## TREASURY INFLATION-PROTECTED SECURITIES (TIPS)

**Ref CPI and Index Ratios for August 2012**

**Security:** 3-5/8% 30-Year TIPS  
**Description:** TIPS of April 2028  
**CUSIP Number:** 912810FD5  
**Dated Date:** April 15, 1998  
**Original Issue Date:** July 15, 1998  
**Additional Issue Date(s):** 
- April 15, 1998  
- April 15, 1999  
- October 15, 1999  
- October 16, 2000  
**Maturity Date:** April 15, 2028  
**Ref CPI on Dated Date:** 161.74000

<table>
<thead>
<tr>
<th>Date</th>
<th>Ref CPI</th>
<th>Index Ratio</th>
<th>Ref CPI</th>
<th>Index Ratio</th>
<th>Ref CPI</th>
<th>Index Ratio</th>
</tr>
</thead>
<tbody>
<tr>
<td>August 1</td>
<td>229.81500</td>
<td>1.42089</td>
<td>1.39796</td>
<td>1.29473</td>
<td>1.25128</td>
<td></td>
</tr>
<tr>
<td>August 2</td>
<td>229.80413</td>
<td>1.42082</td>
<td>1.39789</td>
<td>1.29467</td>
<td>1.25122</td>
<td></td>
</tr>
<tr>
<td>August 3</td>
<td>229.79326</td>
<td>1.42076</td>
<td>1.39783</td>
<td>1.29461</td>
<td>1.25116</td>
<td></td>
</tr>
<tr>
<td>August 4</td>
<td>229.78239</td>
<td>1.42069</td>
<td>1.39776</td>
<td>1.29455</td>
<td>1.25110</td>
<td></td>
</tr>
<tr>
<td>August 5</td>
<td>229.77152</td>
<td>1.42062</td>
<td>1.39769</td>
<td>1.29449</td>
<td>1.25104</td>
<td></td>
</tr>
<tr>
<td>August 6</td>
<td>229.76065</td>
<td>1.42056</td>
<td>1.39763</td>
<td>1.29443</td>
<td>1.25098</td>
<td></td>
</tr>
<tr>
<td>August 7</td>
<td>229.74977</td>
<td>1.42049</td>
<td>1.39756</td>
<td>1.29436</td>
<td>1.25092</td>
<td></td>
</tr>
<tr>
<td>August 8</td>
<td>229.73890</td>
<td>1.42042</td>
<td>1.39750</td>
<td>1.29430</td>
<td>1.25086</td>
<td></td>
</tr>
<tr>
<td>August 9</td>
<td>229.72803</td>
<td>1.42035</td>
<td>1.39743</td>
<td>1.29424</td>
<td>1.25080</td>
<td></td>
</tr>
<tr>
<td>August 10</td>
<td>229.71716</td>
<td>1.42029</td>
<td>1.39736</td>
<td>1.29418</td>
<td>1.25074</td>
<td></td>
</tr>
<tr>
<td>August 11</td>
<td>229.70629</td>
<td>1.42022</td>
<td>1.39730</td>
<td>1.29412</td>
<td>1.25068</td>
<td></td>
</tr>
<tr>
<td>August 12</td>
<td>229.69542</td>
<td>1.42015</td>
<td>1.39723</td>
<td>1.29406</td>
<td>1.25062</td>
<td></td>
</tr>
<tr>
<td>August 13</td>
<td>229.68455</td>
<td>1.42009</td>
<td>1.39716</td>
<td>1.29400</td>
<td>1.25057</td>
<td></td>
</tr>
<tr>
<td>August 14</td>
<td>229.67368</td>
<td>1.42002</td>
<td>1.39710</td>
<td>1.29394</td>
<td>1.25051</td>
<td></td>
</tr>
<tr>
<td>August 15</td>
<td>229.66281</td>
<td>1.41995</td>
<td>1.39703</td>
<td>1.29387</td>
<td>1.25045</td>
<td></td>
</tr>
<tr>
<td>August 16</td>
<td>229.65194</td>
<td>1.41988</td>
<td>1.39697</td>
<td>1.29381</td>
<td>1.25039</td>
<td></td>
</tr>
<tr>
<td>August 17</td>
<td>229.64106</td>
<td>1.41982</td>
<td>1.39690</td>
<td>1.29375</td>
<td>1.25033</td>
<td></td>
</tr>
<tr>
<td>August 18</td>
<td>229.63019</td>
<td>1.41975</td>
<td>1.39683</td>
<td>1.29369</td>
<td>1.25027</td>
<td></td>
</tr>
<tr>
<td>August 19</td>
<td>229.61932</td>
<td>1.41968</td>
<td>1.39677</td>
<td>1.29363</td>
<td>1.25021</td>
<td></td>
</tr>
<tr>
<td>August 20</td>
<td>229.60845</td>
<td>1.41961</td>
<td>1.39670</td>
<td>1.29357</td>
<td>1.25015</td>
<td></td>
</tr>
<tr>
<td>August 21</td>
<td>229.59758</td>
<td>1.41955</td>
<td>1.39664</td>
<td>1.29351</td>
<td>1.25009</td>
<td></td>
</tr>
<tr>
<td>August 22</td>
<td>229.58671</td>
<td>1.41948</td>
<td>1.39657</td>
<td>1.29345</td>
<td>1.25003</td>
<td></td>
</tr>
<tr>
<td>August 23</td>
<td>229.57584</td>
<td>1.41941</td>
<td>1.39650</td>
<td>1.29339</td>
<td>1.24997</td>
<td></td>
</tr>
<tr>
<td>August 24</td>
<td>229.56497</td>
<td>1.41935</td>
<td>1.39644</td>
<td>1.29332</td>
<td>1.24991</td>
<td></td>
</tr>
<tr>
<td>August 25</td>
<td>229.55410</td>
<td>1.41928</td>
<td>1.39637</td>
<td>1.29326</td>
<td>1.24986</td>
<td></td>
</tr>
<tr>
<td>August 26</td>
<td>229.54323</td>
<td>1.41921</td>
<td>1.39631</td>
<td>1.29320</td>
<td>1.24980</td>
<td></td>
</tr>
<tr>
<td>August 27</td>
<td>229.53235</td>
<td>1.41914</td>
<td>1.39624</td>
<td>1.29314</td>
<td>1.24974</td>
<td></td>
</tr>
<tr>
<td>August 28</td>
<td>229.52148</td>
<td>1.41908</td>
<td>1.39617</td>
<td>1.29308</td>
<td>1.24968</td>
<td></td>
</tr>
<tr>
<td>August 29</td>
<td>229.51061</td>
<td>1.41901</td>
<td>1.39611</td>
<td>1.29302</td>
<td>1.24962</td>
<td></td>
</tr>
<tr>
<td>August 30</td>
<td>229.49974</td>
<td>1.41894</td>
<td>1.39604</td>
<td>1.29296</td>
<td>1.24956</td>
<td></td>
</tr>
<tr>
<td>August 31</td>
<td>229.48887</td>
<td>1.41888</td>
<td>1.39597</td>
<td>1.29290</td>
<td>1.24950</td>
<td></td>
</tr>
</tbody>
</table>

**CPI-U (NSA) for:**  
- April 2012: 230.085  
- May 2012: 229.815  
- June 2012: 229.478
## TREASURY INFLATION-PROTECTED SECURITIES (TIPS)

**Ref CPI and Index Ratios for August 2012**

<table>
<thead>
<tr>
<th>Security:</th>
<th>2% 10-Year TIPS</th>
<th>2% 10-Year TIPS</th>
<th>2-3/8% 20-1/2-Year TIPS</th>
<th>1-5/8% 10-Year TIPS</th>
</tr>
</thead>
<tbody>
<tr>
<td>CUSIP Number:</td>
<td>912828BW9</td>
<td>912828CP3</td>
<td>912810FR4</td>
<td>912828DH0</td>
</tr>
<tr>
<td>Dated Date:</td>
<td>January 15, 2004</td>
<td>July 15, 2004</td>
<td>January 15, 2004</td>
<td>January 15, 2005</td>
</tr>
<tr>
<td>Original Issue Date</td>
<td>January 15, 2004</td>
<td>July 15, 2004</td>
<td>July 15, 2004</td>
<td>January 18, 2005</td>
</tr>
<tr>
<td>Additional Issue Date(s):</td>
<td>April 15, 2004</td>
<td>October 15, 2004</td>
<td>July 30, 2004</td>
<td>April 15, 2005</td>
</tr>
<tr>
<td>Ref CPI on Dated Date:</td>
<td>184.77419</td>
<td>188.49677</td>
<td>188.49677</td>
<td>190.94516</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Date</th>
<th>Ref CPI</th>
<th>Index Ratio</th>
<th>Index Ratio</th>
<th>Index Ratio</th>
<th>Index Ratio</th>
</tr>
</thead>
<tbody>
<tr>
<td>August 1 2012</td>
<td>229.81500</td>
<td>1.24376</td>
<td>1.21920</td>
<td>1.21920</td>
<td>1.20357</td>
</tr>
<tr>
<td>August 2 2012</td>
<td>229.80413</td>
<td>1.24370</td>
<td>1.21914</td>
<td>1.21914</td>
<td>1.20351</td>
</tr>
<tr>
<td>August 3 2012</td>
<td>229.79326</td>
<td>1.24364</td>
<td>1.21908</td>
<td>1.21908</td>
<td>1.20345</td>
</tr>
<tr>
<td>August 4 2012</td>
<td>229.78239</td>
<td>1.24358</td>
<td>1.21903</td>
<td>1.21903</td>
<td>1.20339</td>
</tr>
<tr>
<td>August 5 2012</td>
<td>229.77152</td>
<td>1.24353</td>
<td>1.21897</td>
<td>1.21897</td>
<td>1.20334</td>
</tr>
<tr>
<td>August 6 2012</td>
<td>229.76065</td>
<td>1.24347</td>
<td>1.21891</td>
<td>1.21891</td>
<td>1.20328</td>
</tr>
<tr>
<td>August 7 2012</td>
<td>229.74977</td>
<td>1.24341</td>
<td>1.21885</td>
<td>1.21885</td>
<td>1.20322</td>
</tr>
<tr>
<td>August 8 2012</td>
<td>229.73890</td>
<td>1.24335</td>
<td>1.21879</td>
<td>1.21879</td>
<td>1.20317</td>
</tr>
<tr>
<td>August 9 2012</td>
<td>229.72803</td>
<td>1.24329</td>
<td>1.21874</td>
<td>1.21874</td>
<td>1.20311</td>
</tr>
<tr>
<td>August 10 2012</td>
<td>229.71716</td>
<td>1.24323</td>
<td>1.21868</td>
<td>1.21868</td>
<td>1.20305</td>
</tr>
<tr>
<td>August 11 2012</td>
<td>229.70629</td>
<td>1.24317</td>
<td>1.21862</td>
<td>1.21862</td>
<td>1.20300</td>
</tr>
<tr>
<td>August 12 2012</td>
<td>229.69542</td>
<td>1.24311</td>
<td>1.21856</td>
<td>1.21856</td>
<td>1.20294</td>
</tr>
<tr>
<td>August 13 2012</td>
<td>229.68455</td>
<td>1.24306</td>
<td>1.21851</td>
<td>1.21851</td>
<td>1.20288</td>
</tr>
<tr>
<td>August 14 2012</td>
<td>229.67368</td>
<td>1.24300</td>
<td>1.21845</td>
<td>1.21845</td>
<td>1.20283</td>
</tr>
<tr>
<td>August 15 2012</td>
<td>229.66281</td>
<td>1.24294</td>
<td>1.21839</td>
<td>1.21839</td>
<td>1.20277</td>
</tr>
<tr>
<td>August 16 2012</td>
<td>229.65194</td>
<td>1.24288</td>
<td>1.21833</td>
<td>1.21833</td>
<td>1.20271</td>
</tr>
<tr>
<td>August 17 2012</td>
<td>229.64106</td>
<td>1.24282</td>
<td>1.21828</td>
<td>1.21828</td>
<td>1.20265</td>
</tr>
<tr>
<td>August 18 2012</td>
<td>229.63019</td>
<td>1.24276</td>
<td>1.21822</td>
<td>1.21822</td>
<td>1.20260</td>
</tr>
<tr>
<td>August 19 2012</td>
<td>229.61932</td>
<td>1.24270</td>
<td>1.21816</td>
<td>1.21816</td>
<td>1.20254</td>
</tr>
<tr>
<td>August 20 2012</td>
<td>229.60845</td>
<td>1.24264</td>
<td>1.21810</td>
<td>1.21810</td>
<td>1.20248</td>
</tr>
<tr>
<td>August 21 2012</td>
<td>229.59758</td>
<td>1.24256</td>
<td>1.21805</td>
<td>1.21805</td>
<td>1.20243</td>
</tr>
<tr>
<td>August 22 2012</td>
<td>229.58671</td>
<td>1.24253</td>
<td>1.21799</td>
<td>1.21799</td>
<td>1.20237</td>
</tr>
<tr>
<td>August 23 2012</td>
<td>229.57584</td>
<td>1.24247</td>
<td>1.21793</td>
<td>1.21793</td>
<td>1.20231</td>
</tr>
<tr>
<td>August 24 2012</td>
<td>229.56497</td>
<td>1.24241</td>
<td>1.21787</td>
<td>1.21787</td>
<td>1.20226</td>
</tr>
<tr>
<td>August 25 2012</td>
<td>229.55410</td>
<td>1.24235</td>
<td>1.21781</td>
<td>1.21781</td>
<td>1.20220</td>
</tr>
<tr>
<td>August 26 2012</td>
<td>229.54323</td>
<td>1.24229</td>
<td>1.21776</td>
<td>1.21776</td>
<td>1.20214</td>
</tr>
<tr>
<td>August 27 2012</td>
<td>229.53235</td>
<td>1.24223</td>
<td>1.21770</td>
<td>1.21770</td>
<td>1.20209</td>
</tr>
<tr>
<td>August 28 2012</td>
<td>229.52148</td>
<td>1.24217</td>
<td>1.21764</td>
<td>1.21764</td>
<td>1.20203</td>
</tr>
<tr>
<td>August 29 2012</td>
<td>229.51061</td>
<td>1.24211</td>
<td>1.21758</td>
<td>1.21758</td>
<td>1.20197</td>
</tr>
<tr>
<td>August 30 2012</td>
<td>229.49974</td>
<td>1.24206</td>
<td>1.21753</td>
<td>1.21753</td>
<td>1.20191</td>
</tr>
<tr>
<td>August 31 2012</td>
<td>229.48887</td>
<td>1.24200</td>
<td>1.21747</td>
<td>1.21747</td>
<td>1.20186</td>
</tr>
</tbody>
</table>

CPI-U (NSA) for: April 2012 230.085 May 2012 229.815 June 2012 229.478
<table>
<thead>
<tr>
<th>Security:</th>
<th>1-7/8% 10-Year TIPS</th>
<th>2% 10-Year TIPS</th>
<th>2% 20-Year TIPS</th>
<th>2-1/2% 10-Year TIPS</th>
</tr>
</thead>
<tbody>
<tr>
<td>Description:</td>
<td>Series D-2015</td>
<td>Series A-2016</td>
<td>TIPS of January 2026</td>
<td>Series D-2016</td>
</tr>
<tr>
<td>CUSIP Number:</td>
<td>912828EA4</td>
<td>912828ET3</td>
<td>912810FS2</td>
<td>912828FL9</td>
</tr>
<tr>
<td>Original Issue Date:</td>
<td>July 15, 2005</td>
<td>January 17, 2006</td>
<td>January 31, 2006</td>
<td>July 17, 2006</td>
</tr>
<tr>
<td>Additional Issue Date(s):</td>
<td>October 17, 2005</td>
<td>April 17, 2006</td>
<td>July 31, 2006</td>
<td>October 16, 2006</td>
</tr>
<tr>
<td>Maturity Date:</td>
<td>July 15, 2015</td>
<td>January 15, 2016</td>
<td>January 15, 2026</td>
<td>July 15, 2016</td>
</tr>
<tr>
<td>Ref CPI on Dated Date:</td>
<td>194.50968</td>
<td>198.47742</td>
<td>198.47742</td>
<td>201.95161</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Date</th>
<th>Ref CPI</th>
<th>Index Ratio</th>
<th>Index Ratio</th>
<th>Index Ratio</th>
<th>Index Ratio</th>
</tr>
</thead>
<tbody>
<tr>
<td>August 1 2012</td>
<td>229.81500</td>
<td>1.18151</td>
<td>1.15789</td>
<td>1.15789</td>
<td>1.13797</td>
</tr>
<tr>
<td>August 2 2012</td>
<td>229.80413</td>
<td>1.18145</td>
<td>1.15784</td>
<td>1.15784</td>
<td>1.13792</td>
</tr>
<tr>
<td>August 3 2012</td>
<td>229.79326</td>
<td>1.18140</td>
<td>1.15778</td>
<td>1.15778</td>
<td>1.13786</td>
</tr>
<tr>
<td>August 4 2012</td>
<td>229.78239</td>
<td>1.18134</td>
<td>1.15773</td>
<td>1.15773</td>
<td>1.13781</td>
</tr>
<tr>
<td>August 5 2012</td>
<td>229.77152</td>
<td>1.18129</td>
<td>1.15767</td>
<td>1.15767</td>
<td>1.13776</td>
</tr>
<tr>
<td>August 6 2012</td>
<td>229.76065</td>
<td>1.18123</td>
<td>1.15762</td>
<td>1.15762</td>
<td>1.13770</td>
</tr>
<tr>
<td>August 7 2012</td>
<td>229.74977</td>
<td>1.18117</td>
<td>1.15756</td>
<td>1.15756</td>
<td>1.13765</td>
</tr>
<tr>
<td>August 8 2012</td>
<td>229.73890</td>
<td>1.18112</td>
<td>1.15751</td>
<td>1.15751</td>
<td>1.13759</td>
</tr>
<tr>
<td>August 9 2012</td>
<td>229.72803</td>
<td>1.18106</td>
<td>1.15745</td>
<td>1.15745</td>
<td>1.13754</td>
</tr>
<tr>
<td>August 10 2012</td>
<td>229.71716</td>
<td>1.18101</td>
<td>1.15740</td>
<td>1.15740</td>
<td>1.13749</td>
</tr>
<tr>
<td>August 11 2012</td>
<td>229.70629</td>
<td>1.18095</td>
<td>1.15734</td>
<td>1.15734</td>
<td>1.13743</td>
</tr>
<tr>
<td>August 12 2012</td>
<td>229.69542</td>
<td>1.18089</td>
<td>1.15729</td>
<td>1.15729</td>
<td>1.13738</td>
</tr>
<tr>
<td>August 13 2012</td>
<td>229.68455</td>
<td>1.18084</td>
<td>1.15723</td>
<td>1.15723</td>
<td>1.13732</td>
</tr>
<tr>
<td>August 14 2012</td>
<td>229.67368</td>
<td>1.18078</td>
<td>1.15718</td>
<td>1.15718</td>
<td>1.13727</td>
</tr>
<tr>
<td>August 15 2012</td>
<td>229.66281</td>
<td>1.18073</td>
<td>1.15712</td>
<td>1.15712</td>
<td>1.13722</td>
</tr>
<tr>
<td>August 16 2012</td>
<td>229.65194</td>
<td>1.18067</td>
<td>1.15707</td>
<td>1.15707</td>
<td>1.13716</td>
</tr>
<tr>
<td>August 17 2012</td>
<td>229.64106</td>
<td>1.18062</td>
<td>1.15701</td>
<td>1.15701</td>
<td>1.13711</td>
</tr>
<tr>
<td>August 18 2012</td>
<td>229.63019</td>
<td>1.18056</td>
<td>1.15696</td>
<td>1.15696</td>
<td>1.13706</td>
</tr>
<tr>
<td>August 19 2012</td>
<td>229.61932</td>
<td>1.18050</td>
<td>1.15690</td>
<td>1.15690</td>
<td>1.13700</td>
</tr>
<tr>
<td>August 20 2012</td>
<td>229.60845</td>
<td>1.18045</td>
<td>1.15685</td>
<td>1.15685</td>
<td>1.13695</td>
</tr>
<tr>
<td>August 21 2012</td>
<td>229.59758</td>
<td>1.18039</td>
<td>1.15679</td>
<td>1.15679</td>
<td>1.13689</td>
</tr>
<tr>
<td>August 22 2012</td>
<td>229.58671</td>
<td>1.18034</td>
<td>1.15674</td>
<td>1.15674</td>
<td>1.13684</td>
</tr>
<tr>
<td>August 23 2012</td>
<td>229.57584</td>
<td>1.18028</td>
<td>1.15668</td>
<td>1.15668</td>
<td>1.13679</td>
</tr>
<tr>
<td>August 24 2012</td>
<td>229.56497</td>
<td>1.18022</td>
<td>1.15663</td>
<td>1.15663</td>
<td>1.13673</td>
</tr>
<tr>
<td>August 25 2012</td>
<td>229.55410</td>
<td>1.18017</td>
<td>1.15658</td>
<td>1.15658</td>
<td>1.13668</td>
</tr>
<tr>
<td>August 26 2012</td>
<td>229.54323</td>
<td>1.18011</td>
<td>1.15652</td>
<td>1.15652</td>
<td>1.13662</td>
</tr>
<tr>
<td>August 27 2012</td>
<td>229.53235</td>
<td>1.18006</td>
<td>1.15647</td>
<td>1.15647</td>
<td>1.13657</td>
</tr>
<tr>
<td>August 28 2012</td>
<td>229.52148</td>
<td>1.18000</td>
<td>1.15641</td>
<td>1.15641</td>
<td>1.13652</td>
</tr>
<tr>
<td>August 29 2012</td>
<td>229.51061</td>
<td>1.17994</td>
<td>1.15636</td>
<td>1.15636</td>
<td>1.13646</td>
</tr>
<tr>
<td>August 30 2012</td>
<td>229.49974</td>
<td>1.17989</td>
<td>1.15630</td>
<td>1.15630</td>
<td>1.13641</td>
</tr>
<tr>
<td>August 31 2012</td>
<td>229.48887</td>
<td>1.17983</td>
<td>1.15625</td>
<td>1.15625</td>
<td>1.13636</td>
</tr>
</tbody>
</table>

CPI-U (NSA) for: | April 2012 | 230.085 | May 2012 | 229.815 | June 2012 | 229.478
<table>
<thead>
<tr>
<th>Date</th>
<th>Ref CPI</th>
<th>Index Ratio</th>
<th>Index Ratio</th>
<th>Index Ratio</th>
<th>Index Ratio</th>
</tr>
</thead>
<tbody>
<tr>
<td>August 1 2012</td>
<td>229.81500</td>
<td>1.13959</td>
<td>1.13959</td>
<td>1.10884</td>
<td>1.09699</td>
</tr>
<tr>
<td>August 2 2012</td>
<td>229.80413</td>
<td>1.13954</td>
<td>1.13954</td>
<td>1.10879</td>
<td>1.09694</td>
</tr>
<tr>
<td>August 3 2012</td>
<td>229.79326</td>
<td>1.13948</td>
<td>1.13948</td>
<td>1.10874</td>
<td>1.09688</td>
</tr>
<tr>
<td>August 4 2012</td>
<td>229.78239</td>
<td>1.13943</td>
<td>1.13943</td>
<td>1.10869</td>
<td>1.09683</td>
</tr>
<tr>
<td>August 5 2012</td>
<td>229.77152</td>
<td>1.13938</td>
<td>1.13938</td>
<td>1.10863</td>
<td>1.09678</td>
</tr>
<tr>
<td>August 6 2012</td>
<td>229.76065</td>
<td>1.13932</td>
<td>1.13932</td>
<td>1.10858</td>
<td>1.09673</td>
</tr>
<tr>
<td>August 7 2012</td>
<td>229.74977</td>
<td>1.13927</td>
<td>1.13927</td>
<td>1.10853</td>
<td>1.09668</td>
</tr>
<tr>
<td>August 8 2012</td>
<td>229.73890</td>
<td>1.13921</td>
<td>1.13921</td>
<td>1.10848</td>
<td>1.09662</td>
</tr>
<tr>
<td>August 9 2012</td>
<td>229.72803</td>
<td>1.13916</td>
<td>1.13916</td>
<td>1.10842</td>
<td>1.09657</td>
</tr>
<tr>
<td>August 10 2012</td>
<td>229.71716</td>
<td>1.13911</td>
<td>1.13911</td>
<td>1.10837</td>
<td>1.09652</td>
</tr>
<tr>
<td>August 11 2012</td>
<td>229.70629</td>
<td>1.13905</td>
<td>1.13905</td>
<td>1.10832</td>
<td>1.09647</td>
</tr>
<tr>
<td>August 12 2012</td>
<td>229.69542</td>
<td>1.13900</td>
<td>1.13900</td>
<td>1.10827</td>
<td>1.09642</td>
</tr>
<tr>
<td>August 13 2012</td>
<td>229.68455</td>
<td>1.13894</td>
<td>1.13894</td>
<td>1.10821</td>
<td>1.09636</td>
</tr>
<tr>
<td>August 14 2012</td>
<td>229.67368</td>
<td>1.13889</td>
<td>1.13889</td>
<td>1.10816</td>
<td>1.09631</td>
</tr>
<tr>
<td>August 15 2012</td>
<td>229.66281</td>
<td>1.13884</td>
<td>1.13884</td>
<td>1.10811</td>
<td>1.09626</td>
</tr>
<tr>
<td>August 16 2012</td>
<td>229.65194</td>
<td>1.13878</td>
<td>1.13878</td>
<td>1.10806</td>
<td>1.09621</td>
</tr>
<tr>
<td>August 17 2012</td>
<td>229.64106</td>
<td>1.13873</td>
<td>1.13873</td>
<td>1.10800</td>
<td>1.09616</td>
</tr>
<tr>
<td>August 18 2012</td>
<td>229.63019</td>
<td>1.13867</td>
<td>1.13867</td>
<td>1.10795</td>
<td>1.09611</td>
</tr>
<tr>
<td>August 19 2012</td>
<td>229.61932</td>
<td>1.13862</td>
<td>1.13862</td>
<td>1.10790</td>
<td>1.09605</td>
</tr>
<tr>
<td>August 20 2012</td>
<td>229.60845</td>
<td>1.13857</td>
<td>1.13857</td>
<td>1.10785</td>
<td>1.09600</td>
</tr>
<tr>
<td>August 21 2012</td>
<td>229.59758</td>
<td>1.13851</td>
<td>1.13851</td>
<td>1.10779</td>
<td>1.09595</td>
</tr>
<tr>
<td>August 22 2012</td>
<td>229.58671</td>
<td>1.13846</td>
<td>1.13846</td>
<td>1.10774</td>
<td>1.09590</td>
</tr>
<tr>
<td>August 23 2012</td>
<td>229.57584</td>
<td>1.13840</td>
<td>1.13840</td>
<td>1.10769</td>
<td>1.09585</td>
</tr>
<tr>
<td>August 24 2012</td>
<td>229.56497</td>
<td>1.13835</td>
<td>1.13835</td>
<td>1.10764</td>
<td>1.09579</td>
</tr>
<tr>
<td>August 25 2012</td>
<td>229.55410</td>
<td>1.13830</td>
<td>1.13830</td>
<td>1.10759</td>
<td>1.09574</td>
</tr>
<tr>
<td>August 26 2012</td>
<td>229.54323</td>
<td>1.13824</td>
<td>1.13824</td>
<td>1.10753</td>
<td>1.09569</td>
</tr>
<tr>
<td>August 27 2012</td>
<td>229.53235</td>
<td>1.13819</td>
<td>1.13819</td>
<td>1.10748</td>
<td>1.09564</td>
</tr>
<tr>
<td>August 28 2012</td>
<td>229.52148</td>
<td>1.13814</td>
<td>1.13814</td>
<td>1.10743</td>
<td>1.09559</td>
</tr>
<tr>
<td>August 29 2012</td>
<td>229.51061</td>
<td>1.13808</td>
<td>1.13808</td>
<td>1.10738</td>
<td>1.09553</td>
</tr>
<tr>
<td>August 30 2012</td>
<td>229.49974</td>
<td>1.13803</td>
<td>1.13803</td>
<td>1.10732</td>
<td>1.09548</td>
</tr>
<tr>
<td>August 31 2012</td>
<td>229.48887</td>
<td>1.13797</td>
<td>1.13797</td>
<td>1.10727</td>
<td>1.09543</td>
</tr>
</tbody>
</table>

CPI-U (NSA) for:
- April 2012 230.085
- May 2012 229.815
- June 2012 229.478
## Treasury Inflation-Protected Securities (TIPS)

### Ref CPI and Index Ratios for August 2012

<table>
<thead>
<tr>
<th>Security:</th>
<th>Description:</th>
<th>Date:</th>
<th>Ref CPI</th>
<th>Index Ratio</th>
<th>Index Ratio</th>
<th>Index Ratio</th>
<th>Index Ratio</th>
</tr>
</thead>
<tbody>
<tr>
<td>1-3/4% 20-Year TIPS</td>
<td>TIPS of January 2028</td>
<td>August 1, 2012</td>
<td>229.81500</td>
<td>1.09699</td>
<td>1.08728</td>
<td>1.06573</td>
<td>1.07040</td>
</tr>
<tr>
<td>0-5/8% 5-Year TIPS</td>
<td>Series J-2013</td>
<td>August 2, 2012</td>
<td>229.80413</td>
<td>1.09694</td>
<td>1.08713</td>
<td>1.06558</td>
<td>1.07025</td>
</tr>
<tr>
<td>1-3/8% 10-Year TIPS</td>
<td>Series D-2018</td>
<td>August 3, 2012</td>
<td>229.79326</td>
<td>1.09688</td>
<td>1.08703</td>
<td>1.06543</td>
<td>1.06990</td>
</tr>
</tbody>
</table>

### CPI-U (NSA) for:

- April 2012: 230.085
- May 2012: 229.815
- June 2012: 229.478
TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
August 2012

<table>
<thead>
<tr>
<th>Security:</th>
<th>Description:</th>
<th>Security:</th>
<th>Description:</th>
</tr>
</thead>
<tbody>
<tr>
<td>2-1/2% 20-Year TIPS</td>
<td>TIPS of January 2029</td>
<td>1-1/4% 5-Year TIPS</td>
<td>Series K-2014</td>
</tr>
<tr>
<td>1-7/8% 10-Year TIPS</td>
<td>Series D-2019</td>
<td>1-3/8% 10-Year TIPS</td>
<td>Series A-2020</td>
</tr>
<tr>
<td>1-3/8% 10-Year TIPS</td>
<td>912810PZ5</td>
<td>1-3/8% 10-Year TIPS</td>
<td>912828KM1</td>
</tr>
<tr>
<td>Dated Date:</td>
<td>January 15, 2009</td>
<td>Dated Date:</td>
<td>April 15, 2009</td>
</tr>
<tr>
<td>Original Issue Date:</td>
<td>January 30, 2009</td>
<td>Maturity Date:</td>
<td>January 15, 2019</td>
</tr>
<tr>
<td>Additional Issue Date(s):</td>
<td>July 31, 2009</td>
<td>Ref CPI on Dated Date:</td>
<td>213.51819</td>
</tr>
<tr>
<td>Ref CPI on Dated Date:</td>
<td>January 15, 2029</td>
<td>Ref CPI on Dated Date:</td>
<td>216.24610</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Date</th>
<th>Ref CPI</th>
<th>Index Ratio</th>
<th>Index Ratio</th>
<th>Index Ratio</th>
<th>Index Ratio</th>
</tr>
</thead>
<tbody>
<tr>
<td>August 1 2012</td>
<td>229.81500</td>
<td>1.07040</td>
<td>1.08591</td>
<td>1.07633</td>
<td>1.06275</td>
</tr>
<tr>
<td>August 2 2012</td>
<td>229.80413</td>
<td>1.07035</td>
<td>1.08586</td>
<td>1.07627</td>
<td>1.06270</td>
</tr>
<tr>
<td>August 3 2012</td>
<td>229.79326</td>
<td>1.07030</td>
<td>1.08581</td>
<td>1.07622</td>
<td>1.06265</td>
</tr>
<tr>
<td>August 4 2012</td>
<td>229.78239</td>
<td>1.07025</td>
<td>1.08576</td>
<td>1.07617</td>
<td>1.06260</td>
</tr>
<tr>
<td>August 5 2012</td>
<td>229.77152</td>
<td>1.07020</td>
<td>1.08571</td>
<td>1.07612</td>
<td>1.06255</td>
</tr>
<tr>
<td>August 6 2012</td>
<td>229.76065</td>
<td>1.07015</td>
<td>1.08566</td>
<td>1.07607</td>
<td>1.06250</td>
</tr>
<tr>
<td>August 7 2012</td>
<td>229.74977</td>
<td>1.07010</td>
<td>1.08561</td>
<td>1.07602</td>
<td>1.06245</td>
</tr>
<tr>
<td>August 8 2012</td>
<td>229.73890</td>
<td>1.07005</td>
<td>1.08556</td>
<td>1.07597</td>
<td>1.06240</td>
</tr>
<tr>
<td>August 9 2012</td>
<td>229.72803</td>
<td>1.07000</td>
<td>1.08551</td>
<td>1.07592</td>
<td>1.06235</td>
</tr>
<tr>
<td>August 10 2012</td>
<td>229.71716</td>
<td>1.06995</td>
<td>1.08546</td>
<td>1.07587</td>
<td>1.06230</td>
</tr>
<tr>
<td>August 11 2012</td>
<td>229.70629</td>
<td>1.06990</td>
<td>1.08541</td>
<td>1.07582</td>
<td>1.06224</td>
</tr>
<tr>
<td>August 12 2012</td>
<td>229.69542</td>
<td>1.06985</td>
<td>1.08536</td>
<td>1.07577</td>
<td>1.06219</td>
</tr>
<tr>
<td>August 13 2012</td>
<td>229.68455</td>
<td>1.06979</td>
<td>1.08531</td>
<td>1.07571</td>
<td>1.06214</td>
</tr>
<tr>
<td>August 14 2012</td>
<td>229.67368</td>
<td>1.06974</td>
<td>1.08526</td>
<td>1.07566</td>
<td>1.06209</td>
</tr>
<tr>
<td>August 15 2012</td>
<td>229.66281</td>
<td>1.06969</td>
<td>1.08521</td>
<td>1.07561</td>
<td>1.06204</td>
</tr>
<tr>
<td>August 16 2012</td>
<td>229.65194</td>
<td>1.06964</td>
<td>1.08516</td>
<td>1.07556</td>
<td>1.06199</td>
</tr>
<tr>
<td>August 17 2012</td>
<td>229.64106</td>
<td>1.06959</td>
<td>1.08511</td>
<td>1.07551</td>
<td>1.06194</td>
</tr>
<tr>
<td>August 18 2012</td>
<td>229.63019</td>
<td>1.06954</td>
<td>1.08506</td>
<td>1.07546</td>
<td>1.06189</td>
</tr>
<tr>
<td>August 19 2012</td>
<td>229.61932</td>
<td>1.06949</td>
<td>1.08501</td>
<td>1.07541</td>
<td>1.06184</td>
</tr>
<tr>
<td>August 20 2012</td>
<td>229.60845</td>
<td>1.06944</td>
<td>1.08496</td>
<td>1.07536</td>
<td>1.06179</td>
</tr>
<tr>
<td>August 21 2012</td>
<td>229.59758</td>
<td>1.06939</td>
<td>1.08491</td>
<td>1.07531</td>
<td>1.06174</td>
</tr>
<tr>
<td>August 22 2012</td>
<td>229.58671</td>
<td>1.06934</td>
<td>1.08486</td>
<td>1.07526</td>
<td>1.06169</td>
</tr>
<tr>
<td>August 23 2012</td>
<td>229.57584</td>
<td>1.06929</td>
<td>1.08481</td>
<td>1.07521</td>
<td>1.06164</td>
</tr>
<tr>
<td>August 24 2012</td>
<td>229.56497</td>
<td>1.06924</td>
<td>1.08476</td>
<td>1.07516</td>
<td>1.06159</td>
</tr>
<tr>
<td>August 25 2012</td>
<td>229.55410</td>
<td>1.06919</td>
<td>1.08471</td>
<td>1.07511</td>
<td>1.06154</td>
</tr>
<tr>
<td>August 26 2012</td>
<td>229.54323</td>
<td>1.06914</td>
<td>1.08466</td>
<td>1.07505</td>
<td>1.06149</td>
</tr>
<tr>
<td>August 27 2012</td>
<td>229.53235</td>
<td>1.06909</td>
<td>1.08461</td>
<td>1.07500</td>
<td>1.06144</td>
</tr>
<tr>
<td>August 28 2012</td>
<td>229.52148</td>
<td>1.06904</td>
<td>1.08456</td>
<td>1.07495</td>
<td>1.06139</td>
</tr>
<tr>
<td>August 29 2012</td>
<td>229.51061</td>
<td>1.06899</td>
<td>1.08451</td>
<td>1.07490</td>
<td>1.06134</td>
</tr>
<tr>
<td>August 30 2012</td>
<td>229.49974</td>
<td>1.06894</td>
<td>1.08446</td>
<td>1.07485</td>
<td>1.06129</td>
</tr>
<tr>
<td>August 31 2012</td>
<td>229.48887</td>
<td>1.06889</td>
<td>1.08441</td>
<td>1.07480</td>
<td>1.06124</td>
</tr>
</tbody>
</table>

CPI-U (NSA) for:
| April 2012 | 230.085 |
| May 2012 | 229.815 |
| June 2012 | 229.478 |
### TREASURY INFLATION-PROTECTED SECURITIES (TIPS)

#### Ref CPI and Index Ratios for August 2012

<table>
<thead>
<tr>
<th>Security: 0-1/2% 5-Year TIPS</th>
<th>1-1/4% 10-Year TIPS</th>
<th>1-1/8% 10-Year TIPS</th>
</tr>
</thead>
<tbody>
<tr>
<td>Description: TIPS of February 2040 Series K-2015 912828MY3 Series D-2020 912828NM8 Series A-2021 912828PP9</td>
<td></td>
<td></td>
</tr>
<tr>
<td>CUSIP Number: 912810QF8</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Original Issue Date: February 26, 2010</td>
<td>October 29, 2010</td>
<td>July 15, 2010</td>
</tr>
<tr>
<td>Additional Issue Date(s): August 31, 2010</td>
<td>September 15, 2010</td>
<td>January 31, 2011</td>
</tr>
<tr>
<td>Maturity Date: February 15, 2040</td>
<td>April 15, 2015</td>
<td>November 15, 2010</td>
</tr>
<tr>
<td>Ref CPI on Dated Date: 216.13950</td>
<td>216.71220</td>
<td>218.08532</td>
</tr>
<tr>
<td>Index Ratio</td>
<td>Index Ratio</td>
<td>Index Ratio</td>
</tr>
<tr>
<td>2012</td>
<td>218.75255</td>
<td></td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Date</th>
<th>Ref CPI</th>
<th>Index Ratio</th>
<th>Index Ratio</th>
<th>Index Ratio</th>
<th>Index Ratio</th>
</tr>
</thead>
<tbody>
<tr>
<td>August 1 2012</td>
<td>229.81500</td>
<td>1.06327</td>
<td>1.06046</td>
<td>1.05378</td>
<td>1.05057</td>
</tr>
<tr>
<td>August 2 2012</td>
<td>229.80413</td>
<td>1.06322</td>
<td>1.06041</td>
<td>1.05373</td>
<td>1.05052</td>
</tr>
<tr>
<td>August 3 2012</td>
<td>229.79326</td>
<td>1.06317</td>
<td>1.06036</td>
<td>1.05369</td>
<td>1.05047</td>
</tr>
<tr>
<td>August 4 2012</td>
<td>229.78239</td>
<td>1.06312</td>
<td>1.06031</td>
<td>1.05364</td>
<td>1.05042</td>
</tr>
<tr>
<td>August 5 2012</td>
<td>229.77152</td>
<td>1.06307</td>
<td>1.06026</td>
<td>1.05359</td>
<td>1.05037</td>
</tr>
<tr>
<td>August 6 2012</td>
<td>229.76065</td>
<td>1.06302</td>
<td>1.06021</td>
<td>1.05354</td>
<td>1.05032</td>
</tr>
<tr>
<td>August 7 2012</td>
<td>229.74977</td>
<td>1.06297</td>
<td>1.06016</td>
<td>1.05349</td>
<td>1.05027</td>
</tr>
<tr>
<td>August 8 2012</td>
<td>229.73890</td>
<td>1.06292</td>
<td>1.06011</td>
<td>1.05344</td>
<td>1.05022</td>
</tr>
<tr>
<td>August 9 2012</td>
<td>229.72803</td>
<td>1.06287</td>
<td>1.06006</td>
<td>1.05339</td>
<td>1.05017</td>
</tr>
<tr>
<td>August 10 2012</td>
<td>229.71716</td>
<td>1.06282</td>
<td>1.06001</td>
<td>1.05334</td>
<td>1.05012</td>
</tr>
<tr>
<td>August 11 2012</td>
<td>229.70629</td>
<td>1.06277</td>
<td>1.05996</td>
<td>1.05329</td>
<td>1.05007</td>
</tr>
<tr>
<td>August 12 2012</td>
<td>229.69542</td>
<td>1.06272</td>
<td>1.05991</td>
<td>1.05324</td>
<td>1.05002</td>
</tr>
<tr>
<td>August 13 2012</td>
<td>229.68455</td>
<td>1.06267</td>
<td>1.05986</td>
<td>1.05319</td>
<td>1.04997</td>
</tr>
<tr>
<td>August 14 2012</td>
<td>229.67368</td>
<td>1.06262</td>
<td>1.05981</td>
<td>1.05314</td>
<td>1.04992</td>
</tr>
<tr>
<td>August 15 2012</td>
<td>229.66281</td>
<td>1.06257</td>
<td>1.05976</td>
<td>1.05309</td>
<td>1.04987</td>
</tr>
<tr>
<td>August 16 2012</td>
<td>229.65194</td>
<td>1.06252</td>
<td>1.05971</td>
<td>1.05304</td>
<td>1.04983</td>
</tr>
<tr>
<td>August 17 2012</td>
<td>229.64106</td>
<td>1.06247</td>
<td>1.05966</td>
<td>1.05299</td>
<td>1.04978</td>
</tr>
<tr>
<td>August 18 2012</td>
<td>229.63019</td>
<td>1.06242</td>
<td>1.05961</td>
<td>1.05294</td>
<td>1.04973</td>
</tr>
<tr>
<td>August 19 2012</td>
<td>229.61932</td>
<td>1.06237</td>
<td>1.05956</td>
<td>1.05289</td>
<td>1.04968</td>
</tr>
<tr>
<td>August 20 2012</td>
<td>229.60845</td>
<td>1.06232</td>
<td>1.05951</td>
<td>1.05284</td>
<td>1.04963</td>
</tr>
<tr>
<td>August 21 2012</td>
<td>229.59758</td>
<td>1.06227</td>
<td>1.05946</td>
<td>1.05279</td>
<td>1.04958</td>
</tr>
<tr>
<td>August 22 2012</td>
<td>229.58671</td>
<td>1.06222</td>
<td>1.05941</td>
<td>1.05274</td>
<td>1.04953</td>
</tr>
<tr>
<td>August 23 2012</td>
<td>229.57584</td>
<td>1.06217</td>
<td>1.05936</td>
<td>1.05269</td>
<td>1.04948</td>
</tr>
<tr>
<td>August 24 2012</td>
<td>229.56497</td>
<td>1.06211</td>
<td>1.05931</td>
<td>1.05264</td>
<td>1.04943</td>
</tr>
<tr>
<td>August 25 2012</td>
<td>229.55410</td>
<td>1.06206</td>
<td>1.05926</td>
<td>1.05259</td>
<td>1.04938</td>
</tr>
<tr>
<td>August 26 2012</td>
<td>229.54323</td>
<td>1.06201</td>
<td>1.05921</td>
<td>1.05254</td>
<td>1.04933</td>
</tr>
<tr>
<td>August 27 2012</td>
<td>229.53235</td>
<td>1.06196</td>
<td>1.05916</td>
<td>1.05249</td>
<td>1.04928</td>
</tr>
<tr>
<td>August 28 2012</td>
<td>229.52148</td>
<td>1.06191</td>
<td>1.05911</td>
<td>1.05244</td>
<td>1.04923</td>
</tr>
<tr>
<td>August 29 2012</td>
<td>229.51061</td>
<td>1.06186</td>
<td>1.05906</td>
<td>1.05239</td>
<td>1.04918</td>
</tr>
<tr>
<td>August 30 2012</td>
<td>229.49974</td>
<td>1.06181</td>
<td>1.05901</td>
<td>1.05234</td>
<td>1.04913</td>
</tr>
<tr>
<td>August 31 2012</td>
<td>229.48887</td>
<td>1.06176</td>
<td>1.05896</td>
<td>1.05229</td>
<td>1.04908</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>CPI-U (NSA) for:</th>
<th>April 2012</th>
<th>May 2012</th>
<th>June 2012</th>
<th>July 2012</th>
<th>August 2012</th>
</tr>
</thead>
<tbody>
<tr>
<td>230.085</td>
<td>229.815</td>
<td>229.478</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Date</td>
<td>Ref CPI</td>
<td>Index Ratio</td>
<td>Index Ratio</td>
<td>Index Ratio</td>
<td>Index Ratio</td>
</tr>
<tr>
<td>---------</td>
<td>----------</td>
<td>-------------</td>
<td>-------------</td>
<td>-------------</td>
<td>-------------</td>
</tr>
<tr>
<td>August 1 2012</td>
<td>229.81500</td>
<td>1.04943</td>
<td>1.04116</td>
<td>1.01966</td>
<td>1.01538</td>
</tr>
<tr>
<td>August 2 2012</td>
<td>229.80413</td>
<td>1.04938</td>
<td>1.04111</td>
<td>1.01956</td>
<td>1.01528</td>
</tr>
<tr>
<td>August 3 2012</td>
<td>229.79326</td>
<td>1.04933</td>
<td>1.04106</td>
<td>1.01952</td>
<td>1.01518</td>
</tr>
<tr>
<td>August 4 2012</td>
<td>229.78239</td>
<td>1.04928</td>
<td>1.04096</td>
<td>1.01947</td>
<td>1.01514</td>
</tr>
<tr>
<td>August 5 2012</td>
<td>229.77152</td>
<td>1.04918</td>
<td>1.04091</td>
<td>1.01942</td>
<td>1.01509</td>
</tr>
<tr>
<td>August 6 2012</td>
<td>229.76065</td>
<td>1.04913</td>
<td>1.04086</td>
<td>1.01937</td>
<td>1.01504</td>
</tr>
<tr>
<td>August 7 2012</td>
<td>229.74977</td>
<td>1.04908</td>
<td>1.04082</td>
<td>1.01932</td>
<td>1.01499</td>
</tr>
<tr>
<td>August 8 2012</td>
<td>229.73890</td>
<td>1.04903</td>
<td>1.04077</td>
<td>1.01927</td>
<td>1.01494</td>
</tr>
<tr>
<td>August 9 2012</td>
<td>229.72803</td>
<td>1.04898</td>
<td>1.04072</td>
<td>1.01923</td>
<td>1.01490</td>
</tr>
<tr>
<td>August 10 2012</td>
<td>229.71716</td>
<td>1.04898</td>
<td>1.04067</td>
<td>1.01918</td>
<td>1.01485</td>
</tr>
<tr>
<td>August 11 2012</td>
<td>229.70629</td>
<td>1.04888</td>
<td>1.04062</td>
<td>1.01913</td>
<td>1.01480</td>
</tr>
<tr>
<td>August 12 2012</td>
<td>229.69542</td>
<td>1.04893</td>
<td>1.04057</td>
<td>1.01908</td>
<td>1.01475</td>
</tr>
<tr>
<td>August 13 2012</td>
<td>229.68455</td>
<td>1.04883</td>
<td>1.04053</td>
<td>1.01903</td>
<td>1.01470</td>
</tr>
<tr>
<td>August 14 2012</td>
<td>229.67368</td>
<td>1.04878</td>
<td>1.04047</td>
<td>1.01899</td>
<td>1.01466</td>
</tr>
<tr>
<td>August 15 2012</td>
<td>229.66281</td>
<td>1.04873</td>
<td>1.04042</td>
<td>1.01894</td>
<td>1.01461</td>
</tr>
<tr>
<td>August 16 2012</td>
<td>229.65194</td>
<td>1.04868</td>
<td>1.04037</td>
<td>1.01889</td>
<td>1.01456</td>
</tr>
<tr>
<td>August 17 2012</td>
<td>229.64106</td>
<td>1.04863</td>
<td>1.04032</td>
<td>1.01884</td>
<td>1.01451</td>
</tr>
<tr>
<td>August 18 2012</td>
<td>229.63019</td>
<td>1.04858</td>
<td>1.04027</td>
<td>1.01879</td>
<td>1.01446</td>
</tr>
<tr>
<td>August 19 2012</td>
<td>229.61932</td>
<td>1.04853</td>
<td>1.04022</td>
<td>1.01874</td>
<td>1.01441</td>
</tr>
<tr>
<td>August 20 2012</td>
<td>229.60845</td>
<td>1.04848</td>
<td>1.04017</td>
<td>1.01870</td>
<td>1.01437</td>
</tr>
<tr>
<td>August 21 2012</td>
<td>229.59758</td>
<td>1.04843</td>
<td>1.04012</td>
<td>1.01865</td>
<td>1.01432</td>
</tr>
<tr>
<td>August 22 2012</td>
<td>229.58671</td>
<td>1.04838</td>
<td>1.04008</td>
<td>1.01860</td>
<td>1.01427</td>
</tr>
<tr>
<td>August 23 2012</td>
<td>229.57584</td>
<td>1.04833</td>
<td>1.04003</td>
<td>1.01855</td>
<td>1.01422</td>
</tr>
<tr>
<td>August 24 2012</td>
<td>229.56497</td>
<td>1.04828</td>
<td>1.03998</td>
<td>1.01850</td>
<td>1.01418</td>
</tr>
<tr>
<td>August 25 2012</td>
<td>229.55410</td>
<td>1.04824</td>
<td>1.03993</td>
<td>1.01845</td>
<td>1.01413</td>
</tr>
<tr>
<td>August 26 2012</td>
<td>229.54323</td>
<td>1.04819</td>
<td>1.03988</td>
<td>1.01841</td>
<td>1.01408</td>
</tr>
<tr>
<td>August 27 2012</td>
<td>229.53235</td>
<td>1.04814</td>
<td>1.03983</td>
<td>1.01836</td>
<td>1.01403</td>
</tr>
<tr>
<td>August 28 2012</td>
<td>229.52148</td>
<td>1.04809</td>
<td>1.03978</td>
<td>1.01831</td>
<td>1.01398</td>
</tr>
<tr>
<td>August 29 2012</td>
<td>229.51061</td>
<td>1.04804</td>
<td>1.03973</td>
<td>1.01826</td>
<td>1.01394</td>
</tr>
<tr>
<td>August 30 2012</td>
<td>229.49974</td>
<td>1.04799</td>
<td>1.03968</td>
<td>1.01821</td>
<td>1.01390</td>
</tr>
<tr>
<td>August 31 2012</td>
<td>229.48887</td>
<td>1.04794</td>
<td>1.03963</td>
<td>1.01817</td>
<td>1.01386</td>
</tr>
</tbody>
</table>

CPI-U (NSA) for: April 2012 230.085 May 2012 229.815 June 2012 229.478
## TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
### Ref CPI and Index Ratios for August 2012

<table>
<thead>
<tr>
<th>Security:</th>
<th>Description:</th>
<th>0-3/4% 30-Year TIPS</th>
<th>0-1/8% 5-Year TIPS</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td>TIPS of February 2042</td>
<td>Series X-2017</td>
</tr>
<tr>
<td></td>
<td></td>
<td>912810QV3</td>
<td>912828SQ4</td>
</tr>
<tr>
<td>Dated Date:</td>
<td>Original Issue Date:</td>
<td>February 15, 2012</td>
<td>April 15, 2012</td>
</tr>
<tr>
<td></td>
<td>Additional Issue Date(s):</td>
<td>February 29, 2012</td>
<td>April 30, 2012</td>
</tr>
<tr>
<td>Maturity Date:</td>
<td></td>
<td>February 15, 2042</td>
<td>April 15, 2017</td>
</tr>
<tr>
<td>Ref CPI on Dated Date:</td>
<td></td>
<td>225.96062</td>
<td>227.13073</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Date</th>
<th>Ref CPI</th>
<th>Index Ratio</th>
<th>Index Ratio</th>
</tr>
</thead>
<tbody>
<tr>
<td>August 1</td>
<td>229.81500</td>
<td>1.01706</td>
<td>1.01182</td>
</tr>
<tr>
<td>August 2</td>
<td>229.80413</td>
<td>1.01701</td>
<td>1.01177</td>
</tr>
<tr>
<td>August 3</td>
<td>229.79326</td>
<td>1.01696</td>
<td>1.01172</td>
</tr>
<tr>
<td>August 4</td>
<td>229.78239</td>
<td>1.01691</td>
<td>1.01167</td>
</tr>
<tr>
<td>August 5</td>
<td>229.77152</td>
<td>1.01687</td>
<td>1.01163</td>
</tr>
<tr>
<td>August 6</td>
<td>229.76065</td>
<td>1.01682</td>
<td>1.01158</td>
</tr>
<tr>
<td>August 7</td>
<td>229.74977</td>
<td>1.01677</td>
<td>1.01153</td>
</tr>
<tr>
<td>August 8</td>
<td>229.73890</td>
<td>1.01672</td>
<td>1.01148</td>
</tr>
<tr>
<td>August 9</td>
<td>229.72803</td>
<td>1.01667</td>
<td>1.01144</td>
</tr>
<tr>
<td>August 10</td>
<td>229.71716</td>
<td>1.01662</td>
<td>1.01139</td>
</tr>
<tr>
<td>August 11</td>
<td>229.70629</td>
<td>1.01658</td>
<td>1.01134</td>
</tr>
<tr>
<td>August 12</td>
<td>229.69542</td>
<td>1.01653</td>
<td>1.01129</td>
</tr>
<tr>
<td>August 13</td>
<td>229.68455</td>
<td>1.01648</td>
<td>1.01124</td>
</tr>
<tr>
<td>August 14</td>
<td>229.67368</td>
<td>1.01643</td>
<td>1.01120</td>
</tr>
<tr>
<td>August 15</td>
<td>229.66281</td>
<td>1.01638</td>
<td>1.01115</td>
</tr>
<tr>
<td>August 16</td>
<td>229.65194</td>
<td>1.01634</td>
<td>1.01110</td>
</tr>
<tr>
<td>August 17</td>
<td>229.64106</td>
<td>1.01629</td>
<td>1.01105</td>
</tr>
<tr>
<td>August 18</td>
<td>229.63019</td>
<td>1.01624</td>
<td>1.01100</td>
</tr>
<tr>
<td>August 19</td>
<td>229.61932</td>
<td>1.01619</td>
<td>1.01096</td>
</tr>
<tr>
<td>August 20</td>
<td>229.60845</td>
<td>1.01614</td>
<td>1.01091</td>
</tr>
<tr>
<td>August 21</td>
<td>229.59758</td>
<td>1.01610</td>
<td>1.01086</td>
</tr>
<tr>
<td>August 22</td>
<td>229.58671</td>
<td>1.01605</td>
<td>1.01081</td>
</tr>
<tr>
<td>August 23</td>
<td>229.57584</td>
<td>1.01600</td>
<td>1.01077</td>
</tr>
<tr>
<td>August 24</td>
<td>229.56497</td>
<td>1.01595</td>
<td>1.01072</td>
</tr>
<tr>
<td>August 25</td>
<td>229.55410</td>
<td>1.01590</td>
<td>1.01067</td>
</tr>
<tr>
<td>August 26</td>
<td>229.54323</td>
<td>1.01586</td>
<td>1.01062</td>
</tr>
<tr>
<td>August 27</td>
<td>229.53235</td>
<td>1.01581</td>
<td>1.01057</td>
</tr>
<tr>
<td>August 28</td>
<td>229.52148</td>
<td>1.01576</td>
<td>1.01053</td>
</tr>
<tr>
<td>August 29</td>
<td>229.51061</td>
<td>1.01571</td>
<td>1.01048</td>
</tr>
<tr>
<td>August 30</td>
<td>229.49974</td>
<td>1.01566</td>
<td>1.01043</td>
</tr>
<tr>
<td>August 31</td>
<td>229.48887</td>
<td>1.01561</td>
<td>1.01038</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>CPI-U (NSA) for:</th>
<th>April 2012</th>
<th>May 2012</th>
<th>June 2012</th>
<th>June 2012</th>
</tr>
</thead>
<tbody>
<tr>
<td>April 2012</td>
<td>230.085</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>May 2012</td>
<td>229.815</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>June 2012</td>
<td>229.478</td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>