Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:			tion: Number: 912810FD5 912810FH6 April 15, 1998 October 15, 1999 October 16, 2000 y Date: April 15, 2028 TIPS of April 2029 912810FH6 April 15, 1999 April 15, 1999 October 16, 2000 April 15, 2029		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	nte	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
June	1 2017	243.80100	1.50736	1.48303	1.37353	1.29340
June	2 2017	243.82510	1.50751	1.48318	1.37366	1.29352
June	3 2017	243.84920	1.50766	1.48333	1.37380	1.29365
June	4 2017	243.87330	1.50781	1.48347	1.37393	1.29378
June	5 2017	243.89740	1.50796	1.48362	1.37407	1.29391
June	6 2017	243,92150	1.50811	1.48377	1.37421	1.29404
June	7 2017	243.94560	1.50826	1.48391	1.37434	1.29416
June	8 2017	243.96970	1.50841	1.48406	1.37448	1.29429
June	9 2017	243.99380	1.50856	1.48421	1.37461	1.29442
June	10 2017	244.01790	1.50870	1.48435	1.37475	1.29455
June	11 2017	244.04200	1.50885	1.48450	1.37488	1.29467
June	12 2017	244.06610	1.50900	1.48465	1.37502	1.29480
June	13 2017	244.09020	1.50915	1.48479	1.37516	1.29493
June	14 2017	244.11430	1.50930	1.48494	1.37529	1.29506
June	15 2017	244.13840	1.50945	1.48509	1.37543	1.29519
June	16 2017	244.16250	1.50960	1.48523	1.37556	1.29531
June	17 2017	244.18660	1.50975	1.48538	1.37570	1.29544
June	18 2017	244.21070	1.50990	1.48553	1.37583	1.29557
June	19 2017	244.23480	1.51005	1.48567	1.37597	1.29570
June	20 2017	244.25890	1.51019	1.48582	1.37611	1.29583
June	21 2017	244.28300	1.51034	1.48597	1.37624	1.29595
June	22 2017	244.30710	1.51049	1.48611	1.37638	1.29608
June	23 2017	244.33120	1.51064	1.48626	1.37651	1.29621
June	24 2017	244.35530	1.51079	1.48641	1.37665	1.29634
June	25 2017	244.37940	1.51094	1.48655	1.37679	1.29646
June	26 2017	244.40350	1.51109	1.48670	1.37692	1.29659
June	27 2017	244.42760	1.51124	1.48685	1.37706	1.29672
June	28 2017	244.45170	1.51139	1.48699	1.37719	1.29685
June	29 2017	244.47580	1.51154	1.48714	1.37733	1.29698
June	30 2017	244.49990	1.51168	1.48729	1.37746	1.29710
CPI-U	NSA) for:	February 20	17 243.603	March 2017 243.801	April 2017	244.524

June 1 2017 243.80100 June 2 2017 243.82510 June 3 2017 243.84920 June 4 2017 243.87330 June 5 2017 243.89740 June 6 2017 243.92150 June 7 2017 243.94560 June 8 2017 243.99380 June 9 2017 244.999380 June 10 2017 244.046010 June 12 2017 244.06610 June 13 2017 244.06610 June 13 2017 244.13840 June 15 2017 244.13840 June 15 2017 244.16250 June 17 2017 244.21070 June 18 2017 244.23480 June 20 2017 244.23480 June 20 2017 <th>1.22836 1.22848 1.22860</th> <th>Index Ratio</th> <th>Index Ratio</th> <th>T 1 5 4</th>	1.22836 1.22848 1.22860	Index Ratio	Index Ratio	T 1 5 4
June 2 2017 243.82510 June 3 2017 243.84920 June 4 2017 243.87330 June 5 2017 243.89740 June 6 2017 243.92150 June 7 2017 243.94560 June 8 2017 243.96970 June 9 2017 244.96970 June 10 2017 244.01790 June 11 2017 244.04200 June 12 2017 244.06610 June 13 2017 244.06610 June 14 2017 244.11430 June 15 2017 244.18340 June 16 2017 244.16250 June 17 2017 244.21070 June 18 2017 244.23480 June 20 2017 244.25890 June 21 2017	1.22848 1.22860			Index Ratio
June 2 2017 243.82510 June 3 2017 243.84920 June 4 2017 243.87330 June 5 2017 243.89740 June 6 2017 243.92150 June 7 2017 243.94560 June 8 2017 243.96970 June 9 2017 244.96970 June 10 2017 244.01790 June 11 2017 244.04200 June 12 2017 244.06610 June 13 2017 244.06610 June 14 2017 244.11430 June 15 2017 244.18340 June 16 2017 244.16250 June 17 2017 244.21070 June 18 2017 244.23480 June 20 2017 244.25890 June 21 2017	1.22848 1.22860	1.20894	1.17633	1.16375
June 3 2017 243.84920 June 4 2017 243.87330 June 5 2017 243.89740 June 6 2017 243.92150 June 7 2017 243.94560 June 8 2017 243.96970 June 9 2017 243.99380 June 10 2017 244.01790 June 11 2017 244.04200 June 12 2017 244.06610 June 13 2017 244.09020 June 14 2017 244.11430 June 15 2017 244.18840 June 16 2017 244.16250 June 17 2017 244.21070 June 18 2017 244.23480 June 20 2017 244.25890 June 21 2017 244.28300 June 22 2017 <td>1.22860</td> <td>1.20906</td> <td>1.17644</td> <td>1.16386</td>	1.22860	1.20906	1.17644	1.16386
June 4 2017 243.87330 June 5 2017 243.89740 June 6 2017 243.92150 June 7 2017 243.94560 June 8 2017 243.96970 June 9 2017 243.99380 June 10 2017 244.01790 June 11 2017 244.04200 June 12 2017 244.06610 June 13 2017 244.1430 June 14 2017 244.13840 June 16 2017 244.1850 June 17 2017 244.18660 June 18 2017 244.23480 June 20 2017 244.25890 June 21 2017 244.28300 June 22 2017 244.33120 June 23 2017 244.33120 June 24 2017		1.20918	1.17656	1.16398
June 6 2017 243.92150 June 7 2017 243.94560 June 8 2017 243.96970 June 9 2017 243.99380 June 10 2017 244.01790 June 11 2017 244.04200 June 12 2017 244.06610 June 13 2017 244.109020 June 14 2017 244.11430 June 15 2017 244.13840 June 16 2017 244.16250 June 17 2017 244.18660 June 18 2017 244.21070 June 19 2017 244.23480 June 20 2017 244.28300 June 21 2017 244.30710 June 22 2017 244.33120 June 24 2017 244.35530 June 24 2017	1.22872	1.20930	1.17667	1.16409
June 7 2017 243.94560 June 8 2017 243.96970 June 9 2017 243.99380 June 10 2017 244.01790 June 11 2017 244.04200 June 12 2017 244.06610 June 13 2017 244.109020 June 14 2017 244.11430 June 15 2017 244.1840 June 16 2017 244.18560 June 18 2017 244.21070 June 19 2017 244.23480 June 20 2017 244.25890 June 21 2017 244.3800 June 22 2017 244.33120 June 23 2017 244.33120 June 24 2017 244.35530 June 24 2017 244.37940 June 25 2017<	1.22884	1.20942	1.17679	1.16421
June 8 2017 243.96970 June 9 2017 243.99380 June 10 2017 244.01790 June 11 2017 244.04200 June 12 2017 244.06610 June 13 2017 244.09020 June 14 2017 244.11430 June 15 2017 244.13840 June 16 2017 244.16250 June 17 2017 244.18660 June 18 2017 244.21070 June 19 2017 244.23480 June 20 2017 244.28300 June 21 2017 244.30710 June 22 2017 244.33120 June 24 2017 244.35530 June 24 2017 244.37940 June 25 2017 244.37940 June 26 201	1.22896	1.20954	1.17691	1.16432
June 9 2017 243.99380 June 10 2017 244.01790 June 11 2017 244.04200 June 12 2017 244.06610 June 13 2017 244.09020 June 14 2017 244.11430 June 15 2017 244.13840 June 16 2017 244.16250 June 17 2017 244.18660 June 19 2017 244.23480 June 20 2017 244.28300 June 21 2017 244.28300 June 22 2017 244.30710 June 23 2017 244.33120 June 24 2017 244.35530 June 25 2017 244.37940 June 26 2017 244.40350	1.22908	1.20966	1.17702	1.16444
June 10 2017 244.01790 June 11 2017 244.04200 June 12 2017 244.06610 June 13 2017 244.09020 June 14 2017 244.11430 June 15 2017 244.13840 June 16 2017 244.16250 June 17 2017 244.18660 June 18 2017 244.21070 June 19 2017 244.23480 June 20 2017 244.28300 June 21 2017 244.30710 June 23 2017 244.33120 June 24 2017 244.35530 June 24 2017 244.37940 June 25 2017 244.37940 June 26 2017 244.40350	1.22921	1.20978	1.17714	1.16455
June 11 2017 244.04200 June 12 2017 244.06610 June 13 2017 244.09020 June 14 2017 244.11430 June 15 2017 244.13840 June 16 2017 244.16250 June 17 2017 244.18660 June 18 2017 244.21070 June 19 2017 244.23480 June 20 2017 244.28300 June 21 2017 244.30710 June 23 2017 244.3120 June 23 2017 244.35530 June 24 2017 244.35530 June 25 2017 244.37940 June 26 2017 244.40350	1.22933	1.20990	1.17726	1.16467
June 12 2017 244.06610 June 13 2017 244.09020 June 14 2017 244.11430 June 15 2017 244.13840 June 16 2017 244.16250 June 17 2017 244.18660 June 18 2017 244.21070 June 19 2017 244.23480 June 20 2017 244.25890 June 21 2017 244.30710 June 23 2017 244.3120 June 23 2017 244.35530 June 24 2017 244.35530 June 25 2017 244.37940 June 26 2017 244.40350	1.22945	1.21002	1.17737	1.16478
June 13 2017 244.09020 June 14 2017 244.11430 June 15 2017 244.13840 June 16 2017 244.16250 June 17 2017 244.18660 June 18 2017 244.21070 June 19 2017 244.23480 June 20 2017 244.25890 June 21 2017 244.30710 June 23 2017 244.33120 June 24 2017 244.35530 June 25 2017 244.37940 June 26 2017 244.40350	1.22957	1.21014	1.17749	1.16490
June 14 2017 244.11430 June 15 2017 244.13840 June 16 2017 244.16250 June 17 2017 244.18660 June 18 2017 244.21070 June 19 2017 244.23480 June 20 2017 244.25890 June 21 2017 244.30710 June 23 2017 244.33120 June 24 2017 244.35530 June 25 2017 244.37940 June 26 2017 244.40350	1.22969	1.21026	1.17760	1.16501
June 15 2017 244.13840 June 16 2017 244.16250 June 17 2017 244.18660 June 18 2017 244.21070 June 19 2017 244.23480 June 20 2017 244.25890 June 21 2017 244.28300 June 22 2017 244.30710 June 23 2017 244.33120 June 24 2017 244.35530 June 25 2017 244.37940 June 26 2017 244.40350	1.22981	1.21038	1.17772	1.16513
June 16 2017 244.16250 June 17 2017 244.18660 June 18 2017 244.21070 June 19 2017 244.23480 June 20 2017 244.25890 June 21 2017 244.28300 June 22 2017 244.30710 June 23 2017 244.33120 June 24 2017 244.35530 June 25 2017 244.37940 June 26 2017 244.40350	1.22993	1.21050	1.17784	1.16524
June 17 2017 244.18660 June 18 2017 244.21070 June 19 2017 244.23480 June 20 2017 244.25890 June 21 2017 244.28300 June 22 2017 244.30710 June 23 2017 244.33120 June 24 2017 244.35530 June 25 2017 244.37940 June 26 2017 244.40350	1.23006	1.21062	1.17795	1.16536
June 18 2017 244.21070 June 19 2017 244.23480 June 20 2017 244.25890 June 21 2017 244.28300 June 22 2017 244.30710 June 23 2017 244.33120 June 24 2017 244.35530 June 25 2017 244.37940 June 26 2017 244.40350	1.23018	1.21074	1.17807	1.16547
June 19 2017 244.23480 June 20 2017 244.25890 June 21 2017 244.28300 June 22 2017 244.30710 June 23 2017 244.33120 June 24 2017 244.35530 June 25 2017 244.37940 June 26 2017 244.40350	1.23030	1.21086	1.17819	1.16559
June 20 2017 244.25890 June 21 2017 244.28300 June 22 2017 244.30710 June 23 2017 244.33120 June 24 2017 244.35530 June 25 2017 244.37940 June 26 2017 244.40350	1.23042	1.21098	1.17830	1.16570
June 21 2017 244.28300 June 22 2017 244.30710 June 23 2017 244.33120 June 24 2017 244.35530 June 25 2017 244.37940 June 26 2017 244.40350	1.23054	1.21109	1.17842	1.16582
June 22 2017 244.30710 June 23 2017 244.33120 June 24 2017 244.35530 June 25 2017 244.37940 June 26 2017 244.40350	1.23066	1.21121	1.17853	1.16593
June 23 2017 244.33120 June 24 2017 244.35530 June 25 2017 244.37940 June 26 2017 244.40350	1.23078	1.21133	1.17865	1.16605
June 24 2017 244.35530 June 25 2017 244.37940 June 26 2017 244.40350	1.23091	1.21145	1.17877	1.16616
June 25 2017 244.37940 June 26 2017 244.40350	1.23103	1.21157	1.17888	1.16628
June 26 2017 244.40350	1.23115	1.21169	1.17900	1.16639
	1.23127	1.21181	1.17912	1.16651
June 27 2017 244.42760	1.23139	1.21193	1.17923	1.16662
	1.23151	1.21205	1.17935	1.16674
June 28 2017 244.45170	1.23163	1.21217	1.17947	1.16685
June 29 2017 244.47580	1.23176	1.21229	1.17958	1.16697
June 30 2017 244.49990	1.23188	1.21241	1.17970	1.16708

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	Date Ref CPI		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
June	1	2017	243.80100	1.16375	1.13059	1.13554	1.13554
June		2017	243.82510	1.16386	1.13070	1.13566	1.13566
June		2017	243.84920	1.16398	1.13082	1.13577	1.13577
June		2017	243.87330	1.16409	1.13093	1.13588	1.13588
June		2017	243.89740	1.16421	1.13104	1.13599	1.13599
June		2017	243.92150	1.16432	1.13115	1.13611	1.13611
June		2017	243.94560	1.16444	1.13126	1.13622	1.13622
June		2017	243.96970	1.16455	1.13138	1.13633	1.13633
June		2017	243.99380	1.16467	1.13149	1.13644	1.13644
June		2017	244.01790	1.16478	1.13160	1.13655	1.13655
June		2017	244.04200	1.16490	1.13171	1.13667	1.13667
June		2017	244.06610	1.16501	1.13182	1.13678	1.13678
June		2017	244.09020	1.16513	1.13193	1.13689	1.13689
June		2017	244.11430	1.16524	1.13205	1.13700	1.13700
June		2017	244.13840	1.16536	1.13216	1.13712	1.13712
June		2017	244.16250	1.16547	1.13227	1.13723	1.13723
June		2017	244.18660	1.16559	1.13238	1.13734	1.13723
June		2017	244.21070	1.16570	1.13249	1.13745	1.13745
June		2017	244.23480	1.16582	1.13249	1.13756	1.13756
June		2017	244.25890	1.16593	1.13272	1.13758	1.13768
June		2017	244.28300	1.16605	1.13272	1.13708	1.13708
June		2017	244.28300	1.16616	1.13294	1.13779	1.13779
June		2017	244.30710	1.16628	1.13294	1.13801	1.13790
June		2017	244.35120	1.16639	1.13316	1.13813	1.13813
June		2017	244.33330	1.16651	1.13316	1.13824	1.13813
June		2017	244.37940	1.16662	1.13328	1.13835	1.13824
June June		2017	244.40350	1.16674	1.13359	1.13835	1.13846
		2017	244.42760	1.16685	1.13361	1.13846	
June June		2017				1.13857	1.13857 1.13869
			244.47580	1.16697	1.13372		
June	30	2017	244.49990	1.16708	1.13383	1.13880	1.13880
~~~~	NSA) for:		February 201	7 243.603	March 2017 243.801	April 2017	244.524

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
Date Ref CPI			Ref CPI	Index Ratio Index Ratio	Index Ratio	Index Ratio	
		2015	242.004.00	1.11100	1.10510	4.42500	4.44500
June	1	2017	243.80100	1.14183	1.12742	1.12798	1.11792
June	2	2017	243.82510	1.14194	1.12754	1.12809	1.11803
June	3	2017	243.84920	1.14205	1.12765	1.12820	1.11814
June	4	2017	243.87330	1.14217	1.12776	1.12831	1.11825
June	5	2017	243.89740	1.14228	1.12787	1.12843	1.11836
June	6	2017	243.92150	1.14239	1.12798	1.12854	1.11847
June	7	2017	243.94560	1.14251	1.12809	1.12865	1.11858
June	8	2017	243.96970	1.14262	1.12820	1.12876	1.11869
June	9	2017	243.99380	1.14273	1.12832	1.12887	1.11880
June	10	2017	244.01790	1.14284	1.12843	1.12898	1.11891
June	11	2017	244.04200	1.14296	1.12854	1.12909	1.11902
June	12	2017	244.06610	1.14307	1.12865	1.12921	1.11913
June	13	2017	244.09020	1.14318	1.12876	1.12932	1.11924
June	14	2017	244.11430	1.14330	1.12887	1.12943	1.11935
June	15	2017	244.13840	1.14341	1.12898	1.12954	1.11946
June	16	2017	244.16250	1.14352	1.12910	1.12965	1.11957
June	17	2017	244.18660	1.14363	1.12921	1.12976	1.11968
June	18	2017	244.21070	1.14375	1.12932	1.12988	1.11979
June	19	2017	244.23480	1.14386	1.12943	1.12999	1.11990
June	20	2017	244.25890	1.14397	1.12954	1.13010	1.12002
June	21	2017	244.28300	1.14409	1.12965	1.13021	1.12013
June	22	2017	244.30710	1.14420	1.12976	1.13032	1.12024
June	23	2017	244.33120	1.14431	1.12988	1.13043	1.12035
June	24	2017	244.35530	1.14442	1.12999	1.13054	1.12046
June	25	2017	244.37940	1.14454	1.13010	1.13066	1.12057
June	26	2017	244.40350	1.14465	1.13021	1.13077	1.12068
June	27	2017	244.42760	1.14476	1.13032	1.13088	1.12079
June	28	2017	244.45170	1.14488	1.13043	1.13099	1.12090
June	29	2017	244.47580	1.14499	1.13054	1.13110	1.12101
June	30	2017	244.49990	1.14510	1.13066	1.13121	1.12112
CPLU	NSA) for:		February 201	17 243.603	March 2017 243.801	April 2017	244.524

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):  Maturity Date: Ref CPI on Dated 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	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
June	1	2017	243.80100	1.11451	1.11329	1.08171	1.07717
June	2	2017	243.82510	1.11462	1.11340	1.08171	1.07728
June June	3	2017	243.84920	1.11462	1.11340	1.08182	1.07738
June	4	2017	243.87330	1.114/3	1.11362	1.08204	1.07749
June	5	2017	243.89740	1.11495	1.11373	1.08214	1.07760
June	6	2017	243.89740	1.11506	1.11373	1.08214	1.07770
June	7	2017	243.94560	1.11506	1.11395	1.08236	1.07781
June June	8	2017	243.94560	1.11517	1.11395	1.08236	1.07792
	9	2017	243.99380			1.08257	1.07802
June				1.11539	1.11417		
June	10	2017 2017	244.01790 244.04200	1.11550	1.11428 1.11439	1.08268 1.08278	1.07813 1.07823
June	11			1.11561			
June June	12 13	2017 2017	244.06610 244.09020	1.11572 1.11583	1.11450 1.11461	1.08289 1.08300	1.07834 1.07845
	13	2017		1.11505	1.11461	1.08310	1.07855
June	14 15	2017	244.11430 244.13840	1.11594	1.114/2	1.08310	1.07866
June June	15 16	2017	244.13840	1.11605	1.11483	1.08321	1.07877
	17	2017	244.18660	1.11616	1.11505	1.08343	1.07887
June June	17	2017	244.18660	1.11627	1.11505	1.08343	1.07898
	18	2017	244.23480	1.11649	1.11516	1.08364	1.07909
June							
June	20 21	2017 2017	244.25890 244.28300	1.11660 1.11671	1.11538 1.11549	1.08375 1.08385	1.07919 1.07930
June	21	2017	244.28300	1.116/1	1.11549	1.08385	1.07930 1.07941
June June	22	2017	244.30/10	1.11682	1.11560	1.08396	1.07941
June June	23 24	2017	244.35120	1.11704	1.115/1	1.08407	1.07951
June June	24 25	2017	244.35530	1.11704	1.11582	1.08417	1.07962
June June	25 26	2017	244.37940 244.40350	1.11715	1.11593	1.08428	1.07973
June June	26 27	2017	244.40350	1.11726	1.11604	1.08449	1.07983
June	28	2017	244.45170	1.11737	1.11613	1.08460	1.07994
June	29	2017	244.47580	1.11748	1.11626	1.08471	1.08015
June	30	2017	244.47380	1.11739	1.11648	1.08482	1.08013
Julic	50	2017	244.43330	1.11//0	1.11040	1.00402	1.00020
CPI-U (I	NGA) C		February 20	17 243.603	March 2017 243.801	April 2017	244.524

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 2042 912810QV3 February 15, 2012 February 29, 2012 June 29, 2012 October 31, 2012 February 15, 2042 225,96062	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
Da	Date Ref CPI		Ref CPI	Index Ratio Index	Index Ratio	Index Ratio	Index Ratio
June	1	2017	242 80100	1.07895	1.06017	1.05623	1.06041
	1 2		243.80100			1.05623	1.06041
June June	3	2017 2017	243.82510 243.84920	1.07906 1.07917	1.06028 1.06038	1.05633	1.06052
June	4	2017	243.87330	1.07917	1.06049	1.05654	1.06073
June	5	2017	243.89740	1.07927	1.06059	1.05665	1.06083
June	6	2017	243.92150	1.07949	1.06070	1.05675	1.06094
June	7	2017	243.94560	1.07949	1.06080	1.05686	1.06104
June	8	2017	243.96970	1.07970	1.06091	1.05696	1.06115
June	9	2017	243.99380	1.07970	1.06101	1.05706	1.06125
June	10	2017	244.01790	1.07991	1.06112	1.05717	1.06136
June	11	2017	244.04200	1.08002	1.06122	1.05727	1.06146
June	12	2017	244.06610	1.08013	1.06133	1.05727	1.06157
June	13	2017	244.09020	1.08023	1.06143	1.05748	1.06167
June	14	2017	244.11430	1.08034	1.06154	1.05759	1.06178
June	15	2017	244.13840	1.08045	1.06164	1.05769	1.06188
June	16	2017	244.16250	1.08055	1.06175	1.05780	1.06199
June	17	2017	244.18660	1.08066	1.06185	1.05790	1.06209
June	18	2017	244.21070	1.08077	1.06196	1.05800	1.06220
June	19	2017	244.23480	1.08087	1.06206	1.05811	1.06230
June	20	2017	244.25890	1.08098	1.06217	1.05821	1.06241
June	21	2017	244.28300	1.08109	1.06227	1.05832	1.06251
June	22	2017	244.30710	1.08119	1.06238	1.05842	1.06262
June	23	2017	244.33120	1.08130	1.06248	1.05853	1.06272
June	24	2017	244.35530	1.08141	1.06259	1.05863	1.06283
June	25	2017	244.37940	1.08151	1.06269	1.05874	1.06293
June	26	2017	244.40350	1.08162	1.06279	1.05884	1.06304
June	27	2017	244.42760	1.08173	1.06290	1.05894	1.06314
June	28	2017	244.45170	1.08183	1.06300	1.05905	1.06324
June	29	2017	244.47580	1.08194	1.06311	1.05915	1.06335
June	30	2017	244.49990	1.08205	1.06321	1.05926	1.06345
CPI-II (	NSA) for:		February 20	17 243.603	March 2017 243.801	April 2017	244.524

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:			0-1/8% 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 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
Da	ite		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio		
June	1	2017	243.80100	1.05468	1.04762	1.04487	1.04609		
June	2	2017	243.82510	1.05479	1.04702	1.04498	1.04619		
June	3	2017	243.84920	1.05489	1.04773	1.04498	1.04630		
June	4	2017	243.87330	1.05500	1.04793	1.04518	1.04640		
June	5	2017	243.89740	1.05510	1.04793	1.04529	1.04650		
June	6	2017	243.92150	1.05521	1.04814	1.04539	1.04661		
June	7	2017	243.94560	1.05531	1.04825	1.04549	1.04671		
June	8	2017	243.96970	1.05541	1.04835	1.04560	1.04682		
June	9	2017	243.99380	1.05552	1.04845	1.04570	1.04692		
June	10	2017	244.01790	1.05562	1.04856	1.04580	1.04702		
June	11	2017	244.04200	1.05573	1.04866	1.04591	1.04713		
June	12	2017	244.06610	1.05583	1.04876	1.04601	1.04723		
June	13	2017	244.09020	1.05594	1.04887	1.04611	1.04733		
June	14	2017	244.11430	1.05604	1.04897	1.04622	1.04744		
June	15	2017	244.13840	1.05614	1.04907	1.04632	1.04754		
June	16	2017	244.16250	1.05625	1.04918	1.04642	1.04764		
June	17	2017	244.18660	1.05635	1.04928	1.04653	1.04775		
June	18	2017	244.21070	1.05646	1.04938	1.04663	1.04785		
June	19	2017	244.23480	1.05656	1.04949	1.04673	1.04795		
June	20	2017	244.25890	1.05667	1.04959	1.04684	1.04806		
June	21	2017	244.28300	1.05677	1.04970	1.04694	1.04816		
June	22	2017	244.30710	1.05687	1.04980	1.04704	1.04826		
June	23	2017	244.33120	1.05698	1.04990	1.04715	1.04837		
June	24	2017	244.35530	1.05708	1.05001	1.04725	1.04847		
June	25	2017	244.37940	1.05719	1.05011	1.04735	1.04857		
June	26	2017	244.40350	1.05729	1.05021	1.04746	1.04868		
June	27	2017	244.42760	1.05740	1.05032	1.04756	1.04878		
June	28	2017	244.45170	1.05750	1.05042	1.04766	1.04888		
June	29	2017	244.47580	1.05760	1.05052	1.04777	1.04899		
June	30	2017	244.49990	1.05771	1.05063	1.04787	1.04909		
CPI-U	NSA) for:		February 20	17 243.603	March 2017 243.801	April 2017	244.524		

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 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	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
Da	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
Inno	1	2017	242 90100	1.04046	1.02676	1.02933	1.02522
June	1		243.80100		1.02676		1.03533
June	2 3	2017 2017	243.82510 243.84920	1.04057 1.04067	1.02687 1.02697	1.02943 1.02953	1.03543 1.03553
June							
June	4	2017	243.87330	1.04077	1.02707	1.02964	1.03564
June	5	2017	243.89740	1.04087	1.02717	1.02974	1.03574
June	6	2017	243.92150	1.04098	1.02727	1.02984	1.03584
June	7	2017	243.94560	1.04108	1.02737	1.02994	1.03594
June	8	2017	243.96970	1.04118	1.02747	1.03004	1.03605
June	9	2017	243.99380	1.04129	1.02758	1.03014	1.03615
June	10	2017	244.01790	1.04139	1.02768	1.03025	1.03625
June	11	2017	244.04200	1.04149	1.02778	1.03035	1.03635
June	12	2017	244.06610	1.04159	1.02788	1.03045	1.03646
June	13	2017	244.09020	1.04170	1.02798	1.03055	1.03656
June	14	2017	244.11430	1.04180	1.02808	1.03065	1.03666
June	15	2017	244.13840	1.04190	1.02819	1.03075	1.03676
June	16	2017	244.16250	1.04201	1.02829	1.03086	1.03686
June	17	2017	244.18660	1.04211	1.02839	1.03096	1.03697
June	18	2017	244.21070	1.04221	1.02849	1.03106	1.03707
June	19	2017	244.23480	1.04231	1.02859	1.03116	1.03717
June	20	2017	244.25890	1.04242	1.02869	1.03126	1.03727
June	21	2017	244.28300	1.04252	1.02879	1.03137	1.03738
June	22	2017	244.30710	1.04262	1.02890	1.03147	1.03748
June	23	2017	244.33120	1.04273	1.02900	1.03157	1.03758
June	24	2017	244.35530	1.04283	1.02910	1.03167	1.03768
June	25	2017	244.37940	1.04293	1.02920	1.03177	1.03779
June	26	2017	244.40350	1.04303	1.02930	1.03187	1.03789
June	27	2017	244.42760	1.04314	1.02940	1.03198	1.03799
June	28	2017	244.45170	1.04324	1.02950	1.03208	1.03809
June	29	2017	244.47580	1.04334	1.02961	1.03218	1.03820
June	30	2017	244.49990	1.04345	1.02971	1.03228	1.03830
CPI-U (	NGA) for		February 20	17 243.603	March 2017 243.801	April 2017	244.524

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-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	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
Da	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
June	1	2017	243.80100	1.04108	1.02807	1.02605	1.02894
June	2	2017	243.82510	1.04108	1.02807	1.02605	1.02994
June	3	2017	243.84920	1.04118	1.02817	1.02625	1.02904
June	4	2017	243.87330	1.04129	1.02838	1.02635	1.02924
June	5	2017	243.89740	1.04149	1.02848	1.02646	1.02934
June	6	2017	243.92150	1.04160	1.02858	1.02656	1.02945
June	7	2017	243.94560	1.04170	1.02868	1.02666	1.02955
June	8	2017	243.96970	1.04180	1.02878	1.02676	1.02965
June	9	2017	243.99380	1.04190	1.02889	1.02686	1.02975
June	10	2017	244.01790	1.04201	1.02899	1.02696	1.02985
June	11	2017	244.04200	1.04211	1.02909	1.02706	1.02995
June	12	2017	244.06610	1.04221	1.02919	1.02717	1.03006
June	13	2017	244.09020	1.04232	1.02929	1.02727	1.03016
June	14	2017	244.11430	1.04242	1.02939	1.02737	1.03026
June	15	2017	244.13840	1.04252	1.02950	1.02747	1.03036
June	16	2017	244.16250	1.04262	1.02960	1.02757	1.03046
June	17	2017	244.18660	1.04273	1.02970	1.02767	1.03056
June	18	2017	244.21070	1.04283	1.02980	1.02777	1.03067
June	19	2017	244.23480	1.04293	1.02990	1.02788	1.03077
June	20	2017	244.25890	1.04304	1.03000	1.02798	1.03087
June	21	2017	244.28300	1.04314	1.03011	1.02808	1.03097
June	22	2017	244.30710	1.04324	1.03021	1.02818	1.03107
June	23	2017	244.33120	1.04334	1.03031	1.02828	1.03117
June	24	2017	244.35530	1.04345	1.03041	1.02838	1.03128
June	25	2017	244.37940	1.04355	1.03051	1.02848	1.03138
June	26	2017	244.40350	1.04365	1.03061	1.02859	1.03148
June	27	2017	244.42760	1.04376	1.03072	1.02869	1.03158
June	28	2017	244.45170	1.04386	1.03082	1.02879	1.03168
June	29	2017	244.47580	1.04396	1.03092	1.02889	1.03179
June	30	2017	244.49990	1.04407	1.03102	1.02899	1.03189
CPL-II (	NSA) for:		February 20	17 243.603	March 2017 243.801	April 2017	244.524

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-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 TIPS Series A-2027 912828V49 January 15, 2017 January 31, 2017 March 31, 2017 May 31, 2017 January 15, 2027 241.55919	0-7/8% 30-Year TIPS TIPS of February 2047 912810RW0 February 15, 2017 February 28, 2017 February 15, 2047 241.39250
Da	ite		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
T	1	2017	242 90100	1.02077	1.01710	1,00029	1 00000
June	1	2017	243.80100	1.02867	1.01710	1.00928	1.00998
June June	2 3	2017 2017	243.82510 243.84920	1.02877 1.02887	1.01720 1.01730	1.00938 1.00948	1.01008 1.01018
June	4	2017	243.87330	1.02897	1.01730	1.00948	1.01018
June	5	2017	243.89740	1.02907	1.01740	1.00938	1.01028
June June	5 6	2017	243.89740 243.92150	1.02907	1.01751	1.00968	1.01038
June	7	2017	243.92130	1.02928	1.01761	1.00978	1.01048
June June	8	2017	243.94360	1.02928	1.01771	1.00988	1.01058
June	9	2017	243.99380	1.02938	1.01781	1.01008	1.01008
June	10	2017	244.01790	1.02948	1.01791	1.01008	1.01078
June	10	2017	244.01790	1.02938	1.01801	1.01018	1.01088
June	12	2017	244.04200	1.02908	1.01811	1.01028	1.01098
June	13	2017	244.09020	1.02978	1.01821	1.01038	1.01108
June	13	2017	244.09020	1.02989	1.01841	1.01048	1.01118
June	15	2017	244.11430	1.03009	1.01851	1.01058	1.01128
June	16	2017	244.16250	1.03009	1.01861	1.01008	1.01138
June	17	2017	244.18660	1.03019	1.01871	1.01078	1.01157
June	18	2017	244.21070	1.03029	1.01881	1.01088	1.01167
June	19	2017	244.23480	1.03059	1.01891	1.01108	1.01177
June	20	2017	244.25890	1.03050	1.01991	1.01108	1.01177
June	20	2017	244.28300	1.03070	1.01901	1.01118	1.01187
June	22	2017	244.28300	1.03070	1.01911	1.01128	1.01197
June	23	2017	244.33120	1.03080	1.01921	1.01138	1.01207
June	23	2017	244.35530	1.03100	1.01932	1.01158	1.01227
June	25	2017	244.37940	1.03100	1.01942	1.01158	1.01227
June	26	2017	244.40350	1.03111	1.01952	1.01177	1.01247
June	27	2017	244.42760	1.03121	1.01972	1.01187	1.01257
June	28	2017	244.45170	1.03131	1.01982	1.01197	1.01267
June	29	2017	244.47580	1.03151	1.01992	1.01207	1.01277
June	30	2017	244.49990	1.03161	1.02002	1.01217	1.01287
CPI-U	NSA) for:		February 20	17 243.603	March 2017 243.801	April 2017	244.524

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	ner er i on Buttu Buttu							
D	ate		Ref CPI	Index Ratio				
June	1	2017	243.80100	1.00249				
June	2	2017	243.82510	1.00259				
June	3	2017	243.84920	1.00269				
June	4	2017	243.87330	1.00279				
June	5	2017	243.89740	1.00289				
June	6	2017	243.92150	1.00299				
June	7	2017	243.94560	1.00308				
June	8	2017	243.96970	1.00318				
June	9	2017	243.99380	1.00328				
June	10	2017	244.01790	1.00338				
June	11	2017	244.04200	1.00348				
June	12	2017	244.06610	1.00358				
June	13	2017	244.09020	1.00368				
June	14	2017	244.11430	1.00378				
June	15	2017	244.13840	1.00388				
June	16	2017	244.16250	1.00398				
June	17	2017	244.18660	1.00408				
June	18	2017	244.21070	1.00417				
June	19	2017	244.23480	1.00427				
June	20	2017	244.25890	1.00437				
June	21	2017	244.28300	1.00447				
June	22	2017	244.30710	1.00457				
June June	23 24	2017 2017	244.33120 244.35530	1.00467 1.00477				
June June	24 25	2017	244.35330	1.00477				
June	25 26	2017	244.37940	1.00487				
June	27	2017	244.42760	1.00497				
June	28	2017	244.45170	1.00507				
June	29	2017	244.47580	1.00517				
June	30	2017	244.49990	1.00536				
CPI-U	(NSA) for:		February 201	17 243.603	March 2017	243.801	April 2017	244.524