

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
February 2017

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	
February 1 2017	241.35300	1.49223	1.46814	1.35974	1.28041	
February 2 2017	241.35582	1.49225	1.46816	1.35975	1.28042	
February 3 2017	241.35864	1.49226	1.46818	1.35977	1.28044	
February 4 2017	241.36146	1.49228	1.46819	1.35978	1.28045	
February 5 2017	241.36429	1.49230	1.46821	1.35980	1.28047	
February 6 2017	241.36711	1.49232	1.46823	1.35981	1.28048	
February 7 2017	241.36993	1.49233	1.46825	1.35983	1.28050	
February 8 2017	241.37275	1.49235	1.46826	1.35985	1.28051	
February 9 2017	241.37557	1.49237	1.46828	1.35986	1.28053	
February 10 2017	241.37839	1.49239	1.46830	1.35988	1.28054	
February 11 2017	241.38121	1.49240	1.46832	1.35989	1.28056	
February 12 2017	241.38404	1.49242	1.46833	1.35991	1.28057	
February 13 2017	241.38686	1.49244	1.46835	1.35993	1.28059	
February 14 2017	241.38968	1.49246	1.46837	1.35994	1.28060	
February 15 2017	241.39250	1.49247	1.46838	1.35996	1.28062	
February 16 2017	241.39532	1.49249	1.46840	1.35997	1.28063	
February 17 2017	241.39814	1.49251	1.46842	1.35999	1.28065	
February 18 2017	241.40096	1.49252	1.46844	1.36001	1.28066	
February 19 2017	241.40379	1.49254	1.46845	1.36002	1.28068	
February 20 2017	241.40661	1.49256	1.46847	1.36004	1.28069	
February 21 2017	241.40943	1.49258	1.46849	1.36005	1.28071	
February 22 2017	241.41225	1.49259	1.46850	1.36007	1.28072	
February 23 2017	241.41507	1.49261	1.46852	1.36008	1.28074	
February 24 2017	241.41789	1.49263	1.46854	1.36010	1.28075	
February 25 2017	241.42071	1.49265	1.46856	1.36012	1.28077	
February 26 2017	241.42354	1.49266	1.46857	1.36013	1.28078	
February 27 2017	241.42636	1.49268	1.46859	1.36015	1.28080	
February 28 2017	241.42918	1.49270	1.46861	1.36016	1.28081	
CPI-U (NSA) for:			October 2016 241.729	November 2016 241.353	December 2016 241.432	

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
February 2017

Security:			2% 20-Year TIPS	2-3/8% 20-Year TIPS	2-5/8% 10-Year TIPS	1-5/8% 10-Year TIPS
Description:			TIPS of January 2026	TIPS of January 2027	Series D-2017	Series A-2018
CUSIP Number:			912810FS2	912810PS1	912828GX2	912828HN3
Dated Date:			January 15, 2006	January 15, 2007	July 15, 2007	January 15, 2008
Original Issue Date:			January 31, 2006	January 31, 2007	July 16, 2007	January 15, 2008
Additional Issue Date(s):			July 31, 2006	July 31, 2007	October 15, 2007	April 15, 2008
Maturity Date:			January 15, 2026	January 15, 2027	July 15, 2017	January 15, 2018
Ref CPI on Dated Date:			198.47742	201.66452	207.25639	209.49645
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	Index Ratio
February 1 2017	241.35300	1.21602	1.19680	1.16451	1.15206	
February 2 2017	241.35582	1.21604	1.19682	1.16453	1.15208	
February 3 2017	241.35864	1.21605	1.19683	1.16454	1.15209	
February 4 2017	241.36146	1.21607	1.19685	1.16455	1.15210	
February 5 2017	241.36429	1.21608	1.19686	1.16457	1.15212	
February 6 2017	241.36711	1.21609	1.19687	1.16458	1.15213	
February 7 2017	241.36993	1.21611	1.19689	1.16460	1.15214	
February 8 2017	241.37275	1.21612	1.19690	1.16461	1.15216	
February 9 2017	241.37557	1.21614	1.19692	1.16462	1.15217	
February 10 2017	241.37839	1.21615	1.19693	1.16464	1.15218	
February 11 2017	241.38121	1.21616	1.19694	1.16465	1.15220	
February 12 2017	241.38404	1.21618	1.19696	1.16466	1.15221	
February 13 2017	241.38686	1.21619	1.19697	1.16468	1.15222	
February 14 2017	241.38968	1.21621	1.19699	1.16469	1.15224	
February 15 2017	241.39250	1.21622	1.19700	1.16470	1.15225	
February 16 2017	241.39532	1.21624	1.19701	1.16472	1.15226	
February 17 2017	241.39814	1.21625	1.19703	1.16473	1.15228	
February 18 2017	241.40096	1.21626	1.19704	1.16475	1.15229	
February 19 2017	241.40379	1.21628	1.19706	1.16476	1.15230	
February 20 2017	241.40661	1.21629	1.19707	1.16477	1.15232	
February 21 2017	241.40943	1.21631	1.19708	1.16479	1.15233	
February 22 2017	241.41225	1.21632	1.19710	1.16480	1.15235	
February 23 2017	241.41507	1.21634	1.19711	1.16481	1.15236	
February 24 2017	241.41789	1.21635	1.19713	1.16483	1.15237	
February 25 2017	241.42071	1.21636	1.19714	1.16484	1.15239	
February 26 2017	241.42354	1.21638	1.19715	1.16485	1.15240	
February 27 2017	241.42636	1.21639	1.19717	1.16487	1.15241	
February 28 2017	241.42918	1.21641	1.19718	1.16488	1.15243	
CPI-U (NSA) for:			October 2016 241.729	November 2016 241.353	December 2016 241.432	

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
February 2017

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):			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	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, 2028 209.49645	July 15, 2018 215.63997	January 15, 2019 214.69971	January 15, 2029 214.69971
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
February 1 2017	241.35300	1.15206	1.11924	1.12414	1.12414	
February 2 2017	241.35582	1.15208	1.11925	1.12416	1.12416	
February 3 2017	241.35864	1.15209	1.11927	1.12417	1.12417	
February 4 2017	241.36146	1.15210	1.11928	1.12418	1.12418	
February 5 2017	241.36429	1.15212	1.11929	1.12419	1.12419	
February 6 2017	241.36711	1.15213	1.11931	1.12421	1.12421	
February 7 2017	241.36993	1.15214	1.11932	1.12422	1.12422	
February 8 2017	241.37275	1.15216	1.11933	1.12423	1.12423	
February 9 2017	241.37557	1.15217	1.11935	1.12425	1.12425	
February 10 2017	241.37839	1.15218	1.11936	1.12426	1.12426	
February 11 2017	241.38121	1.15220	1.11937	1.12427	1.12427	
February 12 2017	241.38404	1.15221	1.11938	1.12429	1.12429	
February 13 2017	241.38686	1.15222	1.11940	1.12430	1.12430	
February 14 2017	241.38968	1.15224	1.11941	1.12431	1.12431	
February 15 2017	241.39250	1.15225	1.11942	1.12433	1.12433	
February 16 2017	241.39532	1.15226	1.11944	1.12434	1.12434	
February 17 2017	241.39814	1.15228	1.11945	1.12435	1.12435	
February 18 2017	241.40096	1.15229	1.11946	1.12437	1.12437	
February 19 2017	241.40379	1.15230	1.11948	1.12438	1.12438	
February 20 2017	241.40661	1.15232	1.11949	1.12439	1.12439	
February 21 2017	241.40943	1.15233	1.11950	1.12441	1.12441	
February 22 2017	241.41225	1.15235	1.11952	1.12442	1.12442	
February 23 2017	241.41507	1.15236	1.11953	1.12443	1.12443	
February 24 2017	241.41789	1.15237	1.11954	1.12444	1.12444	
February 25 2017	241.42071	1.15239	1.11955	1.12446	1.12446	
February 26 2017	241.42354	1.15240	1.11957	1.12447	1.12447	
February 27 2017	241.42636	1.15241	1.11958	1.12448	1.12448	
February 28 2017	241.42918	1.15243	1.11959	1.12450	1.12450	
CPI-U (NSA) for:	October 2016	241.729	November 2016	241.353	December 2016	241.432

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
February 2017

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):			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	1-1/4% 10-Year TIPS Series D-2020 912828NM8 July 15, 2010 July 15, 2010 September 15, 2010 November 15, 2010
Maturity Date: Ref CPI on Dated Date:			July 15, 2019 213.51819	January 15, 2020 216.24610	February 15, 2040 216.13950	July 15, 2020 218.08532
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
February 1 2017	241.35300	1.13036	1.11610	1.11665	1.10669	
February 2 2017	241.35582	1.13038	1.11612	1.11667	1.10670	
February 3 2017	241.35864	1.13039	1.11613	1.11668	1.10672	
February 4 2017	241.36146	1.13040	1.11614	1.11669	1.10673	
February 5 2017	241.36429	1.13042	1.11616	1.11671	1.10674	
February 6 2017	241.36711	1.13043	1.11617	1.11672	1.10676	
February 7 2017	241.36993	1.13044	1.11618	1.11673	1.10677	
February 8 2017	241.37275	1.13046	1.11619	1.11675	1.10678	
February 9 2017	241.37557	1.13047	1.11621	1.11676	1.10679	
February 10 2017	241.37839	1.13048	1.11622	1.11677	1.10681	
February 11 2017	241.38121	1.13049	1.11623	1.11678	1.10682	
February 12 2017	241.38404	1.13051	1.11625	1.11680	1.10683	
February 13 2017	241.38686	1.13052	1.11626	1.11681	1.10685	
February 14 2017	241.38968	1.13053	1.11627	1.11682	1.10686	
February 15 2017	241.39250	1.13055	1.11629	1.11684	1.10687	
February 16 2017	241.39532	1.13056	1.11630	1.11685	1.10688	
February 17 2017	241.39814	1.13057	1.11631	1.11686	1.10690	
February 18 2017	241.40096	1.13059	1.11633	1.11688	1.10691	
February 19 2017	241.40379	1.13060	1.11634	1.11689	1.10692	
February 20 2017	241.40661	1.13061	1.11635	1.11690	1.10694	
February 21 2017	241.40943	1.13063	1.11636	1.11691	1.10695	
February 22 2017	241.41225	1.13064	1.11638	1.11693	1.10696	
February 23 2017	241.41507	1.13065	1.11639	1.11694	1.10698	
February 24 2017	241.41789	1.13067	1.11640	1.11695	1.10699	
February 25 2017	241.42071	1.13068	1.11642	1.11697	1.10700	
February 26 2017	241.42354	1.13069	1.11643	1.11698	1.10701	
February 27 2017	241.42636	1.13071	1.11644	1.11699	1.10703	
February 28 2017	241.42918	1.13072	1.11646	1.11701	1.10704	
CPI-U (NSA) for:	October 2016	241.729	November 2016	241.353	December 2016	241.432

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
February 2017

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):			1-1/8% 10-Year TIPS Series A-2021 912828PP9 January 15, 2011 February 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	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
Maturity Date: Ref CPI on Dated Date:			January 15, 2021 218.75255	February 15, 2041 218.99100	July 15, 2021 225.38381	January 15, 2022 226.33474
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
February 1 2017	241.35300	1.10332	1.10211	1.07085	1.06635	
February 2 2017	241.35582	1.10333	1.10213	1.07087	1.06637	
February 3 2017	241.35864	1.10334	1.10214	1.07088	1.06638	
February 4 2017	241.36146	1.10335	1.10215	1.07089	1.06639	
February 5 2017	241.36429	1.10337	1.10217	1.07090	1.06640	
February 6 2017	241.36711	1.10338	1.10218	1.07092	1.06642	
February 7 2017	241.36993	1.10339	1.10219	1.07093	1.06643	
February 8 2017	241.37275	1.10341	1.10220	1.07094	1.06644	
February 9 2017	241.37557	1.10342	1.10222	1.07095	1.06645	
February 10 2017	241.37839	1.10343	1.10223	1.07097	1.06647	
February 11 2017	241.38121	1.10344	1.10224	1.07098	1.06648	
February 12 2017	241.38404	1.10346	1.10226	1.07099	1.06649	
February 13 2017	241.38686	1.10347	1.10227	1.07100	1.06650	
February 14 2017	241.38968	1.10348	1.10228	1.07102	1.06652	
February 15 2017	241.39250	1.10350	1.10229	1.07103	1.06653	
February 16 2017	241.39532	1.10351	1.10231	1.07104	1.06654	
February 17 2017	241.39814	1.10352	1.10232	1.07105	1.06655	
February 18 2017	241.40096	1.10353	1.10233	1.07107	1.06657	
February 19 2017	241.40379	1.10355	1.10235	1.07108	1.06658	
February 20 2017	241.40661	1.10356	1.10236	1.07109	1.06659	
February 21 2017	241.40943	1.10357	1.10237	1.07110	1.06660	
February 22 2017	241.41225	1.10359	1.10238	1.07112	1.06662	
February 23 2017	241.41507	1.10360	1.10240	1.07113	1.06663	
February 24 2017	241.41789	1.10361	1.10241	1.07114	1.06664	
February 25 2017	241.42071	1.10362	1.10242	1.07115	1.06665	
February 26 2017	241.42354	1.10364	1.10244	1.07117	1.06667	
February 27 2017	241.42636	1.10365	1.10245	1.07118	1.06668	
February 28 2017	241.42918	1.10366	1.10246	1.07119	1.06669	
CPI-U (NSA) for:	October 2016	241.729	November 2016	241.353	December 2016	241.432

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
February 2017

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):			0-3/4% 30-Year TIPS TIPS of February 2042 912810QV3 February 15, 2012 February 29, 2012 June 29, 2012 October 31, 2012	0-1/8% 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
Maturity Date: Ref CPI on Dated Date:			February 15, 2042 225.96062	April 15, 2017 227.13073	July 15, 2022 229.96306	January 15, 2023 230.82203
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
February 1 2017	241.35300	1.06812	1.06262	1.04953	1.04562	
February 2 2017	241.35582	1.06813	1.06263	1.04954	1.04564	
February 3 2017	241.35864	1.06814	1.06264	1.04955	1.04565	
February 4 2017	241.36146	1.06816	1.06265	1.04957	1.04566	
February 5 2017	241.36429	1.06817	1.06267	1.04958	1.04567	
February 6 2017	241.36711	1.06818	1.06268	1.04959	1.04568	
February 7 2017	241.36993	1.06819	1.06269	1.04960	1.04570	
February 8 2017	241.37275	1.06821	1.06270	1.04962	1.04571	
February 9 2017	241.37557	1.06822	1.06272	1.04963	1.04572	
February 10 2017	241.37839	1.06823	1.06273	1.04964	1.04573	
February 11 2017	241.38121	1.06824	1.06274	1.04965	1.04575	
February 12 2017	241.38404	1.06826	1.06275	1.04966	1.04576	
February 13 2017	241.38686	1.06827	1.06277	1.04968	1.04577	
February 14 2017	241.38968	1.06828	1.06278	1.04969	1.04578	
February 15 2017	241.39250	1.06829	1.06279	1.04970	1.04579	
February 16 2017	241.39532	1.06831	1.06280	1.04971	1.04581	
February 17 2017	241.39814	1.06832	1.06282	1.04973	1.04582	
February 18 2017	241.40096	1.06833	1.06283	1.04974	1.04583	
February 19 2017	241.40379	1.06834	1.06284	1.04975	1.04584	
February 20 2017	241.40661	1.06836	1.06285	1.04976	1.04586	
February 21 2017	241.40943	1.06837	1.06287	1.04977	1.04587	
February 22 2017	241.41225	1.06838	1.06288	1.04979	1.04588	
February 23 2017	241.41507	1.06839	1.06289	1.04980	1.04589	
February 24 2017	241.41789	1.06841	1.06290	1.04981	1.04590	
February 25 2017	241.42071	1.06842	1.06292	1.04982	1.04592	
February 26 2017	241.42354	1.06843	1.06293	1.04984	1.04593	
February 27 2017	241.42636	1.06844	1.06294	1.04985	1.04594	
February 28 2017	241.42918	1.06846	1.06295	1.04986	1.04595	
CPI-U (NSA) for:	October 2016	241.729	November 2016	241.353	December 2016	241.432

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
February 2017

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	0-1/8% 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
Maturity Date: Ref CPI on Dated Date:			February 15, 2043 229.91100	April 15, 2018 231.16013	July 15, 2023 232.71797	January 15, 2024 233.33058
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
February 1 2017	241.35300	1.04977	1.04409	1.03711	1.03438	
February 2 2017	241.35582	1.04978	1.04411	1.03712	1.03439	
February 3 2017	241.35864	1.04979	1.04412	1.03713	1.03441	
February 4 2017	241.36146	1.04980	1.04413	1.03714	1.03442	
February 5 2017	241.36429	1.04982	1.04414	1.03715	1.03443	
February 6 2017	241.36711	1.04983	1.04416	1.03717	1.03444	
February 7 2017	241.36993	1.04984	1.04417	1.03718	1.03445	
February 8 2017	241.37275	1.04985	1.04418	1.03719	1.03447	
February 9 2017	241.37557	1.04987	1.04419	1.03720	1.03448	
February 10 2017	241.37839	1.04988	1.04420	1.03721	1.03449	
February 11 2017	241.38121	1.04989	1.04422	1.03723	1.03450	
February 12 2017	241.38404	1.04990	1.04423	1.03724	1.03452	
February 13 2017	241.38686	1.04991	1.04424	1.03725	1.03453	
February 14 2017	241.38968	1.04993	1.04425	1.03726	1.03454	
February 15 2017	241.39250	1.04994	1.04427	1.03727	1.03455	
February 16 2017	241.39532	1.04995	1.04428	1.03729	1.03456	
February 17 2017	241.39814	1.04996	1.04429	1.03730	1.03458	
February 18 2017	241.40096	1.04998	1.04430	1.03731	1.03459	
February 19 2017	241.40379	1.04999	1.04431	1.03732	1.03460	
February 20 2017	241.40661	1.05000	1.04433	1.03734	1.03461	
February 21 2017	241.40943	1.05001	1.04434	1.03735	1.03462	
February 22 2017	241.41225	1.05002	1.04435	1.03736	1.03464	
February 23 2017	241.41507	1.05004	1.04436	1.03737	1.03465	
February 24 2017	241.41789	1.05005	1.04438	1.03738	1.03466	
February 25 2017	241.42071	1.05006	1.04439	1.03740	1.03467	
February 26 2017	241.42354	1.05007	1.04440	1.03741	1.03468	
February 27 2017	241.42636	1.05009	1.04441	1.03742	1.03470	
February 28 2017	241.42918	1.05010	1.04442	1.03743	1.03471	
CPI-U (NSA) for:	October 2016	241.729	November 2016	241.353	December 2016	241.432

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
February 2017

Security:			1-3/8% 30-Year TIPS	0-1/8% 5-Year TIPS	0-1/8% 10-Year TIPS	0-1/4% 10-Year TIPS
Description:			TIPS of February 2044	Series X-2019	Series D-2024	Series A-2025
CUSIP Number:			912810RF7	912828C99	912828WU0	912828H45
Dated Date:			February 15, 2014	April 15, 2014	July 15, 2014	January 15, 2015
Original Issue Date:			February 28, 2014	April 30, 2014	July 31, 2014	January 30, 2015
Additional Issue Date(s):			June 30, 2014	August 29, 2014	September 30, 2014	March 31, 2015
			October 31, 2014	December 31, 2014	November 28, 2014	May 29, 2015
Maturity Date:			February 15, 2044	April 15, 2019	July 15, 2024	January 15, 2025
Ref CPI on Dated Date:			233.05900	234.31967	237.44594	236.85403
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
February 1 2017	241.35300	1.03559	1.03002	1.01645	1.01899	
February 2 2017	241.35582	1.03560	1.03003	1.01647	1.01901	
February 3 2017	241.35864	1.03561	1.03004	1.01648	1.01902	
February 4 2017	241.36146	1.03562	1.03005	1.01649	1.01903	
February 5 2017	241.36429	1.03564	1.03006	1.01650	1.01904	
February 6 2017	241.36711	1.03565	1.03008	1.01651	1.01905	
February 7 2017	241.36993	1.03566	1.03009	1.01653	1.01907	
February 8 2017	241.37275	1.03567	1.03010	1.01654	1.01908	
February 9 2017	241.37557	1.03568	1.03011	1.01655	1.01909	
February 10 2017	241.37839	1.03570	1.03012	1.01656	1.01910	
February 11 2017	241.38121	1.03571	1.03014	1.01657	1.01911	
February 12 2017	241.38404	1.03572	1.03015	1.01659	1.01913	
February 13 2017	241.38686	1.03573	1.03016	1.01660	1.01914	
February 14 2017	241.38968	1.03574	1.03017	1.01661	1.01915	
February 15 2017	241.39250	1.03576	1.03018	1.01662	1.01916	
February 16 2017	241.39532	1.03577	1.03020	1.01663	1.01917	
February 17 2017	241.39814	1.03578	1.03021	1.01664	1.01919	
February 18 2017	241.40096	1.03579	1.03022	1.01666	1.01920	
February 19 2017	241.40379	1.03581	1.03023	1.01667	1.01921	
February 20 2017	241.40661	1.03582	1.03024	1.01668	1.01922	
February 21 2017	241.40943	1.03583	1.03026	1.01669	1.01923	
February 22 2017	241.41225	1.03584	1.03027	1.01670	1.01924	
February 23 2017	241.41507	1.03585	1.03028	1.01672	1.01926	
February 24 2017	241.41789	1.03587	1.03029	1.01673	1.01927	
February 25 2017	241.42071	1.03588	1.03030	1.01674	1.01928	
February 26 2017	241.42354	1.03589	1.03032	1.01675	1.01929	
February 27 2017	241.42636	1.03590	1.03033	1.01676	1.01930	
February 28 2017	241.42918	1.03591	1.03034	1.01678	1.01932	
CPI-U (NSA) for:	October 2016	241.729	November 2016	241.353	December 2016	241.432

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
February 2017

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):			0-3/4% 30-Year TIPS TIPS of February 2045 912810RL4 February 15, 2015 February 27, 2015 June 30, 2015 October 30, 2015	0-1/8% 5-Year TIPS Series X-2020 912828K33 April 15, 2015 April 30, 2015 August 31, 2015 December 31, 2015	0-3/8% 10-Year TIPS Series D-2025 912828XL9 July 15, 2015 July 31, 2015 September 30, 2015 November 30, 2015	0-5/8% 10-Year TIPS Series A-2026 912828N71 January 15, 2016 January 29, 2016 March 31, 2016 May 31, 2016
Maturity Date: Ref CPI on Dated Date:			February 15, 2045 235.48150	April 15, 2020 234.18067	July 15, 2025 237.14365	January 15, 2026 237.61129
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
February 1 2017	241.35300	1.02493	1.03063	1.01775	1.01575	
February 2 2017	241.35582	1.02495	1.03064	1.01776	1.01576	
February 3 2017	241.35864	1.02496	1.03065	1.01777	1.01577	
February 4 2017	241.36146	1.02497	1.03066	1.01779	1.01578	
February 5 2017	241.36429	1.02498	1.03068	1.01780	1.01579	
February 6 2017	241.36711	1.02499	1.03069	1.01781	1.01581	
February 7 2017	241.36993	1.02501	1.03070	1.01782	1.01582	
February 8 2017	241.37275	1.02502	1.03071	1.01783	1.01583	
February 9 2017	241.37557	1.02503	1.03072	1.01785	1.01584	
February 10 2017	241.37839	1.02504	1.03074	1.01786	1.01585	
February 11 2017	241.38121	1.02505	1.03075	1.01787	1.01587	
February 12 2017	241.38404	1.02507	1.03076	1.01788	1.01588	
February 13 2017	241.38686	1.02508	1.03077	1.01789	1.01589	
February 14 2017	241.38968	1.02509	1.03078	1.01790	1.01590	
February 15 2017	241.39250	1.02510	1.03080	1.01792	1.01591	
February 16 2017	241.39532	1.02511	1.03081	1.01793	1.01593	
February 17 2017	241.39814	1.02513	1.03082	1.01794	1.01594	
February 18 2017	241.40096	1.02514	1.03083	1.01795	1.01595	
February 19 2017	241.40379	1.02515	1.03084	1.01796	1.01596	
February 20 2017	241.40661	1.02516	1.03086	1.01798	1.01597	
February 21 2017	241.40943	1.02517	1.03087	1.01799	1.01598	
February 22 2017	241.41225	1.02519	1.03088	1.01800	1.01600	
February 23 2017	241.41507	1.02520	1.03089	1.01801	1.01601	
February 24 2017	241.41789	1.02521	1.03090	1.01802	1.01602	
February 25 2017	241.42071	1.02522	1.03092	1.01804	1.01603	
February 26 2017	241.42354	1.02523	1.03093	1.01805	1.01604	
February 27 2017	241.42636	1.02525	1.03094	1.01806	1.01606	
February 28 2017	241.42918	1.02526	1.03095	1.01807	1.01607	
CPI-U (NSA) for:	October 2016	241.729	November 2016	241.353	December 2016	241.432

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
February 2017

Date			Ref CPI	Index Ratio	Index Ratio	Index Ratio		
February	1	2017	241.35300	1.01861	1.01834	1.00689		
February	2	2017	241.35582	1.01862	1.01835	1.00690		
February	3	2017	241.35864	1.01863	1.01836	1.00691		
February	4	2017	241.36146	1.01864	1.01837	1.00693		
February	5	2017	241.36429	1.01865	1.01838	1.00694		
February	6	2017	241.36711	1.01867	1.01840	1.00695		
February	7	2017	241.36993	1.01868	1.01841	1.00696		
February	8	2017	241.37275	1.01869	1.01842	1.00697		
February	9	2017	241.37557	1.01870	1.01843	1.00698		
February	10	2017	241.37839	1.01871	1.01844	1.00700		
February	11	2017	241.38121	1.01872	1.01846	1.00701		
February	12	2017	241.38404	1.01874	1.01847	1.00702		
February	13	2017	241.38686	1.01875	1.01848	1.00703		
February	14	2017	241.38968	1.01876	1.01849	1.00704		
February	15	2017	241.39250	1.01877	1.01850	1.00706		
February	16	2017	241.39532	1.01878	1.01852	1.00707		
February	17	2017	241.39814	1.01880	1.01853	1.00708		
February	18	2017	241.40096	1.01881	1.01854	1.00709		
February	19	2017	241.40379	1.01882	1.01855	1.00710		
February	20	2017	241.40661	1.01883	1.01856	1.00711		
February	21	2017	241.40943	1.01884	1.01858	1.00713		
February	22	2017	241.41225	1.01886	1.01859	1.00714		
February	23	2017	241.41507	1.01887	1.01860	1.00715		
February	24	2017	241.41789	1.01888	1.01861	1.00716		
February	25	2017	241.42071	1.01889	1.01862	1.00717		
February	26	2017	241.42354	1.01890	1.01863	1.00718		
February	27	2017	241.42636	1.01892	1.01865	1.00720		
February	28	2017	241.42918	1.01893	1.01866	1.00721		
CPI-U (NSA) for:			October 2016	241.729	November 2016	241.353	December 2016	241.432

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):	1% 30-Year TIPS TIPS of February 2046 912810RR1 February 15, 2016 February 29, 2016 June 30, 2016 October 31, 2016	0-1/8% 5-Year TIPS Series X-2021 912828Q60 April 15, 2016 April 29, 2016 August 31, 2016 December 30, 2016	0-1/8% 10-Year TIPS Series D-2026 912828S50 July 15, 2016 July 29, 2016 September 30, 2016 November 30, 2016	
Maturity Date: Ref CPI on Dated Date:	February 15, 2046 236.94448	April 15, 2021 237.00700	July 15, 2026 239.70132	