

**TREASURY INFLATION-PROTECTED SECURITIES (TIPS)**  
**Ref CPI and Index Ratios for**  
**December 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	
December 1 2011	226.88900	1.40280	1.38016	1.27825	1.27778	
December 2 2011	226.87390	1.40271	1.38007	1.27816	1.27770	
December 3 2011	226.85881	1.40261	1.37998	1.27808	1.27761	
December 4 2011	226.84371	1.40252	1.37988	1.27799	1.27753	
December 5 2011	226.82861	1.40243	1.37979	1.27791	1.27744	
December 6 2011	226.81352	1.40233	1.37970	1.27782	1.27736	
December 7 2011	226.79842	1.40224	1.37961	1.27774	1.27727	
December 8 2011	226.78332	1.40215	1.37952	1.27765	1.27719	
December 9 2011	226.76823	1.40205	1.37942	1.27757	1.27710	
December 10 2011	226.75313	1.40196	1.37933	1.27748	1.27702	
December 11 2011	226.73803	1.40187	1.37924	1.27740	1.27693	
December 12 2011	226.72294	1.40177	1.37915	1.27731	1.27685	
December 13 2011	226.70784	1.40168	1.37906	1.27723	1.27676	
December 14 2011	226.69274	1.40159	1.37897	1.27714	1.27668	
December 15 2011	226.67765	1.40149	1.37887	1.27706	1.27659	
December 16 2011	226.66255	1.40140	1.37878	1.27697	1.27651	
December 17 2011	226.64745	1.40131	1.37869	1.27689	1.27642	
December 18 2011	226.63235	1.40121	1.37860	1.27680	1.27634	
December 19 2011	226.61726	1.40112	1.37851	1.27672	1.27625	
December 20 2011	226.60216	1.40103	1.37841	1.27663	1.27617	
December 21 2011	226.58706	1.40093	1.37832	1.27655	1.27608	
December 22 2011	226.57197	1.40084	1.37823	1.27646	1.27600	
December 23 2011	226.55687	1.40075	1.37814	1.27638	1.27591	
December 24 2011	226.54177	1.40065	1.37805	1.27629	1.27583	
December 25 2011	226.52668	1.40056	1.37796	1.27621	1.27574	
December 26 2011	226.51158	1.40047	1.37786	1.27612	1.27566	
December 27 2011	226.49648	1.40037	1.37777	1.27604	1.27557	
December 28 2011	226.48139	1.40028	1.37768	1.27595	1.27549	
December 29 2011	226.46629	1.40019	1.37759	1.27587	1.27540	
December 30 2011	226.45119	1.40009	1.37750	1.27578	1.27532	
December 31 2011	226.43610	1.40000	1.37740	1.27570	1.27523	
<b>CPI-U (NSA) for:</b>			<b>August 2011 226.545</b>	<b>September 2011 226.889</b>	<b>October 2011 226.421</b>	

**TREASURY INFLATION-PROTECTED SECURITIES (TIPS)**  
**Ref CPI and Index Ratios for**  
**December 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	
December 1 2011	226.88900	1.26190	1.23534	1.22793	1.20368	
December 2 2011	226.87390	1.26181	1.23526	1.22784	1.20360	
December 3 2011	226.85881	1.26173	1.23518	1.22776	1.20352	
December 4 2011	226.84371	1.26164	1.23510	1.22768	1.20344	
December 5 2011	226.82861	1.26156	1.23502	1.22760	1.20336	
December 6 2011	226.81352	1.26148	1.23493	1.22752	1.20328	
December 7 2011	226.79842	1.26139	1.23485	1.22744	1.20320	
December 8 2011	226.78332	1.26131	1.23477	1.22735	1.20312	
December 9 2011	226.76823	1.26122	1.23469	1.22727	1.20304	
December 10 2011	226.75313	1.26114	1.23460	1.22719	1.20295	
December 11 2011	226.73803	1.26106	1.23452	1.22711	1.20287	
December 12 2011	226.72294	1.26097	1.23444	1.22703	1.20279	
December 13 2011	226.70784	1.26089	1.23436	1.22695	1.20271	
December 14 2011	226.69274	1.26081	1.23428	1.22686	1.20263	
December 15 2011	226.67765	1.26072	1.23419	1.22678	1.20255	
December 16 2011	226.66255	1.26064	1.23411	1.22670	1.20247	
December 17 2011	226.64745	1.26055	1.23403	1.22662	1.20239	
December 18 2011	226.63235	1.26047	1.23395	1.22654	1.20231	
December 19 2011	226.61726	1.26039	1.23387	1.22646	1.20223	
December 20 2011	226.60216	1.26030	1.23378	1.22637	1.20215	
December 21 2011	226.58706	1.26022	1.23370	1.22629	1.20207	
December 22 2011	226.57197	1.26013	1.23362	1.22621	1.20199	
December 23 2011	226.55687	1.26005	1.23354	1.22613	1.20191	
December 24 2011	226.54177	1.25997	1.23345	1.22605	1.20183	
December 25 2011	226.52668	1.25988	1.23337	1.22596	1.20175	
December 26 2011	226.51158	1.25980	1.23329	1.22588	1.20167	
December 27 2011	226.49648	1.25971	1.23321	1.22580	1.20159	
December 28 2011	226.48139	1.25963	1.23313	1.22572	1.20151	
December 29 2011	226.46629	1.25955	1.23304	1.22564	1.20143	
December 30 2011	226.45119	1.25946	1.23296	1.22556	1.20135	
December 31 2011	226.43610	1.25938	1.23288	1.22547	1.20127	
<b>CPI-U (NSA) for:</b>	<b>August 2011</b>	<b>226.545</b>	<b>September 2011</b>	<b>226.889</b>	<b>October 2011</b>	<b>226.421</b>

**TREASURY INFLATION-PROTECTED SECURITIES (TIPS)**  
**Ref CPI and Index Ratios for**  
**December 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	
December 1 2011	226.88900	1.20368	1.18824	1.16647	1.14315	
December 2 2011	226.87390	1.20360	1.18816	1.16639	1.14307	
December 3 2011	226.85881	1.20352	1.18808	1.16631	1.14300	
December 4 2011	226.84371	1.20344	1.18800	1.16623	1.14292	
December 5 2011	226.82861	1.20336	1.18793	1.16616	1.14284	
December 6 2011	226.81352	1.20328	1.18785	1.16608	1.14277	
December 7 2011	226.79842	1.20320	1.18777	1.16600	1.14269	
December 8 2011	226.78332	1.20312	1.18769	1.16592	1.14262	
December 9 2011	226.76823	1.20304	1.18761	1.16585	1.14254	
December 10 2011	226.75313	1.20295	1.18753	1.16577	1.14246	
December 11 2011	226.73803	1.20287	1.18745	1.16569	1.14239	
December 12 2011	226.72294	1.20279	1.18737	1.16561	1.14231	
December 13 2011	226.70784	1.20271	1.18729	1.16554	1.14223	
December 14 2011	226.69274	1.20263	1.18721	1.16546	1.14216	
December 15 2011	226.67765	1.20255	1.18713	1.16538	1.14208	
December 16 2011	226.66255	1.20247	1.18706	1.16530	1.14201	
December 17 2011	226.64745	1.20239	1.18698	1.16522	1.14193	
December 18 2011	226.63235	1.20231	1.18690	1.16515	1.14185	
December 19 2011	226.61726	1.20223	1.18682	1.16507	1.14178	
December 20 2011	226.60216	1.20215	1.18674	1.16499	1.14170	
December 21 2011	226.58706	1.20207	1.18666	1.16491	1.14163	
December 22 2011	226.57197	1.20199	1.18658	1.16484	1.14155	
December 23 2011	226.55687	1.20191	1.18650	1.16476	1.14147	
December 24 2011	226.54177	1.20183	1.18642	1.16468	1.14140	
December 25 2011	226.52668	1.20175	1.18634	1.16460	1.14132	
December 26 2011	226.51158	1.20167	1.18627	1.16453	1.14125	
December 27 2011	226.49648	1.20159	1.18619	1.16445	1.14117	
December 28 2011	226.48139	1.20151	1.18611	1.16437	1.14109	
December 29 2011	226.46629	1.20143	1.18603	1.16429	1.14102	
December 30 2011	226.45119	1.20135	1.18595	1.16422	1.14094	
December 31 2011	226.43610	1.20127	1.18587	1.16414	1.14087	
<b>CPI-U (NSA) for:</b>			<b>August 2011 226.545</b>	<b>September 2011 226.889</b>	<b>October 2011 226.421</b>	

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

<b>Security:</b>			<b>2% 20-Year TIPS</b>	<b>2-1/2% 10-Year TIPS</b>	<b>2-3/8% 10-Year TIPS</b>	<b>2-3/8% 20-Year TIPS</b>
<b>Description:</b>			<b>TIPS of January 2026</b>	<b>Series D-2016</b>	<b>Series A-2017</b>	<b>TIPS of January 2027</b>
<b>CUSIP Number:</b>			<b>912810FS2</b>	<b>912828FL9</b>	<b>912828GD6</b>	<b>912810PS1</b>
<b>Dated Date:</b>			<b>January 15, 2006</b>	<b>July 15, 2006</b>	<b>January 15, 2007</b>	<b>January 15, 2007</b>
<b>Original Issue Date:</b>			<b>January 31, 2006</b>	<b>July 17, 2006</b>	<b>January 16, 2007</b>	<b>January 31, 2007</b>
<b>Additional Issue Date(s):</b>			<b>July 31, 2006</b>	<b>October 16, 2006</b>	<b>April 16, 2007</b>	<b>July 31, 2007</b>
<b>Maturity Date:</b>			<b>January 15, 2026</b>	<b>July 15, 2016</b>	<b>January 15, 2017</b>	<b>January 15, 2027</b>
<b>Ref CPI on Dated Date:</b>			<b>198.47742</b>	<b>201.95161</b>	<b>201.66452</b>	<b>201.66452</b>
<b>Date</b>	<b>Ref CPI</b>	<b>Index Ratio</b>	<b>Index Ratio</b>	<b>Index Ratio</b>	<b>Index Ratio</b>	
December 1 2011	226.88900	1.14315	1.12348	1.12508	1.12508	
December 2 2011	226.87390	1.14307	1.12341	1.12501	1.12501	
December 3 2011	226.85881	1.14300	1.12333	1.12493	1.12493	
December 4 2011	226.84371	1.14292	1.12326	1.12486	1.12486	
December 5 2011	226.82861	1.14284	1.12318	1.12478	1.12478	
December 6 2011	226.81352	1.14277	1.12311	1.12471	1.12471	
December 7 2011	226.79842	1.14269	1.12303	1.12463	1.12463	
December 8 2011	226.78332	1.14262	1.12296	1.12456	1.12456	
December 9 2011	226.76823	1.14254	1.12288	1.12448	1.12448	
December 10 2011	226.75313	1.14246	1.12281	1.12441	1.12441	
December 11 2011	226.73803	1.14239	1.12273	1.12433	1.12433	
December 12 2011	226.72294	1.14231	1.12266	1.12426	1.12426	
December 13 2011	226.70784	1.14223	1.12258	1.12418	1.12418	
December 14 2011	226.69274	1.14216	1.12251	1.12411	1.12411	
December 15 2011	226.67765	1.14208	1.12244	1.12403	1.12403	
December 16 2011	226.66255	1.14201	1.12236	1.12396	1.12396	
December 17 2011	226.64745	1.14193	1.12229	1.12388	1.12388	
December 18 2011	226.63235	1.14185	1.12221	1.12381	1.12381	
December 19 2011	226.61726	1.14178	1.12214	1.12373	1.12373	
December 20 2011	226.60216	1.14170	1.12206	1.12366	1.12366	
December 21 2011	226.58706	1.14163	1.12199	1.12358	1.12358	
December 22 2011	226.57197	1.14155	1.12191	1.12351	1.12351	
December 23 2011	226.55687	1.14147	1.12184	1.12343	1.12343	
December 24 2011	226.54177	1.14140	1.12176	1.12336	1.12336	
December 25 2011	226.52668	1.14132	1.12169	1.12328	1.12328	
December 26 2011	226.51158	1.14125	1.12161	1.12321	1.12321	
December 27 2011	226.49648	1.14117	1.12154	1.12313	1.12313	
December 28 2011	226.48139	1.14109	1.12146	1.12306	1.12306	
December 29 2011	226.46629	1.14102	1.12139	1.12299	1.12299	
December 30 2011	226.45119	1.14094	1.12131	1.12291	1.12291	
December 31 2011	226.43610	1.14087	1.12124	1.12284	1.12284	
<b>CPI-U (NSA) for:</b>	<b>August 2011</b>	<b>226.545</b>	<b>September 2011</b>	<b>226.889</b>	<b>October 2011</b>	<b>226.421</b>

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

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	
December 1 2011	226.88900	1.11811	1.09473	1.08302	1.08302	
December 2 2011	226.87390	1.11804	1.09465	1.08295	1.08295	
December 3 2011	226.85881	1.11796	1.09458	1.08288	1.08288	
December 4 2011	226.84371	1.11789	1.09451	1.08280	1.08280	
December 5 2011	226.82861	1.11782	1.09443	1.08273	1.08273	
December 6 2011	226.81352	1.11774	1.09436	1.08266	1.08266	
December 7 2011	226.79842	1.11767	1.09429	1.08259	1.08259	
December 8 2011	226.78332	1.11759	1.09422	1.08252	1.08252	
December 9 2011	226.76823	1.11752	1.09414	1.08244	1.08244	
December 10 2011	226.75313	1.11744	1.09407	1.08237	1.08237	
December 11 2011	226.73803	1.11737	1.09400	1.08230	1.08230	
December 12 2011	226.72294	1.11729	1.09392	1.08223	1.08223	
December 13 2011	226.70784	1.11722	1.09385	1.08216	1.08216	
December 14 2011	226.69274	1.11715	1.09378	1.08208	1.08208	
December 15 2011	226.67765	1.11707	1.09371	1.08201	1.08201	
December 16 2011	226.66255	1.11700	1.09363	1.08194	1.08194	
December 17 2011	226.64745	1.11692	1.09356	1.08187	1.08187	
December 18 2011	226.63235	1.11685	1.09349	1.08180	1.08180	
December 19 2011	226.61726	1.11677	1.09342	1.08172	1.08172	
December 20 2011	226.60216	1.11670	1.09334	1.08165	1.08165	
December 21 2011	226.58706	1.11662	1.09327	1.08158	1.08158	
December 22 2011	226.57197	1.11655	1.09320	1.08151	1.08151	
December 23 2011	226.55687	1.11648	1.09312	1.08144	1.08144	
December 24 2011	226.54177	1.11640	1.09305	1.08136	1.08136	
December 25 2011	226.52668	1.11633	1.09298	1.08129	1.08129	
December 26 2011	226.51158	1.11625	1.09291	1.08122	1.08122	
December 27 2011	226.49648	1.11618	1.09283	1.08115	1.08115	
December 28 2011	226.48139	1.11610	1.09276	1.08108	1.08108	
December 29 2011	226.46629	1.11603	1.09269	1.08100	1.08100	
December 30 2011	226.45119	1.11596	1.09261	1.08093	1.08093	
December 31 2011	226.43610	1.11588	1.09254	1.08086	1.08086	
<b>CPI-U (NSA) for:</b>	<b>August 2011</b>	<b>226.545</b>	<b>September 2011</b>	<b>226.889</b>	<b>October 2011</b>	<b>226.421</b>

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

<b>Security:</b>			<b>0-5/8% 5-Year TIPS</b>	<b>1-3/8% 10-Year TIPS</b>	<b>2-1/8% 10-Year TIPS</b>	<b>2-1/2% 20-Year TIPS</b>
<b>Description:</b>			<b>Series J-2013</b>	<b>Series D-2018</b>	<b>Series A-2019</b>	<b>TIPS of January 2029</b>
<b>CUSIP Number:</b>			<b>912828HW3</b>	<b>912828JE1</b>	<b>912828JX9</b>	<b>912810PZ5</b>
<b>Dated Date:</b>			<b>April 15, 2008</b>	<b>July 15, 2008</b>	<b>January 15, 2009</b>	<b>January 15, 2009</b>
<b>Original Issue Date:</b>			<b>April 30, 2008</b>	<b>July 15, 2008</b>	<b>January 15, 2009</b>	<b>January 30, 2009</b>
<b>Additional Issue Date(s):</b>			<b>October 31, 2008</b>	<b>October 15, 2008</b>	<b>April 15, 2009</b>	<b>July 31, 2009</b>
<b>Maturity Date:</b>			<b>April 15, 2013</b>	<b>July 15, 2018</b>	<b>January 15, 2019</b>	<b>January 15, 2029</b>
<b>Ref CPI on Dated Date:</b>			<b>211.36607</b>	<b>215.63997</b>	<b>214.69971</b>	<b>214.69971</b>
<b>Date</b>	<b>Ref CPI</b>	<b>Index Ratio</b>	<b>Index Ratio</b>	<b>Index Ratio</b>	<b>Index Ratio</b>	<b>Index Ratio</b>
December 1 2011	226.88900	1.07344	1.05217	1.05677	1.05677	
December 2 2011	226.87390	1.07337	1.05210	1.05670	1.05670	
December 3 2011	226.85881	1.07330	1.05203	1.05663	1.05663	
December 4 2011	226.84371	1.07323	1.05196	1.05656	1.05656	
December 5 2011	226.82861	1.07316	1.05189	1.05649	1.05649	
December 6 2011	226.81352	1.07308	1.05182	1.05642	1.05642	
December 7 2011	226.79842	1.07301	1.05175	1.05635	1.05635	
December 8 2011	226.78332	1.07294	1.05168	1.05628	1.05628	
December 9 2011	226.76823	1.07287	1.05161	1.05621	1.05621	
December 10 2011	226.75313	1.07280	1.05154	1.05614	1.05614	
December 11 2011	226.73803	1.07273	1.05147	1.05607	1.05607	
December 12 2011	226.72294	1.07266	1.05140	1.05600	1.05600	
December 13 2011	226.70784	1.07258	1.05133	1.05593	1.05593	
December 14 2011	226.69274	1.07251	1.05126	1.05586	1.05586	
December 15 2011	226.67765	1.07244	1.05119	1.05579	1.05579	
December 16 2011	226.66255	1.07237	1.05112	1.05572	1.05572	
December 17 2011	226.64745	1.07230	1.05105	1.05565	1.05565	
December 18 2011	226.63235	1.07223	1.05098	1.05558	1.05558	
December 19 2011	226.61726	1.07216	1.05091	1.05551	1.05551	
December 20 2011	226.60216	1.07208	1.05084	1.05544	1.05544	
December 21 2011	226.58706	1.07201	1.05077	1.05537	1.05537	
December 22 2011	226.57197	1.07194	1.05070	1.05530	1.05530	
December 23 2011	226.55687	1.07187	1.05063	1.05523	1.05523	
December 24 2011	226.54177	1.07180	1.05056	1.05516	1.05516	
December 25 2011	226.52668	1.07173	1.05049	1.05509	1.05509	
December 26 2011	226.51158	1.07166	1.05042	1.05502	1.05502	
December 27 2011	226.49648	1.07158	1.05035	1.05495	1.05495	
December 28 2011	226.48139	1.07151	1.05028	1.05488	1.05488	
December 29 2011	226.46629	1.07144	1.05021	1.05480	1.05480	
December 30 2011	226.45119	1.07137	1.05014	1.05473	1.05473	
December 31 2011	226.43610	1.07130	1.05007	1.05466	1.05466	
<b>CPI-U (NSA) for:</b>			<b>August 2011 226.545</b>	<b>September 2011 226.889</b>	<b>October 2011 226.421</b>	

**TREASURY INFLATION-PROTECTED SECURITIES (TIPS)**  
**Ref CPI and Index Ratios for**  
**December 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	
December 1 2011	226.88900	1.07209	1.06262	1.04922	1.04973	
December 2 2011	226.87390	1.07202	1.06255	1.04915	1.04966	
December 3 2011	226.85881	1.07194	1.06248	1.04908	1.04959	
December 4 2011	226.84371	1.07187	1.06241	1.04901	1.04952	
December 5 2011	226.82861	1.07180	1.06234	1.04894	1.04945	
December 6 2011	226.81352	1.07173	1.06227	1.04887	1.04938	
December 7 2011	226.79842	1.07166	1.06220	1.04880	1.04932	
December 8 2011	226.78332	1.07159	1.06213	1.04873	1.04925	
December 9 2011	226.76823	1.07152	1.06206	1.04866	1.04918	
December 10 2011	226.75313	1.07145	1.06199	1.04859	1.04911	
December 11 2011	226.73803	1.07137	1.06191	1.04852	1.04904	
December 12 2011	226.72294	1.07130	1.06184	1.04845	1.04897	
December 13 2011	226.70784	1.07123	1.06177	1.04838	1.04890	
December 14 2011	226.69274	1.07116	1.06170	1.04831	1.04883	
December 15 2011	226.67765	1.07109	1.06163	1.04824	1.04876	
December 16 2011	226.66255	1.07102	1.06156	1.04817	1.04869	
December 17 2011	226.64745	1.07095	1.06149	1.04810	1.04862	
December 18 2011	226.63235	1.07087	1.06142	1.04803	1.04855	
December 19 2011	226.61726	1.07080	1.06135	1.04796	1.04848	
December 20 2011	226.60216	1.07073	1.06128	1.04789	1.04841	
December 21 2011	226.58706	1.07066	1.06121	1.04782	1.04834	
December 22 2011	226.57197	1.07059	1.06114	1.04775	1.04827	
December 23 2011	226.55687	1.07052	1.06107	1.04768	1.04820	
December 24 2011	226.54177	1.07045	1.06100	1.04761	1.04813	
December 25 2011	226.52668	1.07038	1.06092	1.04754	1.04806	
December 26 2011	226.51158	1.07030	1.06085	1.04747	1.04799	
December 27 2011	226.49648	1.07023	1.06078	1.04740	1.04792	
December 28 2011	226.48139	1.07016	1.06071	1.04733	1.04785	
December 29 2011	226.46629	1.07009	1.06064	1.04726	1.04778	
December 30 2011	226.45119	1.07002	1.06057	1.04719	1.04771	
December 31 2011	226.43610	1.06995	1.06050	1.04712	1.04764	
<b>CPI-U (NSA) for:</b>	<b>August 2011</b>	<b>226.545</b>	<b>September 2011</b>	<b>226.889</b>	<b>October 2011</b>	<b>226.421</b>

**TREASURY INFLATION-PROTECTED SECURITIES (TIPS)**  
**Ref CPI and Index Ratios for**  
**December 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 October 31, 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	
December 1 2011	226.88900	1.04696	1.04037	1.03719	1.03607	
December 2 2011	226.87390	1.04689	1.04030	1.03713	1.03600	
December 3 2011	226.85881	1.04682	1.04023	1.03706	1.03593	
December 4 2011	226.84371	1.04675	1.04016	1.03699	1.03586	
December 5 2011	226.82861	1.04668	1.04009	1.03692	1.03579	
December 6 2011	226.81352	1.04661	1.04002	1.03685	1.03572	
December 7 2011	226.79842	1.04654	1.03995	1.03678	1.03565	
December 8 2011	226.78332	1.04647	1.03988	1.03671	1.03558	
December 9 2011	226.76823	1.04640	1.03981	1.03664	1.03551	
December 10 2011	226.75313	1.04633	1.03975	1.03657	1.03544	
December 11 2011	226.73803	1.04626	1.03968	1.03650	1.03538	
December 12 2011	226.72294	1.04619	1.03961	1.03644	1.03531	
December 13 2011	226.70784	1.04612	1.03954	1.03637	1.03524	
December 14 2011	226.69274	1.04605	1.03947	1.03630	1.03517	
December 15 2011	226.67765	1.04598	1.03940	1.03623	1.03510	
December 16 2011	226.66255	1.04592	1.03933	1.03616	1.03503	
December 17 2011	226.64745	1.04585	1.03926	1.03609	1.03496	
December 18 2011	226.63235	1.04578	1.03919	1.03602	1.03489	
December 19 2011	226.61726	1.04571	1.03912	1.03595	1.03482	
December 20 2011	226.60216	1.04564	1.03905	1.03588	1.03476	
December 21 2011	226.58706	1.04557	1.03898	1.03581	1.03469	
December 22 2011	226.57197	1.04550	1.03891	1.03575	1.03462	
December 23 2011	226.55687	1.04543	1.03885	1.03568	1.03455	
December 24 2011	226.54177	1.04536	1.03878	1.03561	1.03448	
December 25 2011	226.52668	1.04529	1.03871	1.03554	1.03441	
December 26 2011	226.51158	1.04522	1.03864	1.03547	1.03434	
December 27 2011	226.49648	1.04515	1.03857	1.03540	1.03427	
December 28 2011	226.48139	1.04508	1.03850	1.03533	1.03420	
December 29 2011	226.46629	1.04501	1.03843	1.03526	1.03414	
December 30 2011	226.45119	1.04494	1.03836	1.03519	1.03407	
December 31 2011	226.43610	1.04487	1.03829	1.03512	1.03400	
<b>CPI-U (NSA) for:</b>	<b>August 2011</b>	<b>226.545</b>	<b>September 2011</b>	<b>226.889</b>	<b>October 2011</b>	<b>226.421</b>



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

<b>Security:</b> <b>Description:</b> <b>CUSIP Number:</b> <b>Dated Date:</b> <b>Original Issue Date:</b> <b>Additional Issue Date(s):</b>			<b>0-1/8% 5-Year TIPS</b> <b>Series W-2016</b> <b>912828QD5</b> <b>April 15, 2011</b> <b>April 29, 2011</b> <b>August 31, 2011</b>	<b>0-5/8% 10-Year TIPS</b> <b>Series D-2021</b> <b>912828QV5</b> <b>July 15, 2011</b> <b>July 29, 2011</b> <b>September 30, 2011</b> <b>November 30, 2011</b>		
<b>Maturity Date:</b> <b>Ref CPI on Dated Date:</b>			<b>April 15, 2016</b> <b>220.72980</b>	<b>July 15, 2021</b> <b>225.38381</b>		
Date			Ref CPI	Index Ratio	Index Ratio	
December	1	2011	226.88900	1.02790	1.00668	
December	2	2011	226.87390	1.02784	1.00661	
December	3	2011	226.85881	1.02777	1.00654	
December	4	2011	226.84371	1.02770	1.00648	
December	5	2011	226.82861	1.02763	1.00641	
December	6	2011	226.81352	1.02756	1.00634	
December	7	2011	226.79842	1.02749	1.00628	
December	8	2011	226.78332	1.02743	1.00621	
December	9	2011	226.76823	1.02736	1.00614	
December	10	2011	226.75313	1.02729	1.00608	
December	11	2011	226.73803	1.02722	1.00601	
December	12	2011	226.72294	1.02715	1.00594	
December	13	2011	226.70784	1.02708	1.00587	
December	14	2011	226.69274	1.02701	1.00581	
December	15	2011	226.67765	1.02695	1.00574	
December	16	2011	226.66255	1.02688	1.00567	
December	17	2011	226.64745	1.02681	1.00561	
December	18	2011	226.63235	1.02674	1.00554	
December	19	2011	226.61726	1.02667	1.00547	
December	20	2011	226.60216	1.02660	1.00541	
December	21	2011	226.58706	1.02654	1.00534	
December	22	2011	226.57197	1.02647	1.00527	
December	23	2011	226.55687	1.02640	1.00520	
December	24	2011	226.54177	1.02633	1.00514	
December	25	2011	226.52668	1.02626	1.00507	
December	26	2011	226.51158	1.02619	1.00500	
December	27	2011	226.49648	1.02613	1.00494	
December	28	2011	226.48139	1.02606	1.00487	
December	29	2011	226.46629	1.02599	1.00480	
December	30	2011	226.45119	1.02592	1.00474	
December	31	2011	226.43610	1.02585	1.00467	
<b>CPI-U (NSA) for:</b>			<b>August 2011</b>	<b>226.545</b>	<b>September 2011</b>	<b>226.889</b>
					<b>October 2011</b>	<b>226.421</b>