Security:  Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):  Maturity Date: Ref CPI on Dated Date:				State		TIPS		
Dat	Date Ref CPI			Index Ratio	Index Ratio	Index Ratio	Index Ratio	
	-		1102 011		AMERICA ARRESTO	A A A A A A A A A A A A A A A A A A A	THUS THUS	
February	1	2023	297.71100	1.84068	1.81097	1.67725	1.57940	
February	2	2023	297.67836	1.84047	1.81077	1.67706	1.57922	
February	3	2023	297.64571	1.84027	1.81057	1.67688	1.57905	
February	4	2023	297.61307	1.84007	1.81037	1.67669	1.57888	
February	5	2023	297.58043	1.83987	1.81017	1.67651	1.57870	
February	6	2023	297.54779	1.83967	1.80997	1.67633	1.57853	
February	7	2023	297.51514	1.83947	1.80978	1.67614	1.57836	
February	8	2023	297.48250	1.83926	1.80958	1.67596	1.57818	
February	9	2023	297.44986	1.83906	1.80938	1.67577	1.57801	
February	10	2023	297.41721	1.83886	1.80918	1.67559	1.57784	
February	11	2023	297.38457	1.83866	1.80898	1.67541	1.57766	
February	12	2023	297.35193	1.83846	1.80878	1.67522	1.57749	
February	13	2023	297.31929	1.83825	1.80858	1.67504	1.57732	
February	14	2023	297.28664	1.83805	1.80839	1.67485	1.57714	
February	15	2023	297.25400	1.83785	1.80819	1.67467	1.57697	
February	16	2023	297.22136	1.83765	1.80799	1.67449	1.57680	
February	17	2023	297.18871	1.83745	1.80779	1.67430	1.57662	
February	18	2023	297.15607	1.83725	1.80759	1.67412	1.57645	
February	19	2023	297.12343	1.83704	1.80739	1.67393	1.57628	
February	20	2023	297.09079	1.83684	1.80719	1.67375	1.57611	
February	21	2023	297.05814	1.83664	1.80700	1.67357	1.57593	
February	22	2023	297.02550	1.83644	1.80680	1.67338	1.57576	
February	23	2023	296.99286	1.83624	1.80660	1.67320	1.57559	
February	24	2023	296.96021	1.83603	1.80640	1.67302	1.57541	
February	25	2023	296.92757	1.83583	1.80620	1.67283	1.57524	
February	26	2023	296.89493	1.83563	1.80600	1.67265	1.57507	
February	27	2023	296.86229	1.83543	1.80580	1.67246	1.57489	
February	28	2023	296.82964	1.83523	1.80561	1.67228	1.57472	
CPI-U (N	TG 4 \ 6		October 2022	298.012	November 2022 297.	1 711 Decembe	er 2022 296.797	

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:			ion: TIPS of January 2026 Number: 912810FS2 912810PS1 ate: January 15, 2006 January 15, 2007 Issue Date: January 31, 2006 January 31, 2007 atal Issue Date(s): January 15, 2026 January 15, 2027			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	
Da	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
F.1		2022	207.71100	1.40007	1.15:05	1 (2100	1.00.554
February	1	2023	297.71100	1.49997	1.47627	1.42108	1.38664
February	2	2023	297.67836	1.49981	1.47611	1.42092	1.38649
February	3	2023	297.64571	1.49965	1.47594	1.42077	1.38633
February	4	2023	297.61307	1.49948	1.47578	1.42061	1.38618
February	5	2023	297.58043	1.49932	1.47562	1.42046	1.38603
February	6	2023	297.54779	1.49915	1.47546	1.42030	1.38588
February	7	2023	297.51514	1.49899	1.47530	1.42014	1.38573
February	8	2023	297.48250	1.49882	1.47514	1.41999	1.38557
February	9	2023	297.44986	1.49866	1.47497	1.41983	1.38542
February	10	2023	297.41721	1.49849	1.47481	1.41968	1.38527
February	11	2023	297.38457	1.49833	1.47465	1.41952	1.38512
February	12	2023	297.35193	1.49817	1.47449	1.41937	1.38497
February	13	2023	297.31929	1.49800	1.47433	1.41921	1.38481
February	14	2023	297.28664	1.49784	1.47416	1.41905	1.38466
February	15	2023	297.25400	1.49767	1.47400	1.41890	1.38451
February	16	2023	297.22136	1.49751	1.47384	1.41874	1.38436
February	17	2023	297.18871	1.49734	1.47368	1.41859	1.38421
February	18	2023	297.15607	1.49718	1.47352	1.41843	1.38405
February	19	2023	297.12343	1.49701	1.47336	1.41827	1.38390
February	20	2023	297.09079	1.49685	1.47319	1.41812	1.38375
February	21	2023	297.05814	1.49668	1.47303	1.41796	1.38360
February	22	2023	297.02550	1.49652	1.47287	1.41781	1.38345
February	23	2023	296.99286	1.49636	1.47271	1.41765	1.38329
February	24	2023	296.96021	1.49619	1.47255	1.41750	1.38314
February	25	2023	296.92757	1.49603	1.47238	1.41734	1.38299
February	26	2023	296.89493	1.49586	1.47222	1.41718	1.38284
February	27	2023	296.86229	1.49570	1.47206	1.41703	1.38269
February	28	2023	296.82964	1.49553	1.47190	1.41687	1.38253
CPI-U (I	USA) for		October 2022	298.012	November 2022 297	7.711 Decembe	r 2022 296.797

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):  Maturity Date: Ref CPI on Dated Date:				February 15, 2010 February 15, 2011 February 26, 2010 Sue Date(s):  August 31, 2010 February 28, 2011 June 30, 2011 October 31, 2011 February 15, 2040 February 15, 2040		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	0-5/8% 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
Dat	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
February	1	2023	297.71100	1.37740	1.35947	1.31753	1.29490
February	2	2023	297.67836	1.37725	1.35932	1.31739	1.29475
February	3	2023	297.64571	1.37710	1.35917	1.31725	1.29461
February	4	2023	297.61307	1.37695	1.35902	1.31710	1.29447
February	5	2023	297.58043	1.37680	1.35887	1.31696	1.29433
February	6	2023	297.54779	1.37665	1.35872	1.31681	1.29419
February	7	2023	297.51514	1.37650	1.35857	1.31667	1.29404
February	8	2023	297.48250	1.37634	1.35842	1.31652	1.29390
February	9	2023	297.44986	1.37619	1.35827	1.31638	1.29376
February	10	2023	297.41721	1.37604	1.35813	1.31623	1.29362
February	11	2023	297.38457	1.37589	1.35798	1.31609	1.29348
February	12	2023	297.35193	1.37574	1.35783	1.31595	1.29333
February	13	2023	297.31929	1.37559	1.35768	1.31580	1.29319
February	14	2023	297.28664	1.37544	1.35753	1.31566	1.29305
February	15	2023	297.25400	1.37529	1.35738	1.31551	1.29291
February	16	2023	297.22136	1.37514	1.35723	1.31537	1.29277
February	17	2023	297.18871	1.37499	1.35708	1.31522	1.29263
February	18	2023	297.15607	1.37483	1.35693	1.31508	1.29248
February	19	2023	297.12343	1.37468	1.35678	1.31493	1.29234
February	20	2023	297.09079	1.37453	1.35663	1.31479	1.29220
February	21	2023	297.05814	1.37438	1.35649	1.31465	1.29206
February	22	2023	297.02550	1.37423	1.35634	1.31450	1.29192
February	23	2023	296.99286	1.37408	1.35619	1.31436	1.29177
February	24	2023	296.96021	1.37393	1.35604	1.31421	1.29163
February	25	2023	296.92757	1.37378	1.35589	1.31407	1.29149
February	26	2023	296.89493	1.37363	1.35574	1.31392	1.29135
February	27	2023	296.86229	1.37348	1.35559	1.31378	1.29121
February	28	2023	296.82964	1.37332	1.35544	1.31363	1.29106
CPI-U (î	NSA) for:		October 202	2 298.012	November 2022 297.7	11 December	2022 296.797

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):  Maturity Date: Ref CPI on Dated Date:				mber: e: July 15, 2013 January 15, 2014 Susue Date: July 31, 2013 January 31, 2014 November 29, 2013 May 30, 2014  Date: July 15, 2023 January 15, 2024		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
Dat	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
February	1	2023	297.71100	1.27928	1.27592	1.27741	1.25381
February	2	2023	297.71100	1.27928	1.27578	1.27741	1.25367
February	3	2023	297.64571	1.27914	1.27564	1.27713	1.25357
February	4	2023	297.61307	1.27886	1.27550	1.27699	1.25339
February	5	2023	297.58043	1.27872	1.27536	1.27685	1.25326
February	6	2023	297.54779	1.27858	1.27522	1.27671	1.25320
February	7	2023	297.51514	1.27844	1.27508	1.27657	1.25298
February	8	2023	297.48250	1.27830	1.27494	1.27643	1.25284
February	9	2023	297.44986	1.27816	1.27480	1.27629	1.25271
February	10	2023	297.41721	1.27802	1.27466	1.27615	1.25257
February	11	2023	297.38457	1.27788	1.27452	1.27601	1.25243
February	12	2023	297.35193	1.27774	1.27438	1.27587	1.25229
February	13	2023	297.31929	1.27759	1.27424	1.27573	1.25216
February	14	2023	297.28664	1.27745	1.27410	1.27559	1.25202
February	15	2023	297.25400	1.27731	1.27396	1.27545	1.25188
February	16	2023	297.22136	1.27717	1.27382	1.27531	1.25174
February	17	2023	297.18871	1.27703	1.27368	1.27517	1.25161
February	18	2023	297.15607	1.27689	1.27354	1.27503	1.25147
February	19	2023	297.12343	1.27675	1.27340	1.27489	1.25133
February	20	2023	297.09079	1.27661	1.27326	1.27474	1.25119
February	21	2023	297.05814	1.27647	1.27312	1.27460	1.25106
February	22	2023	297.02550	1.27633	1.27298	1.27446	1.25092
February	23	2023	296.99286	1.27619	1.27284	1.27432	1.25078
February	24	2023	296.96021	1.27605	1.27270	1.27418	1.25064
February	25	2023	296.92757	1.27591	1.27256	1.27404	1.25051
February	26	2023	296.89493	1.27577	1.27242	1.27390	1.25037
February	27	2023	296.86229	1.27563	1.27228	1.27376	1.25023
February	28	2023	296.82964	1.27549	1.27214	1.27362	1.25009
CPI-U (I	TC A \ £		October 2022	298.012	November 2022 297	711 December	r 2022 296.797

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):  Maturity Date:				Series A-2025   TIPS of Stription:   Series A-2025   91281816   912828H45   912816   912828H45   912816   912			0-5/8% 10-Year TIP Series A-2026 912828N71 January 15, 2016 January 29, 2016 March 31, 2016 May 31, 2016
Ref CPI on Da	ted Date:			236.85403	235.48150	237.14365	237.61129
Dat	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
February	1	2023	297.71100	1.25694	1.26426	1.25540	1.25293
February	2	2023	297.67836	1.25680	1.26413	1.25527	1.25280
February	3	2023	297.64571	1.25666	1.26399	1.25513	1.25266
February	4	2023	297.61307	1.25653	1.26385	1.25499	1.25252
February	5	2023	297.58043	1.25639	1.26371	1.25485	1.25238
February	6	2023	297.54779	1.25625	1.26357	1.25472	1.25225
February	7	2023	297.51514	1.25611	1.26343	1.25458	1.25211
February	8	2023	297.48250	1.25597	1.26329	1.25444	1.25197
February	9	2023	297.44986	1.25584	1.26316	1.25430	1.25183
February	10	2023	297.41721	1.25570	1.26302	1.25416	1.25170
February	11	2023	297.38457	1.25556	1.26288	1.25403	1.25156
February	12	2023	297.35193	1.25542	1.26274	1.25389	1.25142
February	13	2023	297.31929	1.25528	1.26260	1.25375	1.25128
February	14	2023	297.28664	1.25515	1.26246	1.25361	1.25115
February	15	2023	297.25400	1.25501	1.26232	1.25348	1.25101
February	16	2023	297.22136	1.25487	1.26219	1.25334	1.25087
February	17	2023	297.18871	1.25473	1.26205	1.25320	1.25073
February	18	2023	297.15607	1.25460	1.26191	1.25306	1.25060
February	19	2023	297.12343	1.25446	1.26177	1.25293	1.25046
February	20	2023	297.09079	1.25432	1.26163	1.25279	1.25032
February	21	2023	297.05814	1.25418	1.26149	1.25265	1.25019
February	22	2023	297.02550	1.25404	1.26135	1.25251	1.25005
February	23	2023	296.99286	1.25391	1.26122	1.25238	1.24991
February	24	2023	296.96021	1.25377	1.26108	1.25224	1.24977
February	25	2023	296.92757	1.25363	1.26094	1.25210	1.24964
February	26	2023	296.89493	1.25349	1.26080	1.25196	1.24950
February	27	2023	296.86229	1.25336	1.26066	1.25182	1.24936
February	28	2023	296.82964	1.25322	1.26052	1.25169	1.24922
	NSA) for:		October 2022	298.012	November 2022 297.7	11 Decembe	r 2022 296.797

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):  Maturity Date: Ref CPI on Dated Date:				ion:   TIPS of February 2046   Series D-2026			
Dat			Ref CPI	Index Ratio	Index Ratio	241.55919 Index Ratio	241.39250 Index Ratio
February	1	2023	297.71100	1.25646	1.24201	1.23246	1.23331
February	2	2023	297.67836	1.25632	1.24187	1.23232	1.23317
February	3	2023	297.64571	1.25618	1.24174	1.23219	1.23304
February	4	2023	297.61307	1.25605	1.24160	1.23205	1.23290
February	5	2023	297.58043	1.25591	1.24146	1.23192	1.23277
February	6	2023	297.54779	1.25577	1.24133	1.23178	1.23263
February	7	2023	297.51514	1.25563	1.24119	1.23164	1.23250
February	8	2023	297.48250	1.25549	1.24105	1.23151	1.23236
February	9	2023	297.44986	1.25536	1.24092	1.23137	1.23222
February	10	2023	297.41721	1.25522	1.24078	1.23124	1.23209
February	11	2023	297.38457	1.25508	1.24065	1.23110	1.23195
February	12	2023	297.35193	1.25494	1.24051	1.23097	1.23182
February	13	2023	297.31929	1.25481	1.24037	1.23083	1.23168
February	14	2023	297.28664	1.25467	1.24024	1.23070	1.23155
February	15	2023	297.25400	1.25453	1.24010	1.23056	1.23141
February	16	2023	297.22136	1.25439	1.23997	1.23043	1.23128
February	17	2023	297.18871	1.25425	1.23983	1.23029	1.23114
February	18	2023	297.15607	1.25412	1.23969	1.23016	1.23101
February	19	2023	297.12343	1.25398	1.23956	1.23002	1.23087
February	20	2023	297.09079	1.25384	1.23942	1.22989	1.23074
February	21	2023	297.05814	1.25370	1.23928	1.22975	1.23060
February	22	2023	297.02550	1.25357	1.23915	1.22962	1.23047
February	23	2023	296.99286	1.25343	1.23901	1.22948	1.23033
February	24	2023	296.96021	1.25329	1.23888	1.22935	1.23020
February	25	2023	296.92757	1.25315	1.23874	1.22921	1.23006
February	26	2023	296.89493	1.25301	1.23860	1.22908	1.22993
February	27	2023	296.86229	1.25288	1.23847	1.22894	1.22979
February	28	2023	296.82964	1.25274	1.23833	1.22881	1.22966
CDLUA	NSA) for:		October 2022	298.012	November 2022 297	7.711 Decembe	r 2022 296.797

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):  Maturity Date: Ref CPI on Dated Date:				Series D-2027   Series A-2		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
			Ref CPI		Index Ratio	Index Ratio	Index Ratio
Da	te		Rei CPI	Index Ratio	index Ratio	index Rado	Index Rado
February	1	2023	297.71100	1.21704	1.20694	1.20728	1.19856
February	2	2023	297.67836	1.21691	1.20681	1.20715	1.19842
February	3	2023	297.64571	1.21678	1.20668	1.20702	1.19829
February	4	2023	297.61307	1.21664	1.20654	1.20688	1.19816
February	5	2023	297.58043	1.21651	1.20641	1.20675	1.19803
February	6	2023	297.54779	1.21638	1.20628	1.20662	1.19790
February	7	2023	297.51514	1.21624	1.20615	1.20649	1.19777
February	8	2023	297.48250	1.21611	1.20601	1.20635	1.19764
February	9	2023	297.44986	1.21598	1.20588	1.20622	1.19750
February	10	2023	297.41721	1.21584	1.20575	1.20609	1.19737
February	11	2023	297.38457	1.21571	1.20562	1.20596	1.19724
February	12	2023	297.35193	1.21557	1.20549	1.20582	1.19711
February	13	2023	297.31929	1.21544	1.20535	1.20569	1.19698
February	14	2023	297.28664	1.21531	1.20522	1.20556	1.19685
February	15	2023	297.25400	1.21517	1.20509	1.20543	1.19672
February	16	2023	297.22136	1.21504	1.20496	1.20529	1.19658
February	17	2023	297.18871	1.21491	1.20482	1.20516	1.19645
February	18	2023	297.15607	1.21477	1.20469	1.20503	1.19632
February	19	2023	297.12343	1.21464	1.20456	1.20490	1.19619
February	20	2023	297.09079	1.21451	1.20443	1.20476	1.19606
February	21	2023	297.05814	1.21437	1.20429	1.20463	1.19593
February	22	2023	297.02550	1.21424	1.20416	1.20450	1.19580
February	23	2023	296.99286	1.21411	1.20403	1.20437	1.19566
February	24	2023	296.96021	1.21397	1.20390	1.20424	1.19553
February	25	2023	296.92757	1.21384	1.20377	1.20410	1.19540
February	26	2023	296.89493	1.21371	1.20363	1.20397	1.19527
February	27	2023	296.86229	1.21357	1.20350	1.20384	1.19514
February	28	2023	296.82964	1.21344	1.20337	1.20371	1.19501
CPI-II (I	NSA) for:		October 202	2 298.012	November 2022 297.7	'11 December	2022 296,797

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):  Maturity Date: Ref CPI on Dated Date:			Series D-2028		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 TIP Series X-2024 9128286N5 April 15, 2019 April 30, 2019 June 28, 2019 April 15, 2024 252,20853
Ref CPI on Da			Ref CPI		Index Ratio	Index Ratio	
Da	te		Ref CPI	Index Ratio	index Ratio	Index Ratio	Index Ratio
February	1	2023	297.71100	1.18602	1.17904	1.18310	1.18042
February	2	2023	297.67836	1.18589	1.17891	1.18297	1.18029
February	3	2023	297.64571	1.18576	1.17878	1.18284	1.18016
February	4	2023	297.61307	1.18563	1.17865	1.18271	1.18003
February	5	2023	297.58043	1.18550	1.17852	1.18259	1.17990
February	6	2023	297.54779	1.18537	1.17840	1.18246	1.17977
February	7	2023	297.51514	1.18524	1.17827	1.18233	1.17964
February	8	2023	297.48250	1.18511	1.17814	1.18220	1.17951
February	9	2023	297.44986	1.18498	1.17801	1.18207	1.17938
February	10	2023	297.41721	1.18485	1.17788	1.18194	1.17925
February	11	2023	297.38457	1.18472	1.17775	1.18181	1.17912
February	12	2023	297.35193	1.18459	1.17762	1.18168	1.17899
February	13	2023	297.31929	1.18446	1.17749	1.18155	1.17886
February	14	2023	297.28664	1.18433	1.17736	1.18142	1.17873
February	15	2023	297.25400	1.18420	1.17723	1.18129	1.17860
February	16	2023	297.22136	1.18407	1.17710	1.18116	1.17847
February	17	2023	297.18871	1.18394	1.17697	1.18103	1.17835
February	18	2023	297.15607	1.18381	1.17684	1.18090	1.17822
February	19	2023	297.12343	1.18368	1.17671	1.18077	1.17809
February	20	2023	297.09079	1.18355	1.17659	1.18064	1.17796
February	21	2023	297.05814	1.18342	1.17646	1.18051	1.17783
February	22	2023	297.02550	1.18329	1.17633	1.18038	1.17770
February	23	2023	296.99286	1.18316	1.17620	1.18025	1.17757
February	24	2023	296.96021	1.18303	1.17607	1.18012	1.17744
February	25	2023	296.92757	1.18290	1.17594	1.17999	1.17731
February	26	2023	296.89493	1.18277	1.17581	1.17986	1.17718
February	27	2023	296.86229	1.18264	1.17568	1.17973	1.17705
February	28	2023	296.82964	1.18251	1.17555	1.17960	1.17692
CDI II (	NSA) for:		October 2022	298.012	November 2022 297.	711 Decembe	r 2022 296.797

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):  Maturity Date:				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  October 15, 2019  July 15, 2029  October 15, 2024		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	0-1/4% 30-Year TIPS TIPS of February 205 912810SM1 February 15, 2020 February 28, 2020 August 31, 2020
Ref CPI on Da				255.79368	256.56513	257.28368	257.09503
Dat	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
February	1	2023	297.71100	1.16387	1.16037	1.15713	1.15798
February	2	2023	297.67836	1.16374	1.16024	1.15700	1.15785
February	3	2023	297.64571	1.16362	1.16012	1.15688	1.15773
February	4	2023	297.61307	1.16349	1.15999	1.15675	1.15760
February	5	2023	297.58043	1.16336	1.15986	1.15662	1.15747
February	6	2023	297.54779	1.16323	1.15974	1.15650	1.15735
February	7	2023	297.51514	1.16311	1.15961	1.15637	1.15722
February	8	2023	297.48250	1.16298	1.15948	1.15624	1.15709
February	9	2023	297.44986	1.16285	1.15935	1.15612	1.15696
February	10	2023	297.41721	1.16272	1.15923	1.15599	1.15684
February	11	2023	297.38457	1.16260	1.15910	1.15586	1.15671
February	12	2023	297.35193	1.16247	1.15897	1.15574	1.15658
February	13	2023	297.31929	1.16234	1.15885	1.15561	1.15646
February	14	2023	297.28664	1.16221	1.15872	1.15548	1.15633
February	15	2023	297.25400	1.16209	1.15859	1.15536	1.15620
February	16	2023	297.22136	1.16196	1.15846	1.15523	1.15608
February	17	2023	297.18871	1.16183	1.15834	1.15510	1.15595
February	18	2023	297.15607	1.16170	1.15821	1.15497	1.15582
February	19	2023	297.12343	1.16157	1.15808	1.15485	1.15569
February	20	2023	297.09079	1.16145	1.15795	1.15472	1.15557
February	21	2023	297.05814	1.16132	1.15783	1.15459	1.15544
February	22	2023	297.02550	1.16119	1.15770	1.15447	1.15531
February	23	2023	296.99286	1.16106	1.15757	1.15434	1.15519
February	24	2023	296.96021	1.16094	1.15745	1.15421	1.15506
February February	25 26	2023 2023	296.92757 296.89493	1.16081 1.16068	1.15732 1.15719	1.15409 1.15396	1.15493 1.15481
February February	26 27	2023	296.89493	1.16055	1.15719	1.15396	1.15481
February	28	2023	296.86229	1.16043	1.15694	1.15383	1.15455
CDI II (	NSA) for:		October 2022	298.012	November 2022 29	7.711 Decembe	r 2022 296.797

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):  Maturity Date:			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 April 15, 2025	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	S 0-1/8% 5-Year TIPS Series AE-2025 91282CAQ4 October 15, 2020 October 30, 2020 December 31, 2020	0-1/8% 10-Year TIP Series A-2031 91282CBF7 January 15, 2021 January 29, 2021 March 31, 2021 May 28, 2021 January 15, 2031
Ref CPI on Da				258.30093	256.39126	259.46997	260.31619			
Da	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio			
February	1	2023	297.71100	1.15257	1.16116	1.14738	1.14365			
February	2	2023	297.67836	1.15245	1.16103	1.14726	1.14353			
February	3	2023	297.64571	1.15232	1.16090	1.14713	1.14340			
February	4	2023	297.61307	1.15220	1.16078	1.14700	1.14328			
February	5	2023	297.58043	1.15207	1.16065	1.14688	1.14315			
February	6	2023	297.54779	1.15194	1.16052	1.14675	1.14302			
February	7	2023	297.51514	1.15182	1.16040	1.14663	1.14290			
February	8	2023	297.48250	1.15169	1.16027	1.14650	1.14277			
February	9	2023	297.44986	1.15156	1.16014	1.14637	1.14265			
February	10	2023	297.41721	1.15144	1.16001	1.14625	1.14252			
February	11	2023	297.38457	1.15131	1.15989	1.14612	1.14240			
February	12	2023	297.35193	1.15118	1.15976	1.14600	1.14227			
February	13	2023	297.31929	1.15106	1.15963	1.14587	1.14215			
February	14	2023	297.28664	1.15093	1.15950	1.14575	1.14202			
February	15	2023	297.25400	1.15080	1.15938	1.14562	1.14190			
February	16	2023	297.22136	1.15068	1.15925	1.14549	1.14177			
February	17	2023	297.18871	1.15055	1.15912	1.14537	1.14165			
February	18	2023	297.15607	1.15043	1.15899	1.14524	1.14152			
February	19	2023	297.12343	1.15030	1.15887	1.14512	1.14139			
February	20	2023	297.09079	1.15017	1.15874	1.14499	1.14127			
February	21	2023	297.05814	1.15005	1.15861	1.14487	1.14114			
February	22	2023	297.02550	1.14992	1.15849	1.14474	1.14102			
February	23	2023	296.99286	1.14979	1.15836	1.14461	1.14089			
February	24	2023	296.96021	1.14967	1.15823	1.14449	1.14077			
February	25	2023	296.92757	1.14954	1.15810	1.14436	1.14064			
February	26	2023	296.89493	1.14941	1.15798	1.14424	1.14052			
February	27	2023	296.86229	1.14929	1.15785	1.14411	1.14039			
February	28	2023	296.82964	1.14916	1.15772	1.14398	1.14027			
CPLII (	NSA) for:		October 2022	298.012	November 2022 29	7.711 Decembe	er 2022 296.797			

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):  Maturity Date: Ref CPI on Dated Date:				0-1/8% 30-Year TIPS TIPS of February 2051 912810SV1 February 15, 2021 February 26, 2021 August 31, 2021 February 15, 2051 260.35150	0-1/8% 5-Year TIPS Series X-2026 91282CCA7 April 15, 2021 April 30, 2021 June 30, 2021 April 15, 2026 262.25027	0-1/8% 10-Year TIPS Series D-2031 91282CCM1 July 15, 2021 July 30, 2021 September 30, 2021 November 30, 2021 July 15, 2031 268.02090	0-1/8% 5-Year TII Series AE-2026 91282CDC2 October 15, 2021 October 29, 2021 December 31, 2021 October 15, 2026 273.25771
Dat	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
February	1	2023	297.71100	1.14350	1.13522	1.11078	1.08949
February	2	2023	297.67836	1.14337	1.13522	1.11078	1.08937
February	3	2023	297.64571	1.14325	1.13497	1.11053	1.08925
February	4	2023	297.61307	1.14312	1.13484	1.11041	1.08913
February	5	2023	297.58043	1.14299	1.13472	1.11029	1.08901
February	6	2023	297.54779	1.14287	1.13459	1.11017	1.08889
February	7	2023	297.51514	1.14274	1.13447	1.11004	1.08877
February	8	2023	297.48250	1.14262	1.13435	1.10992	1.08865
February	9	2023	297.44986	1.14249	1.13422	1.10980	1.08853
February	10	2023	297.41721	1.14237	1.13410	1.10968	1.08841
February	11	2023	297.38457	1.14224	1.13397	1.10956	1.08829
February	12	2023	297.35193	1.14212	1.13385	1.10944	1.08817
February	13	2023	297.31929	1.14199	1.13372	1.10931	1.08805
February	14	2023	297.28664	1.14187	1.13360	1.10919	1.08794
February	15	2023	297.25400	1.14174	1.13347	1.10907	1.08782
February	16	2023	297.22136	1.14162	1.13335	1.10895	1.08770
February	17	2023	297.18871	1.14149	1.13323	1.10883	1.08758
February	18	2023	297.15607	1.14136	1.13310	1.10870	1.08746
February	19	2023	297.12343	1.14124	1.13298	1.10858	1.08734
February	20	2023	297.09079	1.14111	1.13285	1.10846	1.08722
February	21	2023	297.05814	1.14099	1.13273	1.10834	1.08710
February	22	2023	297.02550	1.14086	1.13260	1.10822	1.08698
February	23	2023	296.99286	1.14074	1.13248	1.10810	1.08686
February	24	2023	296.96021	1.14061	1.13235	1.10797	1.08674
February	25	2023	296.92757	1.14049	1.13223	1.10785	1.08662
February	26	2023	296.89493	1.14036	1.13211	1.10773	1.08650
February	27	2023	296.86229	1.14024	1.13198	1.10761	1.08638
February	28	2023	296.82964	1.14011	1.13186	1.10749	1.08626
CDI II (	NSA) for:		October 2022	298.012	November 2022 29	7.711 Decembe	er 2022 296.797

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):  Maturity Date:				0-1/8% 10-Year TIPS Series A-2032 91282CDX6 January 15, 2022 January 31, 2022 March 31, 2022 May 31, 2022 January 15, 2032	0-1/8% 30-Year TIPS TIPS of February 2052 912810TE8 February 15, 2022 February 28, 2022 August 31, 2022	0-1/8% 5-Year TIPS Series X-2027 91282CEJ6 April 15, 2022 April 29, 2022 June 30, 2022	0-5/8% 10-Year TII Series D-2032 91282CEZ0 July 15, 2022 July 29, 2022 September 30, 2022 November 30, 2022 July 15, 2032
Ref CPI on Da	ted Date:			277.20274	278.37500	282.34640	290.54829
Dat	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
February	1	2023	297.71100	1.07398	1.06946	1.05442	1.02465
February	2	2023	297.67836	1.07387	1.06934	1.05430	1.02454
February	3	2023	297.64571	1.07375	1.06923	1.05419	1.02443
February	4	2023	297.61307	1.07363	1.06911	1.05407	1.02432
February	5	2023	297.58043	1.07351	1.06899	1.05396	1.02420
February	6	2023	297.54779	1.07339	1.06887	1.05384	1.02409
February	7	2023	297.51514	1.07328	1.06876	1.05372	1.02398
February	8	2023	297.48250	1.07316	1.06864	1.05361	1.02387
February	9	2023	297.44986	1.07304	1.06852	1.05349	1.02375
February	10	2023	297.41721	1.07292	1.06840	1.05338	1.02364
February	11	2023	297.38457	1.07281	1.06829	1.05326	1.02353
February	12	2023	297.35193	1.07269	1.06817	1.05315	1.02342
February	13	2023	297.31929	1.07257	1.06805	1.05303	1.02330
February	14	2023	297.28664	1.07245	1.06794	1.05291	1.02319
February	15	2023	297.25400	1.07233	1.06782	1.05280	1.02308
February	16	2023	297.22136	1.07222	1.06770	1.05268	1.02297
February	17	2023	297.18871	1.07210	1.06758	1.05257	1.02285
February	18	2023	297.15607	1.07198	1.06747	1.05245	1.02274
February	19	2023	297.12343	1.07186	1.06735	1.05234	1.02263
February	20	2023	297.09079	1.07175	1.06723	1.05222	1.02252
February	21	2023	297.05814	1.07163	1.06712	1.05211	1.02241
February	22	2023	297.02550	1.07151	1.06700	1.05199	1.02229
February	23	2023	296.99286	1.07139	1.06688	1.05187	1.02218
February	24	2023	296.96021	1.07127	1.06676	1.05176	1.02207
February	25	2023	296.92757	1.07116	1.06665	1.05164	1.02196
February	26	2023	296.89493	1.07104	1.06653	1.05153	1.02184
February	27	2023	296.86229	1.07092	1.06641	1.05141	1.02173
February	28	2023	296.82964	1.07080	1.06629	1.05130	1.02162
	NSA) for:		October 2022	298.012	November 2022 297.7	11 Decembe	r 2022 296,797

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:				1-5/8% 5-Year TIPS Series AE-2027 91282CFR7 October 15, 2022 October 31, 2022 December 30, 2022 October 15, 2027 296.22858				
Date			Ref CPI	Index Ratio				
F.1		2022	207.71100	1.00500				
February	1	2023	297.71100	1.00500				
February	2 3	2023	297.67836	1.00489				
February	3 4	2023 2023	297.64571 297.61307	1.00478 1.00467				
February February		2023	297.61307	1.00467				
February February	5 6	2023	297.58043	1.00456				
February February	7	2023	297.54779	1.00445				
February	8	2023	297.31314	1.00434				
February	9	2023	297.44986	1.00423				
February	10	2023	297.41721	1.00412				
February	11	2023	297.38457	1.00390				
February	12	2023	297.35193	1.00370				
February	13	2023	297.31929	1.00368				
February	14	2023	297.28664	1.00357				
February	15	2023	297.25400	1.00346				
February	16	2023	297.22136	1.00335				
February	17	2023	297.18871	1.00324				
February	18	2023	297.15607	1.00313				
February	19	2023	297.12343	1.00302	İ			
February	20	2023	297.09079	1.00291				
February	21	2023	297.05814	1.00280				
February	22	2023	297.02550	1.00269		j		
February	23	2023	296.99286	1.00258				
February	24	2023	296.96021	1.00247				
February	25	2023	296.92757	1.00236	1			
February	26	2023	296.89493	1.00225				
February	27	2023	296.86229	1.00214		j		
February	28	2023	296.82964	1.00203				
					l			