 1.14413 | |
| June 28 2022 | 288.94850 | 1.17175 | 1.16328 | 1.15111 | 1.14434 | |
| June 29 2022 | 289.00200 | 1.17196 | 1.16349 | 1.15133 | 1.14455 | |
| June 30 2022 | 289.05550 | 1.17218 | 1.16371 | 1.15154 | 1.14476 | |
| CPI-U (NSA) for: | February 2022 | 283.716 | March 2022 | 287.504 | April 2022 | 289.109 |

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
June 2022

| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): | | | 1% 30-Year TIPS TIPS of February 2049 912810SG4 February 15, 2019 February 28, 2019 August 30, 2019 | 0-1/2% 5-Year TIPS Series X-2024 9128286N5 April 15, 2019 April 30, 2019 June 28, 2019 | 0-1/4% 10-Year TIPS Series D-2029 9128287D6 July 15, 2019 July 31, 2019 September 30, 2019 November 29, 2019 | 0-1/8% 5-Year TIPS Series AE-2024 912828YL8 October 15, 2019 October 31, 2019 December 31, 2019 |
|--|----------------------|----------------|--|---|--|--|
| Maturity Date: Ref CPI on Dated Date: | | | February 15, 2049 251.63550 | April 15, 2024 252.20853 | July 15, 2029 255.79368 | October 15, 2024 256.56513 |
| Date | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio | |
| June 1 2022 | 287.50400 | 1.14254 | 1.13995 | 1.12397 | 1.12059 | |
| June 2 2022 | 287.55750 | 1.14275 | 1.14016 | 1.12418 | 1.12080 | |
| June 3 2022 | 287.61100 | 1.14297 | 1.14037 | 1.12439 | 1.12101 | |
| June 4 2022 | 287.66450 | 1.14318 | 1.14058 | 1.12460 | 1.12121 | |
| June 5 2022 | 287.71800 | 1.14339 | 1.14079 | 1.12480 | 1.12142 | |
| June 6 2022 | 287.77150 | 1.14360 | 1.14101 | 1.12501 | 1.12163 | |
| June 7 2022 | 287.82500 | 1.14382 | 1.14122 | 1.12522 | 1.12184 | |
| June 8 2022 | 287.87850 | 1.14403 | 1.14143 | 1.12543 | 1.12205 | |
| June 9 2022 | 287.93200 | 1.14424 | 1.14164 | 1.12564 | 1.12226 | |
| June 10 2022 | 287.98550 | 1.14445 | 1.14185 | 1.12585 | 1.12247 | |
| June 11 2022 | 288.03900 | 1.14467 | 1.14207 | 1.12606 | 1.12267 | |
| June 12 2022 | 288.09250 | 1.14488 | 1.14228 | 1.12627 | 1.12288 | |
| June 13 2022 | 288.14600 | 1.14509 | 1.14249 | 1.12648 | 1.12309 | |
| June 14 2022 | 288.19950 | 1.14531 | 1.14270 | 1.12669 | 1.12330 | |
| June 15 2022 | 288.25300 | 1.14552 | 1.14292 | 1.12690 | 1.12351 | |
| June 16 2022 | 288.30650 | 1.14573 | 1.14313 | 1.12711 | 1.12372 | |
| June 17 2022 | 288.36000 | 1.14594 | 1.14334 | 1.12731 | 1.12393 | |
| June 18 2022 | 288.41350 | 1.14616 | 1.14355 | 1.12752 | 1.12413 | |
| June 19 2022 | 288.46700 | 1.14637 | 1.14376 | 1.12773 | 1.12434 | |
| June 20 2022 | 288.52050 | 1.14658 | 1.14398 | 1.12794 | 1.12455 | |
| June 21 2022 | 288.57400 | 1.14679 | 1.14419 | 1.12815 | 1.12476 | |
| June 22 2022 | 288.62750 | 1.14701 | 1.14440 | 1.12836 | 1.12497 | |
| June 23 2022 | 288.68100 | 1.14722 | 1.14461 | 1.12857 | 1.12518 | |
| June 24 2022 | 288.73450 | 1.14743 | 1.14482 | 1.12878 | 1.12538 | |
| June 25 2022 | 288.78800 | 1.14764 | 1.14504 | 1.12899 | 1.12559 | |
| June 26 2022 | 288.84150 | 1.14786 | 1.14525 | 1.12920 | 1.12580 | |
| June 27 2022 | 288.89500 | 1.14807 | 1.14546 | 1.12941 | 1.12601 | |
| June 28 2022 | 288.94850 | 1.14828 | 1.14567 | 1.12962 | 1.12622 | |
| June 29 2022 | 289.00200 | 1.14849 | 1.14589 | 1.12982 | 1.12643 | |
| June 30 2022 | 289.05550 | 1.14871 | 1.14610 | 1.13003 | 1.12664 | |
| CPI-U (NSA) for: | February 2022 | 283.716 | March 2022 | 287.504 | April 2022 | 289.109 |

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
June 2022

| Date | | | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio | |
|-------------------------|----|------|----------------------|----------------|-------------------|----------------|-------------------|----------------|
| June | 1 | 2022 | 287.50400 | 1.11746 | 1.11828 | 1.11306 | 1.12135 | |
| June | 2 | 2022 | 287.55750 | 1.11767 | 1.11849 | 1.11327 | 1.12156 | |
| June | 3 | 2022 | 287.61100 | 1.11788 | 1.11870 | 1.11347 | 1.12177 | |
| June | 4 | 2022 | 287.66450 | 1.11808 | 1.11890 | 1.11368 | 1.12197 | |
| June | 5 | 2022 | 287.71800 | 1.11829 | 1.11911 | 1.11389 | 1.12218 | |
| June | 6 | 2022 | 287.77150 | 1.11850 | 1.11932 | 1.11409 | 1.12239 | |
| June | 7 | 2022 | 287.82500 | 1.11871 | 1.11953 | 1.11430 | 1.12260 | |
| June | 8 | 2022 | 287.87850 | 1.11891 | 1.11974 | 1.11451 | 1.12281 | |
| June | 9 | 2022 | 287.93200 | 1.11912 | 1.11994 | 1.11472 | 1.12302 | |
| June | 10 | 2022 | 287.98550 | 1.11933 | 1.12015 | 1.11492 | 1.12323 | |
| June | 11 | 2022 | 288.03900 | 1.11954 | 1.12036 | 1.11513 | 1.12344 | |
| June | 12 | 2022 | 288.09250 | 1.11975 | 1.12057 | 1.11534 | 1.12364 | |
| June | 13 | 2022 | 288.14600 | 1.11995 | 1.12078 | 1.11554 | 1.12385 | |
| June | 14 | 2022 | 288.19950 | 1.12016 | 1.12098 | 1.11575 | 1.12406 | |
| June | 15 | 2022 | 288.25300 | 1.12037 | 1.12119 | 1.11596 | 1.12427 | |
| June | 16 | 2022 | 288.30650 | 1.12058 | 1.12140 | 1.11617 | 1.12448 | |
| June | 17 | 2022 | 288.36000 | 1.12079 | 1.12161 | 1.11637 | 1.12469 | |
| June | 18 | 2022 | 288.41350 | 1.12099 | 1.12182 | 1.11658 | 1.12490 | |
| June | 19 | 2022 | 288.46700 | 1.12120 | 1.12202 | 1.11679 | 1.12510 | |
| June | 20 | 2022 | 288.52050 | 1.12141 | 1.12223 | 1.11699 | 1.12531 | |
| June | 21 | 2022 | 288.57400 | 1.12162 | 1.12244 | 1.11720 | 1.12552 | |
| June | 22 | 2022 | 288.62750 | 1.12183 | 1.12265 | 1.11741 | 1.12573 | |
| June | 23 | 2022 | 288.68100 | 1.12203 | 1.12286 | 1.11762 | 1.12594 | |
| June | 24 | 2022 | 288.73450 | 1.12224 | 1.12307 | 1.11782 | 1.12615 | |
| June | 25 | 2022 | 288.78800 | 1.12245 | 1.12327 | 1.11803 | 1.12636 | |
| June | 26 | 2022 | 288.84150 | 1.12266 | 1.12348 | 1.11824 | 1.12657 | |
| June | 27 | 2022 | 288.89500 | 1.12287 | 1.12369 | 1.11844 | 1.12677 | |
| June | 28 | 2022 | 288.94850 | 1.12307 | 1.12390 | 1.11865 | 1.12698 | |
| June | 29 | 2022 | 289.00200 | 1.12328 | 1.12411 | 1.11886 | 1.12719 | |
| June | 30 | 2022 | 289.05550 | 1.12349 | 1.12431 | 1.11906 | 1.12740 | |
| CPI-U (NSA) for: | | | February 2022 | 283.716 | March 2022 | 287.504 | April 2022 | 289.109 |

| | | | | |
|----------------------------------|--|------------------------------|--|---|
| Security: | 0-1/8% 10-Year TIPS | 0-1/4% 30-Year TIPS | 0-1/8% 5-Year TIPS | 0-1/8% 10-Year TIPS |
| Description: | Series A-2030 | TIPS of February 2050 | Series X-2025 | Series D-2030 |
| CUSIP Number: | 912828Z37 | 912810SM1 | 912828ZJ2 | 912828ZZ6 |
| Dated Date: | January 15, 2020 | February 15, 2020 | April 15, 2020 | July 15, 2020 |
| Original Issue Date: | January 31, 2020 | February 28, 2020 | April 30, 2020 | July 31, 2020 |
| Additional Issue Date(s): | March 31, 2020 May 29, 2020 | August 31, 2020 | June 30, 2020 July 13, 2020 | September 30, 2020 November 30, 2020 |
| Maturity Date: | January 15, 2030 | February 15, 2050 | April 15, 2025 | July 15, 2030 |
| Ref CPI on Dated Date: | 257.28368 | 257.09503 | 258.30093 | 256.39126 |

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
June 2022

| Date | | | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio | |
|-------------------------|----|------|----------------------|----------------|-------------------|----------------|-------------------|----------------|
| June | 1 | 2022 | 287.50400 | 1.10804 | 1.10444 | 1.10429 | 1.09630 | |
| June | 2 | 2022 | 287.55750 | 1.10825 | 1.10465 | 1.10450 | 1.09650 | |
| June | 3 | 2022 | 287.61100 | 1.10846 | 1.10485 | 1.10470 | 1.09670 | |
| June | 4 | 2022 | 287.66450 | 1.10866 | 1.10506 | 1.10491 | 1.09691 | |
| June | 5 | 2022 | 287.71800 | 1.10887 | 1.10526 | 1.10511 | 1.09711 | |
| June | 6 | 2022 | 287.77150 | 1.10907 | 1.10547 | 1.10532 | 1.09732 | |
| June | 7 | 2022 | 287.82500 | 1.10928 | 1.10567 | 1.10552 | 1.09752 | |
| June | 8 | 2022 | 287.87850 | 1.10949 | 1.10588 | 1.10573 | 1.09772 | |
| June | 9 | 2022 | 287.93200 | 1.10969 | 1.10609 | 1.10594 | 1.09793 | |
| June | 10 | 2022 | 287.98550 | 1.10990 | 1.10629 | 1.10614 | 1.09813 | |
| June | 11 | 2022 | 288.03900 | 1.11011 | 1.10650 | 1.10635 | 1.09834 | |
| June | 12 | 2022 | 288.09250 | 1.11031 | 1.10670 | 1.10655 | 1.09854 | |
| June | 13 | 2022 | 288.14600 | 1.11052 | 1.10691 | 1.10676 | 1.09874 | |
| June | 14 | 2022 | 288.19950 | 1.11072 | 1.10711 | 1.10696 | 1.09895 | |
| June | 15 | 2022 | 288.25300 | 1.11093 | 1.10732 | 1.10717 | 1.09915 | |
| June | 16 | 2022 | 288.30650 | 1.11114 | 1.10752 | 1.10737 | 1.09936 | |
| June | 17 | 2022 | 288.36000 | 1.11134 | 1.10773 | 1.10758 | 1.09956 | |
| June | 18 | 2022 | 288.41350 | 1.11155 | 1.10794 | 1.10779 | 1.09976 | |
| June | 19 | 2022 | 288.46700 | 1.11175 | 1.10814 | 1.10799 | 1.09997 | |
| June | 20 | 2022 | 288.52050 | 1.11196 | 1.10835 | 1.10820 | 1.10017 | |
| June | 21 | 2022 | 288.57400 | 1.11217 | 1.10855 | 1.10840 | 1.10038 | |
| June | 22 | 2022 | 288.62750 | 1.11237 | 1.10876 | 1.10861 | 1.10058 | |
| June | 23 | 2022 | 288.68100 | 1.11258 | 1.10896 | 1.10881 | 1.10078 | |
| June | 24 | 2022 | 288.73450 | 1.11279 | 1.10917 | 1.10902 | 1.10099 | |
| June | 25 | 2022 | 288.78800 | 1.11299 | 1.10937 | 1.10922 | 1.10119 | |
| June | 26 | 2022 | 288.84150 | 1.11320 | 1.10958 | 1.10943 | 1.10140 | |
| June | 27 | 2022 | 288.89500 | 1.11340 | 1.10978 | 1.10963 | 1.10160 | |
| June | 28 | 2022 | 288.94850 | 1.11361 | 1.10999 | 1.10984 | 1.10180 | |
| June | 29 | 2022 | 289.00200 | 1.11382 | 1.11020 | 1.11005 | 1.10201 | |
| June | 30 | 2022 | 289.05550 | 1.11402 | 1.11040 | 1.11025 | 1.10221 | |
| CPI-U (NSA) for: | | | February 2022 | 283.716 | March 2022 | 287.504 | April 2022 | 289.109 |

| | | | | |
|--|--|--|--|---|
| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): | 0-1/8% 5-Year TIPS Series AE-2025 91282CAQ4 October 15, 2020 October 30, 2020 December 31, 2020 | 0-1/8% 10-Year TIPS Series A-2031 91282CBF7 January 15, 2021 January 29, 2021 March 31, 2021 May 28, 2021 | 0-1/8% 30-Year TIPS TIPS of February 2051 912810SV1 February 15, 2021 February 26, 2021 August 31, 2021 | 0-1/8% 5-Year TIPS Series X-2026 91282CCA7 April 15, 2021 April 30, 2021 June 30, 2021 |
| Maturity Date: Ref CPI on Dated Date: | October 15, 2025 259.46997 | January 15, 2031 260.31619 | February 15, 2051 260.35150 | April 15, 2026 262.25027 |

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
June 2022

| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): | | | 0-1/8% 10-Year TIPS Series D-2031 91282CCM1 July 15, 2021 July 30, 2021 September 30, 2021 November 30, 2021 | 0-1/8% 5-Year TIPS Series AE-2026 91282CDC2 October 15, 2021 October 29, 2021 December 31, 2021 | 0-1/8% 10-Year TIPS Series A-2032 91282CDX6 January 15, 2022 January 31, 2022 March 31, 2022 | 0-1/8% 30-Year TIPS TIPS of February 2052 912810TE8 February 15, 2022 February 28, 2022 |
|--|-----------|-------------|--|--|---|---|
| Maturity Date: Ref CPI on Dated Date: | | | July 15, 2031 268.02090 | October 15, 2026 273.25771 | January 15, 2032 277.20274 | February 15, 2052 278.37500 |
| Date | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio | |
| June 1 2022 | 287.50400 | 1.07269 | 1.05213 | 1.03716 | 1.03279 | |
| June 2 2022 | 287.55750 | 1.07289 | 1.05233 | 1.03735 | 1.03299 | |
| June 3 2022 | 287.61100 | 1.07309 | 1.05253 | 1.03755 | 1.03318 | |
| June 4 2022 | 287.66450 | 1.07329 | 1.05272 | 1.03774 | 1.03337 | |
| June 5 2022 | 287.71800 | 1.07349 | 1.05292 | 1.03793 | 1.03356 | |
| June 6 2022 | 287.77150 | 1.07369 | 1.05311 | 1.03813 | 1.03375 | |
| June 7 2022 | 287.82500 | 1.07389 | 1.05331 | 1.03832 | 1.03395 | |
| June 8 2022 | 287.87850 | 1.07409 | 1.05351 | 1.03851 | 1.03414 | |
| June 9 2022 | 287.93200 | 1.07429 | 1.05370 | 1.03871 | 1.03433 | |
| June 10 2022 | 287.98550 | 1.07449 | 1.05390 | 1.03890 | 1.03452 | |
| June 11 2022 | 288.03900 | 1.07469 | 1.05409 | 1.03909 | 1.03472 | |
| June 12 2022 | 288.09250 | 1.07489 | 1.05429 | 1.03928 | 1.03491 | |
| June 13 2022 | 288.14600 | 1.07509 | 1.05448 | 1.03948 | 1.03510 | |
| June 14 2022 | 288.19950 | 1.07529 | 1.05468 | 1.03967 | 1.03529 | |
| June 15 2022 | 288.25300 | 1.07549 | 1.05488 | 1.03986 | 1.03548 | |
| June 16 2022 | 288.30650 | 1.07569 | 1.05507 | 1.04006 | 1.03568 | |
| June 17 2022 | 288.36000 | 1.07589 | 1.05527 | 1.04025 | 1.03587 | |
| June 18 2022 | 288.41350 | 1.07609 | 1.05546 | 1.04044 | 1.03606 | |
| June 19 2022 | 288.46700 | 1.07629 | 1.05566 | 1.04064 | 1.03625 | |
| June 20 2022 | 288.52050 | 1.07649 | 1.05585 | 1.04083 | 1.03645 | |
| June 21 2022 | 288.57400 | 1.07668 | 1.05605 | 1.04102 | 1.03664 | |
| June 22 2022 | 288.62750 | 1.07688 | 1.05625 | 1.04121 | 1.03683 | |
| June 23 2022 | 288.68100 | 1.07708 | 1.05644 | 1.04141 | 1.03702 | |
| June 24 2022 | 288.73450 | 1.07728 | 1.05664 | 1.04160 | 1.03721 | |
| June 25 2022 | 288.78800 | 1.07748 | 1.05683 | 1.04179 | 1.03741 | |
| June 26 2022 | 288.84150 | 1.07768 | 1.05703 | 1.04199 | 1.03760 | |
| June 27 2022 | 288.89500 | 1.07788 | 1.05723 | 1.04218 | 1.03779 | |
| June 28 2022 | 288.94850 | 1.07808 | 1.05742 | 1.04237 | 1.03798 | |
| June 29 2022 | 289.00200 | 1.07828 | 1.05762 | 1.04257 | 1.03818 | |
| June 30 2022 | 289.05550 | 1.07848 | 1.05781 | 1.04276 | 1.03837 | |
| CPI-U (NSA) for: | | | February 2022 283.716 | March 2022 287.504 | April 2022 289.109 | |

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
June 2022

| | | | | | | | | |
|--|----|------|--|----------------|--------------------|----------------|-------------------|----------------|
| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date: | | | 0-1/8% 5-Year TIPS Series X-2027 91282CEJ6 April 15, 2022 April 29, 2022 April 15, 2027 282.34640 | | | | | |
| Date | | | Ref CPI | | Index Ratio | | | |
| June | 1 | 2022 | 287.50400 | 1.01827 | | | | |
| June | 2 | 2022 | 287.55750 | 1.01846 | | | | |
| June | 3 | 2022 | 287.61100 | 1.01865 | | | | |
| June | 4 | 2022 | 287.66450 | 1.01884 | | | | |
| June | 5 | 2022 | 287.71800 | 1.01902 | | | | |
| June | 6 | 2022 | 287.77150 | 1.01921 | | | | |
| June | 7 | 2022 | 287.82500 | 1.01940 | | | | |
| June | 8 | 2022 | 287.87850 | 1.01959 | | | | |
| June | 9 | 2022 | 287.93200 | 1.01978 | | | | |
| June | 10 | 2022 | 287.98550 | 1.01997 | | | | |
| June | 11 | 2022 | 288.03900 | 1.02016 | | | | |
| June | 12 | 2022 | 288.09250 | 1.02035 | | | | |
| June | 13 | 2022 | 288.14600 | 1.02054 | | | | |
| June | 14 | 2022 | 288.19950 | 1.02073 | | | | |
| June | 15 | 2022 | 288.25300 | 1.02092 | | | | |
| June | 16 | 2022 | 288.30650 | 1.02111 | | | | |
| June | 17 | 2022 | 288.36000 | 1.02130 | | | | |
| June | 18 | 2022 | 288.41350 | 1.02149 | | | | |
| June | 19 | 2022 | 288.46700 | 1.02168 | | | | |
| June | 20 | 2022 | 288.52050 | 1.02187 | | | | |
| June | 21 | 2022 | 288.57400 | 1.02206 | | | | |
| June | 22 | 2022 | 288.62750 | 1.02225 | | | | |
| June | 23 | 2022 | 288.68100 | 1.02244 | | | | |
| June | 24 | 2022 | 288.73450 | 1.02263 | | | | |
| June | 25 | 2022 | 288.78800 | 1.02281 | | | | |
| June | 26 | 2022 | 288.84150 | 1.02300 | | | | |
| June | 27 | 2022 | 288.89500 | 1.02319 | | | | |
| June | 28 | 2022 | 288.94850 | 1.02338 | | | | |
| June | 29 | 2022 | 289.00200 | 1.02357 | | | | |
| June | 30 | 2022 | 289.05550 | 1.02376 | | | | |
| CPI-U (NSA) for: | | | February 2022 | 283.716 | March 2022 | 287.504 | April 2022 | 289.109 |