

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
September 2011

Security:			3-5/8% 30-Year TIPS	3-7/8% 30-Year TIPS	3-3/8% 30-1/2-Year TIPS	3-3/8% 10-Year TIPS
Description:			TIPS of April 2028	TIPS of April 2029	TIPS of April 2032	Series A-2012
CUSIP Number:			912810FD5	912810FH6	912810FQ6	9128277J5
Dated Date:			April 15, 1998	April 15, 1999	October 15, 2001	January 15, 2002
Original Issue Date:			April 15, 1998	April 15, 1999	October 15, 2001	January 15, 2002
Additional Issue Date(s):			July 15, 1998	October 15, 1999 October 16, 2000		
Maturity Date:			April 15, 2028	April 15, 2029	April 15, 2032	January 15, 2012
Ref CPI on Dated Date:			161.74000	164.39333	177.50000	177.56452
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
September 1 2011	225.72200	1.39559	1.37306	1.27167	1.27121	
September 2 2011	225.72867	1.39563	1.37310	1.27171	1.27125	
September 3 2011	225.73533	1.39567	1.37314	1.27175	1.27129	
September 4 2011	225.74200	1.39571	1.37318	1.27179	1.27132	
September 5 2011	225.74867	1.39575	1.37322	1.27182	1.27136	
September 6 2011	225.75533	1.39579	1.37326	1.27186	1.27140	
September 7 2011	225.76200	1.39583	1.37330	1.27190	1.27144	
September 8 2011	225.76867	1.39587	1.37334	1.27194	1.27147	
September 9 2011	225.77533	1.39592	1.37338	1.27197	1.27151	
September 10 2011	225.78200	1.39596	1.37343	1.27201	1.27155	
September 11 2011	225.78867	1.39600	1.37347	1.27205	1.27159	
September 12 2011	225.79533	1.39604	1.37351	1.27209	1.27162	
September 13 2011	225.80200	1.39608	1.37355	1.27212	1.27166	
September 14 2011	225.80867	1.39612	1.37359	1.27216	1.27170	
September 15 2011	225.81533	1.39616	1.37363	1.27220	1.27174	
September 16 2011	225.82200	1.39620	1.37367	1.27224	1.27177	
September 17 2011	225.82867	1.39625	1.37371	1.27227	1.27181	
September 18 2011	225.83533	1.39629	1.37375	1.27231	1.27185	
September 19 2011	225.84200	1.39633	1.37379	1.27235	1.27189	
September 20 2011	225.84867	1.39637	1.37383	1.27239	1.27192	
September 21 2011	225.85533	1.39641	1.37387	1.27242	1.27196	
September 22 2011	225.86200	1.39645	1.37391	1.27246	1.27200	
September 23 2011	225.86867	1.39649	1.37395	1.27250	1.27204	
September 24 2011	225.87533	1.39653	1.37399	1.27254	1.27207	
September 25 2011	225.88200	1.39657	1.37403	1.27257	1.27211	
September 26 2011	225.88867	1.39662	1.37407	1.27261	1.27215	
September 27 2011	225.89533	1.39666	1.37411	1.27265	1.27219	
September 28 2011	225.90200	1.39670	1.37416	1.27269	1.27222	
September 29 2011	225.90867	1.39674	1.37420	1.27272	1.27226	
September 30 2011	225.91533	1.39678	1.37424	1.27276	1.27230	
CPI-U (NSA) for:			May 2011 225.964	June 2011 225.722	July 2011 225.922	

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
September 2011

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):			3% 10-Year TIPS Series C-2012 912828AF7 July 15, 2002 July 15, 2002 October 15, 2002 January 15, 2003	1-7/8% 10-Year TIPS Series C-2013 912828BD1 July 15, 2003 July 15, 2003 October 15, 2003	2% 10-Year TIPS Series A-2014 912828BW9 January 15, 2004 January 15, 2004 April 15, 2004	2% 10-Year TIPS Series D-2014 912828CP3 July 15, 2004 July 15, 2004 October 15, 2004
Maturity Date: Ref CPI on Dated Date:			July 15, 2012 179.80000	July 15, 2013 183.66452	January 15, 2014 184.77419	July 15, 2014 188.49677
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
September 1 2011	225.72200	1.25541	1.22899	1.22161	1.19748	
September 2 2011	225.72867	1.25544	1.22903	1.22165	1.19752	
September 3 2011	225.73533	1.25548	1.22906	1.22168	1.19756	
September 4 2011	225.74200	1.25552	1.22910	1.22172	1.19759	
September 5 2011	225.74867	1.25555	1.22914	1.22175	1.19763	
September 6 2011	225.75533	1.25559	1.22917	1.22179	1.19766	
September 7 2011	225.76200	1.25563	1.22921	1.22183	1.19770	
September 8 2011	225.76867	1.25567	1.22924	1.22186	1.19773	
September 9 2011	225.77533	1.25570	1.22928	1.22190	1.19777	
September 10 2011	225.78200	1.25574	1.22932	1.22193	1.19780	
September 11 2011	225.78867	1.25578	1.22935	1.22197	1.19784	
September 12 2011	225.79533	1.25581	1.22939	1.22201	1.19787	
September 13 2011	225.80200	1.25585	1.22943	1.22204	1.19791	
September 14 2011	225.80867	1.25589	1.22946	1.22208	1.19794	
September 15 2011	225.81533	1.25593	1.22950	1.22212	1.19798	
September 16 2011	225.82200	1.25596	1.22954	1.22215	1.19802	
September 17 2011	225.82867	1.25600	1.22957	1.22219	1.19805	
September 18 2011	225.83533	1.25604	1.22961	1.22222	1.19809	
September 19 2011	225.84200	1.25607	1.22964	1.22226	1.19812	
September 20 2011	225.84867	1.25611	1.22968	1.22230	1.19816	
September 21 2011	225.85533	1.25615	1.22972	1.22233	1.19819	
September 22 2011	225.86200	1.25618	1.22975	1.22237	1.19823	
September 23 2011	225.86867	1.25622	1.22979	1.22240	1.19826	
September 24 2011	225.87533	1.25626	1.22983	1.22244	1.19830	
September 25 2011	225.88200	1.25630	1.22986	1.22248	1.19833	
September 26 2011	225.88867	1.25633	1.22990	1.22251	1.19837	
September 27 2011	225.89533	1.25637	1.22993	1.22255	1.19840	
September 28 2011	225.90200	1.25641	1.22997	1.22258	1.19844	
September 29 2011	225.90867	1.25644	1.23001	1.22262	1.19848	
September 30 2011	225.91533	1.25648	1.23004	1.22266	1.19851	
CPI-U (NSA) for:	May 2011	225.964	June 2011	225.722	July 2011	225.922

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
September 2011

Security:			2-3/8% 20-1/2-Year TIPS	1-5/8% 10-Year TIPS	1-7/8% 10-Year TIPS	2% 10-Year TIPS
Description:			TIPS of January 2025	Series A-2015	Series D-2015	Series A-2016
CUSIP Number:			912810FR4	912828DH0	912828EA4	912828ET3
Dated Date:			July 15, 2004	January 15, 2005	July 15, 2005	January 15, 2006
Original Issue Date:			July 30, 2004	January 18, 2005	July 15, 2005	January 17, 2006
Additional Issue Date(s):			January 31, 2005 July 29, 2005	April 15, 2005	October 17, 2005	April 17, 2006
Maturity Date:			January 15, 2025	January 15, 2015	July 15, 2015	January 15, 2016
Ref CPI on Dated Date:			188.49677	190.94516	194.50968	198.47742
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
September 1 2011	225.72200	1.19748	1.18213	1.16047	1.13727	
September 2 2011	225.72867	1.19752	1.18216	1.16050	1.13730	
September 3 2011	225.73533	1.19756	1.18220	1.16054	1.13734	
September 4 2011	225.74200	1.19759	1.18223	1.16057	1.13737	
September 5 2011	225.74867	1.19763	1.18227	1.16060	1.13740	
September 6 2011	225.75533	1.19766	1.18230	1.16064	1.13744	
September 7 2011	225.76200	1.19770	1.18234	1.16067	1.13747	
September 8 2011	225.76867	1.19773	1.18237	1.16071	1.13750	
September 9 2011	225.77533	1.19777	1.18241	1.16074	1.13754	
September 10 2011	225.78200	1.19780	1.18244	1.16078	1.13757	
September 11 2011	225.78867	1.19784	1.18248	1.16081	1.13760	
September 12 2011	225.79533	1.19787	1.18251	1.16084	1.13764	
September 13 2011	225.80200	1.19791	1.18255	1.16088	1.13767	
September 14 2011	225.80867	1.19794	1.18258	1.16091	1.13770	
September 15 2011	225.81533	1.19798	1.18262	1.16095	1.13774	
September 16 2011	225.82200	1.19802	1.18265	1.16098	1.13777	
September 17 2011	225.82867	1.19805	1.18269	1.16102	1.13781	
September 18 2011	225.83533	1.19809	1.18272	1.16105	1.13784	
September 19 2011	225.84200	1.19812	1.18276	1.16108	1.13787	
September 20 2011	225.84867	1.19816	1.18279	1.16112	1.13791	
September 21 2011	225.85533	1.19819	1.18283	1.16115	1.13794	
September 22 2011	225.86200	1.19823	1.18286	1.16119	1.13797	
September 23 2011	225.86867	1.19826	1.18290	1.16122	1.13801	
September 24 2011	225.87533	1.19830	1.18293	1.16125	1.13804	
September 25 2011	225.88200	1.19833	1.18297	1.16129	1.13807	
September 26 2011	225.88867	1.19837	1.18300	1.16132	1.13811	
September 27 2011	225.89533	1.19840	1.18304	1.16136	1.13814	
September 28 2011	225.90200	1.19844	1.18307	1.16139	1.13817	
September 29 2011	225.90867	1.19848	1.18311	1.16143	1.13821	
September 30 2011	225.91533	1.19851	1.18314	1.16146	1.13824	
CPI-U (NSA) for:			May 2011 225.964	June 2011 225.722	July 2011 225.922	

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
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Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):			2% 20-Year TIPS TIPS of January 2026 912810FS2 January 15, 2006 January 31, 2006 July 31, 2006	2-1/2% 10-Year TIPS Series D-2016 912828FL9 July 15, 2006 July 17, 2006 October 16, 2006	2-3/8% 10-Year TIPS Series A-2017 912828GD6 January 15, 2007 January 16, 2007 April 16, 2007	2-3/8% 20-Year TIPS TIPS of January 2027 912810PS1 January 15, 2007 January 31, 2007 July 31, 2007
Maturity Date: Ref CPI on Dated Date:			January 15, 2026 198.47742	July 15, 2016 201.95161	January 15, 2017 201.66452	January 15, 2027 201.66452
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
September 1 2011	225.72200	1.13727	1.11770	1.11929	1.11929	
September 2 2011	225.72867	1.13730	1.11774	1.11933	1.11933	
September 3 2011	225.73533	1.13734	1.11777	1.11936	1.11936	
September 4 2011	225.74200	1.13737	1.11780	1.11939	1.11939	
September 5 2011	225.74867	1.13740	1.11784	1.11943	1.11943	
September 6 2011	225.75533	1.13744	1.11787	1.11946	1.11946	
September 7 2011	225.76200	1.13747	1.11790	1.11949	1.11949	
September 8 2011	225.76867	1.13750	1.11793	1.11953	1.11953	
September 9 2011	225.77533	1.13754	1.11797	1.11956	1.11956	
September 10 2011	225.78200	1.13757	1.11800	1.11959	1.11959	
September 11 2011	225.78867	1.13760	1.11803	1.11963	1.11963	
September 12 2011	225.79533	1.13764	1.11807	1.11966	1.11966	
September 13 2011	225.80200	1.13767	1.11810	1.11969	1.11969	
September 14 2011	225.80867	1.13770	1.11813	1.11972	1.11972	
September 15 2011	225.81533	1.13774	1.11817	1.11976	1.11976	
September 16 2011	225.82200	1.13777	1.11820	1.11979	1.11979	
September 17 2011	225.82867	1.13781	1.11823	1.11982	1.11982	
September 18 2011	225.83533	1.13784	1.11826	1.11986	1.11986	
September 19 2011	225.84200	1.13787	1.11830	1.11989	1.11989	
September 20 2011	225.84867	1.13791	1.11833	1.11992	1.11992	
September 21 2011	225.85533	1.13794	1.11836	1.11996	1.11996	
September 22 2011	225.86200	1.13797	1.11840	1.11999	1.11999	
September 23 2011	225.86867	1.13801	1.11843	1.12002	1.12002	
September 24 2011	225.87533	1.13804	1.11846	1.12005	1.12005	
September 25 2011	225.88200	1.13807	1.11850	1.12009	1.12009	
September 26 2011	225.88867	1.13811	1.11853	1.12012	1.12012	
September 27 2011	225.89533	1.13814	1.11856	1.12015	1.12015	
September 28 2011	225.90200	1.13817	1.11859	1.12019	1.12019	
September 29 2011	225.90867	1.13821	1.11863	1.12022	1.12022	
September 30 2011	225.91533	1.13824	1.11866	1.12025	1.12025	
CPI-U (NSA) for:	May 2011	225.964	June 2011	225.722	July 2011	225.922

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
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Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):			2% 5-Year TIPS Series J-2012 912828GN4 April 15, 2007 April 30, 2007 October 31, 2007	2-5/8% 10-Year TIPS Series D-2017 912828GX2 July 15, 2007 July 16, 2007 October 15, 2007	1-5/8% 10-Year TIPS Series A-2018 912828HN3 January 15, 2008 January 15, 2008 April 15, 2008	1-3/4% 20-Year TIPS TIPS of January 2028 912810PV4 January 15, 2008 January 31, 2008 July 31, 2008
Maturity Date: Ref CPI on Dated Date:			April 15, 2012 202.92140	July 15, 2017 207.25639	January 15, 2018 209.49645	January 15, 2028 209.49645
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
September 1 2011	225.72200	1.11236	1.08910	1.07745	1.07745	
September 2 2011	225.72867	1.11239	1.08913	1.07748	1.07748	
September 3 2011	225.73533	1.11243	1.08916	1.07751	1.07751	
September 4 2011	225.74200	1.11246	1.08919	1.07755	1.07755	
September 5 2011	225.74867	1.11249	1.08922	1.07758	1.07758	
September 6 2011	225.75533	1.11253	1.08926	1.07761	1.07761	
September 7 2011	225.76200	1.11256	1.08929	1.07764	1.07764	
September 8 2011	225.76867	1.11259	1.08932	1.07767	1.07767	
September 9 2011	225.77533	1.11262	1.08935	1.07770	1.07770	
September 10 2011	225.78200	1.11266	1.08938	1.07774	1.07774	
September 11 2011	225.78867	1.11269	1.08942	1.07777	1.07777	
September 12 2011	225.79533	1.11272	1.08945	1.07780	1.07780	
September 13 2011	225.80200	1.11276	1.08948	1.07783	1.07783	
September 14 2011	225.80867	1.11279	1.08951	1.07786	1.07786	
September 15 2011	225.81533	1.11282	1.08955	1.07790	1.07790	
September 16 2011	225.82200	1.11285	1.08958	1.07793	1.07793	
September 17 2011	225.82867	1.11289	1.08961	1.07796	1.07796	
September 18 2011	225.83533	1.11292	1.08964	1.07799	1.07799	
September 19 2011	225.84200	1.11295	1.08967	1.07802	1.07802	
September 20 2011	225.84867	1.11299	1.08971	1.07805	1.07805	
September 21 2011	225.85533	1.11302	1.08974	1.07809	1.07809	
September 22 2011	225.86200	1.11305	1.08977	1.07812	1.07812	
September 23 2011	225.86867	1.11308	1.08980	1.07815	1.07815	
September 24 2011	225.87533	1.11312	1.08984	1.07818	1.07818	
September 25 2011	225.88200	1.11315	1.08987	1.07821	1.07821	
September 26 2011	225.88867	1.11318	1.08990	1.07825	1.07825	
September 27 2011	225.89533	1.11322	1.08993	1.07828	1.07828	
September 28 2011	225.90200	1.11325	1.08996	1.07831	1.07831	
September 29 2011	225.90867	1.11328	1.09000	1.07834	1.07834	
September 30 2011	225.91533	1.11331	1.09003	1.07837	1.07837	
CPI-U (NSA) for:	May 2011	225.964	June 2011	225.722	July 2011	225.922

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
September 2011

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):			0-5/8% 5-Year TIPS Series J-2013 912828HW3 April 15, 2008 April 30, 2008 October 31, 2008	1-3/8% 10-Year TIPS Series D-2018 912828JE1 July 15, 2008 July 15, 2008 October 15, 2008	2-1/8% 10-Year TIPS Series A-2019 912828JX9 January 15, 2009 January 15, 2009 April 15, 2009	2-1/2% 20-Year TIPS TIPS of January 2029 912810PZ5 January 15, 2009 January 30, 2009 July 31, 2009
Maturity Date: Ref CPI on Dated Date:			April 15, 2013 211.36607	July 15, 2018 215.63997	January 15, 2019 214.69971	January 15, 2029 214.69971
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
September 1 2011	225.72200	1.06792	1.04675	1.05134	1.05134	
September 2 2011	225.72867	1.06795	1.04678	1.05137	1.05137	
September 3 2011	225.73533	1.06798	1.04682	1.05140	1.05140	
September 4 2011	225.74200	1.06801	1.04685	1.05143	1.05143	
September 5 2011	225.74867	1.06805	1.04688	1.05146	1.05146	
September 6 2011	225.75533	1.06808	1.04691	1.05149	1.05149	
September 7 2011	225.76200	1.06811	1.04694	1.05152	1.05152	
September 8 2011	225.76867	1.06814	1.04697	1.05156	1.05156	
September 9 2011	225.77533	1.06817	1.04700	1.05159	1.05159	
September 10 2011	225.78200	1.06820	1.04703	1.05162	1.05162	
September 11 2011	225.78867	1.06824	1.04706	1.05165	1.05165	
September 12 2011	225.79533	1.06827	1.04709	1.05168	1.05168	
September 13 2011	225.80200	1.06830	1.04712	1.05171	1.05171	
September 14 2011	225.80867	1.06833	1.04716	1.05174	1.05174	
September 15 2011	225.81533	1.06836	1.04719	1.05177	1.05177	
September 16 2011	225.82200	1.06839	1.04722	1.05180	1.05180	
September 17 2011	225.82867	1.06842	1.04725	1.05184	1.05184	
September 18 2011	225.83533	1.06846	1.04728	1.05187	1.05187	
September 19 2011	225.84200	1.06849	1.04731	1.05190	1.05190	
September 20 2011	225.84867	1.06852	1.04734	1.05193	1.05193	
September 21 2011	225.85533	1.06855	1.04737	1.05196	1.05196	
September 22 2011	225.86200	1.06858	1.04740	1.05199	1.05199	
September 23 2011	225.86867	1.06861	1.04743	1.05202	1.05202	
September 24 2011	225.87533	1.06865	1.04747	1.05205	1.05205	
September 25 2011	225.88200	1.06868	1.04750	1.05208	1.05208	
September 26 2011	225.88867	1.06871	1.04753	1.05211	1.05211	
September 27 2011	225.89533	1.06874	1.04756	1.05215	1.05215	
September 28 2011	225.90200	1.06877	1.04759	1.05218	1.05218	
September 29 2011	225.90867	1.06880	1.04762	1.05221	1.05221	
September 30 2011	225.91533	1.06883	1.04765	1.05224	1.05224	
CPI-U (NSA) for:	May 2011	225.964	June 2011	225.722	July 2011	225.922

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
September 2011

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):			1-1/4% 5-Year TIPS Series K-2014 912828KM1 April 15, 2009 April 30, 2009 October 30, 2009	1-7/8% 10-Year TIPS Series D-2019 912828LA6 July 15, 2009 July 15, 2009 October 15, 2009	1-3/8% 10-Year TIPS Series A-2020 912828MF4 January 15, 2010 January 15, 2010 April 15, 2010	2-1/8% 30-Year TIPS TIPS of February 2040 912810QF8 February 15, 2010 February 26, 2010 August 31, 2010
Maturity Date: Ref CPI on Dated Date:			April 15, 2014 211.63300	July 15, 2019 213.51819	January 15, 2020 216.24610	February 15, 2040 216.13950
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
September 1 2011	225.72200	1.06657	1.05716	1.04382	1.04433	
September 2 2011	225.72867	1.06660	1.05719	1.04385	1.04437	
September 3 2011	225.73533	1.06664	1.05722	1.04388	1.04440	
September 4 2011	225.74200	1.06667	1.05725	1.04391	1.04443	
September 5 2011	225.74867	1.06670	1.05728	1.04394	1.04446	
September 6 2011	225.75533	1.06673	1.05731	1.04397	1.04449	
September 7 2011	225.76200	1.06676	1.05734	1.04400	1.04452	
September 8 2011	225.76867	1.06679	1.05737	1.04404	1.04455	
September 9 2011	225.77533	1.06682	1.05741	1.04407	1.04458	
September 10 2011	225.78200	1.06686	1.05744	1.04410	1.04461	
September 11 2011	225.78867	1.06689	1.05747	1.04413	1.04464	
September 12 2011	225.79533	1.06692	1.05750	1.04416	1.04467	
September 13 2011	225.80200	1.06695	1.05753	1.04419	1.04470	
September 14 2011	225.80867	1.06698	1.05756	1.04422	1.04474	
September 15 2011	225.81533	1.06701	1.05759	1.04425	1.04477	
September 16 2011	225.82200	1.06705	1.05762	1.04428	1.04480	
September 17 2011	225.82867	1.06708	1.05766	1.04431	1.04483	
September 18 2011	225.83533	1.06711	1.05769	1.04434	1.04486	
September 19 2011	225.84200	1.06714	1.05772	1.04437	1.04489	
September 20 2011	225.84867	1.06717	1.05775	1.04441	1.04492	
September 21 2011	225.85533	1.06720	1.05778	1.04444	1.04495	
September 22 2011	225.86200	1.06723	1.05781	1.04447	1.04498	
September 23 2011	225.86867	1.06727	1.05784	1.04450	1.04501	
September 24 2011	225.87533	1.06730	1.05787	1.04453	1.04504	
September 25 2011	225.88200	1.06733	1.05791	1.04456	1.04508	
September 26 2011	225.88867	1.06736	1.05794	1.04459	1.04511	
September 27 2011	225.89533	1.06739	1.05797	1.04462	1.04514	
September 28 2011	225.90200	1.06742	1.05800	1.04465	1.04517	
September 29 2011	225.90867	1.06745	1.05803	1.04468	1.04520	
September 30 2011	225.91533	1.06749	1.05806	1.04471	1.04523	
CPI-U (NSA) for:	May 2011	225.964	June 2011	225.722	July 2011	225.922

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
September 2011

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):			0-1/2% 5-Year TIPS Series K-2015 912828MY3 April 15, 2010 April 30, 2010 October 29, 2010	1-1/4% 10-Year TIPS Series D-2020 912828NM8 July 15, 2010 July 15, 2010 September 15, 2010 November 15, 2010	1-1/8% 10-Year TIPS Series A-2021 912828PP9 January 15, 2011 January 31, 2011 March 31, 2011 May 31, 2011	2-1/8% 30-Year TIPS TIPS of February 2041 912810QP6 February 15, 2011 February 28, 2011 June 30, 2011
Maturity Date: Ref CPI on Dated Date:			April 15, 2015 216.71220	July 15, 2020 218.08532	January 15, 2021 218.75255	February 15, 2041 218.99100
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
September 1 2011	225.72200	1.04157	1.03502	1.03186	1.03074	
September 2 2011	225.72867	1.04161	1.03505	1.03189	1.03077	
September 3 2011	225.73533	1.04164	1.03508	1.03192	1.03080	
September 4 2011	225.74200	1.04167	1.03511	1.03195	1.03083	
September 5 2011	225.74867	1.04170	1.03514	1.03198	1.03086	
September 6 2011	225.75533	1.04173	1.03517	1.03201	1.03089	
September 7 2011	225.76200	1.04176	1.03520	1.03204	1.03092	
September 8 2011	225.76867	1.04179	1.03523	1.03207	1.03095	
September 9 2011	225.77533	1.04182	1.03526	1.03210	1.03098	
September 10 2011	225.78200	1.04185	1.03529	1.03213	1.03101	
September 11 2011	225.78867	1.04188	1.03532	1.03216	1.03104	
September 12 2011	225.79533	1.04191	1.03535	1.03220	1.03107	
September 13 2011	225.80200	1.04194	1.03538	1.03223	1.03110	
September 14 2011	225.80867	1.04197	1.03541	1.03226	1.03113	
September 15 2011	225.81533	1.04201	1.03544	1.03229	1.03116	
September 16 2011	225.82200	1.04204	1.03548	1.03232	1.03119	
September 17 2011	225.82867	1.04207	1.03551	1.03235	1.03122	
September 18 2011	225.83533	1.04210	1.03554	1.03238	1.03125	
September 19 2011	225.84200	1.04213	1.03557	1.03241	1.03128	
September 20 2011	225.84867	1.04216	1.03560	1.03244	1.03131	
September 21 2011	225.85533	1.04219	1.03563	1.03247	1.03135	
September 22 2011	225.86200	1.04222	1.03566	1.03250	1.03138	
September 23 2011	225.86867	1.04225	1.03569	1.03253	1.03141	
September 24 2011	225.87533	1.04228	1.03572	1.03256	1.03144	
September 25 2011	225.88200	1.04231	1.03575	1.03259	1.03147	
September 26 2011	225.88867	1.04234	1.03578	1.03262	1.03150	
September 27 2011	225.89533	1.04237	1.03581	1.03265	1.03153	
September 28 2011	225.90200	1.04241	1.03584	1.03268	1.03156	
September 29 2011	225.90867	1.04244	1.03587	1.03271	1.03159	
September 30 2011	225.91533	1.04247	1.03590	1.03274	1.03162	
CPI-U (NSA) for:	May 2011	225.964	June 2011	225.722	July 2011	225.922

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
September 2011

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:			0-1/8% 5-Year TIPS Series W-2016 912828QD5 April 15, 2011 April 29, 2011 August 31, 2011 April 15, 2016 220.72980	0-5/8% 10-Year TIPS Series D-2021 912828QV5 July 15, 2011 July 29, 2011 July 15, 2021 225.38381				
Date			Ref CPI	Index Ratio	Index Ratio			
September	1	2011	225.72200	1.02262	1.00150			
September	2	2011	225.72867	1.02265	1.00153			
September	3	2011	225.73533	1.02268	1.00156			
September	4	2011	225.74200	1.02271	1.00159			
September	5	2011	225.74867	1.02274	1.00162			
September	6	2011	225.75533	1.02277	1.00165			
September	7	2011	225.76200	1.02280	1.00168			
September	8	2011	225.76867	1.02283	1.00171			
September	9	2011	225.77533	1.02286	1.00174			
September	10	2011	225.78200	1.02289	1.00177			
September	11	2011	225.78867	1.02292	1.00180			
September	12	2011	225.79533	1.02295	1.00183			
September	13	2011	225.80200	1.02298	1.00186			
September	14	2011	225.80867	1.02301	1.00189			
September	15	2011	225.81533	1.02304	1.00191			
September	16	2011	225.82200	1.02307	1.00194			
September	17	2011	225.82867	1.02310	1.00197			
September	18	2011	225.83533	1.02313	1.00200			
September	19	2011	225.84200	1.02316	1.00203			
September	20	2011	225.84867	1.02319	1.00206			
September	21	2011	225.85533	1.02322	1.00209			
September	22	2011	225.86200	1.02325	1.00212			
September	23	2011	225.86867	1.02328	1.00215			
September	24	2011	225.87533	1.02331	1.00218			
September	25	2011	225.88200	1.02334	1.00221			
September	26	2011	225.88867	1.02337	1.00224			
September	27	2011	225.89533	1.02340	1.00227			
September	28	2011	225.90200	1.02343	1.00230			
September	29	2011	225.90867	1.02346	1.00233			
September	30	2011	225.91533	1.02349	1.00236			
CPI-U (NSA) for:			May 2011	225.964	June 2011	225.722	July 2011	225.922