

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

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:			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	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	
Date			Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
Feb.	1	2007	201.50000	1.24725	1.24583	1.22866	1.22572
Feb.	2	2007	201.51071	1.24732	1.24589	1.22872	1.22578
Feb.	3	2007	201.52143	1.24739	1.24596	1.22879	1.22585
Feb.	4	2007	201.53214	1.24745	1.24603	1.22885	1.22591
Feb.	5	2007	201.54286	1.24752	1.24609	1.22892	1.22598
Feb.	6	2007	201.55357	1.24759	1.24616	1.22899	1.22604
Feb.	7	2007	201.56429	1.24765	1.24622	1.22905	1.22611
Feb.	8	2007	201.57500	1.24772	1.24629	1.22912	1.22618
Feb.	9	2007	201.58571	1.24779	1.24636	1.22918	1.22624
Feb.	10	2007	201.59643	1.24785	1.24642	1.22925	1.22631
Feb.	11	2007	201.60714	1.24792	1.24649	1.22931	1.22637
Feb.	12	2007	201.61786	1.24798	1.24656	1.22938	1.22644
Feb.	13	2007	201.62857	1.24805	1.24662	1.22944	1.22650
Feb.	14	2007	201.63929	1.24812	1.24669	1.22951	1.22657
Feb.	15	2007	201.65000	1.24818	1.24675	1.22957	1.22663
Feb.	16	2007	201.66071	1.24825	1.24682	1.22964	1.22670
Feb.	17	2007	201.67143	1.24832	1.24689	1.22970	1.22676
Feb.	18	2007	201.68214	1.24838	1.24695	1.22977	1.22683
Feb.	19	2007	201.69286	1.24845	1.24702	1.22983	1.22689
Feb.	20	2007	201.70357	1.24851	1.24709	1.22990	1.22696
Feb.	21	2007	201.71429	1.24858	1.24715	1.22997	1.22702
Feb.	22	2007	201.72500	1.24865	1.24722	1.23003	1.22709
Feb.	23	2007	201.73571	1.24871	1.24728	1.23010	1.22715
Feb.	24	2007	201.74643	1.24878	1.24735	1.23016	1.22722
Feb.	25	2007	201.75714	1.24885	1.24742	1.23023	1.22728
Feb.	26	2007	201.76786	1.24891	1.24748	1.23029	1.22735
Feb.	27	2007	201.77857	1.24898	1.24755	1.23036	1.22741
Feb.	28	2007	201.78929	1.24905	1.24762	1.23042	1.22748
CPI-U (NSA) for :			October 2006 201.8	November 2006 201.5	December 2006 201.8		

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Maturity Date: Ref CPI on Dated Date:			January 15, 2010 168.24516	January 15, 2011 174.04516	April 15, 2032 177.50000	January 15, 2012 177.56452
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
Feb. 1 2007	201.50000	1.19766	1.15775	1.13521	1.13480	
Feb. 2 2007	201.51071	1.19772	1.15781	1.13527	1.13486	
Feb. 3 2007	201.52143	1.19778	1.15787	1.13533	1.13492	
Feb. 4 2007	201.53214	1.19785	1.15793	1.13539	1.13498	
Feb. 5 2007	201.54286	1.19791	1.15799	1.13545	1.13504	
Feb. 6 2007	201.55357	1.19798	1.15805	1.13551	1.13510	
Feb. 7 2007	201.56429	1.19804	1.15811	1.13557	1.13516	
Feb. 8 2007	201.57500	1.19810	1.15818	1.13563	1.13522	
Feb. 9 2007	201.58571	1.19817	1.15824	1.13569	1.13528	
Feb. 10 2007	201.59643	1.19823	1.15830	1.13575	1.13534	
Feb. 11 2007	201.60714	1.19829	1.15836	1.13581	1.13540	
Feb. 12 2007	201.61786	1.19836	1.15842	1.13588	1.13546	
Feb. 13 2007	201.62857	1.19842	1.15848	1.13594	1.13552	
Feb. 14 2007	201.63929	1.19848	1.15855	1.13600	1.13558	
Feb. 15 2007	201.65000	1.19855	1.15861	1.13606	1.13564	
Feb. 16 2007	201.66071	1.19861	1.15867	1.13612	1.13570	
Feb. 17 2007	201.67143	1.19868	1.15873	1.13618	1.13576	
Feb. 18 2007	201.68214	1.19874	1.15879	1.13624	1.13582	
Feb. 19 2007	201.69286	1.19880	1.15885	1.13630	1.13588	
Feb. 20 2007	201.70357	1.19887	1.15892	1.13636	1.13595	
Feb. 21 2007	201.71429	1.19893	1.15898	1.13642	1.13601	
Feb. 22 2007	201.72500	1.19899	1.15904	1.13648	1.13607	
Feb. 23 2007	201.73571	1.19906	1.15910	1.13654	1.13613	
Feb. 24 2007	201.74643	1.19912	1.15916	1.13660	1.13619	
Feb. 25 2007	201.75714	1.19919	1.15922	1.13666	1.13625	
Feb. 26 2007	201.76786	1.19925	1.15928	1.13672	1.13631	
Feb. 27 2007	201.77857	1.19931	1.15935	1.13678	1.13637	
Feb. 28 2007	201.78929	1.19938	1.15941	1.13684	1.13643	
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Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
Feb. 1 2007	201.50000	1.12069	1.09711	1.09052	1.06898	
Feb. 2 2007	201.51071	1.12075	1.09717	1.09058	1.06904	
Feb. 3 2007	201.52143	1.12081	1.09723	1.09064	1.06910	
Feb. 4 2007	201.53214	1.12087	1.09728	1.09069	1.06915	
Feb. 5 2007	201.54286	1.12093	1.09734	1.09075	1.06921	
Feb. 6 2007	201.55357	1.12099	1.09740	1.09081	1.06927	
Feb. 7 2007	201.56429	1.12105	1.09746	1.09087	1.06932	
Feb. 8 2007	201.57500	1.12111	1.09752	1.09093	1.06938	
Feb. 9 2007	201.58571	1.12117	1.09758	1.09098	1.06944	
Feb. 10 2007	201.59643	1.12123	1.09763	1.09104	1.06950	
Feb. 11 2007	201.60714	1.12129	1.09769	1.09110	1.06955	
Feb. 12 2007	201.61786	1.12135	1.09775	1.09116	1.06961	
Feb. 13 2007	201.62857	1.12140	1.09781	1.09122	1.06967	
Feb. 14 2007	201.63929	1.12146	1.09787	1.09127	1.06972	
Feb. 15 2007	201.65000	1.12152	1.09793	1.09133	1.06978	
Feb. 16 2007	201.66071	1.12158	1.09798	1.09139	1.06984	
Feb. 17 2007	201.67143	1.12164	1.09804	1.09145	1.06989	
Feb. 18 2007	201.68214	1.12170	1.09810	1.09151	1.06995	
Feb. 19 2007	201.69286	1.12176	1.09816	1.09156	1.07001	
Feb. 20 2007	201.70357	1.12182	1.09822	1.09162	1.07006	
Feb. 21 2007	201.71429	1.12188	1.09828	1.09168	1.07012	
Feb. 22 2007	201.72500	1.12194	1.09833	1.09174	1.07018	
Feb. 23 2007	201.73571	1.12200	1.09839	1.09180	1.07023	
Feb. 24 2007	201.74643	1.12206	1.09845	1.09185	1.07029	
Feb. 25 2007	201.75714	1.12212	1.09851	1.09191	1.07035	
Feb. 26 2007	201.76786	1.12218	1.09857	1.09197	1.07040	
Feb. 27 2007	201.77857	1.12224	1.09863	1.09203	1.07046	
Feb. 28 2007	201.78929	1.12230	1.09868	1.09209	1.07052	
CPI-U (NSA) for :			October 2006 201.8	November 2006 201.5	December 2006 201.8	

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Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
Feb. 1 2007	201.50000	1.06898	1.06363	1.05528	1.03594	
Feb. 2 2007	201.51071	1.06904	1.06369	1.05533	1.03599	
Feb. 3 2007	201.52143	1.06910	1.06375	1.05539	1.03605	
Feb. 4 2007	201.53214	1.06915	1.06380	1.05545	1.03610	
Feb. 5 2007	201.54286	1.06921	1.06386	1.05550	1.03616	
Feb. 6 2007	201.55357	1.06927	1.06392	1.05556	1.03621	
Feb. 7 2007	201.56429	1.06932	1.06397	1.05561	1.03627	
Feb. 8 2007	201.57500	1.06938	1.06403	1.05567	1.03632	
Feb. 9 2007	201.58571	1.06944	1.06408	1.05573	1.03638	
Feb. 10 2007	201.59643	1.06950	1.06414	1.05578	1.03643	
Feb. 11 2007	201.60714	1.06955	1.06420	1.05584	1.03649	
Feb. 12 2007	201.61786	1.06961	1.06425	1.05589	1.03654	
Feb. 13 2007	201.62857	1.06967	1.06431	1.05595	1.03660	
Feb. 14 2007	201.63929	1.06972	1.06437	1.05601	1.03665	
Feb. 15 2007	201.65000	1.06978	1.06442	1.05606	1.03671	
Feb. 16 2007	201.66071	1.06984	1.06448	1.05612	1.03676	
Feb. 17 2007	201.67143	1.06989	1.06454	1.05617	1.03682	
Feb. 18 2007	201.68214	1.06995	1.06459	1.05623	1.03687	
Feb. 19 2007	201.69286	1.07001	1.06465	1.05629	1.03693	
Feb. 20 2007	201.70357	1.07006	1.06471	1.05634	1.03698	
Feb. 21 2007	201.71429	1.07012	1.06476	1.05640	1.03704	
Feb. 22 2007	201.72500	1.07018	1.06482	1.05646	1.03709	
Feb. 23 2007	201.73571	1.07023	1.06488	1.05651	1.03715	
Feb. 24 2007	201.74643	1.07029	1.06493	1.05657	1.03721	
Feb. 25 2007	201.75714	1.07035	1.06499	1.05662	1.03726	
Feb. 26 2007	201.76786	1.07040	1.06505	1.05668	1.03732	
Feb. 27 2007	201.77857	1.07046	1.06510	1.05674	1.03737	
Feb. 28 2007	201.78929	1.07052	1.06516	1.05679	1.03743	
CPI-U (NSA) for :			October 2006 201.8	November 2006 201.5	December 2006 201.8	

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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% 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	2-1/2% 10-Year TIPS Series D-2016 912828FL9 July 15, 2006 July 17, 2006 October 16, 2006		
			January 15, 2016 198.47742	January 15, 2026 198.47742	April 15, 2011 198.48667	July 15, 2016 201.95161		
Date		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio		
Feb.	1	2007	201.50000	1.01523	1.01523	1.01518	0.99776	
Feb.	2	2007	201.51071	1.01528	1.01528	1.01524	0.99782	
Feb.	3	2007	201.52143	1.01534	1.01534	1.01529	0.99787	
Feb.	4	2007	201.53214	1.01539	1.01539	1.01534	0.99792	
Feb.	5	2007	201.54286	1.01544	1.01544	1.01540	0.99798	
Feb.	6	2007	201.55357	1.01550	1.01550	1.01545	0.99803	
Feb.	7	2007	201.56429	1.01555	1.01555	1.01551	0.99808	
Feb.	8	2007	201.57500	1.01561	1.01561	1.01556	0.99814	
Feb.	9	2007	201.58571	1.01566	1.01566	1.01561	0.99819	
Feb.	10	2007	201.59643	1.01571	1.01571	1.01567	0.99824	
Feb.	11	2007	201.60714	1.01577	1.01577	1.01572	0.99829	
Feb.	12	2007	201.61786	1.01582	1.01582	1.01578	0.99835	
Feb.	13	2007	201.62857	1.01588	1.01588	1.01583	0.99840	
Feb.	14	2007	201.63929	1.01593	1.01593	1.01588	0.99845	
Feb.	15	2007	201.65000	1.01598	1.01598	1.01594	0.99851	
Feb.	16	2007	201.66071	1.01604	1.01604	1.01599	0.99856	
Feb.	17	2007	201.67143	1.01609	1.01609	1.01605	0.99861	
Feb.	18	2007	201.68214	1.01615	1.01615	1.01610	0.99867	
Feb.	19	2007	201.69286	1.01620	1.01620	1.01615	0.99872	
Feb.	20	2007	201.70357	1.01625	1.01625	1.01621	0.99877	
Feb.	21	2007	201.71429	1.01631	1.01631	1.01626	0.99882	
Feb.	22	2007	201.72500	1.01636	1.01636	1.01632	0.99888	
Feb.	23	2007	201.73571	1.01642	1.01642	1.01637	0.99893	
Feb.	24	2007	201.74643	1.01647	1.01647	1.01642	0.99898	
Feb.	25	2007	201.75714	1.01652	1.01652	1.01648	0.99904	
Feb.	26	2007	201.76786	1.01658	1.01658	1.01653	0.99909	
Feb.	27	2007	201.77857	1.01663	1.01663	1.01658	0.99914	
Feb.	28	2007	201.78929	1.01669	1.01669	1.01664	0.99920	
CPI-U (NSA) for :			October 2006	201.8	November 2006	201.5	December 2006	201.8

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Date			Ref CPI	Index Ratio				
Feb.	1	2007	201.50000	0.99918				
Feb.	2	2007	201.51071	0.99924				
Feb.	3	2007	201.52143	0.99929				
Feb.	4	2007	201.53214	0.99934				
Feb.	5	2007	201.54286	0.99940				
Feb.	6	2007	201.55357	0.99945				
Feb.	7	2007	201.56429	0.99950				
Feb.	8	2007	201.57500	0.99956				
Feb.	9	2007	201.58571	0.99961				
Feb.	10	2007	201.59643	0.99966				
Feb.	11	2007	201.60714	0.99972				
Feb.	12	2007	201.61786	0.99977				
Feb.	13	2007	201.62857	0.99982				
Feb.	14	2007	201.63929	0.99987				
Feb.	15	2007	201.65000	0.99993				
Feb.	16	2007	201.66071	0.99998				
Feb.	17	2007	201.67143	1.00003				
Feb.	18	2007	201.68214	1.00009				
Feb.	19	2007	201.69286	1.00014				
Feb.	20	2007	201.70357	1.00019				
Feb.	21	2007	201.71429	1.00025				
Feb.	22	2007	201.72500	1.00030				
Feb.	23	2007	201.73571	1.00035				
Feb.	24	2007	201.74643	1.00041				
Feb.	25	2007	201.75714	1.00046				
Feb.	26	2007	201.76786	1.00051				
Feb.	27	2007	201.77857	1.00057				
Feb.	28	2007	201.78929	1.00062				
CPI-U (NSA) for :			October 2006	201.8	November 2006	201.5	December 2006	201.8