

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
August 2014

| 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 | |
| August 1 2014 | 237.90000 | 1.47088 | 1.44714 | 1.34028 | 1.26209 | |
| August 2 2014 | 237.91429 | 1.47097 | 1.44723 | 1.34036 | 1.26217 | |
| August 3 2014 | 237.92858 | 1.47106 | 1.44731 | 1.34044 | 1.26224 | |
| August 4 2014 | 237.94287 | 1.47114 | 1.44740 | 1.34052 | 1.26232 | |
| August 5 2014 | 237.95716 | 1.47123 | 1.44749 | 1.34060 | 1.26239 | |
| August 6 2014 | 237.97145 | 1.47132 | 1.44757 | 1.34068 | 1.26247 | |
| August 7 2014 | 237.98574 | 1.47141 | 1.44766 | 1.34076 | 1.26255 | |
| August 8 2014 | 238.00003 | 1.47150 | 1.44775 | 1.34085 | 1.26262 | |
| August 9 2014 | 238.01432 | 1.47159 | 1.44783 | 1.34093 | 1.26270 | |
| August 10 2014 | 238.02861 | 1.47167 | 1.44792 | 1.34101 | 1.26277 | |
| August 11 2014 | 238.04290 | 1.47176 | 1.44801 | 1.34109 | 1.26285 | |
| August 12 2014 | 238.05719 | 1.47185 | 1.44810 | 1.34117 | 1.26292 | |
| August 13 2014 | 238.07148 | 1.47194 | 1.44818 | 1.34125 | 1.26300 | |
| August 14 2014 | 238.08577 | 1.47203 | 1.44827 | 1.34133 | 1.26308 | |
| August 15 2014 | 238.10006 | 1.47212 | 1.44836 | 1.34141 | 1.26315 | |
| August 16 2014 | 238.11435 | 1.47220 | 1.44844 | 1.34149 | 1.26323 | |
| August 17 2014 | 238.12865 | 1.47229 | 1.44853 | 1.34157 | 1.26330 | |
| August 18 2014 | 238.14294 | 1.47238 | 1.44862 | 1.34165 | 1.26338 | |
| August 19 2014 | 238.15723 | 1.47247 | 1.44870 | 1.34173 | 1.26346 | |
| August 20 2014 | 238.17152 | 1.47256 | 1.44879 | 1.34181 | 1.26353 | |
| August 21 2014 | 238.18581 | 1.47265 | 1.44888 | 1.34189 | 1.26361 | |
| August 22 2014 | 238.20010 | 1.47273 | 1.44896 | 1.34197 | 1.26368 | |
| August 23 2014 | 238.21439 | 1.47282 | 1.44905 | 1.34205 | 1.26376 | |
| August 24 2014 | 238.22868 | 1.47291 | 1.44914 | 1.34213 | 1.26383 | |
| August 25 2014 | 238.24297 | 1.47300 | 1.44923 | 1.34221 | 1.26391 | |
| August 26 2014 | 238.25726 | 1.47309 | 1.44931 | 1.34229 | 1.26399 | |
| August 27 2014 | 238.27155 | 1.47318 | 1.44940 | 1.34237 | 1.26406 | |
| August 28 2014 | 238.28584 | 1.47326 | 1.44949 | 1.34246 | 1.26414 | |
| August 29 2014 | 238.30013 | 1.47335 | 1.44957 | 1.34254 | 1.26421 | |
| August 30 2014 | 238.31442 | 1.47344 | 1.44966 | 1.34262 | 1.26429 | |
| August 31 2014 | 238.32871 | 1.47353 | 1.44975 | 1.34270 | 1.26436 | |
| CPI-U (NSA) for: | | | April 2014 237.072 | May 2014 237.9 | June 2014 238.343 | |

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
August 2014

| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): | | | 1-5/8% 10-Year TIPS Series A-2015 912828DH0 January 15, 2005 January 18, 2005 April 15, 2005 | 1-7/8% 10-Year TIPS Series D-2015 912828EA4 July 15, 2005 July 15, 2005 October 17, 2005 | 2% 10-Year TIPS Series A-2016 912828ET3 January 15, 2006 January 17, 2006 April 17, 2006 | 2% 20-Year TIPS TIPS of January 2026 912810FS2 January 15, 2006 January 31, 2006 July 31, 2006 |
|--|-------------------|----------------|---|---|---|---|
| Maturity Date: Ref CPI on Dated Date: | | | January 15, 2015 190.94516 | July 15, 2015 194.50968 | January 15, 2016 198.47742 | January 15, 2026 198.47742 |
| Date | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio | |
| August 1 2014 | 237.90000 | 1.24591 | 1.22308 | 1.19863 | 1.19863 | |
| August 2 2014 | 237.91429 | 1.24598 | 1.22315 | 1.19870 | 1.19870 | |
| August 3 2014 | 237.92858 | 1.24606 | 1.22322 | 1.19877 | 1.19877 | |
| August 4 2014 | 237.94287 | 1.24613 | 1.22330 | 1.19884 | 1.19884 | |
| August 5 2014 | 237.95716 | 1.24621 | 1.22337 | 1.19891 | 1.19891 | |
| August 6 2014 | 237.97145 | 1.24628 | 1.22344 | 1.19899 | 1.19899 | |
| August 7 2014 | 237.98574 | 1.24636 | 1.22352 | 1.19906 | 1.19906 | |
| August 8 2014 | 238.00003 | 1.24643 | 1.22359 | 1.19913 | 1.19913 | |
| August 9 2014 | 238.01432 | 1.24651 | 1.22366 | 1.19920 | 1.19920 | |
| August 10 2014 | 238.02861 | 1.24658 | 1.22374 | 1.19927 | 1.19927 | |
| August 11 2014 | 238.04290 | 1.24666 | 1.22381 | 1.19934 | 1.19934 | |
| August 12 2014 | 238.05719 | 1.24673 | 1.22388 | 1.19942 | 1.19942 | |
| August 13 2014 | 238.07148 | 1.24681 | 1.22396 | 1.19949 | 1.19949 | |
| August 14 2014 | 238.08577 | 1.24688 | 1.22403 | 1.19956 | 1.19956 | |
| August 15 2014 | 238.10006 | 1.24696 | 1.22410 | 1.19963 | 1.19963 | |
| August 16 2014 | 238.11435 | 1.24703 | 1.22418 | 1.19970 | 1.19970 | |
| August 17 2014 | 238.12865 | 1.24710 | 1.22425 | 1.19978 | 1.19978 | |
| August 18 2014 | 238.14294 | 1.24718 | 1.22432 | 1.19985 | 1.19985 | |
| August 19 2014 | 238.15723 | 1.24725 | 1.22440 | 1.19992 | 1.19992 | |
| August 20 2014 | 238.17152 | 1.24733 | 1.22447 | 1.19999 | 1.19999 | |
| August 21 2014 | 238.18581 | 1.24740 | 1.22454 | 1.20007 | 1.20007 | |
| August 22 2014 | 238.20010 | 1.24748 | 1.22462 | 1.20014 | 1.20014 | |
| August 23 2014 | 238.21439 | 1.24755 | 1.22469 | 1.20021 | 1.20021 | |
| August 24 2014 | 238.22868 | 1.24763 | 1.22477 | 1.20028 | 1.20028 | |
| August 25 2014 | 238.24297 | 1.24770 | 1.22484 | 1.20035 | 1.20035 | |
| August 26 2014 | 238.25726 | 1.24778 | 1.22491 | 1.20043 | 1.20043 | |
| August 27 2014 | 238.27155 | 1.24785 | 1.22499 | 1.20050 | 1.20050 | |
| August 28 2014 | 238.28584 | 1.24793 | 1.22506 | 1.20057 | 1.20057 | |
| August 29 2014 | 238.30013 | 1.24800 | 1.22513 | 1.20064 | 1.20064 | |
| August 30 2014 | 238.31442 | 1.24808 | 1.22521 | 1.20071 | 1.20071 | |
| August 31 2014 | 238.32871 | 1.24815 | 1.22528 | 1.20079 | 1.20079 | |
| CPI-U (NSA) for: | April 2014 | 237.072 | May 2014 | 237.9 | June 2014 | 238.343 |

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
August 2014

| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): | | | 2-1/2% 10-Year TIPS Series D-2016 912828FL9 July 15, 2006 July 17, 2006 October 16, 2006 | 2-3/8% 10-Year TIPS Series A-2017 912828GD6 January 15, 2007 January 16, 2007 April 16, 2007 | 2-3/8% 20-Year TIPS TIPS of January 2027 912810PS1 January 15, 2007 January 31, 2007 July 31, 2007 | 2-5/8% 10-Year TIPS Series D-2017 912828GX2 July 15, 2007 July 16, 2007 October 15, 2007 |
|--|-------------------|----------------|---|---|---|---|
| Maturity Date: Ref CPI on Dated Date: | | | July 15, 2016 201.95161 | January 15, 2017 201.66452 | January 15, 2027 201.66452 | July 15, 2017 207.25639 |
| Date | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio | |
| August 1 2014 | 237.90000 | 1.17800 | 1.17968 | 1.17968 | 1.14785 | |
| August 2 2014 | 237.91429 | 1.17808 | 1.17975 | 1.17975 | 1.14792 | |
| August 3 2014 | 237.92858 | 1.17815 | 1.17982 | 1.17982 | 1.14799 | |
| August 4 2014 | 237.94287 | 1.17822 | 1.17989 | 1.17989 | 1.14806 | |
| August 5 2014 | 237.95716 | 1.17829 | 1.17997 | 1.17997 | 1.14813 | |
| August 6 2014 | 237.97145 | 1.17836 | 1.18004 | 1.18004 | 1.14820 | |
| August 7 2014 | 237.98574 | 1.17843 | 1.18011 | 1.18011 | 1.14827 | |
| August 8 2014 | 238.00003 | 1.17850 | 1.18018 | 1.18018 | 1.14834 | |
| August 9 2014 | 238.01432 | 1.17857 | 1.18025 | 1.18025 | 1.14841 | |
| August 10 2014 | 238.02861 | 1.17864 | 1.18032 | 1.18032 | 1.14847 | |
| August 11 2014 | 238.04290 | 1.17871 | 1.18039 | 1.18039 | 1.14854 | |
| August 12 2014 | 238.05719 | 1.17878 | 1.18046 | 1.18046 | 1.14861 | |
| August 13 2014 | 238.07148 | 1.17885 | 1.18053 | 1.18053 | 1.14868 | |
| August 14 2014 | 238.08577 | 1.17892 | 1.18060 | 1.18060 | 1.14875 | |
| August 15 2014 | 238.10006 | 1.17900 | 1.18067 | 1.18067 | 1.14882 | |
| August 16 2014 | 238.11435 | 1.17907 | 1.18074 | 1.18074 | 1.14889 | |
| August 17 2014 | 238.12865 | 1.17914 | 1.18082 | 1.18082 | 1.14896 | |
| August 18 2014 | 238.14294 | 1.17921 | 1.18089 | 1.18089 | 1.14903 | |
| August 19 2014 | 238.15723 | 1.17928 | 1.18096 | 1.18096 | 1.14909 | |
| August 20 2014 | 238.17152 | 1.17935 | 1.18103 | 1.18103 | 1.14916 | |
| August 21 2014 | 238.18581 | 1.17942 | 1.18110 | 1.18110 | 1.14923 | |
| August 22 2014 | 238.20010 | 1.17949 | 1.18117 | 1.18117 | 1.14930 | |
| August 23 2014 | 238.21439 | 1.17956 | 1.18124 | 1.18124 | 1.14937 | |
| August 24 2014 | 238.22868 | 1.17963 | 1.18131 | 1.18131 | 1.14944 | |
| August 25 2014 | 238.24297 | 1.17970 | 1.18138 | 1.18138 | 1.14951 | |
| August 26 2014 | 238.25726 | 1.17977 | 1.18145 | 1.18145 | 1.14958 | |
| August 27 2014 | 238.27155 | 1.17984 | 1.18152 | 1.18152 | 1.14965 | |
| August 28 2014 | 238.28584 | 1.17992 | 1.18160 | 1.18160 | 1.14972 | |
| August 29 2014 | 238.30013 | 1.17999 | 1.18167 | 1.18167 | 1.14978 | |
| August 30 2014 | 238.31442 | 1.18006 | 1.18174 | 1.18174 | 1.14985 | |
| August 31 2014 | 238.32871 | 1.18013 | 1.18181 | 1.18181 | 1.14992 | |
| CPI-U (NSA) for: | April 2014 | 237.072 | May 2014 | 237.9 | June 2014 | 238.343 |

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
August 2014

| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): | | | 1-5/8% 10-Year TIPS Series A-2018 912828HN3 January 15, 2008 January 15, 2008 April 15, 2008 | 1-3/4% 20-Year TIPS TIPS of January 2028 912810PV4 January 15, 2008 January 31, 2008 July 31, 2008 | 1-3/8% 10-Year TIPS Series D-2018 912828JE1 July 15, 2008 July 15, 2008 October 15, 2008 | 2-1/8% 10-Year TIPS Series A-2019 912828JX9 January 15, 2009 January 15, 2009 April 15, 2009 |
|--|-------------------|----------------|---|---|---|---|
| Maturity Date: Ref CPI on Dated Date: | | | January 15, 2018 209.49645 | January 15, 2028 209.49645 | July 15, 2018 215.63997 | January 15, 2019 214.69971 |
| Date | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio | |
| August 1 2014 | 237.90000 | 1.13558 | 1.13558 | 1.10323 | 1.10806 | |
| August 2 2014 | 237.91429 | 1.13565 | 1.13565 | 1.10329 | 1.10813 | |
| August 3 2014 | 237.92858 | 1.13572 | 1.13572 | 1.10336 | 1.10819 | |
| August 4 2014 | 237.94287 | 1.13578 | 1.13578 | 1.10343 | 1.10826 | |
| August 5 2014 | 237.95716 | 1.13585 | 1.13585 | 1.10349 | 1.10833 | |
| August 6 2014 | 237.97145 | 1.13592 | 1.13592 | 1.10356 | 1.10839 | |
| August 7 2014 | 237.98574 | 1.13599 | 1.13599 | 1.10363 | 1.10846 | |
| August 8 2014 | 238.00003 | 1.13606 | 1.13606 | 1.10369 | 1.10853 | |
| August 9 2014 | 238.01432 | 1.13613 | 1.13613 | 1.10376 | 1.10859 | |
| August 10 2014 | 238.02861 | 1.13619 | 1.13619 | 1.10382 | 1.10866 | |
| August 11 2014 | 238.04290 | 1.13626 | 1.13626 | 1.10389 | 1.10872 | |
| August 12 2014 | 238.05719 | 1.13633 | 1.13633 | 1.10396 | 1.10879 | |
| August 13 2014 | 238.07148 | 1.13640 | 1.13640 | 1.10402 | 1.10886 | |
| August 14 2014 | 238.08577 | 1.13647 | 1.13647 | 1.10409 | 1.10892 | |
| August 15 2014 | 238.10006 | 1.13654 | 1.13654 | 1.10416 | 1.10899 | |
| August 16 2014 | 238.11435 | 1.13660 | 1.13660 | 1.10422 | 1.10906 | |
| August 17 2014 | 238.12865 | 1.13667 | 1.13667 | 1.10429 | 1.10912 | |
| August 18 2014 | 238.14294 | 1.13674 | 1.13674 | 1.10435 | 1.10919 | |
| August 19 2014 | 238.15723 | 1.13681 | 1.13681 | 1.10442 | 1.10926 | |
| August 20 2014 | 238.17152 | 1.13688 | 1.13688 | 1.10449 | 1.10932 | |
| August 21 2014 | 238.18581 | 1.13694 | 1.13694 | 1.10455 | 1.10939 | |
| August 22 2014 | 238.20010 | 1.13701 | 1.13701 | 1.10462 | 1.10946 | |
| August 23 2014 | 238.21439 | 1.13708 | 1.13708 | 1.10469 | 1.10952 | |
| August 24 2014 | 238.22868 | 1.13715 | 1.13715 | 1.10475 | 1.10959 | |
| August 25 2014 | 238.24297 | 1.13722 | 1.13722 | 1.10482 | 1.10966 | |
| August 26 2014 | 238.25726 | 1.13729 | 1.13729 | 1.10488 | 1.10972 | |
| August 27 2014 | 238.27155 | 1.13735 | 1.13735 | 1.10495 | 1.10979 | |
| August 28 2014 | 238.28584 | 1.13742 | 1.13742 | 1.10502 | 1.10986 | |
| August 29 2014 | 238.30013 | 1.13749 | 1.13749 | 1.10508 | 1.10992 | |
| August 30 2014 | 238.31442 | 1.13756 | 1.13756 | 1.10515 | 1.10999 | |
| August 31 2014 | 238.32871 | 1.13763 | 1.13763 | 1.10522 | 1.11006 | |
| CPI-U (NSA) for: | April 2014 | 237.072 | May 2014 | 237.9 | June 2014 | 238.343 |

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
August 2014

| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): | | | 2-1/2% 20-Year TIPS TIPS of January 2029 912810PZ5 January 15, 2009 January 30, 2009 July 31, 2009 | 1-7/8% 10-Year TIPS Series D-2019 912828LA6 July 15, 2009 July 15, 2009 October 15, 2009 | 1-3/8% 10-Year TIPS Series A-2020 912828MF4 January 15, 2010 January 15, 2010 April 15, 2010 | 2-1/8% 30-Year TIPS TIPS of February 2040 912810QF8 February 15, 2010 February 26, 2010 August 31, 2010 |
|--|-------------------|----------------|---|---|---|--|
| Maturity Date: Ref CPI on Dated Date: | | | January 15, 2029 214.69971 | July 15, 2019 213.51819 | January 15, 2020 216.24610 | February 15, 2040 216.13950 |
| Date | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio | |
| August 1 2014 | 237.90000 | 1.10806 | 1.11419 | 1.10014 | 1.10068 | |
| August 2 2014 | 237.91429 | 1.10813 | 1.11426 | 1.10020 | 1.10074 | |
| August 3 2014 | 237.92858 | 1.10819 | 1.11432 | 1.10027 | 1.10081 | |
| August 4 2014 | 237.94287 | 1.10826 | 1.11439 | 1.10033 | 1.10088 | |
| August 5 2014 | 237.95716 | 1.10833 | 1.11446 | 1.10040 | 1.10094 | |
| August 6 2014 | 237.97145 | 1.10839 | 1.11453 | 1.10047 | 1.10101 | |
| August 7 2014 | 237.98574 | 1.10846 | 1.11459 | 1.10053 | 1.10107 | |
| August 8 2014 | 238.00003 | 1.10853 | 1.11466 | 1.10060 | 1.10114 | |
| August 9 2014 | 238.01432 | 1.10859 | 1.11473 | 1.10066 | 1.10121 | |
| August 10 2014 | 238.02861 | 1.10866 | 1.11479 | 1.10073 | 1.10127 | |
| August 11 2014 | 238.04290 | 1.10872 | 1.11486 | 1.10080 | 1.10134 | |
| August 12 2014 | 238.05719 | 1.10879 | 1.11493 | 1.10086 | 1.10141 | |
| August 13 2014 | 238.07148 | 1.10886 | 1.11499 | 1.10093 | 1.10147 | |
| August 14 2014 | 238.08577 | 1.10892 | 1.11506 | 1.10099 | 1.10154 | |
| August 15 2014 | 238.10006 | 1.10899 | 1.11513 | 1.10106 | 1.10160 | |
| August 16 2014 | 238.11435 | 1.10906 | 1.11519 | 1.10113 | 1.10167 | |
| August 17 2014 | 238.12865 | 1.10912 | 1.11526 | 1.10119 | 1.10174 | |
| August 18 2014 | 238.14294 | 1.10919 | 1.11533 | 1.10126 | 1.10180 | |
| August 19 2014 | 238.15723 | 1.10926 | 1.11540 | 1.10132 | 1.10187 | |
| August 20 2014 | 238.17152 | 1.10932 | 1.11546 | 1.10139 | 1.10193 | |
| August 21 2014 | 238.18581 | 1.10939 | 1.11553 | 1.10146 | 1.10200 | |
| August 22 2014 | 238.20010 | 1.10946 | 1.11560 | 1.10152 | 1.10207 | |
| August 23 2014 | 238.21439 | 1.10952 | 1.11566 | 1.10159 | 1.10213 | |
| August 24 2014 | 238.22868 | 1.10959 | 1.11573 | 1.10166 | 1.10220 | |
| August 25 2014 | 238.24297 | 1.10966 | 1.11580 | 1.10172 | 1.10226 | |
| August 26 2014 | 238.25726 | 1.10972 | 1.11586 | 1.10179 | 1.10233 | |
| August 27 2014 | 238.27155 | 1.10979 | 1.11593 | 1.10185 | 1.10240 | |
| August 28 2014 | 238.28584 | 1.10986 | 1.11600 | 1.10192 | 1.10246 | |
| August 29 2014 | 238.30013 | 1.10992 | 1.11606 | 1.10199 | 1.10253 | |
| August 30 2014 | 238.31442 | 1.10999 | 1.11613 | 1.10205 | 1.10260 | |
| August 31 2014 | 238.32871 | 1.11006 | 1.11620 | 1.10212 | 1.10266 | |
| CPI-U (NSA) for: | April 2014 | 237.072 | May 2014 | 237.9 | June 2014 | 238.343 |

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
August 2014

| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): | | | 0-1/2% 5-Year TIPS Series K-2015 912828MY3 April 15, 2010 April 30, 2010 October 29, 2010 | 1-1/4% 10-Year TIPS Series D-2020 912828NM8 July 15, 2010 July 15, 2010 September 15, 2010 November 15, 2010 | 1-1/8% 10-Year TIPS Series A-2021 912828PP9 January 15, 2011 January 31, 2011 March 31, 2011 May 31, 2011 | 2-1/8% 30-Year TIPS TIPS of February 2041 912810QP6 February 15, 2011 February 28, 2011 June 30, 2011 October 31, 2011 |
|--|-------------------|----------------|--|--|---|--|
| Maturity Date: Ref CPI on Dated Date: | | | April 15, 2015 216.71220 | July 15, 2020 218.08532 | January 15, 2021 218.75255 | February 15, 2041 218.99100 |
| Date | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio | |
| August 1 2014 | 237.90000 | 1.09777 | 1.09086 | 1.08753 | 1.08635 | |
| August 2 2014 | 237.91429 | 1.09784 | 1.09092 | 1.08760 | 1.08641 | |
| August 3 2014 | 237.92858 | 1.09790 | 1.09099 | 1.08766 | 1.08648 | |
| August 4 2014 | 237.94287 | 1.09797 | 1.09105 | 1.08773 | 1.08654 | |
| August 5 2014 | 237.95716 | 1.09803 | 1.09112 | 1.08779 | 1.08661 | |
| August 6 2014 | 237.97145 | 1.09810 | 1.09119 | 1.08786 | 1.08667 | |
| August 7 2014 | 237.98574 | 1.09816 | 1.09125 | 1.08792 | 1.08674 | |
| August 8 2014 | 238.00003 | 1.09823 | 1.09132 | 1.08799 | 1.08680 | |
| August 9 2014 | 238.01432 | 1.09830 | 1.09138 | 1.08805 | 1.08687 | |
| August 10 2014 | 238.02861 | 1.09836 | 1.09145 | 1.08812 | 1.08693 | |
| August 11 2014 | 238.04290 | 1.09843 | 1.09151 | 1.08818 | 1.08700 | |
| August 12 2014 | 238.05719 | 1.09849 | 1.09158 | 1.08825 | 1.08706 | |
| August 13 2014 | 238.07148 | 1.09856 | 1.09164 | 1.08831 | 1.08713 | |
| August 14 2014 | 238.08577 | 1.09863 | 1.09171 | 1.08838 | 1.08719 | |
| August 15 2014 | 238.10006 | 1.09869 | 1.09177 | 1.08844 | 1.08726 | |
| August 16 2014 | 238.11435 | 1.09876 | 1.09184 | 1.08851 | 1.08732 | |
| August 17 2014 | 238.12865 | 1.09882 | 1.09191 | 1.08858 | 1.08739 | |
| August 18 2014 | 238.14294 | 1.09889 | 1.09197 | 1.08864 | 1.08746 | |
| August 19 2014 | 238.15723 | 1.09896 | 1.09204 | 1.08871 | 1.08752 | |
| August 20 2014 | 238.17152 | 1.09902 | 1.09210 | 1.08877 | 1.08759 | |
| August 21 2014 | 238.18581 | 1.09909 | 1.09217 | 1.08884 | 1.08765 | |
| August 22 2014 | 238.20010 | 1.09915 | 1.09223 | 1.08890 | 1.08772 | |
| August 23 2014 | 238.21439 | 1.09922 | 1.09230 | 1.08897 | 1.08778 | |
| August 24 2014 | 238.22868 | 1.09929 | 1.09236 | 1.08903 | 1.08785 | |
| August 25 2014 | 238.24297 | 1.09935 | 1.09243 | 1.08910 | 1.08791 | |
| August 26 2014 | 238.25726 | 1.09942 | 1.09250 | 1.08916 | 1.08798 | |
| August 27 2014 | 238.27155 | 1.09948 | 1.09256 | 1.08923 | 1.08804 | |
| August 28 2014 | 238.28584 | 1.09955 | 1.09263 | 1.08929 | 1.08811 | |
| August 29 2014 | 238.30013 | 1.09962 | 1.09269 | 1.08936 | 1.08817 | |
| August 30 2014 | 238.31442 | 1.09968 | 1.09276 | 1.08942 | 1.08824 | |
| August 31 2014 | 238.32871 | 1.09975 | 1.09282 | 1.08949 | 1.08830 | |
| CPI-U (NSA) for: | April 2014 | 237.072 | May 2014 | 237.9 | June 2014 | 238.343 |

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% 5-Year TIPS Series W-2016 912828QD5 April 15, 2011 April 29, 2011 August 31, 2011 December 30, 2011 | 0-5/8% 10-Year TIPS Series D-2021 912828QV5 July 15, 2011 July 29, 2011 September 30, 2011 November 30, 2011 | 0-1/8% 10-Year TIPS Series A-2022 912828SA9 January 15, 2012 January 31, 2012 March 30, 2012 May 31, 2012 | 0-3/4% 30-Year TIPS TIPS of February 2042 912810QV3 February 15, 2012 February 29, 2012 June 29, 2012 October 31, 2012 |
|--|-------------------|----------------|--|--|---|--|
| Maturity Date: Ref CPI on Dated Date: | | | April 15, 2016 220.72980 | July 15, 2021 225.38381 | January 15, 2022 226.33474 | February 15, 2042 225.96062 |
| Date | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio | |
| August 1 2014 | 237.90000 | 1.07779 | 1.05553 | 1.05110 | 1.05284 | |
| August 2 2014 | 237.91429 | 1.07785 | 1.05560 | 1.05116 | 1.05290 | |
| August 3 2014 | 237.92858 | 1.07792 | 1.05566 | 1.05122 | 1.05296 | |
| August 4 2014 | 237.94287 | 1.07798 | 1.05572 | 1.05129 | 1.05303 | |
| August 5 2014 | 237.95716 | 1.07805 | 1.05579 | 1.05135 | 1.05309 | |
| August 6 2014 | 237.97145 | 1.07811 | 1.05585 | 1.05141 | 1.05315 | |
| August 7 2014 | 237.98574 | 1.07818 | 1.05591 | 1.05148 | 1.05322 | |
| August 8 2014 | 238.00003 | 1.07824 | 1.05598 | 1.05154 | 1.05328 | |
| August 9 2014 | 238.01432 | 1.07831 | 1.05604 | 1.05160 | 1.05334 | |
| August 10 2014 | 238.02861 | 1.07837 | 1.05610 | 1.05167 | 1.05341 | |
| August 11 2014 | 238.04290 | 1.07844 | 1.05617 | 1.05173 | 1.05347 | |
| August 12 2014 | 238.05719 | 1.07850 | 1.05623 | 1.05179 | 1.05353 | |
| August 13 2014 | 238.07148 | 1.07857 | 1.05629 | 1.05186 | 1.05360 | |
| August 14 2014 | 238.08577 | 1.07863 | 1.05636 | 1.05192 | 1.05366 | |
| August 15 2014 | 238.10006 | 1.07869 | 1.05642 | 1.05198 | 1.05372 | |
| August 16 2014 | 238.11435 | 1.07876 | 1.05648 | 1.05205 | 1.05379 | |
| August 17 2014 | 238.12865 | 1.07882 | 1.05655 | 1.05211 | 1.05385 | |
| August 18 2014 | 238.14294 | 1.07889 | 1.05661 | 1.05217 | 1.05391 | |
| August 19 2014 | 238.15723 | 1.07895 | 1.05667 | 1.05223 | 1.05398 | |
| August 20 2014 | 238.17152 | 1.07902 | 1.05674 | 1.05230 | 1.05404 | |
| August 21 2014 | 238.18581 | 1.07908 | 1.05680 | 1.05236 | 1.05410 | |
| August 22 2014 | 238.20010 | 1.07915 | 1.05686 | 1.05242 | 1.05417 | |
| August 23 2014 | 238.21439 | 1.07921 | 1.05693 | 1.05249 | 1.05423 | |
| August 24 2014 | 238.22868 | 1.07928 | 1.05699 | 1.05255 | 1.05429 | |
| August 25 2014 | 238.24297 | 1.07934 | 1.05705 | 1.05261 | 1.05436 | |
| August 26 2014 | 238.25726 | 1.07941 | 1.05712 | 1.05268 | 1.05442 | |
| August 27 2014 | 238.27155 | 1.07947 | 1.05718 | 1.05274 | 1.05448 | |
| August 28 2014 | 238.28584 | 1.07954 | 1.05724 | 1.05280 | 1.05455 | |
| August 29 2014 | 238.30013 | 1.07960 | 1.05731 | 1.05287 | 1.05461 | |
| August 30 2014 | 238.31442 | 1.07967 | 1.05737 | 1.05293 | 1.05467 | |
| August 31 2014 | 238.32871 | 1.07973 | 1.05743 | 1.05299 | 1.05474 | |
| CPI-U (NSA) for: | April 2014 | 237.072 | May 2014 | 237.9 | June 2014 | 238.343 |

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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): | | | 0-1/8% 5-Year TIPS Series X-2017 912828SQ4 April 15, 2012 April 30, 2012 August 31, 2012 December 31, 2012 | 0-1/8% 10-Year TIPS Series D-2022 912828TE0 July 15, 2012 July 31, 2012 September 28, 2012 November 30, 2012 | 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 |
|--|-------------------|----------------|--|--|---|--|
| Maturity Date: Ref CPI on Dated Date: | | | April 15, 2017 227.13073 | July 15, 2022 229.96306 | January 15, 2023 230.82203 | February 15, 2043 229.91100 |
| Date | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio | |
| August 1 2014 | 237.90000 | 1.04741 | 1.03451 | 1.03066 | 1.03475 | |
| August 2 2014 | 237.91429 | 1.04748 | 1.03458 | 1.03073 | 1.03481 | |
| August 3 2014 | 237.92858 | 1.04754 | 1.03464 | 1.03079 | 1.03487 | |
| August 4 2014 | 237.94287 | 1.04760 | 1.03470 | 1.03085 | 1.03493 | |
| August 5 2014 | 237.95716 | 1.04767 | 1.03476 | 1.03091 | 1.03500 | |
| August 6 2014 | 237.97145 | 1.04773 | 1.03482 | 1.03097 | 1.03506 | |
| August 7 2014 | 237.98574 | 1.04779 | 1.03489 | 1.03104 | 1.03512 | |
| August 8 2014 | 238.00003 | 1.04785 | 1.03495 | 1.03110 | 1.03518 | |
| August 9 2014 | 238.01432 | 1.04792 | 1.03501 | 1.03116 | 1.03525 | |
| August 10 2014 | 238.02861 | 1.04798 | 1.03507 | 1.03122 | 1.03531 | |
| August 11 2014 | 238.04290 | 1.04804 | 1.03514 | 1.03128 | 1.03537 | |
| August 12 2014 | 238.05719 | 1.04811 | 1.03520 | 1.03135 | 1.03543 | |
| August 13 2014 | 238.07148 | 1.04817 | 1.03526 | 1.03141 | 1.03549 | |
| August 14 2014 | 238.08577 | 1.04823 | 1.03532 | 1.03147 | 1.03556 | |
| August 15 2014 | 238.10006 | 1.04830 | 1.03538 | 1.03153 | 1.03562 | |
| August 16 2014 | 238.11435 | 1.04836 | 1.03545 | 1.03159 | 1.03568 | |
| August 17 2014 | 238.12865 | 1.04842 | 1.03551 | 1.03165 | 1.03574 | |
| August 18 2014 | 238.14294 | 1.04848 | 1.03557 | 1.03172 | 1.03580 | |
| August 19 2014 | 238.15723 | 1.04855 | 1.03563 | 1.03178 | 1.03587 | |
| August 20 2014 | 238.17152 | 1.04861 | 1.03569 | 1.03184 | 1.03593 | |
| August 21 2014 | 238.18581 | 1.04867 | 1.03576 | 1.03190 | 1.03599 | |
| August 22 2014 | 238.20010 | 1.04874 | 1.03582 | 1.03196 | 1.03605 | |
| August 23 2014 | 238.21439 | 1.04880 | 1.03588 | 1.03203 | 1.03612 | |
| August 24 2014 | 238.22868 | 1.04886 | 1.03594 | 1.03209 | 1.03618 | |
| August 25 2014 | 238.24297 | 1.04892 | 1.03601 | 1.03215 | 1.03624 | |
| August 26 2014 | 238.25726 | 1.04899 | 1.03607 | 1.03221 | 1.03630 | |
| August 27 2014 | 238.27155 | 1.04905 | 1.03613 | 1.03227 | 1.03636 | |
| August 28 2014 | 238.28584 | 1.04911 | 1.03619 | 1.03234 | 1.03643 | |
| August 29 2014 | 238.30013 | 1.04918 | 1.03625 | 1.03240 | 1.03649 | |
| August 30 2014 | 238.31442 | 1.04924 | 1.03632 | 1.03246 | 1.03655 | |
| August 31 2014 | 238.32871 | 1.04930 | 1.03638 | 1.03252 | 1.03661 | |
| CPI-U (NSA) for: | April 2014 | 237.072 | May 2014 | 237.9 | June 2014 | 238.343 |

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| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): | | | 0-1/8% 5-Year TIPS Series X-2018 912828UX6 April 15, 2013 April 30, 2013 August 30, 2013 December 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 |
|--|-------------------|----------------|--|--|---|--|
| Maturity Date: Ref CPI on Dated Date: | | | April 15, 2018 231.16013 | 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 | |
| August 1 2014 | 237.90000 | 1.02916 | 1.02227 | 1.01958 | 1.02077 | |
| August 2 2014 | 237.91429 | 1.02922 | 1.02233 | 1.01964 | 1.02083 | |
| August 3 2014 | 237.92858 | 1.02928 | 1.02239 | 1.01971 | 1.02089 | |
| August 4 2014 | 237.94287 | 1.02934 | 1.02245 | 1.01977 | 1.02096 | |
| August 5 2014 | 237.95716 | 1.02940 | 1.02251 | 1.01983 | 1.02102 | |
| August 6 2014 | 237.97145 | 1.02947 | 1.02257 | 1.01989 | 1.02108 | |
| August 7 2014 | 237.98574 | 1.02953 | 1.02264 | 1.01995 | 1.02114 | |
| August 8 2014 | 238.00003 | 1.02959 | 1.02270 | 1.02001 | 1.02120 | |
| August 9 2014 | 238.01432 | 1.02965 | 1.02276 | 1.02007 | 1.02126 | |
| August 10 2014 | 238.02861 | 1.02971 | 1.02282 | 1.02013 | 1.02132 | |
| August 11 2014 | 238.04290 | 1.02977 | 1.02288 | 1.02020 | 1.02138 | |
| August 12 2014 | 238.05719 | 1.02984 | 1.02294 | 1.02026 | 1.02145 | |
| August 13 2014 | 238.07148 | 1.02990 | 1.02300 | 1.02032 | 1.02151 | |
| August 14 2014 | 238.08577 | 1.02996 | 1.02307 | 1.02038 | 1.02157 | |
| August 15 2014 | 238.10006 | 1.03002 | 1.02313 | 1.02044 | 1.02163 | |
| August 16 2014 | 238.11435 | 1.03008 | 1.02319 | 1.02050 | 1.02169 | |
| August 17 2014 | 238.12865 | 1.03015 | 1.02325 | 1.02056 | 1.02175 | |
| August 18 2014 | 238.14294 | 1.03021 | 1.02331 | 1.02062 | 1.02181 | |
| August 19 2014 | 238.15723 | 1.03027 | 1.02337 | 1.02069 | 1.02188 | |
| August 20 2014 | 238.17152 | 1.03033 | 1.02343 | 1.02075 | 1.02194 | |
| August 21 2014 | 238.18581 | 1.03039 | 1.02350 | 1.02081 | 1.02200 | |
| August 22 2014 | 238.20010 | 1.03045 | 1.02356 | 1.02087 | 1.02206 | |
| August 23 2014 | 238.21439 | 1.03052 | 1.02362 | 1.02093 | 1.02212 | |
| August 24 2014 | 238.22868 | 1.03058 | 1.02368 | 1.02099 | 1.02218 | |
| August 25 2014 | 238.24297 | 1.03064 | 1.02374 | 1.02105 | 1.02224 | |
| August 26 2014 | 238.25726 | 1.03070 | 1.02380 | 1.02111 | 1.02230 | |
| August 27 2014 | 238.27155 | 1.03076 | 1.02386 | 1.02118 | 1.02237 | |
| August 28 2014 | 238.28584 | 1.03083 | 1.02393 | 1.02124 | 1.02243 | |
| August 29 2014 | 238.30013 | 1.03089 | 1.02399 | 1.02130 | 1.02249 | |
| August 30 2014 | 238.31442 | 1.03095 | 1.02405 | 1.02136 | 1.02255 | |
| August 31 2014 | 238.32871 | 1.03101 | 1.02411 | 1.02142 | 1.02261 | |
| CPI-U (NSA) for: | April 2014 | 237.072 | May 2014 | 237.9 | June 2014 | 238.343 |

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| | | | | | | | | |
|--|----|------|--|----------------|--------------------|--------------|------------------|----------------|
| 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-2019 912828C99 April 15, 2014 April 30, 2014 April 15, 2019 234.31967 | | | | | |
| Date | | | Ref CPI | | Index Ratio | | | |
| August | 1 | 2014 | 237.90000 | | 1.01528 | | | |
| August | 2 | 2014 | 237.91429 | | 1.01534 | | | |
| August | 3 | 2014 | 237.92858 | | 1.01540 | | | |
| August | 4 | 2014 | 237.94287 | | 1.01546 | | | |
| August | 5 | 2014 | 237.95716 | | 1.01552 | | | |
| August | 6 | 2014 | 237.97145 | | 1.01558 | | | |
| August | 7 | 2014 | 237.98574 | | 1.01565 | | | |
| August | 8 | 2014 | 238.00003 | | 1.01571 | | | |
| August | 9 | 2014 | 238.01432 | | 1.01577 | | | |
| August | 10 | 2014 | 238.02861 | | 1.01583 | | | |
| August | 11 | 2014 | 238.04290 | | 1.01589 | | | |
| August | 12 | 2014 | 238.05719 | | 1.01595 | | | |
| August | 13 | 2014 | 238.07148 | | 1.01601 | | | |
| August | 14 | 2014 | 238.08577 | | 1.01607 | | | |
| August | 15 | 2014 | 238.10006 | | 1.01613 | | | |
| August | 16 | 2014 | 238.11435 | | 1.01619 | | | |
| August | 17 | 2014 | 238.12865 | | 1.01626 | | | |
| August | 18 | 2014 | 238.14294 | | 1.01632 | | | |
| August | 19 | 2014 | 238.15723 | | 1.01638 | | | |
| August | 20 | 2014 | 238.17152 | | 1.01644 | | | |
| August | 21 | 2014 | 238.18581 | | 1.01650 | | | |
| August | 22 | 2014 | 238.20010 | | 1.01656 | | | |
| August | 23 | 2014 | 238.21439 | | 1.01662 | | | |
| August | 24 | 2014 | 238.22868 | | 1.01668 | | | |
| August | 25 | 2014 | 238.24297 | | 1.01674 | | | |
| August | 26 | 2014 | 238.25726 | | 1.01680 | | | |
| August | 27 | 2014 | 238.27155 | | 1.01687 | | | |
| August | 28 | 2014 | 238.28584 | | 1.01693 | | | |
| August | 29 | 2014 | 238.30013 | | 1.01699 | | | |
| August | 30 | 2014 | 238.31442 | | 1.01705 | | | |
| August | 31 | 2014 | 238.32871 | | 1.01711 | | | |
| CPI-U (NSA) for: | | | April 2014 | 237.072 | May 2014 | 237.9 | June 2014 | 238.343 |