

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
August 2011

Security:			3-5/8% 30-Year TIPS	3-7/8% 30-Year TIPS	3-3/8% 30-1/2-Year TIPS	3-3/8% 10-Year TIPS	
Description:			TIPS of April 2028	TIPS of April 2029	TIPS of April 2032	Series A-2012	
CUSIP Number:			912810FD5	912810FH6	912810FQ6	9128277J5	
Dated Date:			April 15, 1998	April 15, 1999	October 15, 2001	January 15, 2002	
Original Issue Date:			April 15, 1998	April 15, 1999	October 15, 2001	January 15, 2002	
Additional Issue Date(s):			July 15, 1998	October 15, 1999 October 16, 2000			
Maturity Date:			April 15, 2028	April 15, 2029	April 15, 2032	January 15, 2012	
Ref CPI on Dated Date:			161.74000	164.39333	177.50000	177.56452	
Date			Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
August	1	2011	225.96400	1.39708	1.37453	1.27304	1.27257
August	2	2011	225.95619	1.39703	1.37449	1.27299	1.27253
August	3	2011	225.94839	1.39699	1.37444	1.27295	1.27249
August	4	2011	225.94058	1.39694	1.37439	1.27290	1.27244
August	5	2011	225.93277	1.39689	1.37434	1.27286	1.27240
August	6	2011	225.92497	1.39684	1.37430	1.27282	1.27235
August	7	2011	225.91716	1.39679	1.37425	1.27277	1.27231
August	8	2011	225.90935	1.39674	1.37420	1.27273	1.27227
August	9	2011	225.90155	1.39670	1.37415	1.27268	1.27222
August	10	2011	225.89374	1.39665	1.37411	1.27264	1.27218
August	11	2011	225.88594	1.39660	1.37406	1.27260	1.27213
August	12	2011	225.87813	1.39655	1.37401	1.27255	1.27209
August	13	2011	225.87032	1.39650	1.37396	1.27251	1.27205
August	14	2011	225.86252	1.39645	1.37392	1.27246	1.27200
August	15	2011	225.85471	1.39641	1.37387	1.27242	1.27196
August	16	2011	225.84690	1.39636	1.37382	1.27238	1.27191
August	17	2011	225.83910	1.39631	1.37377	1.27233	1.27187
August	18	2011	225.83129	1.39626	1.37373	1.27229	1.27183
August	19	2011	225.82348	1.39621	1.37368	1.27224	1.27178
August	20	2011	225.81568	1.39616	1.37363	1.27220	1.27174
August	21	2011	225.80787	1.39612	1.37358	1.27216	1.27169
August	22	2011	225.80006	1.39607	1.37354	1.27211	1.27165
August	23	2011	225.79226	1.39602	1.37349	1.27207	1.27161
August	24	2011	225.78445	1.39597	1.37344	1.27203	1.27156
August	25	2011	225.77665	1.39592	1.37339	1.27198	1.27152
August	26	2011	225.76884	1.39588	1.37335	1.27194	1.27147
August	27	2011	225.76103	1.39583	1.37330	1.27189	1.27143
August	28	2011	225.75323	1.39578	1.37325	1.27185	1.27139
August	29	2011	225.74542	1.39573	1.37320	1.27181	1.27134
August	30	2011	225.73761	1.39568	1.37316	1.27176	1.27130
August	31	2011	225.72981	1.39563	1.37311	1.27172	1.27126
CPI-U (NSA) for:			April 2011 224.906	May 2011 225.964	June 2011 225.722		

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
August 2011

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):			3% 10-Year TIPS Series C-2012 912828AF7 July 15, 2002 July 15, 2002 October 15, 2002 January 15, 2003	1-7/8% 10-Year TIPS Series C-2013 912828BD1 July 15, 2003 July 15, 2003 October 15, 2003	2% 10-Year TIPS Series A-2014 912828BW9 January 15, 2004 January 15, 2004 April 15, 2004	2% 10-Year TIPS Series D-2014 912828CP3 July 15, 2004 July 15, 2004 October 15, 2004
Maturity Date: Ref CPI on Dated Date:			July 15, 2012 179.80000	July 15, 2013 183.66452	January 15, 2014 184.77419	July 15, 2014 188.49677
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
August 1 2011	225.96400	1.25675	1.23031	1.22292	1.19877	
August 2 2011	225.95619	1.25671	1.23027	1.22288	1.19873	
August 3 2011	225.94839	1.25667	1.23022	1.22284	1.19869	
August 4 2011	225.94058	1.25662	1.23018	1.22279	1.19864	
August 5 2011	225.93277	1.25658	1.23014	1.22275	1.19860	
August 6 2011	225.92497	1.25653	1.23010	1.22271	1.19856	
August 7 2011	225.91716	1.25649	1.23005	1.22267	1.19852	
August 8 2011	225.90935	1.25645	1.23001	1.22262	1.19848	
August 9 2011	225.90155	1.25640	1.22997	1.22258	1.19844	
August 10 2011	225.89374	1.25636	1.22993	1.22254	1.19840	
August 11 2011	225.88594	1.25632	1.22988	1.22250	1.19835	
August 12 2011	225.87813	1.25627	1.22984	1.22245	1.19831	
August 13 2011	225.87032	1.25623	1.22980	1.22241	1.19827	
August 14 2011	225.86252	1.25619	1.22976	1.22237	1.19823	
August 15 2011	225.85471	1.25614	1.22971	1.22233	1.19819	
August 16 2011	225.84690	1.25610	1.22967	1.22229	1.19815	
August 17 2011	225.83910	1.25606	1.22963	1.22224	1.19811	
August 18 2011	225.83129	1.25601	1.22959	1.22220	1.19806	
August 19 2011	225.82348	1.25597	1.22954	1.22216	1.19802	
August 20 2011	225.81568	1.25593	1.22950	1.22212	1.19798	
August 21 2011	225.80787	1.25588	1.22946	1.22207	1.19794	
August 22 2011	225.80006	1.25584	1.22942	1.22203	1.19790	
August 23 2011	225.79226	1.25580	1.22937	1.22199	1.19786	
August 24 2011	225.78445	1.25575	1.22933	1.22195	1.19782	
August 25 2011	225.77665	1.25571	1.22929	1.22191	1.19777	
August 26 2011	225.76884	1.25567	1.22925	1.22186	1.19773	
August 27 2011	225.76103	1.25562	1.22920	1.22182	1.19769	
August 28 2011	225.75323	1.25558	1.22916	1.22178	1.19765	
August 29 2011	225.74542	1.25554	1.22912	1.22174	1.19761	
August 30 2011	225.73761	1.25549	1.22908	1.22169	1.19757	
August 31 2011	225.72981	1.25545	1.22903	1.22165	1.19753	
CPI-U (NSA) for:	April 2011	224.906	May 2011	225.964	June 2011	225.722

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
August 2011

Security:			2-3/8% 20-1/2-Year TIPS	1-5/8% 10-Year TIPS	1-7/8% 10-Year TIPS	2% 10-Year TIPS
Description:			TIPS of January 2025	Series A-2015	Series D-2015	Series A-2016
CUSIP Number:			912810FR4	912828DH0	912828EA4	912828ET3
Dated Date:			July 15, 2004	January 15, 2005	July 15, 2005	January 15, 2006
Original Issue Date:			July 30, 2004	January 18, 2005	July 15, 2005	January 17, 2006
Additional Issue Date(s):			January 31, 2005 July 29, 2005	April 15, 2005	October 17, 2005	April 17, 2006
Maturity Date:			January 15, 2025	January 15, 2015	July 15, 2015	January 15, 2016
Ref CPI on Dated Date:			188.49677	190.94516	194.50968	198.47742
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
August 1 2011	225.96400	1.19877	1.18340	1.16171	1.13849	
August 2 2011	225.95619	1.19873	1.18336	1.16167	1.13845	
August 3 2011	225.94839	1.19869	1.18332	1.16163	1.13841	
August 4 2011	225.94058	1.19864	1.18327	1.16159	1.13837	
August 5 2011	225.93277	1.19860	1.18323	1.16155	1.13833	
August 6 2011	225.92497	1.19856	1.18319	1.16151	1.13829	
August 7 2011	225.91716	1.19852	1.18315	1.16147	1.13825	
August 8 2011	225.90935	1.19848	1.18311	1.16143	1.13821	
August 9 2011	225.90155	1.19844	1.18307	1.16139	1.13817	
August 10 2011	225.89374	1.19840	1.18303	1.16135	1.13813	
August 11 2011	225.88594	1.19835	1.18299	1.16131	1.13809	
August 12 2011	225.87813	1.19831	1.18295	1.16127	1.13805	
August 13 2011	225.87032	1.19827	1.18291	1.16123	1.13802	
August 14 2011	225.86252	1.19823	1.18287	1.16119	1.13798	
August 15 2011	225.85471	1.19819	1.18283	1.16115	1.13794	
August 16 2011	225.84690	1.19815	1.18278	1.16111	1.13790	
August 17 2011	225.83910	1.19811	1.18274	1.16107	1.13786	
August 18 2011	225.83129	1.19806	1.18270	1.16103	1.13782	
August 19 2011	225.82348	1.19802	1.18266	1.16099	1.13778	
August 20 2011	225.81568	1.19798	1.18262	1.16095	1.13774	
August 21 2011	225.80787	1.19794	1.18258	1.16091	1.13770	
August 22 2011	225.80006	1.19790	1.18254	1.16087	1.13766	
August 23 2011	225.79226	1.19786	1.18250	1.16083	1.13762	
August 24 2011	225.78445	1.19782	1.18246	1.16079	1.13758	
August 25 2011	225.77665	1.19777	1.18242	1.16075	1.13754	
August 26 2011	225.76884	1.19773	1.18238	1.16071	1.13750	
August 27 2011	225.76103	1.19769	1.18233	1.16067	1.13746	
August 28 2011	225.75323	1.19765	1.18229	1.16063	1.13743	
August 29 2011	225.74542	1.19761	1.18225	1.16059	1.13739	
August 30 2011	225.73761	1.19757	1.18221	1.16055	1.13735	
August 31 2011	225.72981	1.19753	1.18217	1.16051	1.13731	
CPI-U (NSA) for:			April 2011 224.906	May 2011 225.964	June 2011 225.722	

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Ref CPI and Index Ratios for
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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 January 31, 2006	2-1/2% 10-Year TIPS Series D-2016 912828FL9 July 15, 2006 July 17, 2006 October 16, 2006	2-3/8% 10-Year TIPS Series A-2017 912828GD6 January 15, 2007 January 16, 2007 April 16, 2007	2-3/8% 20-Year TIPS TIPS of January 2027 912810PS1 January 15, 2007 January 31, 2007 July 31, 2007
Maturity Date: Ref CPI on Dated Date:			January 15, 2026 198.47742	July 15, 2016 201.95161	January 15, 2017 201.66452	January 15, 2027 201.66452
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
August 1 2011	225.96400	1.13849	1.11890	1.12049	1.12049	
August 2 2011	225.95619	1.13845	1.11886	1.12046	1.12046	
August 3 2011	225.94839	1.13841	1.11882	1.12042	1.12042	
August 4 2011	225.94058	1.13837	1.11879	1.12038	1.12038	
August 5 2011	225.93277	1.13833	1.11875	1.12034	1.12034	
August 6 2011	225.92497	1.13829	1.11871	1.12030	1.12030	
August 7 2011	225.91716	1.13825	1.11867	1.12026	1.12026	
August 8 2011	225.90935	1.13821	1.11863	1.12022	1.12022	
August 9 2011	225.90155	1.13817	1.11859	1.12018	1.12018	
August 10 2011	225.89374	1.13813	1.11855	1.12015	1.12015	
August 11 2011	225.88594	1.13809	1.11852	1.12011	1.12011	
August 12 2011	225.87813	1.13805	1.11848	1.12007	1.12007	
August 13 2011	225.87032	1.13802	1.11844	1.12003	1.12003	
August 14 2011	225.86252	1.13798	1.11840	1.11999	1.11999	
August 15 2011	225.85471	1.13794	1.11836	1.11995	1.11995	
August 16 2011	225.84690	1.13790	1.11832	1.11991	1.11991	
August 17 2011	225.83910	1.13786	1.11828	1.11988	1.11988	
August 18 2011	225.83129	1.13782	1.11824	1.11984	1.11984	
August 19 2011	225.82348	1.13778	1.11821	1.11980	1.11980	
August 20 2011	225.81568	1.13774	1.11817	1.11976	1.11976	
August 21 2011	225.80787	1.13770	1.11813	1.11972	1.11972	
August 22 2011	225.80006	1.13766	1.11809	1.11968	1.11968	
August 23 2011	225.79226	1.13762	1.11805	1.11964	1.11964	
August 24 2011	225.78445	1.13758	1.11801	1.11960	1.11960	
August 25 2011	225.77665	1.13754	1.11797	1.11957	1.11957	
August 26 2011	225.76884	1.13750	1.11794	1.11953	1.11953	
August 27 2011	225.76103	1.13746	1.11790	1.11949	1.11949	
August 28 2011	225.75323	1.13743	1.11786	1.11945	1.11945	
August 29 2011	225.74542	1.13739	1.11782	1.11941	1.11941	
August 30 2011	225.73761	1.13735	1.11778	1.11937	1.11937	
August 31 2011	225.72981	1.13731	1.11774	1.11933	1.11933	
CPI-U (NSA) for:	April 2011	224.906	May 2011	225.964	June 2011	225.722

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
August 2011

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):			2% 5-Year TIPS Series J-2012 912828GN4 April 15, 2007 April 30, 2007 October 31, 2007	2-5/8% 10-Year TIPS Series D-2017 912828GX2 July 15, 2007 July 16, 2007 October 15, 2007	1-5/8% 10-Year TIPS Series A-2018 912828HN3 January 15, 2008 January 15, 2008 April 15, 2008	1-3/4% 20-Year TIPS TIPS of January 2028 912810PV4 January 15, 2008 January 31, 2008 July 31, 2008
Maturity Date: Ref CPI on Dated Date:			April 15, 2012 202.92140	July 15, 2017 207.25639	January 15, 2018 209.49645	January 15, 2028 209.49645
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
August 1 2011	225.96400	1.11355	1.09026	1.07861	1.07861	
August 2 2011	225.95619	1.11352	1.09023	1.07857	1.07857	
August 3 2011	225.94839	1.11348	1.09019	1.07853	1.07853	
August 4 2011	225.94058	1.11344	1.09015	1.07849	1.07849	
August 5 2011	225.93277	1.11340	1.09011	1.07846	1.07846	
August 6 2011	225.92497	1.11336	1.09007	1.07842	1.07842	
August 7 2011	225.91716	1.11332	1.09004	1.07838	1.07838	
August 8 2011	225.90935	1.11328	1.09000	1.07834	1.07834	
August 9 2011	225.90155	1.11325	1.08996	1.07831	1.07831	
August 10 2011	225.89374	1.11321	1.08992	1.07827	1.07827	
August 11 2011	225.88594	1.11317	1.08989	1.07823	1.07823	
August 12 2011	225.87813	1.11313	1.08985	1.07820	1.07820	
August 13 2011	225.87032	1.11309	1.08981	1.07816	1.07816	
August 14 2011	225.86252	1.11305	1.08977	1.07812	1.07812	
August 15 2011	225.85471	1.11302	1.08974	1.07808	1.07808	
August 16 2011	225.84690	1.11298	1.08970	1.07805	1.07805	
August 17 2011	225.83910	1.11294	1.08966	1.07801	1.07801	
August 18 2011	225.83129	1.11290	1.08962	1.07797	1.07797	
August 19 2011	225.82348	1.11286	1.08959	1.07793	1.07793	
August 20 2011	225.81568	1.11282	1.08955	1.07790	1.07790	
August 21 2011	225.80787	1.11278	1.08951	1.07786	1.07786	
August 22 2011	225.80006	1.11275	1.08947	1.07782	1.07782	
August 23 2011	225.79226	1.11271	1.08943	1.07779	1.07779	
August 24 2011	225.78445	1.11267	1.08940	1.07775	1.07775	
August 25 2011	225.77665	1.11263	1.08936	1.07771	1.07771	
August 26 2011	225.76884	1.11259	1.08932	1.07767	1.07767	
August 27 2011	225.76103	1.11255	1.08928	1.07764	1.07764	
August 28 2011	225.75323	1.11252	1.08925	1.07760	1.07760	
August 29 2011	225.74542	1.11248	1.08921	1.07756	1.07756	
August 30 2011	225.73761	1.11244	1.08917	1.07752	1.07752	
August 31 2011	225.72981	1.11240	1.08913	1.07749	1.07749	
CPI-U (NSA) for:	April 2011	224.906	May 2011	225.964	June 2011	225.722

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
August 2011

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):			0-5/8% 5-Year TIPS Series J-2013 912828HW3 April 15, 2008 April 30, 2008 October 31, 2008	1-3/8% 10-Year TIPS Series D-2018 912828JE1 July 15, 2008 July 15, 2008 October 15, 2008	2-1/8% 10-Year TIPS Series A-2019 912828JX9 January 15, 2009 January 15, 2009 April 15, 2009	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:			April 15, 2013 211.36607	July 15, 2018 215.63997	January 15, 2019 214.69971	January 15, 2029 214.69971
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
August 1 2011	225.96400	1.06906	1.04788	1.05247	1.05247	
August 2 2011	225.95619	1.06903	1.04784	1.05243	1.05243	
August 3 2011	225.94839	1.06899	1.04780	1.05239	1.05239	
August 4 2011	225.94058	1.06895	1.04777	1.05236	1.05236	
August 5 2011	225.93277	1.06892	1.04773	1.05232	1.05232	
August 6 2011	225.92497	1.06888	1.04770	1.05228	1.05228	
August 7 2011	225.91716	1.06884	1.04766	1.05225	1.05225	
August 8 2011	225.90935	1.06881	1.04762	1.05221	1.05221	
August 9 2011	225.90155	1.06877	1.04759	1.05217	1.05217	
August 10 2011	225.89374	1.06873	1.04755	1.05214	1.05214	
August 11 2011	225.88594	1.06870	1.04751	1.05210	1.05210	
August 12 2011	225.87813	1.06866	1.04748	1.05207	1.05207	
August 13 2011	225.87032	1.06862	1.04744	1.05203	1.05203	
August 14 2011	225.86252	1.06858	1.04741	1.05199	1.05199	
August 15 2011	225.85471	1.06855	1.04737	1.05196	1.05196	
August 16 2011	225.84690	1.06851	1.04733	1.05192	1.05192	
August 17 2011	225.83910	1.06847	1.04730	1.05188	1.05188	
August 18 2011	225.83129	1.06844	1.04726	1.05185	1.05185	
August 19 2011	225.82348	1.06840	1.04722	1.05181	1.05181	
August 20 2011	225.81568	1.06836	1.04719	1.05177	1.05177	
August 21 2011	225.80787	1.06833	1.04715	1.05174	1.05174	
August 22 2011	225.80006	1.06829	1.04712	1.05170	1.05170	
August 23 2011	225.79226	1.06825	1.04708	1.05167	1.05167	
August 24 2011	225.78445	1.06822	1.04704	1.05163	1.05163	
August 25 2011	225.77665	1.06818	1.04701	1.05159	1.05159	
August 26 2011	225.76884	1.06814	1.04697	1.05156	1.05156	
August 27 2011	225.76103	1.06810	1.04693	1.05152	1.05152	
August 28 2011	225.75323	1.06807	1.04690	1.05148	1.05148	
August 29 2011	225.74542	1.06803	1.04686	1.05145	1.05145	
August 30 2011	225.73761	1.06799	1.04683	1.05141	1.05141	
August 31 2011	225.72981	1.06796	1.04679	1.05137	1.05137	
CPI-U (NSA) for:	April 2011	224.906	May 2011	225.964	June 2011	225.722

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
August 2011

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):			1-1/4% 5-Year TIPS Series K-2014 912828KM1 April 15, 2009 April 30, 2009 October 30, 2009	1-7/8% 10-Year TIPS Series D-2019 912828LA6 July 15, 2009 July 15, 2009 October 15, 2009	1-3/8% 10-Year TIPS Series A-2020 912828MF4 January 15, 2010 January 15, 2010 April 15, 2010	2-1/8% 30-Year TIPS TIPS of February 2040 912810QF8 February 15, 2010 February 26, 2010 August 31, 2010
Maturity Date: Ref CPI on Dated Date:			April 15, 2014 211.63300	July 15, 2019 213.51819	January 15, 2020 216.24610	February 15, 2040 216.13950
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
August 1 2011	225.96400	1.06772	1.05829	1.04494	1.04545	
August 2 2011	225.95619	1.06768	1.05825	1.04490	1.04542	
August 3 2011	225.94839	1.06764	1.05822	1.04487	1.04538	
August 4 2011	225.94058	1.06761	1.05818	1.04483	1.04535	
August 5 2011	225.93277	1.06757	1.05814	1.04479	1.04531	
August 6 2011	225.92497	1.06753	1.05811	1.04476	1.04527	
August 7 2011	225.91716	1.06749	1.05807	1.04472	1.04524	
August 8 2011	225.90935	1.06746	1.05803	1.04469	1.04520	
August 9 2011	225.90155	1.06742	1.05800	1.04465	1.04517	
August 10 2011	225.89374	1.06738	1.05796	1.04461	1.04513	
August 11 2011	225.88594	1.06735	1.05792	1.04458	1.04509	
August 12 2011	225.87813	1.06731	1.05789	1.04454	1.04506	
August 13 2011	225.87032	1.06727	1.05785	1.04451	1.04502	
August 14 2011	225.86252	1.06724	1.05781	1.04447	1.04498	
August 15 2011	225.85471	1.06720	1.05778	1.04443	1.04495	
August 16 2011	225.84690	1.06716	1.05774	1.04440	1.04491	
August 17 2011	225.83910	1.06713	1.05770	1.04436	1.04488	
August 18 2011	225.83129	1.06709	1.05767	1.04433	1.04484	
August 19 2011	225.82348	1.06705	1.05763	1.04429	1.04480	
August 20 2011	225.81568	1.06702	1.05759	1.04425	1.04477	
August 21 2011	225.80787	1.06698	1.05756	1.04422	1.04473	
August 22 2011	225.80006	1.06694	1.05752	1.04418	1.04470	
August 23 2011	225.79226	1.06690	1.05748	1.04414	1.04466	
August 24 2011	225.78445	1.06687	1.05745	1.04411	1.04462	
August 25 2011	225.77665	1.06683	1.05741	1.04407	1.04459	
August 26 2011	225.76884	1.06679	1.05738	1.04404	1.04455	
August 27 2011	225.76103	1.06676	1.05734	1.04400	1.04452	
August 28 2011	225.75323	1.06672	1.05730	1.04396	1.04448	
August 29 2011	225.74542	1.06668	1.05727	1.04393	1.04444	
August 30 2011	225.73761	1.06665	1.05723	1.04389	1.04441	
August 31 2011	225.72981	1.06661	1.05719	1.04386	1.04437	
CPI-U (NSA) for:	April 2011	224.906	May 2011	225.964	June 2011	225.722

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
August 2011

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):			0-1/2% 5-Year TIPS Series K-2015 912828MY3 April 15, 2010 April 30, 2010 October 29, 2010	1-1/4% 10-Year TIPS Series D-2020 912828NM8 July 15, 2010 July 15, 2010 September 15, 2010 November 15, 2010	1-1/8% 10-Year TIPS Series A-2021 912828PP9 January 15, 2011 January 31, 2011 March 31, 2011 May 31, 2011	2-1/8% 30-Year TIPS TIPS of February 2041 912810QP6 February 15, 2011 February 28, 2011 June 30, 2011
Maturity Date: Ref CPI on Dated Date:			April 15, 2015 216.71220	July 15, 2020 218.08532	January 15, 2021 218.75255	February 15, 2041 218.99100
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
August 1 2011	225.96400	1.04269	1.03613	1.03297	1.03184	
August 2 2011	225.95619	1.04266	1.03609	1.03293	1.03181	
August 3 2011	225.94839	1.04262	1.03606	1.03289	1.03177	
August 4 2011	225.94058	1.04258	1.03602	1.03286	1.03173	
August 5 2011	225.93277	1.04255	1.03598	1.03282	1.03170	
August 6 2011	225.92497	1.04251	1.03595	1.03279	1.03166	
August 7 2011	225.91716	1.04248	1.03591	1.03275	1.03163	
August 8 2011	225.90935	1.04244	1.03588	1.03272	1.03159	
August 9 2011	225.90155	1.04240	1.03584	1.03268	1.03156	
August 10 2011	225.89374	1.04237	1.03580	1.03265	1.03152	
August 11 2011	225.88594	1.04233	1.03577	1.03261	1.03149	
August 12 2011	225.87813	1.04230	1.03573	1.03257	1.03145	
August 13 2011	225.87032	1.04226	1.03570	1.03254	1.03141	
August 14 2011	225.86252	1.04222	1.03566	1.03250	1.03138	
August 15 2011	225.85471	1.04219	1.03563	1.03247	1.03134	
August 16 2011	225.84690	1.04215	1.03559	1.03243	1.03131	
August 17 2011	225.83910	1.04212	1.03555	1.03240	1.03127	
August 18 2011	225.83129	1.04208	1.03552	1.03236	1.03124	
August 19 2011	225.82348	1.04204	1.03548	1.03232	1.03120	
August 20 2011	225.81568	1.04201	1.03545	1.03229	1.03116	
August 21 2011	225.80787	1.04197	1.03541	1.03225	1.03113	
August 22 2011	225.80006	1.04194	1.03537	1.03222	1.03109	
August 23 2011	225.79226	1.04190	1.03534	1.03218	1.03106	
August 24 2011	225.78445	1.04186	1.03530	1.03215	1.03102	
August 25 2011	225.77665	1.04183	1.03527	1.03211	1.03099	
August 26 2011	225.76884	1.04179	1.03523	1.03207	1.03095	
August 27 2011	225.76103	1.04176	1.03520	1.03204	1.03091	
August 28 2011	225.75323	1.04172	1.03516	1.03200	1.03088	
August 29 2011	225.74542	1.04168	1.03512	1.03197	1.03084	
August 30 2011	225.73761	1.04165	1.03509	1.03193	1.03081	
August 31 2011	225.72981	1.04161	1.03505	1.03190	1.03077	
CPI-U (NSA) for:	April 2011	224.906	May 2011	225.964	June 2011	225.722

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
August 2011

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:			0-1/8% 5-Year TIPS Series W-2016 912828QD5 April 15, 2011 April 29, 2011 April 15, 2016 220.72980					
Date			Ref CPI		Index Ratio			
August	1	2011	225.96400	1.02371				
August	2	2011	225.95619	1.02368				
August	3	2011	225.94839	1.02364				
August	4	2011	225.94058	1.02361				
August	5	2011	225.93277	1.02357				
August	6	2011	225.92497	1.02354				
August	7	2011	225.91716	1.02350				
August	8	2011	225.90935	1.02347				
August	9	2011	225.90155	1.02343				
August	10	2011	225.89374	1.02339				
August	11	2011	225.88594	1.02336				
August	12	2011	225.87813	1.02332				
August	13	2011	225.87032	1.02329				
August	14	2011	225.86252	1.02325				
August	15	2011	225.85471	1.02322				
August	16	2011	225.84690	1.02318				
August	17	2011	225.83910	1.02315				
August	18	2011	225.83129	1.02311				
August	19	2011	225.82348	1.02308				
August	20	2011	225.81568	1.02304				
August	21	2011	225.80787	1.02301				
August	22	2011	225.80006	1.02297				
August	23	2011	225.79226	1.02294				
August	24	2011	225.78445	1.02290				
August	25	2011	225.77665	1.02286				
August	26	2011	225.76884	1.02283				
August	27	2011	225.76103	1.02279				
August	28	2011	225.75323	1.02276				
August	29	2011	225.74542	1.02272				
August	30	2011	225.73761	1.02269				
August	31	2011	225.72981	1.02265				
CPI-U (NSA) for:			April 2011	224.906	May 2011	225.964	June 2011	225.722