

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
January 2023

| 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 | |
| January 1 2023 | 298.01200 | 1.84254 | 1.81280 | 1.67894 | 1.58099 | |
| January 2 2023 | 298.00229 | 1.84248 | 1.81274 | 1.67889 | 1.58094 | |
| January 3 2023 | 297.99258 | 1.84242 | 1.81268 | 1.67883 | 1.58089 | |
| January 4 2023 | 297.98287 | 1.84236 | 1.81262 | 1.67878 | 1.58084 | |
| January 5 2023 | 297.97316 | 1.84230 | 1.81256 | 1.67872 | 1.58079 | |
| January 6 2023 | 297.96345 | 1.84224 | 1.81250 | 1.67867 | 1.58074 | |
| January 7 2023 | 297.95374 | 1.84218 | 1.81244 | 1.67861 | 1.58068 | |
| January 8 2023 | 297.94403 | 1.84212 | 1.81239 | 1.67856 | 1.58063 | |
| January 9 2023 | 297.93432 | 1.84206 | 1.81233 | 1.67850 | 1.58058 | |
| January 10 2023 | 297.92461 | 1.84200 | 1.81227 | 1.67845 | 1.58053 | |
| January 11 2023 | 297.91490 | 1.84194 | 1.81221 | 1.67839 | 1.58048 | |
| January 12 2023 | 297.90519 | 1.84188 | 1.81215 | 1.67834 | 1.58043 | |
| January 13 2023 | 297.89548 | 1.84182 | 1.81209 | 1.67828 | 1.58037 | |
| January 14 2023 | 297.88577 | 1.84176 | 1.81203 | 1.67823 | 1.58032 | |
| January 15 2023 | 297.87606 | 1.84170 | 1.81197 | 1.67817 | 1.58027 | |
| January 16 2023 | 297.86635 | 1.84164 | 1.81191 | 1.67812 | 1.58022 | |
| January 17 2023 | 297.85665 | 1.84158 | 1.81185 | 1.67807 | 1.58017 | |
| January 18 2023 | 297.84694 | 1.84152 | 1.81179 | 1.67801 | 1.58012 | |
| January 19 2023 | 297.83723 | 1.84146 | 1.81174 | 1.67796 | 1.58007 | |
| January 20 2023 | 297.82752 | 1.84140 | 1.81168 | 1.67790 | 1.58001 | |
| January 21 2023 | 297.81781 | 1.84134 | 1.81162 | 1.67785 | 1.57996 | |
| January 22 2023 | 297.80810 | 1.84128 | 1.81156 | 1.67779 | 1.57991 | |
| January 23 2023 | 297.79839 | 1.84122 | 1.81150 | 1.67774 | 1.57986 | |
| January 24 2023 | 297.78868 | 1.84116 | 1.81144 | 1.67768 | 1.57981 | |
| January 25 2023 | 297.77897 | 1.84110 | 1.81138 | 1.67763 | 1.57976 | |
| January 26 2023 | 297.76926 | 1.84104 | 1.81132 | 1.67757 | 1.57970 | |
| January 27 2023 | 297.75955 | 1.84098 | 1.81126 | 1.67752 | 1.57965 | |
| January 28 2023 | 297.74984 | 1.84092 | 1.81120 | 1.67746 | 1.57960 | |
| January 29 2023 | 297.74013 | 1.84086 | 1.81114 | 1.67741 | 1.57955 | |
| January 30 2023 | 297.73042 | 1.84080 | 1.81109 | 1.67735 | 1.57950 | |
| January 31 2023 | 297.72071 | 1.84074 | 1.81103 | 1.67730 | 1.57945 | |
| CPI-U (NSA) for: | | | September 2022 296.808 | October 2022 298.012 | November 2022 297.711 | |

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
January 2023

| 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 | |
| January 1 2023 | 298.01200 | 1.50149 | 1.47776 | 1.42252 | 1.38804 | |
| January 2 2023 | 298.00229 | 1.50144 | 1.47771 | 1.42247 | 1.38800 | |
| January 3 2023 | 297.99258 | 1.50139 | 1.47766 | 1.42242 | 1.38795 | |
| January 4 2023 | 297.98287 | 1.50134 | 1.47762 | 1.42238 | 1.38791 | |
| January 5 2023 | 297.97316 | 1.50130 | 1.47757 | 1.42233 | 1.38786 | |
| January 6 2023 | 297.96345 | 1.50125 | 1.47752 | 1.42228 | 1.38781 | |
| January 7 2023 | 297.95374 | 1.50120 | 1.47747 | 1.42224 | 1.38777 | |
| January 8 2023 | 297.94403 | 1.50115 | 1.47742 | 1.42219 | 1.38772 | |
| January 9 2023 | 297.93432 | 1.50110 | 1.47738 | 1.42214 | 1.38768 | |
| January 10 2023 | 297.92461 | 1.50105 | 1.47733 | 1.42210 | 1.38763 | |
| January 11 2023 | 297.91490 | 1.50100 | 1.47728 | 1.42205 | 1.38759 | |
| January 12 2023 | 297.90519 | 1.50095 | 1.47723 | 1.42201 | 1.38754 | |
| January 13 2023 | 297.89548 | 1.50090 | 1.47718 | 1.42196 | 1.38750 | |
| January 14 2023 | 297.88577 | 1.50085 | 1.47714 | 1.42191 | 1.38745 | |
| January 15 2023 | 297.87606 | 1.50081 | 1.47709 | 1.42187 | 1.38741 | |
| January 16 2023 | 297.86635 | 1.50076 | 1.47704 | 1.42182 | 1.38736 | |
| January 17 2023 | 297.85665 | 1.50071 | 1.47699 | 1.42177 | 1.38732 | |
| January 18 2023 | 297.84694 | 1.50066 | 1.47694 | 1.42173 | 1.38727 | |
| January 19 2023 | 297.83723 | 1.50061 | 1.47689 | 1.42168 | 1.38723 | |
| January 20 2023 | 297.82752 | 1.50056 | 1.47685 | 1.42164 | 1.38718 | |
| January 21 2023 | 297.81781 | 1.50051 | 1.47680 | 1.42159 | 1.38714 | |
| January 22 2023 | 297.80810 | 1.50046 | 1.47675 | 1.42154 | 1.38709 | |
| January 23 2023 | 297.79839 | 1.50041 | 1.47670 | 1.42150 | 1.38705 | |
| January 24 2023 | 297.78868 | 1.50037 | 1.47665 | 1.42145 | 1.38700 | |
| January 25 2023 | 297.77897 | 1.50032 | 1.47661 | 1.42140 | 1.38696 | |
| January 26 2023 | 297.76926 | 1.50027 | 1.47656 | 1.42136 | 1.38691 | |
| January 27 2023 | 297.75955 | 1.50022 | 1.47651 | 1.42131 | 1.38687 | |
| January 28 2023 | 297.74984 | 1.50017 | 1.47646 | 1.42126 | 1.38682 | |
| January 29 2023 | 297.74013 | 1.50012 | 1.47641 | 1.42122 | 1.38677 | |
| January 30 2023 | 297.73042 | 1.50007 | 1.47636 | 1.42117 | 1.38673 | |
| January 31 2023 | 297.72071 | 1.50002 | 1.47632 | 1.42113 | 1.38668 | |
| CPI-U (NSA) for: | September 2022 | 296.808 | October 2022 | 298.012 | November 2022 | 297.711 |

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
January 2023

| Date | | | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio | |
|-------------------------|----|------|-----------------------|----------------|---------------------|----------------|----------------------|----------------|
| January | 1 | 2023 | 298.01200 | 1.37879 | 1.36084 | 1.31887 | 1.29109 | |
| January | 2 | 2023 | 298.00229 | 1.37875 | 1.36080 | 1.31882 | 1.29105 | |
| January | 3 | 2023 | 297.99258 | 1.37870 | 1.36075 | 1.31878 | 1.29101 | |
| January | 4 | 2023 | 297.98287 | 1.37866 | 1.36071 | 1.31874 | 1.29096 | |
| January | 5 | 2023 | 297.97316 | 1.37862 | 1.36066 | 1.31870 | 1.29092 | |
| January | 6 | 2023 | 297.96345 | 1.37857 | 1.36062 | 1.31865 | 1.29088 | |
| January | 7 | 2023 | 297.95374 | 1.37853 | 1.36058 | 1.31861 | 1.29084 | |
| January | 8 | 2023 | 297.94403 | 1.37848 | 1.36053 | 1.31857 | 1.29080 | |
| January | 9 | 2023 | 297.93432 | 1.37844 | 1.36049 | 1.31852 | 1.29075 | |
| January | 10 | 2023 | 297.92461 | 1.37839 | 1.36044 | 1.31848 | 1.29071 | |
| January | 11 | 2023 | 297.91490 | 1.37835 | 1.36040 | 1.31844 | 1.29067 | |
| January | 12 | 2023 | 297.90519 | 1.37830 | 1.36035 | 1.31839 | 1.29063 | |
| January | 13 | 2023 | 297.89548 | 1.37826 | 1.36031 | 1.31835 | 1.29059 | |
| January | 14 | 2023 | 297.88577 | 1.37821 | 1.36026 | 1.31831 | 1.29054 | |
| January | 15 | 2023 | 297.87606 | 1.37817 | 1.36022 | 1.31827 | 1.29050 | |
| January | 16 | 2023 | 297.86635 | 1.37812 | 1.36018 | 1.31822 | | |
| January | 17 | 2023 | 297.85665 | 1.37808 | 1.36013 | 1.31818 | | |
| January | 18 | 2023 | 297.84694 | 1.37803 | 1.36009 | 1.31814 | | |
| January | 19 | 2023 | 297.83723 | 1.37799 | 1.36004 | 1.31809 | | |
| January | 20 | 2023 | 297.82752 | 1.37794 | 1.36000 | 1.31805 | | |
| January | 21 | 2023 | 297.81781 | 1.37790 | 1.35995 | 1.31801 | | |
| January | 22 | 2023 | 297.80810 | 1.37785 | 1.35991 | 1.31796 | | |
| January | 23 | 2023 | 297.79839 | 1.37781 | 1.35987 | 1.31792 | | |
| January | 24 | 2023 | 297.78868 | 1.37776 | 1.35982 | 1.31788 | | |
| January | 25 | 2023 | 297.77897 | 1.37772 | 1.35978 | 1.31784 | | |
| January | 26 | 2023 | 297.76926 | 1.37767 | 1.35973 | 1.31779 | | |
| January | 27 | 2023 | 297.75955 | 1.37763 | 1.35969 | 1.31775 | | |
| January | 28 | 2023 | 297.74984 | 1.37758 | 1.35964 | 1.31771 | | |
| January | 29 | 2023 | 297.74013 | 1.37754 | 1.35960 | 1.31766 | | |
| January | 30 | 2023 | 297.73042 | 1.37749 | 1.35956 | 1.31762 | | |
| January | 31 | 2023 | 297.72071 | 1.37745 | 1.35951 | 1.31758 | | |
| CPI-U (NSA) for: | | | September 2022 | 296.808 | October 2022 | 298.012 | November 2022 | 297.711 |

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
January 2023

| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): | | | 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 | 1-3/8% 30-Year TIPS TIPS of February 2044 912810RF7 February 15, 2014 February 28, 2014 June 30, 2014 October 31, 2014 |
|--|-----------------------|----------------|--|--|---|--|
| Maturity Date: Ref CPI on Dated Date: | | | February 15, 2043 229.91100 | July 15, 2023 232.71797 | January 15, 2024 233.33058 | February 15, 2044 233.05900 |
| Date | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio | |
| January 1 2023 | 298.01200 | 1.29621 | 1.28057 | 1.27721 | 1.27870 | |
| January 2 2023 | 298.00229 | 1.29616 | 1.28053 | 1.27717 | 1.27866 | |
| January 3 2023 | 297.99258 | 1.29612 | 1.28049 | 1.27713 | 1.27861 | |
| January 4 2023 | 297.98287 | 1.29608 | 1.28045 | 1.27708 | 1.27857 | |
| January 5 2023 | 297.97316 | 1.29604 | 1.28040 | 1.27704 | 1.27853 | |
| January 6 2023 | 297.96345 | 1.29599 | 1.28036 | 1.27700 | 1.27849 | |
| January 7 2023 | 297.95374 | 1.29595 | 1.28032 | 1.27696 | 1.27845 | |
| January 8 2023 | 297.94403 | 1.29591 | 1.28028 | 1.27692 | 1.27841 | |
| January 9 2023 | 297.93432 | 1.29587 | 1.28024 | 1.27688 | 1.27836 | |
| January 10 2023 | 297.92461 | 1.29583 | 1.28020 | 1.27683 | 1.27832 | |
| January 11 2023 | 297.91490 | 1.29578 | 1.28015 | 1.27679 | 1.27828 | |
| January 12 2023 | 297.90519 | 1.29574 | 1.28011 | 1.27675 | 1.27824 | |
| January 13 2023 | 297.89548 | 1.29570 | 1.28007 | 1.27671 | 1.27820 | |
| January 14 2023 | 297.88577 | 1.29566 | 1.28003 | 1.27667 | 1.27816 | |
| January 15 2023 | 297.87606 | 1.29561 | 1.27999 | 1.27663 | 1.27811 | |
| January 16 2023 | 297.86635 | 1.29557 | 1.27995 | 1.27659 | 1.27807 | |
| January 17 2023 | 297.85665 | 1.29553 | 1.27990 | 1.27654 | 1.27803 | |
| January 18 2023 | 297.84694 | 1.29549 | 1.27986 | 1.27650 | 1.27799 | |
| January 19 2023 | 297.83723 | 1.29545 | 1.27982 | 1.27646 | 1.27795 | |
| January 20 2023 | 297.82752 | 1.29540 | 1.27978 | 1.27642 | 1.27791 | |
| January 21 2023 | 297.81781 | 1.29536 | 1.27974 | 1.27638 | 1.27786 | |
| January 22 2023 | 297.80810 | 1.29532 | 1.27970 | 1.27634 | 1.27782 | |
| January 23 2023 | 297.79839 | 1.29528 | 1.27965 | 1.27629 | 1.27778 | |
| January 24 2023 | 297.78868 | 1.29523 | 1.27961 | 1.27625 | 1.27774 | |
| January 25 2023 | 297.77897 | 1.29519 | 1.27957 | 1.27621 | 1.27770 | |
| January 26 2023 | 297.76926 | 1.29515 | 1.27953 | 1.27617 | 1.27766 | |
| January 27 2023 | 297.75955 | 1.29511 | 1.27949 | 1.27613 | 1.27761 | |
| January 28 2023 | 297.74984 | 1.29507 | 1.27944 | 1.27609 | 1.27757 | |
| January 29 2023 | 297.74013 | 1.29502 | 1.27940 | 1.27604 | 1.27753 | |
| January 30 2023 | 297.73042 | 1.29498 | 1.27936 | 1.27600 | 1.27749 | |
| January 31 2023 | 297.72071 | 1.29494 | 1.27932 | 1.27596 | 1.27745 | |
| CPI-U (NSA) for: | September 2022 | 296.808 | October 2022 | 298.012 | November 2022 | 297.711 |

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
January 2023

| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): | | | 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 | 0-3/8% 10-Year TIPS Series D-2025 912828XL9 July 15, 2015 July 31, 2015 September 30, 2015 November 30, 2015 |
|--|-----------------------|----------------|--|---|--|--|
| Maturity Date: Ref CPI on Dated Date: | | | July 15, 2024 237.44594 | January 15, 2025 236.85403 | February 15, 2045 235.48150 | July 15, 2025 237.14365 |
| Date | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio | |
| January 1 2023 | 298.01200 | 1.25507 | 1.25821 | 1.26554 | 1.25667 | |
| January 2 2023 | 298.00229 | 1.25503 | 1.25817 | 1.26550 | 1.25663 | |
| January 3 2023 | 297.99258 | 1.25499 | 1.25813 | 1.26546 | 1.25659 | |
| January 4 2023 | 297.98287 | 1.25495 | 1.25809 | 1.26542 | 1.25655 | |
| January 5 2023 | 297.97316 | 1.25491 | 1.25805 | 1.26538 | 1.25651 | |
| January 6 2023 | 297.96345 | 1.25487 | 1.25800 | 1.26534 | 1.25647 | |
| January 7 2023 | 297.95374 | 1.25483 | 1.25796 | 1.26530 | 1.25643 | |
| January 8 2023 | 297.94403 | 1.25479 | 1.25792 | 1.26525 | 1.25639 | |
| January 9 2023 | 297.93432 | 1.25475 | 1.25788 | 1.26521 | 1.25635 | |
| January 10 2023 | 297.92461 | 1.25471 | 1.25784 | 1.26517 | 1.25630 | |
| January 11 2023 | 297.91490 | 1.25466 | 1.25780 | 1.26513 | 1.25626 | |
| January 12 2023 | 297.90519 | 1.25462 | 1.25776 | 1.26509 | 1.25622 | |
| January 13 2023 | 297.89548 | 1.25458 | 1.25772 | 1.26505 | 1.25618 | |
| January 14 2023 | 297.88577 | 1.25454 | 1.25768 | 1.26501 | 1.25614 | |
| January 15 2023 | 297.87606 | 1.25450 | 1.25764 | 1.26497 | 1.25610 | |
| January 16 2023 | 297.86635 | 1.25446 | 1.25759 | 1.26492 | 1.25606 | |
| January 17 2023 | 297.85665 | 1.25442 | 1.25755 | 1.26488 | 1.25602 | |
| January 18 2023 | 297.84694 | 1.25438 | 1.25751 | 1.26484 | 1.25598 | |
| January 19 2023 | 297.83723 | 1.25434 | 1.25747 | 1.26480 | 1.25594 | |
| January 20 2023 | 297.82752 | 1.25430 | 1.25743 | 1.26476 | 1.25589 | |
| January 21 2023 | 297.81781 | 1.25426 | 1.25739 | 1.26472 | 1.25585 | |
| January 22 2023 | 297.80810 | 1.25421 | 1.25735 | 1.26468 | 1.25581 | |
| January 23 2023 | 297.79839 | 1.25417 | 1.25731 | 1.26464 | 1.25577 | |
| January 24 2023 | 297.78868 | 1.25413 | 1.25727 | 1.26459 | 1.25573 | |
| January 25 2023 | 297.77897 | 1.25409 | 1.25723 | 1.26455 | 1.25569 | |
| January 26 2023 | 297.76926 | 1.25405 | 1.25718 | 1.26451 | 1.25565 | |
| January 27 2023 | 297.75955 | 1.25401 | 1.25714 | 1.26447 | 1.25561 | |
| January 28 2023 | 297.74984 | 1.25397 | 1.25710 | 1.26443 | 1.25557 | |
| January 29 2023 | 297.74013 | 1.25393 | 1.25706 | 1.26439 | 1.25553 | |
| January 30 2023 | 297.73042 | 1.25389 | 1.25702 | 1.26435 | 1.25549 | |
| January 31 2023 | 297.72071 | 1.25385 | 1.25698 | 1.26431 | 1.25544 | |
| CPI-U (NSA) for: | September 2022 | 296.808 | October 2022 | 298.012 | November 2022 | 297.711 |

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
January 2023

| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): | | | 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 | 0-3/8% 10-Year TIPS Series A-2027 912828V49 January 15, 2017 January 31, 2017 March 31, 2017 May 31, 2017 |
|--|-----------|-------------|---|--|--|---|
| Maturity Date: Ref CPI on Dated Date: | | | January 15, 2026 237.61129 | February 15, 2046 236.94448 | July 15, 2026 239.70132 | January 15, 2027 241.55919 |
| Date | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio | |
| January 1 2023 | 298.01200 | 1.25420 | 1.25773 | 1.24326 | 1.23370 | |
| January 2 2023 | 298.00229 | 1.25416 | 1.25769 | 1.24322 | 1.23366 | |
| January 3 2023 | 297.99258 | 1.25412 | 1.25765 | 1.24318 | 1.23362 | |
| January 4 2023 | 297.98287 | 1.25408 | 1.25761 | 1.24314 | 1.23358 | |
| January 5 2023 | 297.97316 | 1.25404 | 1.25757 | 1.24310 | 1.23354 | |
| January 6 2023 | 297.96345 | 1.25400 | 1.25752 | 1.24306 | 1.23350 | |
| January 7 2023 | 297.95374 | 1.25395 | 1.25748 | 1.24302 | 1.23346 | |
| January 8 2023 | 297.94403 | 1.25391 | 1.25744 | 1.24298 | 1.23342 | |
| January 9 2023 | 297.93432 | 1.25387 | 1.25740 | 1.24294 | 1.23338 | |
| January 10 2023 | 297.92461 | 1.25383 | 1.25736 | 1.24290 | 1.23334 | |
| January 11 2023 | 297.91490 | 1.25379 | 1.25732 | 1.24286 | 1.23330 | |
| January 12 2023 | 297.90519 | 1.25375 | 1.25728 | 1.24282 | 1.23326 | |
| January 13 2023 | 297.89548 | 1.25371 | 1.25724 | 1.24278 | 1.23322 | |
| January 14 2023 | 297.88577 | 1.25367 | 1.25720 | 1.24274 | 1.23318 | |
| January 15 2023 | 297.87606 | 1.25363 | 1.25716 | 1.24270 | 1.23314 | |
| January 16 2023 | 297.86635 | 1.25359 | 1.25711 | 1.24266 | 1.23310 | |
| January 17 2023 | 297.85665 | 1.25355 | 1.25707 | 1.24262 | 1.23306 | |
| January 18 2023 | 297.84694 | 1.25350 | 1.25703 | 1.24258 | 1.23302 | |
| January 19 2023 | 297.83723 | 1.25346 | 1.25699 | 1.24253 | 1.23298 | |
| January 20 2023 | 297.82752 | 1.25342 | 1.25695 | 1.24249 | 1.23294 | |
| January 21 2023 | 297.81781 | 1.25338 | 1.25691 | 1.24245 | 1.23290 | |
| January 22 2023 | 297.80810 | 1.25334 | 1.25687 | 1.24241 | 1.23286 | |
| January 23 2023 | 297.79839 | 1.25330 | 1.25683 | 1.24237 | 1.23282 | |
| January 24 2023 | 297.78868 | 1.25326 | 1.25679 | 1.24233 | 1.23278 | |
| January 25 2023 | 297.77897 | 1.25322 | 1.25675 | 1.24229 | 1.23274 | |
| January 26 2023 | 297.76926 | 1.25318 | 1.25670 | 1.24225 | 1.23270 | |
| January 27 2023 | 297.75955 | 1.25314 | 1.25666 | 1.24221 | 1.23266 | |
| January 28 2023 | 297.74984 | 1.25310 | 1.25662 | 1.24217 | 1.23262 | |
| January 29 2023 | 297.74013 | 1.25306 | 1.25658 | 1.24213 | 1.23258 | |
| January 30 2023 | 297.73042 | 1.25301 | 1.25654 | 1.24209 | 1.23254 | |
| January 31 2023 | 297.72071 | 1.25297 | 1.25650 | 1.24205 | 1.23250 | |
| CPI-U (NSA) for: | | | September 2022 296.808 | October 2022 298.012 | November 2022 297.711 | |

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
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| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): | | | 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 9128282L3 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 | 1% 30-Year TIPS TIPS of February 2048 912810SB5 February 15, 2018 February 28, 2018 June 29, 2018 October 31, 2018 |
|--|-----------------------|----------------|--|--|---|--|
| Maturity Date: Ref CPI on Dated Date: | | | February 15, 2047 241.39250 | July 15, 2027 244.61839 | January 15, 2028 246.66571 | February 15, 2048 246.59650 |
| Date | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio | |
| January 1 2023 | 298.01200 | 1.23455 | 1.21827 | 1.20816 | 1.20850 | |
| January 2 2023 | 298.00229 | 1.23451 | 1.21823 | 1.20812 | 1.20846 | |
| January 3 2023 | 297.99258 | 1.23447 | 1.21819 | 1.20808 | 1.20842 | |
| January 4 2023 | 297.98287 | 1.23443 | 1.21815 | 1.20804 | 1.20838 | |
| January 5 2023 | 297.97316 | 1.23439 | 1.21811 | 1.20800 | 1.20834 | |
| January 6 2023 | 297.96345 | 1.23435 | 1.21807 | 1.20796 | 1.20830 | |
| January 7 2023 | 297.95374 | 1.23431 | 1.21803 | 1.20793 | 1.20826 | |
| January 8 2023 | 297.94403 | 1.23427 | 1.21800 | 1.20789 | 1.20822 | |
| January 9 2023 | 297.93432 | 1.23423 | 1.21796 | 1.20785 | 1.20819 | |
| January 10 2023 | 297.92461 | 1.23419 | 1.21792 | 1.20781 | 1.20815 | |
| January 11 2023 | 297.91490 | 1.23415 | 1.21788 | 1.20777 | 1.20811 | |
| January 12 2023 | 297.90519 | 1.23411 | 1.21784 | 1.20773 | 1.20807 | |
| January 13 2023 | 297.89548 | 1.23407 | 1.21780 | 1.20769 | 1.20803 | |
| January 14 2023 | 297.88577 | 1.23403 | 1.21776 | 1.20765 | 1.20799 | |
| January 15 2023 | 297.87606 | 1.23399 | 1.21772 | 1.20761 | 1.20795 | |
| January 16 2023 | 297.86635 | 1.23395 | 1.21768 | 1.20757 | 1.20791 | |
| January 17 2023 | 297.85665 | 1.23391 | 1.21764 | 1.20753 | 1.20787 | |
| January 18 2023 | 297.84694 | 1.23387 | 1.21760 | 1.20749 | 1.20783 | |
| January 19 2023 | 297.83723 | 1.23383 | 1.21756 | 1.20745 | 1.20779 | |
| January 20 2023 | 297.82752 | 1.23379 | 1.21752 | 1.20741 | 1.20775 | |
| January 21 2023 | 297.81781 | 1.23375 | 1.21748 | 1.20737 | 1.20771 | |
| January 22 2023 | 297.80810 | 1.23371 | 1.21744 | 1.20733 | 1.20767 | |
| January 23 2023 | 297.79839 | 1.23367 | 1.21740 | 1.20730 | 1.20763 | |
| January 24 2023 | 297.78868 | 1.23363 | 1.21736 | 1.20726 | 1.20759 | |
| January 25 2023 | 297.77897 | 1.23359 | 1.21732 | 1.20722 | 1.20756 | |
| January 26 2023 | 297.76926 | 1.23355 | 1.21728 | 1.20718 | 1.20752 | |
| January 27 2023 | 297.75955 | 1.23351 | 1.21724 | 1.20714 | 1.20748 | |
| January 28 2023 | 297.74984 | 1.23347 | 1.21720 | 1.20710 | 1.20744 | |
| January 29 2023 | 297.74013 | 1.23343 | 1.21716 | 1.20706 | 1.20740 | |
| January 30 2023 | 297.73042 | 1.23339 | 1.21712 | 1.20702 | 1.20736 | |
| January 31 2023 | 297.72071 | 1.23335 | 1.21708 | 1.20698 | 1.20732 | |
| CPI-U (NSA) for: | September 2022 | 296.808 | October 2022 | 298.012 | November 2022 | 297.711 |

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
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| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): | | | 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 | 1% 30-Year TIPS TIPS of February 2049 912810SG4 February 15, 2019 February 28, 2019 August 30, 2019 |
|--|-----------------------|----------------|--|--|---|--|
| Maturity Date: Ref CPI on Dated Date: | | | April 15, 2023 248.39153 | July 15, 2028 251.01658 | January 15, 2029 252.50248 | February 15, 2049 251.63550 |
| Date | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio | |
| January 1 2023 | 298.01200 | 1.19977 | 1.18722 | 1.18023 | 1.18430 | |
| January 2 2023 | 298.00229 | 1.19973 | 1.18718 | 1.18020 | 1.18426 | |
| January 3 2023 | 297.99258 | 1.19969 | 1.18714 | 1.18016 | 1.18422 | |
| January 4 2023 | 297.98287 | 1.19965 | 1.18710 | 1.18012 | 1.18418 | |
| January 5 2023 | 297.97316 | 1.19961 | 1.18707 | 1.18008 | 1.18415 | |
| January 6 2023 | 297.96345 | 1.19957 | 1.18703 | 1.18004 | 1.18411 | |
| January 7 2023 | 297.95374 | 1.19953 | 1.18699 | 1.18000 | 1.18407 | |
| January 8 2023 | 297.94403 | 1.19949 | 1.18695 | 1.17996 | 1.18403 | |
| January 9 2023 | 297.93432 | 1.19945 | 1.18691 | 1.17993 | 1.18399 | |
| January 10 2023 | 297.92461 | 1.19942 | 1.18687 | 1.17989 | 1.18395 | |
| January 11 2023 | 297.91490 | 1.19938 | 1.18683 | 1.17985 | 1.18391 | |
| January 12 2023 | 297.90519 | 1.19934 | 1.18679 | 1.17981 | 1.18388 | |
| January 13 2023 | 297.89548 | 1.19930 | 1.18676 | 1.17977 | 1.18384 | |
| January 14 2023 | 297.88577 | 1.19926 | 1.18672 | 1.17973 | 1.18380 | |
| January 15 2023 | 297.87606 | 1.19922 | 1.18668 | 1.17970 | 1.18376 | |
| January 16 2023 | 297.86635 | 1.19918 | 1.18664 | 1.17966 | 1.18372 | |
| January 17 2023 | 297.85665 | 1.19914 | 1.18660 | 1.17962 | 1.18368 | |
| January 18 2023 | 297.84694 | 1.19910 | 1.18656 | 1.17958 | 1.18364 | |
| January 19 2023 | 297.83723 | 1.19906 | 1.18652 | 1.17954 | 1.18361 | |
| January 20 2023 | 297.82752 | 1.19902 | 1.18649 | 1.17950 | 1.18357 | |
| January 21 2023 | 297.81781 | 1.19899 | 1.18645 | 1.17946 | 1.18353 | |
| January 22 2023 | 297.80810 | 1.19895 | 1.18641 | 1.17943 | 1.18349 | |
| January 23 2023 | 297.79839 | 1.19891 | 1.18637 | 1.17939 | 1.18345 | |
| January 24 2023 | 297.78868 | 1.19887 | 1.18633 | 1.17935 | 1.18341 | |
| January 25 2023 | 297.77897 | 1.19883 | 1.18629 | 1.17931 | 1.18337 | |
| January 26 2023 | 297.76926 | 1.19879 | 1.18625 | 1.17927 | 1.18334 | |
| January 27 2023 | 297.75955 | 1.19875 | 1.18621 | 1.17923 | 1.18330 | |
| January 28 2023 | 297.74984 | 1.19871 | 1.18618 | 1.17920 | 1.18326 | |
| January 29 2023 | 297.74013 | 1.19867 | 1.18614 | 1.17916 | 1.18322 | |
| January 30 2023 | 297.73042 | 1.19863 | 1.18610 | 1.17912 | 1.18318 | |
| January 31 2023 | 297.72071 | 1.19859 | 1.18606 | 1.17908 | 1.18314 | |
| CPI-U (NSA) for: | September 2022 | 296.808 | October 2022 | 298.012 | November 2022 | 297.711 |

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Ref CPI and Index Ratios for
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| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): | | | 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 | 0-1/8% 10-Year TIPS Series A-2030 912828Z37 January 15, 2020 January 31, 2020 March 31, 2020 May 29, 2020 |
|--|-----------------------|----------------|---|--|--|---|
| Maturity Date: Ref CPI on Dated Date: | | | April 15, 2024 252.20853 | July 15, 2029 255.79368 | October 15, 2024 256.56513 | January 15, 2030 257.28368 |
| Date | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio | |
| January 1 2023 | 298.01200 | 1.18161 | 1.16505 | 1.16155 | 1.15830 | |
| January 2 2023 | 298.00229 | 1.18157 | 1.16501 | 1.16151 | 1.15826 | |
| January 3 2023 | 297.99258 | 1.18153 | 1.16497 | 1.16147 | 1.15823 | |
| January 4 2023 | 297.98287 | 1.18149 | 1.16493 | 1.16143 | 1.15819 | |
| January 5 2023 | 297.97316 | 1.18146 | 1.16490 | 1.16139 | 1.15815 | |
| January 6 2023 | 297.96345 | 1.18142 | 1.16486 | 1.16136 | 1.15811 | |
| January 7 2023 | 297.95374 | 1.18138 | 1.16482 | 1.16132 | 1.15807 | |
| January 8 2023 | 297.94403 | 1.18134 | 1.16478 | 1.16128 | 1.15804 | |
| January 9 2023 | 297.93432 | 1.18130 | 1.16474 | 1.16124 | 1.15800 | |
| January 10 2023 | 297.92461 | 1.18126 | 1.16471 | 1.16120 | 1.15796 | |
| January 11 2023 | 297.91490 | 1.18122 | 1.16467 | 1.16117 | 1.15792 | |
| January 12 2023 | 297.90519 | 1.18119 | 1.16463 | 1.16113 | 1.15789 | |
| January 13 2023 | 297.89548 | 1.18115 | 1.16459 | 1.16109 | 1.15785 | |
| January 14 2023 | 297.88577 | 1.18111 | 1.16455 | 1.16105 | 1.15781 | |
| January 15 2023 | 297.87606 | 1.18107 | 1.16452 | 1.16102 | 1.15777 | |
| January 16 2023 | 297.86635 | 1.18103 | 1.16448 | 1.16098 | 1.15774 | |
| January 17 2023 | 297.85665 | 1.18099 | 1.16444 | 1.16094 | 1.15770 | |
| January 18 2023 | 297.84694 | 1.18096 | 1.16440 | 1.16090 | 1.15766 | |
| January 19 2023 | 297.83723 | 1.18092 | 1.16437 | 1.16086 | 1.15762 | |
| January 20 2023 | 297.82752 | 1.18088 | 1.16433 | 1.16083 | 1.15758 | |
| January 21 2023 | 297.81781 | 1.18084 | 1.16429 | 1.16079 | 1.15755 | |
| January 22 2023 | 297.80810 | 1.18080 | 1.16425 | 1.16075 | 1.15751 | |
| January 23 2023 | 297.79839 | 1.18076 | 1.16421 | 1.16071 | 1.15747 | |
| January 24 2023 | 297.78868 | 1.18072 | 1.16418 | 1.16067 | 1.15743 | |
| January 25 2023 | 297.77897 | 1.18069 | 1.16414 | 1.16064 | 1.15740 | |
| January 26 2023 | 297.76926 | 1.18065 | 1.16410 | 1.16060 | 1.15736 | |
| January 27 2023 | 297.75955 | 1.18061 | 1.16406 | 1.16056 | 1.15732 | |
| January 28 2023 | 297.74984 | 1.18057 | 1.16402 | 1.16052 | 1.15728 | |
| January 29 2023 | 297.74013 | 1.18053 | 1.16399 | 1.16049 | 1.15724 | |
| January 30 2023 | 297.73042 | 1.18049 | 1.16395 | 1.16045 | 1.15721 | |
| January 31 2023 | 297.72071 | 1.18045 | 1.16391 | 1.16041 | 1.15717 | |
| CPI-U (NSA) for: | September 2022 | 296.808 | October 2022 | 298.012 | November 2022 | 297.711 |

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
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| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): | | | 0-1/4% 30-Year TIPS TIPS of February 2050 912810SM1 February 15, 2020 February 28, 2020 August 31, 2020 | 0-1/8% 5-Year TIPS Series X-2025 912828ZJ2 April 15, 2020 April 30, 2020 June 30, 2020 July 13, 2020 | 0-1/8% 10-Year TIPS Series D-2030 912828ZZ6 July 15, 2020 July 31, 2020 September 30, 2020 November 30, 2020 | 0-1/8% 5-Year TIPS Series AE-2025 91282CAQ4 October 15, 2020 October 30, 2020 December 31, 2020 |
|--|-----------|-------------|--|--|--|--|
| Maturity Date: Ref CPI on Dated Date: | | | February 15, 2050 257.09503 | April 15, 2025 258.30093 | July 15, 2030 256.39126 | October 15, 2025 259.46997 |
| Date | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio | |
| January 1 2023 | 298.01200 | 1.15915 | 1.15374 | 1.16233 | 1.14854 | |
| January 2 2023 | 298.00229 | 1.15911 | 1.15370 | 1.16230 | 1.14850 | |
| January 3 2023 | 297.99258 | 1.15908 | 1.15366 | 1.16226 | 1.14847 | |
| January 4 2023 | 297.98287 | 1.15904 | 1.15363 | 1.16222 | 1.14843 | |
| January 5 2023 | 297.97316 | 1.15900 | 1.15359 | 1.16218 | 1.14839 | |
| January 6 2023 | 297.96345 | 1.15896 | 1.15355 | 1.16214 | 1.14835 | |
| January 7 2023 | 297.95374 | 1.15892 | 1.15351 | 1.16211 | 1.14832 | |
| January 8 2023 | 297.94403 | 1.15889 | 1.15348 | 1.16207 | 1.14828 | |
| January 9 2023 | 297.93432 | 1.15885 | 1.15344 | 1.16203 | 1.14824 | |
| January 10 2023 | 297.92461 | 1.15881 | 1.15340 | 1.16199 | 1.14820 | |
| January 11 2023 | 297.91490 | 1.15877 | 1.15336 | 1.16195 | 1.14817 | |
| January 12 2023 | 297.90519 | 1.15874 | 1.15333 | 1.16192 | 1.14813 | |
| January 13 2023 | 297.89548 | 1.15870 | 1.15329 | 1.16188 | 1.14809 | |
| January 14 2023 | 297.88577 | 1.15866 | 1.15325 | 1.16184 | 1.14805 | |
| January 15 2023 | 297.87606 | 1.15862 | 1.15321 | 1.16180 | 1.14802 | |
| January 16 2023 | 297.86635 | 1.15858 | 1.15318 | 1.16176 | 1.14798 | |
| January 17 2023 | 297.85665 | 1.15855 | 1.15314 | 1.16173 | 1.14794 | |
| January 18 2023 | 297.84694 | 1.15851 | 1.15310 | 1.16169 | 1.14791 | |
| January 19 2023 | 297.83723 | 1.15847 | 1.15306 | 1.16165 | 1.14787 | |
| January 20 2023 | 297.82752 | 1.15843 | 1.15303 | 1.16161 | 1.14783 | |
| January 21 2023 | 297.81781 | 1.15840 | 1.15299 | 1.16158 | 1.14779 | |
| January 22 2023 | 297.80810 | 1.15836 | 1.15295 | 1.16154 | 1.14776 | |
| January 23 2023 | 297.79839 | 1.15832 | 1.15291 | 1.16150 | 1.14772 | |
| January 24 2023 | 297.78868 | 1.15828 | 1.15287 | 1.16146 | 1.14768 | |
| January 25 2023 | 297.77897 | 1.15824 | 1.15284 | 1.16142 | 1.14764 | |
| January 26 2023 | 297.76926 | 1.15821 | 1.15280 | 1.16139 | 1.14761 | |
| January 27 2023 | 297.75955 | 1.15817 | 1.15276 | 1.16135 | 1.14757 | |
| January 28 2023 | 297.74984 | 1.15813 | 1.15272 | 1.16131 | 1.14753 | |
| January 29 2023 | 297.74013 | 1.15809 | 1.15269 | 1.16127 | 1.14749 | |
| January 30 2023 | 297.73042 | 1.15806 | 1.15265 | 1.16123 | 1.14746 | |
| January 31 2023 | 297.72071 | 1.15802 | 1.15261 | 1.16120 | 1.14742 | |
| CPI-U (NSA) for: | | | September 2022 296.808 | October 2022 298.012 | November 2022 297.711 | |

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
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| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): | | | 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 | 0-1/8% 10-Year TIPS Series D-2031 91282CCM1 July 15, 2021 July 30, 2021 September 30, 2021 November 30, 2021 |
|--|-----------------------|----------------|---|--|---|--|
| Maturity Date: Ref CPI on Dated Date: | | | January 15, 2031 260.31619 | February 15, 2051 260.35150 | April 15, 2026 262.25027 | July 15, 2031 268.02090 |
| Date | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio | |
| January 1 2023 | 298.01200 | 1.14481 | 1.14465 | 1.13636 | 1.11190 | |
| January 2 2023 | 298.00229 | 1.14477 | 1.14462 | 1.13633 | 1.11186 | |
| January 3 2023 | 297.99258 | 1.14473 | 1.14458 | 1.13629 | 1.11183 | |
| January 4 2023 | 297.98287 | 1.14470 | 1.14454 | 1.13625 | 1.11179 | |
| January 5 2023 | 297.97316 | 1.14466 | 1.14450 | 1.13622 | 1.11175 | |
| January 6 2023 | 297.96345 | 1.14462 | 1.14447 | 1.13618 | 1.11172 | |
| January 7 2023 | 297.95374 | 1.14458 | 1.14443 | 1.13614 | 1.11168 | |
| January 8 2023 | 297.94403 | 1.14455 | 1.14439 | 1.13611 | 1.11164 | |
| January 9 2023 | 297.93432 | 1.14451 | 1.14435 | 1.13607 | 1.11161 | |
| January 10 2023 | 297.92461 | 1.14447 | 1.14432 | 1.13603 | 1.11157 | |
| January 11 2023 | 297.91490 | 1.14443 | 1.14428 | 1.13599 | 1.11154 | |
| January 12 2023 | 297.90519 | 1.14440 | 1.14424 | 1.13596 | 1.11150 | |
| January 13 2023 | 297.89548 | 1.14436 | 1.14420 | 1.13592 | 1.11146 | |
| January 14 2023 | 297.88577 | 1.14432 | 1.14417 | 1.13588 | 1.11143 | |
| January 15 2023 | 297.87606 | 1.14429 | 1.14413 | 1.13585 | 1.11139 | |
| January 16 2023 | 297.86635 | 1.14425 | 1.14409 | 1.13581 | 1.11135 | |
| January 17 2023 | 297.85665 | 1.14421 | 1.14406 | 1.13577 | 1.11132 | |
| January 18 2023 | 297.84694 | 1.14417 | 1.14402 | 1.13574 | 1.11128 | |
| January 19 2023 | 297.83723 | 1.14414 | 1.14398 | 1.13570 | 1.11125 | |
| January 20 2023 | 297.82752 | 1.14410 | 1.14394 | 1.13566 | 1.11121 | |
| January 21 2023 | 297.81781 | 1.14406 | 1.14391 | 1.13562 | 1.11117 | |
| January 22 2023 | 297.80810 | 1.14402 | 1.14387 | 1.13559 | 1.11114 | |
| January 23 2023 | 297.79839 | 1.14399 | 1.14383 | 1.13555 | 1.11110 | |
| January 24 2023 | 297.78868 | 1.14395 | 1.14379 | 1.13551 | 1.11107 | |
| January 25 2023 | 297.77897 | 1.14391 | 1.14376 | 1.13548 | 1.11103 | |
| January 26 2023 | 297.76926 | 1.14388 | 1.14372 | 1.13544 | 1.11099 | |
| January 27 2023 | 297.75955 | 1.14384 | 1.14368 | 1.13540 | 1.11096 | |
| January 28 2023 | 297.74984 | 1.14380 | 1.14365 | 1.13537 | 1.11092 | |
| January 29 2023 | 297.74013 | 1.14376 | 1.14361 | 1.13533 | 1.11088 | |
| January 30 2023 | 297.73042 | 1.14373 | 1.14357 | 1.13529 | 1.11085 | |
| January 31 2023 | 297.72071 | 1.14369 | 1.14353 | 1.13525 | 1.11081 | |
| CPI-U (NSA) for: | September 2022 | 296.808 | October 2022 | 298.012 | November 2022 | 297.711 |

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| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): | | | 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 May 31, 2022 | 0-1/8% 30-Year TIPS TIPS of February 2052 912810TE8 February 15, 2022 February 28, 2022 August 31, 2022 | 0-1/8% 5-Year TIPS Series X-2027 91282CEJ6 April 15, 2022 April 29, 2022 June 30, 2022 |
|--|-----------------------|----------------|--|---|--|---|
| Maturity Date: Ref CPI on Dated Date: | | | October 15, 2026 273.25771 | January 15, 2032 277.20274 | February 15, 2052 278.37500 | April 15, 2027 282.34640 |
| Date | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio | |
| January 1 2023 | 298.01200 | 1.09059 | 1.07507 | 1.07054 | 1.05548 | |
| January 2 2023 | 298.00229 | 1.09055 | 1.07503 | 1.07051 | 1.05545 | |
| January 3 2023 | 297.99258 | 1.09052 | 1.07500 | 1.07047 | 1.05541 | |
| January 4 2023 | 297.98287 | 1.09048 | 1.07496 | 1.07044 | 1.05538 | |
| January 5 2023 | 297.97316 | 1.09045 | 1.07493 | 1.07040 | 1.05535 | |
| January 6 2023 | 297.96345 | 1.09041 | 1.07489 | 1.07037 | 1.05531 | |
| January 7 2023 | 297.95374 | 1.09038 | 1.07486 | 1.07033 | 1.05528 | |
| January 8 2023 | 297.94403 | 1.09034 | 1.07482 | 1.07030 | 1.05524 | |
| January 9 2023 | 297.93432 | 1.09031 | 1.07479 | 1.07026 | 1.05521 | |
| January 10 2023 | 297.92461 | 1.09027 | 1.07475 | 1.07023 | 1.05517 | |
| January 11 2023 | 297.91490 | 1.09023 | 1.07472 | 1.07019 | 1.05514 | |
| January 12 2023 | 297.90519 | 1.09020 | 1.07468 | 1.07016 | 1.05511 | |
| January 13 2023 | 297.89548 | 1.09016 | 1.07465 | 1.07012 | 1.05507 | |
| January 14 2023 | 297.88577 | 1.09013 | 1.07461 | 1.07009 | 1.05504 | |
| January 15 2023 | 297.87606 | 1.09009 | 1.07458 | 1.07005 | 1.05500 | |
| January 16 2023 | 297.86635 | 1.09006 | 1.07454 | 1.07002 | 1.05497 | |
| January 17 2023 | 297.85665 | 1.09002 | 1.07451 | 1.06998 | 1.05493 | |
| January 18 2023 | 297.84694 | 1.08999 | 1.07447 | 1.06995 | 1.05490 | |
| January 19 2023 | 297.83723 | 1.08995 | 1.07444 | 1.06991 | 1.05486 | |
| January 20 2023 | 297.82752 | 1.08991 | 1.07440 | 1.06988 | 1.05483 | |
| January 21 2023 | 297.81781 | 1.08988 | 1.07437 | 1.06984 | 1.05480 | |
| January 22 2023 | 297.80810 | 1.08984 | 1.07433 | 1.06981 | 1.05476 | |
| January 23 2023 | 297.79839 | 1.08981 | 1.07430 | 1.06977 | 1.05473 | |
| January 24 2023 | 297.78868 | 1.08977 | 1.07426 | 1.06974 | 1.05469 | |
| January 25 2023 | 297.77897 | 1.08974 | 1.07423 | 1.06970 | 1.05466 | |
| January 26 2023 | 297.76926 | 1.08970 | 1.07419 | 1.06967 | 1.05462 | |
| January 27 2023 | 297.75955 | 1.08967 | 1.07416 | 1.06963 | 1.05459 | |
| January 28 2023 | 297.74984 | 1.08963 | 1.07412 | 1.06960 | 1.05456 | |
| January 29 2023 | 297.74013 | 1.08959 | 1.07409 | 1.06956 | 1.05452 | |
| January 30 2023 | 297.73042 | 1.08956 | 1.07405 | 1.06953 | 1.05449 | |
| January 31 2023 | 297.72071 | 1.08952 | 1.07402 | 1.06950 | 1.05445 | |
| CPI-U (NSA) for: | September 2022 | 296.808 | October 2022 | 298.012 | November 2022 | 297.711 |

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
January 2023

| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): | | | 0-5/8% 10-Year TIPS Series D-2032 91282CEZ0 July 15, 2022 July 29, 2022 September 30, 2022 November 30, 2022 | 1-5/8% 5-Year TIPS Series AE-2027 91282CFR7 October 15, 2022 October 31, 2022 | | | | |
|--|----|------|---|--|--------------|---------|---------------|---------|
| Maturity Date: Ref CPI on Dated Date: | | | July 15, 2032 290.54829 | October 15, 2027 296.22858 | | | | |
| Date | | | Ref CPI | Index Ratio | Index Ratio | | | |
| January | 1 | 2023 | 298.01200 | 1.02569 | 1.00602 | | | |
| January | 2 | 2023 | 298.00229 | 1.02565 | 1.00599 | | | |
| January | 3 | 2023 | 297.99258 | 1.02562 | 1.00595 | | | |
| January | 4 | 2023 | 297.98287 | 1.02559 | 1.00592 | | | |
| January | 5 | 2023 | 297.97316 | 1.02555 | 1.00589 | | | |
| January | 6 | 2023 | 297.96345 | 1.02552 | 1.00586 | | | |
| January | 7 | 2023 | 297.95374 | 1.02549 | 1.00582 | | | |
| January | 8 | 2023 | 297.94403 | 1.02545 | 1.00579 | | | |
| January | 9 | 2023 | 297.93432 | 1.02542 | 1.00576 | | | |
| January | 10 | 2023 | 297.92461 | 1.02539 | 1.00573 | | | |
| January | 11 | 2023 | 297.91490 | 1.02535 | 1.00569 | | | |
| January | 12 | 2023 | 297.90519 | 1.02532 | 1.00566 | | | |
| January | 13 | 2023 | 297.89548 | 1.02529 | 1.00563 | | | |
| January | 14 | 2023 | 297.88577 | 1.02525 | 1.00559 | | | |
| January | 15 | 2023 | 297.87606 | 1.02522 | 1.00556 | | | |
| January | 16 | 2023 | 297.86635 | 1.02519 | 1.00553 | | | |
| January | 17 | 2023 | 297.85665 | 1.02515 | 1.00550 | | | |
| January | 18 | 2023 | 297.84694 | 1.02512 | 1.00546 | | | |
| January | 19 | 2023 | 297.83723 | 1.02509 | 1.00543 | | | |
| January | 20 | 2023 | 297.82752 | 1.02505 | 1.00540 | | | |
| January | 21 | 2023 | 297.81781 | 1.02502 | 1.00536 | | | |
| January | 22 | 2023 | 297.80810 | 1.02499 | 1.00533 | | | |
| January | 23 | 2023 | 297.79839 | 1.02495 | 1.00530 | | | |
| January | 24 | 2023 | 297.78868 | 1.02492 | 1.00527 | | | |
| January | 25 | 2023 | 297.77897 | 1.02489 | 1.00523 | | | |
| January | 26 | 2023 | 297.76926 | 1.02485 | 1.00520 | | | |
| January | 27 | 2023 | 297.75955 | 1.02482 | 1.00517 | | | |
| January | 28 | 2023 | 297.74984 | 1.02479 | 1.00514 | | | |
| January | 29 | 2023 | 297.74013 | 1.02475 | 1.00510 | | | |
| January | 30 | 2023 | 297.73042 | 1.02472 | 1.00507 | | | |
| January | 31 | 2023 | 297.72071 | 1.02469 | 1.00504 | | | |
| CPI-U (NSA) for: | | | September 2022 | 296.808 | October 2022 | 298.012 | November 2022 | 297.711 |