

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
August 2006

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	
Aug. 1 2006	202.50000	1.27812	1.25344	1.25201	1.23476	
Aug. 2 2006	202.51290	1.27820	1.25352	1.25209	1.23483	
Aug. 3 2006	202.52581	1.27829	1.25360	1.25217	1.23491	
Aug. 4 2006	202.53871	1.27837	1.25368	1.25225	1.23499	
Aug. 5 2006	202.55161	1.27845	1.25376	1.25233	1.23507	
Aug. 6 2006	202.56452	1.27853	1.25384	1.25241	1.23515	
Aug. 7 2006	202.57742	1.27861	1.25392	1.25249	1.23523	
Aug. 8 2006	202.59032	1.27869	1.25400	1.25257	1.23531	
Aug. 9 2006	202.60323	1.27877	1.25408	1.25265	1.23539	
Aug. 10 2006	202.61613	1.27886	1.25416	1.25273	1.23546	
Aug. 11 2006	202.62903	1.27894	1.25424	1.25281	1.23554	
Aug. 12 2006	202.64194	1.27902	1.25432	1.25289	1.23562	
Aug. 13 2006	202.65484	1.27910	1.25440	1.25297	1.23570	
Aug. 14 2006	202.66774	1.27918	1.25448	1.25305	1.23578	
Aug. 15 2006	202.68065	1.27926	1.25456	1.25313	1.23586	
Aug. 16 2006	202.69355	1.27934	1.25464	1.25321	1.23594	
Aug. 17 2006	202.70645	1.27943	1.25472	1.25329	1.23601	
Aug. 18 2006	202.71935	1.27951	1.25480	1.25337	1.23609	
Aug. 19 2006	202.73226	1.27959	1.25488	1.25345	1.23617	
Aug. 20 2006	202.74516	1.27967	1.25496	1.25353	1.23625	
Aug. 21 2006	202.75806	1.27975	1.25504	1.25360	1.23633	
Aug. 22 2006	202.77097	1.27983	1.25512	1.25368	1.23641	
Aug. 23 2006	202.78387	1.27991	1.25520	1.25376	1.23649	
Aug. 24 2006	202.79677	1.28000	1.25528	1.25384	1.23657	
Aug. 25 2006	202.80968	1.28008	1.25536	1.25392	1.23664	
Aug. 26 2006	202.82258	1.28016	1.25544	1.25400	1.23672	
Aug. 27 2006	202.83548	1.28024	1.25552	1.25408	1.23680	
Aug. 28 2006	202.84839	1.28032	1.25560	1.25416	1.23688	
Aug. 29 2006	202.86129	1.28040	1.25568	1.25424	1.23696	
Aug. 30 2006	202.87419	1.28048	1.25576	1.25432	1.23704	
Aug. 31 2006	202.88710	1.28057	1.25584	1.25440	1.23712	
CPI-U (NSA) for :	April 2006	201.5	May 2006	202.5	June 2006	202.9

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
August 2006

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	
Aug. 1 2006	202.50000	1.23180	1.20360	1.16349	1.14085	
Aug. 2 2006	202.51290	1.23188	1.20368	1.16357	1.14092	
Aug. 3 2006	202.52581	1.23196	1.20375	1.16364	1.14099	
Aug. 4 2006	202.53871	1.23204	1.20383	1.16371	1.14106	
Aug. 5 2006	202.55161	1.23212	1.20391	1.16379	1.14114	
Aug. 6 2006	202.56452	1.23219	1.20398	1.16386	1.14121	
Aug. 7 2006	202.57742	1.23227	1.20406	1.16394	1.14128	
Aug. 8 2006	202.59032	1.23235	1.20414	1.16401	1.14135	
Aug. 9 2006	202.60323	1.23243	1.20421	1.16408	1.14143	
Aug. 10 2006	202.61613	1.23251	1.20429	1.16416	1.14150	
Aug. 11 2006	202.62903	1.23259	1.20437	1.16423	1.14157	
Aug. 12 2006	202.64194	1.23267	1.20444	1.16431	1.14164	
Aug. 13 2006	202.65484	1.23274	1.20452	1.16438	1.14172	
Aug. 14 2006	202.66774	1.23282	1.20460	1.16445	1.14179	
Aug. 15 2006	202.68065	1.23290	1.20467	1.16453	1.14186	
Aug. 16 2006	202.69355	1.23298	1.20475	1.16460	1.14194	
Aug. 17 2006	202.70645	1.23306	1.20483	1.16468	1.14201	
Aug. 18 2006	202.71935	1.23314	1.20490	1.16475	1.14208	
Aug. 19 2006	202.73226	1.23321	1.20498	1.16483	1.14215	
Aug. 20 2006	202.74516	1.23329	1.20506	1.16490	1.14223	
Aug. 21 2006	202.75806	1.23337	1.20513	1.16497	1.14230	
Aug. 22 2006	202.77097	1.23345	1.20521	1.16505	1.14237	
Aug. 23 2006	202.78387	1.23353	1.20529	1.16512	1.14244	
Aug. 24 2006	202.79677	1.23361	1.20536	1.16520	1.14252	
Aug. 25 2006	202.80968	1.23369	1.20544	1.16527	1.14259	
Aug. 26 2006	202.82258	1.23376	1.20552	1.16534	1.14266	
Aug. 27 2006	202.83548	1.23384	1.20559	1.16542	1.14274	
Aug. 28 2006	202.84839	1.23392	1.20567	1.16549	1.14281	
Aug. 29 2006	202.86129	1.23400	1.20575	1.16557	1.14288	
Aug. 30 2006	202.87419	1.23408	1.20582	1.16564	1.14295	
Aug. 31 2006	202.88710	1.23416	1.20590	1.16572	1.14303	
CPI-U (NSA) for :	April 2006	201.5	May 2006	202.5	June 2006	202.9

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
August 2006

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):			3-3/8% 10-Year TIPS Series A-2012 9128277J5 January 15, 2002 January 15, 2002	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
Maturity Date: Ref CPI on Dated Date:			January 15, 2012 177.56452	July 15, 2012 179.80000	July 15, 2013 183.66452	January 15, 2014 184.77419
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
Aug. 1 2006	202.50000	1.14043	1.12625	1.10255	1.09593	
Aug. 2 2006	202.51290	1.14050	1.12632	1.10262	1.09600	
Aug. 3 2006	202.52581	1.14058	1.12639	1.10269	1.09607	
Aug. 4 2006	202.53871	1.14065	1.12647	1.10276	1.09614	
Aug. 5 2006	202.55161	1.14072	1.12654	1.10283	1.09621	
Aug. 6 2006	202.56452	1.14079	1.12661	1.10291	1.09628	
Aug. 7 2006	202.57742	1.14087	1.12668	1.10298	1.09635	
Aug. 8 2006	202.59032	1.14094	1.12675	1.10305	1.09642	
Aug. 9 2006	202.60323	1.14101	1.12683	1.10312	1.09649	
Aug. 10 2006	202.61613	1.14108	1.12690	1.10319	1.09656	
Aug. 11 2006	202.62903	1.14116	1.12697	1.10326	1.09663	
Aug. 12 2006	202.64194	1.14123	1.12704	1.10333	1.09670	
Aug. 13 2006	202.65484	1.14130	1.12711	1.10340	1.09677	
Aug. 14 2006	202.66774	1.14138	1.12718	1.10347	1.09684	
Aug. 15 2006	202.68065	1.14145	1.12726	1.10354	1.09691	
Aug. 16 2006	202.69355	1.14152	1.12733	1.10361	1.09698	
Aug. 17 2006	202.70645	1.14159	1.12740	1.10368	1.09705	
Aug. 18 2006	202.71935	1.14167	1.12747	1.10375	1.09712	
Aug. 19 2006	202.73226	1.14174	1.12754	1.10382	1.09719	
Aug. 20 2006	202.74516	1.14181	1.12761	1.10389	1.09726	
Aug. 21 2006	202.75806	1.14188	1.12769	1.10396	1.09733	
Aug. 22 2006	202.77097	1.14196	1.12776	1.10403	1.09740	
Aug. 23 2006	202.78387	1.14203	1.12783	1.10410	1.09747	
Aug. 24 2006	202.79677	1.14210	1.12790	1.10417	1.09754	
Aug. 25 2006	202.80968	1.14217	1.12797	1.10424	1.09761	
Aug. 26 2006	202.82258	1.14225	1.12805	1.10431	1.09768	
Aug. 27 2006	202.83548	1.14232	1.12812	1.10438	1.09775	
Aug. 28 2006	202.84839	1.14239	1.12819	1.10445	1.09782	
Aug. 29 2006	202.86129	1.14247	1.12826	1.10452	1.09789	
Aug. 30 2006	202.87419	1.14254	1.12833	1.10459	1.09796	
Aug. 31 2006	202.88710	1.14261	1.12840	1.10466	1.09803	
CPI-U (NSA) for :			April 2006 201.5	May 2006 202.5	June 2006 202.9	

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
August 2006

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	189.44516	
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
Aug. 1 2006	202.50000	1.07429	1.07429	1.06891	1.06051	
Aug. 2 2006	202.51290	1.07436	1.07436	1.06898	1.06058	
Aug. 3 2006	202.52581	1.07443	1.07443	1.06905	1.06065	
Aug. 4 2006	202.53871	1.07449	1.07449	1.06912	1.06072	
Aug. 5 2006	202.55161	1.07456	1.07456	1.06918	1.06078	
Aug. 6 2006	202.56452	1.07463	1.07463	1.06925	1.06085	
Aug. 7 2006	202.57742	1.07470	1.07470	1.06932	1.06092	
Aug. 8 2006	202.59032	1.07477	1.07477	1.06939	1.06099	
Aug. 9 2006	202.60323	1.07484	1.07484	1.06946	1.06105	
Aug. 10 2006	202.61613	1.07491	1.07491	1.06952	1.06112	
Aug. 11 2006	202.62903	1.07497	1.07497	1.06959	1.06119	
Aug. 12 2006	202.64194	1.07504	1.07504	1.06966	1.06126	
Aug. 13 2006	202.65484	1.07511	1.07511	1.06973	1.06132	
Aug. 14 2006	202.66774	1.07518	1.07518	1.06980	1.06139	
Aug. 15 2006	202.68065	1.07525	1.07525	1.06986	1.06146	
Aug. 16 2006	202.69355	1.07532	1.07532	1.06993	1.06153	
Aug. 17 2006	202.70645	1.07538	1.07538	1.07000	1.06160	
Aug. 18 2006	202.71935	1.07545	1.07545	1.07007	1.06166	
Aug. 19 2006	202.73226	1.07552	1.07552	1.07014	1.06173	
Aug. 20 2006	202.74516	1.07559	1.07559	1.07021	1.06180	
Aug. 21 2006	202.75806	1.07566	1.07566	1.07027	1.06187	
Aug. 22 2006	202.77097	1.07573	1.07573	1.07034	1.06193	
Aug. 23 2006	202.78387	1.07579	1.07579	1.07041	1.06200	
Aug. 24 2006	202.79677	1.07586	1.07586	1.07048	1.06207	
Aug. 25 2006	202.80968	1.07593	1.07593	1.07055	1.06214	
Aug. 26 2006	202.82258	1.07600	1.07600	1.07061	1.06220	
Aug. 27 2006	202.83548	1.07607	1.07607	1.07068	1.06227	
Aug. 28 2006	202.84839	1.07614	1.07614	1.07075	1.06234	
Aug. 29 2006	202.86129	1.07621	1.07621	1.07082	1.06241	
Aug. 30 2006	202.87419	1.07627	1.07627	1.07089	1.06247	
Aug. 31 2006	202.88710	1.07634	1.07634	1.07095	1.06254	
CPI-U (NSA) for :			April 2006 201.5	May 2006 202.5	June 2006 202.9	

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
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Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):			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	2-3/8% 5-Year TIPS Series G-2011 912828FB1 April 15, 2006 April 28, 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	
Aug.	1	2006	202.50000	1.04108	1.02027	1.02027	1.02022	
Aug.	2	2006	202.51290	1.04115	1.02033	1.02033	1.02028	
Aug.	3	2006	202.52581	1.04121	1.02040	1.02040	1.02035	
Aug.	4	2006	202.53871	1.04128	1.02046	1.02046	1.02041	
Aug.	5	2006	202.55161	1.04134	1.02053	1.02053	1.02048	
Aug.	6	2006	202.56452	1.04141	1.02059	1.02059	1.02054	
Aug.	7	2006	202.57742	1.04148	1.02066	1.02066	1.02061	
Aug.	8	2006	202.59032	1.04154	1.02072	1.02072	1.02067	
Aug.	9	2006	202.60323	1.04161	1.02079	1.02079	1.02074	
Aug.	10	2006	202.61613	1.04168	1.02085	1.02085	1.02080	
Aug.	11	2006	202.62903	1.04174	1.02092	1.02092	1.02087	
Aug.	12	2006	202.64194	1.04181	1.02098	1.02098	1.02093	
Aug.	13	2006	202.65484	1.04188	1.02105	1.02105	1.02100	
Aug.	14	2006	202.66774	1.04194	1.02111	1.02111	1.02106	
Aug.	15	2006	202.68065	1.04201	1.02118	1.02118	1.02113	
Aug.	16	2006	202.69355	1.04207	1.02124	1.02124	1.02119	
Aug.	17	2006	202.70645	1.04214	1.02131	1.02131	1.02126	
Aug.	18	2006	202.71935	1.04221	1.02137	1.02137	1.02132	
Aug.	19	2006	202.73226	1.04227	1.02144	1.02144	1.02139	
Aug.	20	2006	202.74516	1.04234	1.02150	1.02150	1.02145	
Aug.	21	2006	202.75806	1.04241	1.02157	1.02157	1.02152	
Aug.	22	2006	202.77097	1.04247	1.02163	1.02163	1.02158	
Aug.	23	2006	202.78387	1.04254	1.02170	1.02170	1.02165	
Aug.	24	2006	202.79677	1.04261	1.02176	1.02176	1.02171	
Aug.	25	2006	202.80968	1.04267	1.02183	1.02183	1.02178	
Aug.	26	2006	202.82258	1.04274	1.02189	1.02189	1.02184	
Aug.	27	2006	202.83548	1.04280	1.02196	1.02196	1.02191	
Aug.	28	2006	202.84839	1.04287	1.02202	1.02202	1.02197	
Aug.	29	2006	202.86129	1.04294	1.02209	1.02209	1.02204	
Aug.	30	2006	202.87419	1.04300	1.02215	1.02215	1.02210	
Aug.	31	2006	202.88710	1.04307	1.02222	1.02222	1.02217	
CPI-U (NSA) for :			April 2006	201.5	May 2006	202.5	June 2006	202.9

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Ref CPI and Index Ratios for
August 2006

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 July 15, 2016 201.95161					
Date			Ref CPI	Index Ratio				
Aug.	1	2006	202.50000	1.00272				
Aug.	2	2006	202.51290	1.00278				
Aug.	3	2006	202.52581	1.00284				
Aug.	4	2006	202.53871	1.00291				
Aug.	5	2006	202.55161	1.00297				
Aug.	6	2006	202.56452	1.00303				
Aug.	7	2006	202.57742	1.00310				
Aug.	8	2006	202.59032	1.00316				
Aug.	9	2006	202.60323	1.00323				
Aug.	10	2006	202.61613	1.00329				
Aug.	11	2006	202.62903	1.00335				
Aug.	12	2006	202.64194	1.00342				
Aug.	13	2006	202.65484	1.00348				
Aug.	14	2006	202.66774	1.00355				
Aug.	15	2006	202.68065	1.00361				
Aug.	16	2006	202.69355	1.00367				
Aug.	17	2006	202.70645	1.00374				
Aug.	18	2006	202.71935	1.00380				
Aug.	19	2006	202.73226	1.00387				
Aug.	20	2006	202.74516	1.00393				
Aug.	21	2006	202.75806	1.00399				
Aug.	22	2006	202.77097	1.00406				
Aug.	23	2006	202.78387	1.00412				
Aug.	24	2006	202.79677	1.00418				
Aug.	25	2006	202.80968	1.00425				
Aug.	26	2006	202.82258	1.00431				
Aug.	27	2006	202.83548	1.00438				
Aug.	28	2006	202.84839	1.00444				
Aug.	29	2006	202.86129	1.00450				
Aug.	30	2006	202.87419	1.00457				
Aug.	31	2006	202.88710	1.00463				
CPI-U (NSA) for :			April 2006	201.5	May 2006	202.5	June 2006	202.9