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:				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
Da	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio				
Manala	1	2017	241 42200	1 40272	1.46963	1 26010	1 20002				
March	1 2	2017	241.43200	1.49272	1.46862 1.46890	1.36018 1.36044	1.28083 1.28107				
March March	3	2017 2017	241.47739 241.52277	1.49300 1.49328	1.46890	1.36069	1.28107				
March	4	2017	241.56816	1.49326	1.46945	1.36095	1.28155				
March	5	2017	241.50816	1.49384	1.46943	1.36120	1.28179				
March	5 6	2017	241.61333	1.49384	1.47000	1.36146	1.28203				
March	7	2017	241.03894	1.49412	1.47000	1.36171	1.28227				
March	8	2017	241.74971	1.49468	1.47026	1.36171	1.28251				
March	9	2017	241.74971	1.49496	1.47083	1.36223	1.28275				
March	10	2017	241.79310	1.49490	1.47083	1.36248	1.28300				
March	11	2017	241.88587	1.49552	1.47111	1.36274	1.28324				
March	12	2017	241.93126	1.49580	1.47166	1.36299	1.28348				
March	13	2017	241.97665	1.49608	1.47194	1.36325	1.28372				
March	14	2017	242.02203	1.49636	1.47221	1.36350	1.28396				
March	15	2017	242.06742	1.49665	1.47249	1.36376	1.28420				
March	16	2017	242.11281	1.49693	1.47277	1.36402	1.28444				
March	17	2017	242.15819	1.49721	1.47304	1.36427	1.28468				
March	18	2017	242.20358	1.49749	1.47332	1.36453	1.28492				
March	19	2017	242.24897	1.49777	1.47359	1.36478	1.28516				
March	20	2017	242.29435	1.49805	1.47387	1.36504	1.28540				
March	21	2017	242.33974	1.49833	1.47415	1.36529	1.28564				
March	22	2017	242.38513	1.49861	1.47442	1.36555	1.28588				
March	23	2017	242.43052	1.49889	1.47470	1.36581	1.28613				
March	24	2017	242.47590	1.49917	1.47497	1.36606	1.28637				
March	25	2017	242.52129	1.49945	1.47525	1.36632	1.28661				
March	26	2017	242.56668	1.49973	1.47553	1.36657	1.28685				
March	27	2017	242.61206	1.50001	1.47580	1.36683	1.28709				
March	28	2017	242.65745	1.50029	1.47608	1.36708	1.28733				
March	29	2017	242.70284	1.50057	1.47635	1.36734	1.28757				
March	30	2017	242.74823	1.50085	1.47663	1.36760	1.28781				
March	31	2017	242.79361	1.50114	1.47691	1.36785	1.28805				
CPI-U (NSA) for: November 2		016 241,353	December 2016 241	.432 Januar	v 2017 242.839						

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
Da	ite		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
March	1	2017	241.43200	1.21642	1.19720	1.16490	1.15244
March	2	2017	241.47739	1.21665	1.19742	1.16511	1.15266
March	3	2017	241.52277	1.21688	1.19765	1.16533	1.15287
March	4	2017	241.56816	1.21711	1.19787	1.16555	1.15309
March	5	2017	241.61355	1.21711	1.19810	1.16577	1.15331
March	6	2017	241.65894	1.21756	1.19832	1.16599	1.15351
March	7	2017	241.70432	1.21779	1.19855	1.16621	1.15374
March	8	2017	241.74971	1.21802	1.19877	1.16643	1.15396
March	9	2017	241.79510	1.21825	1.19900	1.16665	1.15417
March	10	2017	241.84048	1.21848	1.19922	1.16687	1.15439
March	11	2017	241.88587	1.21871	1.19945	1.16709	1.15461
March	12	2017	241.93126	1.21894	1.19967	1.16730	1.15482
March	13	2017	241.97665	1.21916	1.19990	1.16752	1.15504
March	14	2017	242.02203	1.21939	1.20012	1.16774	1.15526
March	15	2017	242.06742	1.21962	1.20035	1.16796	1.15547
March	16	2017	242.11281	1.21985	1.20057	1.16818	1.15569
March	17	2017	242.15819	1.22008	1.20080	1.16840	1.15591
March	18	2017	242.20358	1.22031	1.20102	1.16862	1.15612
March	19	2017	242.24897	1.22054	1.20102	1.16884	1.15634
March	20	2017	242.29435	1.22077	1.20147	1.16906	1.15656
March	21	2017	242.33974	1.22099	1.20170	1.16928	1.15677
March	22	2017	242.38513	1.22122	1.20192	1.16949	1.15699
March	23	2017	242.43052	1.22125	1.20215	1.16971	1.15721
March	24	2017	242.47590	1.22168	1.20237	1.16993	1.15742
March	25	2017	242.52129	1.22191	1.20260	1.17015	1.15764
March	26	2017	242.56668	1.22214	1.20282	1.17037	1.15786
March	27	2017	242.61206	1.22237	1.20305	1.17059	1.15807
March	28	2017	242.65745	1.22259	1.20327	1.17081	1.15829
March	29	2017	242.70284	1.22282	1.20350	1.17103	1.15851
March	30	2017	242.74823	1.22305	1.20372	1.17125	1.15872
March	31	2017	242.79361	1.22328	1.20395	1.17147	1.15894
CDI II (	NSA) for:		November 20	16 241,353	December 2016 24		ry 2017 242.839

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:				1-3/4% 20-Year TIPS TIPS of January 2028 912810PV4 January 15, 2008 January 31, 2008 July 31, 2008 January 15, 2028 209.49645	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
Da	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
March	1	2017	241.43200	1.15244	1.11961	1.12451	1.12451
March	1 2	2017	241.43200	1.15266	1.11981	1.12471	1.12472
March	3	2017	241.47739	1.15287	1.12003	1.12472	1.12472
March	3 4	2017	241.52277	1.15287	1.12003	1.12493	1.12493
March	5	2017	241.61355	1.15331	1.12024	1.12536	1.12536
March	6	2017	241.65894	1.15351	1.12043	1.12557	1.12557
March	7	2017	241.03894	1.15374	1.12087	1.12578	1.12578
March	8	2017	241.74971	1.15374	1.121087	1.12578	1.12578
March	9	2017	241.74971	1.15417	1.12108	1.12620	1.12620
March	10	2017	241.79310	1.15439	1.12129	1.12641	1.12620
March	10	2017	241.84048	1.15461	1.12171	1.12641	1.12662
March	11	2017	241.88387	1.15482	1.12171	1.12684	1.12684
March	13	2017	241.93120	1.15504	1.12192	1.12705	1.12705
March	13	2017	241.97603	1.15526	1.12213	1.12705	1.12703
March	15	2017	242.02203	1.15547	1.12255	1.12747	1.12747
March	15 16	2017	242.06742	1.15569	1.12233	1.12747	1.12747
March	16	2017	242.11281	1.15599	1.12276	1.12789	1.12789
March	17	2017	242.13819		1.12297	1.12/89	1.12/89
March	18 19	2017	242.20338	1.15612 1.15634	1.12319	1.12810	1.12832
March	20	2017	242.24897	1.15656	1.12340	1.12853	1.12853
		2017				1.12874	
March	21 22		242.33974 242.38513	1.15677	1.12382	1.12874	1.12874 1.12895
March	22	2017 2017	242.38513	1.15699	1.12403	1.12895	1.12895
March March	23	2017	242.43052 242.47590	1.15721 1.15742	1.12424 1.12445	1.12916	1.12916
March	25	2017	242.52129	1.15764	1.12466	1.12958	1.12958
March March	26	2017	242.56668	1.15786	1.12487	1.12980	1.12980
	27	2017	242.61206	1.15807	1.12508	1.13001	1.13001
March March	28 29	2017 2017	242.65745 242.70284	1.15829 1.15851	1.12529 1.12550	1.13022 1.13043	1.13022 1.13043
	30	2017	1	1.15851		1.13043	
March	30		242.74823		1.12571		1.13064
March	31	2017	242.79361	1.15894	1.12592	1.13085	1.13085
CDLU	NSA) for:		November 20	16 241.353	December 2016 24	41.432 Janua	ry 2017 242.839

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):  Maturity Date: Ref CPI on Dated Date:				1-7/8% 10-Year TIPS Series D-2019 912828LA6 July 15, 2009 July 15, 2009 October 15, 2009 July 15, 2019 213.51819	1-3/8% 10-Year TIPS Series A-2020 912828MF4 January 15, 2010 January 15, 2010 April 15, 2010 January 15, 2020 216.24610	2-1/8% 30-Year TIPS TIPS of February 2040 912810QF8 February 15, 2010 February 26, 2010 August 31, 2010 February 15, 2040 216.13950	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 218.08532
Dat	te	Re	ef CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
March	1 201	17 241	.43200	1.13073	1.11647	1.11702	1.10705
March	2 201	I	.47739	1.13075	1.11668	1.11723	1.10726
March	3 201		.52277	1.13116	1.11689	1.11744	1.10747
March	4 201	<b>I</b>	.56816	1.13137	1.11710	1.11765	1.10768
March	5 201		.61355	1.13158	1.11731	1.11786	1.10789
March	6 201		.65894	1.13180	1.11752	1.11807	1.10809
March	7 201	I	.70432	1.13201	1.11773	1.11828	1.10830
March	8 201		.74971	1.13222	1.11794	1.11849	1.10851
March	9 201	<b>I</b>	.79510	1.13243	1.11815	1.11870	1.10872
March	10 201		.84048	1.13265	1.11836	1.11891	1.10893
March	11 201	17 241	.88587	1.13286	1.11857	1.11912	1.10913
March	12 201	17 241	.93126	1.13307	1.11878	1.11933	1.10934
March	13 201	17 241	.97665	1.13328	1.11899	1.11954	1.10955
March	14 201	17 242	2.02203	1.13350	1.11920	1.11975	1.10976
March	15 201	17 242	2.06742	1.13371	1.11941	1.11996	1.10997
March	16 201	17 242	2.11281	1.13392	1.11962	1.12017	1.11017
March	17 201	17 242	2.15819	1.13413	1.11983	1.12038	1.11038
March	18 201	17 242	2.20358	1.13435	1.12004	1.12059	1.11059
March	19 201	17 242	2.24897	1.13456	1.12025	1.12080	1.11080
March	20 201		2.29435	1.13477	1.12046	1.12101	1.11101
March	21 201		2.33974	1.13498	1.12067	1.12122	1.11122
March	22 201		2.38513	1.13520	1.12088	1.12143	1.11142
March	23 201		2.43052	1.13541	1.12109	1.12164	1.11163
March	24 201		2.47590	1.13562	1.12130	1.12185	1.11184
March	25 201		2.52129	1.13583	1.12151	1.12206	1.11205
March	26 201	· I	2.56668	1.13605	1.12172	1.12227	1.11226
March	27 201		2.61206	1.13626	1.12193	1.12248	1.11246
March	28 201		2.65745	1.13647	1.12214	1.12269	1.11267
March	29 201		2.70284	1.13668	1.12235	1.12290	1.11288
March	30 201		2.74823	1.13690	1.12256	1.12311	1.11309
March	31 201	17 242	2.79361	1.13711	1.12277	1.12332	1.11330
CPI-U (N	NSA) for:	N	ovember 20	16 241.353	December 2016 24	11.432 Janua	ry 2017 242.839

#### March 2017

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:			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 218.75255	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
Da	ate		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio			
March	1	2017	241.43200	1.10368	1.10247	1.07120	1.06670			
March	2	2017	241.47739	1.10388	1.10247	1.07141	1.06690			
March	3	2017	241.52277	1.10409	1.10289	1.07161	1.06710			
March	4	2017	241.56816	1.10430	1.10310	1.07181	1.06730			
March	5	2017	241.61355	1.10451	1.10330	1.07201	1.06751			
March	6	2017	241.65894	1.10471	1.10351	1.07221	1.06771			
March	7	2017	241.70432	1.10492	1.10372	1.07241	1.06791			
March	8	2017	241.74971	1.10513	1.10393	1.07261	1.06811			
March	9	2017	241.79510	1.10534	1.10413	1.07281	1.06831			
March	10	2017	241.84048	1.10554	1.10434	1.07302	1.06851			
March	11	2017	241.88587	1.10575	1.10455	1.07322	1.06871			
March	12	2017	241.93126	1.10596	1.10475	1.07342	1.06891			
March	13	2017	241.97665	1.10617	1.10496	1.07362	1.06911			
March	14	2017	242.02203	1.10637	1.10517	1.07382	1.06931			
March	15	2017	242.06742	1.10658	1.10538	1.07402	1.06951			
March	16	2017	242.11281	1.10679	1.10558	1.07422	1.06971			
March	17	2017	242.15819	1.10700	1.10579	1.07443	1.06991			
March	18	2017	242.20358	1.10720	1.10600	1.07463	1.07011			
March	19	2017	242.24897	1.10741	1.10621	1.07483	1.07031			
March	20	2017	242.29435	1.10762	1.10621	1.07503	1.07051			
March	21	2017	242.33974	1.10783	1.10662	1.07523	1.07071			
March	22	2017	242.38513	1.10783	1.10683	1.07543	1.07091			
March	23	2017	242.43052	1.10824	1.10703	1.07563	1.07111			
March	24	2017	242.47590	1.10845	1.10703	1.07584	1.07111			
March	25	2017	242.52129	1.10866	1.10724	1.07604	1.07152			
March	26	2017	242.56668	1.10886	1.10743	1.07624	1.07172			
March	27	2017	242.61206	1.10907	1.10786	1.07644	1.07192			
March	28	2017	242.65745	1.10928	1.10780	1.07664	1.07212			
March	29	2017	242.70284	1.10949	1.10828	1.07684	1.07232			
March	30	2017	242.74823	1.10949	1.10848	1.07704	1.07252			
March	31	2017	242.74823	1.10999	1.10848	1.07725	1.07272			
CPI-U (	(NSA) for:		November 2	016 241.353	December 2016 24	1.432 Januar	ry 2017 242.839			

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:		Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date:			0-3/4% 30-Year TIPS TIPS of February 2042 912810QV3 February 15, 2012 February 29, 2012 June 29, 2012 October 31, 2012 February 15, 2042 225.96062	0-1/8% 5-Year TIPS Series X-2017 912828SQ4 April 15, 2012 April 30, 2012 August 31, 2012 December 31, 2012 April 15, 2017 227.13073	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
Dat	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio					
March	1	2017	241.43200	1.06847	1.06296	1.04987	1.04597					
March	2	2017	241.47739	1.06867	1.06316	1.05007	1.04616					
March	3	2017	241.52277	1.06887	1.06336	1.05027	1.04636					
March	4	2017	241.56816	1.06907	1.06356	1.05047	1.04656					
March	5	2017	241.61355	1.06927	1.06376	1.05066	1.04675					
March	6	2017	241.65894	1.06947	1.06396	1.05086	1.04695					
March	7	2017	241.70432	1.06967	1.06416	1.05106	1.04715					
March	8	2017	241.74971	1.06988	1.06436	1.05125	1.04734					
March	9	2017	241.79510	1.07008	1.06456	1.05145	1.04754					
March	10	2017	241.84048	1.07028	1.06476	1.05165	1.04774					
March	11	2017	241.88587	1.07048	1.06496	1.05185	1.04793					
March	12	2017	241.93126	1.07068	1.06516	1.05204	1.04813					
March	13	2017	241.97665	1.07088	1.06536	1.05224	1.04833					
March	14	2017	242.02203	1.07108	1.06556	1.05244	1.04852					
March	15	2017	242.06742	1.07128	1.06576	1.05264	1.04872					
March	16	2017	242.11281	1.07148	1.06596	1.05283	1.04892					
March	17	2017	242.15819	1.07168	1.06616	1.05303	1.04911					
March	18	2017	242.20358	1.07188	1.06636	1.05323	1.04931					
March	19	2017	242.24897	1.07208	1.06656	1.05343	1.04951					
March	20	2017	242.29435	1.07229	1.06676	1.05362	1.04970					
March	21	2017	242.33974	1.07249	1.06696	1.05382	1.04990					
March	22	2017	242.38513	1.07269	1.06716	1.05402	1.05010					
March	23	2017	242.43052	1.07289	1.06736	1.05422	1.05029					
March	24	2017	242.47590	1.07309	1.06756	1.05441	1.05049					
March	25	2017	242.52129	1.07329	1.06776	1.05461	1.05069					
March	26	2017	242.56668	1.07349	1.06796	1.05481	1.05088					
March	27	2017	242.61206	1.07369	1.06816	1.05500	1.05108					
March	28	2017	242.65745	1.07389	1.06836	1.05520	1.05128					
March	29	2017	242.70284	1.07409	1.06856	1.05540	1.05147					
March March	30 31	2017 2017	242.74823 242.79361	1.07429 1.07450	1.06876 1.06896	1.05560 1.05579	1.05167 1.05186					
Maich	31	2017	242.79301	1.07450	1.00070	1.05517	1.03100					

March 2017

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):  Maturity Date: Ref CPI on Dated Date:				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 TIPS Series X-2018 912828UX6 April 15, 2013 April 30, 2013 August 30, 2013 December 31, 2013 April 15, 2018 231.16013	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 May 30, 2014 January 15, 2024 233.33058
Da	ite		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
March	1	2017	241.43200	1.05011	1.04444	1.03744	1.03472
March	2	2017	241.47739	1.05031	1.04463	1.03764	1.03492
March	3	2017	241.52277	1.05051	1.04483	1.03783	1.03511
March	4	2017	241.56816	1.05070	1.04503	1.03803	1.03531
March	5	2017	241.61355	1.05090	1.04522	1.03822	1.03550
March	6	2017	241.65894	1.05110	1.04542	1.03842	1.03569
March	7	2017	241.70432	1.05130	1.04561	1.03861	1.03589
March	8	2017	241.74971	1.05149	1.04581	1.03881	1.03608
March	9	2017	241.79510	1.05169	1.04601	1.03900	1.03628
March	10	2017	241.84048	1.05189	1.04620	1.03920	1.03647
March	11	2017	241.88587	1.05208	1.04640	1.03939	1.03667
March	12	2017	241.93126	1.05228	1.04660	1.03959	1.03686
March	13	2017	241.97665	1.05248	1.04679	1.03978	1.03706
March	14	2017	242.02203	1.05268	1.04699	1.03998	1.03725
March	15	2017	242.06742	1.05287	1.04718	1.04018	1.03744
March	16	2017	242.11281	1.05307	1.04738	1.04037	1.03764
March	17	2017	242.15819	1.05327	1.04758	1.04057	1.03783
March	18	2017	242.20358	1.05347	1.04777	1.04076	1.03803
March	19	2017	242.24897	1.05366	1.04797	1.04096	1.03822
March	20	2017	242.29435	1.05386	1.04817	1.04115	1.03842
March	21	2017	242.33974	1.05406	1.04836	1.04135	1.03861
March	22	2017	242.38513	1.05426	1.04856	1.04154	1.03881
March	23	2017	242.43052	1.05445	1.04876	1.04174	1.03900
March	24	2017	242.47590	1.05465	1.04895	1.04193	1.03919
March	25	2017	242.52129	1.05485	1.04915	1.04213	1.03939
March	26	2017	242.56668	1.05505	1.04934	1.04232	1.03958
March	27	2017	242.61206	1.05524	1.04954	1.04252	1.03978
March	28	2017	242.65745	1.05544	1.04974	1.04271	1.03997
March	29	2017	242.70284	1.05564	1.04993	1.04291	1.04017
March	30	2017	242.74823	1.05584	1.05013	1.04310	1.04036
March	31	2017	242.79361	1.05603	1.05033	1.04330	1.04056
CPI-U (	NSA) for:		November 2	016 241.353	December 2016 24	- I 41.432	ry 2017 242.839

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):  Maturity Date: Ref CPI on Dated Date:				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 TIPS Series X-2019 912828C99 April 15, 2014 April 30, 2014 August 29, 2014 December 31, 2014 April 15, 2019 234.31967	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
Da	ite		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
March	1	2017	241.43200	1.03593	1.03035	1.01679	1.01933
March	2	2017	241.47739	1.03612	1.03055	1.01698	1.01952
March	3	2017	241.52277	1.03632	1.03074	1.01717	1.01971
March	4	2017	241.56816	1.03651	1.03093	1.01736	1.01990
March	5	2017	241.61355	1.03671	1.03113	1.01755	1.02009
March	6	2017	241.65894	1.03690	1.03132	1.01774	1.02029
March	7	2017	241.70432	1.03709	1.03152	1.01793	1.02048
March	8	2017	241.74971	1.03729	1.03171	1.01813	1.02067
March	9	2017	241.79510	1.03748	1.03190	1.01832	1.02086
March	10	2017	241.84048	1.03768	1.03210	1.01851	1.02105
March	11	2017	241.88587	1.03787	1.03229	1.01870	1.02124
March	12	2017	241.93126	1.03807	1.03248	1.01889	1.02144
March	13	2017	241.97665	1.03826	1.03268	1.01908	1.02163
March	14	2017	242.02203	1.03846	1.03287	1.01927	1.02182
March	15	2017	242.06742	1.03865	1.03306	1.01946	1.02201
March	16	2017	242.11281	1.03885	1.03326	1.01965	1.02220
March	17	2017	242.15819	1.03904	1.03345	1.01985	1.02239
March	18	2017	242.20358	1.03924	1.03365	1.02004	1.02259
March	19	2017	242.24897	1.03943	1.03384	1.02023	1.02278
March	20	2017	242.29435	1.03963	1.03403	1.02042	1.02297
March	21	2017	242.33974	1.03982	1.03423	1.02061	1.02316
March	22	2017	242.38513	1.04002	1.03442	1.02080	1.02335
March	23	2017	242.43052	1.04021	1.03461	1.02099	1.02354
March	24	2017	242.47590	1.04041	1.03481	1.02118	1.02374
March	25	2017	242.52129	1.04060	1.03500	1.02137	1.02393
March	26	2017	242.56668	1.04080	1.03520	1.02157	1.02412
March	27	2017	242.61206	1.04099	1.03539	1.02176	1.02431
March	28	2017	242.65745	1.04118	1.03558	1.02195	1.02450
March	29	2017	242.70284	1.04138	1.03578	1.02214	1.02469
March	30	2017	242.74823	1.04157	1.03597	1.02233	1.02489
March	31	2017	242.79361	1.04177	1.03616	1.02252	1.02508
CPI-U (	NSA) for:		November 2	016 241.353	December 2016 24	1.432 Januar	y 2017 242.839

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):  Maturity Date: Ref CPI on Dated Date:			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 TIPS Series X-2020 912828K33 April 15, 2015 April 30, 2015 August 31, 2015 December 31, 2015 April 15, 2020 234.18067	0-3/8% 10-Year TIPS Series D-2025 912828XL9 July 15, 2015 July 31, 2015 September 30, 2015 November 30, 2015 July 15, 2025 237.14365	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
Dat	te	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
March	1 201	17 241.43200	1.02527	1.03096	1.01808	1.01608
March	2 201	l l	1.02546	1.03116	1.01827	1.01627
March	3 201	17 241.52277	1.02565	1.03135	1.01847	1.01646
March	4 201	17 241.56816	1.02585	1.03155	1.01866	1.01665
March	5 201	17 241.61355	1.02604	1.03174	1.01885	1.01684
March	6 201	17 241.65894	1.02623	1.03193	1.01904	1.01703
March	7 201	17 241.70432	1.02643	1.03213	1.01923	1.01723
March	8 201	17 241.74971	1.02662	1.03232	1.01942	1.01742
March	9 201	17 241.79510	1.02681	1.03252	1.01961	1.01761
March	10 201	17 241.84048	1.02700	1.03271	1.01981	1.01780
March	11 201	17 241.88587	1.02720	1.03290	1.02000	1.01799
March	12 201	17 241.93126	1.02739	1.03310	1.02019	1.01818
March	13 201	17 241.97665	1.02758	1.03329	1.02038	1.01837
March	14 201	17 242.02203	1.02778	1.03348	1.02057	1.01856
March	15 201	17 242.06742	1.02797	1.03368	1.02076	1.01875
March	16 201	17 242.11281	1.02816	1.03387	1.02095	1.01894
March	17 201	17 242.15819	1.02835	1.03407	1.02115	1.01914
March	18 201	17 242.20358	1.02855	1.03426	1.02134	1.01933
March	19 201	17 242.24897	1.02874	1.03445	1.02153	1.01952
March	20 201	17 242.29435	1.02893	1.03465	1.02172	1.01971
March	21 201	17 242.33974	1.02912	1.03484	1.02191	1.01990
March	22 201		1.02932	1.03503	1.02210	1.02009
March	23 201	17 242.43052	1.02951	1.03523	1.02229	1.02028
March	24 201	17 242.47590	1.02970	1.03542	1.02249	1.02047
March	25 201		1.02990	1.03562	1.02268	1.02066
March	26 201		1.03009	1.03581	1.02287	1.02086
March	27 201		1.03028	1.03600	1.02306	1.02105
March	28 201		1.03047	1.03620	1.02325	1.02124
March	29 201		1.03067	1.03639	1.02344	1.02143
March	30 201		1.03086	1.03659	1.02363	1.02162
March	31 201	17 242.79361	1.03105	1.03678	1.02383	1.02181
CPI-U (N	NSA) for:	November	2016 241,353	December 2016 2	241.432 Janua	ry 2017 242.839

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):  Maturity Date: Ref CPI on Dated Date:			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	0-1/8% 10-Year TIPS Series D-2026 912828S50 July 15, 2016 July 29, 2016 September 30, 2016 November 30, 2016 July 15, 2026 239.70132	0-3/8% 10-Year TIP Series A-2027 912828V49 January 15, 2017 January 31, 2017 January 15, 2027 241.55919
Da	te	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
March	1 201	7 241.43200	1.01894	1.01867	1.00722	0.99947
March	2 201	l l	1.0194	1.01886	1.00722	0.99947
March	3 201		1.01913	1.01905	1.00760	0.99985
March	4 201		1.01951	1.01924	1.00779	1.00004
March	5 201	1	1.01971	1.01944	1.00779	1.00023
March	6 201		1.01990	1.01963	1.00817	1.00023
March	7 201	l l	1.02009	1.01982	1.00836	1.00041
March	8 201		1.02028	1.02001	1.00855	1.00079
March	9 201	l l	1.02047	1.02020	1.00873	1.00098
March	10 201		1.02066	1.02039	1.00892	1.00116
March	11 201	1	1.02085	1.02059	1.00911	1.00135
March	12 201	l l	1.02105	1.02078	1.00930	1.00154
March	13 201	1	1.02124	1.02097	1.00949	1.00173
March	14 201	7 242.02203	1.02143	1.02116	1.00968	1.00192
March	15 201	7 242.06742	1.02162	1.02135	1.00987	1.00210
March	16 201	7 242.11281	1.02181	1.02154	1.01006	1.00229
March	17 201	7 242.15819	1.02200	1.02173	1.01025	1.00248
March	18 201	7 242.20358	1.02220	1.02193	1.01044	1.00267
March	19 201	7 242.24897	1.02239	1.02212	1.01063	1.00286
March	20 201	7 242.29435	1.02258	1.02231	1.01082	1.00304
March	21 201	7 242.33974	1.02277	1.02250	1.01101	1.00323
March	22 201	7 242.38513	1.02296	1.02269	1.01120	1.00342
March	23 201	7 242.43052	1.02315	1.02288	1.01139	1.00361
March	24 201		1.02334	1.02307	1.01158	1.00379
March	25 201		1.02354	1.02327	1.01176	1.00398
March	26 201		1.02373	1.02346	1.01195	1.00417
March	27 201		1.02392	1.02365	1.01214	1.00436
March	28 201	l l	1.02411	1.02384	1.01233	1.00455
March	29 201		1.02430	1.02403	1.01252	1.00473
March	30 201		1.02449	1.02422	1.01271	1.00492
March	31 201	7 242.79361	1.02469	1.02442	1.01290	1.00511
CPI-U (1	NSA) for:	November	2016 241.353	December 2016	241.432 Janu	uary 2017 242.839