

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
January 2007

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):			3-3/8% 10-Year TIPS Series A-2007 9128272M3 January 15, 1997 February 6, 1997 April 15, 1997	3-5/8% 10-Year TIPS Series A-2008 9128273T7 January 15, 1998 January 15, 1998 October 15, 1998	3-5/8% 30-Year TIPS TIPS of April 2028 912810FD5 April 15, 1998 April 15, 1998 July 15, 1998	3-7/8% 10-Year TIPS Series A-2009 9128274Y5 January 15, 1999 January 15, 1999 July 15, 1999
Maturity Date: Ref CPI on Dated Date:			January 15, 2007 158.43548	January 15, 2008 161.55484	April 15, 2028 161.74000	January 15, 2009 164.00000
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
Jan. 1 2007	201.80000	1.27370	1.24911	1.24768	1.23049	
Jan. 2 2007	201.79032	1.27364	1.24905	1.24762	1.23043	
Jan. 3 2007	201.78065	1.27358	1.24899	1.24756	1.23037	
Jan. 4 2007	201.77097	1.27352	1.24893	1.24750	1.23031	
Jan. 5 2007	201.76129	1.27346	1.24887	1.24744	1.23025	
Jan. 6 2007	201.75161	1.27340	1.24881	1.24738	1.23019	
Jan. 7 2007	201.74194	1.27334	1.24875	1.24732	1.23013	
Jan. 8 2007	201.73226	1.27328	1.24869	1.24726	1.23007	
Jan. 9 2007	201.72258	1.27322	1.24863	1.24720	1.23002	
Jan. 10 2007	201.71290	1.27315	1.24857	1.24714	1.22996	
Jan. 11 2007	201.70323	1.27309	1.24851	1.24708	1.22990	
Jan. 12 2007	201.69355	1.27303	1.24845	1.24702	1.22984	
Jan. 13 2007	201.68387	1.27297	1.24839	1.24696	1.22978	
Jan. 14 2007	201.67419	1.27291	1.24833	1.24690	1.22972	
Jan. 15 2007	201.66452	1.27285	1.24827	1.24684	1.22966	
Jan. 16 2007	201.65484		1.24821	1.24678	1.22960	
Jan. 17 2007	201.64516		1.24815	1.24672	1.22954	
Jan. 18 2007	201.63548		1.24809	1.24666	1.22948	
Jan. 19 2007	201.62581		1.24803	1.24660	1.22943	
Jan. 20 2007	201.61613		1.24797	1.24654	1.22937	
Jan. 21 2007	201.60645		1.24791	1.24648	1.22931	
Jan. 22 2007	201.59677		1.24785	1.24642	1.22925	
Jan. 23 2007	201.58710		1.24779	1.24637	1.22919	
Jan. 24 2007	201.57742		1.24773	1.24631	1.22913	
Jan. 25 2007	201.56774		1.24767	1.24625	1.22907	
Jan. 26 2007	201.55806		1.24761	1.24619	1.22901	
Jan. 27 2007	201.54839		1.24755	1.24613	1.22895	
Jan. 28 2007	201.53871		1.24749	1.24607	1.22889	
Jan. 29 2007	201.52903		1.24743	1.24601	1.22884	
Jan. 30 2007	201.51935		1.24737	1.24595	1.22878	
Jan. 31 2007	201.50968		1.24731	1.24589	1.22872	
CPI-U (NSA) for :			September 2006 202.9	October 2006 201.8	November 2006 201.5	

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
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January 2007

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:			3-7/8% 30-Year TIPS TIPS of April 2029 912810FH6 April 15, 1999 April 15, 1999 October 15, 1999 October 16, 2000 April 15, 2029 164.39333	4-1/4% 10-Year TIPS Series A-2010 9128275W8 January 15, 2000 January 18, 2000 July 17, 2000 January 15, 2010 168.24516	3-1/2% 10-Year TIPS Series A-2011 9128276R8 January 15, 2001 January 16, 2001 July 16, 2001 January 15, 2011 174.04516	3-3/8% 30-1/2-Year TIPS TIPS of April 2032 912810FQ6 October 15, 2001 October 15, 2001 April 15, 2032 177.50000
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
Jan. 1 2007	201.80000	1.22754	1.19944	1.15947	1.13690	
Jan. 2 2007	201.79032	1.22748	1.19938	1.15941	1.13685	
Jan. 3 2007	201.78065	1.22743	1.19933	1.15936	1.13679	
Jan. 4 2007	201.77097	1.22737	1.19927	1.15930	1.13674	
Jan. 5 2007	201.76129	1.22731	1.19921	1.15925	1.13668	
Jan. 6 2007	201.75161	1.22725	1.19915	1.15919	1.13663	
Jan. 7 2007	201.74194	1.22719	1.19910	1.15914	1.13657	
Jan. 8 2007	201.73226	1.22713	1.19904	1.15908	1.13652	
Jan. 9 2007	201.72258	1.22707	1.19898	1.15902	1.13647	
Jan. 10 2007	201.71290	1.22701	1.19892	1.15897	1.13641	
Jan. 11 2007	201.70323	1.22696	1.19886	1.15891	1.13636	
Jan. 12 2007	201.69355	1.22690	1.19881	1.15886	1.13630	
Jan. 13 2007	201.68387	1.22684	1.19875	1.15880	1.13625	
Jan. 14 2007	201.67419	1.22678	1.19869	1.15875	1.13619	
Jan. 15 2007	201.66452	1.22672	1.19863	1.15869	1.13614	
Jan. 16 2007	201.65484	1.22666	1.19858	1.15864	1.13608	
Jan. 17 2007	201.64516	1.22660	1.19852	1.15858	1.13603	
Jan. 18 2007	201.63548	1.22654	1.19846	1.15852	1.13597	
Jan. 19 2007	201.62581	1.22648	1.19840	1.15847	1.13592	
Jan. 20 2007	201.61613	1.22643	1.19835	1.15841	1.13587	
Jan. 21 2007	201.60645	1.22637	1.19829	1.15836	1.13581	
Jan. 22 2007	201.59677	1.22631	1.19823	1.15830	1.13576	
Jan. 23 2007	201.58710	1.22625	1.19817	1.15825	1.13570	
Jan. 24 2007	201.57742	1.22619	1.19812	1.15819	1.13565	
Jan. 25 2007	201.56774	1.22613	1.19806	1.15813	1.13559	
Jan. 26 2007	201.55806	1.22607	1.19800	1.15808	1.13554	
Jan. 27 2007	201.54839	1.22601	1.19794	1.15802	1.13548	
Jan. 28 2007	201.53871	1.22595	1.19789	1.15797	1.13543	
Jan. 29 2007	201.52903	1.22590	1.19783	1.15791	1.13537	
Jan. 30 2007	201.51935	1.22584	1.19777	1.15786	1.13532	
Jan. 31 2007	201.50968	1.22578	1.19771	1.15780	1.13527	
CPI-U (NSA) for :	September 2006 202.9	October 2006 201.8	November 2006 201.5			

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Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:			3-3/8% 10-Year TIPS Series A-2012 9128277J5 January 15, 2002 January 15, 2002 January 15, 2012 177.56452	3% 10-Year TIPS Series C-2012 912828AF7 July 15, 2002 July 15, 2002 October 15, 2002 January 15, 2003 July 15, 2012 179.80000	1-7/8% 10-Year TIPS Series C-2013 912828BD1 July 15, 2003 July 15, 2003 October 15, 2003 July 15, 2013 183.66452	2% 10-Year TIPS Series A-2014 912828BW9 January 15, 2004 January 15, 2004 April 15, 2004 January 15, 2014 184.77419
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
Jan. 1 2007	201.80000	1.13649	1.12236	1.09874	1.09214	
Jan. 2 2007	201.79032	1.13643	1.12230	1.09869	1.09209	
Jan. 3 2007	201.78065	1.13638	1.12225	1.09864	1.09204	
Jan. 4 2007	201.77097	1.13632	1.12220	1.09858	1.09199	
Jan. 5 2007	201.76129	1.13627	1.12214	1.09853	1.09193	
Jan. 6 2007	201.75161	1.13622	1.12209	1.09848	1.09188	
Jan. 7 2007	201.74194	1.13616	1.12204	1.09843	1.09183	
Jan. 8 2007	201.73226	1.13611	1.12198	1.09837	1.09178	
Jan. 9 2007	201.72258	1.13605	1.12193	1.09832	1.09172	
Jan. 10 2007	201.71290	1.13600	1.12187	1.09827	1.09167	
Jan. 11 2007	201.70323	1.13594	1.12182	1.09822	1.09162	
Jan. 12 2007	201.69355	1.13589	1.12177	1.09816	1.09157	
Jan. 13 2007	201.68387	1.13583	1.12171	1.09811	1.09152	
Jan. 14 2007	201.67419	1.13578	1.12166	1.09806	1.09146	
Jan. 15 2007	201.66452	1.13573	1.12160	1.09800	1.09141	
Jan. 16 2007	201.65484	1.13567	1.12155	1.09795	1.09136	
Jan. 17 2007	201.64516	1.13562	1.12150	1.09790	1.09131	
Jan. 18 2007	201.63548	1.13556	1.12144	1.09785	1.09125	
Jan. 19 2007	201.62581	1.13551	1.12139	1.09779	1.09120	
Jan. 20 2007	201.61613	1.13545	1.12134	1.09774	1.09115	
Jan. 21 2007	201.60645	1.13540	1.12128	1.09769	1.09110	
Jan. 22 2007	201.59677	1.13534	1.12123	1.09764	1.09104	
Jan. 23 2007	201.58710	1.13529	1.12117	1.09758	1.09099	
Jan. 24 2007	201.57742	1.13523	1.12112	1.09753	1.09094	
Jan. 25 2007	201.56774	1.13518	1.12107	1.09748	1.09089	
Jan. 26 2007	201.55806	1.13513	1.12101	1.09743	1.09083	
Jan. 27 2007	201.54839	1.13507	1.12096	1.09737	1.09078	
Jan. 28 2007	201.53871	1.13502	1.12090	1.09732	1.09073	
Jan. 29 2007	201.52903	1.13496	1.12085	1.09727	1.09068	
Jan. 30 2007	201.51935	1.13491	1.12080	1.09721	1.09062	
Jan. 31 2007	201.50968	1.13485	1.12074	1.09716	1.09057	
CPI-U (NSA) for :			September 2006 202.9	October 2006 201.8	November 2006 201.5	

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Ref CPI and Index Ratios for
January 2007

Security:			2% 10-Year TIPS	2-3/8% 20-1/2-Year TIPS	0-7/8% 5-1/2-Year TIPS	1-5/8% 10-Year TIPS
Description:			Series D-2014	TIPS of January 2025	Series D-2010	Series A-2015
CUSIP Number:			912828CP3	912810FR4	912828CZ1	912828DH0
Dated Date:			July 15, 2004	July 15, 2004	October 15, 2004	January 15, 2005
Original Issue Date:			July 15, 2004	July 30, 2004	October 29, 2004	January 18, 2005
Additional Issue Date(s):			October 15, 2004	January 31, 2005	April 29, 2005	April 15, 2005
Maturity Date:			July 15, 2014	July 29, 2005	October 28, 2005	January 15, 2015
Ref CPI on Dated Date:			188.49677	January 15, 2025	April 15, 2010	190.94516
188.49677			188.49677	188.49677	189.44516	
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
Jan. 1 2007	201.80000	1.07058	1.07058	1.06522	1.05685	
Jan. 2 2007	201.79032	1.07052	1.07052	1.06516	1.05680	
Jan. 3 2007	201.78065	1.07047	1.07047	1.06511	1.05675	
Jan. 4 2007	201.77097	1.07042	1.07042	1.06506	1.05670	
Jan. 5 2007	201.76129	1.07037	1.07037	1.06501	1.05665	
Jan. 6 2007	201.75161	1.07032	1.07032	1.06496	1.05659	
Jan. 7 2007	201.74194	1.07027	1.07027	1.06491	1.05654	
Jan. 8 2007	201.73226	1.07022	1.07022	1.06486	1.05649	
Jan. 9 2007	201.72258	1.07016	1.07016	1.06481	1.05644	
Jan. 10 2007	201.71290	1.07011	1.07011	1.06476	1.05639	
Jan. 11 2007	201.70323	1.07006	1.07006	1.06471	1.05634	
Jan. 12 2007	201.69355	1.07001	1.07001	1.06465	1.05629	
Jan. 13 2007	201.68387	1.06996	1.06996	1.06460	1.05624	
Jan. 14 2007	201.67419	1.06991	1.06991	1.06455	1.05619	
Jan. 15 2007	201.66452	1.06986	1.06986	1.06450	1.05614	
Jan. 16 2007	201.65484	1.06981	1.06981	1.06445	1.05609	
Jan. 17 2007	201.64516	1.06975	1.06975	1.06440	1.05604	
Jan. 18 2007	201.63548	1.06970	1.06970	1.06435	1.05599	
Jan. 19 2007	201.62581	1.06965	1.06965	1.06430	1.05594	
Jan. 20 2007	201.61613	1.06960	1.06960	1.06425	1.05588	
Jan. 21 2007	201.60645	1.06955	1.06955	1.06419	1.05583	
Jan. 22 2007	201.59677	1.06950	1.06950	1.06414	1.05578	
Jan. 23 2007	201.58710	1.06945	1.06945	1.06409	1.05573	
Jan. 24 2007	201.57742	1.06939	1.06939	1.06404	1.05568	
Jan. 25 2007	201.56774	1.06934	1.06934	1.06399	1.05563	
Jan. 26 2007	201.55806	1.06929	1.06929	1.06394	1.05558	
Jan. 27 2007	201.54839	1.06924	1.06924	1.06389	1.05553	
Jan. 28 2007	201.53871	1.06919	1.06919	1.06384	1.05548	
Jan. 29 2007	201.52903	1.06914	1.06914	1.06379	1.05543	
Jan. 30 2007	201.51935	1.06909	1.06909	1.06373	1.05538	
Jan. 31 2007	201.50968	1.06904	1.06904	1.06368	1.05533	
CPI-U (NSA) for :			September 2006 202.9	October 2006 201.8	November 2006 201.5	

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
January 2007

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	2-3/8% 5-Year TIPS Series G-2011 912828FB1 April 15, 2006 April 28, 2006 October 31, 2006	
Maturity Date: Ref CPI on Dated Date:			July 15, 2015 194.50968	January 15, 2016 198.47742	January 15, 2026 198.47742	April 15, 2011 198.48667	
Date			Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
Jan.	1	2007	201.80000	1.03748	1.01674	1.01674	1.01669
Jan.	2	2007	201.79032	1.03743	1.01669	1.01669	1.01664
Jan.	3	2007	201.78065	1.03738	1.01664	1.01664	1.01660
Jan.	4	2007	201.77097	1.03733	1.01659	1.01659	1.01655
Jan.	5	2007	201.76129	1.03728	1.01655	1.01655	1.01650
Jan.	6	2007	201.75161	1.03723	1.01650	1.01650	1.01645
Jan.	7	2007	201.74194	1.03718	1.01645	1.01645	1.01640
Jan.	8	2007	201.73226	1.03713	1.01640	1.01640	1.01635
Jan.	9	2007	201.72258	1.03708	1.01635	1.01635	1.01630
Jan.	10	2007	201.71290	1.03703	1.01630	1.01630	1.01625
Jan.	11	2007	201.70323	1.03698	1.01625	1.01625	1.01621
Jan.	12	2007	201.69355	1.03693	1.01620	1.01620	1.01616
Jan.	13	2007	201.68387	1.03688	1.01616	1.01616	1.01611
Jan.	14	2007	201.67419	1.03683	1.01611	1.01611	1.01606
Jan.	15	2007	201.66452	1.03678	1.01606	1.01606	1.01601
Jan.	16	2007	201.65484	1.03673	1.01601	1.01601	1.01596
Jan.	17	2007	201.64516	1.03668	1.01596	1.01596	1.01591
Jan.	18	2007	201.63548	1.03663	1.01591	1.01591	1.01586
Jan.	19	2007	201.62581	1.03658	1.01586	1.01586	1.01582
Jan.	20	2007	201.61613	1.03654	1.01581	1.01581	1.01577
Jan.	21	2007	201.60645	1.03649	1.01577	1.01577	1.01572
Jan.	22	2007	201.59677	1.03644	1.01572	1.01572	1.01567
Jan.	23	2007	201.58710	1.03639	1.01567	1.01567	1.01562
Jan.	24	2007	201.57742	1.03634	1.01562	1.01562	1.01557
Jan.	25	2007	201.56774	1.03629	1.01557	1.01557	1.01552
Jan.	26	2007	201.55806	1.03624	1.01552	1.01552	1.01547
Jan.	27	2007	201.54839	1.03619	1.01547	1.01547	1.01543
Jan.	28	2007	201.53871	1.03614	1.01542	1.01542	1.01538
Jan.	29	2007	201.52903	1.03609	1.01538	1.01538	1.01533
Jan.	30	2007	201.51935	1.03604	1.01533	1.01533	1.01528
Jan.	31	2007	201.50968	1.03599	1.01528	1.01528	1.01523
CPI-U (NSA) for :			September 2006 202.9	October 2006 201.8	November 2006 201.5		

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Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:			2-1/2% 10-Year TIPS Series D-2016 912828FL9 July 15, 2006 July 17, 2006 October 16, 2006 July 15, 2016 201.95161				
Date			Ref CPI	Index Ratio			
Jan.	1	2007	201.80000	0.99925			
Jan.	2	2007	201.79032	0.99920			
Jan.	3	2007	201.78065	0.99915			
Jan.	4	2007	201.77097	0.99911			
Jan.	5	2007	201.76129	0.99906			
Jan.	6	2007	201.75161	0.99901			
Jan.	7	2007	201.74194	0.99896			
Jan.	8	2007	201.73226	0.99891			
Jan.	9	2007	201.72258	0.99887			
Jan.	10	2007	201.71290	0.99882			
Jan.	11	2007	201.70323	0.99877			
Jan.	12	2007	201.69355	0.99872			
Jan.	13	2007	201.68387	0.99867			
Jan.	14	2007	201.67419	0.99863			
Jan.	15	2007	201.66452	0.99858			
Jan.	16	2007	201.65484	0.99853			
Jan.	17	2007	201.64516	0.99848			
Jan.	18	2007	201.63548	0.99843			
Jan.	19	2007	201.62581	0.99839			
Jan.	20	2007	201.61613	0.99834			
Jan.	21	2007	201.60645	0.99829			
Jan.	22	2007	201.59677	0.99824			
Jan.	23	2007	201.58710	0.99820			
Jan.	24	2007	201.57742	0.99815			
Jan.	25	2007	201.56774	0.99810			
Jan.	26	2007	201.55806	0.99805			
Jan.	27	2007	201.54839	0.99800			
Jan.	28	2007	201.53871	0.99796			
Jan.	29	2007	201.52903	0.99791			
Jan.	30	2007	201.51935	0.99786			
Jan.	31	2007	201.50968	0.99781			
CPI-U (NSA) for :			September 2006 202.9	October 2006 201.8	November 2006 201.5		