

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

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):			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
Maturity Date: Ref CPI on Dated Date:			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	Index Ratio
June 1 2007	205.35200	1.27110	1.26964	1.25215	1.24915	
June 2 2007	205.39647	1.27137	1.26992	1.25242	1.24942	
June 3 2007	205.44093	1.27165	1.27019	1.25269	1.24969	
June 4 2007	205.48540	1.27192	1.27047	1.25296	1.24996	
June 5 2007	205.52987	1.27220	1.27074	1.25323	1.25023	
June 6 2007	205.57433	1.27247	1.27102	1.25350	1.25050	
June 7 2007	205.61880	1.27275	1.27129	1.25377	1.25077	
June 8 2007	205.66327	1.27302	1.27157	1.25404	1.25104	
June 9 2007	205.70773	1.27330	1.27184	1.25432	1.25131	
June 10 2007	205.75220	1.27357	1.27212	1.25459	1.25158	
June 11 2007	205.79667	1.27385	1.27239	1.25486	1.25186	
June 12 2007	205.84113	1.27413	1.27267	1.25513	1.25213	
June 13 2007	205.88560	1.27440	1.27294	1.25540	1.25240	
June 14 2007	205.93007	1.27468	1.27322	1.25567	1.25267	
June 15 2007	205.97453	1.27495	1.27349	1.25594	1.25294	
June 16 2007	206.01900	1.27523	1.27377	1.25621	1.25321	
June 17 2007	206.06347	1.27550	1.27404	1.25648	1.25348	
June 18 2007	206.10793	1.27578	1.27432	1.25676	1.25375	
June 19 2007	206.15240	1.27605	1.27459	1.25703	1.25402	
June 20 2007	206.19687	1.27633	1.27487	1.25730	1.25429	
June 21 2007	206.24133	1.27660	1.27514	1.25757	1.25456	
June 22 2007	206.28580	1.27688	1.27542	1.25784	1.25483	
June 23 2007	206.33027	1.27715	1.27569	1.25811	1.25510	
June 24 2007	206.37473	1.27743	1.27597	1.25838	1.25537	
June 25 2007	206.41920	1.27770	1.27624	1.25865	1.25564	
June 26 2007	206.46367	1.27798	1.27652	1.25892	1.25591	
June 27 2007	206.50813	1.27825	1.27679	1.25920	1.25618	
June 28 2007	206.55260	1.27853	1.27707	1.25947	1.25645	
June 29 2007	206.59707	1.27880	1.27734	1.25974	1.25672	
June 30 2007	206.64153	1.27908	1.27762	1.26001	1.25699	
CPI-U (NSA) for :			February 2007 203.499	March 2007 205.352	April 2007 206.686	

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
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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	
June 1 2007	205.35200	1.22055	1.17988	1.15691	1.15649	
June 2 2007	205.39647	1.22082	1.18013	1.15716	1.15674	
June 3 2007	205.44093	1.22108	1.18039	1.15741	1.15699	
June 4 2007	205.48540	1.22135	1.18064	1.15766	1.15724	
June 5 2007	205.52987	1.22161	1.18090	1.15791	1.15749	
June 6 2007	205.57433	1.22187	1.18116	1.15817	1.15774	
June 7 2007	205.61880	1.22214	1.18141	1.15842	1.15799	
June 8 2007	205.66327	1.22240	1.18167	1.15867	1.15825	
June 9 2007	205.70773	1.22267	1.18192	1.15892	1.15850	
June 10 2007	205.75220	1.22293	1.18218	1.15917	1.15875	
June 11 2007	205.79667	1.22320	1.18243	1.15942	1.15900	
June 12 2007	205.84113	1.22346	1.18269	1.15967	1.15925	
June 13 2007	205.88560	1.22372	1.18294	1.15992	1.15950	
June 14 2007	205.93007	1.22399	1.18320	1.16017	1.15975	
June 15 2007	205.97453	1.22425	1.18345	1.16042	1.16000	
June 16 2007	206.01900	1.22452	1.18371	1.16067	1.16025	
June 17 2007	206.06347	1.22478	1.18397	1.16092	1.16050	
June 18 2007	206.10793	1.22505	1.18422	1.16117	1.16075	
June 19 2007	206.15240	1.22531	1.18448	1.16142	1.16100	
June 20 2007	206.19687	1.22557	1.18473	1.16167	1.16125	
June 21 2007	206.24133	1.22584	1.18499	1.16192	1.16150	
June 22 2007	206.28580	1.22610	1.18524	1.16217	1.16175	
June 23 2007	206.33027	1.22637	1.18550	1.16242	1.16200	
June 24 2007	206.37473	1.22663	1.18575	1.16267	1.16225	
June 25 2007	206.41920	1.22690	1.18601	1.16293	1.16250	
June 26 2007	206.46367	1.22716	1.18626	1.16318	1.16275	
June 27 2007	206.50813	1.22742	1.18652	1.16343	1.16300	
June 28 2007	206.55260	1.22769	1.18678	1.16368	1.16325	
June 29 2007	206.59707	1.22795	1.18703	1.16393	1.16350	
June 30 2007	206.64153	1.22822	1.18729	1.16418	1.16375	
CPI-U (NSA) for :	February 2007 203.499	March 2007 205.352	April 2007 206.686			

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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	
June 1 2007	205.35200	1.14211	1.11808	1.11137	1.08942	
June 2 2007	205.39647	1.14236	1.11832	1.11161	1.08966	
June 3 2007	205.44093	1.14261	1.11857	1.11185	1.08989	
June 4 2007	205.48540	1.14286	1.11881	1.11209	1.09013	
June 5 2007	205.52987	1.14310	1.11905	1.11233	1.09036	
June 6 2007	205.57433	1.14335	1.11929	1.11257	1.09060	
June 7 2007	205.61880	1.14360	1.11953	1.11281	1.09083	
June 8 2007	205.66327	1.14384	1.11978	1.11305	1.09107	
June 9 2007	205.70773	1.14409	1.12002	1.11329	1.09131	
June 10 2007	205.75220	1.14434	1.12026	1.11353	1.09154	
June 11 2007	205.79667	1.14459	1.12050	1.11377	1.09178	
June 12 2007	205.84113	1.14483	1.12075	1.11401	1.09201	
June 13 2007	205.88560	1.14508	1.12099	1.11426	1.09225	
June 14 2007	205.93007	1.14533	1.12123	1.11450	1.09249	
June 15 2007	205.97453	1.14558	1.12147	1.11474	1.09272	
June 16 2007	206.01900	1.14582	1.12171	1.11498	1.09296	
June 17 2007	206.06347	1.14607	1.12196	1.11522	1.09319	
June 18 2007	206.10793	1.14632	1.12220	1.11546	1.09343	
June 19 2007	206.15240	1.14657	1.12244	1.11570	1.09367	
June 20 2007	206.19687	1.14681	1.12268	1.11594	1.09390	
June 21 2007	206.24133	1.14706	1.12292	1.11618	1.09414	
June 22 2007	206.28580	1.14731	1.12317	1.11642	1.09437	
June 23 2007	206.33027	1.14755	1.12341	1.11666	1.09461	
June 24 2007	206.37473	1.14780	1.12365	1.11690	1.09484	
June 25 2007	206.41920	1.14805	1.12389	1.11714	1.09508	
June 26 2007	206.46367	1.14830	1.12413	1.11738	1.09532	
June 27 2007	206.50813	1.14854	1.12438	1.11762	1.09555	
June 28 2007	206.55260	1.14879	1.12462	1.11787	1.09579	
June 29 2007	206.59707	1.14904	1.12486	1.11811	1.09602	
June 30 2007	206.64153	1.14929	1.12510	1.11835	1.09626	
CPI-U (NSA) for :			February 2007 203.499	March 2007 205.352	April 2007 206.686	

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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	
June 1 2007	205.35200	1.08942	1.08397	1.07545	1.05574	
June 2 2007	205.39647	1.08966	1.08420	1.07568	1.05597	
June 3 2007	205.44093	1.08989	1.08443	1.07592	1.05620	
June 4 2007	205.48540	1.09013	1.08467	1.07615	1.05643	
June 5 2007	205.52987	1.09036	1.08490	1.07638	1.05666	
June 6 2007	205.57433	1.09060	1.08514	1.07661	1.05688	
June 7 2007	205.61880	1.09083	1.08537	1.07685	1.05711	
June 8 2007	205.66327	1.09107	1.08561	1.07708	1.05734	
June 9 2007	205.70773	1.09131	1.08584	1.07731	1.05757	
June 10 2007	205.75220	1.09154	1.08608	1.07755	1.05780	
June 11 2007	205.79667	1.09178	1.08631	1.07778	1.05803	
June 12 2007	205.84113	1.09201	1.08655	1.07801	1.05826	
June 13 2007	205.88560	1.09225	1.08678	1.07824	1.05849	
June 14 2007	205.93007	1.09249	1.08702	1.07848	1.05871	
June 15 2007	205.97453	1.09272	1.08725	1.07871	1.05894	
June 16 2007	206.01900	1.09296	1.08749	1.07894	1.05917	
June 17 2007	206.06347	1.09319	1.08772	1.07918	1.05940	
June 18 2007	206.10793	1.09343	1.08796	1.07941	1.05963	
June 19 2007	206.15240	1.09367	1.08819	1.07964	1.05986	
June 20 2007	206.19687	1.09390	1.08843	1.07987	1.06009	
June 21 2007	206.24133	1.09414	1.08866	1.08011	1.06031	
June 22 2007	206.28580	1.09437	1.08889	1.08034	1.06054	
June 23 2007	206.33027	1.09461	1.08913	1.08057	1.06077	
June 24 2007	206.37473	1.09484	1.08936	1.08081	1.06100	
June 25 2007	206.41920	1.09508	1.08960	1.08104	1.06123	
June 26 2007	206.46367	1.09532	1.08983	1.08127	1.06146	
June 27 2007	206.50813	1.09555	1.09007	1.08150	1.06169	
June 28 2007	206.55260	1.09579	1.09030	1.08174	1.06191	
June 29 2007	206.59707	1.09602	1.09054	1.08197	1.06214	
June 30 2007	206.64153	1.09626	1.09077	1.08220	1.06237	
CPI-U (NSA) for :			February 2007 203.499	March 2007 205.352	April 2007 206.686	

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

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	
June 1 2007	205.35200	1.03464	1.03464	1.03459	1.01684	
June 2 2007	205.39647	1.03486	1.03486	1.03481	1.01706	
June 3 2007	205.44093	1.03508	1.03508	1.03504	1.01728	
June 4 2007	205.48540	1.03531	1.03531	1.03526	1.01750	
June 5 2007	205.52987	1.03553	1.03553	1.03548	1.01772	
June 6 2007	205.57433	1.03576	1.03576	1.03571	1.01794	
June 7 2007	205.61880	1.03598	1.03598	1.03593	1.01816	
June 8 2007	205.66327	1.03620	1.03620	1.03616	1.01838	
June 9 2007	205.70773	1.03643	1.03643	1.03638	1.01860	
June 10 2007	205.75220	1.03665	1.03665	1.03660	1.01882	
June 11 2007	205.79667	1.03688	1.03688	1.03683	1.01904	
June 12 2007	205.84113	1.03710	1.03710	1.03705	1.01926	
June 13 2007	205.88560	1.03733	1.03733	1.03728	1.01948	
June 14 2007	205.93007	1.03755	1.03755	1.03750	1.01970	
June 15 2007	205.97453	1.03777	1.03777	1.03772	1.01992	
June 16 2007	206.01900	1.03800	1.03800	1.03795	1.02014	
June 17 2007	206.06347	1.03822	1.03822	1.03817	1.02036	
June 18 2007	206.10793	1.03845	1.03845	1.03840	1.02058	
June 19 2007	206.15240	1.03867	1.03867	1.03862	1.02080	
June 20 2007	206.19687	1.03889	1.03889	1.03884	1.02102	
June 21 2007	206.24133	1.03912	1.03912	1.03907	1.02124	
June 22 2007	206.28580	1.03934	1.03934	1.03929	1.02146	
June 23 2007	206.33027	1.03957	1.03957	1.03952	1.02168	
June 24 2007	206.37473	1.03979	1.03979	1.03974	1.02190	
June 25 2007	206.41920	1.04001	1.04001	1.03997	1.02212	
June 26 2007	206.46367	1.04024	1.04024	1.04019	1.02234	
June 27 2007	206.50813	1.04046	1.04046	1.04041	1.02256	
June 28 2007	206.55260	1.04069	1.04069	1.04064	1.02278	
June 29 2007	206.59707	1.04091	1.04091	1.04086	1.02300	
June 30 2007	206.64153	1.04113	1.04113	1.04109	1.02322	
CPI-U (NSA) for :			February 2007 203.499	March 2007 205.352	April 2007 206.686	

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Ref CPI and Index Ratios for
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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% 10-Year TIPS Series A-2017 912828GD6 January 15, 2007 January 16, 2007 April 16, 2007	2-3/8% 20-Year TIPS TIPS of January 2027 912810PS1 January 15, 2007 January 31, 2007	2% 5-Year TIPS Series J-2012 912828GN4 April 15, 2007 April 30, 2007	
			January 15, 2017 201.66452	January 15, 2027 201.66452	April 15, 2012 202.92140	
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio		
June 1 2007	205.35200	1.01829	1.01829	1.01198		
June 2 2007	205.39647	1.01851	1.01851	1.01220		
June 3 2007	205.44093	1.01873	1.01873	1.01242		
June 4 2007	205.48540	1.01895	1.01895	1.01264		
June 5 2007	205.52987	1.01917	1.01917	1.01285		
June 6 2007	205.57433	1.01939	1.01939	1.01307		
June 7 2007	205.61880	1.01961	1.01961	1.01329		
June 8 2007	205.66327	1.01983	1.01983	1.01351		
June 9 2007	205.70773	1.02005	1.02005	1.01373		
June 10 2007	205.75220	1.02027	1.02027	1.01395		
June 11 2007	205.79667	1.02049	1.02049	1.01417		
June 12 2007	205.84113	1.02071	1.02071	1.01439		
June 13 2007	205.88560	1.02093	1.02093	1.01461		
June 14 2007	205.93007	1.02115	1.02115	1.01483		
June 15 2007	205.97453	1.02137	1.02137	1.01505		
June 16 2007	206.01900	1.02159	1.02159	1.01527		
June 17 2007	206.06347	1.02181	1.02181	1.01548		
June 18 2007	206.10793	1.02203	1.02203	1.01570		
June 19 2007	206.15240	1.02225	1.02225	1.01592		
June 20 2007	206.19687	1.02247	1.02247	1.01614		
June 21 2007	206.24133	1.02270	1.02270	1.01636		
June 22 2007	206.28580	1.02292	1.02292	1.01658		
June 23 2007	206.33027	1.02314	1.02314	1.01680		
June 24 2007	206.37473	1.02336	1.02336	1.01702		
June 25 2007	206.41920	1.02358	1.02358	1.01724		
June 26 2007	206.46367	1.02380	1.02380	1.01746		
June 27 2007	206.50813	1.02402	1.02402	1.01768		
June 28 2007	206.55260	1.02424	1.02424	1.01789		
June 29 2007	206.59707	1.02446	1.02446	1.01811		
June 30 2007	206.64153	1.02468	1.02468	1.01833		
CPI-U (NSA) for :			February 2007 203.499	March 2007 205.352	April 2007 206.686	