Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:				3-5/8% 30-Year TIPS TIPS of April 2028 912810FD5 April 15, 1998 April 15, 1998 July 15, 1998 April 15, 2028 161.74000	3-7/8% 30-Year TIPS TIPS of April 2029 912810FH6 April 15, 1999 April 15, 1999 October 15, 1999 October 16, 2000 April 15, 2029 164.39333	3-3/8% 30-1/2-Year TIPS TIPS of April 2032 912810FQ6 October 15, 2001 October 15, 2001 April 15, 2032 177.50000	2-3/8% 20-1/2-Year TIPS TIPS of January 2025 912810FR4 July 15, 2004 July 30, 2004 January 31, 2005 July 29, 2005 January 15, 2025 188.49677
Dat	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
October	1	2017	244.78600	1.51345	1.48903	1.37908	1.29862
October	2	2017	244.80965	1.51360	1.48917	1.37921	1.29875
October	3	2017	244.83329	1.51375	1.48931	1.37934	1.29887
October	4	2017	244.85694	1.51389	1.48946	1.37948	1.29900
October	5	2017	244.88058	1.51404	1.48960	1.37961	1.29912
October	6	2017	244.90423	1.51418	1.48975	1.37974	1.29925
October	7	2017	244.92787	1.51433	1.48989	1.37988	1.29937
October	8	2017	244.95152	1.51448	1.49003	1.38001	1.29950
October	9	2017	244.97516	1.51462	1.49018	1.38014	1.29963
October	10	2017	244.99881	1.51477	1.49032	1.38027	1.29975
October	11	2017	245.02245	1.51492	1.49046	1.38041	1.29988
October	12	2017	245.04610	1.51506	1.49061	1.38054	1.30000
October	13	2017	245.06974	1.51521	1.49075	1.38067	1.30013
October	14	2017	245.09339	1.51535	1.49090	1.38081	1.30025
October	15	2017	245.11703	1.51550	1.49104	1.38094	1.30038
October	16	2017	245.14068	1.51565	1.49118	1.38107	1.30050
October	17	2017	245.16432	1.51579	1.49133	1.38121	1.30063
October	18	2017	245.18797	1.51594	1.49147	1.38134	1.30075
October	19	2017	245.21161	1.51609	1.49162	1.38147	1.30088
October	20	2017	245.23526	1.51623	1.49176	1.38161	1.30101
October	21	2017	245.25890	1.51638	1.49190	1.38174	1.30113
October	22	2017	245.28255	1.51652	1.49205	1.38187	1.30126
October	23	2017	245.30619	1.51667	1.49219	1.38201	1.30138
October	24	2017	245.32984	1.51682	1.49233	1.38214	1.30151
October	25	2017	245.35348	1.51696	1.49248	1.38227	1.30163
October	26	2017	245.37713	1.51711	1.49262	1.38241	1.30176
October	27	2017	245.40077	1.51725	1.49277	1.38254	1.30188
October	28	2017	245.42442	1.51740	1.49291	1.38267	1.30201
October	29	2017	245.44806	1.51755	1.49305	1.38281	1.30213
October	30	2017	245.47171	1.51769	1.49320	1.38294	1.30226
October	31	2017	245.49535	1.51784	1.49334	1.38307	1.30238
CPI-U (N	NSA) for:		June 2017	244.955 Jı	uly 2017 244.786	August 2017 24	I 15.519

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:				2% 20-Year TIPS TIPS of January 2026 912810FS2 January 15, 2006 January 31, 2006 July 31, 2006 January 15, 2026 198.47742	2-3/8% 20-Year TIPS TIPS of January 2027 912810PS1 January 15, 2007 January 31, 2007 July 31, 2007 January 15, 2027 201.66452	1-5/8% 10-Year TIPS Series A-2018 912828HN3 January 15, 2008 January 15, 2008 April 15, 2008 January 15, 2018 209.49645	1-3/4% 20-Year TIPS TIPS of January 202 912810PV4 January 15, 2008 January 31, 2008 July 31, 2008 January 15, 2028 209.49645
Dar	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
October	1	2017	244.78600	1.23332	1.21383	1.16845	1.16845
October	2	2017	244.80965	1.23344	1.21395	1.16856	1.16856
October	3	2017	244.83329	1.23356	1.21406	1.16868	1.16868
October	4	2017	244.85694	1.23368	1.21418	1.16879	1.16879
October	5	2017	244.88058	1.23380	1.21430	1.16890	1.16890
October	6	2017	244.90423	1.23391	1.21441	1.16901	1.16901
October	7	2017	244.92787	1.23403	1.21453	1.16913	1.16913
October	8	2017	244.95152	1.23415	1.21465	1.16924	1.16924
October	9	2017	244.97516	1.23427	1.21477	1.16935	1.16935
October	10	2017	244.99881	1.23439	1.21488	1.16947	1.16947
October	11	2017	245.02245	1.23451	1.21500	1.16958	1.16958
October	12	2017	245.04610	1.23463	1.21512	1.16969	1.16969
October	13	2017	245.06974	1.23475	1.21523	1.16980	1.16980
October	14	2017	245.09339	1.23487	1.21535	1.16992	1.16992
October	15	2017	245.11703	1.23499	1.21547	1.17003	1.17003
October	16	2017	245.14068	1.23511	1.21559	1.17014	1.17014
October	17	2017	245.16432	1.23523	1.21570	1.17026	1.17026
October	18	2017	245.18797	1.23534	1.21582	1.17037	1.17037
October	19	2017	245.21161	1.23546	1.21594	1.17048	1.17048
October	20	2017	245.23526	1.23558	1.21606	1.17059	1.17059
October	21	2017	245.25890	1.23570	1.21617	1.17071	1.17071
October	22	2017	245.28255	1.23582	1.21629	1.17082	1.17082
October	23	2017	245.30619	1.23594	1.21641	1.17093	1.17093
October	24	2017	245.32984	1.23606	1.21652	1.17105	1.17105
October	25	2017	245.35348	1.23618	1.21664	1.17116	1.17116
October	26	2017	245.37713	1.23630	1.21676	1.17127	1.17127
October	27	2017	245.40077	1.23642	1.21688	1.17138	1.17138
October	28	2017	245.42442	1.23654	1.21699	1.17150	1.17150
October	29	2017	245.44806	1.23665	1.21711	1.17161	1.17161
October	30	2017	245.47171	1.23677	1.21723	1.17172	1.17172
October	31	2017	245.49535	1.23689	1.21735	1.17184	1.17184
CPI-U (I	JSA) for:		June 2017	244.955 Jı	uly 2017 244.786	August 2017 2	45.519

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:				1-3/8% 10-Year TIPS Series D-2018 912828JE1 July 15, 2008 July 15, 2008 October 15, 2008 July 15, 2018 215.63997	2-1/8% 10-Year TIPS Series A-2019 912828JX9 January 15, 2009 January 15, 2009 April 15, 2009 January 15, 2019 214.69971	2-1/2% 20-Year TIPS TIPS of January 2029 912810PZ5 January 15, 2009 January 30, 2009 July 31, 2009 January 15, 2029 214.69971	1-7/8% 10-Year TIP Series D-2019 912828LA6 July 15, 2009 July 15, 2009 October 15, 2009 July 15, 2019 213.51819
Da	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
October	1	2017	244.78600	1.13516	1.14013	1.14013	1.14644
October	2	2017	244.80965	1.13527	1.14024	1.14024	1.14655
October	3	2017	244.83329	1.13538	1.14035	1.14035	1.14666
October	4	2017	244.85694	1.13549	1.14046	1.14046	1.14677
October	5	2017	244.88058	1.13560	1.14057	1.14057	1.14688
October	6	2017	244.90423	1.13571	1.14068	1.14068	1.14699
October	7	2017	244.92787	1.13582	1.14079	1.14079	1.14711
October	8	2017	244.95152	1.13593	1.14090	1.14090	1.14722
October	9	2017	244.97516	1.13604	1.14101	1.14101	1.14733
October	10	2017	244.99881	1.13615	1.14112	1.14112	1.14744
October	11	2017	245.02245	1.13626	1.14123	1.14123	1.14755
October	12	2017	245.04610	1.13637	1.14134	1.14134	1.14766
October	13	2017	245.06974	1.13648	1.14145	1.14145	1.14777
October	14	2017	245.09339	1.13659	1.14156	1.14156	1.14788
October	15	2017	245.11703	1.13670	1.14167	1.14167	1.14799
October	16	2017	245.14068	1.13681	1.14178	1.14178	1.14810
October	17	2017	245.16432	1.13692	1.14189	1.14189	1.14821
October	18	2017	245.18797	1.13702	1.14200	1.14200	1.14832
October	19	2017	245.21161	1.13713	1.14211	1.14211	1.14843
October	20	2017	245.23526	1.13724	1.14222	1.14222	1.14855
October	21	2017	245.25890	1.13735	1.14233	1.14233	1.14866
October	22	2017	245.28255	1.13746	1.14244	1.14244	1.14877
October	23	2017	245.30619	1.13757	1.14255	1.14255	1.14888
October	24	2017	245.32984	1.13768	1.14266	1.14266	1.14899
October	25	2017	245.35348	1.13779	1.14278	1.14278	1.14910
October	26	2017	245.37713	1.13790	1.14289	1.14289	1.14921
October	27	2017	245.40077	1.13801	1.14300	1.14300	1.14932
October	28	2017	245.42442	1.13812	1.14311	1.14311	1.14943
October	29	2017	245.44806	1.13823	1.14322	1.14322	1.14954
October	30	2017	245.47171	1.13834	1.14333	1.14333	1.14965
October	31	2017	245.49535	1.13845	1.14344	1.14344	1.14976
CPI-U (I	NSA) for:		June 2017	244.955 Ju	uly 2017 244.786	August 2017 2	245.519

October	2017
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Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:				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	1-1/4% 10-Year TIPS Series D-2020 912828NM8 July 15, 2010 July 15, 2010 September 15, 2010 November 15, 2010 July 15, 2020	1-1/8% 10-Year TIPS Series A-2021 912828PP9 January 15, 2011 January 31, 2011 March 31, 2011 May 31, 2011 January 15, 2021
				216.24610	216.13950	218.08532	218.75255
Dat	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
October	1	2017	244.78600	1.13198	1.13254	1.12243	1.11901
October	2	2017	244.80965	1.13209	1.13265	1.12254	1.11912
October	3	2017	244.83329	1.13220	1.13276	1.12265	1.11922
October	4	2017	244.85694	1.13231	1.13287	1.12276	1.11933
October	5	2017	244.88058	1.13242	1.13297	1.12287	1.11944
October	6	2017	244.90423	1.13253	1.13308	1.12297	1.11955
October	7	2017	244.92787	1.13263	1.13319	1.12308	1.11966
October	8	2017	244.95152	1.13274	1.13330	1.12319	1.11977
October	9	2017	244.97516	1.13285	1.13341	1.12330	1.11987
October	10	2017	244.99881	1.13296	1.13352	1.12341	1.11998
October	11	2017	245.02245	1.13307	1.13363	1.12352	1.12009
October	12	2017	245.04610	1.13318	1.13374	1.12362	1.12020
October	13	2017	245.06974	1.13329	1.13385	1.12373	1.12031
October	14	2017	245.09339	1.13340	1.13396	1.12384	1.12041
October	15	2017	245.11703	1.13351	1.13407	1.12395	1.12052
October	16	2017	245.14068	1.13362	1.13418	1.12406	1.12063
October	17	2017	245.16432	1.13373	1.13429	1.12417	1.12074
October	18	2017	245.18797	1.13384	1.13440	1.12428	1.12085
October	19	2017	245.21161	1.13395	1.13451	1.12438	1.12095
October	20	2017	245.23526	1.13406	1.13462	1.12449	1.12106
October	21	2017	245.25890	1.13417	1.13473	1.12460	1.12117
October	22	2017	245.28255	1.13428	1.13483	1.12471	1.12128
October	23	2017	245.30619	1.13438	1.13494	1.12482	1.12139
October	24	2017	245.32984	1.13449	1.13505	1.12493	1.12149
October	25	2017	245.35348	1.13460	1.13516	1.12503	1.12160
October	26	2017	245.37713	1.13471	1.13527	1.12514	1.12171
October	27	2017	245.40077	1.13482	1.13538	1.12525	1.12182
October	28	2017	245.42442	1.13493	1.13549	1.12536	1.12193
October	29	2017	245.44806	1.13504	1.13560	1.12547	1.12204
October	30	2017	245.47171	1.13515	1.13571	1.12558	1.12214
October	31	2017	245.49535	1.13526	1.13582	1.12568	1.12225
CPI-U (1	NSA) for:		June 2017	244.955 Ju	l uly 2017 244.786	August 2017 2	1 45.519

Security: Description: CUSIP Number Dated Date: Original Issue Additional Issue Maturity Date Ref CPI on Date	Date: ue Date(s)	:		2-1/8% 30-Year TIPS TIPS of February 2041 912810QP6 February 15, 2011 February 28, 2011 June 30, 2011 October 31, 2011 February 15, 2041 218,99100	0-5/8% 10-Year TIPS Series D-2021 912828QV5 July 15, 2011 July 29, 2011 September 30, 2011 November 30, 2011 July 15, 2021 225.38381	0-1/8% 10-Year TIPS Series A-2022 912828SA9 January 15, 2012 January 31, 2012 March 30, 2012 May 31, 2012 January 15, 2022 226.33474	0-3/4% 30-Year TIP. TIPS of February 20 912810QV3 February 15, 2012 February 29, 2012 June 29, 2012 October 31, 2012 February 15, 2042 225.96062
Da	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
October	1	2017	244.78600	1.11779	1.08609	1.08152	1.08331
October	2	2017	244.80965	1.11790	1.08619	1.08163	1.08342
October	3	2017	244.83329	1.11801	1.08629	1.08173	1.08352
October	4	2017	244.85694	1.11811	1.08640	1.08184	1.08363
October	5	2017	244.88058	1.11822	1.08650	1.08194	1.08373
October	6	2017	244.90423	1.11833	1.08661	1.08204	1.08384
October	7	2017	244.92787	1.11844	1.08671	1.08215	1.08394
October	8	2017	244.95152	1.11855	1.08682	1.08225	1.08405
October	9	2017	244.97516	1.11865	1.08692	1.08236	1.08415
October	10	2017	244.99881	1.11876	1.08703	1.08246	1.08425
October	11	2017	245.02245	1.11887	1.08713	1.08257	1.08436
October	12	2017	245.04610	1.11898	1.08724	1.08267	1.08446
October	13	2017	245.06974	1.11909	1.08734	1.08278	1.08457
October	14	2017	245.09339	1.11919	1.08745	1.08288	1.08467
October	15	2017	245.11703	1.11930	1.08755	1.08298	1.08478
October	16	2017	245.14068	1.11941	1.08766	1.08309	1.08488
October	17	2017	245.16432	1.11952	1.08776	1.08319	1.08499
October	18	2017	245.18797	1.11963	1.08787	1.08330	1.08509
October	19	2017	245.21161	1.11973	1.08797	1.08340	1.08520
October	20	2017	245.23526	1.11984	1.08808	1.08351	1.08530
October	21	2017	245.25890	1.11995	1.08818	1.08361	1.08541
October	22	2017	245.28255	1.12006	1.08829	1.08372	1.08551
October	23	2017	245.30619	1.12017	1.08839	1.08382	1.08561
October	24	2017	245.32984	1.12027	1.08850	1.08392	1.08572
October	25	2017	245.35348	1.12038	1.08860	1.08403	1.08582
October	26	2017	245.37713	1.12049	1.08871	1.08413	1.08593
October	27	2017	245.40077	1.12060	1.08881	1.08424	1.08603
October	28	2017	245.42442	1.12071	1.08892	1.08434	1.08614
October	29	2017	245.44806	1.12081	1.08902	1.08445	1.08624
October	30	2017	245.47171	1.12092	1.08913	1.08455	1.08635
October	31	2017	245.49535	1.12103	1.08923	1.08466	1.08645
CPLII (NSA) for:		June 2017	244.955 Ju	uly 2017 244.786	August 2017 2	45.519

Security: Description: CUSIP Numb Dated Date: Original Issue Additional Iss Maturity Date Ref CPI on Da	Date: ue Date(s)	:		0-1/8% 10-Year TIPS Series D-2022 912828TE0 July 15, 2012 July 31, 2012 September 28, 2012 November 30, 2012 July 15, 2022 229.96306	0-1/8% 10-Year TIPS Series A-2023 912828UH1 January 15, 2013 January 31, 2013 March 28, 2013 May 31, 2013 January 15, 2023 230.82203	0-5/8% 30-Year TIPS TIPS of February 2043 912810RA8 February 15, 2013 February 28, 2013 June 28, 2013 October 31, 2013 February 15, 2043 229,91100	0-1/8% 5-Year TII Series X-2018 912828UX6 April 15, 2013 April 30, 2013 August 30, 2013 December 31, 2013 April 15, 2018 231.16013
Da	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
October	1	2017	244.78600	1.06446	1.06050	1.06470	1.05895
October	2	2017	244.80965	1.06456	1.06060	1.06480	1.05905
October	3	2017	244.83329	1.06466	1.06070	1.06490	1.05915
October	4	2017	244.85694	1.06477	1.06080	1.06501	1.05925
October	5	2017	244.88058	1.06487	1.06091	1.06511	1.05935
October	6	2017	244.90423	1.06497	1.06101	1.06521	1.05946
October	7	2017	244.92787	1.06507	1.06111	1.06532	1.05956
October	8	2017	244.95152	1.06518	1.06121	1.06542	1.05966
October	9	2017	244.97516	1.06528	1.06132	1.06552	1.05976
October	10	2017	244.99881	1.06538	1.06142	1.06562	1.05987
October	11	2017	245.02245	1.06549	1.06152	1.06573	1.05997
October	12	2017	245.04610	1.06559	1.06162	1.06583	1.06007
October	13	2017	245.06974	1.06569	1.06173	1.06593	1.06017
October	14	2017	245.09339	1.06579	1.06183	1.06604	1.06028
October	15	2017	245.11703	1.06590	1.06193	1.06614	1.06038
October	16	2017	245.14068	1.06600	1.06203	1.06624	1.06048
October	17	2017	245.16432	1.06610	1.06214	1.06634	1.06058
October	18	2017	245.18797	1.06621	1.06224	1.06645	1.06068
October	19	2017	245.21161	1.06631	1.06234	1.06655	1.06079
October	20	2017	245.23526	1.06641	1.06244	1.06665	1.06089
October	21	2017	245.25890	1.06651	1.06255	1.06676	1.06099
October	22	2017	245.28255	1.06662	1.06265	1.06686	1.06109
October	23	2017	245.30619	1.06672	1.06275	1.06696	1.06120
October	24	2017	245.32984	1.06682	1.06285	1.06706	1.06130
October	25	2017	245.35348	1.06693	1.06296	1.06717	1.06140
October	26	2017	245.37713	1.06703	1.06306	1.06727	1.06150
October	27	2017	245.40077	1.06713	1.06316	1.06737	1.06161
October	28	2017	245.42442	1.06723	1.06326	1.06748	1.06171
October	29	2017	245.44806	1.06734	1.06336	1.06758	1.06181
October	30	2017	245.47171	1.06744	1.06347	1.06768	1.06191
October	31	2017	245.49535	1.06754	1.06357	1.06778	1.06201
CPI-U	NSA) for:		June 2017	244.955 Ju	uly 2017 244.786	August 2017 24	I

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date: Date Ref CPI				0-3/8% 10-Year TIPS Series D-2023 912828VM9 July 15, 2013 July 31, 2013 September 30, 2013 November 29, 2013 July 15, 2023 232.71797	0-5/8% 10-Year TIPS Series A-2024 912828B25 January 15, 2014 January 31, 2014 March 31, 2014 May 30, 2014 January 15, 2024 233.33058	1-3/8% 30-Year TIPS TIPS of February 2044 912810RF7 February 15, 2014 February 28, 2014 June 30, 2014 October 31, 2014 February 15, 2044 233.05900	0-1/8% 5-Year TII Series X-2019 912828C99 April 15, 2014 April 30, 2014 August 29, 2014 December 31, 2014 April 15, 2019 234.31967
Da	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
October	1	2017	244.78600	1.05186	1.04910	1.05032	1.04467
October	2	2017	244.80965	1.05196	1.04920	1.05042	1.04477
October	3	2017	244.83329	1.05206	1.04930	1.05052	1.04487
October	4	2017	244.85694	1.05216	1.04940	1.05062	1.04497
October	5	2017	244.88058	1.05226	1.04950	1.05072	1.04507
October	6	2017	244.90423	1.05236	1.04960	1.05083	1.04517
October	7	2017	244.92787	1.05247	1.04970	1.05093	1.04527
October	8	2017	244.95152	1.05257	1.04980	1.05103	1.04537
October	9	2017	244.97516	1.05267	1.04991	1.05113	1.04547
October	10	2017	244.99881	1.05277	1.05001	1.05123	1.04558
October	11	2017	245.02245	1.05287	1.05011	1.05133	1.04568
October	12	2017	245.04610	1.05297	1.05021	1.05143	1.04578
October	13	2017	245.06974	1.05308	1.05031	1.05154	1.04588
October	14	2017	245.09339	1.05318	1.05041	1.05164	1.04598
October	15	2017	245.11703	1.05328	1.05051	1.05174	1.04608
October	16	2017	245.14068	1.05338	1.05062	1.05184	1.04618
October	17	2017	245.16432	1.05348	1.05072	1.05194	1.04628
October	18	2017	245.18797	1.05358	1.05082	1.05204	1.04638
October	19	2017	245.21161	1.05369	1.05092	1.05214	1.04648
October	20	2017	245.23526	1.05379	1.05102	1.05225	1.04658
October	21	2017	245.25890	1.05389	1.05112	1.05235	1.04669
October	22	2017	245.28255	1.05399	1.05122	1.05245	1.04679
October	23	2017	245.30619	1.05409	1.05132	1.05255	1.04689
October	24	2017	245.32984	1.05419	1.05143	1.05265	1.04699
October	25	2017	245.35348	1.05430	1.05153	1.05275	1.04709
October	26	2017	245.37713	1.05440	1.05163	1.05285	1.04719
October	27	2017	245.40077	1.05450	1.05173	1.05296	1.04729
October	28	2017	245.42442	1.05460	1.05183	1.05306	1.04739
October	29	2017	245.44806	1.05470	1.05193	1.05316	1.04749
October	30	2017	245.47171	1.05480	1.05203	1.05326	1.04759
October	31	2017	245.49535	1.05490	1.05214	1.05336	1.04769
CPI-U (I	TCA\ £		June 2017	244.955 Ju	uly 2017 244.786	August 2017 24	l5.519

Security: Description: CUSIP Numbo Dated Date: Original Issue Additional Issu Maturity Date Ref CPI on Da	Date: ue Date(s)	:		0-1/8% 10-Year TIPS Series D-2024 912828WU0 July 15, 2014 July 31, 2014 September 30, 2014 November 28, 2014 July 15, 2024 237.44594	0-1/4% 10-Year TIPS Series A-2025 912828H45 January 15, 2015 January 30, 2015 March 31, 2015 May 29, 2015 January 15, 2025 236.85403	0-3/4% 30-Year TIPS TIPS of February 2045 912810RL4 February 15, 2015 February 27, 2015 June 30, 2015 October 30, 2015 February 15, 2045 235.48150	0-1/8% 5-Year TH Series X-2020 912828K33 April 15, 2015 April 30, 2015 August 31, 2015 December 31, 2015 April 15, 2020 234.18067
Da	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
October	1	2017	244.78600	1.03091	1.03349	1.03951	1.04529
October	2	2017	244.80965	1.03101	1.03359	1.03961	1.04539
October	3	2017	244.83329	1.03111	1.03369	1.03971	1.04549
October	4	2017	244.85694	1.03121	1.03379	1.03981	1.04559
October	5	2017	244.88058	1.03131	1.03389	1.03991	1.04569
October	6	2017	244.90423	1.03141	1.03399	1.04001	1.04579
October	7	2017	244.92787	1.03151	1.03409	1.04012	1.04589
October	8	2017	244.95152	1.03161	1.03419	1.04022	1.04599
October	9	2017	244.97516	1.03171	1.03429	1.04032	1.04609
October	10	2017	244.99881	1.03181	1.03439	1.04042	1.04620
October	11	2017	245.02245	1.03191	1.03449	1.04052	1.04630
October	12	2017	245.04610	1.03201	1.03459	1.04062	1.04640
October	13	2017	245.06974	1.03211	1.03469	1.04072	1.04650
October	14	2017	245.09339	1.03221	1.03479	1.04082	1.04660
October	15	2017	245.11703	1.03231	1.03489	1.04092	1.04670
October	16	2017	245.14068	1.03241	1.03499	1.04102	1.04680
October	17	2017	245.16432	1.03251	1.03509	1.04112	1.04690
October	18	2017	245.18797	1.03261	1.03519	1.04122	1.04700
October	19	2017	245.21161	1.03271	1.03529	1.04132	1.04710
October	20	2017	245.23526	1.03280	1.03539	1.04142	1.04721
October	21	2017	245.25890	1.03290	1.03549	1.04152	1.04731
October	22	2017	245.28255	1.03300	1.03559	1.04162	1.04741
October	23	2017	245.30619	1.03310	1.03569	1.04172	1.04751
October	24	2017	245.32984	1.03320	1.03578	1.04182	1.04761
October	25	2017	245.35348	1.03330	1.03588	1.04192	1.04771
October	26	2017	245.37713	1.03340	1.03598	1.04202	1.04781
October	27	2017	245.40077	1.03350	1.03608	1.04212	1.04791
October	28	2017	245.42442	1.03360	1.03618	1.04222	1.04801
October	29	2017	245.44806	1.03370	1.03628	1.04232	1.04811
October	30	2017	245.47171	1.03380	1.03638	1.04242	1.04822
October	31	2017	245.49535	1.03390	1.03648	1.04252	1.04832
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Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:	Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date:		0-5/8% 10-Year TIPS Series A-2026 912828N71 January 15, 2016 January 29, 2016 March 31, 2016 May 31, 2016 January 15, 2026 237.61129	1% 30-Year TIPS TIPS of February 2046 912810RR1 February 15, 2016 February 29, 2016 June 30, 2016 October 31, 2016 February 15, 2046 236,94448	0-1/8% 5-Year TIPS Series X-2021 912828Q60 April 15, 2016 April 29, 2016 August 31, 2016 December 30, 2016 April 15, 2021 237.00700
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
October 1 2017	244.78600	1.03223	1.03020	1.03309	1.03282
October 2 2017	244.80965	1.03223	1.03020	1.03319	1.03282
October 2 2017 October 3 2017	244.83329	1.03233	1.03029	1.03319	1.03292
October 4 2017	244.85694	1.03253	1.03039	1.03329	1.03302
October 5 2017	244.88058	1.03263	1.03049	1.03349	1.03312
October 5 2017 October 6 2017	244.88038	1.03263	1.03039	1.03349	1.03322
	244.92787	1.03282	1.03079	1.03369	1.03342 1.03352
	244.95152	1.03292	1.03089	1.03379	
,	244.97516	1.03302	1.03099	1.03389	1.03362
October 10 2017	244.99881	1.03312	1.03109	1.03399	1.03372
October 11 2017	245.02245	1.03322	1.03119	1.03409	1.03382
October 12 2017	245.04610	1.03332	1.03129	1.03419	1.03392
October 13 2017	245.06974	1.03342	1.03139	1.03429	1.03402
October 14 2017	245.09339	1.03352	1.03149	1.03439	1.03412
October 15 2017	245.11703	1.03362	1.03159	1.03449	1.03422
October 16 2017	245.14068	1.03372	1.03169	1.03459	1.03432
October 17 2017	245.16432	1.03382	1.03179	1.03469	1.03442
October 18 2017	245.18797	1.03392	1.03189	1.03479	1.03452
October 19 2017	245.21161	1.03402	1.03199	1.03489	1.03462
October 20 2017	245.23526	1.03412	1.03209	1.03499	1.03472
October 21 2017	245.25890	1.03422	1.03219	1.03509	1.03482
October 22 2017	245.28255	1.03432	1.03228	1.03519	1.03492
October 23 2017	245.30619	1.03442	1.03238	1.03529	1.03502
October 24 2017	245.32984	1.03452	1.03248	1.03539	1.03512
October 25 2017	245.35348	1.03462	1.03258	1.03549	1.03522
October 26 2017	245.37713	1.03472	1.03268	1.03559	1.03532
October 27 2017	245.40077	1.03482	1.03278	1.03569	1.03542
October 28 2017	245.42442	1.03492	1.03288	1.03579	1.03552
October 29 2017	245.44806	1.03502	1.03298	1.03589	1.03562
October 30 2017	245.47171	1.03512	1.03308	1.03599	1.03572
October 31 2017	245.49535	1.03522	1.03318	1.03609	1.03581
CPI-U (NSA) for:	June 2017	244.955 Jı	ıly 2017 244.786	August 2017 24	5.519

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Da	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
October	1	2017	244.78600	1.02121	1.01336	1.01406	1.00654
October	2	2017	244.80965	1.02131	1.01346	1.01416	1.00664
October	3	2017	244.83329	1.02141	1.01355	1.01425	1.00673
October	4	2017	244.85694	1.02151	1.01365	1.01435	1.00683
October	5	2017	244.88058	1.02161	1.01375	1.01445	1.00693
October	6	2017	244.90423	1.02171	1.01385	1.01455	1.00703
October	7	2017	244.92787	1.02180	1.01395	1.01465	1.00712
October	8	2017	244.95152	1.02190	1.01404	1.01474	1.00722
October	9	2017	244.97516	1.02200	1.01414	1.01484	1.00732
October	10	2017	244.99881	1.02210	1.01424	1.01494	1.00741
October	11	2017	245.02245	1.02220	1.01434	1.01504	1.00751
October	12	2017	245.04610	1.02230	1.01444	1.01514	1.00761
October	13	2017	245.06974	1.02240	1.01453	1.01523	1.00771
October	14	2017	245.09339	1.02249	1.01463	1.01533	1.00780
October	15	2017	245.11703	1.02259	1.01473	1.01543	1.00790
October	16	2017	245.14068	1.02269	1.01483	1.01553	1.00800
October	17	2017	245.16432	1.02279	1.01492	1.01563	1.00810
October	18	2017	245.18797	1.02289	1.01502	1.01572	1.00819
October	19	2017	245.21161	1.02299	1.01512	1.01582	1.00829
October	20	2017	245.23526	1.02309	1.01522	1.01592	1.00839
October	21	2017	245.25890	1.02319	1.01532	1.01602	1.00848
October	22	2017	245.28255	1.02328	1.01541	1.01612	1.00858
October	23	2017	245.30619	1.02338	1.01551	1.01621	1.00868
October	24	2017	245.32984	1.02348	1.01561	1.01631	1.00878
October	25	2017	245.35348	1.02358	1.01571	1.01641	1.00887
October	26	2017	245.37713	1.02368	1.01581	1.01651	1.00897
October	27	2017	245.40077	1.02378	1.01590	1.01660	1.00907
October	28	2017	245.42442	1.02388	1.01600	1.01670	1.00917
October	29	2017	245.44806	1.02397	1.01610	1.01680	1.00926
October	30	2017	245.47171	1.02407	1.01620	1.01690	1.00936
October	31	2017	245.49535	1.02417	1.01629	1.01700	1.00946
CPI-U (1	NSA) for:		June 2017	244.955 Ju	uly 2017 244.786	August 2017 24	l5.519

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date: Date Ref CPI				0-3/8% 10-Year TIPS Series D-2027 9128282L3 July 15, 2017 July 31, 2017 July 15, 2027 244.61839					
				Index Ratio					
October	1	2017	244.78600	1.00069					
October	2	2017	244.80965	1.00078					
October	3	2017 2017	244.83329	1.00088					
October October	4 5	2017	244.85694 244.88058	1.00098 1.00107					
			!						
October October	6 7	2017 2017	244.90423 244.92787	1.00117 1.00127					
October	8	2017	244.95152	1.00127					
October	9	2017	244.93132	1.00136					
October	10	2017	244.99881	1.00146					
October	11	2017	245.02245	1.00156					
October	12	2017	245.04610	1.00105					
October	13	2017	245.06974	1.00175					
October	14	2017	245.09339	1.00163					
October	15	2017	245.11703	1.00204					
October	16	2017	245.14068	1.00214					
October	17	2017	245.16432	1.00223					
October	18	2017	245.18797	1.00233					
October	19	2017	245.21161	1.00243					
October	20	2017	245.23526	1.00252					
October	21	2017	245.25890	1.00262					
October	22	2017	245.28255	1.00272					
October	23	2017	245.30619	1.00281					
October	24	2017	245.32984	1.00291					
October	25	2017	245.35348	1.00301					
October	26	2017	245.37713	1.00310					
October	27	2017	245.40077	1.00320					
October	28	2017	245.42442	1.00330					
October	29	2017	245.44806	1.00339					
October	30	2017	245.47171	1.00349					
October	31	2017	245.49535	1.00359					
CPI-U (NSA) for: June 2017			244.955 J	uly 2017	244.786	August 2017	245.519		