

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
August 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 January 15, 2008 161.55484	3-5/8% 30-Year TIPS TIPS of April 2028 912810FD5 April 15, 1998 April 15, 1998 July 15, 1998 April 15, 2028 161.74000	3-7/8% 10-Year TIPS Series A-2009 9128274Y5 January 15, 1999 January 15, 1999 July 15, 1999 January 15, 2009 164.00000	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	
Aug. 1 2007	207.94900	1.28717	1.28570	1.26798	1.26495	
Aug. 2 2007	207.96200	1.28725	1.28578	1.26806	1.26503	
Aug. 3 2007	207.97500	1.28733	1.28586	1.26814	1.26511	
Aug. 4 2007	207.98800	1.28741	1.28594	1.26822	1.26519	
Aug. 5 2007	208.00100	1.28749	1.28602	1.26830	1.26526	
Aug. 6 2007	208.01400	1.28758	1.28610	1.26838	1.26534	
Aug. 7 2007	208.02700	1.28766	1.28618	1.26846	1.26542	
Aug. 8 2007	208.04000	1.28774	1.28626	1.26854	1.26550	
Aug. 9 2007	208.05300	1.28782	1.28634	1.26862	1.26558	
Aug. 10 2007	208.06600	1.28790	1.28642	1.26870	1.26566	
Aug. 11 2007	208.07900	1.28798	1.28650	1.26877	1.26574	
Aug. 12 2007	208.09200	1.28806	1.28658	1.26885	1.26582	
Aug. 13 2007	208.10500	1.28814	1.28666	1.26893	1.26590	
Aug. 14 2007	208.11800	1.28822	1.28674	1.26901	1.26598	
Aug. 15 2007	208.13100	1.28830	1.28682	1.26909	1.26606	
Aug. 16 2007	208.14400	1.28838	1.28690	1.26917	1.26613	
Aug. 17 2007	208.15700	1.28846	1.28699	1.26925	1.26621	
Aug. 18 2007	208.17000	1.28854	1.28707	1.26933	1.26629	
Aug. 19 2007	208.18300	1.28862	1.28715	1.26941	1.26637	
Aug. 20 2007	208.19600	1.28870	1.28723	1.26949	1.26645	
Aug. 21 2007	208.20900	1.28878	1.28731	1.26957	1.26653	
Aug. 22 2007	208.22200	1.28886	1.28739	1.26965	1.26661	
Aug. 23 2007	208.23500	1.28894	1.28747	1.26973	1.26669	
Aug. 24 2007	208.24800	1.28902	1.28755	1.26980	1.26677	
Aug. 25 2007	208.26100	1.28910	1.28763	1.26988	1.26685	
Aug. 26 2007	208.27400	1.28918	1.28771	1.26996	1.26692	
Aug. 27 2007	208.28700	1.28926	1.28779	1.27004	1.26700	
Aug. 28 2007	208.30000	1.28935	1.28787	1.27012	1.26708	
Aug. 29 2007	208.31300	1.28943	1.28795	1.27020	1.26716	
Aug. 30 2007	208.32600	1.28951	1.28803	1.27028	1.26724	
Aug. 31 2007	208.33900	1.28959	1.28811	1.27036	1.26732	
CPI-U (NSA) for :			April 2007 206.686	May 2007 207.949	June 2007 208.352	

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Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:			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	3-3/8% 10-Year TIPS Series A-2012 9128277J5 January 15, 2002 January 15, 2002 January 15, 2012 177.56452
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
Aug. 1 2007	207.94900	1.23599	1.19480	1.17154	1.17112	
Aug. 2 2007	207.96200	1.23607	1.19487	1.17162	1.17119	
Aug. 3 2007	207.97500	1.23614	1.19495	1.17169	1.17126	
Aug. 4 2007	207.98800	1.23622	1.19502	1.17176	1.17134	
Aug. 5 2007	208.00100	1.23630	1.19510	1.17184	1.17141	
Aug. 6 2007	208.01400	1.23637	1.19517	1.17191	1.17148	
Aug. 7 2007	208.02700	1.23645	1.19525	1.17198	1.17156	
Aug. 8 2007	208.04000	1.23653	1.19532	1.17206	1.17163	
Aug. 9 2007	208.05300	1.23661	1.19540	1.17213	1.17170	
Aug. 10 2007	208.06600	1.23668	1.19547	1.17220	1.17178	
Aug. 11 2007	208.07900	1.23676	1.19555	1.17228	1.17185	
Aug. 12 2007	208.09200	1.23684	1.19562	1.17235	1.17192	
Aug. 13 2007	208.10500	1.23692	1.19570	1.17242	1.17200	
Aug. 14 2007	208.11800	1.23699	1.19577	1.17250	1.17207	
Aug. 15 2007	208.13100	1.23707	1.19584	1.17257	1.17214	
Aug. 16 2007	208.14400	1.23715	1.19592	1.17264	1.17222	
Aug. 17 2007	208.15700	1.23722	1.19599	1.17272	1.17229	
Aug. 18 2007	208.17000	1.23730	1.19607	1.17279	1.17236	
Aug. 19 2007	208.18300	1.23738	1.19614	1.17286	1.17244	
Aug. 20 2007	208.19600	1.23746	1.19622	1.17294	1.17251	
Aug. 21 2007	208.20900	1.23753	1.19629	1.17301	1.17258	
Aug. 22 2007	208.22200	1.23761	1.19637	1.17308	1.17266	
Aug. 23 2007	208.23500	1.23769	1.19644	1.17315	1.17273	
Aug. 24 2007	208.24800	1.23777	1.19652	1.17323	1.17280	
Aug. 25 2007	208.26100	1.23784	1.19659	1.17330	1.17288	
Aug. 26 2007	208.27400	1.23792	1.19667	1.17337	1.17295	
Aug. 27 2007	208.28700	1.23800	1.19674	1.17345	1.17302	
Aug. 28 2007	208.30000	1.23807	1.19682	1.17352	1.17309	
Aug. 29 2007	208.31300	1.23815	1.19689	1.17359	1.17317	
Aug. 30 2007	208.32600	1.23823	1.19697	1.17367	1.17324	
Aug. 31 2007	208.33900	1.23831	1.19704	1.17374	1.17331	
CPI-U (NSA) for :	April 2007	206.686	May 2007	207.949	June 2007	208.352

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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% 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	2% 10-Year TIPS Series D-2014 912828CP3 July 15, 2004 July 15, 2004 October 15, 2004 July 15, 2014 188.49677
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
Aug. 1 2007	207.94900	1.15656	1.13222	1.12542	1.10320	
Aug. 2 2007	207.96200	1.15663	1.13229	1.12549	1.10327	
Aug. 3 2007	207.97500	1.15670	1.13236	1.12556	1.10333	
Aug. 4 2007	207.98800	1.15677	1.13243	1.12563	1.10340	
Aug. 5 2007	208.00100	1.15685	1.13251	1.12570	1.10347	
Aug. 6 2007	208.01400	1.15692	1.13258	1.12577	1.10354	
Aug. 7 2007	208.02700	1.15699	1.13265	1.12584	1.10361	
Aug. 8 2007	208.04000	1.15706	1.13272	1.12591	1.10368	
Aug. 9 2007	208.05300	1.15714	1.13279	1.12599	1.10375	
Aug. 10 2007	208.06600	1.15721	1.13286	1.12606	1.10382	
Aug. 11 2007	208.07900	1.15728	1.13293	1.12613	1.10389	
Aug. 12 2007	208.09200	1.15735	1.13300	1.12620	1.10396	
Aug. 13 2007	208.10500	1.15742	1.13307	1.12627	1.10402	
Aug. 14 2007	208.11800	1.15750	1.13314	1.12634	1.10409	
Aug. 15 2007	208.13100	1.15757	1.13321	1.12641	1.10416	
Aug. 16 2007	208.14400	1.15764	1.13328	1.12648	1.10423	
Aug. 17 2007	208.15700	1.15771	1.13335	1.12655	1.10430	
Aug. 18 2007	208.17000	1.15779	1.13343	1.12662	1.10437	
Aug. 19 2007	208.18300	1.15786	1.13350	1.12669	1.10444	
Aug. 20 2007	208.19600	1.15793	1.13357	1.12676	1.10451	
Aug. 21 2007	208.20900	1.15800	1.13364	1.12683	1.10458	
Aug. 22 2007	208.22200	1.15808	1.13371	1.12690	1.10464	
Aug. 23 2007	208.23500	1.15815	1.13378	1.12697	1.10471	
Aug. 24 2007	208.24800	1.15822	1.13385	1.12704	1.10478	
Aug. 25 2007	208.26100	1.15829	1.13392	1.12711	1.10485	
Aug. 26 2007	208.27400	1.15836	1.13399	1.12718	1.10492	
Aug. 27 2007	208.28700	1.15844	1.13406	1.12725	1.10499	
Aug. 28 2007	208.30000	1.15851	1.13413	1.12732	1.10506	
Aug. 29 2007	208.31300	1.15858	1.13420	1.12739	1.10513	
Aug. 30 2007	208.32600	1.15865	1.13427	1.12746	1.10520	
Aug. 31 2007	208.33900	1.15873	1.13435	1.12753	1.10527	
CPI-U (NSA) for :			April 2007 206.686	May 2007 207.949	June 2007 208.352	

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Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:			2-3/8% 20-1/2-Year TIPS TIPS of January 2025 912810FR4 July 15, 2004 July 30, 2004 January 31, 2005 July 29, 2005 January 15, 2025 188.49677	0-7/8% 5-1/2-Year TIPS Series D-2010 912828CZ1 October 15, 2004 October 29, 2004 April 29, 2005 October 28, 2005 April 15, 2010 189.44516	1-5/8% 10-Year TIPS Series A-2015 912828DH0 January 15, 2005 January 18, 2005 April 15, 2005 January 15, 2015 190.94516	1-7/8% 10-Year TIPS Series D-2015 912828EA4 July 15, 2005 July 15, 2005 October 17, 2005 July 15, 2015 194.50968
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
Aug. 1 2007	207.94900	1.10320	1.09767	1.08905	1.06909	
Aug. 2 2007	207.96200	1.10327	1.09774	1.08912	1.06916	
Aug. 3 2007	207.97500	1.10333	1.09781	1.08919	1.06923	
Aug. 4 2007	207.98800	1.10340	1.09788	1.08926	1.06929	
Aug. 5 2007	208.00100	1.10347	1.09795	1.08932	1.06936	
Aug. 6 2007	208.01400	1.10354	1.09802	1.08939	1.06943	
Aug. 7 2007	208.02700	1.10361	1.09809	1.08946	1.06949	
Aug. 8 2007	208.04000	1.10368	1.09815	1.08953	1.06956	
Aug. 9 2007	208.05300	1.10375	1.09822	1.08960	1.06963	
Aug. 10 2007	208.06600	1.10382	1.09829	1.08966	1.06969	
Aug. 11 2007	208.07900	1.10389	1.09836	1.08973	1.06976	
Aug. 12 2007	208.09200	1.10396	1.09843	1.08980	1.06983	
Aug. 13 2007	208.10500	1.10402	1.09850	1.08987	1.06990	
Aug. 14 2007	208.11800	1.10409	1.09857	1.08994	1.06996	
Aug. 15 2007	208.13100	1.10416	1.09863	1.09000	1.07003	
Aug. 16 2007	208.14400	1.10423	1.09870	1.09007	1.07010	
Aug. 17 2007	208.15700	1.10430	1.09877	1.09014	1.07016	
Aug. 18 2007	208.17000	1.10437	1.09884	1.09021	1.07023	
Aug. 19 2007	208.18300	1.10444	1.09891	1.09028	1.07030	
Aug. 20 2007	208.19600	1.10451	1.09898	1.09034	1.07036	
Aug. 21 2007	208.20900	1.10458	1.09905	1.09041	1.07043	
Aug. 22 2007	208.22200	1.10464	1.09911	1.09048	1.07050	
Aug. 23 2007	208.23500	1.10471	1.09918	1.09055	1.07056	
Aug. 24 2007	208.24800	1.10478	1.09925	1.09062	1.07063	
Aug. 25 2007	208.26100	1.10485	1.09932	1.09068	1.07070	
Aug. 26 2007	208.27400	1.10492	1.09939	1.09075	1.07076	
Aug. 27 2007	208.28700	1.10499	1.09946	1.09082	1.07083	
Aug. 28 2007	208.30000	1.10506	1.09953	1.09089	1.07090	
Aug. 29 2007	208.31300	1.10513	1.09960	1.09096	1.07096	
Aug. 30 2007	208.32600	1.10520	1.09966	1.09103	1.07103	
Aug. 31 2007	208.33900	1.10527	1.09973	1.09109	1.07110	
CPI-U (NSA) for :			April 2007 206.686	May 2007 207.949	June 2007 208.352	

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):			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
Maturity Date: Ref CPI on Dated Date:			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	
Aug. 1 2007	207.94900	1.04772	1.04772	1.04767	1.02970	
Aug. 2 2007	207.96200	1.04779	1.04779	1.04774	1.02976	
Aug. 3 2007	207.97500	1.04785	1.04785	1.04780	1.02983	
Aug. 4 2007	207.98800	1.04792	1.04792	1.04787	1.02989	
Aug. 5 2007	208.00100	1.04798	1.04798	1.04793	1.02995	
Aug. 6 2007	208.01400	1.04805	1.04805	1.04800	1.03002	
Aug. 7 2007	208.02700	1.04811	1.04811	1.04807	1.03008	
Aug. 8 2007	208.04000	1.04818	1.04818	1.04813	1.03015	
Aug. 9 2007	208.05300	1.04825	1.04825	1.04820	1.03021	
Aug. 10 2007	208.06600	1.04831	1.04831	1.04826	1.03028	
Aug. 11 2007	208.07900	1.04838	1.04838	1.04833	1.03034	
Aug. 12 2007	208.09200	1.04844	1.04844	1.04839	1.03041	
Aug. 13 2007	208.10500	1.04851	1.04851	1.04846	1.03047	
Aug. 14 2007	208.11800	1.04857	1.04857	1.04852	1.03053	
Aug. 15 2007	208.13100	1.04864	1.04864	1.04859	1.03060	
Aug. 16 2007	208.14400	1.04870	1.04870	1.04865	1.03066	
Aug. 17 2007	208.15700	1.04877	1.04877	1.04872	1.03073	
Aug. 18 2007	208.17000	1.04883	1.04883	1.04879	1.03079	
Aug. 19 2007	208.18300	1.04890	1.04890	1.04885	1.03086	
Aug. 20 2007	208.19600	1.04897	1.04897	1.04892	1.03092	
Aug. 21 2007	208.20900	1.04903	1.04903	1.04898	1.03098	
Aug. 22 2007	208.22200	1.04910	1.04910	1.04905	1.03105	
Aug. 23 2007	208.23500	1.04916	1.04916	1.04911	1.03111	
Aug. 24 2007	208.24800	1.04923	1.04923	1.04918	1.03118	
Aug. 25 2007	208.26100	1.04929	1.04929	1.04924	1.03124	
Aug. 26 2007	208.27400	1.04936	1.04936	1.04931	1.03131	
Aug. 27 2007	208.28700	1.04942	1.04942	1.04938	1.03137	
Aug. 28 2007	208.30000	1.04949	1.04949	1.04944	1.03144	
Aug. 29 2007	208.31300	1.04956	1.04956	1.04951	1.03150	
Aug. 30 2007	208.32600	1.04962	1.04962	1.04957	1.03156	
Aug. 31 2007	208.33900	1.04969	1.04969	1.04964	1.03163	
CPI-U (NSA) for :			April 2007 206.686	May 2007 207.949	June 2007 208.352	

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			January 15, 2017 201.66452	January 15, 2027 201.66452	April 15, 2012 202.92140	July 15, 2017 207.25639
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
Aug. 1 2007	207.94900	1.03116	1.03116	1.02478	1.00334	
Aug. 2 2007	207.96200	1.03123	1.03123	1.02484	1.00340	
Aug. 3 2007	207.97500	1.03129	1.03129	1.02490	1.00347	
Aug. 4 2007	207.98800	1.03136	1.03136	1.02497	1.00353	
Aug. 5 2007	208.00100	1.03142	1.03142	1.02503	1.00359	
Aug. 6 2007	208.01400	1.03149	1.03149	1.02510	1.00366	
Aug. 7 2007	208.02700	1.03155	1.03155	1.02516	1.00372	
Aug. 8 2007	208.04000	1.03161	1.03161	1.02522	1.00378	
Aug. 9 2007	208.05300	1.03168	1.03168	1.02529	1.00384	
Aug. 10 2007	208.06600	1.03174	1.03174	1.02535	1.00391	
Aug. 11 2007	208.07900	1.03181	1.03181	1.02542	1.00397	
Aug. 12 2007	208.09200	1.03187	1.03187	1.02548	1.00403	
Aug. 13 2007	208.10500	1.03194	1.03194	1.02554	1.00409	
Aug. 14 2007	208.11800	1.03200	1.03200	1.02561	1.00416	
Aug. 15 2007	208.13100	1.03207	1.03207	1.02567	1.00422	
Aug. 16 2007	208.14400	1.03213	1.03213	1.02574	1.00428	
Aug. 17 2007	208.15700	1.03219	1.03219	1.02580	1.00435	
Aug. 18 2007	208.17000	1.03226	1.03226	1.02587	1.00441	
Aug. 19 2007	208.18300	1.03232	1.03232	1.02593	1.00447	
Aug. 20 2007	208.19600	1.03239	1.03239	1.02599	1.00453	
Aug. 21 2007	208.20900	1.03245	1.03245	1.02606	1.00460	
Aug. 22 2007	208.22200	1.03252	1.03252	1.02612	1.00466	
Aug. 23 2007	208.23500	1.03258	1.03258	1.02619	1.00472	
Aug. 24 2007	208.24800	1.03265	1.03265	1.02625	1.00478	
Aug. 25 2007	208.26100	1.03271	1.03271	1.02631	1.00485	
Aug. 26 2007	208.27400	1.03277	1.03277	1.02638	1.00491	
Aug. 27 2007	208.28700	1.03284	1.03284	1.02644	1.00497	
Aug. 28 2007	208.30000	1.03290	1.03290	1.02651	1.00504	
Aug. 29 2007	208.31300	1.03297	1.03297	1.02657	1.00510	
Aug. 30 2007	208.32600	1.03303	1.03303	1.02663	1.00516	
Aug. 31 2007	208.33900	1.03310	1.03310	1.02670	1.00522	
CPI-U (NSA) for :			April 2007 206.686	May 2007 207.949	June 2007 208.352	