Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:		Description: USIP Number: Dated Date: Driginal Issue Date: Additional Issue Date(s): Maturity Date: Description: TIPS of April 2028 912810FD5 April 15, 1998 April 15, 1998 July 15, 1998 April 15, 2028		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	TIPS TIPS of April 2032 912810FQ6 October 15, 2001 October 15, 2001 July Janu July April 15, 2032 TIPS 9128 11PS 9128 11PS 11PS 11PS 11PS 11PS 11PS 11PS 11P	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	Date Ref CPI		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
I.i.l.	1 2/	0010	255 54900	1.57999	1.55440	1 42071	1 25572
July		2019	255.54800		1.55449	1.43971	1.35572
July July		2019 2019	255.56555 255.58310	1.58010 1.58021	1.55460 1.55470	1.43981 1.43990	1.35581 1.35590
July		2019	255.60065	1.58021	1.55481	1.44000	1.35599
July		2019	255.61819	1.58043	1.55492	1.44010	1.35609
July		2019	255.63574	1.58054	1.55503	1.44010	1.35618
July		2019	255.65329	1.58064	1.55513	1.44020	1.35627
July July		2019	255.67084	1.58075	1.55524	1.44040	1.35637
•		2019	255.68839	1.58086	1.55535	1.44040	1.35646
July July		2019	255.70594	1.58097	1.55545	1.44060	1.35655
July		2019	255.72348	1.58108	1.55556	1.44070	1.35665
July		2019	255.74103	1.58119	1.55567	1.44070	1.35674
July		2019	255.75858	1.58129	1.55577	1.44089	1.35683
July		2019	255.77613	1.58140	1.55588	1.44099	1.35693
July		2019	255.79368	1.58151	1.55599	1.44109	1.35702
July		2019	255.81123	1.58162	1.55609	1.44119	1.35702
July		2019	255.82877	1.58173	1.55620	1.44129	1.35721
July		2019	255.84632	1.58184	1.55631	1.44139	1.35730
July		2019	255.86387	1.58195	1.55641	1.44149	1.35739
July		2019	255.88142	1.58205	1.55652	1.44159	1.35748
July		2019	255.89897	1.58216	1.55663	1.44168	1.35758
July		2019	255.91652	1.58227	1.55673	1.44178	1.35767
July		2019	255.93406	1.58238	1.55684	1.44188	1.35776
July		2019	255.95161	1.58249	1.55695	1.44198	1.35786
July		2019	255.96916	1.58260	1.55705	1.44208	1.35795
July		2019	255.98671	1.58271	1.55716	1.44218	1.35804
July		2019	256.00426	1.58281	1.55727	1.44228	1.35814
July		2019	256.02181	1.58292	1.55737	1.44238	1.35823
July		2019	256.03935	1.58303	1.55748	1.44248	1.35832
July		2019	256.05690	1.58314	1.55759	1.44257	1.35842
July		2019	256.07445	1.58325	1.55769	1.44267	1.35851
CPI-U (NSA) for:		March 2019	254.202	April 2019 255.548	May 2019	256.092

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	1-3/4% 20-Year TIPS TIPS of January 2028 912810PV4 January 15, 2008 January 31, 2008 July 31, 2008 January 15, 2028 209.49645	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	ate		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
July	1	2019	255,54800	1.28754	1.26719	1.21982	1.19026
July	1 2	2019	255.56555	1.28763	1.26719	1.21982	1.19026
July	3	2019	255.58310	1.28772	1.26737	1.21990	1.19034
July	4	2019	255.60065	1.28781	1.26745	1.22007	1.19042
July	5	2019	255.61819	1.28790	1.26754	1.22016	1.19058
July	6	2019	255.63574	1.28798	1.26763	1.22024	1.19067
July	7	2019	255.65329	1.28807	1.26772	1.22024	1.19075
July	8	2019	255.67084	1.28816	1.26780	1.22041	1.19083
July	9	2019	255.68839	1.28825	1.26789	1.22049	1.19091
July	10	2019	255.70594	1.28834	1.26798	1.22057	1.19099
July	11	2019	255.72348	1.28843	1.26806	1.22066	1.19108
July	12	2019	255.74103	1.28851	1.26815	1.22074	1.19116
July	13	2019	255.75858	1.28860	1.26824	1.22083	1.19124
July	14	2019	255.77613	1.28869	1.26832	1.22091	1.19132
July	15	2019	255.79368	1.28878	1.26841	1.22099	1.19140
July	16	2019	255.81123	1.28887	1.26850	1.22108	1.19148
July	17	2019	255.82877	1.28896	1.26859	1.22116	1.19157
July	18	2019	255.84632	1.28904	1.26867	1.22124	1.19165
July	19	2019	255.86387	1.28913	1.26876	1.22133	1.19173
July	20	2019	255.88142	1.28922	1.26885	1.22141	1.19181
July	21	2019	255.89897	1.28931	1.26893	1.22150	1.19189
July	22	2019	255.91652	1.28940	1.26902	1.22158	1.19197
July	23	2019	255.93406	1.28949	1.26911	1.22166	1.19206
July	24	2019	255.95161	1.28958	1.26920	1.22175	1.19214
July	25	2019	255.96916	1.28966	1.26928	1.22183	1.19222
July	26	2019	255.98671	1.28975	1.26937	1.22191	1.19230
July	27	2019	256.00426	1.28984	1.26946	1.22200	1.19238
July	28	2019	256.02181	1.28993	1.26954	1.22208	1.19246
July	29	2019	256.03935	1.29002	1.26963	1.22217	1.19255
July	30	2019	256.05690	1.29011	1.26972	1.22225	1.19263
July	31	2019	256.07445	1.29019	1.26980	1.22233	1.19271
CPLU	(NSA) for:		March 2019	254.202	April 2019 255.548	May 2019	

July July July July July July July July	1 2019 2 2019 3 2019 4 2019 5 2019	Ref CPI 255.54800	Index Ratio	Index Ratio		
July July July July July July July July	2 2019 3 2019 4 2019				Index Ratio	Index Ratio
July July July July July July July July	2 2019 3 2019 4 2019		1.19684	1.18175	1.18233	
July July July July July July July July	3 2019 4 2019	255.56555	1.19693	1.18183	1.18241	1.17186
July July July July July July July July		255.58310	1.19701	1.18191	1.18249	1.17194
July July July July July July July	5 2010	255.60065	1.19709	1.18199	1.18257	1.17202
July July July July July July	3 2019	255.61819	1.19717	1.18207	1.18265	1.17210
July July July July July	6 2019	255.63574	1.19726	1.18215	1.18273	1.17218
July July July July	7 2019	255.65329	1.19734	1.18223	1.18282	1.17226
July July July	8 2019	255.67084	1.19742	1.18231	1.18290	1.17234
July July	9 2019	255.68839	1.19750	1.18240	1.18298	1.17242
July	10 2019	255.70594	1.19758	1.18248	1.18306	1.17250
•	11 2019	255.72348	1.19767	1.18256	1.18314	1.17258
	12 2019	255.74103	1.19775	1.18264	1.18322	1.17267
July	13 2019	255.75858	1.19783	1.18272	1.18330	1.17275
July	14 2019	255.77613	1.19791	1.18280	1.18338	1.17283
July	15 2019	255.79368	1.19799	1.18288	1.18347	1.17291
July	16 2019	255.81123		1.18296	1.18355	1.17299
July	17 2019	255.82877		1.18304	1.18363	1.17307
July	18 2019	255.84632		1.18313	1.18371	1.17315
July	19 2019	255.86387		1.18321	1.18379	1.17323
July	20 2019	255.88142		1.18329	1.18387	1.17331
July	21 2019	255.89897		1.18337	1.18395	1.17339
July	22 2019	255.91652		1.18345	1.18403	1.17347
July	23 2019	255.93406		1.18353	1.18412	1.17355
July	24 2019	255.95161		1.18361	1.18420	1.17363
July	25 2019	255.96916		1.18369	1.18428	1.17371
July	26 2019 27 2019	255.98671		1.18377	1.18436	1.17379
July July	27 2019 28 2019	256.00426 256.02181		1.18386 1.18394	1.18444 1.18452	1.17387 1.17395
July	29 2019	256.03935		1.18394	1.18460	1.17403
July	30 2019	256.05690		1.18410	1.18468	1.17403
July	31 2019	256.07445		1.18418	1.18476	1.17411

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	Date Ref CPI		Index Ratio	Index Ratio	Index Ratio	Index Ratio
July	1 2019	255.54800	1.16821	1.16693	1.13383	1.12907
July	2 2019	255.56555	1.16829	1.16701	1.13391	1.12915
July	3 2019	255.58310	1.16837	1.16709	1.13399	1.12923
July	4 2019	255.60065	1.16845	1.16717	1.13407	1.12930
July	5 2019	255.61819	1.16853	1.16725	1.13415	1.12938
July	6 2019	255.63574	1.16861	1.16733	1.13422	1.12946
July	7 2019	255.65329	1.16869	1.16741	1.13430	1.12954
July	8 2019	255.67084	1.16877	1.16749	1.13438	1.12961
July	9 2019	255.68839	1.16885	1.16757	1.13446	1.12969
July	10 2019	255.70594	1.16893	1.16766	1.13454	1.12977
July	11 2019	255.72348	1.16901	1.16774	1.13461	1.12985
July	12 2019	255.74103	1.16909	1.16782	1.13469	1.12992
July	13 2019	255.75858	1.16917	1.16790	1.13477	1.13000
July	14 2019	255.77613	1.16925	1.16798	1.13485	1.13008
July	15 2019	255.79368	1.16933	1.16806	1.13492	1.13016
July	16 2019	255.81123	1.16941	1.16814	1.13500	1.13023
July	17 2019	255.82877	1.16949	1.16822	1.13508	1.13031
July	18 2019	255.84632	1.16957	1.16830	1.13516	1.13039
July	19 2019	255.86387	1.16965	1.16838	1.13524	1.13047
July	20 2019	255.88142	1.16973	1.16846	1.13531	1.13054
July	21 2019	255.89897	1.16981	1.16854	1.13539	1.13062
July	22 2019	255.91652	1.16989	1.16862	1.13547	1.13070
July	23 2019	255.93406	1.16997	1.16870	1.13555	1.13078
July	24 2019	255.95161	1.17005	1.16878	1.13563	1.13085
July	25 2019	255.96916	1.17013	1.16886	1.13570	1.13093
July	26 2019	255.98671	1.17021	1.16894	1.13578	1.13101
July	27 2019	256.00426	1.17029	1.16902	1.13586	1.13109
July	28 2019	256.02181	1.17037	1.16910	1.13594	1.13116
July	29 2019	256.03935	1.17045	1.16918	1.13601	1.13124
July	30 2019	256.05690	1.17053	1.16926	1.13609	1.13132
July	31 2019	256.07445	1.17061	1.16934	1.13617	1.13140
CPI-U (NSA) for:	March 2019	254.202	April 2019 255.548	May 2019 2	256.092

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 204: 912810RA8 February 15, 2013 February 28, 2013 June 28, 2013 October 31, 2013 February 15, 2043 229.91100	
Da	te	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
July	1 2019 255.54800		1.13094	1.11126	1.10712	1.11151
July	2 2019	255.56555	1.13102	1.11133	1.10720	1.11158
July	3 2019	255.58310	1.13110	1.11141	1.10727	1.11166
July	4 2019	255.60065	1.13117	1.11149	1.10735	1.11174
July	5 2019	255.61819	1.13125	1.11156	1.10743	1.11181
July	6 2019	255.63574	1.13133	1.11164	1.10750	1.11189
July	7 2019	255.65329	1.13141	1.11171	1.10758	1.11197
July	8 2019	255.67084	1.13148	1.11179	1.10765	1.11204
July	9 2019	255.68839	1.13156	1.11187	1.10773	1.11212
July	10 2019	255.70594	1.13164	1.11194	1.10781	1.11220
July	11 2019	255.72348	1.13172	1.11202	1.10788	1.11227
July	12 2019	255.74103	1.13179	1.11210	1.10796	1.11235
July	13 2019	255.75858	1.13187	1.11217	1.10803	1.11242
July	14 2019	255.77613	1.13195	1.11225	1.10811	1.11250
July	15 2019	255.79368	1.13203	1.11233	1.10819	1.11258
July	16 2019	255.81123	1.13211	1.11240	1.10826	1.11265
July	17 2019	255.82877	1.13218	1.11248	1.10834	1.11273
July	18 2019	255.84632	1.13226	1.11255	1.10841	1.11281
July	19 2019	255.86387	1.13234	1.11263	1.10849	1.11288
July	20 2019	255.88142	1.13242	1.11271	1.10857	1.11296
July	21 2019	255.89897	1.13249	1.11278	1.10864	1.11303
July	22 2019	255.91652	1.13257	1.11286	1.10872	1.11311
July	23 2019	255.93406	1.13265	1.11294	1.10879	1.11319
July	24 2019	255.95161	1.13273	1.11301	1.10887	1.11326
July	25 2019	255.96916	1.13280	1.11309	1.10895	1.11334
July	26 2019	255.98671	1.13288	1.11316	1.10902	1.11342
July	27 2019	256.00426	1.13296	1.11324	1.10910	1.11349
July	28 2019	256.02181	1.13304	1.11332	1.10917	1.11357
July	29 2019	256.03935	1.13311	1.11339	1.10925	1.11365
July	30 2019	256.05690	1.13319	1.11347	1.10933	1.11372
July	31 2019	256.07445	1.13327	1.11355	1.10940	1.11380
CDLUG	NSA) for:	March 2019	254.202	April 2019 255,548	May 2019 2	56.092

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:			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% 10-Year TIPS Series D-2024 912828WU0 July 15, 2014 July 31, 2014 September 30, 2014 November 28, 2014 July 15, 2024 237.44594
Da	te	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
July	1 2019	255.54800	1.09810	1.09522		
July	2 2019	255.56555	1.09818	1.09529	1.09657	1.07631
July	3 2019	255.58310	1.09825	1.09537	1.09665	1.07638
July	4 2019	255.60065	1.09833	1.09544	1.09672	1.07646
July	5 2019	255.61819	1.09840	1.09552	1.09680	1.07653
July	6 2019	255.63574	1.09848	1.09559	1.09687	1.07661
July	7 2019	255.65329	1.09855	1.09567	1.09695	1.07668
July	8 2019	255.67084	1.09863	1.09575	1.09702	1.07675
July	9 2019	255.68839	1.09870	1.09582	1.09710	1.07683
July	10 2019	255.70594	1.09878	1.09590	1.09717	1.07690
July	11 2019	255.72348	1.09886	1.09597	1.09725	1.07698
July	12 2019	255.74103	1.09893	1.09605	1.09732	1.07705
July	13 2019	255.75858	1.09901	1.09612	1.09740	1.07712
July	14 2019	255.77613	1.09908	1.09620	1.09747	1.07720
July	15 2019	255.79368	1.09916	1.09627	1.09755	1.07727
July	16 2019	255.81123	1.09923	1.09635	1.09762	1.07735
July	17 2019	255.82877	1.09931	1.09642	1.09770	1.07742
July	18 2019	255.84632	1.09938	1.09650	1.09777	1.07749
July	19 2019	255.86387	1.09946	1.09657	1.09785	1.07757
July	20 2019	255.88142	1.09953	1.09665	1.09793	1.07764
July	21 2019	255.89897	1.09961	1.09672	1.09800	1.07771
July	22 2019	255.91652	1.09969	1.09680	1.09808	1.07779
July	23 2019	255.93406	1.09976	1.09687	1.09815	1.07786
July	24 2019	255.95161	1.09984	1.09695	1.09823	1.07794
July	25 2019	255.96916	1.09991	1.09702	1.09830	1.07801
July	26 2019	255.98671	1.09999	1.09710	1.09838	1.07808
July	27 2019	256.00426	1.10006	1.09717	1.09845	1.07816
July	28 2019	256.02181	1.10014	1.09725	1.09853	1.07823
July	29 2019	256.03935	1.10021	1.09732	1.09860	1.07831
July	30 2019	256.05690	1.10029	1.09740	1.09868	1.07838
July	31 2019	256.07445	1.10036	1.09747	1.09875	1.07845
CPI-U (I	NCA) form	March 2019	254.202	April 2019 255.548	May 2019 2	56.092

Security: Description: CUSIP Numb Dated Date: Original Issue Additional Issue Maturity Dat Ref CPI on D	e Date: sue Date(s): e:			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 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
Da	ate		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
July	1	2019	255.54800	1.07893	1.08521	1.09124	1.07761
July	2	2019	255.56555	1.07900	1.08529	1.09132	1.07768
July	3	2019	255.58310	1.07907	1.08536	1.09139	1.07776
July	4	2019	255.60065	1.07915	1.08544	1.09147	1.07783
July	5	2019	255.61819	1.07922	1.08551	1.09154	1.07790
July	6	2019	255.63574	1.07930	1.08559	1.09162	1.07798
July	7	2019	255.65329	1.07937	1.08566	1.09169	1.07805
July	8	2019	255.67084	1.07944	1.08574	1.09177	1.07813
July	9	2019	255.68839	1.07952	1.08581	1.09184	1.07820
July	10	2019	255.70594	1.07959	1.08589	1.09192	1.07827
July	11	2019	255.72348	1.07967	1.08596	1.09199	1.07835
July	12	2019	255.74103	1.07974	1.08603	1.09207	1.07842
July	13	2019	255.75858	1.07982	1.08611	1.09214	1.07850
July	14	2019	255.77613	1.07989	1.08618	1.09222	1.07857
July	15	2019	255.79368	1.07996	1.08626	1.09229	1.07864
July	16	2019	255.81123	1.08004	1.08633	1.09237	1.07872
July	17	2019	255.82877	1.08011	1.08641	1.09244	1.07879
July	18	2019	255.84632	1.08019	1.08648	1.09252	1.07887
July	19	2019	255.86387	1.08026	1.08656	1.09259	1.07894
July	20	2019	255.88142	1.08033	1.08663	1.09267	1.07901
July	21	2019	255.89897	1.08041	1.08671	1.09274	1.07909
July	22	2019	255.91652	1.08048	1.08678	1.09282	1.07916
July	23	2019	255.93406	1.08056	1.08685	1.09289	1.07924
July	24	2019	255.95161	1.08063	1.08693	1.09297	1.07931
July	25	2019	255.96916	1.08070	1.08700	1.09304	1.07938
July	26	2019	255.98671	1.08078	1.08708	1.09312	1.07946
July	27	2019	256.00426	1.08085	1.08715	1.09319	1.07953
July	28	2019	256.02181	1.08093	1.08723	1.09327	1.07961
July	29	2019	256.03935	1.08100	1.08730	1.09334	1.07968
July	30	2019	256.05690	1.08107	1.08738	1.09342	1.07975
July	31	2019	256.07445	1.08115	1.08745	1.09349	1.07983
CPI-U ((NSA) for:		March 2019	254,202	April 2019 255.548	May 2019	

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated 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	0-1/8% 10-Year TII Series D-2026 912828S50 July 15, 2016 July 29, 2016 September 30, 2016 November 30, 2016 July 15, 2026 239.70132
Da	ate	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
July	1 2019	255.54800	1.07549	1.07851	1.07823	1.06611
July	2 2019	255.56555	1.07556	1.07859	1.07830	1.06618
July	3 2019	255.58310	1.07564	1.07866	1.07838	1.06626
July	4 2019	255.60065	1.07571	1.07874	1.07845	1.06633
July	5 2019	255.61819	1.07578	1.07881	1.07853	1.06640
July	6 2019	255.63574	1.07586	1.07888	1.07860	1.06648
July	7 2019	255.65329	1.07593	1.07896	1.07867	1.06655
July	8 2019	255.67084	1.07600	1.07903	1.07875	1.06662
July	9 2019	255.68839	1.07608	1.07911	1.07882	1.06670
July	10 2019	255.70594	1.07615	1.07918	1.07890	1.06677
July	11 2019	255.72348	1.07623	1.07925	1.07897	1.06684
July	12 2019	255.74103	1.07630	1.07933	1.07904	1.06692
July	13 2019	255.75858	1.07637	1.07940	1.07912	1.06699
July	14 2019	255.77613	1.07645	1.07948	1.07919	1.06706
July	15 2019	255.79368	1.07652	1.07955	1.07927	1.06714
July	16 2019	255.81123	1.07660	1.07963	1.07934	1.06721
July	17 2019	255.82877	1.07667	1.07970	1.07941	1.06728
July	18 2019	255.84632	1.07674	1.07977	1.07949	1.06735
July	19 2019	255.86387	1.07682	1.07985	1.07956	1.06743
July	20 2019	255.88142	1.07689	1.07992	1.07964	1.06750
July	21 2019	255.89897	1.07696	1.08000	1.07971	1.06757
July	22 2019	255.91652	1.07704	1.08007	1.07978	1.06765
July	23 2019	255.93406	1.07711	1.08014	1.07986	1.06772
July	24 2019	255.95161	1.07719	1.08022	1.07993	1.06779
July	25 2019	255.96916	1.07726	1.08029	1.08001	1.06787
July	26 2019	255.98671	1.07733	1.08037	1.08008	1.06794
July	27 2019	256.00426	1.07741	1.08044	1.08015	1.06801
July	28 2019	256.02181	1.07748	1.08051	1.08023	1.06809
July	29 2019	256.03935	1.07756	1.08059	1.08030	1.06816
July	30 2019	256.05690	1.07763	1.08066	1.08038	1.06823
July	31 2019	256.07445	1.07770	1.08074	1.08045	1.06831
CDLU	(NSA) for:	March 2019	254,202	April 2019 255.548	May 2019	256.092

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:		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 June 30, 2017 October 31, 2017 February 15, 2047 241.39250	0-1/8% 5-Year TIPS Series X-2022 912828X39 April 15, 2017 April 28, 2017 August 31, 2017 December 29, 2017 April 15, 2022 243.19553	0-3/8% 10-Year TIP Series D-2027 9128282L3 July 15, 2017 July 31, 2017 September 29, 2017 November 30, 2017 July 15, 2027 244.61839	
Da	ate	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
July	1 2019	255.54800	1.05791	1.05864	1.05079	1.04468
July	2 2019	255.56555	1.05798	1.05871	1.05086	1.04475
July	3 2019	255.58310	1.05806	1.05879	1.05094	1.04482
July	4 2019	255.60065	1.05813	1.05886	1.05101	1.04490
July	5 2019	255.61819	1.05820	1.05893	1.05108	1.04497
July	6 2019	255.63574	1.05827	1.05900	1.05115	1.04504
July	7 2019	255.65329	1.05835	1.05908	1.05123	1.04511
July	8 2019	255.67084	1.05842	1.05915	1.05130	1.04518
July	9 2019	255.68839	1.05849	1.05922	1.05137	1.04525
July	10 2019	255.70594	1.05856	1.05930	1.05144	1.04533
July	11 2019	255.72348	1.05864	1.05937	1.05151	1.04540
July	12 2019	255.74103	1.05871	1.05944	1.05159	1.04547
July	13 2019	255.75858	1.05878	1.05951	1.05166	1.04554
July	14 2019	255.77613	1.05885	1.05959	1.05173	1.04561
July	15 2019	255.79368	1.05893	1.05966	1.05180	1.04568
July	16 2019	255.81123	1.05900	1.05973	1.05187	1.04576
July	17 2019	255.82877	1.05907	1.05980	1.05195	1.04583
July	18 2019	255.84632	1.05915	1.05988	1.05202	1.04590
July	19 2019	255.86387	1.05922	1.05995	1.05209	1.04597
July	20 2019	255.88142	1.05929	1.06002	1.05216	1.04604
July	21 2019	255.89897	1.05936	1.06009	1.05224	1.04612
July	22 2019	255.91652	1.05944	1.06017	1.05231	1.04619
July	23 2019	255.93406	1.05951	1.06024	1.05238	1.04626
July	24 2019	255.95161	1.05958	1.06031	1.05245	1.04633
July	25 2019	255.96916	1.05965	1.06039	1.05252	1.04640
July	26 2019	255.98671	1.05973	1.06046	1.05260	1.04647
July	27 2019 28 2019	256.00426 256.02181	1.05980 1.05987	1.06053 1.06060	1.05267 1.05274	1.04655 1.04662
July	28 2019 29 2019	256.02181				
July July	30 2019	256.03935	1.05994 1.06002	1.06068 1.06075	1.05281 1.05288	1.04669 1.04676
July	31 2019	256.07445	1.06002	1.06075	1.05288	1.046/6
	(NSA) for:	March 2019	254.202	April 2019 255.548		256.092

Security: Description: CUSIP Numb Dated Date: Original Issue Additional Issue Maturity Dat Ref CPI on D	e Date: sue Date(s): e:			0-1/2% 10-Year TIPS Series A-2028 9128283R9 January 15, 2018 January 31, 2018 March 29, 2018 May 31, 2018 January 15, 2028 246.66571	1% 30-Year TIPS TIPS of February 2048 912810SB5 February 15, 2018 February 28, 2018 June 29, 2018 October 31, 2018 February 15, 2048 246.59650	0-5/8% 5-Year TIPS Series X-2023 9128284H0 April 15, 2018 April 30, 2018 August 31, 2018 December 31, 2018 April 15, 2023 248.39153	0-3/4% 10-Year TIPS Series D-2028 912828Y38 July 15, 2018 July 31, 2018 September 28, 2018 November 30, 2018 July 15, 2028 251.01658
Da	ate		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
July	1	2019	255.54800	1.03601	1.03630	1.02881	1.01805
July	2	2019	255.56555	1.03608	1.03637	1.02888	1.01812
July	3	2019	255.58310	1.03615	1.03644	1.02895	1.01819
July	4	2019	255,60065	1.03622	1.03651	1.02902	1.01826
July	5	2019	255.61819	1.03629	1.03658	1.02909	1.01833
July	6	2019	255.63574	1.03637	1.03666	1.02916	1.01840
July	7	2019	255.65329	1.03644	1.03673	1.02924	1.01847
July	8	2019	255.67084	1.03651	1.03680	1.02931	1.01854
July	9	2019	255.68839	1.03658	1.03687	1.02938	1.01861
July	10	2019	255.70594	1.03665	1.03694	1.02945	1.01868
July	11	2019	255.72348	1.03672	1.03701	1.02952	1.01875
July	12	2019	255.74103	1.03679	1.03708	1.02959	1.01882
July	13	2019	255.75858	1.03686	1.03715	1.02966	1.01889
July	14	2019	255.77613	1.03693	1.03723	1.02973	1.01896
July	15	2019	255.79368	1.03701	1.03730	1.02980	1.01903
July	16	2019	255.81123	1.03708	1.03737	1.02987	1.01910
July	17	2019	255.82877	1.03715	1.03744	1.02994	1.01917
July	18	2019	255.84632	1.03722	1.03751	1.03001	1.01924
July	19	2019	255.86387	1.03729	1.03758	1.03001	1.01931
July	20	2019	255.88142	1.03736	1.03765	1.03015	1.01938
July	21	2019	255.89897	1.03743	1.03772	1.03013	1.01945
July	22	2019	255.91652	1.03750	1.03772	1.03022	1.01952
July	23	2019	255.93406	1.03757	1.03777	1.03027	1.01959
July	24	2019	255.95161	1.03765	1.03794	1.03044	1.01966
July	25	2019	255.96916	1.03773	1.03801	1.03051	1.01973
July	26	2019	255.98671	1.03772	1.03808	1.03051	1.01973
July	27	2019	256.00426	1.03786	1.03815	1.03056	1.01987
July	28	2019	256.02181	1.03793	1.03822	1.03003	1.01994
July	29	2019	256.03935	1.03800	1.03829	1.03072	1.02001
July	30	2019	256.05690	1.03807	1.03829	1.03086	1.02001
July	31	2019	256.07445	1.03814	1.03844	1.03093	1.02015
CPI-U (NSA) for:		March 2019	254,202	April 2019 255.548	May 2019	256.092

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:			0-7/8% 10-Year TIPS Series A-2029 9128285W6 January 15, 2019 January 31, 2019 March 29, 2019 May 31, 2019 January 15, 2029 252,50248	1% 30-Year TIPS TIPS of February 2049 912810SG4 February 15, 2019 February 28, 2019 February 15, 2049 251,63550	0-1/2% 5-Year TIPS Series X-2024 9128286N5 April 15, 2019 April 30, 2019 April 15, 2024 252,20853	
Date Ref CPI		Index Ratio	Index Ratio	Index Ratio		
		Au cr	Index runo	Inuca Ratio	IIIdea Ruito	
July	1 2019	255.54800	1.01206	1.01555	1.01324	
July	2 2019	255.56555	1.01213	1.01562	1.01331	
July	3 2019	255.58310	1.01220	1.01569	1.01338	
July	4 2019	255.60065	1.01227	1.01576	1.01345	
July	5 2019	255.61819	1.01234	1.01583	1.01352	
July	6 2019	255.63574	1.01241	1.01590	1.01359	
July	7 2019	255.65329	1.01248	1.01597	1.01366	
July	8 2019	255.67084	1.01255	1.01604	1.01373	
July	9 2019	255.68839	1.01262	1.01611	1.01380	
July	10 2019	255.70594	1.01269	1.01618	1.01387	
July	11 2019	255.72348	1.01276	1.01625	1.01394	
July	12 2019	255.74103	1.01283	1.01632	1.01401	
July	13 2019	255.75858	1.01290	1.01639	1.01408	
July	14 2019	255.77613	1.01296	1.01645	1.01415	
July	15 2019	255.79368	1.01303	1.01652	1.01422	
July	16 2019	255.81123	1.01310	1.01659	1.01428	
July	17 2019	255.82877	1.01317	1.01666	1.01435	
July	18 2019	255.84632	1.01324	1.01673	1.01442	
July	19 2019	255.86387	1.01331	1.01680	1.01449	
July	20 2019	255.88142	1.01338	1.01687	1.01456	
July	21 2019	255.89897	1.01345	1.01694	1.01463	
July	22 2019	255.91652	1.01352	1.01701	1.01470	
July	23 2019	255.93406	1.01359	1.01708	1.01477	
July	24 2019	255.95161	1.01366	1.01715	1.01484	
July	25 2019	255.96916	1.01373	1.01722	1.01491	
July	26 2019	255.98671	1.01380	1.01729	1.01498	
July	27 2019	256.00426	1.01387	1.01736	1.01505	
July	28 2019	256.02181	1.01394	1.01743	1.01512	
July	29 2019	256.03935	1.01401	1.01750	1.01519	
July	30 2019	256.05690	1.01408	1.01757	1.01526	
July	31 2019	256.07445	1.01415	1.01764	1.01533	
CPLII (NSA) for:	March 2019	254.202	April 2019 255,548	May 2019	256.092