Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:			Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date:				3-5/8% 30-Year TIPS TIPS of April 2028 912810FD5 April 15, 1998 April 15, 1998 July 15, 1998 April 15, 2028 161.74000	3-7/8% 30-Year TIPS TIPS of April 2029 912810FH6 April 15, 1999 April 15, 1999 October 15, 1999 October 16, 2000 April 15, 2029 164.39333	3-3/8% 30-1/2-Year TIPS TIPS of April 2032 912810FQ6 October 15, 2001 October 15, 2001 April 15, 2032 177.50000	3% 10-Year TIP Series C-2012 912828AF7 July 15, 2002 July 15, 2002 October 15, 2002 January 15, 2003 July 15, 2012 179.80000
Dat	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio			
February	1	2012	226.23000	1.39873	1.37615	1.27454	1.25823			
February	2	2012	226.21076	1.39861	1.37603	1.27443	1.25812			
February	3	2012	226.19152	1.39849	1.37592	1.27432	1.25802			
February	4	2012	226.17228	1.39837	1.37580	1.27421	1.25791			
February	5	2012	226.15303	1.39825	1.37568	1.27410	1.25780			
February	6	2012	226.13379	1.39813	1.37557	1.27399	1.25770			
February	7	2012	226.11455	1.39801	1.37545	1.27388	1.25759			
February	8	2012	226.09531	1.39789	1.37533	1.27378	1.25748			
February	9	2012	226.07607	1.39777	1.37521	1.27367	1.25738			
February	10	2012	226.05683	1.39766	1.37510	1.27356	1.25727			
February	11	2012	226.03759	1.39754	1.37498	1.27345	1.25716			
February	12	2012	226.01834	1.39742	1.37486	1.27334	1.25705			
February	13	2012	225.99910	1.39730	1.37475	1.27323	1.25695			
February	14	2012	225.97986	1.39718	1.37463	1.27313	1.25684			
February	15	2012	225.96062	1.39706	1.37451	1.27302	1.25673			
February	16	2012	225.94138	1.39694	1.37440	1.27291	1.25663			
February	17	2012	225.92214	1.39682	1.37428	1.27280	1.25652			
February	18	2012	225.90290	1.39670	1.37416	1.27269	1.25641			
February	19	2012	225.88366	1.39659	1.37404	1.27258	1.25631			
February	20	2012	225.86441	1.39647	1.37393	1.27248	1.25620			
February	21	2012	225.84517	1.39635	1.37381	1.27237	1.25609			
February	22	2012	225.82593	1.39623	1.37369	1.27226	1.25598			
February	23	2012	225.80669	1.39611	1.37358	1.27215	1.25588			
February	24	2012	225.78745	1.39599	1.37346	1.27204	1.25577			
February	25	2012	225.76821	1.39587	1.37334	1.27193	1.25566			
February	26	2012	225.74897	1.39575	1.37322	1.27183	1.25556			
February	27	2012	225.72972	1.39563	1.37311	1.27172	1.25545			
February	28	2012	225.71048	1.39551	1.37299	1.27161	1.25534			
February	29	2012	225.69124	1.39540	1.37287	1.27150	1.25523			
CPI-U (I			October 201	226.421	November 2011 226.2	3 December	2011 225.672			

Date Ref CP1 Index Ratio Index Ratio Index Ratio Index Ratio February 1 2012 226.23000 1.23176 1.22436 1.20018 1.20018 February 2 2012 226.1076 1.23165 1.22436 1.20008 1.20008 February 4 2012 226.1952 1.23155 1.22415 1.19998 1.19998 February 5 2012 226.1333 1.23134 1.22384 1.19977 1.19977 February 7 2012 226.05631 1.23102 1.22353 1.19957 1.19977 February 9 2012 226.05683 1.23002 1.22353 1.19926 1.19926 February 10 2012 226.05683 1.23081 1.22332 1.19916 1.19926 February 10 2012 226.05683 1.23080 1.22311 1.19926 1.19926 February 10 2012 225.05662 1.23039 1.22311	Security: Description: CUSIP Number Dated Date: Original Issue I Additional Issue Maturity Date: Ref CPI on Dat	Date: e Date(s)			1-7/8% 10-Year TIPS Series C-2013 912828BD1 July 15, 2003 July 15, 2003 October 15, 2003 July 15, 2013 183.66452	2% 10-Year TIPS Series A-2014 912828BW9 January 15, 2004 January 15, 2004 April 15, 2004 January 15, 2014 184.77419	2% 10-Year TIPS Series D-2014 912828CP3 July 15, 2004 July 15, 2004 October 15, 2004 July 15, 2014 188.49677	2-3/8% 20-1/2-Year TIPS TIPS of January 20 912810FR4 July 15, 2004 July 30, 2004 January 31, 2005 July 29, 2005 January 15, 2025 188.49677
February22012226.210761.231651.224261.200081.20008February32012226.191521.231551.224151.199981.19998February42012226.173031.231341.224051.199771.19977February62012226.133791.231231.223841.199671.19977February72012226.14551.231131.223731.199571.19977February82012226.056311.230921.223631.199471.19947February92012226.056831.230811.223421.199461.19946February102012226.056831.230811.223321.199361.19946February112012226.07671.230921.223111.199261.19926February122012226.018341.230601.223111.199061.19906February132012225.999101.230501.223111.198551.19895February152012225.996621.230291.222001.198551.19855February162012225.92141.230081.222691.198551.19855February162012225.838661.229871.22281.198441.19844February192012225.845411.229771.22281.198441.19844February202012225.845411.2	Date	9		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
February22012226.210761.231651.224261.200081.20008February32012226.191521.231551.224151.199981.19998February42012226.172281.231441.224051.199871.19987February52012226.133791.231231.223441.199771.19977February62012226.133791.231231.223331.199571.19957February72012226.076071.230921.223331.199571.19957February92012226.076071.230921.223331.199361.19946February102012226.058311.230811.223421.199261.19926February112012226.018341.230601.223111.199551.19985February132012225.909661.230501.223111.198551.19885February152012225.906621.230291.223011.198551.19855February162012225.92141.230081.222691.198451.19855February162012225.833661.229871.222801.198451.19844February192012225.833661.229871.222881.198441.19844February192012225.84571.222451.122171.198041.19844February192012225.84571	Februarv	1	2012	226,23000	1.23176	1.22436	1.20018	1.20018
February32012226.191521.231551.224151.199881.19988February42012226.172281.231441.224051.199871.19977February52012226.153031.231341.223941.199771.19977February62012226.133791.231231.223841.199671.19967February72012226.050311.231021.223631.199471.19957February92012226.056831.23021.223531.199361.19936February102012226.056831.230811.223221.199661.19926February112012226.037591.230711.223221.199161.19926February122012226.018341.230601.223111.199261.19906February132012225.999101.230501.223111.198551.19855February142012225.979861.230391.222001.198751.19855February162012225.941381.230191.222801.198551.19845February172012225.92141.230081.222691.198541.19844February192012225.83661.229771.222881.198441.19844February192012225.845171.229661.222271.198441.19844February202012225.84517	2							
February52012226.153031.231341.223941.199771.19977February62012226.133791.231231.223841.199671.19967February72012226.014551.231131.223731.199571.19957February82012226.095311.231021.223631.199471.19947February92012226.056831.230921.223531.199361.19936February102012226.037591.230711.223221.199261.19926February112012226.018341.230601.223211.199061.19906February122012225.999101.230501.223111.198551.19805February142012225.906621.230291.222001.198751.19875February162012225.941381.230191.222801.198551.19875February162012225.90201.229881.222991.198441.19844February192012225.83661.229771.222381.198441.19844February202012225.845171.229661.222171.198041.19844February212012225.825931.229551.221061.197331.1973February222012225.825931.229551.221071.198041.19844February232012225.82593 <td< td=""><td>February</td><td>3</td><td>2012</td><td>226.19152</td><td>1.23155</td><td>1.22415</td><td>1.19998</td><td>1.19998</td></td<>	February	3	2012	226.19152	1.23155	1.22415	1.19998	1.19998
February62012226.133791.231231.223841.199671.19967February72012226.014551.231131.223731.199571.19957February82012226.095311.231021.223631.199471.19947February92012226.076071.230921.223531.199361.19946February102012226.056831.230711.223221.199161.19966February112012226.018341.230601.223211.199661.19916February132012225.999101.230501.223111.198551.19855February142012225.999101.230501.223011.198551.19875February152012225.941381.230191.222001.198751.19855February162012225.941381.230191.222801.198551.19855February172012225.92141.230081.222591.198441.19844February192012225.86641.229771.222381.198441.19844February202012225.86641.229771.222381.198441.19844February212012225.86691.22951.221761.197031.19793February232012225.787451.22951.221661.197331.19703February242012225.787451	February	4	2012	226.17228	1.23144	1.22405	1.19987	1.19987
February72012226.114551.231131.223731.199571.19957February82012226.095311.231021.223631.199471.19947February92012226.056831.230921.223531.199361.19936February102012226.056831.230811.223421.199161.19926February112012226.037591.230711.223321.199161.19916February132012225.999101.230601.223111.198551.19855February142012225.979661.230291.222001.198751.19875February152012225.960621.230291.222001.198751.19875February162012225.960621.230291.222001.198551.19875February172012225.92141.230081.222691.198551.19855February192012225.83661.229771.222801.198441.19834February202012225.845171.229661.222171.198041.19844February212012225.825931.229561.222071.198141.19844February222012225.825931.229661.222171.198041.19844February232012225.825931.229561.222071.197331.19733February242012225.78621	February	5	2012	226.15303	1.23134	1.22394	1.19977	1.19977
February82012226.095311.231021.223631.199471.19947February92012226.056071.230921.223531.199361.19936February102012226.05831.230811.223421.199261.19926February112012226.037591.230711.223321.199161.19916February122012226.018341.230601.223111.199661.19906February132012225.999101.230501.223111.198851.19885February142012225.906021.230291.222001.198751.19885February162012225.90101.230081.222601.198551.19885February172012225.922141.230081.222691.198551.19855February182012225.83661.229871.222481.198441.19844February192012225.845171.229661.22281.198141.19844February202012225.845171.229661.222171.198041.19844February232012225.825931.229561.222071.197331.19733February232012225.784571.229351.221661.197631.19733February252012225.768211.229441.221861.197731.19733February262012225.74897<	February	6	2012	226.13379	1.23123	1.22384	1.19967	1.19967
February92012226.076071.230921.223531.199361.19936February102012226.056831.230811.223421.199261.19926February112012226.037591.230711.223321.199161.19916February122012226.018341.230601.223211.199061.19906February132012225.999101.230501.223111.198951.19895February142012225.999661.230291.222001.198751.19875February152012225.906621.230291.222001.198751.19875February162012225.92141.230081.222691.198441.19845February182012225.902901.229881.222591.198441.19844February192012225.883661.229771.222381.198441.19844February202012225.845171.229661.222171.198041.19844February232012225.845171.229561.222171.198041.19844February232012225.784511.229351.221661.197331.19733February242012225.784511.229351.221661.197631.19763February252012225.784971.229441.221661.197531.19763February262012225.78497 </td <td>February</td> <td>7</td> <td>2012</td> <td>226.11455</td> <td>1.23113</td> <td>1.22373</td> <td>1.19957</td> <td>1.19957</td>	February	7	2012	226.11455	1.23113	1.22373	1.19957	1.19957
February102012226.056831.230811.223421.199261.19926February112012226.037591.230711.223321.199161.19916February122012226.018341.230601.223211.199061.19906February132012225.999101.230501.223111.198951.19895February142012225.997861.230391.223011.198551.19885February162012225.941381.230191.222801.198551.19865February162012225.92141.230081.222691.198551.19855February172012225.902001.229981.222591.198441.19844February192012225.86461.229871.222481.198341.19834February202012225.864411.229661.222171.198041.19844February212012225.864511.229661.222171.198041.19804February222012225.86691.229451.222071.197331.19733February232012225.787451.229351.221661.197631.19733February252012225.788711.229351.221661.197631.19763February262012225.788711.229031.221651.197631.19763February262012225.78871 <td>February</td> <td>8</td> <td>2012</td> <td>226.09531</td> <td>1.23102</td> <td>1.22363</td> <td>1.19947</td> <td>1.19947</td>	February	8	2012	226.09531	1.23102	1.22363	1.19947	1.19947
February112012226.037591.230711.223321.199161.19916February122012226.018341.230601.223211.199061.19906February132012225.999101.230501.223111.198951.19895February142012225.979861.230391.223011.198851.19885February152012225.960621.230291.222001.198751.19865February162012225.92141.230081.222801.198551.19865February172012225.902901.229881.222591.198441.19844February192012225.83661.229871.222481.198341.19834February202012225.845171.229661.222281.198141.19844February212012225.845171.229661.222281.198141.19844February222012225.845171.229661.222171.198041.19804February232012225.787451.229351.22071.197331.19733February242012225.788451.229351.221661.197631.19763February252012225.748971.229141.221661.197631.19763February262012225.729721.229031.221651.197531.19753February262012225.74897 <td>February</td> <td>9</td> <td>2012</td> <td>226.07607</td> <td>1.23092</td> <td>1.22353</td> <td>1.19936</td> <td>1.19936</td>	February	9	2012	226.07607	1.23092	1.22353	1.19936	1.19936
February122012226.018341.230601.223211.199061.19906February132012225.999101.230501.223111.198951.19895February142012225.979861.230391.223011.198851.19885February152012225.960621.230291.229001.198751.19875February162012225.92141.230081.222691.198651.19865February172012225.902901.229981.222591.198441.19844February182012225.883661.229871.222481.198341.19844February202012225.845171.229661.22281.198141.19844February212012225.825931.229561.222171.198041.19804February232012225.787451.229351.22171.198041.19804February242012225.784511.229351.221661.197331.19733February252012225.784971.229441.221761.197631.19733February262012225.729721.229031.221651.197531.19753February272012225.729721.229031.221651.197421.19742	February	10	2012	226.05683	1.23081	1.22342	1.19926	1.19926
February132012225.999101.230501.223111.198951.19895February142012225.979861.230391.223011.198551.19885February152012225.960621.230291.222901.198751.19875February162012225.941381.230191.222801.198651.19865February172012225.922141.230081.222691.198551.19855February182012225.902901.229981.222591.198441.19844February192012225.883661.229871.222481.198341.19834February202012225.864411.229771.222381.198141.19844February212012225.825931.229561.222171.198041.19804February222012225.86691.229451.222071.197931.19793February232012225.787451.229351.221661.197331.19783February242012225.78211.229351.221661.197731.19733February252012225.78211.229241.221661.197631.19763February262012225.784971.229141.221761.197631.19763February272012225.710481.22931.221651.197531.19753February282012225.71048 <td>February</td> <td>11</td> <td>2012</td> <td>226.03759</td> <td>1.23071</td> <td>1.22332</td> <td>1.19916</td> <td>1.19916</td>	February	11	2012	226.03759	1.23071	1.22332	1.19916	1.19916
February142012225.979861.230391.223011.198851.19885February152012225.960621.230291.222901.198751.19875February162012225.941381.230191.222801.198651.19865February172012225.922141.230081.222691.198551.19855February182012225.902901.229981.222591.198441.19844February192012225.883661.229871.222481.198341.19834February202012225.845171.229661.222281.198141.19844February212012225.845171.229661.222171.198041.19804February222012225.825931.229561.222171.198041.19804February232012225.787451.229451.222071.197931.19793February242012225.786211.229241.221861.197731.19773February252012225.748971.229141.221761.197631.19763February262012225.729721.229031.221651.197531.19753February262012225.729721.229031.221651.197631.19753February282012225.710481.228931.221551.197421.19742	February	12	2012	226.01834	1.23060	1.22321	1.19906	1.19906
February152012225.960621.230291.222901.198751.19875February162012225.941381.230191.222801.198651.19865February172012225.92141.230081.222691.198551.19855February182012225.902901.229981.222591.198441.19844February192012225.883661.229871.222481.198341.19834February202012225.84411.229771.222381.198141.19844February212012225.86591.229561.222171.198041.19804February222012225.806691.229451.222071.197931.19793February232012225.787451.229351.221761.197831.19783February242012225.768211.229241.221861.197731.19773February262012225.748971.229141.221761.197631.19763February272012225.729721.229031.221551.197531.19753February262012225.710481.229351.221551.197421.19742	February	13	2012	225.99910	1.23050	1.22311	1.19895	1.19895
February162012225.941381.230191.222801.198651.19865February172012225.922141.230081.222691.198551.19855February182012225.902901.229981.222591.198441.19844February192012225.883661.229871.222481.198341.19834February202012225.864411.229771.222381.198141.19844February212012225.845171.229661.222281.198141.19814February222012225.825931.229561.222171.198041.19804February232012225.806691.229451.22071.197931.19793February242012225.787451.229351.221661.197831.19733February252012225.768211.229241.221861.197731.19773February262012225.729721.229031.221651.197631.19763February272012225.729721.229031.221651.197531.19753February282012225.710481.228931.221551.197421.19742	February	14	2012	225.97986	1.23039	1.22301	1.19885	1.19885
February172012225.922141.230081.222691.198551.19855February182012225.902901.229981.222591.198441.19844February192012225.883661.229871.222481.198341.19834February202012225.864411.229771.222381.198241.19824February212012225.845171.229661.222281.198141.19814February222012225.825931.229561.222171.198041.19804February232012225.806691.229451.22071.197931.19793February242012225.787451.229351.221661.197831.19733February252012225.768211.229241.221861.197731.19773February262012225.729721.229031.221651.197531.19753February272012225.729721.229031.221551.197421.19742	February	15	2012	225.96062	1.23029	1.22290	1.19875	1.19875
February182012225.902901.229981.222591.198441.19844February192012225.883661.229871.222481.198341.19834February202012225.864411.229771.222381.198241.19824February212012225.845171.229661.222281.198141.19814February222012225.825931.229561.222171.198041.19804February232012225.806691.229451.22071.197931.19793February242012225.787451.229351.221661.197831.19783February252012225.768211.229241.221861.197731.19773February262012225.748971.229141.221761.197631.19763February272012225.729721.229031.221651.197531.19753February282012225.710481.228931.221551.197421.19742	February	16	2012		1.23019	1.22280	1.19865	1.19865
February192012225.883661.229871.222481.198341.19834February202012225.864411.229771.222381.198241.19824February212012225.845171.229661.222281.198141.19814February222012225.825931.229561.222171.198041.19804February232012225.806691.229451.22071.197931.19793February242012225.787451.229351.221661.197831.19783February252012225.768211.229241.221861.197731.19773February262012225.748971.229141.221761.197631.19763February272012225.729721.229031.221651.197531.19753February282012225.710481.228931.221551.197421.19742	February	17	2012		1.23008	1.22269	1.19855	1.19855
February202012225.864411.229771.222381.198241.19824February212012225.845171.229661.222281.198141.19814February222012225.825931.229561.222171.198041.19804February232012225.806691.229451.22071.197931.19793February242012225.787451.229351.221661.197831.19783February252012225.768211.229241.221861.197731.19773February262012225.748971.229141.221761.197631.19763February272012225.729721.229031.221651.197531.19753February282012225.710481.228931.221551.197421.19742	February	18	2012	225.90290	1.22998	1.22259	1.19844	1.19844
February212012225.845171.229661.222281.198141.19814February222012225.825931.229561.222171.198041.19804February232012225.806691.229451.222071.197931.19793February242012225.787451.229351.221961.197831.19783February252012225.768211.229241.221861.197731.19773February262012225.748971.229141.221761.197631.19763February272012225.729721.229031.221651.197531.19753February282012225.710481.228931.221551.197421.19742	February	19	2012	225.88366	1.22987	1.22248	1.19834	1.19834
February222012225.825931.229561.222171.198041.19804February232012225.806691.229451.222071.197931.19793February242012225.787451.229351.221961.197831.19783February252012225.768211.229241.221861.197731.19773February262012225.748971.229141.221761.197631.19763February272012225.729721.229031.221651.197531.19753February282012225.710481.228931.221551.197421.19742	February	20	2012	225.86441	1.22977	1.22238	1.19824	1.19824
February232012225.806691.229451.222071.197931.19793February242012225.787451.229351.221961.197831.19783February252012225.768211.229241.221861.197731.19773February262012225.748971.229141.221761.197631.19763February272012225.729721.229031.221651.197531.19753February282012225.710481.228931.221551.197421.19742	2							
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February262012225.748971.229141.221761.197631.19763February272012225.729721.229031.221651.197531.19753February282012225.710481.228931.221551.197421.19742	2							
February272012225.729721.229031.221651.197531.19753February282012225.710481.228931.221551.197421.19742	February	25						
February 28 2012 225.71048 1.22893 1.22155 1.19742 1.19742	•							
	•							
February 29 2012 225.69124 1.22882 1.22144 1.19732 1.19732	•							
	February	29	2012	225.69124	1.22882	1.22144	1.19732	1.19732

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:		Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date:			1-5/8% 10-Year TIPS Series A-2015 912828DH0 January 15, 2005 January 18, 2005 April 15, 2005 January 15, 2015 190.94516	1-7/8% 10-Year TIPS Series D-2015 912828EA4 July 15, 2005 July 15, 2005 October 17, 2005 July 15, 2015 194.50968	2% 10-Year TIPS Series A-2016 912828ET3 January 15, 2006 January 17, 2006 April 17, 2006 January 15, 2016 198.47742	2% 20-Year TIPS TIPS of January 202 912810FS2 January 15, 2006 January 31, 2006 July 31, 2006 January 15, 2026 198.47742
Da	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
February	1	2012	226.23000	1.18479	1.16308	1.13983	1.13983	
February	2	2012	226.21076	1.18469	1.16298	1.13973	1.13973	
February	3	2012	226.19152	1.18459	1.16288	1.13963	1.13963	
February	4	2012	226.17228	1.18449	1.16278	1.13954	1.13954	
February	5	2012	226.15303	1.18439	1.16268	1.13944	1.13944	
February	6	2012	226.13379	1.18429	1.16258	1.13934	1.13934	
February	7	2012	226.11455	1.18419	1.16248	1.13925	1.13925	
February	8	2012	226.09531	1.18409	1.16239	1.13915	1.13915	
February	9	2012	226.07607	1.18398	1.16229	1.13905	1.13905	
February	10	2012	226.05683	1.18388	1.16219	1.13895	1.13895	
February	11	2012	226.03759	1.18378	1.16209	1.13886	1.13886	
February	12	2012	226.01834	1.18368	1.16199	1.13876	1.13876	
February	13	2012	225,99910	1.18358	1.16189	1.13866	1.13866	
February	14	2012	225,97986	1.18348	1.16179	1.13857	1.13857	
February	15	2012	225.96062	1.18338	1.16169	1.13847	1.13847	
February	16	2012	225.94138	1.18328	1.16159	1.13837	1.13837	
February	17	2012	225.92214	1.18318	1.16150	1.13828	1.13828	
February	18	2012	225.90290	1.18308	1.16140	1.13818	1.13818	
February	19	2012	225.88366	1.18298	1.16130	1.13808	1.13808	
February	20	2012	225.86441	1.18288	1.16120	1.13799	1.13799	
February	21	2012	225.84517	1.18278	1.16110	1.13789	1.13789	
February	22	2012	225.82593	1.18267	1.16100	1.13779	1.13779	
February	23	2012	225.80669	1.18257	1.16090	1.13769	1.13769	
February	24	2012	225.78745	1.18247	1.16080	1.13760	1.13760	
February	25	2012	225.76821	1.18237	1.16070	1.13750	1.13750	
February	26	2012	225.74897	1.18227	1.16061	1.13740	1.13740	
February	27	2012	225.72972	1.18217	1.16051	1.13731	1.13731	
February	28	2012	225.71048	1.18207	1.16041	1.13721	1.13721	
February	29	2012	225.69124	1.18197	1.16031	1.13711	1.13711	
CPI-U (1	NSA) for:		October 2011	226.421	November 2011 226.2	3 December	2011 225.672	

Date Ref CPI Index Ratio Index Ratio Index Ratio Index Ratio February 1 2012 226.23000 1.12022 1.12181 1.12181 1.11 February 2 2012 226.23000 1.12012 1.12172 1.12172 1.11 February 3 2012 226.19152 1.12003 1.12162 1.12162 1.11 February 4 2012 226.13303 1.11993 1.12153 1.12143 1.11 February 6 2012 226.013379 1.11974 1.12143 1.12143 1.11 February 7 2012 226.0607 1.11965 1.1215 1.1115 1.11 February 9 2012 226.07607 1.11946 1.12005 1.1215 1.11 February 10 2012 226.07508 1.11927 1.2086 1.12085 1.11 February 11 2012 226.07583 1.11927 1.12057 1.11	Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:		Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date:		Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date:			2-1/2% 10-Year TIPS Series D-2016 912828FL9 July 15, 2006 July 17, 2006 October 16, 2006 July 15, 2016 201,95161	2-3/8% 10-Year TIPS Series A-2017 912828GD6 January 15, 2007 January 16, 2007 April 16, 2007 January 15, 2017 201.66452	2-3/8% 20-Year TIPS TIPS of January 2027 912810PS1 January 15, 2007 January 31, 2007 July 31, 2007 January 15, 2027 201.66452	2% 5-Year TIPS Series J-2012 912828GN4 April 15, 2007 April 30, 2007 October 31, 2007 April 15, 2012 202.92140
February22012226.210761.120121.121721.121721.121721.11February32012226.191521.120031.121621.121621.121621.11February42012226.172281.119931.121531.121431.11February52012226.133791.119441.121431.121431.11February62012226.133791.119551.121541.121431.11February72012226.014551.119651.12151.12151.11February92012226.076071.119461.121051.121051.11February102012226.056831.119361.120951.120951.11February102012226.037591.119271.120861.120861.11February112012226.037591.119271.120861.120761.11February132012225.999101.119081.120671.120761.11February142012225.978661.118981.120571.120571.11February162012225.91381.11871.120571.11February162012225.902901.118601.120191.11February162012225.902901.118601.120191.11February192012225.86461.118501.120101.11February </th <th></th> <th></th> <th></th> <th>Ref CPI</th> <th></th> <th></th> <th></th> <th colspan="2">Index Ratio</th>				Ref CPI				Index Ratio			
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February162012225.941381.118791.120381.120381.11038February172012225.92141.118691.120291.120291.11February182012225.902901.118601.120191.120191.11February192012225.883661.118501.120101.120101.11February202012225.84411.118411.120001.120001.11February212012225.845171.118311.119911.119911.11February222012225.825931.118221.119811.119111.11911February232012225.787451.118031.119621.119621.119711.11911February242012225.784511.118031.119521.119621.119521.119521.119521.119521.119521.119521.119521.119531.119331.11	•							1.11363			
February172012225.92141.118691.120291.120291.11February182012225.902901.118601.120191.120191.11February192012225.883661.118501.120101.120101.11February202012225.864411.118411.120001.120001.11February212012225.845171.118311.119911.119911.11February222012225.825931.118221.119811.119111.119February232012225.86691.118121.119711.119711.11February242012225.787451.118031.119621.119621.11February252012225.768211.117931.119521.119521.11February262012225.729721.11741.119331.119331.11	2				1.11888			1.11354			
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February202012225.864411.118411.120001.120001.11February212012225.845171.118311.119911.119911.11February222012225.825931.118221.119811.119811.11February232012225.806691.118121.119711.119711.11February242012225.787451.118031.119621.119621.11February252012225.768211.117931.119521.119521.11February262012225.748971.117841.119431.119431.11February272012225.729721.117741.119331.119331.11		18	2012	225.90290	1.11860	1.12019	1.12019	1.11325			
February212012225.845171.118311.119911.119911.119February222012225.825931.118221.119811.119811.11February232012225.806691.118121.119711.119711.11February242012225.787451.118031.119621.119621.11February252012225.768211.117931.119521.119521.11February262012225.748971.117841.119431.119431.11February272012225.729721.117741.119331.119331.11	February	19	2012	225.88366	1.11850	1.12010	1.12010	1.11316			
February222012225.825931.118221.119811.119811.11February232012225.806691.118121.119711.119711.11February242012225.787451.118031.119621.119621.11February252012225.768211.117931.119521.119521.11February262012225.748971.117841.119431.119431.11February272012225.729721.117741.119331.119331.11	February	20	2012	225.86441	1.11841	1.12000	1.12000	1.11306			
February232012225.806691.118121.119711.119711.11February242012225.787451.118031.119621.119621.11February252012225.768211.117931.119521.119521.11February262012225.748971.117841.119431.119431.11933February272012225.729721.117741.119331.119331.11933	February	21	2012	225.84517	1.11831	1.11991	1.11991	1.11297			
February242012225.787451.118031.119621.119621.11February252012225.768211.117931.119521.119521.11February262012225.748971.117841.119431.119431.11February272012225.729721.117741.119331.119331.11	February	22	2012	225.82593	1.11822	1.11981	1.11981	1.11287			
February 25 2012 225.76821 1.11793 1.11952 1.11952 1.11 February 26 2012 225.74897 1.11784 1.11943 1.11943 1.11 February 27 2012 225.72972 1.11774 1.11933 1.11933 1.11933	February	23	2012	225.80669	1.11812	1.11971	1.11971	1.11278			
February262012225.748971.117841.119431.119431.11February272012225.729721.117741.119331.119331.11	February	24	2012	225.78745	1.11803	1.11962	1.11962	1.11268			
February 27 2012 225.72972 1.11774 1.11933 1.11933 1.11	February	25	2012	225.76821	1.11793	1.11952	1.11952	1.11259			
February 27 2012 225.72972 1.11774 1.11933 1.11933 1.11	February	26	2012	225.74897	1.11784	1.11943	1.11943	1.11249			
		27	2012	225.72972	1.11774	1.11933	1.11933	1.11240			
	•	28	2012	225.71048	1.11765	1.11924	1.11924	1.11230			
February 29 2012 225.69124 1.11755 1.11914 1.11914 1.11	February	29	2012	225.69124	1.11755	1.11914	1.11914	1.11221			

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:		Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date:		2-5/8% 10-Year TIPS Series D-2017 912828GX2 July 15, 2007 July 16, 2007 October 15, 2007 July 15, 2017 207.25639	1-5/8% 10-Year TIPS Series A-2018 912828HN3 January 15, 2008 January 15, 2008 April 15, 2008 January 15, 2018 209.49645	1-3/4% 20-Year TIPS TIPS of January 2028 912810PV4 January 15, 2008 January 31, 2008 July 31, 2008 January 15, 2028 209.49645	0-5/8% 5-Year TIF Series J-2013 912828HW3 April 15, 2008 April 30, 2008 October 31, 2008 April 15, 2013 211.36607
Da	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
February	1	2012	226.23000	1.09155	1.07988	1.07988	1.07032
February	2	2012	226.21076	1.09145	1.07978	1.07978	1.07022
February	3	2012	226.19152	1.09136	1.07969	1.07969	1.07014
February	4	2012	226.17228	1.09127	1.07960	1.07960	1.07005
February	5	2012	226.15303	1.09118	1.07951	1.07951	1.06996
February	6	2012	226.13379	1.09108	1.07942	1.07942	1.06987
February	7	2012	226.11455	1.09099	1.07932	1.07932	1.06978
February	8	2012	226.09531	1.09090	1.07923	1.07923	1.06969
February	9	2012	226.07607	1.09080	1.07914	1.07914	1.06959
February	10	2012	226.05683	1.09071	1.07905	1.07905	1.06950
February	10	2012	226.03759	1.09062	1.07896	1.07896	1.06941
February	11	2012	226.01834	1.09053	1.07886	1.07886	1.06932
February	12	2012	225.99910	1.09043	1.07877	1.07877	1.06923
February	13	2012	225.97986	1.09034	1.07868	1.07868	1.06914
February	15	2012	225.96062	1.09025	1.07859	1.07859	1.06905
February	15	2012	225.94138	1.09015	1.07850	1.07850	1.06896
February	10	2012	225.9214	1.09015	1.07841	1.07841	1.06887
February	17	2012	225.92214	1.09000	1.07831	1.07831	1.06878
February	18	2012	225.88366	1.08988	1.07822	1.07822	1.06868
February	20	2012	225.86300	1.08978	1.07813	1.07813	1.06859
February	20	2012	225.80441	1.08969	1.07804	1.07804	1.06850
February	21	2012	225.82593	1.08960	1.07804	1.07795	1.06841
February	22	2012	225.80669	1.08950	1.07785	1.07785	1.06832
February	23 24	2012	225.78745	1.08950	1.07785	1.07785	1.06823
February	24 25	2012	225.76821	1.08932	1.07767	1.07767	1.06814
February	23 26	2012	225.74897	1.08932	1.07758	1.07758	1.06805
February	20 27	2012	225.72972	1.08923	1.07749	1.07749	1.06796
February	27	2012	225.71048	1.08913	1.07740	1.07740	1.06787
February	28 29	2012	225.69124	1.08904	1.07730	1.07730	1.06777
CPI-U (NSA) for:		October 2011	226.421	November 2011 226.2	3 December	2011 225.672

Security: Description: CUSIP Numb Dated Date: Original Issue Additional Iss Maturity Date Ref CPI on Da	Date: ue Date(s) e:	:		1-3/8% 10-Year TIPS Series D-2018 912828JE1 July 15, 2008 July 15, 2008 October 15, 2008 July 15, 2018 215.63997	2-1/8% 10-Year TIPS Series A-2019 912828JX9 January 15, 2009 January 15, 2009 April 15, 2009 January 15, 2019 214.69971	2-1/2% 20-Year TIPS TIPS of January 2029 912810PZ5 January 15, 2009 January 30, 2009 July 31, 2009 January 15, 2029 214.69971	1-1/4% 5-Year TII Series K-2014 912828KM1 April 15, 2009 April 30, 2009 October 30, 2009 April 15, 2014 211.63300
Da	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
February	1	2012	226.23000	1.04911	1.05370	1.05370	1.06897
February	2	2012	226.21076	1.04902	1.05361	1.05361	1.06888
February	2	2012	226.19152	1.04902	1.05353	1.05353	1.06879
February	4	2012	226.17228	1.04884	1.05344	1.05355	1.06870
February	5	2012	226.15303	1.04875	1.05335	1.05335	1.06861
February	6	2012	226.13379	1.04866	1.05326	1.05326	1.06852
February	7	2012	226.11455	1.04857	1.05320	1.05320	1.06843
February	8	2012	226.09531	1.04849	1.05308	1.05308	1.06834
February	9	2012	226.07607	1.04840	1.05299	1.05299	1.06825
February	10	2012	226.05683	1.04831	1.05299	1.05290	1.06815
February	10	2012	226.03759	1.04822	1.05290	1.05290	1.06806
February	12	2012	226.01834	1.04813	1.05272	1.05272	1.06797
February	13	2012	225.99910	1.04804	1.05263	1.05263	1.06788
February	13	2012	225.97986	1.04795	1.05254	1.05254	1.06779
February	15	2012	225.96062	1.04786	1.05245	1.05245	1.06770
February	16	2012	225.94138	1.04777	1.05236	1.05236	1.06761
February	10	2012	225.92214	1.04768	1.05227	1.05227	1.06752
February	18	2012	225.90290	1.04759	1.05218	1.05218	1.06743
February	19	2012	225.88366	1.04750	1.05209	1.05209	1.06734
February	20	2012	225.86441	1.04741	1.05200	1.05200	1.06725
February	20	2012	225.84517	1.04733	1.05191	1.05191	1.06715
February	21	2012	225.82593	1.04724	1.05182	1.05191	1.06706
February	22	2012	225.80669	1.04715	1.05102	1.05102	1.06697
February	23	2012	225.78745	1.04706	1.05164	1.05175	1.06688
February	24	2012	225.76821	1.04697	1.05155	1.05155	1.06679
February	26	2012	225.74897	1.04688	1.05135	1.05146	1.06670
February	20 27	2012	225.72972	1.04679	1.05137	1.05137	1.06661
February	27	2012	225.71048	1.04670	1.05128	1.05128	1.06652
February	28 29	2012	225.69124	1.04661	1.05128	1.05128	1.06643
CPI-U (NSA) for:		October 2011	226.421	November 2011 226.2	3 December	2011 225.672

Security: Description: CUSIP Numb Dated Date: Original Issue Additional Iss Maturity Date Ref CPI on Da	Date: ue Date(s) ::	:		1-7/8% 10-Year TIPS Series D-2019 912828LA6 July 15, 2009 July 15, 2009 October 15, 2009 July 15, 2019 213,51819	1-3/8% 10-Year TIPS Series A-2020 912828MF4 January 15, 2010 January 15, 2010 April 15, 2010 January 15, 2020 216.24610	2-1/8% 30-Year TIPS TIPS of February 2040 912810QF8 February 15, 2010 February 26, 2010 August 31, 2010 February 15, 2040 216.13950	0-1/2% 5-Year TII Series K-2015 912828MY3 April 15, 2010 April 30, 2010 October 29, 2010 April 15, 2015 216.71220	
Da	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
February	1	2012	226.23000	1.05954	1.04617	1.04669	1.04392	
February	2	2012	226.23000	1.05944	1.04608	1.04660	1.04383	
February	3	2012	226.19152	1.05935	1.04599	1.04651	1.04374	
February	4	2012	226.17228	1.05926	1.04590	1.04642	1.04365	
February	5	2012	226.15303	1.05917	1.04581	1.04633	1.04356	
February	6	2012	226.13379	1.05908	1.04572	1.04624	1.04348	
February	7	2012	226.11455	1.05899	1.04564	1.04615	1.04339	
February	8	2012	226.09531	1.05890	1.04555	1.04606	1.04330	
February	9	2012	226.07607	1.05881	1.04546	1.04597	1.04321	
February	10	2012	226.05683	1.05872	1.04537	1.04588	1.04312	
February	10	2012	226.03759	1.05863	1.04528	1.04579	1.04303	
February	12	2012	226.01834	1.05854	1.04519	1.04571	1.04294	
February	13	2012	225.99910	1.05845	1.04510	1.04562	1.04285	
February	13	2012	225.97986	1.05836	1.04501	1.04553	1.04205	
February	15	2012	225.96062	1.05827	1.04492	1.04544	1.04268	
February	16	2012	225.94138	1.05818	1.04483	1.04535	1.04259	
February	10	2012	225.92214	1.05809	1.04475	1.04526	1.04250	
February	18	2012	225.90290	1.05800	1.04466	1.04517	1.04241	
February	19	2012	225.88366	1.05791	1.04457	1.04508	1.04232	
February	20	2012	225.86441	1.05782	1.04448	1.04499	1.04223	
February	20	2012	225.84517	1.05773	1.04439	1.04490	1.04214	
February	21	2012	225.82593	1.05764	1.04430	1.04482	1.04205	
February	22	2012	225.80669	1.05755	1.04421	1.04473	1.04197	
February	23	2012	225.78745	1.05746	1.04412	1.04464	1.04197	
February	25	2012	225.76821	1.05737	1.04403	1.04455	1.04179	
February	26	2012	225.74897	1.05728	1.04394	1.04446	1.04170	
February	20	2012	225.72972	1.05719	1.04386	1.04437	1.04161	
February	28	2012	225.71048	1.05710	1.04377	1.04428	1.04152	
February	29	2012	225.69124	1.05701	1.04368	1.04419	1.04143	
CPI-U (NSA) for:		October 2011	226.421	November 2011 226.2	3 December	2011 225.672	

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:				1-1/4% 10-Year TIPS Series D-2020 912828NM8 July 15, 2010 July 15, 2010 September 15, 2010 November 15, 2010 July 15, 2020	1-1/8% 10-Year TIPS Series A-2021 912828PP9 January 15, 2011 January 31, 2011 March 31, 2011 May 31, 2011 January 15, 2021	2-1/8% 30-Year TIPS TIPS of February 2041 912810QP6 February 15, 2011 February 28, 2011 June 30, 2011 October 31, 2011 February 15, 2041	0-1/8% 5-Year TI Series W-2016 912828QD5 April 15, 2011 April 29, 2011 August 31, 2011 December 30, 201 April 15, 2016
				218.08532	218.75255	218.99100	220.72980
D	ate		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
February	1	2012	226.23000	1.03735	1.03418	1.03306	1.02492
February	2	2012	226.21076	1.03726	1.03409	1.03297	1.02483
February	3	2012	226.19152	1.03717	1.03401	1.03288	1.02474
February	4	2012	226.17228	1.03708	1.03392	1.03279	1.02466
February	5	2012	226.15303	1.03699	1.03383	1.03270	1.02457
February	6	2012	226.13379	1.03691	1.03374	1.03262	1.02448
February	7	2012	226.11455	1.03682	1.03365	1.03253	1.02440
February	8	2012	226.09531	1.03673	1.03357	1.03244	1.02431
February	9	2012	226.07607	1.03664	1.03348	1.03235	1.02422
February	10	2012	226.05683	1.03655	1.03339	1.03227	1.02413
February	11	2012	226.03759	1.03646	1.03330	1.03218	1.02405
February	12	2012	226.01834	1.03638	1.03321	1.03209	1.02396
February	13	2012	225.99910	1.03629	1.03313	1.03200	1.02387
February	14	2012	225.97986	1.03620	1.03304	1.03191	1.02379
February	15	2012	225.96062	1.03611	1.03295	1.03183	1.02370
February	16	2012	225.94138	1.03602	1.03286	1.03174	1.02361
February	17	2012	225.92214	1.03593	1.03277	1.03165	1.02352
February	18	2012	225.90290	1.03585	1.03269	1.03156	1.02344
February	19	2012	225.88366	1.03576	1.03260	1.03147	1.02335
February	20	2012	225.86441	1.03567	1.03251	1.03139	1.02326
February	21	2012	225.84517	1.03558	1.03242	1.03130	1.02317
February	22	2012	225.82593	1.03549	1.03234	1.03121	1.02309
February	23	2012	225.80669	1.03541	1.03225	1.03112	1.02300
February	24	2012	225.78745	1.03532	1.03216	1.03104	1.02291
February	25	2012	225.76821	1.03523	1.03207	1.03095	1.02283
February	26	2012	225.74897	1.03514	1.03198	1.03086	1.02274
February	27	2012	225.72972	1.03505	1.03190	1.03077	1.02265
February	28	2012	225.71048	1.03496	1.03181	1.03068	1.02256
February	29	2012	225.69124	1.03488	1.03172	1.03060	1.02248

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:		0-5/8% 10-Year TIPS Series D-2021 912828QV5 July 15, 2011 July 29, 2011 September 30, 2011 November 30, 2011 July 15, 2021 225.38381			
Date	Ref CPI	Index Ratio			
February 1 2012	226.23000	1.00375			
February 1 2012 February 2 2012	226.23000	1.00375			
February 2 2012 February 3 2012	226.19152	1.00358			
February 4 2012	226.17132	1.00350			
February 5 2012	226.17228	1.00341			
February 6 2012	226.13379	1.00333			
February 7 2012	226.11455	1.00324			
February 8 2012	226.09531	1.00316			
February 9 2012	226.07607	1.00307			
February 10 2012	226.05683	1.00299			
February 11 2012	226.03759	1.00290			
February 12 2012	226.01834	1.00282			
February 13 2012	225.99910	1.00273			
February 14 2012	225.97986	1.00264			
February 15 2012	225.96062	1.00256			
February 16 2012	225.94138	1.00247			
February 17 2012	225.92214	1.00239			
February 18 2012	225.90290	1.00230			
February 19 2012	225.88366	1.00222			
February 20 2012	225.86441	1.00213			
February 21 2012	225.84517	1.00205			
February 22 2012	225.82593	1.00196			
February 23 2012	225.80669	1.00188			
February 24 2012	225.78745	1.00179			
February 25 2012	225.76821	1.00171			
February 26 2012	225.74897	1.00162			
February272012February282012	225.72972 225.71048	1.00153 1.00145			
February282012February292012	225.69124	1.00145			
CPI-U (NSA) for:	October 201	1 226.421	November 2011	226.23	December 2011 225.672