

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
September 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-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
			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	
Sept. 1 2006	202.90000	1.28065	1.25592	1.25448	1.23720	
Sept. 2 2006	202.92000	1.28077	1.25604	1.25461	1.23732	
Sept. 3 2006	202.94000	1.28090	1.25617	1.25473	1.23744	
Sept. 4 2006	202.96000	1.28103	1.25629	1.25485	1.23756	
Sept. 5 2006	202.98000	1.28115	1.25642	1.25498	1.23768	
Sept. 6 2006	203.00000	1.28128	1.25654	1.25510	1.23780	
Sept. 7 2006	203.02000	1.28140	1.25666	1.25522	1.23793	
Sept. 8 2006	203.04000	1.28153	1.25679	1.25535	1.23805	
Sept. 9 2006	203.06000	1.28166	1.25691	1.25547	1.23817	
Sept. 10 2006	203.08000	1.28178	1.25703	1.25560	1.23829	
Sept. 11 2006	203.10000	1.28191	1.25716	1.25572	1.23841	
Sept. 12 2006	203.12000	1.28204	1.25728	1.25584	1.23854	
Sept. 13 2006	203.14000	1.28216	1.25741	1.25597	1.23866	
Sept. 14 2006	203.16000	1.28229	1.25753	1.25609	1.23878	
Sept. 15 2006	203.18000	1.28241	1.25765	1.25621	1.23890	
Sept. 16 2006	203.20000	1.28254	1.25778	1.25634	1.23902	
Sept. 17 2006	203.22000	1.28267	1.25790	1.25646	1.23915	
Sept. 18 2006	203.24000	1.28279	1.25802	1.25658	1.23927	
Sept. 19 2006	203.26000	1.28292	1.25815	1.25671	1.23939	
Sept. 20 2006	203.28000	1.28305	1.25827	1.25683	1.23951	
Sept. 21 2006	203.30000	1.28317	1.25840	1.25696	1.23963	
Sept. 22 2006	203.32000	1.28330	1.25852	1.25708	1.23976	
Sept. 23 2006	203.34000	1.28342	1.25864	1.25720	1.23988	
Sept. 24 2006	203.36000	1.28355	1.25877	1.25733	1.24000	
Sept. 25 2006	203.38000	1.28368	1.25889	1.25745	1.24012	
Sept. 26 2006	203.40000	1.28380	1.25902	1.25757	1.24024	
Sept. 27 2006	203.42000	1.28393	1.25914	1.25770	1.24037	
Sept. 28 2006	203.44000	1.28406	1.25926	1.25782	1.24049	
Sept. 29 2006	203.46000	1.28418	1.25939	1.25794	1.24061	
Sept. 30 2006	203.48000	1.28431	1.25951	1.25807	1.24073	
CPI-U (NSA) for :	May 2006	202.5	June 2006	202.9	July 2006	203.5

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
September 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	
Sept. 1 2006	202.90000	1.23423	1.20598	1.16579	1.14310	
Sept. 2 2006	202.92000	1.23436	1.20610	1.16590	1.14321	
Sept. 3 2006	202.94000	1.23448	1.20622	1.16602	1.14332	
Sept. 4 2006	202.96000	1.23460	1.20633	1.16613	1.14344	
Sept. 5 2006	202.98000	1.23472	1.20645	1.16625	1.14355	
Sept. 6 2006	203.00000	1.23484	1.20657	1.16636	1.14366	
Sept. 7 2006	203.02000	1.23496	1.20669	1.16648	1.14377	
Sept. 8 2006	203.04000	1.23509	1.20681	1.16659	1.14389	
Sept. 9 2006	203.06000	1.23521	1.20693	1.16671	1.14400	
Sept. 10 2006	203.08000	1.23533	1.20705	1.16682	1.14411	
Sept. 11 2006	203.10000	1.23545	1.20717	1.16694	1.14423	
Sept. 12 2006	203.12000	1.23557	1.20729	1.16705	1.14434	
Sept. 13 2006	203.14000	1.23569	1.20740	1.16717	1.14445	
Sept. 14 2006	203.16000	1.23582	1.20752	1.16728	1.14456	
Sept. 15 2006	203.18000	1.23594	1.20764	1.16740	1.14468	
Sept. 16 2006	203.20000	1.23606	1.20776	1.16751	1.14479	
Sept. 17 2006	203.22000	1.23618	1.20788	1.16763	1.14490	
Sept. 18 2006	203.24000	1.23630	1.20800	1.16774	1.14501	
Sept. 19 2006	203.26000	1.23642	1.20812	1.16786	1.14513	
Sept. 20 2006	203.28000	1.23655	1.20824	1.16797	1.14524	
Sept. 21 2006	203.30000	1.23667	1.20836	1.16809	1.14535	
Sept. 22 2006	203.32000	1.23679	1.20847	1.16820	1.14546	
Sept. 23 2006	203.34000	1.23691	1.20859	1.16832	1.14558	
Sept. 24 2006	203.36000	1.23703	1.20871	1.16843	1.14569	
Sept. 25 2006	203.38000	1.23715	1.20883	1.16855	1.14580	
Sept. 26 2006	203.40000	1.23728	1.20895	1.16866	1.14592	
Sept. 27 2006	203.42000	1.23740	1.20907	1.16878	1.14603	
Sept. 28 2006	203.44000	1.23752	1.20919	1.16889	1.14614	
Sept. 29 2006	203.46000	1.23764	1.20931	1.16901	1.14625	
Sept. 30 2006	203.48000	1.23776	1.20943	1.16912	1.14637	
CPI-U (NSA) for :	May 2006	202.5	June 2006	202.9	July 2006	203.5

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
September 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	
Sept. 1 2006	202.90000	1.14268	1.12848	1.10473	1.09810	
Sept. 2 2006	202.92000	1.14280	1.12859	1.10484	1.09821	
Sept. 3 2006	202.94000	1.14291	1.12870	1.10495	1.09831	
Sept. 4 2006	202.96000	1.14302	1.12881	1.10506	1.09842	
Sept. 5 2006	202.98000	1.14313	1.12892	1.10517	1.09853	
Sept. 6 2006	203.00000	1.14325	1.12903	1.10528	1.09864	
Sept. 7 2006	203.02000	1.14336	1.12914	1.10538	1.09875	
Sept. 8 2006	203.04000	1.14347	1.12925	1.10549	1.09885	
Sept. 9 2006	203.06000	1.14358	1.12937	1.10560	1.09896	
Sept. 10 2006	203.08000	1.14370	1.12948	1.10571	1.09907	
Sept. 11 2006	203.10000	1.14381	1.12959	1.10582	1.09918	
Sept. 12 2006	203.12000	1.14392	1.12970	1.10593	1.09929	
Sept. 13 2006	203.14000	1.14403	1.12981	1.10604	1.09940	
Sept. 14 2006	203.16000	1.14415	1.12992	1.10615	1.09950	
Sept. 15 2006	203.18000	1.14426	1.13003	1.10626	1.09961	
Sept. 16 2006	203.20000	1.14437	1.13014	1.10637	1.09972	
Sept. 17 2006	203.22000	1.14449	1.13026	1.10647	1.09983	
Sept. 18 2006	203.24000	1.14460	1.13037	1.10658	1.09994	
Sept. 19 2006	203.26000	1.14471	1.13048	1.10669	1.10005	
Sept. 20 2006	203.28000	1.14482	1.13059	1.10680	1.10015	
Sept. 21 2006	203.30000	1.14494	1.13070	1.10691	1.10026	
Sept. 22 2006	203.32000	1.14505	1.13081	1.10702	1.10037	
Sept. 23 2006	203.34000	1.14516	1.13092	1.10713	1.10048	
Sept. 24 2006	203.36000	1.14527	1.13103	1.10724	1.10059	
Sept. 25 2006	203.38000	1.14539	1.13115	1.10735	1.10069	
Sept. 26 2006	203.40000	1.14550	1.13126	1.10745	1.10080	
Sept. 27 2006	203.42000	1.14561	1.13137	1.10756	1.10091	
Sept. 28 2006	203.44000	1.14572	1.13148	1.10767	1.10102	
Sept. 29 2006	203.46000	1.14584	1.13159	1.10778	1.10113	
Sept. 30 2006	203.48000	1.14595	1.13170	1.10789	1.10124	
CPI-U (NSA) for :			May 2006 202.5	June 2006 202.9	July 2006 203.5	

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

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 D-2014 912828CP3 July 15, 2004 July 15, 2004 October 15, 2004 July 15, 2014 188.49677	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	
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio		
Sept. 1 2006	202.90000	1.07641	1.07641	1.07102	1.06261		
Sept. 2 2006	202.92000	1.07652	1.07652	1.07113	1.06271		
Sept. 3 2006	202.94000	1.07662	1.07662	1.07123	1.06282		
Sept. 4 2006	202.96000	1.07673	1.07673	1.07134	1.06292		
Sept. 5 2006	202.98000	1.07684	1.07684	1.07144	1.06303		
Sept. 6 2006	203.00000	1.07694	1.07694	1.07155	1.06313		
Sept. 7 2006	203.02000	1.07705	1.07705	1.07166	1.06324		
Sept. 8 2006	203.04000	1.07715	1.07715	1.07176	1.06334		
Sept. 9 2006	203.06000	1.07726	1.07726	1.07187	1.06345		
Sept. 10 2006	203.08000	1.07737	1.07737	1.07197	1.06355		
Sept. 11 2006	203.10000	1.07747	1.07747	1.07208	1.06366		
Sept. 12 2006	203.12000	1.07758	1.07758	1.07218	1.06376		
Sept. 13 2006	203.14000	1.07768	1.07768	1.07229	1.06387		
Sept. 14 2006	203.16000	1.07779	1.07779	1.07239	1.06397		
Sept. 15 2006	203.18000	1.07790	1.07790	1.07250	1.06408		
Sept. 16 2006	203.20000	1.07800	1.07800	1.07261	1.06418		
Sept. 17 2006	203.22000	1.07811	1.07811	1.07271	1.06428		
Sept. 18 2006	203.24000	1.07821	1.07821	1.07282	1.06439		
Sept. 19 2006	203.26000	1.07832	1.07832	1.07292	1.06449		
Sept. 20 2006	203.28000	1.07843	1.07843	1.07303	1.06460		
Sept. 21 2006	203.30000	1.07853	1.07853	1.07313	1.06470		
Sept. 22 2006	203.32000	1.07864	1.07864	1.07324	1.06481		
Sept. 23 2006	203.34000	1.07875	1.07875	1.07334	1.06491		
Sept. 24 2006	203.36000	1.07885	1.07885	1.07345	1.06502		
Sept. 25 2006	203.38000	1.07896	1.07896	1.07356	1.06512		
Sept. 26 2006	203.40000	1.07906	1.07906	1.07366	1.06523		
Sept. 27 2006	203.42000	1.07917	1.07917	1.07377	1.06533		
Sept. 28 2006	203.44000	1.07928	1.07928	1.07387	1.06544		
Sept. 29 2006	203.46000	1.07938	1.07938	1.07398	1.06554		
Sept. 30 2006	203.48000	1.07949	1.07949	1.07408	1.06565		
CPI-U (NSA) for : May 2006			202.5	June 2006	202.9	July 2006	203.5

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
September 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 July 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	
Sept.	1	2006	202.90000	1.04314	1.02228	1.02228	1.02223	
Sept.	2	2006	202.92000	1.04324	1.02238	1.02238	1.02234	
Sept.	3	2006	202.94000	1.04334	1.02248	1.02248	1.02244	
Sept.	4	2006	202.96000	1.04344	1.02258	1.02258	1.02254	
Sept.	5	2006	202.98000	1.04355	1.02269	1.02269	1.02264	
Sept.	6	2006	203.00000	1.04365	1.02279	1.02279	1.02274	
Sept.	7	2006	203.02000	1.04375	1.02289	1.02289	1.02284	
Sept.	8	2006	203.04000	1.04386	1.02299	1.02299	1.02294	
Sept.	9	2006	203.06000	1.04396	1.02309	1.02309	1.02304	
Sept.	10	2006	203.08000	1.04406	1.02319	1.02319	1.02314	
Sept.	11	2006	203.10000	1.04416	1.02329	1.02329	1.02324	
Sept.	12	2006	203.12000	1.04427	1.02339	1.02339	1.02334	
Sept.	13	2006	203.14000	1.04437	1.02349	1.02349	1.02344	
Sept.	14	2006	203.16000	1.04447	1.02359	1.02359	1.02354	
Sept.	15	2006	203.18000	1.04458	1.02369	1.02369	1.02365	
Sept.	16	2006	203.20000	1.04468	1.02379	1.02379	1.02375	
Sept.	17	2006	203.22000	1.04478	1.02389	1.02389	1.02385	
Sept.	18	2006	203.24000	1.04488	1.02400	1.02400	1.02395	
Sept.	19	2006	203.26000	1.04499	1.02410	1.02410	1.02405	
Sept.	20	2006	203.28000	1.04509	1.02420	1.02420	1.02415	
Sept.	21	2006	203.30000	1.04519	1.02430	1.02430	1.02425	
Sept.	22	2006	203.32000	1.04530	1.02440	1.02440	1.02435	
Sept.	23	2006	203.34000	1.04540	1.02450	1.02450	1.02445	
Sept.	24	2006	203.36000	1.04550	1.02460	1.02460	1.02455	
Sept.	25	2006	203.38000	1.04560	1.02470	1.02470	1.02465	
Sept.	26	2006	203.40000	1.04571	1.02480	1.02480	1.02475	
Sept.	27	2006	203.42000	1.04581	1.02490	1.02490	1.02485	
Sept.	28	2006	203.44000	1.04591	1.02500	1.02500	1.02496	
Sept.	29	2006	203.46000	1.04601	1.02510	1.02510	1.02506	
Sept.	30	2006	203.48000	1.04612	1.02520	1.02520	1.02516	
CPI-U (NSA) for :			May 2006	202.5	June 2006	202.9	July 2006	203.5

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
Ref CPI and Index Ratios for
September 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				
Sept.	1	2006	202.90000	1.00470				
Sept.	2	2006	202.92000	1.00480				
Sept.	3	2006	202.94000	1.00489				
Sept.	4	2006	202.96000	1.00499				
Sept.	5	2006	202.98000	1.00509				
Sept.	6	2006	203.00000	1.00519				
Sept.	7	2006	203.02000	1.00529				
Sept.	8	2006	203.04000	1.00539				
Sept.	9	2006	203.06000	1.00549				
Sept.	10	2006	203.08000	1.00559				
Sept.	11	2006	203.10000	1.00569				
Sept.	12	2006	203.12000	1.00579				
Sept.	13	2006	203.14000	1.00588				
Sept.	14	2006	203.16000	1.00598				
Sept.	15	2006	203.18000	1.00608				
Sept.	16	2006	203.20000	1.00618				
Sept.	17	2006	203.22000	1.00628				
Sept.	18	2006	203.24000	1.00638				
Sept.	19	2006	203.26000	1.00648				
Sept.	20	2006	203.28000	1.00658				
Sept.	21	2006	203.30000	1.00668				
Sept.	22	2006	203.32000	1.00678				
Sept.	23	2006	203.34000	1.00687				
Sept.	24	2006	203.36000	1.00697				
Sept.	25	2006	203.38000	1.00707				
Sept.	26	2006	203.40000	1.00717				
Sept.	27	2006	203.42000	1.00727				
Sept.	28	2006	203.44000	1.00737				
Sept.	29	2006	203.46000	1.00747				
Sept.	30	2006	203.48000	1.00757				
CPI-U (NSA) for :			May 2006	202.5	June 2006	202.9	July 2006	203.5