Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:			TIPS of April 2028 TIPS of		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 TIPS Series C-2012 912828AF7 July 15, 2002 July 15, 2002 October 15, 2002 January 15, 2003 July 15, 2012 179.80000
Date Ref CPI			Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
Tuler	1	2012	230.08500	1.42256	1.39960	1.29625	1.27967
July	1 2	2012	230.08500	1.42256	1.39960	1.29625	1.27967
July July	3	2012	230.07629	1.42245	1.39935	1.29620	1.27957
•	3 4				l I		
July July	4 5	2012 2012	230.05887 230.05016	1.42240 1.42235	1.39944 1.39939	1.29611 1.29606	1.27953 1.27948
•	6	2012	I I				1.27948
July July	7	2012	230.04145 230.03274	1.42229 1.42224	1.39934 1.39928	1.29601 1.29596	1.27938
•	8	2012	230.03274	1.42218	1.39928	1.29591	1.27933
July	9	2012	230.02403	1.42218	1.39923	1.29586	1.27928
July July	10	2012	230.01532	1.42213	1.39918	1.29581	1.27928
July	10	2012	229.99790	1.42208	1.39912	1.29576	1.27919
July	12	2012	229.98919	1.42202	1.39907	1.29571	1.27919
July	13	2012	229.98919	1.42191	1.39896	1.29566	1.27909
July	14	2012	229.97177	1.42186	1.39891	1.29562	1.27904
July	15	2012	229.96306	1.42181	1.39886	1.29557	1.27899
July	16	2012	229.95435	1.42175	1.39881	1.29552	1.27077
July	17	2012	229.94565	1.42170	1.39875	1.29547	
July	18	2012	229.93694	1.42165	1.39870	1.29542	
July	19	2012	229.92823	1.42159	1.39865	1.29537	
July	20	2012	229.91952	1.42154	1.39859	1.29532	
July	21	2012	229.91081	1.42148	1.39854	1.29527	
July	22	2012	229.90210	1.42143	1.39849	1.29522	
July	23	2012	229.89339	1.42138	1.39844	1.29517	
July	24	2012	229.88468	1.42132	1.39838	1.29512	
July	25	2012	229.87597	1.42127	1.39833	1.29508	
July	26	2012	229.86726	1.42121	1.39828	1.29503	
July	27	2012	229.85855	1.42116	1.39822	1.29498	
July	28	2012	229.84984	1.42111	1.39817	1.29493	
July	29	2012	229.84113	1.42105	1.39812	1.29488	
July	30	2012	229.83242	1.42100	1.39806	1.29483	
July	31	2012	229.82371	1.42095	1.39801	1.29478	
CPI-U (NSA) for: March 2012		229,392	April 2012 230.085	May 2012	229.815		

July July July July July July July July	2 3 4 5 6 7 8 9	2012 2012 2012 2012 2012 2012 2012 2012	230.08500 230.07629 230.06758 230.05887 230.05016 230.04145 230.03274 230.02403 230.01532 230.00661	1.25275 1.25270 1.25265 1.25260 1.25256 1.25251 1.25246 1.25241 1.25237	1.24522 1.24518 1.24513 1.24508 1.24503 1.24499 1.24494 1.24489	1.22063 1.22058 1.22054 1.22049 1.22045 1.22040 1.22035 1.22031	1.22063 1.22058 1.22054 1.22049 1.22045 1.22040 1.22035 1.22031
July July July July July July July July	2 3 4 5 6 7 8 9	2012 2012 2012 2012 2012 2012 2012 2012	230.07629 230.06758 230.05887 230.05016 230.04145 230.03274 230.02403 230.01532	1.25270 1.25265 1.25260 1.25256 1.25251 1.25246 1.25241 1.25237	1.24518 1.24513 1.24508 1.24503 1.24499 1.24494 1.24489	1.22058 1.22054 1.22049 1.22045 1.22040 1.22035 1.22031	1.22058 1.22054 1.22049 1.22045 1.22040 1.22035 1.22031
July July July July July July July July	2 3 4 5 6 7 8 9	2012 2012 2012 2012 2012 2012 2012 2012	230.07629 230.06758 230.05887 230.05016 230.04145 230.03274 230.02403 230.01532	1.25270 1.25265 1.25260 1.25256 1.25251 1.25246 1.25241 1.25237	1.24518 1.24513 1.24508 1.24503 1.24499 1.24494 1.24489	1.22058 1.22054 1.22049 1.22045 1.22040 1.22035 1.22031	1.22058 1.22054 1.22049 1.22045 1.22040 1.22035 1.22031
July July July July July July July July	3 4 5 6 7 8 9	2012 2012 2012 2012 2012 2012 2012 2012	230.06758 230.05887 230.05016 230.04145 230.03274 230.02403 230.01532	1.25265 1.25260 1.25256 1.25251 1.25246 1.25241 1.25237	1.24513 1.24508 1.24503 1.24499 1.24494 1.24489	1.22054 1.22049 1.22045 1.22040 1.22035 1.22031	1.22054 1.22049 1.22045 1.22040 1.22035 1.22031
July July July July July July July July	4 5 6 7 8 9	2012 2012 2012 2012 2012 2012 2012	230.05887 230.05016 230.04145 230.03274 230.02403 230.01532	1.25260 1.25256 1.25251 1.25246 1.25241 1.25237	1.24508 1.24503 1.24499 1.24494 1.24489	1.22049 1.22045 1.22040 1.22035 1.22031	1.22049 1.22045 1.22040 1.22035 1.22031
July July July July July July July July	5 6 7 8 9	2012 2012 2012 2012 2012 2012	230.05016 230.04145 230.03274 230.02403 230.01532	1.25256 1.25251 1.25246 1.25241 1.25237	1.24503 1.24499 1.24494 1.24489	1.22045 1.22040 1.22035 1.22031	1.22045 1.22040 1.22035 1.22031
July July July July July July July July	7 8 9 0	2012 2012 2012	230.03274 230.02403 230.01532	1.25246 1.25241 1.25237	1.24494 1.24489	1.22035 1.22031	1.22035 1.22031
July July July July July July July July	7 8 9 0	2012 2012	230.02403 230.01532	1.25241 1.25237	1.24489	1.22031	1.22031
July July July July July July July July	8 9 0	2012 2012	230.02403 230.01532	1.25241 1.25237	1.24489	1.22031	1.22031
July July July July July July July July	9		230.01532	1.25237			
July 1 July 2 July 2 July 2 July 2 July 2	0					1.22026	1.22026
July 1 July 2 July 2 July 2 July 2 July 2 July 2	1			1.25232	1.24480	1.22022	1.22022
July 1 July 2 July 2 July 2 July 2 July 2	1	2012	229.99790	1.25227	1.24475	1.22017	1.22017
July 1 July 2 July 2 July 2	2	2012	229.98919	1.25222	1.24470	1.22012	1.22012
July 1 July 1 July 1 July 1 July 1 July 2 July 2 July 2 July 2	3	2012	229.98048	1.25218	1.24466	1.22008	1.22008
July 1 July 1 July 1 July 1 July 2 July 2 July 2	4	2012	229.97177	1.25213	1.24461	1.22003	1.22003
July 1 July 1 July 1 July 2 July 2	5	2012	229.96306	1.25208	1.24456	1.21998	1.21998
July 1 July 1 July 2 July 2	6	2012	229.95435	1.25203	1.24452	1.21994	1.21994
July 1 July 2 July 2	7	2012	229.94565	1.25199	1.24447	1.21989	1.21989
July 2 July 2	8	2012	229.93694	1.25194	1.24442	1.21985	1.21985
July 2	9	2012	229.92823	1.25189	1.24437	1.21980	1.21980
•	0	2012	229.91952	1.25185	1.24433	1.21975	1.21975
July 2	1	2012	229.91081	1.25180	1.24428	1.21971	1.21971
July	2	2012	229.90210	1.25175	1.24423	1.21966	1.21966
July 2	3	2012	229.89339	1.25170	1.24419	1.21961	1.21961
July 2	4	2012	229.88468	1.25166	1.24414	1.21957	1.21957
July 2	5	2012	229.87597	1.25161	1.24409	1.21952	1.21952
		2012	229.86726	1.25156	1.24404	1.21948	1.21948
· · · · J		2012	229.85855	1.25151	1.24400	1.21943	1.21943
		2012	229.84984	1.25147	1.24395	1.21938	1.21938
		2012	229.84113	1.25142	1.24390	1.21934	1.21934
•		2012	229.83242	1.25137	1.24386	1.21929	1.21929
July 3		2012	229.82371	1.25132	1.24381	1.21924	1.21924

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated 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 2020 912810FS2 January 15, 2006 January 31, 2006 July 31, 2006 January 15, 2026 198.47742
Date Ref CPI			Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
July	1	2012	230.08500	1.20498	1.18290	1.15925	1.15925
July	$\frac{1}{2}$	2012	230.08300	1.20498	1.18285	1.15923	1.15925
July	3	2012	230.07029	1.20489	1.18281	1.15921	1.15916
July	4	2012	230.05887	1.20484	1.18276	1.15912	1.15910
July	5	2012	230.05016	1.20480	1.18270	1.15907	1.15907
July	6	2012	230.03010	1.20475	1.18267	1.15907	1.15903
July	7	2012	230.03274	1.20473	1.18263	1.15899	1.15899
July	8	2012	230.02403	1.20466	1.18258	1.15894	1.15894
July	9	2012	230.02403	1.20461	1.18254	1.15890	1.15890
July	10	2012	230.00661	1.20457	1.18249	1.15886	1.15886
July	11	2012	229.99790	1.20452	1.18245	1.15881	1.15881
July	12	2012	229.98919	1.20432	1.18240	1.15877	1.15877
July	13	2012	229.98048	1.20443	1.18236	1.15872	1.15872
July	14	2012	229.97177	1.20439	1.18232	1.15868	1.15868
July	15	2012	229.96306	1.20434	1.18227	1.15864	1.15864
July	16	2012	229.95435	1.20430	1.18223	1.15859	1.15859
July	17	2012	229.94565	1.20425	1.18218	1.15855	1.15855
July	18	2012	229.93694	1.20420	1.18214	1.15850	1.15850
July	19	2012	229.92823	1.20416	1.18209	1.15846	1.15846
July	20	2012	229.91952	1.20411	1.18205	1.15842	1.15842
July	21	2012	229.91081	1.20407	1.18200	1.15837	1.15837
July	22	2012	229.90210	1.20402	1.18196	1.15833	1.15833
July	23	2012	229.89339	1.20398	1.18191	1.15828	1.15828
July	24	2012	229.88468	1.20393	1.18187	1.15824	1.15824
July	25	2012	229.87597	1.20388	1.18182	1.15820	1.15820
July	26	2012	229.86726	1.20384	1.18178	1.15815	1.15815
July	27	2012	229.85855	1.20379	1.18173	1.15811	1.15811
July	28	2012	229.84984	1.20375	1.18169	1.15807	1.15807
July	29	2012	229.84113	1.20370	1.18164	1.15802	1.15802
July	30	2012	229.83242	1.20366	1.18160	1.15798	1.15798
July	31	2012	229.82371	1.20361	1.18155	1.15793	1.15793
CPI-U (NSA) for: March 2012		229.392	April 2012 230.085	May 2012	229.815		

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated 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	2-5/8% 10-Year TIPS Series D-2017 912828GX2 July 15, 2007 July 16, 2007 October 15, 2007 July 15, 2017 207.25639
Date Ref CPI			Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
July	1	2012	230.08500	1.13931	1.14093	1.14093	1.11015
July	2	2012	230.03500	1.13926	1.14089	1.14089	1.11013
July	3	2012	230.07029	1.13922	1.14084	1.14084	1.11010
July	4	2012	230.05738	1.13922	1.14080	1.14080	1.11000
July	5	2012	230.05016	1.13914	1.14076	1.14076	1.1092
July	6	2012	230.03010	1.13914	1.14071	1.14071	1.10994
July	7	2012	230.03274	1.13905	1.140/1	1.14067	1.10994
July	8	2012	230.02403	1.13901	1.14067	1.14063	1.10985
July	9	2012	230.02403	1.13896	1.14058	1.14058	1.10983
July	10	2012	230.00661	1.13892	1.14054	1.14054	1.10961
July	11	2012	229.99790	1.13888	1.14050	1.14050	1.10977
July	12	2012	229.98919	1.13883	1.14045	1.14045	1.10968
July	13	2012	229.98048	1.13879	1.14041	1.14041	1.10964
July	14	2012	229.97177	1.13875	1.14037	1.14037	1.10960
July	15	2012	229.96306	1.13870	1.14037	1.14037	1.10956
July	16	2012	229.95435	1.13866	1.14028	1.14028	1.10952
July	17	2012	229.94565	1.13862	1.14024	1.14024	1.10932
July	18	2012	229.93694	1.13857	1.14020	1.14024	1.10947
July	19	2012	229.93094	1.13853	1.14020	1.14015	1.10943
July	20	2012	229.92823	1.13849	1.14013	1.14013	1.10935
July	20	2012	229.91932	1.13845	1.14011	1.14011	1.10933
July	22	2012	229.91081	1.13840	1.14007	1.14007	1.10931
July	23	2012	229.89339	1.13836	1.13998	1.13998	1.10920
July	23	2012	229.89339	1.13832	1.13994	1.13994	1.10922
July	25	2012	229.87597	1.13827	1.13989	1.13989	1.10918
July	26	2012	229.86726	1.13823	1.13985	1.13985	1.10914
July	27	2012	229.85855	1.13823	1.13981	1.13981	1.10910
July	28	2012	229.84984	1.13814	1.13976	1.13976	1.10903
July	29	2012	229.84113	1.13810	1.13970	1.13970	1.10901
July	30	2012	229.83242	1.13806	1.13972	1.13968	1.10893
July	31	2012	229.82371	1.13801	1.13963	1.13963	1.10899
July	31	2012	229.023/1	1.13001	1.13903	1.13903	1.10009
CPI-U (NSA) for: March 2012		229,392	April 2012 230.085	May 2012	229,815		

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:				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 TIPS Series J-2013 912828HW3 April 15, 2008 April 30, 2008 October 31, 2008 April 15, 2013 211.36607	1-3/8% 10-Year TIP Series D-2018 912828JE1 July 15, 2008 July 15, 2008 October 15, 2008 July 15, 2018 215.63997
Date Ref CPI			Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
		2012	220.00500	1.00020	1.00020	1,00056	1.06600
July	1	2012	230.08500	1.09828	1.09828 1.09823	1.08856 1.08852	1.06699
July	2	2012	230.07629	1.09823			1.06695
July	3	2012 2012	230.06758 230.05887	1.09819 1.09815	1.09819 1.09815	1.08848 1.08844	1.06691 1.06687
July	4				1.09815	1.08844	
July	5	2012	230.05016	1.09811			1.06683
July	6	2012	230.04145	1.09807	1.09807	1.08836	1.06678
July	7	2012	230.03274	1.09803	1.09803	1.08831	1.06674
July	8	2012	230.02403	1.09799	1.09799	1.08827	1.06670
July	9	2012	230.01532	1.09794	1.09794	1.08823	1.06666
July	10	2012	230.00661	1.09790	1.09790	1.08819	1.06662
July	11	2012	229.99790	1.09786	1.09786	1.08815	1.06658
July	12	2012	229.98919	1.09782	1.09782	1.08811	1.06654
July	13	2012	229.98048	1.09778	1.09778	1.08807	1.06650
July	14	2012	229.97177	1.09774	1.09774	1.08803	1.06646
July	15	2012	229.96306	1.09769	1.09769	1.08798	1.06642
July	16	2012	229.95435	1.09765	1.09765	1.08794	1.06638
July	17	2012	229.94565	1.09761	1.09761	1.08790	1.06634
July	18	2012	229.93694	1.09757	1.09757	1.08786	1.06630
July	19	2012	229.92823	1.09753	1.09753	1.08782	1.06626
July	20	2012	229.91952	1.09749	1.09749	1.08778	1.06622
July	21	2012	229.91081	1.09744	1.09744	1.08774	1.06618
July	22	2012	229.90210	1.09740	1.09740	1.08770	1.06614
July	23	2012	229.89339	1.09736	1.09736	1.08766	1.06610
July	24	2012	229.88468	1.09732	1.09732	1.08761	1.06606
July	25	2012	229.87597	1.09728	1.09728	1.08757	1.06602
July	26	2012	229.86726	1.09724	1.09724	1.08753	1.06598
July	27	2012	229.85855	1.09720	1.09720	1.08749	1.06594
July	28	2012	229.84984	1.09715	1.09715	1.08745	1.06590
July	29	2012	229.84113	1.09711	1.09711	1.08741	1.06586
July	30	2012	229.83242	1.09707	1.09707	1.08737	1.06582
July	31	2012	229.82371	1.09703	1.09703	1.08733	1.06578
					l		

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:				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 TIPS Series K-2014 912828KM1 April 15, 2009 April 30, 2009 October 30, 2009 April 15, 2014 211.63300	1-7/8% 10-Year TIP: Series D-2019 912828LA6 July 15, 2009 July 15, 2009 October 15, 2009 July 15, 2019 213.51819
Date Ref CPI			Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
T 1		2012	230.08500	1.07166	1.07166	1.08719	1.07750
July	1	2012 2012	230.08500	1.07166	1.07166 1.07162	1.08719	1.07759
July	2 3	2012	230.07629	1.07152	1.07152	1.08713	1.07755 1.07751
July	3 4	2012	230.06758	1.07158	1.07158	1.08711	1.07751
July					1.07154	1.08707	1.07747
July	5	2012	230.05016	1.07150			
July	6	2012	230.04145	1.07146	1.07146	1.08698	1.07739
July	7	2012	230.03274	1.07142	1.07142	1.08694	1.07734
July	8	2012	230.02403	1.07138	1.07138	1.08690	1.07730
July	9	2012	230.01532	1.07134	1.07134	1.08686	1.07726
July	10	2012	230.00661	1.07129	1.07129	1.08682	1.07722
July	11	2012	229.99790	1.07125	1.07125	1.08678	1.07718
July	12	2012	229.98919	1.07121	1.07121	1.08674	1.07714
July	13	2012	229.98048	1.07117	1.07117	1.08669	1.07710
July	14	2012	229.97177	1.07113	1.07113	1.08665	1.07706
July	15	2012	229.96306	1.07109	1.07109	1.08661	1.07702
July	16	2012	229.95435	1.07105	1.07105	1.08657	1.07698
July	17	2012	229.94565	1.07101	1.07101	1.08653	1.07694
July	18	2012	229.93694	1.07097	1.07097	1.08649	1.07690
July	19	2012	229.92823	1.07093	1.07093	1.08645	1.07686
July	20	2012	229.91952	1.07089	1.07089	1.08641	1.07681
July	21	2012	229.91081	1.07085	1.07085	1.08637	1.07677
July	22	2012	229.90210	1.07081	1.07081	1.08632	1.07673
July	23	2012	229.89339	1.07077	1.07077	1.08628	1.07669
July	24	2012	229.88468	1.07073	1.07073	1.08624	1.07665
July	25	2012	229.87597	1.07069	1.07069	1.08620	1.07661
July	26	2012	229.86726	1.07065	1.07065	1.08616	1.07657
July	27	2012	229.85855	1.07060	1.07060	1.08612	1.07653
July	28	2012	229.84984	1.07056	1.07056	1.08608	1.07649
July	29	2012	229.84113	1.07052	1.07052	1.08604	1.07645
July	30	2012	229.83242	1.07048	1.07048	1.08600	1.07641
July	31	2012	229.82371	1.07044	1.07044	1.08595	1.07637
					l l		

Security: Description: CUSIP Numbe Dated Date: Original Issue Additional Issu Maturity Date Ref CPI on Da	Date: ue Date(s):		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 TIPS Series K-2015 912828MY3 April 15, 2010 April 30, 2010 October 29, 2010 April 15, 2015 216.71220	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 218.08532
Date Ref CPI			Index Ratio	Index Ratio	Index Ratio	Index Ratio
July	1 2012	230.08500	1.06400	1.06452	1.06171	1.05502
July	2 2012	230.07629	1.06396	1.06448	1.06167	1.05498
July	3 2012	230.06758	1.06392	1.06444	1.06163	1.05494
July	4 2012	230.05887	1.06388	1.06440	1.06159	1.05490
July	5 2012	230.05016	1.06383	1.06436	1.06155	1.05486
July	6 2012	230.04145	1.06379	1.06432	1.06151	1.05482
July	7 2012	230.03274	1.06375	1.06428	1.06147	1.05478
July	8 2012	230.02403	1.06371	1.06424	1.06143	1.05474
July	9 2012	230.01532	1.06367	1.06420	1.06139	1.05470
July	10 2012	230.00661	1.06363	1.06416	1.06135	1.05466
July	11 2012	229.99790	1.06359	1.06412	1.06131	1.05462
July	12 2012	229.98919	1.06355	1.06408	1.06127	1.05458
July	13 2012	229.98048	1.06351	1.06404	1.06123	1.05454
July	14 2012	229.97177	1.06347	1.06400	1.06119	1.05450
July	15 2012	229.96306	1.06343	1.06396	1.06114	1.05446
July	16 2012	229.95435	1.06339	1.06392	1.06110	1.05442
July	17 2012	229.94565	1.06335	1.06388	1.06106	1.05438
July	18 2012	229.93694	1.06331	1.06384	1.06102	1.05434
July	19 2012	229.92823	1.06327	1.06380	1.06098	1.05430
July	20 2012	229.91952	1.06323	1.06376	1.06094	1.05426
July	21 2012	229.91081	1.06319	1.06371	1.06090	1.05422
July	22 2012	229.90210	1.06315	1.06367	1.06086	1.05418
July	23 2012	229.89339	1.06311	1.06363	1.06082	1.05414
July	24 2012	229.88468	1.06307	1.06359	1.06078	1.05410
July	25 2012	229.87597	1.06303	1.06355	1.06074	1.05406
July	26 2012	229.86726	1.06299	1.06351	1.06070	1.05402
July	27 2012	229.85855	1.06295	1.06347	1.06066	1.05398
July	28 2012	229.84984	1.06291	1.06343	1.06062	1.05394
July	29 2012	229.84113	1.06287	1.06339	1.06058	1.05390
July	30 2012	229.83242	1.06283	1.06335	1.06054	1.05386
July	31 2012	229.82371	1.06279	1.06331	1.06050	1.05382
CPI-U (NSA) for: March 2012		229,392	April 2012 230,085	May 2012	229.815	

Security: Description: CUSIP Number Dated Date: Original Issue Additional Issue Maturity Date Ref CPI on Da	Date: ue Date(s):		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 218.75255	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 218.99100	0-1/8% 5-Year TIPS Series W-2016 912828QD5 April 15, 2011 April 29, 2011 August 31, 2011 December 30, 2011 April 15, 2016 220.72980	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	Index Ratio	Index Ratio	Index Ratio
July	1 201	2 230.08500	1.05180	1.05066	1.04238	1.02086
July	2 201	l l	1.05177	1.05062	1.04234	1.02082
July	3 201		1.05173	1.05058	1.04230	1.02078
July	4 201	2 230.05887	1.05169	1.05054	1.04226	1.02074
July	5 201	2 230.05016	1.05165	1.05050	1.04223	1.02070
July	6 201	2 230.04145	1.05161	1.05046	1.04219	1.02067
July	7 201	2 230.03274	1.05157	1.05042	1.04215	1.02063
July	8 201	2 230.02403	1.05153	1.05038	1.04211	1.02059
July	9 201	2 230.01532	1.05149	1.05034	1.04207	1.02055
July	10 201	2 230.00661	1.05145	1.05030	1.04203	1.02051
July	11 201	2 229.99790	1.05141	1.05026	1.04199	1.02047
July	12 201	2 229.98919	1.05137	1.05022	1.04195	1.02043
July	13 201	2 229.98048	1.05133	1.05018	1.04191	1.02039
July	14 201	2 229.97177	1.05129	1.05014	1.04187	1.02036
July	15 201		1.05125	1.05010	1.04183	1.02032
July	16 201	2 229.95435	1.05121	1.05006	1.04179	1.02028
July	17 201		1.05117	1.05002	1.04175	1.02024
July	18 201		1.05113	1.04998	1.04171	1.02020
July	19 201	1	1.05109	1.04994	1.04167	1.02016
July	20 201		1.05105	1.04990	1.04163	1.02012
July	21 201	l l	1.05101	1.04986	1.04159	1.02009
July	22 201	l l	1.05097	1.04982	1.04155	1.02005
July	23 201		1.05093	1.04978	1.04151	1.02001
July	24 201	1	1.05089	1.04974	1.04148	1.01997
July	25 201		1.05085	1.04971	1.04144	1.01993
July	26 201		1.05081	1.04967	1.04140	1.01989
July	27 201	l l	1.05077	1.04963	1.04136	1.01985
July	28 201		1.05073	1.04959	1.04132	1.01982
July	29 201	1	1.05069	1.04955	1.04128	1.01978
July	30 201	l l	1.05065	1.04951	1.04124	1.01974
July	31 201	2 229.82371	1.05061	1.04947	1.04120	1.01970
CPI-U (NSA) for: March 2012		229,392	April 2012 230,085	May 2012	229.815	

Security: Description: CUSIP Numb Dated Date: Original Issue Additional Iss	e Date: sue Date(s):		0-1/8% 10-Year TIPS Series A-2022 912828SA9 January 15, 2012 January 31, 2012 March 30, 2012 May 31, 2012 January 15, 2022	0-3/4% 30-Year TIPS TIPS of February 2042 912810QV3 February 15, 2012 February 29, 2012	0-1/8% 5-Year TIPS Series X-2017 912828SQ4 April 15, 2012 April 30, 2012	
Ref CPI on Dated Date:			226.33474	225.96062	227.13073	
Date Ref CPI			Index Ratio	Index Ratio	Index Ratio	
July	1 2012	230.08500	1.01657	1.01825	1.01301	
July	2 2012	230.07629	1.01653	1.01821	1.01297	
July	3 2012	230.06758	1.01649	1.01818	1.01293	
July	4 2012	230.05887	1.01645	1.01814	1.01289	
July	5 2012	230.05016	1.01642	1.01810	1.01285	
July	6 2012	230.04145	1.01638	1.01806	1.01282	
July	7 2012	230.03274	1.01634	1.01802	1.01278	
July	8 2012	230.02403	1.01630	1.01798	1.01274	
July	9 2012	230.01532	1.01626	1.01794	1.01270	
July	10 2012	230.00661	1.01622	1.01791	1.01266	
July	11 2012	229.99790	1.01618	1.01787	1.01262	
July	12 2012	229.98919	1.01615	1.01783	1.01259	
July	13 2012	229.98048	1.01611	1.01779	1.01255	
July	14 2012	229.97177	1.01607	1.01775	1.01251	
July	15 2012 16 2012	229.96306 229.95435	1.01603 1.01599	1.01771 1.01767	1.01247 1.01243	
July July	17 2012	229.93433	1.01595	1.01767	1.01243	
July July	18 2012	229.94363	1.01593	1.01760	1.01239	
July	19 2012	229.93894	1.01588	1.01756	1.01230	
July	20 2012	229.91952	1.01584	1.01750	1.01232	
July	21 2012	229.91081	1.01580	1.01748	1.01224	
July	22 2012	229.90210	1.01576	1.01744	1.01220	
July	23 2012	229.89339	1.01572	1.01740	1.01216	
July	24 2012	229.88468	1.01568	1.01737	1.01212	
July	25 2012	229.87597	1.01565	1.01733	1.01209	
July	26 2012	229.86726	1.01561	1.01729	1.01205	
July	27 2012	229.85855	1.01557	1.01725	1.01201	
July	28 2012	229.84984	1.01553	1.01721	1.01197	
July	29 2012	229.84113	1.01549	1.01717	1.01193	
July	30 2012	229.83242	1.01545	1.01713	1.01189	
July	31 2012	229.82371	1.01542	1.01710	1.01186	
CPLU	NSA) for:	March 2012	229,392	April 2012 230.085	May 2012	229.815