Security: Description: CUSIP Numb Dated Date: Original Issue Additional Iss Maturity Date Ref CPI on Da	Date: ue Date(s) ::	:		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	4-1/4% 10-Year TIPS Series A-2010 9128275W8 January 15, 2000 January 18, 2000 July 17, 2000 January 15, 2010 168.24516	3-1/2% 10-Year TIH Series A-2011 9128276R8 January 15, 2001 January 16, 2001 July 16, 2001 January 15, 2011 174.04516
Date Ref CPI			Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
Du							
January	1	2010	216.17700	1.33657	1.31500	1.28489	1.24207
January	2	2010	216.18194	1.33660	1.31503	1.28492	1.24210
January	3	2010	216.18687	1.33663	1.31506	1.28495	1.24213
January	4	2010	216.19181	1.33666	1.31509	1.28498	1.24216
January	5	2010	216.19674	1.33669	1.31512	1.28501	1.24219
January	6	2010	216.20168	1.33672	1.31515	1.28504	1.24222
January	7	2010	216.20661	1.33675	1.31518	1.28507	1.24224
January	8	2010	216.21155	1.33678	1.31521	1.28510	1.24227
January	9	2010	216.21648	1.33682	1.31524	1.28513	1.24230
January	10	2010	216.22142	1.33685	1.31527	1.28516	1.24233
January	11	2010	216.22635	1.33688	1.31530	1.28519	1.24236
January	12	2010	216.23129	1.33691	1.31533	1.28522	1.24239
January	13	2010	216.23623	1.33694	1.31536	1.28524	1.24241
January	14	2010	216.24116	1.33697	1.31539	1.28527	1.24244
January	15	2010	216.24610	1.33700	1.31542	1.28530	1.24247
January	16	2010	216.25103	1.33703	1.31545		1.24250
January	17	2010	216.25597	1.33706	1.31548		1.24253
January	18	2010	216.26090	1.33709	1.31551		1.24256
January	19	2010	216.26584	1.33712	1.31554		1.24258
January	20	2010	216.27077	1.33715	1.31557		1.24261
January	21	2010	216.27571	1.33718	1.31560		1.24264
January	22	2010	216.28065	1.33721	1.31563		1.24267
January	23	2010	216.28558	1.33724	1.31566		1.24270
January	24	2010	216.29052	1.33727	1.31569		1.24273
January	25	2010	216.29545	1.33730	1.31572		1.24275
January	26	2010	216.30039	1.33733	1.31575		1.24278
January	27	2010	216.30532	1.33736	1.31578		1.24281
January	28	2010	216.31026	1.33739	1.31581		1.24284
January	29	2010	216.31519	1.33743	1.31584		1.24287
January	30	2010	216.32013	1.33746	1.31587		1.24290
January	31	2010	216.32506	1.33749	1.31590		1.24292
	NSA) for:		September 2	009 215.969	October 2009 216.	177 Novembe	er 2009 216.33

Ref CPI on Da Dat January January January January	te 1			177.50000	177.56452	July 15, 2012 179.80000	July 15, 2013 183.66452
January January		Date Ref CPI			Index Ratio	Index Ratio	Index Ratio
January January							
January	2	2010	216.17700	1.21790	1.21746	1.20232	1.17702
•		2010	216.18194	1.21793	1.21748	1.20235	1.17705
lanuary		2010	216.18687	1.21795	1.21751	1.20237	1.17707
2		2010	216.19181	1.21798	1.21754	1.20240	1.17710
January		2010	216.19674	1.21801	1.21757	1.20243	1.17713
January		2010	216.20168	1.21804	1.21760	1.20246	1.17716
January		2010	216.20661	1.21807	1.21762	1.20248	1.17718
January		2010	216.21155	1.21809	1.21765	1.20251	1.17721
January		2010	216.21648	1.21812	1.21768	1.20254	1.17724
January		2010	216.22142	1.21815	1.21771	1.20257	1.17726
January		2010	216.22635	1.21818	1.21773	1.20259	1.17729
January		2010	216.23129	1.21820	1.21776	1.20262	1.17732
January		2010	216.23623	1.21823	1.21779	1.20265	1.17734
January		2010	216.24116	1.21826	1.21782	1.20268	1.17737
January		2010	216.24610	1.21829	1.21785	1.20270	1.17740
January		2010	216.25103	1.21832	1.21787	1.20273	1.17742
January		2010	216.25597	1.21834	1.21790	1.20276	1.17745
January		2010	216.26090	1.21837	1.21793	1.20279	1.17748
January		2010 2010	216.26584 216.27077	1.21840 1.21843	1.21796 1.21798	1.20281 1.20284	1.17750 1.17753
January		2010 2010	216.27077 216.27571	1.21843	1.21798	1.20284	1.17756
January		2010	216.27571 216.28065	1.21845	1.21801 1.21804	1.20287	1.17759
January January		2010 2010	216.28065	1.21848	1.21804	1.20290	1.17761
January January		2010	216.28558	1.21851	1.21807	1.20292	1.17764
January		2010	216.29032	1.21854	1.21810	1.20293	1.17767
January		2010	216.30039	1.21857	1.21812	1.20298	1.17769
January		2010	216.30532	1.21859	1.21813	1.20303	1.17709
January		2010	216.30352	1.21865	1.21818	1.20305	1.17775
January		2010	216.31519	1.21865	1.21821	1.20300	1.17777
January		2010	216.31319	1.21808	1.21825	1.20309	1.17780
January		2010	216.32506	1.21870	1.21820	1.20312	1.17783

Security: Description: CUSIP Numbe Dated Date: Original Issue Additional Issu Maturity Date Ref CPI on Da	Date: 1e Date(s) :			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 2025 912810FR4 July 15, 2004 July 30, 2004 January 31, 2005 July 29, 2005 January 15, 2025 188.49677	0-7/8% 5-1/2-Year TIPS Series D-2010 912828CZ1 October 15, 2004 October 29, 2004 April 29, 2005 October 28, 2005 April 15, 2010 189.44516
Date Ref CPI			Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
Ionuoru	1	2010	216.17700	1.16995	1.14685	1.14685	1.14111
January January	1	2010	216.17700	1.16995	1.14685	1.14685	1.14111
January January	2	2010	216.18194 216.18687	1.17001	1.14687	1.14687	1.14115
January	4	2010	216.19181	1.17001	1.14693	1.14693	1.14110
January	4 5	2010	216.19181	1.17005	1.14695	1.14695	1.14118
January	6	2010	216.20168	1.17000	1.14698	1.14698	1.14121
January	0 7	2010	216.20661	1.17011	1.14098	1.14098	1.14124
January	8	2010	216.21155	1.17011	1.14700	1.14700	1.14120
January	9	2010	216.21648	1.17014	1.14705	1.14705	1.14129
January	10	2010	216.22142	1.17017	1.14708	1.14708	1.14131
January	10	2010	216.22635	1.17012	1.14700	1.14700	1.14134
January	11	2010	216.23129	1.17022	1.14714	1.14714	1.14139
January	12	2010	216.23623	1.17025	1.14716	1.14716	1.14142
January	13	2010	216.24116	1.17030	1.14719	1.14719	1.14144
January	15	2010	216.24610	1.17033	1.14721	1.14721	1.14147
January	16	2010	216.25103	1.17035	1.14724	1.14724	1.14150
January	17	2010	216.25597	1.17038	1.14727	1.14727	1.14152
January	18	2010	216.26090	1.17041	1.14729	1.14729	1.14155
January	19	2010	216.26584	1.17043	1.14732	1.14732	1.14157
January	20	2010	216.27077	1.17046	1.14734	1.14734	1.14160
January	21	2010	216.27571	1.17049	1.14737	1.14737	1.14163
January	22	2010	216.28065	1.17051	1.14740	1.14740	1.14165
January	23	2010	216.28558	1.17054	1.14742	1.14742	1.14168
January	24	2010	216.29052	1.17057	1.14745	1.14745	1.14171
January	25	2010	216.29545	1.17059	1.14748	1.14748	1.14173
January	26	2010	216.30039	1.17062	1.14750	1.14750	1.14176
January	27	2010	216.30532	1.17065	1.14753	1.14753	1.14178
January	28	2010	216.31026	1.17067	1.14755	1.14755	1.14181
January	29	2010	216.31519	1.17070	1.14758	1.14758	1.14184
January	30	2010	216.32013	1.17073	1.14761	1.14761	1.14186
January	31	2010	216.32506	1.17075	1.14763	1.14763	1.14189
CPI-U (N	JCA) for		September 2	009 215.969	October 2009 210	6.177 Novembe	er 2009 216.33

Description: CUSIP Numb Dated Date: Original Issue Additional Iss Maturity Date Ref CPI on D	e Date: sue Date(s) e:			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	Date Ref CPI			Index Ratio	Index Ratio	Index Ratio	Index Ratio
January	1	2010	216.17700	1.13214	1.11139	1.08918	1.08918
January	2	2010	216.18194	1.13217	1.11142	1.08920	1.08920
January	3	2010	216.18687	1.13219	1.11142	1.08923	1.08923
January	4	2010	216.19181	1.13222	1.11145	1.08925	1.08925
January	5	2010	216.19674	1.13225	1.11150	1.08928	1.08928
January	6	2010	216.20168	1.13227	1.11150	1.08930	1.08930
January	7	2010	216.20661	1.13230	1.11155	1.08933	1.08933
January	8	2010	216.21155	1.13232	1.11157	1.08935	1.08935
January	9	2010	216.21648	1.13235	1.11160	1.08938	1.08938
January	10	2010	216.22142	1.13237	1.11162	1.08940	1.08940
January	10	2010	216.22635	1.13240	1.11165	1.08943	1.08943
January	12	2010	216.23129	1.13240	1.11167	1.08945	1.08945
January	12	2010	216.23623	1.13245	1.11170	1.08948	1.08948
January	13	2010	216.24116	1.13248	1.11172	1.08950	1.08950
January	15	2010	216.24610	1.13250	1.11175	1.08952	1.08952
January	16	2010	216.25103	1.13253	1.11178	1.08955	1.08955
January	10	2010	216.25597	1.13256	1.11180	1.08957	1.08957
January	18	2010	216.26090	1.13258	1.11183	1.08960	1.08960
January	19	2010	216.26584	1.13261	1.11185	1.08962	1.08962
January	20	2010	216.27077	1.13263	1.11188	1.08965	1.08965
January	21	2010	216.27571	1.13266	1.11190	1.08967	1.08967
January	22	2010	216.28065	1.13268	1.11193	1.08970	1.08970
January	22	2010	216.28558	1.13271	1.11195	1.08972	1.08972
January	23	2010	216.29052	1.13274	1.11198	1.08975	1.08975
January	25	2010	216.29545	1.13276	1.11200	1.08977	1.08977
January	26	2010	216.30039	1.13279	1.11203	1.08980	1.08980
January	20 27	2010	216.30532	1.13281	1.11205	1.08982	1.08982
January	28	2010	216.31026	1.13284	1.11208	1.08985	1.08985
January	20 29	2010	216.31519	1.13287	1.11200	1.08987	1.08987
January	30	2010	216.32013	1.13289	1.11213	1.08990	1.08990
January	31	2010	216.32506	1.13292	1.11216	1.08992	1.08992

January 1 2010 216.17700 1.08913 1.07044 1.07196   January 2 2010 216.18194 1.08915 1.07046 1.07196   January 3 2010 216.18687 1.08918 1.07049 1.07201   January 4 2010 216.19674 1.08923 1.07054 1.07204   January 6 2010 216.20661 1.08925 1.07056 1.07209   January 7 2010 216.2155 1.08930 1.07064 1.07213   January 9 2010 216.21648 1.08932 1.07064 1.07216   January 10 2010 216.21635 1.08935 1.07066 1.07218   January 11 2010 216.23129 1.08940 1.07071 1.07223   January 13 2010 216.23129 1.08945 1.07076 1.07228   January 13 2010 216.2416 1.08947 1.07073 1.07228<	TIPS of 912810F January January July 31,	ry 15, 2007 ry 31, 2007 l, 2007 ry 15, 2027	
January22010216.18194 $1.08915$ $1.07046$ $1.07199$ January32010216.18687 $1.08918$ $1.07049$ $1.07204$ January42010216.19181 $1.08920$ $1.07051$ $1.07204$ January52010216.19674 $1.08923$ $1.07054$ $1.07206$ January62010216.20681 $1.08923$ $1.07056$ $1.07209$ January72010216.20661 $1.08928$ $1.07056$ $1.07209$ January82010216.21648 $1.08932$ $1.07064$ $1.07216$ January92010216.21648 $1.08932$ $1.07066$ $1.07218$ January102010216.22635 $1.08937$ $1.07066$ $1.07223$ January112010216.23623 $1.08942$ $1.07073$ $1.07226$ January132010216.23623 $1.08942$ $1.07076$ $1.07238$ January152010216.24116 $1.08945$ $1.07078$ $1.07238$ January162010216.25597 $1.08950$ $1.07088$ $1.07238$ January182010216.25597 $1.08960$ $1.07093$ $1.07248$ January202010216.27571 $1.08962$ $1.07093$ $1.07248$ January212010216.27571 $1.08962$ $1.07093$ $1.07248$ January222010216.27571 $1.08962$ $1.07093$ $1.0724$	Index Ratio Index		
January32010216.186871.089181.070491.07201January42010216.191811.089201.070511.07204January52010216.201681.089231.070541.07204January62010216.201681.089251.070561.07209January72010216.201681.089281.070591.07211January82010216.211551.089301.070611.07213January92010216.221421.089351.070661.07213January102010216.226351.089371.070661.07213January112010216.226351.089371.070681.07223January132010216.246101.089421.070731.07226January142010216.246101.089471.070781.07233January152010216.25031.089501.070811.07236January162010216.25571.089571.070881.07246January182010216.26541.089571.070881.07246January192010216.270771.089601.070931.07245January212010216.275711.089671.070881.07246January222010216.280551.089671.070981.07246January232010216.290521.089701.07100 <th>1.</th> <th>1.07196</th>	1.	1.07196	
January32010216.186871.089181.070491.07201January42010216.191811.089201.070511.07204January52010216.201681.089231.070541.07206January62010216.201681.089251.070561.07209January72010216.201681.089281.070561.07213January92010216.211551.089301.070611.07213January92010216.226351.089351.070661.07213January102010216.226351.089371.070661.07213January112010216.226351.089371.070681.07223January132010216.236231.089421.070731.07226January132010216.246101.089471.070781.07233January152010216.251031.089501.070811.07233January162010216.25071.089571.070881.07246January182010216.265841.089571.070881.07246January202010216.27711.089601.070931.07245January212010216.28581.089671.070981.07245January222010216.290521.089671.070981.07245January232010216.290521.089771.07103 <td>1.</td> <td>1.07199</td>	1.	1.07199	
January52010216.196741.089231.070541.07266January62010216.201681.089251.070561.07209January72010216.206611.089281.070591.07211January82010216.211551.089301.070611.07213January92010216.216481.089321.070661.07216January102010216.22421.089351.070661.07218January112010216.231291.089471.070681.07223January132010216.241161.089451.070761.07228January142010216.24101.089471.070781.07233January152010216.251031.089501.070811.07233January162010216.25971.089551.070861.07233January192010216.265841.089571.070881.07240January192010216.265841.089571.070861.07243January212010216.275711.089601.070931.07245January222010216.285581.089671.070981.07245January232010216.285581.089671.070981.07250January242010216.29521.089771.071031.07255January252010216.29551.089771.07103 <td>1.</td> <td>1.07201</td>	1.	1.07201	
January52010216.196741.089231.070541.07206January62010216.201681.089251.070561.07209January72010216.206611.089281.070591.07211January82010216.211551.089301.070611.07213January92010216.212421.089351.070661.07216January102010216.22351.089371.070681.07221January112010216.23231.089421.070711.07223January132010216.246101.089451.070761.07228January142010216.241161.089451.070761.07223January152010216.251031.089501.070811.07233January162010216.25671.089551.070861.07233January192010216.265841.089571.070881.07240January192010216.265841.089571.070881.07243January212010216.275711.089601.070931.07245January222010216.28581.089671.070981.07245January232010216.28581.089671.070981.07245January242010216.28581.089771.071031.07255January252010216.29521.089771.07103<	1.	1.07204	
January72010216.206611.089281.070591.07211January82010216.211551.089301.070611.07213January92010216.216481.089321.070641.07216January102010216.221421.089351.070661.07218January112010216.226351.089371.070681.07221January122010216.236231.089401.070711.07223January132010216.246101.089451.070761.07228January142010216.246101.089471.070781.07233January152010216.25031.089501.070811.07233January162010216.25571.089521.070831.07236January172010216.25571.089551.070831.07236January182010216.255711.089601.070901.07243January202010216.275711.089601.070951.07243January232010216.280551.089651.070951.07243January232010216.280521.089771.071031.07250January242010216.29521.089771.071031.07253January252010216.30531.089771.071031.07255January262010216.305321.089771.07103 </td <td>1.</td> <td>1.07206</td>	1.	1.07206	
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January232010216.285581.089671.070981.07250January242010216.290521.089701.071001.07253January252010216.295451.089721.071031.07255January262010216.30391.089751.071051.07268January272010216.30521.089771.071071.07260January282010216.310261.089801.071101.07262January292010216.315191.089821.071121.07265	1.	1.07245	
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January 29 2010 216.31519 1.08982 1.07112 1.07265	1.	1.07260	
		1.07262	
		1.07265	
January 30 2010 216.32013 1.08985 1.07115 1.07267	1.	1.07267	
January 31 2010 216.32506 1.08987 1.07117 1.07270	1.	1.07270	

CUSIP Numb Dated Date: Original Issue Additional Iss Maturity Dat Ref CPI on D	e Date: sue Date(s) e:			2% 5-Year TIPS Series J-2012 912828GN4 April 15, 2007 April 30, 2007 October 31, 2007 April 15, 2012 202.92140	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 TIP TIPS of January 202 912810PV4 January 15, 2008 January 31, 2008 July 31, 2008 January 15, 2028 209.49645
Date Ref CPI				Index Ratio	Index Ratio	Index Ratio	Index Ratio
January	1	2010	216.17700	1.06532	1.04304	1.03189	1.03189
January	2	2010	216.18194	1.06535	1.04307	1.03191	1.03191
January	3	2010	216.18687	1.06537	1.04309	1.03194	1.03194
January	4	2010	216.19181	1.06540	1.04311	1.03196	1.03196
January	5	2010	216.19674	1.06542	1.04314	1.03198	1.03198
January	6	2010	216.20168	1.06545	1.04316	1.03201	1.03201
January	7	2010	216.20661	1.06547	1.04318	1.03203	1.03203
January	8	2010	216.21155	1.06549	1.04321	1.03205	1.03205
January	9	2010	216.21648	1.06552	1.04323	1.03208	1.03208
January	10	2010	216.22142	1.06554	1.04326	1.03210	1.03210
January	11	2010	216.22635	1.06557	1.04328	1.03212	1.03212
January	12	2010	216.23129	1.06559	1.04330	1.03215	1.03215
January	13	2010	216.23623	1.06562	1.04333	1.03217	1.03217
January	14	2010	216.24116	1.06564	1.04335	1.03219	1.03219
January	15	2010	216.24610	1.06566	1.04337	1.03222	1.03222
January	16	2010	216.25103	1.06569	1.04340	1.03224	1.03224
January	17	2010	216.25597	1.06571	1.04342	1.03227	1.03227
January	18	2010	216.26090	1.06574	1.04345	1.03229	1.03229
January	19	2010	216.26584	1.06576	1.04347	1.03231	1.03231
January	20	2010	216.27077	1.06579	1.04349	1.03234	1.03234
January	21	2010	216.27571	1.06581	1.04352	1.03236	1.03236
January	22	2010	216.28065	1.06583	1.04354	1.03238	1.03238
January	23	2010	216.28558	1.06586	1.04357	1.03241	1.03241
January	24	2010	216.29052	1.06588	1.04359	1.03243	1.03243
January	25	2010	216.29545	1.06591	1.04361	1.03245	1.03245
January	26	2010	216.30039	1.06593	1.04364	1.03248	1.03248
January	27	2010	216.30532	1.06596	1.04366	1.03250	1.03250
January	28	2010	216.31026	1.06598	1.04368	1.03252	1.03252
January	29	2010	216.31519	1.06600	1.04371	1.03255	1.03255
January	30	2010	216.32013	1.06603	1.04373	1.03257	1.03257
January	31	2010	216.32506	1.06605	1.04376	1.03260	1.03260

January 1 2010 216.17700 1.02276 1.00249 1.00688 1.00669   January 2 2010 216.18194 1.02278 1.00251 1.00690 1.006   January 3 2010 216.18687 1.02281 1.00254 1.00693 1.006   January 4 2010 216.19674 1.02285 1.00256 1.00697 1.006   January 6 2010 216.20661 1.02290 1.00265 1.00700 1.007   January 8 2010 216.21655 1.00297 1.00265 1.00704 1.007   January 9 2010 216.21448 1.02297 1.00267 1.00706 1.007   January 10 2010 216.23435 1.02297 1.00270 1.00706 1.007   January 10 2010 216.23432 1.02304 1.00272 1.00711 1.007   January 11 2010 216.24161 1.02306 1.00279 <th>Security: Description: CUSIP Number Dated Date: Original Issue I Additional Issue Maturity Date: Ref CPI on Date</th> <th>Date: e Date(s)</th> <th></th> <th></th> <th>0-5/8% 5-Year TIPS Series J-2013 912828HW3 April 15, 2008 April 30, 2008 October 31, 2008 April 15, 2013 211.36607</th> <th>1-3/8% 10-Year TIPS Series D-2018 912828JE1 July 15, 2008 July 15, 2008 October 15, 2008 July 15, 2018 215.63997</th> <th>2-1/8% 10-Year TIPS Series A-2019 912828JX9 January 15, 2009 January 15, 2009 April 15, 2009 January 15, 2019 214.69971</th> <th>2-1/2% 20-Year TI TIPS of January 2( 912810PZ5 January 15, 2009 January 30, 2009 July 31, 2009 January 15, 2029 214.69971</th>	Security: Description: CUSIP Number Dated Date: Original Issue I Additional Issue Maturity Date: Ref CPI on Date	Date: e Date(s)			0-5/8% 5-Year TIPS Series J-2013 912828HW3 April 15, 2008 April 30, 2008 October 31, 2008 April 15, 2013 211.36607	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 TI TIPS of January 2( 912810PZ5 January 15, 2009 January 30, 2009 July 31, 2009 January 15, 2029 214.69971
January 2 2010 216.18194 1.02278 1.00251 1.00690 1.006   January 3 2010 216.18687 1.02281 1.00254 1.00693 1.006   January 4 2010 216.19674 1.02285 1.00256 1.00695 1.006   January 5 2010 216.20168 1.02285 1.00260 1.00700 1.007   January 7 2010 216.20161 1.02290 1.00263 1.00702 1.007   January 8 2010 216.2145 1.02297 1.00265 1.00704 1.007   January 10 2010 216.2142 1.02297 1.00270 1.00709 1.007   January 11 2010 216.2323 1.02304 1.00271 1.00716 1.007   January 13 2010 216.2410 1.02306 1.00277 1.00716 1.007   January 14 2010 216.2410 1.02306 1.00279	Date	e		Ref CPI	Index Ratio	Index Ratio		
January32010 $216.18687$ $1.02281$ $1.00254$ $1.00693$ $1.00693$ January42010 $216.19181$ $1.02283$ $1.00256$ $1.00695$ $1.00695$ January52010 $216.20168$ $1.02285$ $1.00258$ $1.00695$ $1.00695$ January62010 $216.20168$ $1.02290$ $1.00265$ $1.00700$ $1.007$ January72010 $216.21648$ $1.02290$ $1.00265$ $1.00706$ $1.007$ January92010 $216.21648$ $1.02297$ $1.00270$ $1.00706$ $1.007$ January102010 $216.23129$ $1.02302$ $1.00270$ $1.00716$ $1.007$ January112010 $216.23623$ $1.02302$ $1.00277$ $1.00716$ $1.007$ January132010 $216.23623$ $1.02309$ $1.00277$ $1.00716$ $1.007$ January142010 $216.24610$ $1.02309$ $1.00277$ $1.00716$ $1.007$ January152010 $216.24610$ $1.02309$ $1.00272$ $1.00716$ $1.007$ January162010 $216.2507$ $1.02311$ $1.00288$ $1.00723$ $1.007$ January182010 $216.2507$ $1.02316$ $1.00290$ $1.00729$ $1.007$ January20 $2100$ $216.25771$ $1.02323$ $1.00295$ $1.00734$ $1.007$ January212010 $216.2558$ $1.02327$ $1.002$	January	1	2010	216.17700	1.02276	1.00249	1.00688	1.00688
January42010216.191811.022831.002561.006951.00695January52010216.20641.022851.002581.002631.006971.006January62010216.206611.022901.002631.007021.007January72010216.211551.022921.002651.007041.007January92010216.216481.022971.002701.007091.007January102010216.226351.022971.002721.007091.007January112010216.226351.022991.002721.007111.007January122010216.236231.023041.002771.007161.007January132010216.241161.023061.002791.007181.007January142010216.246101.023091.002811.007201.007January162010216.25971.023131.002861.007251.007January182010216.25971.023181.002931.007321.007January202010216.276711.023231.002951.007341.007January212010216.275711.023231.002951.007341.007January222010216.26551.023321.002951.007341.007January232010216.26551.023231.00295<	January	2	2010	216.18194	1.02278	1.00251	1.00690	1.00690
January52010216.196741.022851.002581.002601.007001.006January62010216.201681.022881.002601.007001.007January72010216.206611.022901.002631.007021.007January82010216.21551.022921.002651.007061.007January92010216.21421.022971.002701.007061.007January102010216.23551.022921.002771.007111.007January112010216.236231.023041.002771.007131.007January132010216.241161.023091.002791.007161.007January142010216.251031.023111.002831.007201.007January162010216.25071.023131.002861.007291.007January182010216.25071.023181.002861.007291.007January192010216.265841.023181.002931.007321.007January212010216.270771.023231.002951.007361.007January222010216.20521.023301.002931.007361.007January232010216.20521.023301.002971.007361.007January242010216.20521.023301.002971.	January	3	2010	216.18687	1.02281	1.00254	1.00693	1.00693
January52010216.196741.022851.002581.002601.007001.006January62010216.201681.022801.002631.007001.007January72010216.206611.022901.002631.007021.007January82010216.21551.022921.002651.007061.007January92010216.216481.022971.002701.007061.007January102010216.23551.022991.002771.007131.007January122010216.23631.023041.002771.007161.007January132010216.246101.023091.002791.007161.007January142010216.241161.023061.002791.007181.007January152010216.251031.023111.002831.007201.007January162010216.25971.023131.002861.007291.007January192010216.25841.023181.002901.007291.007January202010216.270771.023201.002951.007341.007January212010216.265841.023251.002971.007361.007January222010216.265841.023251.002971.007361.007January232010216.26581.023251.00297	2		2010	216.19181	1.02283	1.00256	1.00695	1.00695
January72010216.206611.022901.002631.007021.007January82010216.211551.022921.002651.007041.007January92010216.21481.022971.002701.007061.007January102010216.22421.022971.002701.007091.007January112010216.23651.022971.002721.007111.007January122010216.23631.023041.002771.007161.007January132010216.24161.023061.002791.007181.007January142010216.246101.023091.002811.007201.007January162010216.25971.023131.002861.007251.007January172010216.260901.023161.002881.007271.007January192010216.265841.023201.002951.007321.007January202010216.275711.023231.002951.007341.007January222010216.28581.023251.002971.007361.007January232010216.28581.023271.002951.007341.007January242010216.28581.023271.002951.007341.007January252010216.28581.023321.003041.007431.	January	5	2010	216.19674	1.02285	1.00258	1.00697	1.00697
January72010216.206611.022901.002631.007021.007January82010216.211551.022921.002651.007041.007January92010216.21481.022971.002701.007061.007January102010216.221421.022971.002701.007091.007January112010216.231291.023021.002741.007131.007January132010216.23631.023041.002771.007161.007January142010216.241161.023061.002791.007181.007January152010216.246101.023091.002811.007201.007January162010216.25971.023131.002861.007251.007January172010216.260901.023161.002881.007271.007January192010216.267711.023201.002951.007321.007January202010216.26841.023231.002951.007341.007January212010216.28651.023231.002951.007341.007January222010216.280551.023231.002951.007341.007January232010216.280551.023251.002971.007361.007January242010216.28581.023271.002991.00736 <t< td=""><td>January</td><td>6</td><td>2010</td><td>216.20168</td><td>1.02288</td><td>1.00260</td><td>1.00700</td><td>1.00700</td></t<>	January	6	2010	216.20168	1.02288	1.00260	1.00700	1.00700
January92010216.216481.022951.002671.007061.007January102010216.221421.022971.002701.007091.007January112010216.226351.022991.002721.007111.007January122010216.236231.023021.002741.007131.007January132010216.236231.023041.002771.007161.007January142010216.246101.023061.002791.007181.007January152010216.246101.023091.002811.007201.007January162010216.251031.023111.002831.007231.007January172010216.25971.023131.002861.007291.007January182010216.25841.023181.002901.007291.007January192010216.275711.023231.002951.007341.007January212010216.275711.023231.002971.007361.007January222010216.28651.023251.002971.007391.007January232010216.295451.023251.002971.007361.007January242010216.295451.023271.002991.007391.007January252010216.295451.023321.003041.00743 </td <td>January</td> <td>7</td> <td>2010</td> <td>216.20661</td> <td>1.02290</td> <td>1.00263</td> <td>1.00702</td> <td>1.00702</td>	January	7	2010	216.20661	1.02290	1.00263	1.00702	1.00702
January102010216.221421.022971.002701.007091.007January112010216.226351.022991.002721.007111.007January122010216.231291.023021.002741.007131.007January132010216.236231.023041.002771.007161.007January142010216.24161.023061.002791.007181.007January152010216.246101.023091.002811.007201.007January162010216.25031.023111.002861.007251.007January172010216.265841.023181.002861.007291.007January182010216.265841.023181.002901.007291.007January202010216.27771.023231.002951.007341.007January212010216.265841.023251.002971.007361.007January222010216.280651.023251.002971.007361.007January232010216.295451.023321.003041.007441.007January242010216.295451.023321.003041.007441.007January252010216.295451.023371.003061.007461.007January262010216.30321.023411.003061.00746 </td <td>January</td> <td>8</td> <td>2010</td> <td>216.21155</td> <td>1.02292</td> <td>1.00265</td> <td>1.00704</td> <td>1.00704</td>	January	8	2010	216.21155	1.02292	1.00265	1.00704	1.00704
January112010216.226351.022991.002721.007111.007January122010216.231291.023021.002741.007131.007January132010216.236231.023041.002771.007161.007January142010216.24161.023061.002791.007181.007January152010216.24101.023091.002811.007201.007January162010216.251031.023111.002831.007231.007January172010216.25971.023131.002861.007251.007January182010216.265841.023181.002861.007291.007January192010216.265841.023181.002901.007291.007January202010216.275711.023231.002931.007321.007January212010216.28581.023251.002971.007361.007January222010216.28581.023271.002991.007411.007January232010216.295451.023301.003021.007461.007January252010216.295451.023321.003041.007431.007January262010216.30391.023341.003061.007461.007January282010216.315191.023411.003131.00750 <td>January</td> <td>9</td> <td>2010</td> <td>216.21648</td> <td>1.02295</td> <td>1.00267</td> <td>1.00706</td> <td>1.00706</td>	January	9	2010	216.21648	1.02295	1.00267	1.00706	1.00706
January122010216.231291.023021.002741.007131.007January132010216.236231.023041.002771.007161.007January142010216.241161.023061.002791.007181.007January152010216.246101.023091.002811.007201.007January162010216.25031.023111.002831.007251.007January172010216.25971.023131.002861.007291.007January182010216.26841.023181.002901.007321.007January192010216.270771.023201.002931.007321.007January202010216.280651.023251.002971.007361.007January212010216.280651.023271.002991.007341.007January232010216.280581.023271.002991.007411.007January242010216.29541.023321.003041.007431.007January252010216.30391.023371.003061.007461.007January262010216.305321.023371.003061.007461.007January282010216.305321.023391.003111.007501.007January292010216.315191.023441.003131.00755 <td>January</td> <td>10</td> <td>2010</td> <td>216.22142</td> <td>1.02297</td> <td>1.00270</td> <td>1.00709</td> <td>1.00709</td>	January	10	2010	216.22142	1.02297	1.00270	1.00709	1.00709
January132010216.236231.023041.002771.007161.007January142010216.241161.023061.002791.007181.007January152010216.246101.023091.002811.007201.007January162010216.251031.023111.002831.007231.007January172010216.25971.023131.002861.007251.007January182010216.269001.023161.002881.007291.007January192010216.265441.023201.002901.007321.007January202010216.275711.023231.002951.007321.007January212010216.28581.023251.002971.007361.007January222010216.285581.023271.002991.007391.007January232010216.290521.023321.003021.007411.007January252010216.30391.023341.003061.007481.007January262010216.30321.023371.003091.007481.007January282010216.305321.023371.003091.007481.007January292010216.315191.023411.003131.007551.007January292010216.320131.023441.003151.00755 </td <td>January</td> <td>11</td> <td>2010</td> <td>216.22635</td> <td>1.02299</td> <td>1.00272</td> <td>1.00711</td> <td>1.00711</td>	January	11	2010	216.22635	1.02299	1.00272	1.00711	1.00711
January142010216.241161.023061.002791.007181.007January152010216.246101.023091.002811.007201.007January162010216.251031.023111.002831.007231.007January172010216.25971.023131.002861.007251.007January182010216.269901.023161.002881.007271.007January192010216.265841.023181.002901.007321.007January202010216.270771.023201.002931.007321.007January212010216.280651.023251.002971.007361.007January222010216.280521.023271.002991.007341.007January232010216.290521.023301.003021.007411.007January252010216.30391.023341.003061.007461.007January262010216.30391.023371.003091.007461.007January282010216.30261.023391.003131.007501.007January292010216.315191.023441.003151.007551.007	January	12	2010	216.23129	1.02302	1.00274	1.00713	1.00713
January152010216.246101.023091.002811.007201.007January162010216.251031.023111.002831.007231.007January172010216.255971.023131.002861.007251.007January182010216.260901.023161.002881.007291.007January192010216.265841.023181.002901.007321.007January202010216.270771.023201.002931.007321.007January212010216.280651.023251.002951.007341.007January222010216.280651.023251.002971.007361.007January232010216.28581.023271.002991.007411.007January242010216.290521.023301.003021.007411.007January252010216.305321.023341.003061.007461.007January262010216.305321.023371.003091.007481.007January272010216.305321.023371.003091.007481.007January282010216.305321.023341.003131.007501.007January292010216.31191.023441.003131.007551.007	January	13	2010	216.23623	1.02304	1.00277	1.00716	1.00716
January162010216.251031.023111.002831.007231.007January172010216.255971.023131.002861.007251.007January182010216.260901.023161.002881.007271.007January192010216.265841.023181.002901.007291.007January202010216.270771.023201.002931.007321.007January212010216.275711.023231.002951.007341.007January222010216.28581.023251.002971.007361.007January232010216.28581.023271.003021.007431.007January242010216.29551.023321.003041.007431.007January252010216.30391.023341.003061.007461.007January262010216.30321.023371.003091.007481.007January282010216.31261.023391.003111.007501.007January292010216.315191.023441.003151.007551.007	January	14	2010	216.24116	1.02306	1.00279	1.00718	1.00718
January172010216.255971.023131.002861.007251.007January182010216.260901.023161.002881.007271.007January192010216.265841.023181.002901.007291.007January202010216.270771.023201.002931.007321.007January212010216.275711.023231.002951.007341.007January222010216.280651.023251.002971.007361.007January232010216.285581.023271.002991.007431.007January242010216.29521.023301.003021.007411.007January252010216.30391.023341.003061.007431.007January262010216.305321.023371.003091.007481.007January282010216.311261.023391.003111.007501.007January292010216.315191.023441.003131.007521.007	January	15	2010	216.24610	1.02309	1.00281	1.00720	1.00720
January182010216.260901.023161.002881.007271.007January192010216.265841.023181.002901.007291.007January202010216.270771.023201.002931.007321.007January212010216.275711.023231.002951.007341.007January222010216.280651.023251.002971.007361.007January232010216.285581.023271.002991.007391.007January242010216.295221.023301.003021.007411.007January252010216.30391.023341.003061.007431.007January262010216.30521.023371.003091.007481.007January282010216.315191.023411.003131.007521.007January292010216.320131.023441.003151.007551.007	January	16	2010	216.25103	1.02311	1.00283	1.00723	1.00723
January192010216.265841.023181.002901.007291.007January202010216.270771.023201.002931.007321.007January212010216.275711.023231.002951.007341.007January222010216.280651.023251.002971.007361.007January232010216.285581.023271.002991.007391.007January242010216.295221.023301.003021.007411.007January252010216.295451.023221.003041.007431.007January262010216.30391.023341.003061.007461.007January272010216.310261.023391.003111.007501.007January282010216.315191.023411.003131.007521.007January302010216.320131.023441.003151.007551.007	January	17	2010	216.25597	1.02313	1.00286	1.00725	1.00725
January202010216.270771.023201.002931.007321.007January212010216.275711.023231.002951.007341.007January222010216.280651.023251.002971.007361.007January232010216.285581.023271.002991.007391.007January242010216.295251.023301.003021.007411.007January252010216.295451.023321.003041.007431.007January262010216.30391.023341.003061.007461.007January272010216.310261.023391.003111.007501.007January282010216.315191.023411.003131.007521.007January302010216.320131.023441.003151.007551.007	January	18	2010	216.26090	1.02316	1.00288	1.00727	1.00727
January212010216.275711.023231.002951.007341.007January222010216.280651.023251.002971.007361.007January232010216.285581.023271.002991.007391.007January242010216.29521.023301.003021.007411.007January252010216.295451.023321.003041.007431.007January262010216.30391.023341.003061.007461.007January272010216.30521.023371.003091.007481.007January282010216.310261.023391.003111.007501.007January292010216.315191.023411.003131.007521.007January302010216.320131.023441.003151.007551.007	January	19	2010	216.26584	1.02318	1.00290	1.00729	1.00729
January222010216.280651.023251.002971.007361.007January232010216.285581.023271.002991.007391.007January242010216.290521.023301.003021.007411.007January252010216.295451.023321.003041.007431.007January262010216.30391.023341.003061.007461.007January272010216.305321.023371.003091.007481.007January282010216.310261.023391.003111.007501.007January292010216.315191.023411.003131.007521.007January302010216.320131.023441.003151.007551.007	January	20	2010	216.27077	1.02320	1.00293	1.00732	1.00732
January232010216.285581.023271.002991.007391.007January242010216.290521.023301.003021.007411.007January252010216.295451.023321.003041.007431.007January262010216.30391.023341.003061.007461.007January272010216.305321.023371.003091.007481.007January282010216.310261.023391.003111.007501.007January292010216.315191.023411.003131.007521.007January302010216.320131.023441.003151.007551.007	January	21	2010	216.27571	1.02323	1.00295	1.00734	1.00734
January242010216.290521.023301.003021.007411.007January252010216.295451.023321.003041.007431.007January262010216.300391.023341.003061.007461.007January272010216.305321.023371.003091.007481.007January282010216.310261.023391.003111.007501.007January292010216.315191.023411.003131.007521.007January302010216.320131.023441.003151.007551.007	January	22	2010	216.28065	1.02325	1.00297	1.00736	1.00736
January252010216.295451.023321.003041.007431.007January262010216.300391.023341.003061.007461.007January272010216.305321.023371.003091.007481.007January282010216.310261.023391.003111.007501.007January292010216.315191.023411.003131.007521.007January302010216.320131.023441.003151.007551.007	January	23	2010	216.28558	1.02327	1.00299	1.00739	1.00739
January262010216.300391.023341.003061.007461.007January272010216.305321.023371.003091.007481.007January282010216.310261.023391.003111.007501.007January292010216.315191.023411.003131.007521.007January302010216.320131.023441.003151.007551.007	January	24	2010	216.29052	1.02330	1.00302	1.00741	1.00741
January272010216.305321.023371.003091.007481.007January282010216.310261.023391.003111.007501.007January292010216.315191.023411.003131.007521.007January302010216.320131.023441.003151.007551.007	January	25	2010	216.29545	1.02332	1.00304	1.00743	1.00743
January282010216.310261.023391.003111.007501.007January292010216.315191.023411.003131.007521.007January302010216.320131.023441.003151.007551.007	January	26	2010	216.30039	1.02334	1.00306	1.00746	1.00746
January292010216.315191.023411.003131.007521.007January302010216.320131.023441.003151.007551.007	January	27	2010	216.30532	1.02337	1.00309	1.00748	1.00748
January 30 2010 216.32013 1.02344 1.00315 1.00755 1.007	January							1.00750
	January		2010					1.00752
	January	30	2010	216.32013	1.02344	1.00315	1.00755	1.00755
January 31 2010 216.32506 1.02346 1.00518 1.00757 1.007	January	31	2010	216.32506	1.02346	1.00318	1.00757	1.00757

Security: Description: CUSIP Numbe Dated Date: Original Issue I Additional Issu Maturity Date: Ref CPI on Dat	Date: e Date(s)			1-1/4% 5-Year TIPS Series K-2014 912828KM1 April 15, 2009 April 30, 2009 October 30, 2009 April 15, 2014 211.63300	1-7/8% 10-Year TH Series D-2019 912828LA6 July 15, 2009 July 15, 2009 October 15, 2009 July 15, 2019 213.51819	PS	
Dat	e		Ref CPI	Index Ratio	Index Ratio		
January	1	2010	216.17700	1.02147	1.01245		
January	2	2010	216.18194	1.02149	1.01248		
January	3	2010	216.18687	1.02152	1.01250		
January	4	2010	216.19181	1.02154	1.01252		
January	5	2010	216.19674	1.02156	1.01254		
January	6	2010	216.20168	1.02159	1.01257		
January	7	2010	216.20661	1.02161	1.01259		
January	8	2010	216.21155	1.02163	1.01261		
January	9	2010	216.21648	1.02166	1.01264		
January	10	2010	216.22142	1.02168	1.01266		
January	11	2010	216.22635	1.02170	1.01268		
January	12	2010	216.23129	1.02173	1.01271		
January	13	2010	216.23623	1.02175	1.01273		
January	14	2010	216.24116	1.02177	1.01275		
January	15	2010	216.24610	1.02180	1.01278		
January	16	2010	216.25103	1.02182	1.01280		
January	17	2010	216.25597	1.02184	1.01282		
January	18	2010	216.26090	1.02187	1.01285		
January	19	2010	216.26584	1.02189	1.01287		
January	20	2010	216.27077	1.02191	1.01289		
January	21	2010	216.27571	1.02194	1.01291		
January	22	2010	216.28065	1.02196	1.01294		
January	23	2010	216.28558	1.02198	1.01296		
January	23	2010	216.29052	1.02201	1.01298		
January	25	2010	216.29545	1.02203	1.01200		
January	26	2010	216.30039	1.02205	1.01303		
January	20	2010	216.30532	1.02208	1.01305		
January	28	2010	216.31026	1.02210	1.01308		
January	20	2010	216.31519	1.02210	1.01310		
January	30	2010	216.32013	1.02212	1.01310		
January	31	2010	216.32506	1.02217	1.01312		
			September 2	009 215.969	October 2009 2		6.33