

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

| Security: | | | 3-5/8% 30-Year TIPS | 3-7/8% 30-Year TIPS | 3-3/8% 30-1/2-Year TIPS | 1-7/8% 10-Year TIPS |
|---------------------------|-----------|-------------|--------------------------|--------------------------------------|----------------------------|---------------------|
| Description: | | | TIPS of April 2028 | TIPS of April 2029 | TIPS of April 2032 | Series C-2013 |
| CUSIP Number: | | | 912810FD5 | 912810FH6 | 912810FQ6 | 912828BD1 |
| Dated Date: | | | April 15, 1998 | April 15, 1999 | October 15, 2001 | July 15, 2003 |
| Original Issue Date: | | | April 15, 1998 | April 15, 1999 | October 15, 2001 | July 15, 2003 |
| Additional Issue Date(s): | | | July 15, 1998 | October 15, 1999 October 16, 2000 | October 15, 2001 | October 15, 2003 |
| Maturity Date: | | | April 15, 2028 | April 15, 2029 | April 15, 2032 | July 15, 2013 |
| Ref CPI on Dated Date: | | | 161.74000 | 164.39333 | 177.50000 | 183.66452 |
| Date | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio | |
| October 1 2012 | 229.10400 | 1.41650 | 1.39363 | 1.29073 | 1.24740 | |
| October 2 2012 | 229.14513 | 1.41675 | 1.39388 | 1.29096 | 1.24763 | |
| October 3 2012 | 229.18626 | 1.41700 | 1.39413 | 1.29119 | 1.24785 | |
| October 4 2012 | 229.22739 | 1.41726 | 1.39438 | 1.29142 | 1.24808 | |
| October 5 2012 | 229.26852 | 1.41751 | 1.39463 | 1.29165 | 1.24830 | |
| October 6 2012 | 229.30965 | 1.41777 | 1.39488 | 1.29189 | 1.24852 | |
| October 7 2012 | 229.35077 | 1.41802 | 1.39513 | 1.29212 | 1.24875 | |
| October 8 2012 | 229.39190 | 1.41828 | 1.39538 | 1.29235 | 1.24897 | |
| October 9 2012 | 229.43303 | 1.41853 | 1.39563 | 1.29258 | 1.24920 | |
| October 10 2012 | 229.47416 | 1.41878 | 1.39588 | 1.29281 | 1.24942 | |
| October 11 2012 | 229.51529 | 1.41904 | 1.39614 | 1.29304 | 1.24964 | |
| October 12 2012 | 229.55642 | 1.41929 | 1.39639 | 1.29328 | 1.24987 | |
| October 13 2012 | 229.59755 | 1.41955 | 1.39664 | 1.29351 | 1.25009 | |
| October 14 2012 | 229.63868 | 1.41980 | 1.39689 | 1.29374 | 1.25032 | |
| October 15 2012 | 229.67981 | 1.42006 | 1.39714 | 1.29397 | 1.25054 | |
| October 16 2012 | 229.72094 | 1.42031 | 1.39739 | 1.29420 | 1.25076 | |
| October 17 2012 | 229.76206 | 1.42056 | 1.39764 | 1.29443 | 1.25099 | |
| October 18 2012 | 229.80319 | 1.42082 | 1.39789 | 1.29467 | 1.25121 | |
| October 19 2012 | 229.84432 | 1.42107 | 1.39814 | 1.29490 | 1.25144 | |
| October 20 2012 | 229.88545 | 1.42133 | 1.39839 | 1.29513 | 1.25166 | |
| October 21 2012 | 229.92658 | 1.42158 | 1.39864 | 1.29536 | 1.25188 | |
| October 22 2012 | 229.96771 | 1.42184 | 1.39889 | 1.29559 | 1.25211 | |
| October 23 2012 | 230.00884 | 1.42209 | 1.39914 | 1.29582 | 1.25233 | |
| October 24 2012 | 230.04997 | 1.42234 | 1.39939 | 1.29606 | 1.25256 | |
| October 25 2012 | 230.09110 | 1.42260 | 1.39964 | 1.29629 | 1.25278 | |
| October 26 2012 | 230.13223 | 1.42285 | 1.39989 | 1.29652 | 1.25300 | |
| October 27 2012 | 230.17335 | 1.42311 | 1.40014 | 1.29675 | 1.25323 | |
| October 28 2012 | 230.21448 | 1.42336 | 1.40039 | 1.29698 | 1.25345 | |
| October 29 2012 | 230.25561 | 1.42362 | 1.40064 | 1.29721 | 1.25367 | |
| October 30 2012 | 230.29674 | 1.42387 | 1.40089 | 1.29745 | 1.25390 | |
| October 31 2012 | 230.33787 | 1.42412 | 1.40114 | 1.29768 | 1.25412 | |
| CPI-U (NSA) for: | | | June 2012 229.478 | July 2012 229.104 | August 2012 230.379 | |

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

| Security: | | | 2% 10-Year TIPS | 2% 10-Year TIPS | 2-3/8% 20-1/2-Year TIPS | 1-5/8% 10-Year TIPS | | |
|---------------------------|----|------|------------------|------------------|-------------------------|---------------------|--------------------|----------------|
| Description: | | | Series A-2014 | Series D-2014 | TIPS of January 2025 | Series A-2015 | | |
| CUSIP Number: | | | 912828BW9 | 912828CP3 | 912810FR4 | 912828DH0 | | |
| Dated Date: | | | January 15, 2004 | July 15, 2004 | July 15, 2004 | January 15, 2005 | | |
| Original Issue Date: | | | January 15, 2004 | July 15, 2004 | July 30, 2004 | January 18, 2005 | | |
| Additional Issue Date(s): | | | April 15, 2004 | October 15, 2004 | January 31, 2005 | April 15, 2005 | | |
| Maturity Date: | | | January 15, 2014 | July 15, 2014 | January 15, 2025 | January 15, 2015 | | |
| Ref CPI on Dated Date: | | | 184.77419 | 188.49677 | 188.49677 | 190.94516 | | |
| Date | | | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio | |
| October | 1 | 2012 | 229.10400 | 1.23991 | 1.21543 | 1.21543 | 1.19984 | |
| October | 2 | 2012 | 229.14513 | 1.24014 | 1.21564 | 1.21564 | 1.20006 | |
| October | 3 | 2012 | 229.18626 | 1.24036 | 1.21586 | 1.21586 | 1.20027 | |
| October | 4 | 2012 | 229.22739 | 1.24058 | 1.21608 | 1.21608 | 1.20049 | |
| October | 5 | 2012 | 229.26852 | 1.24080 | 1.21630 | 1.21630 | 1.20070 | |
| October | 6 | 2012 | 229.30965 | 1.24103 | 1.21652 | 1.21652 | 1.20092 | |
| October | 7 | 2012 | 229.35077 | 1.24125 | 1.21674 | 1.21674 | 1.20113 | |
| October | 8 | 2012 | 229.39190 | 1.24147 | 1.21695 | 1.21695 | 1.20135 | |
| October | 9 | 2012 | 229.43303 | 1.24169 | 1.21717 | 1.21717 | 1.20157 | |
| October | 10 | 2012 | 229.47416 | 1.24192 | 1.21739 | 1.21739 | 1.20178 | |
| October | 11 | 2012 | 229.51529 | 1.24214 | 1.21761 | 1.21761 | 1.20200 | |
| October | 12 | 2012 | 229.55642 | 1.24236 | 1.21783 | 1.21783 | 1.20221 | |
| October | 13 | 2012 | 229.59755 | 1.24258 | 1.21805 | 1.21805 | 1.20243 | |
| October | 14 | 2012 | 229.63868 | 1.24281 | 1.21826 | 1.21826 | 1.20264 | |
| October | 15 | 2012 | 229.67981 | 1.24303 | 1.21848 | 1.21848 | 1.20286 | |
| October | 16 | 2012 | 229.72094 | 1.24325 | 1.21870 | 1.21870 | 1.20307 | |
| October | 17 | 2012 | 229.76206 | 1.24347 | 1.21892 | 1.21892 | 1.20329 | |
| October | 18 | 2012 | 229.80319 | 1.24370 | 1.21914 | 1.21914 | 1.20350 | |
| October | 19 | 2012 | 229.84432 | 1.24392 | 1.21935 | 1.21935 | 1.20372 | |
| October | 20 | 2012 | 229.88545 | 1.24414 | 1.21957 | 1.21957 | 1.20393 | |
| October | 21 | 2012 | 229.92658 | 1.24437 | 1.21979 | 1.21979 | 1.20415 | |
| October | 22 | 2012 | 229.96771 | 1.24459 | 1.22001 | 1.22001 | 1.20437 | |
| October | 23 | 2012 | 230.00884 | 1.24481 | 1.22023 | 1.22023 | 1.20458 | |
| October | 24 | 2012 | 230.04997 | 1.24503 | 1.22045 | 1.22045 | 1.20480 | |
| October | 25 | 2012 | 230.09110 | 1.24526 | 1.22066 | 1.22066 | 1.20501 | |
| October | 26 | 2012 | 230.13223 | 1.24548 | 1.22088 | 1.22088 | 1.20523 | |
| October | 27 | 2012 | 230.17335 | 1.24570 | 1.22110 | 1.22110 | 1.20544 | |
| October | 28 | 2012 | 230.21448 | 1.24592 | 1.22132 | 1.22132 | 1.20566 | |
| October | 29 | 2012 | 230.25561 | 1.24615 | 1.22154 | 1.22154 | 1.20587 | |
| October | 30 | 2012 | 230.29674 | 1.24637 | 1.22175 | 1.22175 | 1.20609 | |
| October | 31 | 2012 | 230.33787 | 1.24659 | 1.22197 | 1.22197 | 1.20630 | |
| CPI-U (NSA) for: | | | June 2012 | 229.478 | July 2012 | 229.104 | August 2012 | 230.379 |

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

| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): | | | 1-7/8% 10-Year TIPS Series D-2015 912828EA4 July 15, 2005 July 15, 2005 October 17, 2005 | 2% 10-Year TIPS Series A-2016 912828ET3 January 15, 2006 January 17, 2006 April 17, 2006 | 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 |
|--|-----------|-------------|---|---|---|---|
| Maturity Date: Ref CPI on Dated Date: | | | July 15, 2015 194.50968 | January 15, 2016 198.47742 | January 15, 2026 198.47742 | July 15, 2016 201.95161 |
| Date | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio | |
| October 1 2012 | 229.10400 | 1.17785 | 1.15431 | 1.15431 | 1.13445 | |
| October 2 2012 | 229.14513 | 1.17807 | 1.15451 | 1.15451 | 1.13465 | |
| October 3 2012 | 229.18626 | 1.17828 | 1.15472 | 1.15472 | 1.13486 | |
| October 4 2012 | 229.22739 | 1.17849 | 1.15493 | 1.15493 | 1.13506 | |
| October 5 2012 | 229.26852 | 1.17870 | 1.15514 | 1.15514 | 1.13526 | |
| October 6 2012 | 229.30965 | 1.17891 | 1.15534 | 1.15534 | 1.13547 | |
| October 7 2012 | 229.35077 | 1.17912 | 1.15555 | 1.15555 | 1.13567 | |
| October 8 2012 | 229.39190 | 1.17933 | 1.15576 | 1.15576 | 1.13588 | |
| October 9 2012 | 229.43303 | 1.17955 | 1.15597 | 1.15597 | 1.13608 | |
| October 10 2012 | 229.47416 | 1.17976 | 1.15617 | 1.15617 | 1.13628 | |
| October 11 2012 | 229.51529 | 1.17997 | 1.15638 | 1.15638 | 1.13649 | |
| October 12 2012 | 229.55642 | 1.18018 | 1.15659 | 1.15659 | 1.13669 | |
| October 13 2012 | 229.59755 | 1.18039 | 1.15679 | 1.15679 | 1.13689 | |
| October 14 2012 | 229.63868 | 1.18060 | 1.15700 | 1.15700 | 1.13710 | |
| October 15 2012 | 229.67981 | 1.18081 | 1.15721 | 1.15721 | 1.13730 | |
| October 16 2012 | 229.72094 | 1.18103 | 1.15742 | 1.15742 | 1.13750 | |
| October 17 2012 | 229.76206 | 1.18124 | 1.15762 | 1.15762 | 1.13771 | |
| October 18 2012 | 229.80319 | 1.18145 | 1.15783 | 1.15783 | 1.13791 | |
| October 19 2012 | 229.84432 | 1.18166 | 1.15804 | 1.15804 | 1.13812 | |
| October 20 2012 | 229.88545 | 1.18187 | 1.15824 | 1.15824 | 1.13832 | |
| October 21 2012 | 229.92658 | 1.18208 | 1.15845 | 1.15845 | 1.13852 | |
| October 22 2012 | 229.96771 | 1.18229 | 1.15866 | 1.15866 | 1.13873 | |
| October 23 2012 | 230.00884 | 1.18251 | 1.15887 | 1.15887 | 1.13893 | |
| October 24 2012 | 230.04997 | 1.18272 | 1.15907 | 1.15907 | 1.13913 | |
| October 25 2012 | 230.09110 | 1.18293 | 1.15928 | 1.15928 | 1.13934 | |
| October 26 2012 | 230.13223 | 1.18314 | 1.15949 | 1.15949 | 1.13954 | |
| October 27 2012 | 230.17335 | 1.18335 | 1.15970 | 1.15970 | 1.13975 | |
| October 28 2012 | 230.21448 | 1.18356 | 1.15990 | 1.15990 | 1.13995 | |
| October 29 2012 | 230.25561 | 1.18377 | 1.16011 | 1.16011 | 1.14015 | |
| October 30 2012 | 230.29674 | 1.18399 | 1.16032 | 1.16032 | 1.14036 | |
| October 31 2012 | 230.33787 | 1.18420 | 1.16052 | 1.16052 | 1.14056 | |
| CPI-U (NSA) for: | | | June 2012 | July 2012 | August 2012 | |
| | | | 229.478 | 229.104 | 230.379 | |

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

| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): | | | 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 | 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 | |
|--|-----------|------------------|---|---|---|---|----------------|
| Maturity Date: Ref CPI on Dated Date: | | | January 15, 2017 201.66452 | January 15, 2027 201.66452 | July 15, 2017 207.25639 | January 15, 2018 209.49645 | |
| Date | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio | | |
| October 1 2012 | 229.10400 | 1.13606 | 1.13606 | 1.10541 | 1.09359 | | |
| October 2 2012 | 229.14513 | 1.13627 | 1.13627 | 1.10561 | 1.09379 | | |
| October 3 2012 | 229.18626 | 1.13647 | 1.13647 | 1.10581 | 1.09399 | | |
| October 4 2012 | 229.22739 | 1.13668 | 1.13668 | 1.10601 | 1.09418 | | |
| October 5 2012 | 229.26852 | 1.13688 | 1.13688 | 1.10621 | 1.09438 | | |
| October 6 2012 | 229.30965 | 1.13708 | 1.13708 | 1.10641 | 1.09458 | | |
| October 7 2012 | 229.35077 | 1.13729 | 1.13729 | 1.10660 | 1.09477 | | |
| October 8 2012 | 229.39190 | 1.13749 | 1.13749 | 1.10680 | 1.09497 | | |
| October 9 2012 | 229.43303 | 1.13770 | 1.13770 | 1.10700 | 1.09516 | | |
| October 10 2012 | 229.47416 | 1.13790 | 1.13790 | 1.10720 | 1.09536 | | |
| October 11 2012 | 229.51529 | 1.13810 | 1.13810 | 1.10740 | 1.09556 | | |
| October 12 2012 | 229.55642 | 1.13831 | 1.13831 | 1.10760 | 1.09575 | | |
| October 13 2012 | 229.59755 | 1.13851 | 1.13851 | 1.10779 | 1.09595 | | |
| October 14 2012 | 229.63868 | 1.13872 | 1.13872 | 1.10799 | 1.09615 | | |
| October 15 2012 | 229.67981 | 1.13892 | 1.13892 | 1.10819 | 1.09634 | | |
| October 16 2012 | 229.72094 | 1.13912 | 1.13912 | 1.10839 | 1.09654 | | |
| October 17 2012 | 229.76206 | 1.13933 | 1.13933 | 1.10859 | 1.09673 | | |
| October 18 2012 | 229.80319 | 1.13953 | 1.13953 | 1.10879 | 1.09693 | | |
| October 19 2012 | 229.84432 | 1.13974 | 1.13974 | 1.10899 | 1.09713 | | |
| October 20 2012 | 229.88545 | 1.13994 | 1.13994 | 1.10918 | 1.09732 | | |
| October 21 2012 | 229.92658 | 1.14014 | 1.14014 | 1.10938 | 1.09752 | | |
| October 22 2012 | 229.96771 | 1.14035 | 1.14035 | 1.10958 | 1.09772 | | |
| October 23 2012 | 230.00884 | 1.14055 | 1.14055 | 1.10978 | 1.09791 | | |
| October 24 2012 | 230.04997 | 1.14076 | 1.14076 | 1.10998 | 1.09811 | | |
| October 25 2012 | 230.09110 | 1.14096 | 1.14096 | 1.11018 | 1.09831 | | |
| October 26 2012 | 230.13223 | 1.14116 | 1.14116 | 1.11037 | 1.09850 | | |
| October 27 2012 | 230.17335 | 1.14137 | 1.14137 | 1.11057 | 1.09870 | | |
| October 28 2012 | 230.21448 | 1.14157 | 1.14157 | 1.11077 | 1.09889 | | |
| October 29 2012 | 230.25561 | 1.14178 | 1.14178 | 1.11097 | 1.09909 | | |
| October 30 2012 | 230.29674 | 1.14198 | 1.14198 | 1.11117 | 1.09929 | | |
| October 31 2012 | 230.33787 | 1.14218 | 1.14218 | 1.11137 | 1.09948 | | |
| CPI-U (NSA) for: | | June 2012 | 229.478 | July 2012 | 229.104 | August 2012 | 230.379 |

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

| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): | | | 1-3/4% 20-Year TIPS TIPS of January 2028 912810PV4 January 15, 2008 January 31, 2008 July 31, 2008 | 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 |
|--|-----------|-------------|---|--|---|---|
| Maturity Date: Ref CPI on Dated Date: | | | January 15, 2028 209.49645 | April 15, 2013 211.36607 | July 15, 2018 215.63997 | January 15, 2019 214.69971 |
| Date | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio | |
| October 1 2012 | 229.10400 | 1.09359 | 1.08392 | 1.06244 | 1.06709 | |
| October 2 2012 | 229.14513 | 1.09379 | 1.08412 | 1.06263 | 1.06728 | |
| October 3 2012 | 229.18626 | 1.09399 | 1.08431 | 1.06282 | 1.06747 | |
| October 4 2012 | 229.22739 | 1.09418 | 1.08450 | 1.06301 | 1.06767 | |
| October 5 2012 | 229.26852 | 1.09438 | 1.08470 | 1.06320 | 1.06786 | |
| October 6 2012 | 229.30965 | 1.09458 | 1.08489 | 1.06339 | 1.06805 | |
| October 7 2012 | 229.35077 | 1.09477 | 1.08509 | 1.06358 | 1.06824 | |
| October 8 2012 | 229.39190 | 1.09497 | 1.08528 | 1.06377 | 1.06843 | |
| October 9 2012 | 229.43303 | 1.09516 | 1.08548 | 1.06396 | 1.06862 | |
| October 10 2012 | 229.47416 | 1.09536 | 1.08567 | 1.06415 | 1.06881 | |
| October 11 2012 | 229.51529 | 1.09556 | 1.08587 | 1.06434 | 1.06901 | |
| October 12 2012 | 229.55642 | 1.09575 | 1.08606 | 1.06454 | 1.06920 | |
| October 13 2012 | 229.59755 | 1.09595 | 1.08626 | 1.06473 | 1.06939 | |
| October 14 2012 | 229.63868 | 1.09615 | 1.08645 | 1.06492 | 1.06958 | |
| October 15 2012 | 229.67981 | 1.09634 | 1.08664 | 1.06511 | 1.06977 | |
| October 16 2012 | 229.72094 | 1.09654 | 1.08684 | 1.06530 | 1.06996 | |
| October 17 2012 | 229.76206 | 1.09673 | 1.08703 | 1.06549 | 1.07016 | |
| October 18 2012 | 229.80319 | 1.09693 | 1.08723 | 1.06568 | 1.07035 | |
| October 19 2012 | 229.84432 | 1.09713 | 1.08742 | 1.06587 | 1.07054 | |
| October 20 2012 | 229.88545 | 1.09732 | 1.08762 | 1.06606 | 1.07073 | |
| October 21 2012 | 229.92658 | 1.09752 | 1.08781 | 1.06625 | 1.07092 | |
| October 22 2012 | 229.96771 | 1.09772 | 1.08801 | 1.06644 | 1.07111 | |
| October 23 2012 | 230.00884 | 1.09791 | 1.08820 | 1.06663 | 1.07130 | |
| October 24 2012 | 230.04997 | 1.09811 | 1.08840 | 1.06682 | 1.07150 | |
| October 25 2012 | 230.09110 | 1.09831 | 1.08859 | 1.06702 | 1.07169 | |
| October 26 2012 | 230.13223 | 1.09850 | 1.08879 | 1.06721 | 1.07188 | |
| October 27 2012 | 230.17335 | 1.09870 | 1.08898 | 1.06740 | 1.07207 | |
| October 28 2012 | 230.21448 | 1.09889 | 1.08917 | 1.06759 | 1.07226 | |
| October 29 2012 | 230.25561 | 1.09909 | 1.08937 | 1.06778 | 1.07245 | |
| October 30 2012 | 230.29674 | 1.09929 | 1.08956 | 1.06797 | 1.07265 | |
| October 31 2012 | 230.33787 | 1.09948 | 1.08976 | 1.06816 | 1.07284 | |
| CPI-U (NSA) for: | | | June 2012 229.478 | July 2012 229.104 | August 2012 230.379 | |

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

| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): | | | 2-1/2% 20-Year TIPS TIPS of January 2029 912810PZ5 January 15, 2009 January 30, 2009 July 31, 2009 | 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 |
|--|-----------|-------------|---|--|---|---|
| Maturity Date: Ref CPI on Dated Date: | | | January 15, 2029 214.69971 | April 15, 2014 211.63300 | July 15, 2019 213.51819 | January 15, 2020 216.24610 |
| Date | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio | |
| October 1 2012 | 229.10400 | 1.06709 | 1.08255 | 1.07300 | 1.05946 | |
| October 2 2012 | 229.14513 | 1.06728 | 1.08275 | 1.07319 | 1.05965 | |
| October 3 2012 | 229.18626 | 1.06747 | 1.08294 | 1.07338 | 1.05984 | |
| October 4 2012 | 229.22739 | 1.06767 | 1.08314 | 1.07357 | 1.06003 | |
| October 5 2012 | 229.26852 | 1.06786 | 1.08333 | 1.07377 | 1.06022 | |
| October 6 2012 | 229.30965 | 1.06805 | 1.08353 | 1.07396 | 1.06041 | |
| October 7 2012 | 229.35077 | 1.06824 | 1.08372 | 1.07415 | 1.06060 | |
| October 8 2012 | 229.39190 | 1.06843 | 1.08391 | 1.07434 | 1.06079 | |
| October 9 2012 | 229.43303 | 1.06862 | 1.08411 | 1.07454 | 1.06098 | |
| October 10 2012 | 229.47416 | 1.06881 | 1.08430 | 1.07473 | 1.06117 | |
| October 11 2012 | 229.51529 | 1.06901 | 1.08450 | 1.07492 | 1.06136 | |
| October 12 2012 | 229.55642 | 1.06920 | 1.08469 | 1.07511 | 1.06155 | |
| October 13 2012 | 229.59755 | 1.06939 | 1.08489 | 1.07531 | 1.06174 | |
| October 14 2012 | 229.63868 | 1.06958 | 1.08508 | 1.07550 | 1.06193 | |
| October 15 2012 | 229.67981 | 1.06977 | 1.08527 | 1.07569 | 1.06212 | |
| October 16 2012 | 229.72094 | 1.06996 | 1.08547 | 1.07588 | 1.06231 | |
| October 17 2012 | 229.76206 | 1.07016 | 1.08566 | 1.07608 | 1.06250 | |
| October 18 2012 | 229.80319 | 1.07035 | 1.08586 | 1.07627 | 1.06269 | |
| October 19 2012 | 229.84432 | 1.07054 | 1.08605 | 1.07646 | 1.06288 | |
| October 20 2012 | 229.88545 | 1.07073 | 1.08625 | 1.07666 | 1.06307 | |
| October 21 2012 | 229.92658 | 1.07092 | 1.08644 | 1.07685 | 1.06326 | |
| October 22 2012 | 229.96771 | 1.07111 | 1.08663 | 1.07704 | 1.06345 | |
| October 23 2012 | 230.00884 | 1.07130 | 1.08683 | 1.07723 | 1.06364 | |
| October 24 2012 | 230.04997 | 1.07150 | 1.08702 | 1.07743 | 1.06383 | |
| October 25 2012 | 230.09110 | 1.07169 | 1.08722 | 1.07762 | 1.06402 | |
| October 26 2012 | 230.13223 | 1.07188 | 1.08741 | 1.07781 | 1.06421 | |
| October 27 2012 | 230.17335 | 1.07207 | 1.08761 | 1.07800 | 1.06440 | |
| October 28 2012 | 230.21448 | 1.07226 | 1.08780 | 1.07820 | 1.06459 | |
| October 29 2012 | 230.25561 | 1.07245 | 1.08799 | 1.07839 | 1.06479 | |
| October 30 2012 | 230.29674 | 1.07265 | 1.08819 | 1.07858 | 1.06498 | |
| October 31 2012 | 230.33787 | 1.07284 | 1.08838 | 1.07877 | 1.06517 | |
| CPI-U (NSA) for: | | | June 2012 | July 2012 | August 2012 | 230.379 |
| | | | 229.478 | 229.104 | | |

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

| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): | | | 2-1/8% 30-Year TIPS TIPS of February 2040 912810QF8 February 15, 2010 February 26, 2010 August 31, 2010 | 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 |
|--|-----------|-------------|--|--|--|---|
| Maturity Date: Ref CPI on Dated Date: | | | February 15, 2040 216.13950 | April 15, 2015 216.71220 | July 15, 2020 218.08532 | January 15, 2021 218.75255 |
| Date | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio | |
| October 1 2012 | 229.10400 | 1.05998 | 1.05718 | 1.05052 | 1.04732 | |
| October 2 2012 | 229.14513 | 1.06017 | 1.05737 | 1.05071 | 1.04751 | |
| October 3 2012 | 229.18626 | 1.06036 | 1.05756 | 1.05090 | 1.04770 | |
| October 4 2012 | 229.22739 | 1.06055 | 1.05775 | 1.05109 | 1.04788 | |
| October 5 2012 | 229.26852 | 1.06074 | 1.05794 | 1.05128 | 1.04807 | |
| October 6 2012 | 229.30965 | 1.06093 | 1.05813 | 1.05147 | 1.04826 | |
| October 7 2012 | 229.35077 | 1.06112 | 1.05832 | 1.05166 | 1.04845 | |
| October 8 2012 | 229.39190 | 1.06131 | 1.05851 | 1.05184 | 1.04864 | |
| October 9 2012 | 229.43303 | 1.06150 | 1.05870 | 1.05203 | 1.04882 | |
| October 10 2012 | 229.47416 | 1.06169 | 1.05889 | 1.05222 | 1.04901 | |
| October 11 2012 | 229.51529 | 1.06188 | 1.05908 | 1.05241 | 1.04920 | |
| October 12 2012 | 229.55642 | 1.06208 | 1.05927 | 1.05260 | 1.04939 | |
| October 13 2012 | 229.59755 | 1.06227 | 1.05946 | 1.05279 | 1.04958 | |
| October 14 2012 | 229.63868 | 1.06246 | 1.05965 | 1.05298 | 1.04976 | |
| October 15 2012 | 229.67981 | 1.06265 | 1.05984 | 1.05316 | 1.04995 | |
| October 16 2012 | 229.72094 | 1.06284 | 1.06003 | 1.05335 | 1.05014 | |
| October 17 2012 | 229.76206 | 1.06303 | 1.06022 | 1.05354 | 1.05033 | |
| October 18 2012 | 229.80319 | 1.06322 | 1.06041 | 1.05373 | 1.05052 | |
| October 19 2012 | 229.84432 | 1.06341 | 1.06060 | 1.05392 | 1.05070 | |
| October 20 2012 | 229.88545 | 1.06360 | 1.06079 | 1.05411 | 1.05089 | |
| October 21 2012 | 229.92658 | 1.06379 | 1.06098 | 1.05430 | 1.05108 | |
| October 22 2012 | 229.96771 | 1.06398 | 1.06117 | 1.05449 | 1.05127 | |
| October 23 2012 | 230.00884 | 1.06417 | 1.06136 | 1.05467 | 1.05146 | |
| October 24 2012 | 230.04997 | 1.06436 | 1.06155 | 1.05486 | 1.05164 | |
| October 25 2012 | 230.09110 | 1.06455 | 1.06174 | 1.05505 | 1.05183 | |
| October 26 2012 | 230.13223 | 1.06474 | 1.06193 | 1.05524 | 1.05202 | |
| October 27 2012 | 230.17335 | 1.06493 | 1.06212 | 1.05543 | 1.05221 | |
| October 28 2012 | 230.21448 | 1.06512 | 1.06231 | 1.05562 | 1.05240 | |
| October 29 2012 | 230.25561 | 1.06531 | 1.06249 | 1.05581 | 1.05258 | |
| October 30 2012 | 230.29674 | 1.06550 | 1.06268 | 1.05599 | 1.05277 | |
| October 31 2012 | 230.33787 | 1.06569 | 1.06287 | 1.05618 | 1.05296 | |
| CPI-U (NSA) for: | | | June 2012 229.478 | July 2012 229.104 | August 2012 230.379 | |

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

| Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): | | | 2-1/8% 30-Year TIPS TIPS of February 2041 912810QP6 February 15, 2011 February 28, 2011 June 30, 2011 October 31, 2011 | 0-1/8% 5-Year TIPS Series W-2016 912828QD5 April 15, 2011 April 29, 2011 August 31, 2011 December 30, 2011 | 0-5/8% 10-Year TIPS Series D-2021 912828QV5 July 15, 2011 July 29, 2011 September 30, 2011 November 30, 2011 | 0-1/8% 10-Year TIPS Series A-2022 912828SA9 January 15, 2012 January 31, 2012 March 30, 2012 May 31, 2012 |
|--|-----------|-------------|--|--|--|---|
| Maturity Date: Ref CPI on Dated Date: | | | February 15, 2041 218.99100 | April 15, 2016 220.72980 | July 15, 2021 225.38381 | January 15, 2022 226.33474 |
| Date | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio | |
| October 1 2012 | 229.10400 | 1.04618 | 1.03794 | 1.01651 | 1.01224 | |
| October 2 2012 | 229.14513 | 1.04637 | 1.03813 | 1.01669 | 1.01242 | |
| October 3 2012 | 229.18626 | 1.04656 | 1.03831 | 1.01687 | 1.01260 | |
| October 4 2012 | 229.22739 | 1.04674 | 1.03850 | 1.01705 | 1.01278 | |
| October 5 2012 | 229.26852 | 1.04693 | 1.03868 | 1.01724 | 1.01296 | |
| October 6 2012 | 229.30965 | 1.04712 | 1.03887 | 1.01742 | 1.01314 | |
| October 7 2012 | 229.35077 | 1.04731 | 1.03906 | 1.01760 | 1.01333 | |
| October 8 2012 | 229.39190 | 1.04749 | 1.03924 | 1.01778 | 1.01351 | |
| October 9 2012 | 229.43303 | 1.04768 | 1.03943 | 1.01797 | 1.01369 | |
| October 10 2012 | 229.47416 | 1.04787 | 1.03962 | 1.01815 | 1.01387 | |
| October 11 2012 | 229.51529 | 1.04806 | 1.03980 | 1.01833 | 1.01405 | |
| October 12 2012 | 229.55642 | 1.04825 | 1.03999 | 1.01851 | 1.01423 | |
| October 13 2012 | 229.59755 | 1.04843 | 1.04017 | 1.01870 | 1.01442 | |
| October 14 2012 | 229.63868 | 1.04862 | 1.04036 | 1.01888 | 1.01460 | |
| October 15 2012 | 229.67981 | 1.04881 | 1.04055 | 1.01906 | 1.01478 | |
| October 16 2012 | 229.72094 | 1.04900 | 1.04073 | 1.01924 | 1.01496 | |
| October 17 2012 | 229.76206 | 1.04918 | 1.04092 | 1.01943 | 1.01514 | |
| October 18 2012 | 229.80319 | 1.04937 | 1.04111 | 1.01961 | 1.01532 | |
| October 19 2012 | 229.84432 | 1.04956 | 1.04129 | 1.01979 | 1.01551 | |
| October 20 2012 | 229.88545 | 1.04975 | 1.04148 | 1.01997 | 1.01569 | |
| October 21 2012 | 229.92658 | 1.04994 | 1.04167 | 1.02016 | 1.01587 | |
| October 22 2012 | 229.96771 | 1.05012 | 1.04185 | 1.02034 | 1.01605 | |
| October 23 2012 | 230.00884 | 1.05031 | 1.04204 | 1.02052 | 1.01623 | |
| October 24 2012 | 230.04997 | 1.05050 | 1.04222 | 1.02070 | 1.01641 | |
| October 25 2012 | 230.09110 | 1.05069 | 1.04241 | 1.02089 | 1.01660 | |
| October 26 2012 | 230.13223 | 1.05088 | 1.04260 | 1.02107 | 1.01678 | |
| October 27 2012 | 230.17335 | 1.05106 | 1.04278 | 1.02125 | 1.01696 | |
| October 28 2012 | 230.21448 | 1.05125 | 1.04297 | 1.02143 | 1.01714 | |
| October 29 2012 | 230.25561 | 1.05144 | 1.04316 | 1.02162 | 1.01732 | |
| October 30 2012 | 230.29674 | 1.05163 | 1.04334 | 1.02180 | 1.01751 | |
| October 31 2012 | 230.33787 | 1.05181 | 1.04353 | 1.02198 | 1.01769 | |
| CPI-U (NSA) for: | | | June 2012 229.478 | July 2012 229.104 | August 2012 230.379 | |

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

| Security: | | | 0-3/4% 30-Year TIPS | 0-1/8% 5-Year TIPS | 0-1/8% 10-Year TIPS | |
|----------------------------------|----|------|------------------------------|---------------------------|----------------------------|--------------------|
| Description: | | | TIPS of February 2042 | Series X-2017 | Series D-2022 | |
| CUSIP Number: | | | 912810QV3 | 912828SQ4 | 912828TE0 | |
| Dated Date: | | | February 15, 2012 | April 15, 2012 | July 15, 2012 | |
| Original Issue Date: | | | February 29, 2012 | April 30, 2012 | July 31, 2012 | |
| Additional Issue Date(s): | | | June 29, 2012 | August 31, 2012 | September 28, 2012 | |
| Maturity Date: | | | February 15, 2042 | April 15, 2017 | July 15, 2022 | |
| Ref CPI on Dated Date: | | | 225.96062 | 227.13073 | 229.96306 | |
| Date | | | Ref CPI | Index Ratio | Index Ratio | Index Ratio |
| October | 1 | 2012 | 229.10400 | 1.01391 | 1.00869 | 0.99626 |
| October | 2 | 2012 | 229.14513 | 1.01409 | 1.00887 | 0.99644 |
| October | 3 | 2012 | 229.18626 | 1.01428 | 1.00905 | 0.99662 |
| October | 4 | 2012 | 229.22739 | 1.01446 | 1.00923 | 0.99680 |
| October | 5 | 2012 | 229.26852 | 1.01464 | 1.00941 | 0.99698 |
| October | 6 | 2012 | 229.30965 | 1.01482 | 1.00959 | 0.99716 |
| October | 7 | 2012 | 229.35077 | 1.01500 | 1.00977 | 0.99734 |
| October | 8 | 2012 | 229.39190 | 1.01519 | 1.00996 | 0.99752 |
| October | 9 | 2012 | 229.43303 | 1.01537 | 1.01014 | 0.99770 |
| October | 10 | 2012 | 229.47416 | 1.01555 | 1.01032 | 0.99787 |
| October | 11 | 2012 | 229.51529 | 1.01573 | 1.01050 | 0.99805 |
| October | 12 | 2012 | 229.55642 | 1.01591 | 1.01068 | 0.99823 |
| October | 13 | 2012 | 229.59755 | 1.01610 | 1.01086 | 0.99841 |
| October | 14 | 2012 | 229.63868 | 1.01628 | 1.01104 | 0.99859 |
| October | 15 | 2012 | 229.67981 | 1.01646 | 1.01122 | 0.99877 |
| October | 16 | 2012 | 229.72094 | 1.01664 | 1.01140 | 0.99895 |
| October | 17 | 2012 | 229.76206 | 1.01682 | 1.01159 | 0.99913 |
| October | 18 | 2012 | 229.80319 | 1.01701 | 1.01177 | 0.99930 |
| October | 19 | 2012 | 229.84432 | 1.01719 | 1.01195 | 0.99948 |
| October | 20 | 2012 | 229.88545 | 1.01737 | 1.01213 | 0.99966 |
| October | 21 | 2012 | 229.92658 | 1.01755 | 1.01231 | 0.99984 |
| October | 22 | 2012 | 229.96771 | 1.01773 | 1.01249 | 1.00002 |
| October | 23 | 2012 | 230.00884 | 1.01792 | 1.01267 | 1.00020 |
| October | 24 | 2012 | 230.04997 | 1.01810 | 1.01285 | 1.00038 |
| October | 25 | 2012 | 230.09110 | 1.01828 | 1.01303 | 1.00056 |
| October | 26 | 2012 | 230.13223 | 1.01846 | 1.01321 | 1.00074 |
| October | 27 | 2012 | 230.17335 | 1.01864 | 1.01340 | 1.00091 |
| October | 28 | 2012 | 230.21448 | 1.01883 | 1.01358 | 1.00109 |
| October | 29 | 2012 | 230.25561 | 1.01901 | 1.01376 | 1.00127 |
| October | 30 | 2012 | 230.29674 | 1.01919 | 1.01394 | 1.00145 |
| October | 31 | 2012 | 230.33787 | 1.01937 | 1.01412 | 1.00163 |
| CPI-U (NSA) for: | | | June 2012 | 229.478 | July 2012 | 229.104 |
| | | | | | August 2012 | 230.379 |