

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
July 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	
July 1 2006	201.50000	1.27181	1.24725	1.24583	1.22866	
July 2 2006	201.53226	1.27201	1.24745	1.24603	1.22886	
July 3 2006	201.56452	1.27222	1.24765	1.24623	1.22905	
July 4 2006	201.59677	1.27242	1.24785	1.24642	1.22925	
July 5 2006	201.62903	1.27263	1.24805	1.24662	1.22945	
July 6 2006	201.66129	1.27283	1.24825	1.24682	1.22964	
July 7 2006	201.69355	1.27303	1.24845	1.24702	1.22984	
July 8 2006	201.72581	1.27324	1.24865	1.24722	1.23004	
July 9 2006	201.75806	1.27344	1.24885	1.24742	1.23023	
July 10 2006	201.79032	1.27364	1.24905	1.24762	1.23043	
July 11 2006	201.82258	1.27385	1.24925	1.24782	1.23063	
July 12 2006	201.85484	1.27405	1.24945	1.24802	1.23082	
July 13 2006	201.88710	1.27425	1.24965	1.24822	1.23102	
July 14 2006	201.91935	1.27446	1.24985	1.24842	1.23122	
July 15 2006	201.95161	1.27466	1.25005	1.24862	1.23141	
July 16 2006	201.98387	1.27487	1.25025	1.24882	1.23161	
July 17 2006	202.01613	1.27507	1.25045	1.24902	1.23181	
July 18 2006	202.04839	1.27527	1.25065	1.24922	1.23200	
July 19 2006	202.08065	1.27548	1.25085	1.24942	1.23220	
July 20 2006	202.11290	1.27568	1.25105	1.24962	1.23240	
July 21 2006	202.14516	1.27588	1.25125	1.24982	1.23259	
July 22 2006	202.17742	1.27609	1.25145	1.25001	1.23279	
July 23 2006	202.20968	1.27629	1.25165	1.25021	1.23299	
July 24 2006	202.24194	1.27649	1.25185	1.25041	1.23318	
July 25 2006	202.27419	1.27670	1.25205	1.25061	1.23338	
July 26 2006	202.30645	1.27690	1.25225	1.25081	1.23358	
July 27 2006	202.33871	1.27710	1.25245	1.25101	1.23377	
July 28 2006	202.37097	1.27731	1.25265	1.25121	1.23397	
July 29 2006	202.40323	1.27751	1.25285	1.25141	1.23417	
July 30 2006	202.43548	1.27772	1.25304	1.25161	1.23436	
July 31 2006	202.46774	1.27792	1.25324	1.25181	1.23456	

CPI-U (NSA) for :	March 2006	199.8	April 2006	201.5	May 2006	202.5
-------------------	------------	-------	------------	-------	----------	-------

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
July 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	
July 1 2006	201.50000	1.22572	1.19766	1.15775	1.13521	
July 2 2006	201.53226	1.22592	1.19785	1.15793	1.13539	
July 3 2006	201.56452	1.22611	1.19804	1.15812	1.13557	
July 4 2006	201.59677	1.22631	1.19823	1.15830	1.13576	
July 5 2006	201.62903	1.22650	1.19842	1.15849	1.13594	
July 6 2006	201.66129	1.22670	1.19862	1.15867	1.13612	
July 7 2006	201.69355	1.22690	1.19881	1.15886	1.13630	
July 8 2006	201.72581	1.22709	1.19900	1.15904	1.13648	
July 9 2006	201.75806	1.22729	1.19919	1.15923	1.13667	
July 10 2006	201.79032	1.22748	1.19938	1.15941	1.13685	
July 11 2006	201.82258	1.22768	1.19957	1.15960	1.13703	
July 12 2006	201.85484	1.22788	1.19977	1.15978	1.13721	
July 13 2006	201.88710	1.22807	1.19996	1.15997	1.13739	
July 14 2006	201.91935	1.22827	1.20015	1.16015	1.13757	
July 15 2006	201.95161	1.22847	1.20034	1.16034	1.13776	
July 16 2006	201.98387	1.22866	1.20053	1.16053	1.13794	
July 17 2006	202.01613	1.22886	1.20072	1.16071	1.13812	
July 18 2006	202.04839	1.22905	1.20092	1.16090	1.13830	
July 19 2006	202.08065	1.22925	1.20111	1.16108	1.13848	
July 20 2006	202.11290	1.22945	1.20130	1.16127	1.13866	
July 21 2006	202.14516	1.22964	1.20149	1.16145	1.13885	
July 22 2006	202.17742	1.22984	1.20168	1.16164	1.13903	
July 23 2006	202.20968	1.23004	1.20188	1.16182	1.13921	
July 24 2006	202.24194	1.23023	1.20207	1.16201	1.13939	
July 25 2006	202.27419	1.23043	1.20226	1.16219	1.13957	
July 26 2006	202.30645	1.23062	1.20245	1.16238	1.13975	
July 27 2006	202.33871	1.23082	1.20264	1.16256	1.13994	
July 28 2006	202.37097	1.23102	1.20283	1.16275	1.14012	
July 29 2006	202.40323	1.23121	1.20303	1.16294	1.14030	
July 30 2006	202.43548	1.23141	1.20322	1.16312	1.14048	
July 31 2006	202.46774	1.23161	1.20341	1.16331	1.14066	
CPI-U (NSA) for :	March 2006	199.8	April 2006	201.5	May 2006	202.5

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

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	
July 1 2006	201.50000	1.13480	1.12069	1.09711	1.09052	
July 2 2006	201.53226	1.13498	1.12087	1.09728	1.09069	
July 3 2006	201.56452	1.13516	1.12105	1.09746	1.09087	
July 4 2006	201.59677	1.13534	1.12123	1.09764	1.09104	
July 5 2006	201.62903	1.13553	1.12141	1.09781	1.09122	
July 6 2006	201.66129	1.13571	1.12159	1.09799	1.09139	
July 7 2006	201.69355	1.13589	1.12177	1.09816	1.09157	
July 8 2006	201.72581	1.13607	1.12195	1.09834	1.09174	
July 9 2006	201.75806	1.13625	1.12212	1.09851	1.09192	
July 10 2006	201.79032	1.13643	1.12230	1.09869	1.09209	
July 11 2006	201.82258	1.13662	1.12248	1.09887	1.09227	
July 12 2006	201.85484	1.13680	1.12266	1.09904	1.09244	
July 13 2006	201.88710	1.13698	1.12284	1.09922	1.09262	
July 14 2006	201.91935	1.13716	1.12302	1.09939	1.09279	
July 15 2006	201.95161	1.13734	1.12320	1.09957	1.09296	
July 16 2006	201.98387	1.13752	1.12338	1.09974	1.09314	
July 17 2006	202.01613	1.13771	1.12356	1.09992	1.09331	
July 18 2006	202.04839	1.13789	1.12374	1.10009	1.09349	
July 19 2006	202.08065	1.13807	1.12392	1.10027	1.09366	
July 20 2006	202.11290	1.13825	1.12410	1.10045	1.09384	
July 21 2006	202.14516	1.13843	1.12428	1.10062	1.09401	
July 22 2006	202.17742	1.13861	1.12446	1.10080	1.09419	
July 23 2006	202.20968	1.13880	1.12464	1.10097	1.09436	
July 24 2006	202.24194	1.13898	1.12482	1.10115	1.09454	
July 25 2006	202.27419	1.13916	1.12500	1.10132	1.09471	
July 26 2006	202.30645	1.13934	1.12517	1.10150	1.09488	
July 27 2006	202.33871	1.13952	1.12535	1.10168	1.09506	
July 28 2006	202.37097	1.13970	1.12553	1.10185	1.09523	
July 29 2006	202.40323	1.13989	1.12571	1.10203	1.09541	
July 30 2006	202.43548	1.14007	1.12589	1.10220	1.09558	
July 31 2006	202.46774	1.14025	1.12607	1.10238	1.09576	
CPI-U (NSA) for :			March 2006 199.8	April 2006 201.5	May 2006 202.5	

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
July 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	
July 1 2006	201.50000	1.06898	1.06898	1.06363	1.05528	
July 2 2006	201.53226	1.06915	1.06915	1.06380	1.05545	
July 3 2006	201.56452	1.06933	1.06933	1.06397	1.05561	
July 4 2006	201.59677	1.06950	1.06950	1.06414	1.05578	
July 5 2006	201.62903	1.06967	1.06967	1.06431	1.05595	
July 6 2006	201.66129	1.06984	1.06984	1.06448	1.05612	
July 7 2006	201.69355	1.07001	1.07001	1.06465	1.05629	
July 8 2006	201.72581	1.07018	1.07018	1.06482	1.05646	
July 9 2006	201.75806	1.07035	1.07035	1.06499	1.05663	
July 10 2006	201.79032	1.07052	1.07052	1.06516	1.05680	
July 11 2006	201.82258	1.07070	1.07070	1.06534	1.05697	
July 12 2006	201.85484	1.07087	1.07087	1.06551	1.05714	
July 13 2006	201.88710	1.07104	1.07104	1.06568	1.05730	
July 14 2006	201.91935	1.07121	1.07121	1.06585	1.05747	
July 15 2006	201.95161	1.07138	1.07138	1.06602	1.05764	
July 16 2006	201.98387	1.07155	1.07155	1.06619	1.05781	
July 17 2006	202.01613	1.07172	1.07172	1.06636	1.05798	
July 18 2006	202.04839	1.07189	1.07189	1.06653	1.05815	
July 19 2006	202.08065	1.07206	1.07206	1.06670	1.05832	
July 20 2006	202.11290	1.07224	1.07224	1.06687	1.05849	
July 21 2006	202.14516	1.07241	1.07241	1.06704	1.05866	
July 22 2006	202.17742	1.07258	1.07258	1.06721	1.05882	
July 23 2006	202.20968	1.07275	1.07275	1.06738	1.05899	
July 24 2006	202.24194	1.07292	1.07292	1.06755	1.05916	
July 25 2006	202.27419	1.07309	1.07309	1.06772	1.05933	
July 26 2006	202.30645	1.07326	1.07326	1.06789	1.05950	
July 27 2006	202.33871	1.07343	1.07343	1.06806	1.05967	
July 28 2006	202.37097	1.07360	1.07360	1.06823	1.05984	
July 29 2006	202.40323	1.07378	1.07378	1.06840	1.06001	
July 30 2006	202.43548	1.07395	1.07395	1.06857	1.06018	
July 31 2006	202.46774	1.07412	1.07412	1.06874	1.06034	
CPI-U (NSA) for :			March 2006 199.8	April 2006 201.5	May 2006 202.5	

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

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	
July 1 2006	201.50000	1.03594	1.01523	1.01523	1.01518	
July 2 2006	201.53226	1.03610	1.01539	1.01539	1.01534	
July 3 2006	201.56452	1.03627	1.01555	1.01555	1.01551	
July 4 2006	201.59677	1.03644	1.01572	1.01572	1.01567	
July 5 2006	201.62903	1.03660	1.01588	1.01588	1.01583	
July 6 2006	201.66129	1.03677	1.01604	1.01604	1.01599	
July 7 2006	201.69355	1.03693	1.01620	1.01620	1.01616	
July 8 2006	201.72581	1.03710	1.01637	1.01637	1.01632	
July 9 2006	201.75806	1.03726	1.01653	1.01653	1.01648	
July 10 2006	201.79032	1.03743	1.01669	1.01669	1.01664	
July 11 2006	201.82258	1.03760	1.01685	1.01685	1.01681	
July 12 2006	201.85484	1.03776	1.01702	1.01702	1.01697	
July 13 2006	201.88710	1.03793	1.01718	1.01718	1.01713	
July 14 2006	201.91935	1.03809	1.01734	1.01734	1.01729	
July 15 2006	201.95161	1.03826	1.01750	1.01750	1.01746	
July 16 2006	201.98387	1.03843	1.01767	1.01767	1.01762	
July 17 2006	202.01613	1.03859	1.01783	1.01783	1.01778	
July 18 2006	202.04839	1.03876	1.01799	1.01799	1.01794	
July 19 2006	202.08065	1.03892	1.01815	1.01815	1.01811	
July 20 2006	202.11290	1.03909	1.01832	1.01832	1.01827	
July 21 2006	202.14516	1.03926	1.01848	1.01848	1.01843	
July 22 2006	202.17742	1.03942	1.01864	1.01864	1.01859	
July 23 2006	202.20968	1.03959	1.01880	1.01880	1.01876	
July 24 2006	202.24194	1.03975	1.01897	1.01897	1.01892	
July 25 2006	202.27419	1.03992	1.01913	1.01913	1.01908	
July 26 2006	202.30645	1.04008	1.01929	1.01929	1.01924	
July 27 2006	202.33871	1.04025	1.01945	1.01945	1.01941	
July 28 2006	202.37097	1.04042	1.01962	1.01962	1.01957	
July 29 2006	202.40323	1.04058	1.01978	1.01978	1.01973	
July 30 2006	202.43548	1.04075	1.01994	1.01994	1.01989	
July 31 2006	202.46774	1.04091	1.02010	1.02010	1.02006	
CPI-U (NSA) for :			March 2006 199.8	April 2006 201.5	May 2006 202.5	