TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
March 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: <br> CUSIP Number: <br> Dated Date: <br> Original Issue Date: <br> Additional Issue Date(s): |  |  |  | TIPS of April 2028 | TIPS of April 2029 | TIPS of April 2032 | Series C-2012 |
|  |  |  |  | 912810FD5 | 912810FH6 | 912810FQ6 | 912828AF7 |
|  |  |  |  | April 15, 1998 | April 15, 1999 | October 15, 2001 | July 15, 2002 |
|  |  |  |  | April 15, 1998 | April 15, 1999 | October 15, 2001 | July 15, 2002 |
|  |  |  |  | July 15, 1998 | October 15, 1999 |  | October 15, 2002 |
|  |  |  |  |  | October 16, 2000 |  | January 15, 2003 |
| Maturity Date: <br> Ref CPI on Dated Date: |  |  |  | $\begin{aligned} & \text { April 15, } 2028 \\ & 161.74000 \end{aligned}$ | $\begin{aligned} & \text { April 15, } 2029 \\ & 164.39333 \end{aligned}$ | $\begin{aligned} & \text { April 15, } 2032 \\ & 177.50000 \end{aligned}$ | $\begin{aligned} & \text { July 15, } 2012 \\ & 179.80000 \end{aligned}$ |
| Date |  |  | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio |
| March | 1 | 2012 | 225.67200 | 1.39528 | 1.37276 | 1.27139 | 1.25513 |
| March | 2 | 2012 | 225.70403 | 1.39547 | 1.37295 | 1.27157 | 1.25531 |
| March | 3 | 2012 | 225.73606 | 1.39567 | 1.37315 | 1.27175 | 1.25548 |
| March | 4 | 2012 | 225.76810 | 1.39587 | 1.37334 | 1.27193 | 1.25566 |
| March | 5 | 2012 | 225.80013 | 1.39607 | 1.37354 | 1.27211 | 1.25584 |
| March | 6 | 2012 | 225.83216 | 1.39627 | 1.37373 | 1.27229 | 1.25602 |
| March | 7 | 2012 | 225.86419 | 1.39646 | 1.37393 | 1.27247 | 1.25620 |
| March | 8 | 2012 | 225.89623 | 1.39666 | 1.37412 | 1.27265 | 1.25638 |
| March | 9 | 2012 | 225.92826 | 1.39686 | 1.37432 | 1.27284 | 1.25655 |
| March | 10 | 2012 | 225.96029 | 1.39706 | 1.37451 | 1.27302 | 1.25673 |
| March | 11 | 2012 | 225.99232 | 1.39726 | 1.37470 | 1.27320 | 1.25691 |
| March | 12 | 2012 | 226.02435 | 1.39745 | 1.37490 | 1.27338 | 1.25709 |
| March | 13 | 2012 | 226.05639 | 1.39765 | 1.37509 | 1.27356 | 1.25727 |
| March | 14 | 2012 | 226.08842 | 1.39785 | 1.37529 | 1.27374 | 1.25744 |
| March | 15 | 2012 | 226.12045 | 1.39805 | 1.37548 | 1.27392 | 1.25762 |
| March | 16 | 2012 | 226.15248 | 1.39825 | 1.37568 | 1.27410 | 1.25780 |
| March | 17 | 2012 | 226.18452 | 1.39845 | 1.37587 | 1.27428 | 1.25798 |
| March | 18 | 2012 | 226.21655 | 1.39864 | 1.37607 | 1.27446 | 1.25816 |
| March | 19 | 2012 | 226.24858 | 1.39884 | 1.37626 | 1.27464 | 1.25833 |
| March | 20 | 2012 | 226.28061 | 1.39904 | 1.37646 | 1.27482 | 1.25851 |
| March | 21 | 2012 | 226.31265 | 1.39924 | 1.37665 | 1.27500 | 1.25869 |
| March | 22 | 2012 | 226.34468 | 1.39944 | 1.37685 | 1.27518 | 1.25887 |
| March | 23 | 2012 | 226.37671 | 1.39963 | 1.37704 | 1.27536 | 1.25905 |
| March | 24 | 2012 | 226.40874 | 1.39983 | 1.37724 | 1.27554 | 1.25923 |
| March | 25 | 2012 | 226.44077 | 1.40003 | 1.37743 | 1.27572 | 1.25940 |
| March | 26 | 2012 | 226.47281 | 1.40023 | 1.37763 | 1.27590 | 1.25958 |
| March | 27 | 2012 | 226.50484 | 1.40043 | 1.37782 | 1.27608 | 1.25976 |
| March | 28 | 2012 | 226.53687 | 1.40062 | 1.37802 | 1.27626 | 1.25994 |
| March | 29 | 2012 | 226.56890 | 1.40082 | 1.37821 | 1.27644 | 1.26012 |
| March | 30 | 2012 | 226.60094 | 1.40102 | 1.37841 | 1.27663 | 1.26029 |
| March | 31 | 2012 | 226.63297 | 1.40122 | 1.37860 | 1.27681 | 1.26047 |
| CPI-U (NSA) for: |  |  | November 2011 | $1 \quad 226.23$ | December 2011225. | 25.672 Janu | $12 \quad 226.665$ |

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


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

| Security: <br> Description: <br> CUSIP Number: <br> Dated Date: <br> Original Issue Date: <br> Additional Issue Date(s): <br> Maturity Date: <br> Ref CPI on Dated Date: |  |  |  | 1-5/8\% 10-Year TIPS <br> Series A-2015 <br> 912828DH0 <br> January 15, 2005 <br> January 18, 2005 <br> April 15, 2005 <br> January 15, 2015 <br> 190.94516 | 1-7/8\% 10-Year TIPS <br> Series D-2015 <br> 912828EA4 <br> July 15, 2005 <br> July 15, 2005 <br> October 17, 2005 <br> July 15, 2015 <br> 194.50968 | 2\% 10-Year TIPS <br> Series A-2016 <br> 912828ET3 <br> January 15, 2006 <br> January 17, 2006 <br> April 17, 2006 <br> January 15, 2016 <br> 198.47742 | 2\% 20-Year TIPS <br> TIPS of January 2026 912810FS2 <br> January 15, 2006 <br> January 31, 2006 <br> July 31, 2006 <br> January 15, 2026 <br> 198.47742 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Date |  |  | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio |
| March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March | $\begin{array}{r} 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \\ 7 \\ 8 \\ 9 \\ 10 \\ 11 \\ 12 \\ 13 \\ 14 \\ 15 \\ 16 \\ 17 \\ 18 \\ 19 \\ 20 \\ 21 \\ 22 \\ 23 \\ 24 \\ 25 \\ 26 \\ 27 \\ 28 \\ 29 \\ 30 \\ 31 \end{array}$ | 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 | 225.67200 225.70403 225.73606 225.76810 225.80013 225.83216 225.86419 225.89623 225.92826 225.96029 225.99232 226.02435 226.05639 226.08842 226.12045 226.15248 226.18452 226.21655 226.24858 226.28061 226.31265 226.34468 226.37671 226.40874 226.44077 226.47281 226.50484 226.53687 226.56890 226.60094 226.63297 | $\begin{aligned} & 1.18187 \\ & 1.18204 \\ & 1.18220 \\ & 1.18237 \\ & 1.18254 \\ & 1.18271 \\ & 1.18287 \\ & 1.18304 \\ & 1.18321 \\ & 1.18338 \\ & 1.18355 \\ & 1.18371 \\ & 1.18388 \\ & 1.18405 \\ & 1.18422 \\ & 1.18438 \\ & 1.18455 \\ & 1.18472 \\ & 1.18489 \\ & 1.18506 \\ & 1.18522 \\ & 1.18539 \\ & 1.18556 \\ & 1.18573 \\ & 1.18589 \\ & 1.18606 \\ & 1.18623 \\ & 1.18640 \\ & 1.18657 \\ & 1.18673 \\ & 1.18690 \end{aligned}$ | $\begin{aligned} & 1.16021 \\ & 1.16037 \\ & 1.16054 \\ & 1.16070 \\ & 1.16087 \\ & 1.16103 \\ & 1.16120 \\ & 1.16136 \\ & 1.16153 \\ & 1.16169 \\ & 1.16186 \\ & 1.16202 \\ & 1.16219 \\ & 1.16235 \\ & 1.16252 \\ & 1.16268 \\ & 1.16284 \\ & 1.16301 \\ & 1.16317 \\ & 1.16334 \\ & 1.16350 \\ & 1.16367 \\ & 1.16383 \\ & 1.16400 \\ & 1.16416 \\ & 1.16433 \\ & 1.16449 \\ & 1.16466 \\ & 1.16482 \\ & 1.16499 \\ & 1.16515 \end{aligned}$ | $\begin{aligned} & 1.13702 \\ & 1.13718 \\ & 1.13734 \\ & 1.13750 \\ & 1.13766 \\ & 1.13782 \\ & 1.13798 \\ & 1.13815 \\ & 1.13831 \\ & 1.13847 \\ & 1.13863 \\ & 1.13879 \\ & 1.13895 \\ & 1.13911 \\ & 1.13928 \\ & 1.13944 \\ & 1.13960 \\ & 1.13976 \\ & 1.13992 \\ & 1.14008 \\ & 1.14024 \\ & 1.14041 \\ & 1.14057 \\ & 1.14073 \\ & 1.14089 \\ & 1.14105 \\ & 1.14121 \\ & 1.14137 \\ & 1.14153 \\ & 1.14170 \\ & 1.14186 \end{aligned}$ | $\begin{aligned} & 1.13702 \\ & 1.13718 \\ & 1.13734 \\ & 1.13750 \\ & 1.13766 \\ & 1.13782 \\ & 1.13798 \\ & 1.13815 \\ & 1.13831 \\ & 1.13847 \\ & 1.13863 \\ & 1.13879 \\ & 1.13895 \\ & 1.13911 \\ & 1.13928 \\ & 1.13944 \\ & 1.13960 \\ & 1.13976 \\ & 1.13992 \\ & 1.14008 \\ & 1.14024 \\ & 1.14041 \\ & 1.14057 \\ & 1.14073 \\ & 1.14089 \\ & 1.14105 \\ & 1.14121 \\ & 1.14137 \\ & 1.14153 \\ & 1.14170 \\ & 1.14186 \end{aligned}$ |
| CPI-U (NSA) for: |  |  | November 2011 | $11 \quad 226.23$ | December 2011225 |  | 12226.665 |

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

| Security: <br> Description: <br> CUSIP Number: <br> Dated Date: <br> Original Issue Date: <br> Additional Issue Date(s): <br> Maturity Date: <br> Ref CPI on Dated Date: |  |  |  | 2-1/2\% 10-Year TIPS <br> Series D-2016 <br> 912828FL9 <br> July 15, 2006 <br> July 17, 2006 <br> October 16, 2006 <br> July 15, 2016 <br> 201.95161 | 2-3/8\% 10-Year TIPS <br> Series A-2017 <br> 912828GD6 <br> January 15, 2007 <br> January 16, 2007 <br> April 16, 2007 <br> January 15, 2017 <br> 201.66452 | 2-3/8\% 20-Year TIPS TIPS of January 2027 912810PS1 <br> January 15, 2007 <br> January 31, 2007 <br> July 31, 2007 <br> January 15, 2027 <br> 201.66452 | 2\% 5-Year TIPS <br> Series J-2012 <br> 912828GN4 <br> April 15, 2007 <br> April 30, 2007 <br> October 31, 2007 <br> April 15, 2012 <br> 202.92140 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Date |  |  | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio |
| March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March | $\begin{array}{r} 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \\ 7 \\ 8 \\ 9 \\ 10 \\ 11 \\ 12 \\ 13 \\ 14 \\ 15 \\ 16 \\ 17 \\ 18 \\ 19 \\ 20 \\ 21 \\ 22 \\ 23 \\ 24 \\ 25 \\ 26 \\ 27 \\ 28 \\ 29 \\ 30 \\ 31 \end{array}$ | 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 | 225.67200 225.70403 225.73606 225.76810 225.80013 225.83216 225.86419 225.89623 225.92826 225.96029 225.99232 226.02435 226.05639 226.08842 226.12045 226.15248 226.18452 226.21655 226.24858 226.28061 226.31265 226.34468 226.37671 226.40874 226.44077 226.47281 226.50484 226.53687 226.56890 226.60094 226.63297 | $\begin{aligned} & 1.11746 \\ & 1.11761 \\ & 1.11777 \\ & 1.11793 \\ & 1.11809 \\ & 1.11825 \\ & 1.11841 \\ & 1.11857 \\ & 1.11872 \\ & 1.11888 \\ & 1.11904 \\ & 1.11920 \\ & 1.11936 \\ & 1.11952 \\ & 1.11968 \\ & 1.11983 \\ & 1.11999 \\ & 1.12015 \\ & 1.12031 \\ & 1.12047 \\ & 1.12063 \\ & 1.12079 \\ & 1.12095 \\ & 1.12110 \\ & 1.12126 \\ & 1.12142 \\ & 1.12158 \\ & 1.12174 \\ & 1.12190 \\ & 1.12206 \\ & 1.12221 \end{aligned}$ | 1.11905 1.11921 1.11936 1.11952 1.11968 1.11984 1.12000 1.12016 1.12032 1.12048 1.12064 1.12079 1.12095 1.12111 1.12127 1.12143 1.12159 1.12175 1.12191 1.12206 1.12222 1.12238 1.12254 1.12270 1.12286 1.12302 1.12318 1.12334 1.12349 1.12365 1.12381 | 1.11905 1.11921 1.11936 1.11952 1.11968 1.11984 1.12000 1.12016 1.12032 1.12048 1.12064 1.12079 1.12095 1.12111 1.12127 1.12143 1.12159 1.12175 1.12191 1.12206 1.12222 1.12238 1.12254 1.12270 1.12286 1.12302 1.12318 1.12334 1.12349 1.12365 1.12381 | $\begin{aligned} & 1.11212 \\ & 1.11227 \\ & 1.11243 \\ & 1.11259 \\ & 1.11275 \\ & 1.11290 \\ & 1.11306 \\ & 1.11322 \\ & 1.11338 \\ & 1.11354 \\ & 1.11369 \\ & 1.11385 \\ & 1.11401 \\ & 1.11417 \\ & 1.11433 \\ & 1.11448 \\ & 1.11464 \\ & 1.11480 \\ & 1.11496 \\ & 1.11511 \\ & 1.11527 \\ & 1.11543 \\ & 1.11559 \\ & 1.11575 \\ & 1.11590 \\ & 1.11606 \\ & 1.11622 \\ & 1.11638 \\ & 1.11654 \\ & 1.11669 \\ & 1.11685 \end{aligned}$ |
| CPI-U (NSA) for: |  |  | November 2011226.23 |  | December 201122 | Januar | $12 \quad 226.665$ |

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

| Security: <br> Description: <br> CUSIP Number: <br> Dated Date: <br> Original Issue Date: <br> Additional Issue Date(s): <br> Maturity Date: <br> Ref CPI on Dated Date: |  |  |  | 2-5/8\% 10-Year TIPS <br> Series D-2017 <br> 912828GX2 <br> July 15, 2007 <br> July 16, 2007 <br> October 15, 2007 <br> July 15, 2017 <br> 207.25639 | 1-5/8\% 10-Year TIPS <br> Series A-2018 <br> 912828HN3 <br> January 15, 2008 <br> January 15, 2008 <br> April 15, 2008 <br> January 15, 2018 <br> 209.49645 | 1-3/4\% 20-Year TIPS <br> TIPS of January 2028 <br> 912810PV4 <br> January 15, 2008 <br> January 31, 2008 <br> July 31, 2008 <br> January 15, 2028 <br> 209.49645 | 0-5/8\% 5-Year TIPS <br> Series J-2013 <br> 912828HW3 <br> April 15, 2008 <br> April 30, 2008 <br> October 31, 2008 <br> April 15, 2013 <br> 211.36607 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Date |  |  | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio |
| March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March | $\begin{array}{r} 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \\ 7 \\ 8 \\ 9 \\ 10 \\ 11 \\ 12 \\ 13 \\ 14 \\ 15 \\ 16 \\ 17 \\ 18 \\ 19 \\ 20 \\ 21 \\ 22 \\ 23 \\ 24 \\ 25 \\ 26 \\ 27 \\ 28 \\ 29 \\ 30 \\ 31 \end{array}$ | 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 | 225.67200 225.70403 225.73606 225.76810 225.80013 225.83216 225.86419 225.89623 225.92826 225.96029 225.99232 226.02435 226.05639 226.08842 226.12045 226.15248 226.18452 226.21655 226.24858 226.28061 226.31265 226.34468 226.37671 226.40874 226.44077 226.47281 226.50484 226.53687 226.56890 226.60094 226.63297 | 1.08885 1.08901 1.08916 1.08932 1.08947 1.08963 1.08978 1.08994 1.09009 1.09025 1.09040 1.09055 1.09071 1.09086 1.09102 1.09117 1.09133 1.09148 1.09164 1.09179 1.09195 1.09210 1.09225 1.09241 1.09256 1.09272 1.09287 1.09303 1.09318 1.09334 1.09349 | 1.07721 1.07736 1.07752 1.07767 1.07782 1.07798 1.07813 1.07828 1.07843 1.07859 1.07874 1.07889 1.07905 1.07920 1.07935 1.07951 1.07966 1.07981 1.07996 1.08012 1.08027 1.08042 1.08058 1.08073 1.08088 1.08103 1.08119 1.08134 1.08149 1.08165 1.08180 | $\begin{aligned} & 1.07721 \\ & 1.07736 \\ & 1.07752 \\ & 1.07767 \\ & 1.07782 \\ & 1.07798 \\ & 1.07813 \\ & 1.07828 \\ & 1.07843 \\ & 1.07859 \\ & 1.07874 \\ & 1.07889 \\ & 1.07905 \\ & 1.07920 \\ & 1.07935 \\ & 1.07951 \\ & 1.07966 \\ & 1.07981 \\ & 1.07996 \\ & 1.08012 \\ & 1.08027 \\ & 1.08042 \\ & 1.08058 \\ & 1.08073 \\ & 1.08088 \\ & 1.08103 \\ & 1.08119 \\ & 1.08134 \\ & 1.08149 \\ & 1.08165 \\ & 1.08180 \end{aligned}$ | 1.06768 1.06783 1.06799 1.06814 1.06829 1.06844 1.06859 1.06874 1.06890 1.06905 1.06920 1.06935 1.06950 1.06965 1.06980 1.06996 1.07011 1.07026 1.07041 1.07056 1.07071 1.07087 1.07102 1.07117 1.07132 1.07147 1.07162 1.07178 1.07193 1.07208 1.07223 |
| CPI-U (NSA) for: |  |  | November 2011226.23 |  | December 2011 | Janua | 12226.665 |

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

| Security: <br> Description: <br> CUSIP Number: <br> Dated Date: <br> Original Issue Date: <br> Additional Issue Date(s): <br> Maturity Date: <br> Ref CPI on Dated Date: |  |  |  | 1-3/8\% 10-Year TIPS <br> Series D-2018 <br> 912828JE1 <br> July 15, 2008 <br> July 15, 2008 <br> October 15, 2008 <br> July 15, 2018 <br> 215.63997 | 2-1/8\% 10-Year TIPS <br> Series A-2019 <br> 912828JX9 <br> January 15, 2009 <br> January 15, 2009 <br> April 15, 2009 <br> January 15, 2019 <br> 214.69971 | 2-1/2\% 20-Year TIPS <br> TIPS of January 2029 912810PZ5 <br> January 15, 2009 <br> January 30, 2009 <br> July 31, 2009 <br> January 15, 2029 <br> 214.69971 | 1-1/4\% 5-Year TIPS <br> Series K-2014 <br> 912828KM1 <br> April 15, 2009 <br> April 30, 2009 <br> October 30, 2009 <br> April 15, 2014 <br> 211.63300 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Date |  |  | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio |
| March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March | $\begin{array}{r} 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \\ 7 \\ 8 \\ 9 \\ 10 \\ 11 \\ 12 \\ 13 \\ 14 \\ 15 \\ 16 \\ 17 \\ 18 \\ 19 \\ 20 \\ 21 \\ 22 \\ 23 \\ 24 \\ 25 \\ 26 \\ 27 \\ 28 \\ 29 \\ 30 \\ 31 \end{array}$ | 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 | 225.67200 225.70403 225.73606 225.76810 225.80013 225.83216 225.86419 225.89623 225.92826 225.96029 225.99232 226.02435 226.05639 226.08842 226.12045 226.15248 226.18452 226.21655 226.24858 226.28061 226.31265 226.34468 226.37671 226.40874 226.44077 226.47281 226.50484 226.53687 226.56890 226.60094 226.63297 | $\begin{aligned} & 1.04652 \\ & 1.04667 \\ & 1.04682 \\ & 1.04697 \\ & 1.04712 \\ & 1.04726 \\ & 1.04741 \\ & 1.04756 \\ & 1.04771 \\ & 1.04786 \\ & 1.04801 \\ & 1.04816 \\ & 1.04830 \\ & 1.04845 \\ & 1.04860 \\ & 1.04875 \\ & 1.04890 \\ & 1.04905 \\ & 1.04920 \\ & 1.04934 \\ & 1.04949 \\ & 1.04964 \\ & 1.04979 \\ & 1.04994 \\ & 1.05009 \\ & 1.05024 \\ & 1.05038 \\ & 1.05053 \\ & 1.05068 \\ & 1.05083 \\ & 1.05098 \end{aligned}$ | $\begin{aligned} & 1.05111 \\ & 1.05125 \\ & 1.05140 \\ & 1.05155 \\ & 1.05170 \\ & 1.05185 \\ & 1.05200 \\ & 1.05215 \\ & 1.05230 \\ & 1.05245 \\ & 1.05260 \\ & 1.05275 \\ & 1.05290 \\ & 1.05304 \\ & 1.05319 \\ & 1.05334 \\ & 1.05349 \\ & 1.05364 \\ & 1.05379 \\ & 1.05394 \\ & 1.05409 \\ & 1.05424 \\ & 1.05439 \\ & 1.05454 \\ & 1.05469 \\ & 1.05484 \\ & 1.05498 \\ & 1.05513 \\ & 1.05528 \\ & 1.05543 \\ & 1.05558 \end{aligned}$ | $\begin{aligned} & 1.05111 \\ & 1.05125 \\ & 1.05140 \\ & 1.05155 \\ & 1.05170 \\ & 1.05185 \\ & 1.05200 \\ & 1.05215 \\ & 1.05230 \\ & 1.05245 \\ & 1.05260 \\ & 1.05275 \\ & 1.05290 \\ & 1.05304 \\ & 1.05319 \\ & 1.05334 \\ & 1.05349 \\ & 1.05364 \\ & 1.05379 \\ & 1.05394 \\ & 1.05409 \\ & 1.05424 \\ & 1.05439 \\ & 1.05454 \\ & 1.05469 \\ & 1.05484 \\ & 1.05498 \\ & 1.05513 \\ & 1.05528 \\ & 1.05543 \\ & 1.05558 \end{aligned}$ | 1.06634 1.06649 1.06664 1.06679 1.06694 1.06709 1.06724 1.06740 1.06755 1.06770 1.06785 1.06800 1.06815 1.06830 1.06846 1.06861 1.06876 1.06891 1.06906 1.06921 1.06936 1.06952 1.06967 1.06982 1.06997 1.07012 1.07027 1.07042 1.07057 1.07073 1.07088 |
| CPI-U (NSA) for: |  |  | November 2011226.23 |  | December 2011225 | Janua | 12226.665 |

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

| Security: <br> Description: <br> CUSIP Number: <br> Dated Date: <br> Original Issue Date: <br> Additional Issue Date(s): <br> Maturity Date: <br> Ref CPI on Dated Date: |  |  |  | 1-7/8\% 10-Year TIPS <br> Series D-2019 <br> 912828LA6 <br> July 15, 2009 <br> July 15, 2009 <br> October 15, 2009 <br> July 15, 2019 <br> 213.51819 | 1-3/8\% 10-Year TIPS <br> Series A-2020 <br> 912828MF4 <br> January 15, 2010 <br> January 15, 2010 <br> April 15, 2010 <br> January 15, 2020 <br> 216.24610 | 2-1/8\% 30-Year TIPS <br> TIPS of February 2040 912810QF8 <br> February 15, 2010 <br> February 26, 2010 <br> August 31, 2010 <br> February 15, 2040 <br> 216.13950 | 0-1/2\% 5-Year TIPS <br> Series K-2015 <br> 912828MY3 <br> April 15, 2010 <br> April 30, 2010 <br> October 29, 2010 <br> April 15, 2015 <br> 216.71220 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Date |  |  | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio |
| March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March | $\begin{array}{r} 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \\ 7 \\ 8 \\ 9 \\ 10 \\ 11 \\ 12 \\ 13 \\ 14 \\ 15 \\ 16 \\ 17 \\ 18 \\ 19 \\ 20 \\ 21 \\ 22 \\ 23 \\ 24 \\ 25 \\ 26 \\ 27 \\ 28 \\ 29 \\ 30 \\ 31 \end{array}$ | 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 | 225.67200 225.70403 225.73606 225.76810 225.80013 225.83216 225.86419 225.89623 225.92826 225.96029 225.99232 226.02435 226.05639 226.08842 226.12045 226.15248 226.18452 226.21655 226.24858 226.28061 226.31265 226.34468 226.37671 226.40874 226.44077 226.47281 226.50484 226.53687 226.56890 226.60094 226.63297 | $\begin{aligned} & 1.05692 \\ & 1.05707 \\ & 1.05722 \\ & 1.05737 \\ & 1.05752 \\ & 1.05767 \\ & 1.05782 \\ & 1.05797 \\ & 1.05812 \\ & 1.05827 \\ & 1.05842 \\ & 1.05857 \\ & 1.05872 \\ & 1.05887 \\ & 1.05902 \\ & 1.05917 \\ & 1.05932 \\ & 1.05947 \\ & 1.05962 \\ & 1.05977 \\ & 1.05992 \\ & 1.06007 \\ & 1.06022 \\ & 1.06037 \\ & 1.06052 \\ & 1.06067 \\ & 1.06082 \\ & 1.06097 \\ & 1.06112 \\ & 1.06127 \\ & 1.06142 \end{aligned}$ | 1.04359 1.04374 1.04388 1.04403 1.04418 1.04433 1.04448 1.04463 1.04477 1.04492 1.04507 1.04522 1.04537 1.04551 1.04566 1.04581 1.04596 1.04611 1.04626 1.04640 1.04655 1.04670 1.04685 1.04700 1.04714 1.04729 1.04744 1.04759 1.04774 1.04788 1.04803 | 1.04410 1.04425 1.04440 1.04455 1.04470 1.04484 1.04499 1.04514 1.04529 1.04544 1.04559 1.04573 1.04588 1.04603 1.04618 1.04633 1.04647 1.04662 1.04677 1.04692 1.04707 1.04722 1.04736 1.04751 1.04766 1.04781 1.04796 1.04810 1.04825 1.04840 1.04855 | $\begin{aligned} & 1.04134 \\ & 1.04149 \\ & 1.04164 \\ & 1.04179 \\ & 1.04194 \\ & 1.04208 \\ & 1.04223 \\ & 1.04238 \\ & 1.04253 \\ & 1.04267 \\ & 1.04282 \\ & 1.04297 \\ & 1.04312 \\ & 1.04327 \\ & 1.04341 \\ & 1.04356 \\ & 1.04371 \\ & 1.04386 \\ & 1.04400 \\ & 1.04415 \\ & 1.04430 \\ & 1.04445 \\ & 1.04460 \\ & 1.04474 \\ & 1.04489 \\ & 1.04504 \\ & 1.04519 \\ & 1.04534 \\ & 1.04548 \\ & 1.04563 \\ & 1.04578 \end{aligned}$ |
| CPI-U (NSA) for: |  |  | November 2011226.23 |  | December 2011 | January | 12226.665 |

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

| Security: <br> Description: <br> CUSIP Number: <br> Dated Date: <br> Original Issue Date: <br> Additional Issue Date(s): <br> Maturity Date: <br> Ref CPI on Dated Date: |  |  |  | 1-1/4\% 10-Year TIPS <br> Series D-2020 <br> 912828NM8 <br> July 15, 2010 <br> July 15, 2010 <br> September 15, 2010 <br> November 15, 2010 <br> July 15, 2020 <br> 218.08532 | 1-1/8\% 10-Year TIPS <br> Series A-2021 <br> 912828PP9 <br> January 15, 2011 <br> January 31, 2011 <br> March 31, 2011 <br> May 31, 2011 <br> January 15, 2021 <br> 218.75255 | 2-1/8\% 30-Year TIPS <br> TIPS of February 2041 912810QP6 <br> February 15, 2011 <br> February 28, 2011 <br> June 30, 2011 <br> October 31, 2011 <br> February 15, 2041 <br> 218.99100 | 0-1/8\% 5-Year TIPS Series W-2016 <br> 912828QD5 <br> April 15, 2011 <br> April 29, 2011 <br> August 31, 2011 <br> December 30, 2011 <br> April 15, 2016 <br> 220.72980 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Date |  |  | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio |
| March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March | $\begin{array}{r} 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \\ 7 \\ 8 \\ 9 \\ 10 \\ 11 \\ 12 \\ 13 \\ 14 \\ 15 \\ 16 \\ 17 \\ 18 \\ 19 \\ 20 \\ 21 \\ 22 \\ 23 \\ 24 \\ 25 \\ 26 \\ 27 \\ 28 \\ 29 \\ 30 \\ 31 \end{array}$ | 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 | 225.67200 225.70403 225.73606 225.76810 225.80013 225.83216 225.86419 225.89623 225.92826 225.96029 225.99232 226.02435 226.05639 226.08842 226.12045 226.15248 226.18452 226.21655 226.24858 226.28061 226.31265 226.34468 226.37671 226.40874 226.44077 226.47281 226.50484 226.53687 226.56890 226.60094 226.63297 | $\begin{aligned} & 1.03479 \\ & 1.03493 \\ & 1.03508 \\ & 1.03523 \\ & 1.03538 \\ & 1.03552 \\ & 1.03567 \\ & 1.03582 \\ & 1.03596 \\ & 1.03611 \\ & 1.03626 \\ & 1.03640 \\ & 1.03655 \\ & 1.03670 \\ & 1.03684 \\ & 1.03699 \\ & 1.03714 \\ & 1.03728 \\ & 1.03743 \\ & 1.03758 \\ & 1.03773 \\ & 1.03787 \\ & 1.03802 \\ & 1.03817 \\ & 1.03831 \\ & 1.03846 \\ & 1.03861 \\ & 1.03875 \\ & 1.03890 \\ & 1.03905 \\ & 1.03919 \end{aligned}$ | $\begin{aligned} & 1.03163 \\ & 1.03178 \\ & 1.03192 \\ & 1.03207 \\ & 1.03222 \\ & 1.03236 \\ & 1.03251 \\ & 1.03266 \\ & 1.03280 \\ & 1.03295 \\ & 1.03310 \\ & 1.03324 \\ & 1.03339 \\ & 1.03354 \\ & 1.03368 \\ & 1.03383 \\ & 1.03397 \\ & 1.03412 \\ & 1.03427 \\ & 1.03441 \\ & 1.03456 \\ & 1.03471 \\ & 1.03485 \\ & 1.03500 \\ & 1.03515 \\ & 1.03529 \\ & 1.03544 \\ & 1.03559 \\ & 1.03573 \\ & 1.03588 \\ & 1.03602 \end{aligned}$ | 1.03051 1.03065 1.03080 1.03095 1.03109 1.03124 1.03139 1.03153 1.03168 1.03182 1.03197 1.03212 1.03226 1.03241 1.03256 1.03270 1.03285 1.03299 1.03314 1.03329 1.03343 1.03358 1.03373 1.03387 1.03402 1.03416 1.03431 1.03446 1.03460 1.03475 1.03490 | 1.02239 1.02254 1.02268 1.02283 1.02297 1.02312 1.02326 1.02341 1.02355 1.02370 1.02384 1.02399 1.02413 1.02428 1.02442 1.02457 1.02471 1.02486 1.02500 1.02515 1.02529 1.02544 1.02558 1.02573 1.02587 1.02602 1.02616 1.02631 1.02645 1.02660 1.02674 |
| CPI-U (NSA) for: |  |  | November 2011 | $11 \quad 226.23$ | December 201122 | Januar | 12226.665 |

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

| Security: <br> Description: <br> CUSIP Number: <br> Dated Date: <br> Original Issue Date: <br> Additional Issue Date(s): <br> Maturity Date: <br> Ref CPI on Dated Date: |  |  |  | 0-5/8\% 10-Year TIPS <br> Series D-2021 <br> 912828QV5 <br> July 15, 2011 <br> July 29, 2011 <br> September 30, 2011 <br> November 30, 2011 <br> July 15, 2021 <br> 225.38381 | 0-1/8\% 10-Year TIPS <br> Series A-2022 <br> 912828SA9 <br> January 15, 2012 <br> January 31, 2012 <br> January 15, 2022 <br> 226.33474 | 0-3/4\% 30-Year TIPS <br> TIPS of February 2042 <br> 912810QV3 <br> February 15, 2012 <br> February 29, 2012 <br> February 15, 2042 <br> 225.96062 |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Date |  |  | Ref CPI | Index Ratio | Index Ratio | Index Ratio |  |
| March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March <br> March | $\begin{array}{r} 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \\ 7 \\ 8 \\ 9 \\ 10 \\ 11 \\ 12 \\ 13 \\ 14 \\ 15 \\ 16 \\ 17 \\ 18 \\ 19 \\ 20 \\ 21 \\ 22 \\ 23 \\ 24 \\ 25 \\ 26 \\ 27 \\ 28 \\ 29 \\ 30 \\ 31 \end{array}$ | 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 | 225.67200 225.70403 225.73606 225.76810 225.80013 225.83216 225.86419 225.89623 225.92826 225.96029 225.99232 226.02435 226.05639 226.08842 226.12045 226.15248 226.18452 226.21655 226.24858 226.28061 226.31265 226.34468 226.37671 226.40874 226.44077 226.47281 226.50484 226.53687 226.56890 226.60094 226.63297 | $\begin{aligned} & 1.00128 \\ & 1.00142 \\ & 1.00156 \\ & 1.00171 \\ & 1.00185 \\ & 1.00199 \\ & 1.00213 \\ & 1.00227 \\ & 1.00242 \\ & 1.00256 \\ & 1.00270 \\ & 1.00284 \\ & 1.00298 \\ & 1.00313 \\ & 1.00327 \\ & 1.00341 \\ & 1.00355 \\ & 1.00369 \\ & 1.00384 \\ & 1.00398 \\ & 1.00412 \\ & 1.00426 \\ & 1.00441 \\ & 1.00455 \\ & 1.00469 \\ & 1.00483 \\ & 1.00497 \\ & 1.00512 \\ & 1.00526 \\ & 1.00540 \\ & 1.00554 \end{aligned}$ | 0.99707 0.99721 0.99735 0.99750 0.99764 0.99778 0.99792 0.99806 0.99820 0.99835 0.99849 0.99863 0.99877 0.99891 0.99905 0.99919 0.99934 0.99948 0.99962 0.99976 0.99990 1.00004 1.00019 1.00033 1.00047 1.00061 1.00075 1.00089 1.00103 1.00118 1.00132 | 0.99872 0.99886 0.99901 0.99915 0.99929 0.99943 0.99957 0.99972 0.99986 1.00000 1.00014 1.00028 1.00042 1.00057 1.00071 1.00085 1.00099 1.00113 1.00127 1.00142 1.00156 1.00170 1.00184 1.00198 1.00212 1.00227 1.00241 1.00255 1.00269 1.00283 1.00298 |  |
| CPI-U (NSA) for: |  |  | November 2011 | $11 \quad 226.23$ | December 2011 | Januar | 226.665 |

