

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
September 2021

Security:			3-5/8% 30-Year TIPS	3-7/8% 30-Year TIPS	3-3/8% 30-1/2-Year TIPS	2-3/8% 20-1/2-Year TIPS
Description:			TIPS of April 2028	TIPS of April 2029	TIPS of April 2032	TIPS of January 2025
CUSIP Number:			912810FD5	912810FH6	912810FQ6	912810FR4
Dated Date:			April 15, 1998	April 15, 1999	October 15, 2001	July 15, 2004
Original Issue Date:			April 15, 1998	April 15, 1999	October 15, 2001	July 30, 2004
Additional Issue Date(s):			July 15, 1998	October 15, 1999 October 16, 2000		January 31, 2005 July 29, 2005
Maturity Date:			April 15, 2028	April 15, 2029	April 15, 2032	January 15, 2025
Ref CPI on Dated Date:			161.74000	164.39333	177.50000	188.49677
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
September 1 2021	271.69600	1.67983	1.65272	1.53068	1.44138	
September 2 2021	271.73957	1.68010	1.65298	1.53093	1.44161	
September 3 2021	271.78313	1.68037	1.65325	1.53117	1.44185	
September 4 2021	271.82670	1.68064	1.65351	1.53142	1.44208	
September 5 2021	271.87027	1.68091	1.65378	1.53166	1.44231	
September 6 2021	271.91383	1.68118	1.65404	1.53191	1.44254	
September 7 2021	271.95740	1.68145	1.65431	1.53215	1.44277	
September 8 2021	272.00097	1.68172	1.65457	1.53240	1.44300	
September 9 2021	272.04453	1.68199	1.65484	1.53265	1.44323	
September 10 2021	272.08810	1.68226	1.65510	1.53289	1.44346	
September 11 2021	272.13167	1.68253	1.65537	1.53314	1.44369	
September 12 2021	272.17523	1.68279	1.65563	1.53338	1.44393	
September 13 2021	272.21880	1.68306	1.65590	1.53363	1.44416	
September 14 2021	272.26237	1.68333	1.65616	1.53387	1.44439	
September 15 2021	272.30593	1.68360	1.65643	1.53412	1.44462	
September 16 2021	272.34950	1.68387	1.65669	1.53436	1.44485	
September 17 2021	272.39307	1.68414	1.65696	1.53461	1.44508	
September 18 2021	272.43663	1.68441	1.65722	1.53485	1.44531	
September 19 2021	272.48020	1.68468	1.65749	1.53510	1.44554	
September 20 2021	272.52377	1.68495	1.65775	1.53535	1.44577	
September 21 2021	272.56733	1.68522	1.65802	1.53559	1.44601	
September 22 2021	272.61090	1.68549	1.65828	1.53584	1.44624	
September 23 2021	272.65447	1.68576	1.65855	1.53608	1.44647	
September 24 2021	272.69803	1.68603	1.65881	1.53633	1.44670	
September 25 2021	272.74160	1.68630	1.65908	1.53657	1.44693	
September 26 2021	272.78517	1.68657	1.65934	1.53682	1.44716	
September 27 2021	272.82873	1.68684	1.65961	1.53706	1.44739	
September 28 2021	272.87230	1.68710	1.65987	1.53731	1.44762	
September 29 2021	272.91587	1.68737	1.66014	1.53755	1.44785	
September 30 2021	272.95943	1.68764	1.66040	1.53780	1.44809	
CPI-U (NSA) for:			May 2021 269.195	June 2021 271.696	July 2021 273.003	

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
September 2021

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):			2% 20-Year TIPS TIPS of January 2026 912810FS2 January 15, 2006 January 31, 2006 July 31, 2006	2-3/8% 20-Year TIPS TIPS of January 2027 912810PS1 January 15, 2007 January 31, 2007 July 31, 2007	1-3/4% 20-Year TIPS TIPS of January 2028 912810PV4 January 15, 2008 January 31, 2008 July 31, 2008	2-1/2% 20-Year TIPS TIPS of January 2029 912810PZ5 January 15, 2009 January 30, 2009 July 31, 2009
Maturity Date: Ref CPI on Dated Date:			January 15, 2026 198.47742	January 15, 2027 201.66452	January 15, 2028 209.49645	January 15, 2029 214.69971
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
September 1 2021	271.69600	1.36890	1.34727	1.29690	1.26547	
September 2 2021	271.73957	1.36912	1.34748	1.29711	1.26567	
September 3 2021	271.78313	1.36934	1.34770	1.29732	1.26588	
September 4 2021	271.82670	1.36956	1.34792	1.29752	1.26608	
September 5 2021	271.87027	1.36978	1.34813	1.29773	1.26628	
September 6 2021	271.91383	1.37000	1.34835	1.29794	1.26648	
September 7 2021	271.95740	1.37022	1.34856	1.29815	1.26669	
September 8 2021	272.00097	1.37044	1.34878	1.29836	1.26689	
September 9 2021	272.04453	1.37066	1.34900	1.29856	1.26709	
September 10 2021	272.08810	1.37088	1.34921	1.29877	1.26730	
September 11 2021	272.13167	1.37110	1.34943	1.29898	1.26750	
September 12 2021	272.17523	1.37132	1.34964	1.29919	1.26770	
September 13 2021	272.21880	1.37154	1.34986	1.29940	1.26790	
September 14 2021	272.26237	1.37175	1.35008	1.29960	1.26811	
September 15 2021	272.30593	1.37197	1.35029	1.29981	1.26831	
September 16 2021	272.34950	1.37219	1.35051	1.30002	1.26851	
September 17 2021	272.39307	1.37241	1.35072	1.30023	1.26872	
September 18 2021	272.43663	1.37263	1.35094	1.30044	1.26892	
September 19 2021	272.48020	1.37285	1.35116	1.30064	1.26912	
September 20 2021	272.52377	1.37307	1.35137	1.30085	1.26933	
September 21 2021	272.56733	1.37329	1.35159	1.30106	1.26953	
September 22 2021	272.61090	1.37351	1.35180	1.30127	1.26973	
September 23 2021	272.65447	1.37373	1.35202	1.30148	1.26993	
September 24 2021	272.69803	1.37395	1.35224	1.30168	1.27014	
September 25 2021	272.74160	1.37417	1.35245	1.30189	1.27034	
September 26 2021	272.78517	1.37439	1.35267	1.30210	1.27054	
September 27 2021	272.82873	1.37461	1.35288	1.30231	1.27075	
September 28 2021	272.87230	1.37483	1.35310	1.30252	1.27095	
September 29 2021	272.91587	1.37505	1.35332	1.30272	1.27115	
September 30 2021	272.95943	1.37527	1.35353	1.30293	1.27135	
CPI-U (NSA) for:	May 2021	269.195	June 2021	271.696	July 2021	273.003

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
September 2021

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):			2-1/8% 30-Year TIPS TIPS of February 2040 912810QF8 February 15, 2010 February 26, 2010 August 31, 2010	2-1/8% 30-Year TIPS TIPS of February 2041 912810QP6 February 15, 2011 February 28, 2011 June 30, 2011 October 31, 2011	0-1/8% 10-Year TIPS Series A-2022 912828SA9 January 15, 2012 January 31, 2012 March 30, 2012 May 31, 2012	0-3/4% 30-Year TIPS TIPS of February 2042 912810QV3 February 15, 2012 February 29, 2012 June 29, 2012 October 31, 2012
Maturity Date: Ref CPI on Dated Date:			February 15, 2040 216.13950	February 15, 2041 218.99100	January 15, 2022 226.33474	February 15, 2042 225.96062
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
September 1 2021	271.69600	1.25704	1.24067	1.20042	1.20240	
September 2 2021	271.73957	1.25724	1.24087	1.20061	1.20260	
September 3 2021	271.78313	1.25744	1.24107	1.20080	1.20279	
September 4 2021	271.82670	1.25764	1.24127	1.20099	1.20298	
September 5 2021	271.87027	1.25785	1.24147	1.20119	1.20318	
September 6 2021	271.91383	1.25805	1.24167	1.20138	1.20337	
September 7 2021	271.95740	1.25825	1.24187	1.20157	1.20356	
September 8 2021	272.00097	1.25845	1.24206	1.20176	1.20375	
September 9 2021	272.04453	1.25865	1.24226	1.20196	1.20395	
September 10 2021	272.08810	1.25885	1.24246	1.20215	1.20414	
September 11 2021	272.13167	1.25906	1.24266	1.20234	1.20433	
September 12 2021	272.17523	1.25926	1.24286	1.20253	1.20453	
September 13 2021	272.21880	1.25946	1.24306	1.20273	1.20472	
September 14 2021	272.26237	1.25966	1.24326	1.20292	1.20491	
September 15 2021	272.30593	1.25986	1.24346	1.20311	1.20510	
September 16 2021	272.34950	1.26006	1.24366	1.20330	1.20530	
September 17 2021	272.39307	1.26027	1.24386	1.20350	1.20549	
September 18 2021	272.43663	1.26047	1.24405	1.20369	1.20568	
September 19 2021	272.48020	1.26067	1.24425	1.20388	1.20587	
September 20 2021	272.52377	1.26087	1.24445	1.20407	1.20607	
September 21 2021	272.56733	1.26107	1.24465	1.20427	1.20626	
September 22 2021	272.61090	1.26127	1.24485	1.20446	1.20645	
September 23 2021	272.65447	1.26147	1.24505	1.20465	1.20665	
September 24 2021	272.69803	1.26168	1.24525	1.20484	1.20684	
September 25 2021	272.74160	1.26188	1.24545	1.20504	1.20703	
September 26 2021	272.78517	1.26208	1.24565	1.20523	1.20722	
September 27 2021	272.82873	1.26228	1.24584	1.20542	1.20742	
September 28 2021	272.87230	1.26248	1.24604	1.20561	1.20761	
September 29 2021	272.91587	1.26268	1.24624	1.20581	1.20780	
September 30 2021	272.95943	1.26289	1.24644	1.20600	1.20800	
CPI-U (NSA) for:	May 2021	269.195	June 2021	271.696	July 2021	273.003

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Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):			0-1/8% 10-Year TIPS Series D-2022 912828TE0 July 15, 2012 July 31, 2012 September 28, 2012 November 30, 2012	0-1/8% 10-Year TIPS Series A-2023 912828UH1 January 15, 2013 January 31, 2013 March 28, 2013 May 31, 2013	0-5/8% 30-Year TIPS TIPS of February 2043 912810RA8 February 15, 2013 February 28, 2013 June 28, 2013 October 31, 2013	0-3/8% 10-Year TIPS Series D-2023 912828VM9 July 15, 2013 July 31, 2013 September 30, 2013 November 29, 2013
Maturity Date: Ref CPI on Dated Date:			July 15, 2022 229.96306	January 15, 2023 230.82203	February 15, 2043 229.91100	July 15, 2023 232.71797
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
September 1 2021	271.69600	1.18148	1.17708	1.18174	1.16749	
September 2 2021	271.73957	1.18167	1.17727	1.18193	1.16768	
September 3 2021	271.78313	1.18186	1.17746	1.18212	1.16786	
September 4 2021	271.82670	1.18205	1.17765	1.18231	1.16805	
September 5 2021	271.87027	1.18223	1.17784	1.18250	1.16824	
September 6 2021	271.91383	1.18242	1.17802	1.18269	1.16843	
September 7 2021	271.95740	1.18261	1.17821	1.18288	1.16861	
September 8 2021	272.00097	1.18280	1.17840	1.18307	1.16880	
September 9 2021	272.04453	1.18299	1.17859	1.18326	1.16899	
September 10 2021	272.08810	1.18318	1.17878	1.18345	1.16918	
September 11 2021	272.13167	1.18337	1.17897	1.18364	1.16936	
September 12 2021	272.17523	1.18356	1.17916	1.18383	1.16955	
September 13 2021	272.21880	1.18375	1.17934	1.18402	1.16974	
September 14 2021	272.26237	1.18394	1.17953	1.18421	1.16992	
September 15 2021	272.30593	1.18413	1.17972	1.18440	1.17011	
September 16 2021	272.34950	1.18432	1.17991	1.18459	1.17030	
September 17 2021	272.39307	1.18451	1.18010	1.18478	1.17049	
September 18 2021	272.43663	1.18470	1.18029	1.18497	1.17067	
September 19 2021	272.48020	1.18489	1.18048	1.18516	1.17086	
September 20 2021	272.52377	1.18508	1.18067	1.18534	1.17105	
September 21 2021	272.56733	1.18527	1.18085	1.18553	1.17123	
September 22 2021	272.61090	1.18546	1.18104	1.18572	1.17142	
September 23 2021	272.65447	1.18564	1.18123	1.18591	1.17161	
September 24 2021	272.69803	1.18583	1.18142	1.18610	1.17180	
September 25 2021	272.74160	1.18602	1.18161	1.18629	1.17198	
September 26 2021	272.78517	1.18621	1.18180	1.18648	1.17217	
September 27 2021	272.82873	1.18640	1.18199	1.18667	1.17236	
September 28 2021	272.87230	1.18659	1.18218	1.18686	1.17255	
September 29 2021	272.91587	1.18678	1.18236	1.18705	1.17273	
September 30 2021	272.95943	1.18697	1.18255	1.18724	1.17292	
CPI-U (NSA) for:	May 2021	269.195	June 2021	271.696	July 2021	273.003

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
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Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):			0-5/8% 10-Year TIPS Series A-2024 912828B25 January 15, 2014 January 31, 2014 March 31, 2014 May 30, 2014	1-3/8% 30-Year TIPS TIPS of February 2044 912810RF7 February 15, 2014 February 28, 2014 June 30, 2014 October 31, 2014	0-1/8% 10-Year TIPS Series D-2024 912828WU0 July 15, 2014 July 31, 2014 September 30, 2014 November 28, 2014	0-1/4% 10-Year TIPS Series A-2025 912828H45 January 15, 2015 January 30, 2015 March 31, 2015 May 29, 2015
Maturity Date: Ref CPI on Dated Date:			January 15, 2024 233.33058	February 15, 2044 233.05900	July 15, 2024 237.44594	January 15, 2025 236.85403
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
September 1 2021	271.69600	1.16443	1.16578	1.14424	1.14710	
September 2 2021	271.73957	1.16461	1.16597	1.14443	1.14729	
September 3 2021	271.78313	1.16480	1.16616	1.14461	1.14747	
September 4 2021	271.82670	1.16499	1.16634	1.14479	1.14765	
September 5 2021	271.87027	1.16517	1.16653	1.14498	1.14784	
September 6 2021	271.91383	1.16536	1.16672	1.14516	1.14802	
September 7 2021	271.95740	1.16555	1.16690	1.14534	1.14821	
September 8 2021	272.00097	1.16573	1.16709	1.14553	1.14839	
September 9 2021	272.04453	1.16592	1.16728	1.14571	1.14857	
September 10 2021	272.08810	1.16611	1.16746	1.14589	1.14876	
September 11 2021	272.13167	1.16629	1.16765	1.14608	1.14894	
September 12 2021	272.17523	1.16648	1.16784	1.14626	1.14913	
September 13 2021	272.21880	1.16667	1.16803	1.14645	1.14931	
September 14 2021	272.26237	1.16685	1.16821	1.14663	1.14949	
September 15 2021	272.30593	1.16704	1.16840	1.14681	1.14968	
September 16 2021	272.34950	1.16723	1.16859	1.14700	1.14986	
September 17 2021	272.39307	1.16741	1.16877	1.14718	1.15005	
September 18 2021	272.43663	1.16760	1.16896	1.14736	1.15023	
September 19 2021	272.48020	1.16779	1.16915	1.14755	1.15041	
September 20 2021	272.52377	1.16797	1.16933	1.14773	1.15060	
September 21 2021	272.56733	1.16816	1.16952	1.14791	1.15078	
September 22 2021	272.61090	1.16835	1.16971	1.14810	1.15097	
September 23 2021	272.65447	1.16853	1.16989	1.14828	1.15115	
September 24 2021	272.69803	1.16872	1.17008	1.14846	1.15133	
September 25 2021	272.74160	1.16891	1.17027	1.14865	1.15152	
September 26 2021	272.78517	1.16909	1.17046	1.14883	1.15170	
September 27 2021	272.82873	1.16928	1.17064	1.14901	1.15189	
September 28 2021	272.87230	1.16947	1.17083	1.14920	1.15207	
September 29 2021	272.91587	1.16965	1.17102	1.14938	1.15225	
September 30 2021	272.95943	1.16984	1.17120	1.14956	1.15244	
CPI-U (NSA) for:	May 2021	269.195	June 2021	271.696	July 2021	273.003

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
September 2021

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):			0-3/4% 30-Year TIPS TIPS of February 2045 912810RL4 February 15, 2015 February 27, 2015 June 30, 2015 October 30, 2015	0-3/8% 10-Year TIPS Series D-2025 912828XL9 July 15, 2015 July 31, 2015 September 30, 2015 November 30, 2015	0-5/8% 10-Year TIPS Series A-2026 912828N71 January 15, 2016 January 29, 2016 March 31, 2016 May 31, 2016	1% 30-Year TIPS TIPS of February 2046 912810RR1 February 15, 2016 February 29, 2016 June 30, 2016 October 31, 2016
Maturity Date: Ref CPI on Dated Date:			February 15, 2045 235.48150	July 15, 2025 237.14365	January 15, 2026 237.61129	February 15, 2046 236.94448
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
September 1 2021	271.69600	1.15379	1.14570	1.14345	1.14667	
September 2 2021	271.73957	1.15397	1.14589	1.14363	1.14685	
September 3 2021	271.78313	1.15416	1.14607	1.14381	1.14703	
September 4 2021	271.82670	1.15434	1.14625	1.14400	1.14722	
September 5 2021	271.87027	1.15453	1.14644	1.14418	1.14740	
September 6 2021	271.91383	1.15471	1.14662	1.14436	1.14758	
September 7 2021	271.95740	1.15490	1.14680	1.14455	1.14777	
September 8 2021	272.00097	1.15508	1.14699	1.14473	1.14795	
September 9 2021	272.04453	1.15527	1.14717	1.14491	1.14814	
September 10 2021	272.08810	1.15545	1.14736	1.14510	1.14832	
September 11 2021	272.13167	1.15564	1.14754	1.14528	1.14850	
September 12 2021	272.17523	1.15582	1.14772	1.14546	1.14869	
September 13 2021	272.21880	1.15601	1.14791	1.14565	1.14887	
September 14 2021	272.26237	1.15619	1.14809	1.14583	1.14906	
September 15 2021	272.30593	1.15638	1.14827	1.14601	1.14924	
September 16 2021	272.34950	1.15656	1.14846	1.14620	1.14942	
September 17 2021	272.39307	1.15675	1.14864	1.14638	1.14961	
September 18 2021	272.43663	1.15693	1.14883	1.14656	1.14979	
September 19 2021	272.48020	1.15712	1.14901	1.14675	1.14997	
September 20 2021	272.52377	1.15730	1.14919	1.14693	1.15016	
September 21 2021	272.56733	1.15749	1.14938	1.14711	1.15034	
September 22 2021	272.61090	1.15767	1.14956	1.14730	1.15053	
September 23 2021	272.65447	1.15786	1.14974	1.14748	1.15071	
September 24 2021	272.69803	1.15804	1.14993	1.14766	1.15089	
September 25 2021	272.74160	1.15823	1.15011	1.14785	1.15108	
September 26 2021	272.78517	1.15841	1.15030	1.14803	1.15126	
September 27 2021	272.82873	1.15860	1.15048	1.14821	1.15145	
September 28 2021	272.87230	1.15878	1.15066	1.14840	1.15163	
September 29 2021	272.91587	1.15897	1.15085	1.14858	1.15181	
September 30 2021	272.95943	1.15915	1.15103	1.14876	1.15200	
CPI-U (NSA) for:	May 2021	269.195	June 2021	271.696	July 2021	273.003

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September 2021

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):			0-1/8% 10-Year TIPS Series D-2026 912828S50 July 15, 2016 July 29, 2016 September 30, 2016 November 30, 2016	0-3/8% 10-Year TIPS Series A-2027 912828V49 January 15, 2017 January 31, 2017 March 31, 2017 May 31, 2017	0-7/8% 30-Year TIPS TIPS of February 2047 912810RW0 February 15, 2017 February 28, 2017 June 30, 2017 October 31, 2017	0-1/8% 5-Year TIPS Series X-2022 912828X39 April 15, 2017 April 28, 2017 August 31, 2017 December 29, 2017
Maturity Date: Ref CPI on Dated Date:			July 15, 2026 239.70132	January 15, 2027 241.55919	February 15, 2047 241.39250	April 15, 2022 243.19553
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
September 1 2021	271.69600	1.13348	1.12476	1.12554	1.11719	
September 2 2021	271.73957	1.13366	1.12494	1.12572	1.11737	
September 3 2021	271.78313	1.13384	1.12512	1.12590	1.11755	
September 4 2021	271.82670	1.13402	1.12530	1.12608	1.11773	
September 5 2021	271.87027	1.13420	1.12548	1.12626	1.11791	
September 6 2021	271.91383	1.13439	1.12566	1.12644	1.11809	
September 7 2021	271.95740	1.13457	1.12584	1.12662	1.11827	
September 8 2021	272.00097	1.13475	1.12602	1.12680	1.11845	
September 9 2021	272.04453	1.13493	1.12620	1.12698	1.11862	
September 10 2021	272.08810	1.13511	1.12638	1.12716	1.11880	
September 11 2021	272.13167	1.13529	1.12656	1.12734	1.11898	
September 12 2021	272.17523	1.13548	1.12674	1.12752	1.11916	
September 13 2021	272.21880	1.13566	1.12692	1.12770	1.11934	
September 14 2021	272.26237	1.13584	1.12710	1.12788	1.11952	
September 15 2021	272.30593	1.13602	1.12728	1.12806	1.11970	
September 16 2021	272.34950	1.13620	1.12746	1.12824	1.11988	
September 17 2021	272.39307	1.13639	1.12765	1.12842	1.12006	
September 18 2021	272.43663	1.13657	1.12783	1.12860	1.12024	
September 19 2021	272.48020	1.13675	1.12801	1.12878	1.12042	
September 20 2021	272.52377	1.13693	1.12819	1.12897	1.12060	
September 21 2021	272.56733	1.13711	1.12837	1.12915	1.12077	
September 22 2021	272.61090	1.13729	1.12855	1.12933	1.12095	
September 23 2021	272.65447	1.13748	1.12873	1.12951	1.12113	
September 24 2021	272.69803	1.13766	1.12891	1.12969	1.12131	
September 25 2021	272.74160	1.13784	1.12909	1.12987	1.12149	
September 26 2021	272.78517	1.13802	1.12927	1.13005	1.12167	
September 27 2021	272.82873	1.13820	1.12945	1.13023	1.12185	
September 28 2021	272.87230	1.13838	1.12963	1.13041	1.12203	
September 29 2021	272.91587	1.13857	1.12981	1.13059	1.12221	
September 30 2021	272.95943	1.13875	1.12999	1.13077	1.12239	
CPI-U (NSA) for:	May 2021	269.195	June 2021	271.696	July 2021	273.003

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
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Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):			0-3/8% 10-Year TIPS Series D-2027 9128282L3 July 15, 2017 July 31, 2017 September 29, 2017 November 30, 2017	0-1/2% 10-Year TIPS Series A-2028 9128283R9 January 15, 2018 January 31, 2018 March 29, 2018 May 31, 2018	1% 30-Year TIPS TIPS of February 2048 912810SB5 February 15, 2018 February 28, 2018 June 29, 2018 October 31, 2018	0-5/8% 5-Year TIPS Series X-2023 9128284H0 April 15, 2018 April 30, 2018 August 31, 2018 December 31, 2018
Maturity Date: Ref CPI on Dated Date:			July 15, 2027 244.61839	January 15, 2028 246.66571	February 15, 2048 246.59650	April 15, 2023 248.39153
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
September 1 2021	271.69600	1.11069	1.10147	1.10178	1.09382	
September 2 2021	271.73957	1.11087	1.10165	1.10196	1.09400	
September 3 2021	271.78313	1.11105	1.10183	1.10214	1.09417	
September 4 2021	271.82670	1.11123	1.10200	1.10231	1.09435	
September 5 2021	271.87027	1.11141	1.10218	1.10249	1.09452	
September 6 2021	271.91383	1.11158	1.10236	1.10267	1.09470	
September 7 2021	271.95740	1.11176	1.10253	1.10284	1.09487	
September 8 2021	272.00097	1.11194	1.10271	1.10302	1.09505	
September 9 2021	272.04453	1.11212	1.10289	1.10320	1.09522	
September 10 2021	272.08810	1.11230	1.10306	1.10337	1.09540	
September 11 2021	272.13167	1.11247	1.10324	1.10355	1.09558	
September 12 2021	272.17523	1.11265	1.10342	1.10373	1.09575	
September 13 2021	272.21880	1.11283	1.10359	1.10390	1.09593	
September 14 2021	272.26237	1.11301	1.10377	1.10408	1.09610	
September 15 2021	272.30593	1.11319	1.10395	1.10426	1.09628	
September 16 2021	272.34950	1.11336	1.10412	1.10443	1.09645	
September 17 2021	272.39307	1.11354	1.10430	1.10461	1.09663	
September 18 2021	272.43663	1.11372	1.10448	1.10479	1.09680	
September 19 2021	272.48020	1.11390	1.10465	1.10496	1.09698	
September 20 2021	272.52377	1.11408	1.10483	1.10514	1.09715	
September 21 2021	272.56733	1.11426	1.10501	1.10532	1.09733	
September 22 2021	272.61090	1.11443	1.10518	1.10549	1.09750	
September 23 2021	272.65447	1.11461	1.10536	1.10567	1.09768	
September 24 2021	272.69803	1.11479	1.10554	1.10585	1.09786	
September 25 2021	272.74160	1.11497	1.10571	1.10602	1.09803	
September 26 2021	272.78517	1.11515	1.10589	1.10620	1.09821	
September 27 2021	272.82873	1.11532	1.10607	1.10638	1.09838	
September 28 2021	272.87230	1.11550	1.10624	1.10655	1.09856	
September 29 2021	272.91587	1.11568	1.10642	1.10673	1.09873	
September 30 2021	272.95943	1.11586	1.10660	1.10691	1.09891	
CPI-U (NSA) for:	May 2021	269.195	June 2021	271.696	July 2021	273.003

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
September 2021

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):			0-3/4% 10-Year TIPS Series D-2028 912828Y38 July 15, 2018 July 31, 2018 September 28, 2018 November 30, 2018	0-7/8% 10-Year TIPS Series A-2029 9128285W6 January 15, 2019 January 31, 2019 March 29, 2019 May 31, 2019	1% 30-Year TIPS TIPS of February 2049 912810SG4 February 15, 2019 February 28, 2019 August 30, 2019	0-1/2% 5-Year TIPS Series X-2024 9128286N5 April 15, 2019 April 30, 2019 June 28, 2019
Maturity Date: Ref CPI on Dated Date:			July 15, 2028 251.01658	January 15, 2029 252.50248	February 15, 2049 251.63550	April 15, 2024 252.20853
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
September 1 2021	271.69600	1.08238	1.07601	1.07972	1.07727	
September 2 2021	271.73957	1.08256	1.07619	1.07989	1.07744	
September 3 2021	271.78313	1.08273	1.07636	1.08007	1.07761	
September 4 2021	271.82670	1.08290	1.07653	1.08024	1.07779	
September 5 2021	271.87027	1.08308	1.07670	1.08041	1.07796	
September 6 2021	271.91383	1.08325	1.07688	1.08059	1.07813	
September 7 2021	271.95740	1.08342	1.07705	1.08076	1.07830	
September 8 2021	272.00097	1.08360	1.07722	1.08093	1.07848	
September 9 2021	272.04453	1.08377	1.07739	1.08111	1.07865	
September 10 2021	272.08810	1.08394	1.07757	1.08128	1.07882	
September 11 2021	272.13167	1.08412	1.07774	1.08145	1.07899	
September 12 2021	272.17523	1.08429	1.07791	1.08162	1.07917	
September 13 2021	272.21880	1.08447	1.07808	1.08180	1.07934	
September 14 2021	272.26237	1.08464	1.07826	1.08197	1.07951	
September 15 2021	272.30593	1.08481	1.07843	1.08214	1.07969	
September 16 2021	272.34950	1.08499	1.07860	1.08232	1.07986	
September 17 2021	272.39307	1.08516	1.07877	1.08249	1.08003	
September 18 2021	272.43663	1.08533	1.07895	1.08266	1.08020	
September 19 2021	272.48020	1.08551	1.07912	1.08284	1.08038	
September 20 2021	272.52377	1.08568	1.07929	1.08301	1.08055	
September 21 2021	272.56733	1.08585	1.07946	1.08318	1.08072	
September 22 2021	272.61090	1.08603	1.07964	1.08336	1.08089	
September 23 2021	272.65447	1.08620	1.07981	1.08353	1.08107	
September 24 2021	272.69803	1.08637	1.07998	1.08370	1.08124	
September 25 2021	272.74160	1.08655	1.08015	1.08388	1.08141	
September 26 2021	272.78517	1.08672	1.08033	1.08405	1.08159	
September 27 2021	272.82873	1.08690	1.08050	1.08422	1.08176	
September 28 2021	272.87230	1.08707	1.08067	1.08440	1.08193	
September 29 2021	272.91587	1.08724	1.08084	1.08457	1.08210	
September 30 2021	272.95943	1.08742	1.08102	1.08474	1.08228	
CPI-U (NSA) for:	May 2021	269.195	June 2021	271.696	July 2021	273.003

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
September 2021

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):			0-1/4% 10-Year TIPS Series D-2029 9128287D6 July 15, 2019 July 31, 2019 September 30, 2019 November 29, 2019	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	0-1/4% 30-Year TIPS TIPS of February 2050 912810SM1 February 15, 2020 February 28, 2020 August 31, 2020
Maturity Date: Ref CPI on Dated Date:			July 15, 2029 255.79368	October 15, 2024 256.56513	January 15, 2030 257.28368	February 15, 2050 257.09503
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
September 1 2021	271.69600	1.06217	1.05897	1.05602	1.05679	
September 2 2021	271.73957	1.06234	1.05914	1.05619	1.05696	
September 3 2021	271.78313	1.06251	1.05931	1.05636	1.05713	
September 4 2021	271.82670	1.06268	1.05948	1.05653	1.05730	
September 5 2021	271.87027	1.06285	1.05965	1.05669	1.05747	
September 6 2021	271.91383	1.06302	1.05982	1.05686	1.05764	
September 7 2021	271.95740	1.06319	1.05999	1.05703	1.05781	
September 8 2021	272.00097	1.06336	1.06016	1.05720	1.05798	
September 9 2021	272.04453	1.06353	1.06033	1.05737	1.05815	
September 10 2021	272.08810	1.06370	1.06050	1.05754	1.05832	
September 11 2021	272.13167	1.06387	1.06067	1.05771	1.05849	
September 12 2021	272.17523	1.06404	1.06084	1.05788	1.05866	
September 13 2021	272.21880	1.06421	1.06101	1.05805	1.05883	
September 14 2021	272.26237	1.06438	1.06118	1.05822	1.05900	
September 15 2021	272.30593	1.06455	1.06135	1.05839	1.05916	
September 16 2021	272.34950	1.06472	1.06152	1.05856	1.05933	
September 17 2021	272.39307	1.06489	1.06169	1.05873	1.05950	
September 18 2021	272.43663	1.06506	1.06186	1.05890	1.05967	
September 19 2021	272.48020	1.06523	1.06203	1.05907	1.05984	
September 20 2021	272.52377	1.06540	1.06220	1.05923	1.06001	
September 21 2021	272.56733	1.06557	1.06237	1.05940	1.06018	
September 22 2021	272.61090	1.06575	1.06254	1.05957	1.06035	
September 23 2021	272.65447	1.06592	1.06271	1.05974	1.06052	
September 24 2021	272.69803	1.06609	1.06288	1.05991	1.06069	
September 25 2021	272.74160	1.06626	1.06305	1.06008	1.06086	
September 26 2021	272.78517	1.06643	1.06322	1.06025	1.06103	
September 27 2021	272.82873	1.06660	1.06339	1.06042	1.06120	
September 28 2021	272.87230	1.06677	1.06356	1.06059	1.06137	
September 29 2021	272.91587	1.06694	1.06373	1.06076	1.06154	
September 30 2021	272.95943	1.06711	1.06390	1.06093	1.06171	
CPI-U (NSA) for:	May 2021	269.195	June 2021	271.696	July 2021	273.003

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
September 2021

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):			0-1/8% 5-Year TIPS Series X-2025 912828ZJ2 April 15, 2020 April 30, 2020 June 30, 2020 July 13, 2020	0-1/8% 10-Year TIPS Series D-2030 912828ZZ6 July 15, 2020 July 31, 2020 September 30, 2020 November 30, 2020	0-1/8% 5-Year TIPS Series AE-2025 91282CAQ4 October 15, 2020 October 30, 2020 December 31, 2020	0-1/8% 10-Year TIPS Series A-2031 91282CBF7 January 15, 2021 January 29, 2021 March 31, 2021 May 28, 2021
Maturity Date: Ref CPI on Dated Date:			April 15, 2025 258.30093	July 15, 2030 256.39126	October 15, 2025 259.46997	January 15, 2031 260.31619
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
September 1 2021	271.69600	1.05186	1.05969	1.04712	1.04372	
September 2 2021	271.73957	1.05203	1.05986	1.04729	1.04388	
September 3 2021	271.78313	1.05220	1.06003	1.04746	1.04405	
September 4 2021	271.82670	1.05236	1.06020	1.04762	1.04422	
September 5 2021	271.87027	1.05253	1.06037	1.04779	1.04438	
September 6 2021	271.91383	1.05270	1.06054	1.04796	1.04455	
September 7 2021	271.95740	1.05287	1.06071	1.04813	1.04472	
September 8 2021	272.00097	1.05304	1.06088	1.04829	1.04489	
September 9 2021	272.04453	1.05321	1.06105	1.04846	1.04505	
September 10 2021	272.08810	1.05338	1.06122	1.04863	1.04522	
September 11 2021	272.13167	1.05355	1.06139	1.04880	1.04539	
September 12 2021	272.17523	1.05371	1.06156	1.04897	1.04556	
September 13 2021	272.21880	1.05388	1.06173	1.04913	1.04572	
September 14 2021	272.26237	1.05405	1.06190	1.04930	1.04589	
September 15 2021	272.30593	1.05422	1.06207	1.04947	1.04606	
September 16 2021	272.34950	1.05439	1.06224	1.04964	1.04623	
September 17 2021	272.39307	1.05456	1.06241	1.04981	1.04639	
September 18 2021	272.43663	1.05473	1.06258	1.04997	1.04656	
September 19 2021	272.48020	1.05489	1.06275	1.05014	1.04673	
September 20 2021	272.52377	1.05506	1.06292	1.05031	1.04690	
September 21 2021	272.56733	1.05523	1.06309	1.05048	1.04706	
September 22 2021	272.61090	1.05540	1.06326	1.05065	1.04723	
September 23 2021	272.65447	1.05557	1.06343	1.05081	1.04740	
September 24 2021	272.69803	1.05574	1.06360	1.05098	1.04756	
September 25 2021	272.74160	1.05591	1.06377	1.05115	1.04773	
September 26 2021	272.78517	1.05608	1.06394	1.05132	1.04790	
September 27 2021	272.82873	1.05624	1.06411	1.05148	1.04807	
September 28 2021	272.87230	1.05641	1.06428	1.05165	1.04823	
September 29 2021	272.91587	1.05658	1.06445	1.05182	1.04840	
September 30 2021	272.95943	1.05675	1.06462	1.05199	1.04857	
CPI-U (NSA) for:	May 2021	269.195	June 2021	271.696	July 2021	273.003

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
September 2021

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):			0-1/8% 30-Year TIPS TIPS of February 2051 912810SV1 February 15, 2021 February 26, 2021	0-1/8% 5-Year TIPS Series X-2026 91282CCA7 April 15, 2021 April 30, 2021 June 30, 2021	0-1/8% 10-Year TIPS Series D-2031 91282CCM1 July 15, 2021 July 30, 2021	
Maturity Date: Ref CPI on Dated Date:			February 15, 2051 260.35150	April 15, 2026 262.25027	July 15, 2031 268.02090	
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio		
September 1 2021	271.69600	1.04357	1.03602	1.01371		
September 2 2021	271.73957	1.04374	1.03618	1.01387		
September 3 2021	271.78313	1.04391	1.03635	1.01404		
September 4 2021	271.82670	1.04408	1.03652	1.01420		
September 5 2021	271.87027	1.04424	1.03668	1.01436		
September 6 2021	271.91383	1.04441	1.03685	1.01452		
September 7 2021	271.95740	1.04458	1.03701	1.01469		
September 8 2021	272.00097	1.04475	1.03718	1.01485		
September 9 2021	272.04453	1.04491	1.03735	1.01501		
September 10 2021	272.08810	1.04508	1.03751	1.01517		
September 11 2021	272.13167	1.04525	1.03768	1.01534		
September 12 2021	272.17523	1.04541	1.03785	1.01550		
September 13 2021	272.21880	1.04558	1.03801	1.01566		
September 14 2021	272.26237	1.04575	1.03818	1.01583		
September 15 2021	272.30593	1.04592	1.03834	1.01599		
September 16 2021	272.34950	1.04608	1.03851	1.01615		
September 17 2021	272.39307	1.04625	1.03868	1.01631		
September 18 2021	272.43663	1.04642	1.03884	1.01648		
September 19 2021	272.48020	1.04659	1.03901	1.01664		
September 20 2021	272.52377	1.04675	1.03917	1.01680		
September 21 2021	272.56733	1.04692	1.03934	1.01696		
September 22 2021	272.61090	1.04709	1.03951	1.01713		
September 23 2021	272.65447	1.04726	1.03967	1.01729		
September 24 2021	272.69803	1.04742	1.03984	1.01745		
September 25 2021	272.74160	1.04759	1.04001	1.01761		
September 26 2021	272.78517	1.04776	1.04017	1.01778		
September 27 2021	272.82873	1.04792	1.04034	1.01794		
September 28 2021	272.87230	1.04809	1.04050	1.01810		
September 29 2021	272.91587	1.04826	1.04067	1.01826		
September 30 2021	272.95943	1.04843	1.04084	1.01843		
CPI-U (NSA) for:	May 2021	269.195	June 2021	271.696	July 2021	273.003