Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):		Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:				3-5/8% 30-Year TIPS TIPS of April 2028 912810FD5 April 15, 1998 April 15, 1998 July 15, 1998 April 15, 2028 161.74000	3-7/8% 30-Year TIPS TIPS of April 2029 912810FH6 April 15, 1999 April 15, 1999 October 15, 1999 October 16, 2000 April 15, 2029 164.39333	3-3/8% 30-1/2-Year TIPS TIPS of April 2032 912810FQ6 October 15, 2001 October 15, 2001 April 15, 2032 177.50000	2-3/8% 20-1/2-Year TIPS TIPS of January 202 912810FR4 July 15, 2004 July 30, 2004 January 31, 2005 July 29, 2005 January 15, 2025 188.49677
Date			Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio		
	1	2021	260 20000	1,0000	1.59202	1.46607	1 20120		
nuary	1 2	2021 2021	260.38800	1.60992	1.58393	1.46697	1.38139		
nuary	3	2021	260.38287 260.37774	1.60989 1.60985	1.58390 1.58387	1.46695 1.46692	1.38137 1.38134		
nuary	3 4	2021	260.37774	1.60982	1.58384	1.46689	1.38131		
nuary	5	2021	260.36748	1.60982	1.58381	1.46686	1.38128		
nuary	6	2021	260.36235	1.60979	1.58378	1.46683	1.38126		
nuary nuary	7	2021	260.35723	1.60976	1.58375	1.46680	1.38123		
•	8	2021	260.35210	1.60973	1.58373	1.46677	1.38123		
nuary	9	2021	260.33210	1.60970	1.58368	1.46674	1.38120		
nuary	10	2021	260.34184	1.60963	1.58365	1.46671	1.38117		
nuary	11	2021	260.34184	1.60960	1.58362	1.46669	1.38113		
nuary nuary	12	2021	260.33158	1.60957	1.58359	1.46666	1.38109		
nuary	13	2021	260.32645	1.60954	1.58356	1.46663	1.38109		
nuary	14	2021	260.32132	1.60950	1.58353	1.46660	1.38107		
nuary	15	2021	260.32132	1.60930	1.58350	1.46657	1.38104		
nuary	16	2021	260.31019	1.60944	1.58346	1.46654	1.38098		
nuary	17	2021	260.30594	1.60941	1.58343	1.46651	1.38096		
nuary	18	2021	260.30081	1.60938	1.58340	1.46648	1.38093		
nuary	19	2021	260.29568	1.60935	1.58337	1.46645	1.38090		
nuary	20	2021	260.29055	1.60931	1.58334	1.46643	1.38088		
nuary	21	2021	260.28542	1.60928	1.58331	1.46640	1.38085		
nuary	22	2021	260.28029	1.60925	1.58328	1.46637	1.38082		
nuary	23	2021	260.27516	1.60922	1.58325	1.46634	1.38079		
nuary	24	2021	260.27003	1.60919	1.58323	1.46631	1.38077		
nuary	25	2021	260.26490	1.60916	1.58318	1.46628	1.38074		
nuary	26	2021	260.25977	1.60912	1.58315	1.46625	1.38074		
nuary	27	2021	260.25465	1.60909	1.58313	1.46622	1.38068		
nuary	28	2021	260.24952	1.60906	1.58309	1.46619	1.38066		
nuary	29	2021	260.24439	1.60903	1.58306	1.46617	1.38063		
nuary	30	2021	260.23926	1.60900	1.58303	1.46614	1.38060		
nuary	31	2021	260.23413	1.60897	1.58300	1.46611	1.38058		
CPI-U (NSA)		2021	260.23413 September 2		1.58300 October 2020 260.38				

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:			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 TIP TIPS of January 202 912810PZ5 January 15, 2009 January 30, 2009 July 31, 2009 January 15, 2029 214.69971
Dat	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
January	1	2021	260.38800	1.31193	1.29119	1.24292	1.21280	
January	2	2021	260.38287	1.31190	1.29117	1.24292	1.21278	
January	3	2021	260.37774	1.31188	1.29117	1.24287	1.21278	
January	4	2021	260.37761	1.31185	1.29114	1.24287	1.21273	
January	5	2021	260.36748	1.31182	1.29109	1.24283	1.21273	
January	6	2021	260.36235	1.31180	1.29107	1.24280	1.21268	
January	7	2021	260.35723	1.31177	1.29107	1.24278	1.21266	
January	8	2021	260.35210	1.31177	1.29104	1.24275	1.21263	
January	9	2021	260.33210	1.31173	1.29102	1.24273	1.21261	
January	10	2021	260.34184	1.31172	1.29099	1.24273	1.21251	
•	11	2021	260.33671	1.31170	1.29097	1.24268	1.21256	
January January	11	2021	260.33158	1.31164	1.29094	1.24265	1.21254	
•	13	2021	260.32645	1.31162	1.29091	1.24263	1.21254	
January	13	2021	260.32132	1.31159	1.29089	1.24263	1.21231	
January	15	2021	260.32132	1.31157	1.29084	1.24258	1.21249	
January								
January	16	2021 2021	260.31106	1.31154	1.29081	1.24256	1.21244	
January	17		260.30594	1.31151	1.29079	1.24253	1.21242	
January	18	2021	260.30081	1.31149	1.29076	1.24251	1.21239	
January	19	2021	260.29568	1.31146	1.29074	1.24248	1.21237	
January	20	2021	260.29055	1.31144	1.29071	1.24246	1.21235	
January	21	2021	260.28542	1.31141	1.29069	1.24243	1.21232	
January	22	2021	260.28029	1.31138	1.29066	1.24241	1.21230	
January	23	2021	260.27516	1.31136	1.29063	1.24238	1.21228	
January	24	2021	260.27003	1.31133	1.29061	1.24236	1.21225	
January	25	2021	260.26490	1.31131	1.29058	1.24234	1.21223	
January	26	2021	260.25977	1.31128	1.29056	1.24231	1.21220	
January	27	2021	260.25465	1.31126	1.29053	1.24229	1.21218	
January	28	2021	260.24952	1.31123	1.29051	1.24226	1.21216	
January	29	2021	260.24439	1.31120	1.29048	1.24224	1.21213	
January	30	2021	260.23926	1.31118	1.29046	1.24221	1.21211	
January	31	2021	260.23413	1.31115	1.29043	1.24219	1.21208	
CPL-II (N	NSA) for:		September 2	020 260,28	October 2020 260.3	388 November	2020 260,229	

Security: Description: CUSIP Numbo Dated Date: Original Issue Additional Iss Maturity Date Ref CPI on Da	Date: ue Date(s)	:		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	1-1/8% 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
Da	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
January	1	2021	260.38800	1.20472	1.19033	1.18904	1.15531
January	2	2021	260.38287	1.20470	1.19031	1.18901	1.15529
January	3	2021	260.37774	1.20467	1.19028	1.18899	1.15526
January	4	2021	260.37261	1.20465	1.19026	1.18896	1.15524
January	5	2021	260.36748	1.20463	1.19024	1.18894	1.15522
January	6	2021	260.36235	1.20460	1.19021	1.18892	1.15520
January	7	2021	260.35723	1.20458	1.19019	1.18889	1.15517
January	8	2021	260.35210	1.20456	1.19017	1.18887	1.15515
January	9	2021	260.34697	1.20453	1.19014	1.18885	1.15513
January	10	2021	260.34184	1.20451	1.19012	1.18882	1.15510
January	11	2021	260.33671	1.20448	1.19010	1.18880	1.15508
January	12	2021	260.33158	1.20446	1.19007	1.18878	1.15506
January	13	2021	260.32645	1.20444	1.19005	1.18875	1.15504
January	14	2021	260.32132	1.20441	1.19003	1.18873	1.15501
January	15	2021	260.31619	1.20439	1.19000	1.18871	1.15499
January	16	2021	260.31106	1.20437		1.18868	1.15497
January	17	2021	260.30594	1.20434		1.18866	1.15495
January	18	2021	260.30081	1.20432		1.18864	1.15492
January	19	2021	260.29568	1.20429		1.18861	1.15490
January	20	2021	260.29055	1.20427		1.18859	1.15488
January	21	2021	260.28542	1.20425		1.18857	1.15485
January	22	2021	260.28029	1.20422		1.18854	1.15483
January	23	2021	260.27516	1.20420		1.18852	1.15481
January	24	2021	260.27003	1.20418		1.18850	1.15479
January	25	2021	260.26490	1.20415		1.18847	1.15476
January	26	2021	260.25977	1.20413		1.18845	1.15474
January	27	2021	260.25465	1.20410		1.18843	1.15472
January	28	2021	260.24952	1.20408		1.18840	1.15469
January	29	2021	260.24439	1.20406		1.18838	1.15467
January	30	2021	260.23926	1.20403		1.18836	1.15465
January	31	2021	260.23413	1.20401		1.18833	1.15463
CPI-U (1	NSA) for:		September 2	2020 260.28	October 2020 260.38	88 November	2020 260,229

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:			iption: P Number: 912828SA9 912810QV3 I Date: January 15, 2012 February 15, 2012 Inal Issue Date: January 31, 2012 January 31, 2012 May 31, 2012 May 31, 2012 October 31, 2012 rity Date: January 15, 2022 February 15, 2042		February 15, 2012 February 29, 2012 June 29, 2012 October 31, 2012 February 15, 2042	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 TII Series A-2023 912828UH1 January 15, 2013 January 31, 2013 March 28, 2013 May 31, 2013 January 15, 2023 230.82203
Da	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
January	1	2021	260.38800	1.15046	1.15236	1.13230	1.12809
January	2	2021	260.38287	1.15043	1.15234	1.13228	1.12807
January	3	2021	260.37774	1.15041	1.15231	1.13226	1.12805
January	4	2021	260.37261	1.15039	1.15229	1.13224	1.12802
January	5	2021	260.36748	1.15036	1.15227	1.13221	1.12800
January	6	2021	260.36235	1.15034	1.15225	1.13219	1.12798
January	7	2021	260.35723	1.15032	1.15222	1.13217	1.12796
January	8	2021	260.35210	1.15030	1.15220	1.13215	1.12793
January	9	2021	260.34697	1.15027	1.15218	1.13213	1.12791
January	10	2021	260.34184	1.15025	1.15216	1.13210	1.12789
January	11	2021	260.33671	1.15023	1.15213	1.13208	1.12787
January	12	2021	260.33158	1.15021	1.15211	1.13206	1.12785
January	13	2021	260.32645	1.15018	1.15209	1.13204	1.12782
January	14	2021	260.32132	1.15016	1.15206	1.13201	1.12780
January	15	2021	260.31619	1.15014	1.15204	1.13199	1.12778
January	16	2021	260.31106	1.15012	1.15202	1.13197	1.12776
January	17	2021	260.30594	1.15009	1.15200	1.13195	1.12773
January	18	2021	260.30081	1.15007	1.15197	1.13192	1.12771
January	19	2021	260.29568	1.15005	1.15195	1.13190	1.12769
January	20	2021	260.29055	1.15002	1.15193	1.13188	1.12767
January	21	2021	260.28542	1.15000	1.15191	1.13186	1.12765
January	22	2021	260.28029	1.14998	1.15188	1.13184	1.12762
January	23	2021	260.27516	1.14996	1.15186	1.13181	1.12760
January	24	2021	260.27003	1.14993	1.15184	1.13179	1.12758
January	25	2021	260.26490	1.14991	1.15182	1.13177	1.12756
January	26	2021	260.25977	1.14989	1.15179	1.13175	1.12753
January	27	2021	260.25465	1.14987	1.15177	1.13172	1.12751
January	28	2021	260.24952	1.14984	1.15175	1.13170	1.12749
January	29	2021	260.24439	1.14982	1.15172	1.13168	1.12747
January	30	2021	260.23926	1.14980	1.15170	1.13166	1.12745
January	31	2021	260.23413	1.14978	1.15168	1.13163	1.12742
CPI-U (1	NSA) for:		September 2	2020 260.28	October 2020 260.3	88 November	r 2020 260.229

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:			iption: P Number: Date: Poly Date		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	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
January	1	2021	260.38800	1.13256	1.11890	1.11596	1.11726
January	2	2021	260.38287	1.13254	1.11888	1.11594	1.11724
January	3	2021	260.37774	1.13252	1.11886	1.11592	1.11722
January	4	2021	260.37261	1.13249	1.11883	1.11590	1.11720
January	5	2021	260.36748	1.13247	1.11881	1.11587	1.11717
January	6	2021	260.36235	1.13245	1.11879	1.11585	1.11715
January	7	2021	260.35723	1.13243	1.11877	1.11583	1.11713
January	8	2021	260.35210	1.13240	1.11875	1.11581	1.11711
January	9	2021	260.34697	1.13238	1.11872	1.11579	1.11709
January	10	2021	260.34184	1.13236	1.11870	1.11576	1.11706
January	11	2021	260.33671	1.13234	1.11868	1.11574	1.11704
January	12	2021	260.33158	1.13231	1.11866	1.11572	1.11702
January	13	2021	260.32645	1.13229	1.11863	1.11570	1.11700
January	14	2021	260.32132	1.13227	1.11861	1.11568	1.11698
January	15	2021	260.31619	1.13225	1.11859	1.11565	1.11695
January	16	2021	260.31106	1.13223	1.11857	1.11563	1.11693
January	17	2021	260.30594	1.13220	1.11855	1.11561	1.11691
January	18	2021	260.30081	1.13218	1.11852	1.11559	1.11689
January	19	2021	260.29568	1.13216	1.11850	1.11557	1.11687
January	20	2021	260.29055	1.13214	1.11848	1.11554	1.11684
January	21	2021	260.28542	1.13211	1.11846	1.11552	1.11682
January	22	2021	260.28029	1.13209	1.11844	1.11550	1.11680
January	23	2021	260.27516	1.13207	1.11841	1.11548	1.11678
January	24	2021	260.27003	1.13205	1.11839	1.11546	1.11676
January	25	2021	260.26490	1.13202	1.11837	1.11543	1.11673
January	26	2021	260.25977	1.13200	1.11835	1.11541	1.11671
January	27	2021	260.25465	1.13198	1.11833	1.11539	1.11669
January	28	2021	260.24952	1.13196	1.11830	1.11537	1.11667
January	29	2021	260.24439	1.13194	1.11828	1.11535	1.11665
January	30	2021	260.23926	1.13191	1.11826	1.11532	1.11662
January	31	2021	260.23413	1.13189	1.11824	1.11530	1.11660
CPI-U (I	NSA) for:		September 2	2020 260.28	October 2020 260	.388 November	2020 260.229

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:			Series D-2024 Series A-2025 Series D-2024 912828WU0 Series D-2024 912828H45 Series D-2024 912828H45 Series D-2024 912828H45 Series D-2024 912828H45 July 15, 2014 January 15, 2015 July 31, 2014 January 30, 2015 Series D-2024 March 31, 2015 November 28, 2014 May 29, 2015 Series D-2024 March 31, 2015 May 29, 2015 Series D-2024 January 15, 2025 July 15, 2024 January 15, 2025		912828H45 January 15, 2015 January 30, 2015 March 31, 2015 May 29, 2015 January 15, 2025	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	0-3/8% 10-Year TIPS Series D-2025 912828XL9 July 15, 2015 July 31, 2015 September 30, 2015 November 30, 2015 July 15, 2025 237.14365
Dat	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
January	1	2021	260.38800	1.09662	1.09936	1.10577	1.09802
January	2	2021	260.38287	1.09660	1.09934	1.10575	1.09800
January	3	2021	260.37774	1.09658	1.09932	1.10572	1.09797
January	4	2021	260.37261	1.09656	1.09930	1.10570	1.09795
January	5	2021	260.36748	1.09653	1.09927	1.10568	1.09793
January	6	2021	260.36235	1.09651	1.09925	1.10566	1.09791
January	7	2021	260.35723	1.09649	1.09923	1.10564	1.09789
January	8	2021	260.35210	1.09647	1.09921	1.10562	1.09787
January	9	2021	260.34697	1.09645	1.09919	1.10559	1.09784
January	10	2021	260.34184	1.09643	1.09917	1.10557	1.09782
January	11	2021	260.33671	1.09640	1.09914	1.10555	1.09780
January	12	2021	260.33158	1.09638	1.09912	1.10553	1.09778
January	13	2021	260.32645	1.09636	1.09910	1.10551	1.09776
January	14	2021	260.32132	1.09634	1.09908	1.10549	1.09774
January	15	2021	260.31619	1.09632	1.09906	1.10546	1.09772
January	16	2021	260.31106	1.09630	1.09904	1.10544	1.09769
January	17	2021	260.30594	1.09627	1.09901	1.10542	1.09767
January	18	2021	260.30081	1.09625	1.09899	1.10540	1.09765
January	19	2021	260.29568	1.09623	1.09897	1.10538	1.09763
January	20	2021	260.29055	1.09621	1.09895	1.10535	1.09761
January	21	2021	260.28542	1.09619	1.09893	1.10533	1.09759
January	22	2021	260.28029	1.09617	1.09891	1.10531	1.09756
January	23	2021	260.27516	1.09614	1.09888	1.10529	1.09754
January	24	2021	260.27003	1.09612	1.09886	1.10527	1.09752
January	25	2021	260.26490	1.09610	1.09884	1.10525	1.09750
January	26	2021	260.25977	1.09608	1.09882	1.10522	1.09748
January	27 28	2021 2021	260.25465 260.24952	1.09606	1.09880 1.09878	1.10520	1.09746 1.09743
January				1.09604		1.10518	1.09743 1.09741
January	29	2021 2021	260.24439	1.09602	1.09875	1.10516	1.09741
January	30 31	2021	260.23926 260.23413	1.09599 1.09597	1.09873 1.09871	1.10514 1.10511	1.09739 1.09737
January		2021	200.23413	1.0737/	1.070/1	1.10311	1.09/3/
CPI-U (N	TC A) C		September 2	2020 260,28	October 2020 260	388 November	2020 260,229

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 TI Series D-2026 912828S50 July 15, 2016 July 29, 2016 September 30, 2016 November 30, 2016 July 15, 2026 239.70132
Dat	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
January	1	2021	260.38800	1.09586	1.09894	1.09865	1.08630
January	2	2021	260.38287	1.09584	1.09892	1.09863	1.08628
January	3	2021	260.37774	1.09581	1.09890	1.09861	1.08626
January	4	2021	260.37261	1.09579	1.09888	1.09859	1.08624
January	5	2021	260.36748	1.09577	1.09885	1.09856	1.08622
January	6	2021	260.36235	1.09575	1.09883	1.09854	1.08619
January	7	2021	260.35723	1.09573	1.09881	1.09852	1.08617
January	8	2021	260.35210	1.09571	1.09879	1.09850	1.08615
January	9	2021	260.34697	1.09568	1.09877	1.09848	1.08613
January	10	2021	260.34184	1.09566	1.09875	1.09846	1.08611
January	11	2021	260.33671	1.09564	1.09872	1.09843	1.08609
January	12	2021	260.33158	1.09562	1.09870	1.09841	1.08607
January	13	2021	260.32645	1.09560	1.09868	1.09839	1.08605
January	14	2021	260.32132	1.09558	1.09866	1.09837	1.08602
January	15	2021	260.31619	1.09555	1.09864	1.09835	1.08600
January	16	2021	260.31106	1.09553	1.09862	1.09833	1.08598
January	17	2021	260.30594	1.09551	1.09859	1.09830	1.08596
January	18	2021	260.30081	1.09549	1.09857	1.09828	1.08594
January	19	2021	260.29568	1.09547	1.09855	1.09826	1.08592
January	20	2021	260.29055	1.09545	1.09853	1.09824	1.08590
January	21	2021	260.28542	1.09543	1.09851	1.09822	1.08587
January	22	2021	260.28029	1.09540	1.09849	1.09820	1.08585
January	23	2021	260.27516	1.09538	1.09846	1.09817	1.08583
January	24	2021	260.27003	1.09536	1.09844	1.09815	1.08581
January	25	2021	260.26490	1.09534	1.09842	1.09813	1.08579
January	26	2021	260.25977	1.09532	1.09840	1.09811	1.08577
January	27 28	2021 2021	260.25465	1.09530 1.09527	1.09838 1.09836	1.09809 1.09807	1.08575 1.08572
January			260.24952				1.08572 1.08570
January	29	2021	260.24439	1.09525	1.09833	1.09805	
January	30 31	2021 2021	260.23926 260.23413	1.09523 1.09521	1.09831 1.09829	1.09802	1.08568 1.08566
January	31	2021	200.23413	1.09321	1.07627	1.09800	1.06300
CPLII (N	NSA) for:		September 2	2020 260.28	October 2020 260.33	88 November	2020 260.229

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:		scription: Series A-20 SIP Number: 912828V49 January 15 iginal Issue Date: January 31 March 31, 20 sturity Date: January 15		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 TIPS Series D-2027 9128282L3 July 15, 2017 July 31, 2017 September 29, 2017 November 30, 2017 July 15, 2027 244.61839
Dat	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
January	1	2021	260.38800	1.07795	1.07869	1.07069	1.06447
January	2	2021	260.38287	1.07793	1.07867	1.07067	1.06445
January	3	2021	260.37774	1.07790	1.07865	1.07065	1.06442
January	4	2021	260.37261	1.07788	1.07863	1.07063	1.06440
January	5	2021	260.36748	1.07786	1.07861	1.07061	1.06438
January	6	2021	260.36235	1.07784	1.07859	1.07059	1.06436
January	7	2021	260.35723	1.07782	1.07856	1.07057	1.06434
January	8	2021	260.35210	1.07780	1.07854	1.07055	1.06432
January	9	2021	260.34697	1.07778	1.07852	1.07053	1.06430
January	10	2021	260.34184	1.07776	1.07850	1.07050	1.06428
January	11	2021	260.33671	1.07773	1.07848	1.07048	1.06426
January	12	2021	260.33158	1.07771	1.07846	1.07046	1.06424
January	13	2021	260.32645	1.07769	1.07844	1.07044	1.06421
January	14	2021	260.32132	1.07767	1.07842	1.07042	1.06419
January	15	2021	260.31619	1.07765	1.07839	1.07040	1.06417
January	16	2021	260.31106	1.07763	1.07837	1.07038	1.06415
January	17	2021	260.30594	1.07761	1.07835	1.07036	1.06413
January	18	2021	260.30081	1.07759	1.07833	1.07034	1.06411
January	19	2021	260.29568	1.07756	1.07831	1.07031	1.06409
January	20	2021	260.29055	1.07754	1.07829	1.07029	1.06407
January	21	2021	260.28542	1.07752	1.07827	1.07027	1.06405
January	22	2021	260.28029	1.07750	1.07825	1.07025	1.06403
January	23	2021	260.27516	1.07748	1.07822	1.07023	1.06400
January	24	2021	260.27003	1.07746	1.07820	1.07021	1.06398
January	25	2021	260.26490	1.07744	1.07818	1.07019	1.06396
January	26	2021	260.25977	1.07742	1.07816	1.07017	1.06394
January	27	2021	260.25465	1.07739	1.07814	1.07015	1.06392
January	28	2021	260.24952	1.07737	1.07812	1.07012	1.06390
January	29	2021	260.24439	1.07735	1.07810	1.07010	1.06388
January	30	2021	260.23926	1.07733	1.07808	1.07008	1.06386
January	31	2021	260.23413	1.07731	1.07805	1.07006	1.06384
CPI-U (N	NSA) for:		September 2	2020 260.28	October 2020 260.3	88 November	2020 260.229

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:				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 TI Series D-2028 912828Y38 July 15, 2018 July 31, 2018 September 28, 2018 November 30, 2018 July 15, 2028 251.01658
Dat	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
January	1	2021	260.38800	1.05563	1.05593	1.04830	1.03733
January	2	2021	260.38287	1.05561	1.05591	1.04828	1.03731
January	3	2021	260.37774	1.05559	1.05589	1.04826	1.03729
January	4	2021	260.37261	1.05557	1.05586	1.04823	1.03727
January	5	2021	260.36748	1.05555	1.05584	1.04821	1.03725
January	6	2021	260.36235	1.05553	1.05582	1.04819	1.03723
January	7	2021	260.35723	1.05551	1.05580	1.04817	1.03721
January	8	2021	260.35210	1.05549	1.05578	1.04815	1.03719
January	9	2021	260.34697	1.05546	1.05576	1.04813	1.03717
January	10	2021	260.34184	1.05544	1.05574	1.04811	1.03715
January	11	2021	260.33671	1.05542	1.05572	1.04809	1.03713
January	12	2021	260.33158	1.05540	1.05570	1.04807	1.03711
January	13	2021	260.32645	1.05538	1.05568	1.04805	1.03709
January	14	2021	260.32132	1.05536	1.05566	1.04803	1.03707
January	15	2021	260.31619	1.05534	1.05564	1.04801	1.03705
January	16	2021	260.31106	1.05532	1.05562	1.04799	1.03703
January	17	2021	260.30594	1.05530	1.05559	1.04797	1.03701
January	18	2021	260.30081	1.05528	1.05557	1.04795	1.03699
January	19	2021	260.29568	1.05526	1.05555	1.04792	1.03697
January	20	2021	260.29055	1.05524	1.05553	1.04790	1.03695
January	21	2021	260.28542	1.05522	1.05551	1.04788	1.03693
January	22	2021	260.28029	1.05519	1.05549	1.04786	1.03690
January	23	2021	260.27516	1.05517	1.05547	1.04784	1.03688
January	24	2021	260.27003	1.05515	1.05545	1.04782	1.03686
January	25	2021	260.26490	1.05513	1.05543	1.04780	1.03684
January	26	2021	260.25977	1.05511	1.05541	1.04778	1.03682
January	27	2021	260.25465	1.05509	1.05539	1.04776	1.03680
January	28	2021	260.24952	1.05507	1.05537	1.04774	1.03678
January	29	2021	260.24439	1.05505	1.05535	1.04772	1.03676
January	30	2021	260.23926	1.05503	1.05532	1.04770	1.03674
January	31	2021	260.23413	1.05501	1.05530	1.04768	1.03672
CPI-U (N	TC A \ C		September 2	2020 260.28	October 2020 260.3	88 November	2020 260,229

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:		0-7/8% 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 August 30, 2019 February 15, 2049 251.63550	0-1/2% 5-Year TIPS Series X-2024 9128286N5 April 15, 2019 April 30, 2019 June 28, 2019 April 15, 2024 252.20853	0-1/4% 10-Year TIPS Series D-2029 9128287D6 July 15, 2019 July 31, 2019 September 30, 2019 November 29, 2019 July 15, 2029 255.79368
Dat	e		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
January	1	2021	260.38800	1.03123	1.03478	1.03243	1.01796
January	2	2021	260.38287	1.03121	1.03476	1.03241	1.01794
January	3	2021	260.37774	1.03119	1.03474	1.03239	1.01792
January	4	2021	260.37261	1.03117	1.03472	1.03237	1.01790
January	5	2021	260.36748	1.03115	1.03470	1.03235	1.01788
January	6	2021	260.36235	1.03113	1.03468	1.03233	1.01786
January	7	2021	260.35723	1.03111	1.03466	1.03231	1.01784
January	8	2021	260.35210	1.03109	1.03464	1.03229	1.01782
January	9	2021	260.34697	1.03107	1.03462	1.03227	1.01780
January	10	2021	260.34184	1.03105	1.03460	1.03225	1.01778
January	11	2021	260.33671	1.03103	1.03458	1.03223	1.01776
January	12	2021	260.33158	1.03101	1.03456	1.03221	1.01774
January	13	2021	260.32645	1.03099	1.03454	1.03219	1.01772
January	14	2021	260.32132	1.03097	1.03452	1.03217	1.01770
January	15	2021	260.31619	1.03095	1.03450	1.03215	1.01768
January	16	2021	260.31106	1.03092	1.03448	1.03213	1.01766
January	17	2021	260.30594	1.03090	1.03446	1.03211	1.01764
January	18	2021	260.30081	1.03088	1.03444	1.03209	1.01762
January	19	2021	260.29568	1.03086	1.03442	1.03207	1.01760
January	20	2021	260.29055	1.03084	1.03440	1.03204	1.01758
January	21	2021	260.28542	1.03082	1.03437	1.03202	1.01756
January	22	2021	260.28029	1.03080	1.03435	1.03200	1.01754
January	23	2021	260.27516	1.03078	1.03433	1.03198	1.01752
January	24	2021	260.27003	1.03076	1.03431	1.03196	1.01750
January	25	2021	260.26490	1.03074	1.03429	1.03194	1.01748
January	26	2021	260.25977	1.03072	1.03427	1.03192	1.01746
January	27	2021	260.25465	1.03070	1.03425	1.03190	1.01744
January	28	2021	260.24952	1.03068	1.03423	1.03188	1.01742
January	29	2021	260.24439	1.03066	1.03421	1.03186	1.01740
January	30	2021	260.23926	1.03064	1.03419	1.03184	1.01738
January	31	2021	260.23413	1.03062	1.03417	1.03182	1.01736
CPI-U (N	JSA) for:		September 2	2020 260.28	October 2020 260.3	88 November	r 2020 260.229

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):			0-1/8% 5-Year TIPS Series AE-2024 912828YL8 October 15, 2019 October 31, 2019 December 31, 2019	0-1/8% 10-Year TIPS Series A-2030 912828Z37 January 15, 2020 January 31, 2020 March 31, 2020 May 29, 2020 January 15, 2030 257.28368	0-1/4% 30-Year TIPS TIPS of February 2050 912810SM1 February 15, 2020 February 28, 2020 August 31, 2020 February 15, 2050 257.09503	0-1/8% 5-Year TIP: Series X-2025 912828ZJ2 April 15, 2020 April 30, 2020 June 30, 2020 July 13, 2020 April 15, 2025 258,30093
Da			Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio		
January	1	2021	260.38800	1.01490	1.01207	1.01281	1.00808		
January	2	2021	260.38287	1.01488	1.01205	1.01279	1.00806		
January	3	2021	260.37774	1.01486	1.01203	1.01277	1.00804		
January	4	2021	260.37261	1.01484	1.01201	1.01275	1.00802		
January	5	2021	260.36748	1.01482	1.01199	1.01273	1.00800		
January	6	2021	260.36235	1.01480	1.01197	1.01271	1.00798		
January	7	2021	260.35723	1.01478	1.01195	1.01269	1.00796		
January	8	2021	260.35210	1.01476	1.01193	1.01267	1.00794		
January	9	2021	260.34697	1.01474	1.01191	1.01265	1.00792		
January	10	2021	260.34184	1.01472	1.01189	1.01263	1.00790		
January	11	2021	260.33671	1.01470	1.01187	1.01261	1.00788		
January	12	2021	260.33158	1.01468	1.01185	1.01259	1.00786		
January	13	2021	260.32645	1.01466	1.01183	1.01257	1.00784		
January	14	2021	260.32132	1.01464	1.01181	1.01255	1.00782		
January	15	2021	260.31619	1.01462	1.01179	1.01253	1.00780		
January	16	2021	260.31106	1.01460	1.01177	1.01251	1.00778		
January	17	2021	260.30594	1.01458	1.01175	1.01249	1.00776		
January	18	2021	260.30081	1.01456	1.01173	1.01247	1.00774		
January	19	2021	260.29568	1.01454	1.01171	1.01245	1.00772		
January	20	2021	260.29055	1.01452	1.01169	1.01243	1.00770		
January	21	2021	260.28542	1.01450	1.01167	1.01241	1.00768		
January	22	2021	260.28029	1.01448	1.01165	1.01239	1.00766		
January	23	2021	260.27516	1.01446	1.01163	1.01237	1.00764		
January	24	2021	260.27003	1.01444	1.01161	1.01235	1.00762		
January	25	2021	260.26490	1.01442	1.01159	1.01233	1.00760		
January	26	2021	260.25977	1.01440	1.01157	1.01231	1.00758		
January	27	2021	260.25465	1.01438	1.01155	1.01229	1.00756		
January	28	2021	260.24952	1.01436	1.01153	1.01227	1.00754		
January	29	2021	260.24439	1.01434	1.01151	1.01225	1.00752		
January	30	2021	260.23926	1.01432	1.01149	1.01223	1.00750		
January	31	2021	260.23413	1.01430	1.01147	1.01221	1.00748		
CPI-U (1	NSA) for:		September 2	2020 260,28	October 2020 260	388 November	2020 260,229		

Dated Date: Original Issue Additional Iss Maturity Date	Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date:		Description: CUSIP Number:		0-1/8% 10-Year TIPS Series D-2030 912828ZZ6 July 15, 2020 July 31, 2020 September 30, 2020 November 30, 2020 July 15, 2030 256.39126	0-1/8% 5-Year TI Series AE-2025 91282CAQ4 October 15, 2020 October 30, 2020 October 15, 2025 259.46997	IPS
Da	te		Ref CPI	Index Ratio	Index Ratio		
January	1	2021	260.38800	1.01559	1.00354		
January	2	2021	260.38287	1.01557	1.00354		
January	3	2021	260.37774	1.01555	1.00350		
January	4	2021	260.37261	1.01553	1.00348		
January	5	2021	260.36748	1.01551	1.00346		
January	6	2021	260.36235	1.01549	1.00344		
January	7	2021	260.35723	1.01547	1.00342		
January	8	2021	260.35210	1.01545	1.00340		
January	9	2021	260.34697	1.01543	1.00338		
January	10	2021	260.34184	1.01541	1.00336		
January	11	2021	260.33671	1.01539	1.00334		
January	12	2021	260.33158	1.01537	1.00332		
January	13	2021	260.32645	1.01535	1.00330		
January	14	2021	260.32132	1.01533	1.00328		
January	15	2021	260.31619	1.01531	1.00326		
January	16	2021	260.31106	1.01529	1.00324		
January	17	2021	260.30594	1.01527	1.00322		
January	18 19	2021 2021	260.30081 260.29568	1.01525	1.00320 1.00318		
January	20	2021	260.29568	1.01523 1.01521	1.00318		
January January	20	2021	260.29055	1.01521	1.00316		
January	22	2021	260.28029	1.01517	1.00314		
January	23	2021	260.27516	1.01517	1.00312		
January	24	2021	260.27003	1.01513	1.00310		
January	25	2021	260.26490	1.01511	1.00306		
January	26	2021	260.25977	1.01509	1.00304		
January	27	2021	260.25465	1.01507	1.00302		
January	28	2021	260.24952	1.01505	1.00300		
January	29	2021	260.24439	1.01503	1.00298		
January	30	2021	260.23926	1.01501	1.00296		
January	31	2021	260.23413	1.01499	1.00295		
CPI-U (1	NSA) for:		September 2	2020 260.28	October 2020	260.388 November 2020 260.229	