

**TREASURY INFLATION-PROTECTED SECURITIES (TIPS)**  
**Ref CPI and Index Ratios for**  
**December 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
Dec.	1	2006	202.90000	1.28065	1.25592	1.25448	1.23720
Dec.	2	2006	202.86452	1.28042	1.25570	1.25426	1.23698
Dec.	3	2006	202.82903	1.28020	1.25548	1.25404	1.23676
Dec.	4	2006	202.79355	1.27998	1.25526	1.25382	1.23655
Dec.	5	2006	202.75806	1.27975	1.25504	1.25360	1.23633
Dec.	6	2006	202.72258	1.27953	1.25482	1.25339	1.23611
Dec.	7	2006	202.68710	1.27930	1.25460	1.25317	1.23590
Dec.	8	2006	202.65161	1.27908	1.25438	1.25295	1.23568
Dec.	9	2006	202.61613	1.27886	1.25416	1.25273	1.23546
Dec.	10	2006	202.58065	1.27863	1.25394	1.25251	1.23525
Dec.	11	2006	202.54516	1.27841	1.25372	1.25229	1.23503
Dec.	12	2006	202.50968	1.27818	1.25350	1.25207	1.23482
Dec.	13	2006	202.47419	1.27796	1.25328	1.25185	1.23460
Dec.	14	2006	202.43871	1.27774	1.25306	1.25163	1.23438
Dec.	15	2006	202.40323	1.27751	1.25285	1.25141	1.23417
Dec.	16	2006	202.36774	1.27729	1.25263	1.25119	1.23395
Dec.	17	2006	202.33226	1.27706	1.25241	1.25097	1.23373
Dec.	18	2006	202.29677	1.27684	1.25219	1.25075	1.23352
Dec.	19	2006	202.26129	1.27662	1.25197	1.25053	1.23330
Dec.	20	2006	202.22581	1.27639	1.25175	1.25031	1.23308
Dec.	21	2006	202.19032	1.27617	1.25153	1.25009	1.23287
Dec.	22	2006	202.15484	1.27594	1.25131	1.24988	1.23265
Dec.	23	2006	202.11935	1.27572	1.25109	1.24966	1.23244
Dec.	24	2006	202.08387	1.27550	1.25087	1.24944	1.23222
Dec.	25	2006	202.04839	1.27527	1.25065	1.24922	1.23200
Dec.	26	2006	202.01290	1.27505	1.25043	1.24900	1.23179
Dec.	27	2006	201.97742	1.27482	1.25021	1.24878	1.23157
Dec.	28	2006	201.94194	1.27460	1.24999	1.24856	1.23135
Dec.	29	2006	201.90645	1.27438	1.24977	1.24834	1.23114
Dec.	30	2006	201.87097	1.27415	1.24955	1.24812	1.23092
Dec.	31	2006	201.83548	1.27393	1.24933	1.24790	1.23070
CPI-U (NSA) for :			August 2006 203.9	September 2006 202.9	October 2006 201.8		

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**December 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	
Dec. 1 2006	202.90000	1.23423	1.20598	1.16579	1.14310	
Dec. 2 2006	202.86452	1.23402	1.20577	1.16559	1.14290	
Dec. 3 2006	202.82903	1.23380	1.20556	1.16538	1.14270	
Dec. 4 2006	202.79355	1.23359	1.20535	1.16518	1.14250	
Dec. 5 2006	202.75806	1.23337	1.20513	1.16497	1.14230	
Dec. 6 2006	202.72258	1.23316	1.20492	1.16477	1.14210	
Dec. 7 2006	202.68710	1.23294	1.20471	1.16457	1.14190	
Dec. 8 2006	202.65161	1.23272	1.20450	1.16436	1.14170	
Dec. 9 2006	202.61613	1.23251	1.20429	1.16416	1.14150	
Dec. 10 2006	202.58065	1.23229	1.20408	1.16395	1.14130	
Dec. 11 2006	202.54516	1.23208	1.20387	1.16375	1.14110	
Dec. 12 2006	202.50968	1.23186	1.20366	1.16355	1.14090	
Dec. 13 2006	202.47419	1.23164	1.20345	1.16334	1.14070	
Dec. 14 2006	202.43871	1.23143	1.20324	1.16314	1.14050	
Dec. 15 2006	202.40323	1.23121	1.20303	1.16294	1.14030	
Dec. 16 2006	202.36774	1.23100	1.20281	1.16273	1.14010	
Dec. 17 2006	202.33226	1.23078	1.20260	1.16253	1.13990	
Dec. 18 2006	202.29677	1.23057	1.20239	1.16232	1.13970	
Dec. 19 2006	202.26129	1.23035	1.20218	1.16212	1.13950	
Dec. 20 2006	202.22581	1.23013	1.20197	1.16192	1.13930	
Dec. 21 2006	202.19032	1.22992	1.20176	1.16171	1.13910	
Dec. 22 2006	202.15484	1.22970	1.20155	1.16151	1.13890	
Dec. 23 2006	202.11935	1.22949	1.20134	1.16130	1.13870	
Dec. 24 2006	202.08387	1.22927	1.20113	1.16110	1.13850	
Dec. 25 2006	202.04839	1.22905	1.20092	1.16090	1.13830	
Dec. 26 2006	202.01290	1.22884	1.20071	1.16069	1.13810	
Dec. 27 2006	201.97742	1.22862	1.20049	1.16049	1.13790	
Dec. 28 2006	201.94194	1.22841	1.20028	1.16028	1.13770	
Dec. 29 2006	201.90645	1.22819	1.20007	1.16008	1.13750	
Dec. 30 2006	201.87097	1.22798	1.19986	1.15988	1.13730	
Dec. 31 2006	201.83548	1.22776	1.19965	1.15967	1.13710	
CPI-U (NSA) for :			August 2006 203.9	September 2006 202.9	October 2006 201.8	

**TREASURY INFLATION-PROTECTED SECURITIES (TIPS)**  
**Ref CPI and Index Ratios for**  
**December 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	
Dec. 1 2006	202.90000	1.14268	1.12848	1.10473	1.09810	
Dec. 2 2006	202.86452	1.14248	1.12828	1.10454	1.09791	
Dec. 3 2006	202.82903	1.14228	1.12808	1.10435	1.09771	
Dec. 4 2006	202.79355	1.14208	1.12788	1.10415	1.09752	
Dec. 5 2006	202.75806	1.14188	1.12769	1.10396	1.09733	
Dec. 6 2006	202.72258	1.14168	1.12749	1.10377	1.09714	
Dec. 7 2006	202.68710	1.14148	1.12729	1.10357	1.09694	
Dec. 8 2006	202.65161	1.14128	1.12709	1.10338	1.09675	
Dec. 9 2006	202.61613	1.14108	1.12690	1.10319	1.09656	
Dec. 10 2006	202.58065	1.14088	1.12670	1.10299	1.09637	
Dec. 11 2006	202.54516	1.14068	1.12650	1.10280	1.09618	
Dec. 12 2006	202.50968	1.14049	1.12631	1.10261	1.09598	
Dec. 13 2006	202.47419	1.14029	1.12611	1.10241	1.09579	
Dec. 14 2006	202.43871	1.14009	1.12591	1.10222	1.09560	
Dec. 15 2006	202.40323	1.13989	1.12571	1.10203	1.09541	
Dec. 16 2006	202.36774	1.13969	1.12552	1.10183	1.09522	
Dec. 17 2006	202.33226	1.13949	1.12532	1.10164	1.09502	
Dec. 18 2006	202.29677	1.13929	1.12512	1.10145	1.09483	
Dec. 19 2006	202.26129	1.13909	1.12492	1.10125	1.09464	
Dec. 20 2006	202.22581	1.13889	1.12473	1.10106	1.09445	
Dec. 21 2006	202.19032	1.13869	1.12453	1.10087	1.09426	
Dec. 22 2006	202.15484	1.13849	1.12433	1.10067	1.09406	
Dec. 23 2006	202.11935	1.13829	1.12413	1.10048	1.09387	
Dec. 24 2006	202.08387	1.13809	1.12394	1.10029	1.09368	
Dec. 25 2006	202.04839	1.13789	1.12374	1.10009	1.09349	
Dec. 26 2006	202.01290	1.13769	1.12354	1.09990	1.09330	
Dec. 27 2006	201.97742	1.13749	1.12334	1.09971	1.09310	
Dec. 28 2006	201.94194	1.13729	1.12315	1.09952	1.09291	
Dec. 29 2006	201.90645	1.13709	1.12295	1.09932	1.09272	
Dec. 30 2006	201.87097	1.13689	1.12275	1.09913	1.09253	
Dec. 31 2006	201.83548	1.13669	1.12256	1.09894	1.09234	

  

CPI-U (NSA) for :	August 2006	203.9	September 2006	202.9	October 2006	201.8
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**TREASURY INFLATION-PROTECTED SECURITIES (TIPS)**  
**Ref CPI and Index Ratios for**  
**December 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	
Dec. 1 2006	202.90000	1.07641	1.07641	1.07102	1.06261	
Dec. 2 2006	202.86452	1.07622	1.07622	1.07084	1.06242	
Dec. 3 2006	202.82903	1.07603	1.07603	1.07065	1.06224	
Dec. 4 2006	202.79355	1.07585	1.07585	1.07046	1.06205	
Dec. 5 2006	202.75806	1.07566	1.07566	1.07027	1.06187	
Dec. 6 2006	202.72258	1.07547	1.07547	1.07009	1.06168	
Dec. 7 2006	202.68710	1.07528	1.07528	1.06990	1.06149	
Dec. 8 2006	202.65161	1.07509	1.07509	1.06971	1.06131	
Dec. 9 2006	202.61613	1.07491	1.07491	1.06952	1.06112	
Dec. 10 2006	202.58065	1.07472	1.07472	1.06934	1.06094	
Dec. 11 2006	202.54516	1.07453	1.07453	1.06915	1.06075	
Dec. 12 2006	202.50968	1.07434	1.07434	1.06896	1.06056	
Dec. 13 2006	202.47419	1.07415	1.07415	1.06877	1.06038	
Dec. 14 2006	202.43871	1.07396	1.07396	1.06859	1.06019	
Dec. 15 2006	202.40323	1.07378	1.07378	1.06840	1.06001	
Dec. 16 2006	202.36774	1.07359	1.07359	1.06821	1.05982	
Dec. 17 2006	202.33226	1.07340	1.07340	1.06803	1.05964	
Dec. 18 2006	202.29677	1.07321	1.07321	1.06784	1.05945	
Dec. 19 2006	202.26129	1.07302	1.07302	1.06765	1.05926	
Dec. 20 2006	202.22581	1.07283	1.07283	1.06746	1.05908	
Dec. 21 2006	202.19032	1.07265	1.07265	1.06728	1.05889	
Dec. 22 2006	202.15484	1.07246	1.07246	1.06709	1.05871	
Dec. 23 2006	202.11935	1.07227	1.07227	1.06690	1.05852	
Dec. 24 2006	202.08387	1.07208	1.07208	1.06671	1.05833	
Dec. 25 2006	202.04839	1.07189	1.07189	1.06653	1.05815	
Dec. 26 2006	202.01290	1.07170	1.07170	1.06634	1.05796	
Dec. 27 2006	201.97742	1.07152	1.07152	1.06615	1.05778	
Dec. 28 2006	201.94194	1.07133	1.07133	1.06597	1.05759	
Dec. 29 2006	201.90645	1.07114	1.07114	1.06578	1.05741	
Dec. 30 2006	201.87097	1.07095	1.07095	1.06559	1.05722	
Dec. 31 2006	201.83548	1.07076	1.07076	1.06540	1.05703	
CPI-U (NSA) for :			August 2006 203.9	September 2006 202.9	October 2006 201.8	

**TREASURY INFLATION-PROTECTED SECURITIES (TIPS)**  
**Ref CPI and Index Ratios for**  
**December 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 October 31, 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
Dec.	1	2006	202.90000	1.04314	1.02228	1.02228	1.02223
Dec.	2	2006	202.86452	1.04295	1.02210	1.02210	1.02206
Dec.	3	2006	202.82903	1.04277	1.02192	1.02192	1.02188
Dec.	4	2006	202.79355	1.04259	1.02175	1.02175	1.02170
Dec.	5	2006	202.75806	1.04241	1.02157	1.02157	1.02152
Dec.	6	2006	202.72258	1.04222	1.02139	1.02139	1.02134
Dec.	7	2006	202.68710	1.04204	1.02121	1.02121	1.02116
Dec.	8	2006	202.65161	1.04186	1.02103	1.02103	1.02098
Dec.	9	2006	202.61613	1.04168	1.02085	1.02085	1.02080
Dec.	10	2006	202.58065	1.04149	1.02067	1.02067	1.02063
Dec.	11	2006	202.54516	1.04131	1.02049	1.02049	1.02045
Dec.	12	2006	202.50968	1.04113	1.02032	1.02032	1.02027
Dec.	13	2006	202.47419	1.04095	1.02014	1.02014	1.02009
Dec.	14	2006	202.43871	1.04076	1.01996	1.01996	1.01991
Dec.	15	2006	202.40323	1.04058	1.01978	1.01978	1.01973
Dec.	16	2006	202.36774	1.04040	1.01960	1.01960	1.01955
Dec.	17	2006	202.33226	1.04022	1.01942	1.01942	1.01937
Dec.	18	2006	202.29677	1.04003	1.01924	1.01924	1.01920
Dec.	19	2006	202.26129	1.03985	1.01906	1.01906	1.01902
Dec.	20	2006	202.22581	1.03967	1.01889	1.01889	1.01884
Dec.	21	2006	202.19032	1.03949	1.01871	1.01871	1.01866
Dec.	22	2006	202.15484	1.03930	1.01853	1.01853	1.01848
Dec.	23	2006	202.11935	1.03912	1.01835	1.01835	1.01830
Dec.	24	2006	202.08387	1.03894	1.01817	1.01817	1.01812
Dec.	25	2006	202.04839	1.03876	1.01799	1.01799	1.01794
Dec.	26	2006	202.01290	1.03858	1.01781	1.01781	1.01777
Dec.	27	2006	201.97742	1.03839	1.01763	1.01763	1.01759
Dec.	28	2006	201.94194	1.03821	1.01746	1.01746	1.01741
Dec.	29	2006	201.90645	1.03803	1.01728	1.01728	1.01723
Dec.	30	2006	201.87097	1.03785	1.01710	1.01710	1.01705
Dec.	31	2006	201.83548	1.03766	1.01692	1.01692	1.01687
CPI-U (NSA) for :			August 2006 203.9	September 2006 202.9	October 2006 201.8		

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**December 2006**

<b>Security:</b> <b>Description:</b> <b>CUSIP Number:</b> <b>Dated Date:</b> <b>Original Issue Date:</b> <b>Additional Issue Date(s):</b>  <b>Maturity Date:</b> <b>Ref CPI on Dated Date:</b>			2-1/2% 10-Year TIPS Series D-2016 912828FL9 July 15, 2006 July 17, 2006 October 16, 2006  July 15, 2016 201.95161					
Date			Ref CPI	Index Ratio				
Dec.	1	2006	202.90000	1.00470				
Dec.	2	2006	202.86452	1.00452				
Dec.	3	2006	202.82903	1.00434				
Dec.	4	2006	202.79355	1.00417				
Dec.	5	2006	202.75806	1.00399				
Dec.	6	2006	202.72258	1.00382				
Dec.	7	2006	202.68710	1.00364				
Dec.	8	2006	202.65161	1.00347				
Dec.	9	2006	202.61613	1.00329				
Dec.	10	2006	202.58065	1.00311				
Dec.	11	2006	202.54516	1.00294				
Dec.	12	2006	202.50968	1.00276				
Dec.	13	2006	202.47419	1.00259				
Dec.	14	2006	202.43871	1.00241				
Dec.	15	2006	202.40323	1.00224				
Dec.	16	2006	202.36774	1.00206				
Dec.	17	2006	202.33226	1.00188				
Dec.	18	2006	202.29677	1.00171				
Dec.	19	2006	202.26129	1.00153				
Dec.	20	2006	202.22581	1.00136				
Dec.	21	2006	202.19032	1.00118				
Dec.	22	2006	202.15484	1.00101				
Dec.	23	2006	202.11935	1.00083				
Dec.	24	2006	202.08387	1.00065				
Dec.	25	2006	202.04839	1.00048				
Dec.	26	2006	202.01290	1.00030				
Dec.	27	2006	201.97742	1.00013				
Dec.	28	2006	201.94194	0.99995				
Dec.	29	2006	201.90645	0.99978				
Dec.	30	2006	201.87097	0.99960				
Dec.	31	2006	201.83548	0.99942				
CPI-U (NSA) for :			August 2006	203.9	September 2006	202.9	October 2006	201.8