

**TREASURY INFLATION-PROTECTED SECURITIES (TIPS)**  
**Ref CPI and Index Ratios for**  
**May 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	
May 1 2006	198.70000	1.25414	1.22992	1.22851	1.21159	
May 2 2006	198.73548	1.25436	1.23014	1.22873	1.21180	
May 3 2006	198.77097	1.25459	1.23036	1.22895	1.21202	
May 4 2006	198.80645	1.25481	1.23058	1.22917	1.21223	
May 5 2006	198.84194	1.25503	1.23080	1.22939	1.21245	
May 6 2006	198.87742	1.25526	1.23102	1.22961	1.21267	
May 7 2006	198.91290	1.25548	1.23124	1.22983	1.21288	
May 8 2006	198.94839	1.25571	1.23146	1.23005	1.21310	
May 9 2006	198.98387	1.25593	1.23168	1.23027	1.21332	
May 10 2006	199.01935	1.25615	1.23190	1.23049	1.21353	
May 11 2006	199.05484	1.25638	1.23212	1.23071	1.21375	
May 12 2006	199.09032	1.25660	1.23234	1.23093	1.21397	
May 13 2006	199.12581	1.25683	1.23256	1.23115	1.21418	
May 14 2006	199.16129	1.25705	1.23278	1.23137	1.21440	
May 15 2006	199.19677	1.25727	1.23300	1.23159	1.21461	
May 16 2006	199.23226	1.25750	1.23322	1.23181	1.21483	
May 17 2006	199.26774	1.25772	1.23344	1.23203	1.21505	
May 18 2006	199.30323	1.25795	1.23366	1.23224	1.21526	
May 19 2006	199.33871	1.25817	1.23388	1.23246	1.21548	
May 20 2006	199.37419	1.25839	1.23410	1.23268	1.21570	
May 21 2006	199.40968	1.25862	1.23432	1.23290	1.21591	
May 22 2006	199.44516	1.25884	1.23454	1.23312	1.21613	
May 23 2006	199.48065	1.25907	1.23476	1.23334	1.21635	
May 24 2006	199.51613	1.25929	1.23497	1.23356	1.21656	
May 25 2006	199.55161	1.25951	1.23519	1.23378	1.21678	
May 26 2006	199.58710	1.25974	1.23541	1.23400	1.21699	
May 27 2006	199.62258	1.25996	1.23563	1.23422	1.21721	
May 28 2006	199.65806	1.26019	1.23585	1.23444	1.21743	
May 29 2006	199.69355	1.26041	1.23607	1.23466	1.21764	
May 30 2006	199.72903	1.26063	1.23629	1.23488	1.21786	
May 31 2006	199.76452	1.26086	1.23651	1.23510	1.21808	
CPI-U (NSA) for :			January 2006 198.3	February 2006 198.7	March 2006 199.8	

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Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):  Maturity Date: Ref CPI on Dated Date:			3-7/8% 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	
May 1 2006	198.70000	1.20869	1.18101	1.14166	1.11944	
May 2 2006	198.73548	1.20890	1.18123	1.14186	1.11964	
May 3 2006	198.77097	1.20912	1.18144	1.14207	1.11984	
May 4 2006	198.80645	1.20933	1.18165	1.14227	1.12004	
May 5 2006	198.84194	1.20955	1.18186	1.14247	1.12024	
May 6 2006	198.87742	1.20977	1.18207	1.14268	1.12044	
May 7 2006	198.91290	1.20998	1.18228	1.14288	1.12064	
May 8 2006	198.94839	1.21020	1.18249	1.14308	1.12084	
May 9 2006	198.98387	1.21041	1.18270	1.14329	1.12104	
May 10 2006	199.01935	1.21063	1.18291	1.14349	1.12124	
May 11 2006	199.05484	1.21084	1.18312	1.14370	1.12144	
May 12 2006	199.09032	1.21106	1.18333	1.14390	1.12164	
May 13 2006	199.12581	1.21128	1.18355	1.14410	1.12184	
May 14 2006	199.16129	1.21149	1.18376	1.14431	1.12204	
May 15 2006	199.19677	1.21171	1.18397	1.14451	1.12224	
May 16 2006	199.23226	1.21192	1.18418	1.14472	1.12244	
May 17 2006	199.26774	1.21214	1.18439	1.14492	1.12264	
May 18 2006	199.30323	1.21236	1.18460	1.14512	1.12284	
May 19 2006	199.33871	1.21257	1.18481	1.14533	1.12303	
May 20 2006	199.37419	1.21279	1.18502	1.14553	1.12323	
May 21 2006	199.40968	1.21300	1.18523	1.14574	1.12343	
May 22 2006	199.44516	1.21322	1.18544	1.14594	1.12363	
May 23 2006	199.48065	1.21344	1.18565	1.14614	1.12383	
May 24 2006	199.51613	1.21365	1.18587	1.14635	1.12403	
May 25 2006	199.55161	1.21387	1.18608	1.14655	1.12423	
May 26 2006	199.58710	1.21408	1.18629	1.14675	1.12443	
May 27 2006	199.62258	1.21430	1.18650	1.14696	1.12463	
May 28 2006	199.65806	1.21451	1.18671	1.14716	1.12483	
May 29 2006	199.69355	1.21473	1.18692	1.14737	1.12503	
May 30 2006	199.72903	1.21495	1.18713	1.14757	1.12523	
May 31 2006	199.76452	1.21516	1.18734	1.14777	1.12543	
CPI-U (NSA) for :	January 2006	198.3	February 2006	198.7	March 2006	199.8

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Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):  Maturity Date: Ref CPI on Dated Date:			3-3/8% 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	
May 1 2006	198.70000	1.11903	1.10512	1.08186	1.07537	
May 2 2006	198.73548	1.11923	1.10531	1.08206	1.07556	
May 3 2006	198.77097	1.11943	1.10551	1.08225	1.07575	
May 4 2006	198.80645	1.11963	1.10571	1.08244	1.07594	
May 5 2006	198.84194	1.11983	1.10591	1.08264	1.07613	
May 6 2006	198.87742	1.12003	1.10610	1.08283	1.07633	
May 7 2006	198.91290	1.12023	1.10630	1.08302	1.07652	
May 8 2006	198.94839	1.12043	1.10650	1.08322	1.07671	
May 9 2006	198.98387	1.12063	1.10670	1.08341	1.07690	
May 10 2006	199.01935	1.12083	1.10689	1.08360	1.07709	
May 11 2006	199.05484	1.12103	1.10709	1.08380	1.07729	
May 12 2006	199.09032	1.12123	1.10729	1.08399	1.07748	
May 13 2006	199.12581	1.12143	1.10749	1.08418	1.07767	
May 14 2006	199.16129	1.12163	1.10768	1.08438	1.07786	
May 15 2006	199.19677	1.12183	1.10788	1.08457	1.07806	
May 16 2006	199.23226	1.12203	1.10808	1.08476	1.07825	
May 17 2006	199.26774	1.12223	1.10827	1.08496	1.07844	
May 18 2006	199.30323	1.12243	1.10847	1.08515	1.07863	
May 19 2006	199.33871	1.12263	1.10867	1.08534	1.07882	
May 20 2006	199.37419	1.12283	1.10887	1.08553	1.07902	
May 21 2006	199.40968	1.12303	1.10906	1.08573	1.07921	
May 22 2006	199.44516	1.12323	1.10926	1.08592	1.07940	
May 23 2006	199.48065	1.12343	1.10946	1.08611	1.07959	
May 24 2006	199.51613	1.12363	1.10966	1.08631	1.07978	
May 25 2006	199.55161	1.12383	1.10985	1.08650	1.07998	
May 26 2006	199.58710	1.12403	1.11005	1.08669	1.08017	
May 27 2006	199.62258	1.12423	1.11025	1.08689	1.08036	
May 28 2006	199.65806	1.12443	1.11045	1.08708	1.08055	
May 29 2006	199.69355	1.12463	1.11064	1.08727	1.08074	
May 30 2006	199.72903	1.12483	1.11084	1.08747	1.08094	
May 31 2006	199.76452	1.12502	1.11104	1.08766	1.08113	
CPI-U (NSA) for :			January 2006 198.3	February 2006 198.7	March 2006 199.8	

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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 188.49677	April 15, 2010 189.44516	190.94516
Date	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
May 1 2006	198.70000	1.05413	1.05413	1.04885	1.04061	
May 2 2006	198.73548	1.05432	1.05432	1.04904	1.04080	
May 3 2006	198.77097	1.05451	1.05451	1.04923	1.04098	
May 4 2006	198.80645	1.05469	1.05469	1.04941	1.04117	
May 5 2006	198.84194	1.05488	1.05488	1.04960	1.04136	
May 6 2006	198.87742	1.05507	1.05507	1.04979	1.04154	
May 7 2006	198.91290	1.05526	1.05526	1.04998	1.04173	
May 8 2006	198.94839	1.05545	1.05545	1.05016	1.04191	
May 9 2006	198.98387	1.05564	1.05564	1.05035	1.04210	
May 10 2006	199.01935	1.05582	1.05582	1.05054	1.04229	
May 11 2006	199.05484	1.05601	1.05601	1.05073	1.04247	
May 12 2006	199.09032	1.05620	1.05620	1.05091	1.04266	
May 13 2006	199.12581	1.05639	1.05639	1.05110	1.04284	
May 14 2006	199.16129	1.05658	1.05658	1.05129	1.04303	
May 15 2006	199.19677	1.05676	1.05676	1.05147	1.04321	
May 16 2006	199.23226	1.05695	1.05695	1.05166	1.04340	
May 17 2006	199.26774	1.05714	1.05714	1.05185	1.04359	
May 18 2006	199.30323	1.05733	1.05733	1.05204	1.04377	
May 19 2006	199.33871	1.05752	1.05752	1.05222	1.04396	
May 20 2006	199.37419	1.05771	1.05771	1.05241	1.04414	
May 21 2006	199.40968	1.05789	1.05789	1.05260	1.04433	
May 22 2006	199.44516	1.05808	1.05808	1.05279	1.04452	
May 23 2006	199.48065	1.05827	1.05827	1.05297	1.04470	
May 24 2006	199.51613	1.05846	1.05846	1.05316	1.04489	
May 25 2006	199.55161	1.05865	1.05865	1.05335	1.04507	
May 26 2006	199.58710	1.05884	1.05884	1.05353	1.04526	
May 27 2006	199.62258	1.05902	1.05902	1.05372	1.04544	
May 28 2006	199.65806	1.05921	1.05921	1.05391	1.04563	
May 29 2006	199.69355	1.05940	1.05940	1.05410	1.04582	
May 30 2006	199.72903	1.05959	1.05959	1.05428	1.04600	
May 31 2006	199.76452	1.05978	1.05978	1.05447	1.04619	
CPI-U (NSA) for :			January 2006 198.3	February 2006 198.7	March 2006 199.8	

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**May 2006**

Date			Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio	
May	1	2006	198.70000	1.02154	1.00112	1.00112		
May	2	2006	198.73548	1.02173	1.00130	1.00130		
May	3	2006	198.77097	1.02191	1.00148	1.00148		
May	4	2006	198.80645	1.02209	1.00166	1.00166		
May	5	2006	198.84194	1.02227	1.00184	1.00184		
May	6	2006	198.87742	1.02246	1.00202	1.00202		
May	7	2006	198.91290	1.02264	1.00219	1.00219		
May	8	2006	198.94839	1.02282	1.00237	1.00237		
May	9	2006	198.98387	1.02300	1.00255	1.00255		
May	10	2006	199.01935	1.02318	1.00273	1.00273		
May	11	2006	199.05484	1.02337	1.00291	1.00291		
May	12	2006	199.09032	1.02355	1.00309	1.00309		
May	13	2006	199.12581	1.02373	1.00327	1.00327		
May	14	2006	199.16129	1.02391	1.00345	1.00345		
May	15	2006	199.19677	1.02410	1.00362	1.00362		
May	16	2006	199.23226	1.02428	1.00380	1.00380		
May	17	2006	199.26774	1.02446	1.00398	1.00398		
May	18	2006	199.30323	1.02464	1.00416	1.00416		
May	19	2006	199.33871	1.02483	1.00434	1.00434		
May	20	2006	199.37419	1.02501	1.00452	1.00452		
May	21	2006	199.40968	1.02519	1.00470	1.00470		
May	22	2006	199.44516	1.02537	1.00488	1.00488		
May	23	2006	199.48065	1.02556	1.00505	1.00505		
May	24	2006	199.51613	1.02574	1.00523	1.00523		
May	25	2006	199.55161	1.02592	1.00541	1.00541		
May	26	2006	199.58710	1.02610	1.00559	1.00559		
May	27	2006	199.62258	1.02629	1.00577	1.00577		
May	28	2006	199.65806	1.02647	1.00595	1.00595		
May	29	2006	199.69355	1.02665	1.00613	1.00613		
May	30	2006	199.72903	1.02683	1.00631	1.00631		
May	31	2006	199.76452	1.02702	1.00648	1.00648		
CPI-U (NSA) for :			January 2006	198.3	February 2006	198.7	March 2006	199.8