

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
May 2012

Security:			3-5/8% 30-Year TIPS	3-7/8% 30-Year TIPS	3-3/8% 30-1/2-Year TIPS	3% 10-Year TIPS
Description:			TIPS of April 2028	TIPS of April 2029	TIPS of April 2032	Series C-2012
CUSIP Number:			912810FD5	912810FH6	912810FQ6	912828AF7
Dated Date:			April 15, 1998	April 15, 1999	October 15, 2001	July 15, 2002
Original Issue Date:			April 15, 1998	April 15, 1999	October 15, 2001	July 15, 2002
Additional Issue Date(s):			July 15, 1998	October 15, 1999 October 16, 2000	October 15, 2001	October 15, 2002 January 15, 2003
Maturity Date:			April 15, 2028	April 15, 2029	April 15, 2032	July 15, 2012
Ref CPI on Dated Date:			161.74000	164.39333	177.50000	179.80000
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
May 1 2012	227.66300	1.40759	1.38487	1.28261	1.26620	
May 2 2012	227.71877	1.40793	1.38521	1.28292	1.26651	
May 3 2012	227.77455	1.40828	1.38555	1.28324	1.26682	
May 4 2012	227.83032	1.40862	1.38589	1.28355	1.26713	
May 5 2012	227.88610	1.40897	1.38622	1.28387	1.26744	
May 6 2012	227.94187	1.40931	1.38656	1.28418	1.26775	
May 7 2012	227.99765	1.40966	1.38690	1.28449	1.26806	
May 8 2012	228.05342	1.41000	1.38724	1.28481	1.26837	
May 9 2012	228.10919	1.41034	1.38758	1.28512	1.26868	
May 10 2012	228.16497	1.41069	1.38792	1.28544	1.26899	
May 11 2012	228.22074	1.41103	1.38826	1.28575	1.26930	
May 12 2012	228.27652	1.41138	1.38860	1.28606	1.26961	
May 13 2012	228.33229	1.41172	1.38894	1.28638	1.26992	
May 14 2012	228.38806	1.41207	1.38928	1.28669	1.27023	
May 15 2012	228.44384	1.41241	1.38962	1.28701	1.27054	
May 16 2012	228.49961	1.41276	1.38996	1.28732	1.27085	
May 17 2012	228.55539	1.41310	1.39030	1.28764	1.27116	
May 18 2012	228.61116	1.41345	1.39064	1.28795	1.27147	
May 19 2012	228.66694	1.41379	1.39097	1.28826	1.27178	
May 20 2012	228.72271	1.41414	1.39131	1.28858	1.27210	
May 21 2012	228.77848	1.41448	1.39165	1.28889	1.27241	
May 22 2012	228.83426	1.41483	1.39199	1.28921	1.27272	
May 23 2012	228.89003	1.41517	1.39233	1.28952	1.27303	
May 24 2012	228.94581	1.41552	1.39267	1.28984	1.27334	
May 25 2012	229.00158	1.41586	1.39301	1.29015	1.27365	
May 26 2012	229.05735	1.41621	1.39335	1.29046	1.27396	
May 27 2012	229.11313	1.41655	1.39369	1.29078	1.27427	
May 28 2012	229.16890	1.41690	1.39403	1.29109	1.27458	
May 29 2012	229.22468	1.41724	1.39437	1.29141	1.27489	
May 30 2012	229.28045	1.41759	1.39471	1.29172	1.27520	
May 31 2012	229.33623	1.41793	1.39505	1.29204	1.27551	
CPI-U (NSA) for:			January 2012 226.665	February 2012 227.663	March 2012 229.392	

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
May 2012

Security:			1-7/8% 10-Year TIPS	2% 10-Year TIPS	2% 10-Year TIPS	2-3/8% 20-1/2-Year TIPS
Description:			Series C-2013	Series A-2014	Series D-2014	TIPS of January 2025
CUSIP Number:			912828BD1	912828BW9	912828CP3	912810FR4
Dated Date:			July 15, 2003	January 15, 2004	July 15, 2004	July 15, 2004
Original Issue Date:			July 15, 2003	January 15, 2004	July 15, 2004	July 30, 2004
Additional Issue Date(s):			October 15, 2003	April 15, 2004	October 15, 2004	January 31, 2005
Maturity Date:			July 15, 2013	January 15, 2014	July 15, 2014	January 15, 2025
Ref CPI on Dated Date:			183.66452	184.77419	188.49677	188.49677
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
May 1 2012	227.66300	1.23956	1.23211	1.20778	1.20778	
May 2 2012	227.71877	1.23986	1.23242	1.20808	1.20808	
May 3 2012	227.77455	1.24017	1.23272	1.20837	1.20837	
May 4 2012	227.83032	1.24047	1.23302	1.20867	1.20867	
May 5 2012	227.88610	1.24077	1.23332	1.20897	1.20897	
May 6 2012	227.94187	1.24108	1.23362	1.20926	1.20926	
May 7 2012	227.99765	1.24138	1.23393	1.20956	1.20956	
May 8 2012	228.05342	1.24168	1.23423	1.20985	1.20985	
May 9 2012	228.10919	1.24199	1.23453	1.21015	1.21015	
May 10 2012	228.16497	1.24229	1.23483	1.21044	1.21044	
May 11 2012	228.22074	1.24260	1.23513	1.21074	1.21074	
May 12 2012	228.27652	1.24290	1.23544	1.21104	1.21104	
May 13 2012	228.33229	1.24320	1.23574	1.21133	1.21133	
May 14 2012	228.38806	1.24351	1.23604	1.21163	1.21163	
May 15 2012	228.44384	1.24381	1.23634	1.21192	1.21192	
May 16 2012	228.49961	1.24411	1.23664	1.21222	1.21222	
May 17 2012	228.55539	1.24442	1.23694	1.21252	1.21252	
May 18 2012	228.61116	1.24472	1.23725	1.21281	1.21281	
May 19 2012	228.66694	1.24503	1.23755	1.21311	1.21311	
May 20 2012	228.72271	1.24533	1.23785	1.21340	1.21340	
May 21 2012	228.77848	1.24563	1.23815	1.21370	1.21370	
May 22 2012	228.83426	1.24594	1.23845	1.21400	1.21400	
May 23 2012	228.89003	1.24624	1.23876	1.21429	1.21429	
May 24 2012	228.94581	1.24654	1.23906	1.21459	1.21459	
May 25 2012	229.00158	1.24685	1.23936	1.21488	1.21488	
May 26 2012	229.05735	1.24715	1.23966	1.21518	1.21518	
May 27 2012	229.11313	1.24745	1.23996	1.21548	1.21548	
May 28 2012	229.16890	1.24776	1.24026	1.21577	1.21577	
May 29 2012	229.22468	1.24806	1.24057	1.21607	1.21607	
May 30 2012	229.28045	1.24837	1.24087	1.21636	1.21636	
May 31 2012	229.33623	1.24867	1.24117	1.21666	1.21666	
CPI-U (NSA) for:			January 2012 226.665	February 2012 227.663	March 2012 229.392	

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
May 2012

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):			1-5/8% 10-Year TIPS Series A-2015 912828DH0 January 15, 2005 January 18, 2005 April 15, 2005	1-7/8% 10-Year TIPS Series D-2015 912828EA4 July 15, 2005 July 15, 2005 October 17, 2005	2% 10-Year TIPS Series A-2016 912828ET3 January 15, 2006 January 17, 2006 April 17, 2006	2% 20-Year TIPS TIPS of January 2026 912810FS2 January 15, 2006 January 31, 2006 July 31, 2006
Maturity Date: Ref CPI on Dated Date:			January 15, 2015 190.94516	July 15, 2015 194.50968	January 15, 2016 198.47742	January 15, 2026 198.47742
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
May 1 2012	227.66300	1.19230	1.17045	1.14705	1.14705	
May 2 2012	227.71877	1.19259	1.17073	1.14733	1.14733	
May 3 2012	227.77455	1.19288	1.17102	1.14761	1.14761	
May 4 2012	227.83032	1.19317	1.17131	1.14789	1.14789	
May 5 2012	227.88610	1.19346	1.17159	1.14817	1.14817	
May 6 2012	227.94187	1.19376	1.17188	1.14845	1.14845	
May 7 2012	227.99765	1.19405	1.17217	1.14873	1.14873	
May 8 2012	228.05342	1.19434	1.17245	1.14901	1.14901	
May 9 2012	228.10919	1.19463	1.17274	1.14930	1.14930	
May 10 2012	228.16497	1.19492	1.17303	1.14958	1.14958	
May 11 2012	228.22074	1.19522	1.17331	1.14986	1.14986	
May 12 2012	228.27652	1.19551	1.17360	1.15014	1.15014	
May 13 2012	228.33229	1.19580	1.17389	1.15042	1.15042	
May 14 2012	228.38806	1.19609	1.17417	1.15070	1.15070	
May 15 2012	228.44384	1.19638	1.17446	1.15098	1.15098	
May 16 2012	228.49961	1.19668	1.17475	1.15126	1.15126	
May 17 2012	228.55539	1.19697	1.17503	1.15154	1.15154	
May 18 2012	228.61116	1.19726	1.17532	1.15182	1.15182	
May 19 2012	228.66694	1.19755	1.17561	1.15211	1.15211	
May 20 2012	228.72271	1.19785	1.17589	1.15239	1.15239	
May 21 2012	228.77848	1.19814	1.17618	1.15267	1.15267	
May 22 2012	228.83426	1.19843	1.17647	1.15295	1.15295	
May 23 2012	228.89003	1.19872	1.17675	1.15323	1.15323	
May 24 2012	228.94581	1.19901	1.17704	1.15351	1.15351	
May 25 2012	229.00158	1.19931	1.17733	1.15379	1.15379	
May 26 2012	229.05735	1.19960	1.17761	1.15407	1.15407	
May 27 2012	229.11313	1.19989	1.17790	1.15435	1.15435	
May 28 2012	229.16890	1.20018	1.17819	1.15463	1.15463	
May 29 2012	229.22468	1.20047	1.17847	1.15492	1.15492	
May 30 2012	229.28045	1.20077	1.17876	1.15520	1.15520	
May 31 2012	229.33623	1.20106	1.17905	1.15548	1.15548	
CPI-U (NSA) for:	January 2012	226.665	February 2012	227.663	March 2012	229.392

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
May 2012

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):			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	2-5/8% 10-Year TIPS Series D-2017 912828GX2 July 15, 2007 July 16, 2007 October 15, 2007
Maturity Date: Ref CPI on Dated Date:			July 15, 2016 201.95161	January 15, 2017 201.66452	January 15, 2027 201.66452	July 15, 2017 207.25639
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
May 1 2012	227.66300	1.12731	1.12892	1.12892	1.09846	
May 2 2012	227.71877	1.12759	1.12920	1.12920	1.09873	
May 3 2012	227.77455	1.12787	1.12947	1.12947	1.09900	
May 4 2012	227.83032	1.12814	1.12975	1.12975	1.09927	
May 5 2012	227.88610	1.12842	1.13003	1.13003	1.09954	
May 6 2012	227.94187	1.12870	1.13030	1.13030	1.09981	
May 7 2012	227.99765	1.12897	1.13058	1.13058	1.10008	
May 8 2012	228.05342	1.12925	1.13086	1.13086	1.10034	
May 9 2012	228.10919	1.12952	1.13113	1.13113	1.10061	
May 10 2012	228.16497	1.12980	1.13141	1.13141	1.10088	
May 11 2012	228.22074	1.13008	1.13169	1.13169	1.10115	
May 12 2012	228.27652	1.13035	1.13196	1.13196	1.10142	
May 13 2012	228.33229	1.13063	1.13224	1.13224	1.10169	
May 14 2012	228.38806	1.13090	1.13251	1.13251	1.10196	
May 15 2012	228.44384	1.13118	1.13279	1.13279	1.10223	
May 16 2012	228.49961	1.13146	1.13307	1.13307	1.10250	
May 17 2012	228.55539	1.13173	1.13334	1.13334	1.10277	
May 18 2012	228.61116	1.13201	1.13362	1.13362	1.10304	
May 19 2012	228.66694	1.13229	1.13390	1.13390	1.10330	
May 20 2012	228.72271	1.13256	1.13417	1.13417	1.10357	
May 21 2012	228.77848	1.13284	1.13445	1.13445	1.10384	
May 22 2012	228.83426	1.13311	1.13473	1.13473	1.10411	
May 23 2012	228.89003	1.13339	1.13500	1.13500	1.10438	
May 24 2012	228.94581	1.13367	1.13528	1.13528	1.10465	
May 25 2012	229.00158	1.13394	1.13556	1.13556	1.10492	
May 26 2012	229.05735	1.13422	1.13583	1.13583	1.10519	
May 27 2012	229.11313	1.13450	1.13611	1.13611	1.10546	
May 28 2012	229.16890	1.13477	1.13639	1.13639	1.10573	
May 29 2012	229.22468	1.13505	1.13666	1.13666	1.10600	
May 30 2012	229.28045	1.13532	1.13694	1.13694	1.10626	
May 31 2012	229.33623	1.13560	1.13722	1.13722	1.10653	
CPI-U (NSA) for:			January 2012 226.665	February 2012 227.663	March 2012 229.392	

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
May 2012

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):			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	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
Maturity Date: Ref CPI on Dated Date:			January 15, 2018 209.49645	January 15, 2028 209.49645	April 15, 2013 211.36607	July 15, 2018 215.63997
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
May 1 2012	227.66300	1.08672	1.08672	1.07710	1.05576	
May 2 2012	227.71877	1.08698	1.08698	1.07737	1.05601	
May 3 2012	227.77455	1.08725	1.08725	1.07763	1.05627	
May 4 2012	227.83032	1.08751	1.08751	1.07789	1.05653	
May 5 2012	227.88610	1.08778	1.08778	1.07816	1.05679	
May 6 2012	227.94187	1.08805	1.08805	1.07842	1.05705	
May 7 2012	227.99765	1.08831	1.08831	1.07869	1.05731	
May 8 2012	228.05342	1.08858	1.08858	1.07895	1.05757	
May 9 2012	228.10919	1.08885	1.08885	1.07921	1.05782	
May 10 2012	228.16497	1.08911	1.08911	1.07948	1.05808	
May 11 2012	228.22074	1.08938	1.08938	1.07974	1.05834	
May 12 2012	228.27652	1.08964	1.08964	1.08001	1.05860	
May 13 2012	228.33229	1.08991	1.08991	1.08027	1.05886	
May 14 2012	228.38806	1.09018	1.09018	1.08053	1.05912	
May 15 2012	228.44384	1.09044	1.09044	1.08080	1.05938	
May 16 2012	228.49961	1.09071	1.09071	1.08106	1.05963	
May 17 2012	228.55539	1.09098	1.09098	1.08132	1.05989	
May 18 2012	228.61116	1.09124	1.09124	1.08159	1.06015	
May 19 2012	228.66694	1.09151	1.09151	1.08185	1.06041	
May 20 2012	228.72271	1.09177	1.09177	1.08212	1.06067	
May 21 2012	228.77848	1.09204	1.09204	1.08238	1.06093	
May 22 2012	228.83426	1.09231	1.09231	1.08264	1.06119	
May 23 2012	228.89003	1.09257	1.09257	1.08291	1.06145	
May 24 2012	228.94581	1.09284	1.09284	1.08317	1.06170	
May 25 2012	229.00158	1.09310	1.09310	1.08344	1.06196	
May 26 2012	229.05735	1.09337	1.09337	1.08370	1.06222	
May 27 2012	229.11313	1.09364	1.09364	1.08396	1.06248	
May 28 2012	229.16890	1.09390	1.09390	1.08423	1.06274	
May 29 2012	229.22468	1.09417	1.09417	1.08449	1.06300	
May 30 2012	229.28045	1.09444	1.09444	1.08476	1.06326	
May 31 2012	229.33623	1.09470	1.09470	1.08502	1.06351	
CPI-U (NSA) for:			January 2012 226.665	February 2012 227.663	March 2012 229.392	

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
May 2012

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):			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	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
Maturity Date: Ref CPI on Dated Date:			January 15, 2019 214.69971	January 15, 2029 214.69971	April 15, 2014 211.63300	July 15, 2019 213.51819
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
May 1 2012	227.66300	1.06038	1.06038	1.07574	1.06625	
May 2 2012	227.71877	1.06064	1.06064	1.07601	1.06651	
May 3 2012	227.77455	1.06090	1.06090	1.07627	1.06677	
May 4 2012	227.83032	1.06116	1.06116	1.07653	1.06703	
May 5 2012	227.88610	1.06142	1.06142	1.07680	1.06729	
May 6 2012	227.94187	1.06168	1.06168	1.07706	1.06755	
May 7 2012	227.99765	1.06194	1.06194	1.07733	1.06781	
May 8 2012	228.05342	1.06220	1.06220	1.07759	1.06807	
May 9 2012	228.10919	1.06246	1.06246	1.07785	1.06834	
May 10 2012	228.16497	1.06272	1.06272	1.07812	1.06860	
May 11 2012	228.22074	1.06298	1.06298	1.07838	1.06886	
May 12 2012	228.27652	1.06324	1.06324	1.07864	1.06912	
May 13 2012	228.33229	1.06350	1.06350	1.07891	1.06938	
May 14 2012	228.38806	1.06376	1.06376	1.07917	1.06964	
May 15 2012	228.44384	1.06402	1.06402	1.07943	1.06990	
May 16 2012	228.49961	1.06428	1.06428	1.07970	1.07016	
May 17 2012	228.55539	1.06454	1.06454	1.07996	1.07043	
May 18 2012	228.61116	1.06479	1.06479	1.08022	1.07069	
May 19 2012	228.66694	1.06505	1.06505	1.08049	1.07095	
May 20 2012	228.72271	1.06531	1.06531	1.08075	1.07121	
May 21 2012	228.77848	1.06557	1.06557	1.08102	1.07147	
May 22 2012	228.83426	1.06583	1.06583	1.08128	1.07173	
May 23 2012	228.89003	1.06609	1.06609	1.08154	1.07199	
May 24 2012	228.94581	1.06635	1.06635	1.08181	1.07225	
May 25 2012	229.00158	1.06661	1.06661	1.08207	1.07252	
May 26 2012	229.05735	1.06687	1.06687	1.08233	1.07278	
May 27 2012	229.11313	1.06713	1.06713	1.08260	1.07304	
May 28 2012	229.16890	1.06739	1.06739	1.08286	1.07330	
May 29 2012	229.22468	1.06765	1.06765	1.08312	1.07356	
May 30 2012	229.28045	1.06791	1.06791	1.08339	1.07382	
May 31 2012	229.33623	1.06817	1.06817	1.08365	1.07408	
CPI-U (NSA) for:	January 2012	226.665	February 2012	227.663	March 2012	229.392

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Ref CPI and Index Ratios for
May 2012

Date			Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
May	1	2012	227.66300	1.05280	1.05332	1.05053	1.04392	
May	2	2012	227.71877	1.05305	1.05357	1.05079	1.04417	
May	3	2012	227.77455	1.05331	1.05383	1.05105	1.04443	
May	4	2012	227.83032	1.05357	1.05409	1.05130	1.04468	
May	5	2012	227.88610	1.05383	1.05435	1.05156	1.04494	
May	6	2012	227.94187	1.05409	1.05461	1.05182	1.04520	
May	7	2012	227.99765	1.05434	1.05486	1.05208	1.04545	
May	8	2012	228.05342	1.05460	1.05512	1.05233	1.04571	
May	9	2012	228.10919	1.05486	1.05538	1.05259	1.04596	
May	10	2012	228.16497	1.05512	1.05564	1.05285	1.04622	
May	11	2012	228.22074	1.05538	1.05590	1.05311	1.04647	
May	12	2012	228.27652	1.05563	1.05615	1.05336	1.04673	
May	13	2012	228.33229	1.05589	1.05641	1.05362	1.04699	
May	14	2012	228.38806	1.05615	1.05667	1.05388	1.04724	
May	15	2012	228.44384	1.05641	1.05693	1.05413	1.04750	
May	16	2012	228.49961	1.05666	1.05719	1.05439	1.04775	
May	17	2012	228.55539	1.05692	1.05744	1.05465	1.04801	
May	18	2012	228.61116	1.05718	1.05770	1.05491	1.04826	
May	19	2012	228.66694	1.05744	1.05796	1.05516	1.04852	
May	20	2012	228.72271	1.05770	1.05822	1.05542	1.04878	
May	21	2012	228.77848	1.05795	1.05848	1.05568	1.04903	
May	22	2012	228.83426	1.05821	1.05873	1.05594	1.04929	
May	23	2012	228.89003	1.05847	1.05899	1.05619	1.04954	
May	24	2012	228.94581	1.05873	1.05925	1.05645	1.04980	
May	25	2012	229.00158	1.05899	1.05951	1.05671	1.05005	
May	26	2012	229.05735	1.05924	1.05977	1.05697	1.05031	
May	27	2012	229.11313	1.05950	1.06002	1.05722	1.05057	
May	28	2012	229.16890	1.05976	1.06028	1.05748	1.05082	
May	29	2012	229.22468	1.06002	1.06054	1.05774	1.05108	
May	30	2012	229.28045	1.06028	1.06080	1.05800	1.05133	
May	31	2012	229.33623	1.06053	1.06106	1.05825	1.05159	
CPI-U (NSA) for:			January 2012	226.665	February 2012	227.663	March 2012	229.392

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
May 2012

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):			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 October 31, 2011	0-1/8% 5-Year TIPS Series W-2016 912828QD5 April 15, 2011 April 29, 2011 August 31, 2011 December 30, 2011	0-5/8% 10-Year TIPS Series D-2021 912828QV5 July 15, 2011 July 29, 2011 September 30, 2011 November 30, 2011
Maturity Date: Ref CPI on Dated Date:			January 15, 2021 218.75255	February 15, 2041 218.99100	April 15, 2016 220.72980	July 15, 2021 225.38381
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
May 1 2012	227.66300	1.04073	1.03960	1.03141	1.01011	
May 2 2012	227.71877	1.04099	1.03985	1.03166	1.01036	
May 3 2012	227.77455	1.04124	1.04011	1.03192	1.01061	
May 4 2012	227.83032	1.04150	1.04036	1.03217	1.01085	
May 5 2012	227.88610	1.04175	1.04062	1.03242	1.01110	
May 6 2012	227.94187	1.04201	1.04087	1.03267	1.01135	
May 7 2012	227.99765	1.04226	1.04113	1.03293	1.01160	
May 8 2012	228.05342	1.04252	1.04138	1.03318	1.01184	
May 9 2012	228.10919	1.04277	1.04164	1.03343	1.01209	
May 10 2012	228.16497	1.04303	1.04189	1.03368	1.01234	
May 11 2012	228.22074	1.04328	1.04215	1.03394	1.01259	
May 12 2012	228.27652	1.04354	1.04240	1.03419	1.01283	
May 13 2012	228.33229	1.04379	1.04266	1.03444	1.01308	
May 14 2012	228.38806	1.04405	1.04291	1.03470	1.01333	
May 15 2012	228.44384	1.04430	1.04317	1.03495	1.01358	
May 16 2012	228.49961	1.04456	1.04342	1.03520	1.01382	
May 17 2012	228.55539	1.04481	1.04367	1.03545	1.01407	
May 18 2012	228.61116	1.04507	1.04393	1.03571	1.01432	
May 19 2012	228.66694	1.04532	1.04418	1.03596	1.01457	
May 20 2012	228.72271	1.04558	1.04444	1.03621	1.01481	
May 21 2012	228.77848	1.04583	1.04469	1.03646	1.01506	
May 22 2012	228.83426	1.04609	1.04495	1.03672	1.01531	
May 23 2012	228.89003	1.04634	1.04520	1.03697	1.01556	
May 24 2012	228.94581	1.04660	1.04546	1.03722	1.01580	
May 25 2012	229.00158	1.04685	1.04571	1.03747	1.01605	
May 26 2012	229.05735	1.04711	1.04597	1.03773	1.01630	
May 27 2012	229.11313	1.04736	1.04622	1.03798	1.01655	
May 28 2012	229.16890	1.04762	1.04648	1.03823	1.01679	
May 29 2012	229.22468	1.04787	1.04673	1.03849	1.01704	
May 30 2012	229.28045	1.04813	1.04699	1.03874	1.01729	
May 31 2012	229.33623	1.04838	1.04724	1.03899	1.01754	
CPI-U (NSA) for:	January 2012	226.665	February 2012	227.663	March 2012	229.392

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
May 2012

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:			0-1/8% 10-Year TIPS Series A-2022 912828SA9 January 15, 2012 January 31, 2012 March 30, 2012 January 15, 2022 226.33474	0-3/4% 30-Year TIPS TIPS of February 2042 912810QV3 February 15, 2012 February 29, 2012 February 15, 2042 225.96062				
Date			Ref CPI	Index Ratio	Index Ratio			
May	1	2012	227.66300	1.00587	1.00753			
May	2	2012	227.71877	1.00611	1.00778			
May	3	2012	227.77455	1.00636	1.00803			
May	4	2012	227.83032	1.00661	1.00827			
May	5	2012	227.88610	1.00685	1.00852			
May	6	2012	227.94187	1.00710	1.00877			
May	7	2012	227.99765	1.00735	1.00901			
May	8	2012	228.05342	1.00759	1.00926			
May	9	2012	228.10919	1.00784	1.00951			
May	10	2012	228.16497	1.00809	1.00976			
May	11	2012	228.22074	1.00833	1.01000			
May	12	2012	228.27652	1.00858	1.01025			
May	13	2012	228.33229	1.00883	1.01050			
May	14	2012	228.38806	1.00907	1.01074			
May	15	2012	228.44384	1.00932	1.01099			
May	16	2012	228.49961	1.00956	1.01124			
May	17	2012	228.55539	1.00981	1.01148			
May	18	2012	228.61116	1.01006	1.01173			
May	19	2012	228.66694	1.01030	1.01198			
May	20	2012	228.72271	1.01055	1.01222			
May	21	2012	228.77848	1.01080	1.01247			
May	22	2012	228.83426	1.01104	1.01272			
May	23	2012	228.89003	1.01129	1.01296			
May	24	2012	228.94581	1.01154	1.01321			
May	25	2012	229.00158	1.01178	1.01346			
May	26	2012	229.05735	1.01203	1.01370			
May	27	2012	229.11313	1.01228	1.01395			
May	28	2012	229.16890	1.01252	1.01420			
May	29	2012	229.22468	1.01277	1.01445			
May	30	2012	229.28045	1.01301	1.01469			
May	31	2012	229.33623	1.01326	1.01494			
CPI-U (NSA) for:			January 2012	226.665	February 2012	227.663	March 2012	229.392