March         1         2006         196.80000         1.24215           March         2         2006         196.84839         1.24245           March         3         2006         196.89677         1.24276           March         4         2006         196.94516         1.24306           March         5         2006         196.99355         1.24337           March         6         2006         197.04194         1.24367           March         7         2006         197.09032         1.24398           March         8         2006         197.18710         1.24428           March         9         2006         197.18710         1.24459           March         10         2006         197.28387         1.24520           March         11         2006         197.38065         1.24551           March         12         2006         197.38065         1.24581           March         13         2006         197.47742         1.24642           March         14         2006         197.52581         1.24673           March         15         2006         197.57419         1.24703	January 15, 2008 161.55484	April 15, 1998 July 15, 1998 April 15, 2028 161.74000	January 15, 1999 January 15, 1999 July 15, 1999 January 15, 2009 164.00000
March         2         2006         196.84839         1.24245           March         3         2006         196.89677         1.24276           March         4         2006         196.94516         1.24306           March         5         2006         197.04194         1.24367           March         6         2006         197.09032         1.24398           March         7         2006         197.13871         1.24428           March         9         2006         197.13871         1.24428           March         10         2006         197.13871         1.24459           March         10         2006         197.13710         1.24459           March         10         2006         197.23548         1.24459           March         10         2006         197.23548         1.24459           March         11         2006         197.23887         1.24520           March         12         2006         197.33026         1.24551           March         13         2006         197.38065         1.24581           March         14         2006         197.38065         1.24581	Index Ratio	Index Ratio	Index Ratio
March         3         2006         196.89677         1.24276           March         4         2006         196.94516         1.24306           March         5         2006         196.99355         1.24337           March         6         2006         197.04194         1.24367           March         7         2006         197.09032         1.24398           March         8         2006         197.18710         1.24428           March         9         2006         197.18710         1.24459           March         10         2006         197.23548         1.24459           March         11         2006         197.23548         1.24459           March         11         2006         197.23548         1.24459           March         12         2006         197.23548         1.24459           March         12         2006         197.23548         1.24520           March         12         2006         197.33226         1.24520           March         13         2006         197.33206         1.24581           March         14         2006         197.47742         1.24612	1.21816	1.21677	1.20000
March         4         2006         196.94516         1.24306           March         5         2006         196.99355         1.24337           March         6         2006         197.04194         1.24337           March         7         2006         197.09032         1.24398           March         8         2006         197.18710         1.24428           March         9         2006         197.18710         1.24459           March         10         2006         197.23548         1.24489           March         11         2006         197.23548         1.24489           March         12         2006         197.33226         1.24520           March         12         2006         197.33226         1.24551           March         13         2006         197.38065         1.24581           March         14         2006         197.38065         1.24581           March         15         2006         197.474203         1.24612           March         15         2006         197.4742         1.2462           March         16         2006         197.52581         1.24673	1.21846	1.21707	1.20030
March         5         2006         196.99355         1.24337           March         6         2006         197.04194         1.24367           March         7         2006         197.09032         1.24398           March         8         2006         197.13871         1.24428           March         9         2006         197.18710         1.24459           March         10         2006         197.23548         1.24489           March         11         2006         197.23548         1.24489           March         12         2006         197.23548         1.24489           March         11         2006         197.23548         1.24459           March         12         2006         197.33226         1.24520           March         13         2006         197.33226         1.24551           March         14         2006         197.33226         1.24551           March         14         2006         197.42903         1.24521           March         15         2006         197.4742         1.24621           March         16         2006         197.57419         1.24703	1.21876	1.21737	1.20059
March         6         2006         197.04194         1.24367           March         7         2006         197.09032         1.24398           March         8         2006         197.13871         1.24428           March         9         2006         197.138710         1.24459           March         10         2006         197.23548         1.24489           March         11         2006         197.28387         1.24520           March         12         2006         197.33226         1.24551           March         13         2006         197.38065         1.24581           March         14         2006         197.42903         1.24581           March         14         2006         197.42903         1.24612           March         15         2006         197.42903         1.24612           March         16         2006         197.52581         1.24612           March         16         2006         197.57419         1.24612           March         18         2006         197.57419         1.24703           March         19         2006         197.62258         1.24734 <tr< td=""><td>1.21906</td><td>1.21767</td><td>1.20089</td></tr<>	1.21906	1.21767	1.20089
March         7         2006         197.09032         1.24398           March         8         2006         197.13871         1.24428           March         9         2006         197.18710         1.24428           March         10         2006         197.28348         1.24489           March         11         2006         197.28387         1.24520           March         12         2006         197.33226         1.24551           March         13         2006         197.38065         1.24581           March         14         2006         197.42903         1.24581           March         15         2006         197.4742         1.24612           March         16         2006         197.57419         1.24673           March         17         2006         197.57419         1.24703           March         18         2006         197.57419         1.24703           March         19         2006         197.62258         1.24734           March         19         2006         197.67258         1.24793           March         20         2006         197.76797         1.24764	1.21936	1.21796	1.20118
March         8         2006         197.13871         1.24428           March         9         2006         197.18710         1.24459           March         10         2006         197.23548         1.24459           March         11         2006         197.28387         1.24520           March         12         2006         197.38266         1.24551           March         13         2006         197.38065         1.24581           March         14         2006         197.42903         1.24581           March         15         2006         197.47742         1.24642           March         16         2006         197.52581         1.24673           March         17         2006         197.57419         1.24703           March         18         2006         197.62258         1.24703           March         18         2006         197.62258         1.24703           March         19         2006         197.767258         1.24764           March         20         2006         197.767097         1.24764           March         21         2006         197.76774         1.24825	1.21966	1.21826	1.20148
March         9         2006         197.18710         1.24459           March         10         2006         197.23548         1.24489           March         11         2006         197.28387         1.24520           March         12         2006         197.33226         1.24551           March         13         2006         197.33226         1.24581           March         14         2006         197.42903         1.24581           March         14         2006         197.47742         1.24642           March         15         2006         197.47742         1.24642           March         16         2006         197.52581         1.24673           March         17         2006         197.57419         1.24703           March         18         2006         197.62258         1.24734           March         19         2006         197.62258         1.24764           March         20         2006         197.71935         1.24764           March         20         2006         197.76735         1.24795           March         21         2006         197.86452         1.24825      <	1.21996	1.21856	1.20177
March         10         2006         197.23548         1.24489           March         11         2006         197.28387         1.24520           March         12         2006         197.33226         1.24551           March         13         2006         197.38065         1.24581           March         14         2006         197.4793         1.24612           March         15         2006         197.47742         1.24642           March         16         2006         197.572581         1.24673           March         17         2006         197.57419         1.24703           March         18         2006         197.62258         1.24734           March         19         2006         197.67097         1.24764           March         20         2006         197.767997         1.24795           March         20         2006         197.76774         1.24825           March         21         2006         197.76774         1.24825           March         22         2006         197.81613         1.24856           March         23         2006         197.86452         1.24886	1.22026	1.21886	1.20207
March         11         2006         197.28387         1.24520           March         12         2006         197.33226         1.24551           March         13         2006         197.38065         1.24581           March         14         2006         197.47933         1.24612           March         15         2006         197.47742         1.24642           March         16         2006         197.52581         1.24673           March         17         2006         197.57419         1.24703           March         18         2006         197.62258         1.24734           March         19         2006         197.67097         1.24764           March         20         2006         197.76793         1.24795           March         20         2006         197.76774         1.24825           March         21         2006         197.81613         1.24856           March         23         2006         197.86452         1.24886           March         24         2006         197.91290         1.24917           March         25         2006         197.96129         1.24948	1.22056	1.21916	1.20236
March         12         2006         197.33226         1.24551           March         13         2006         197.38065         1.24581           March         14         2006         197.42903         1.24612           March         15         2006         197.42903         1.24612           March         15         2006         197.42903         1.24612           March         16         2006         197.47742         1.24642           March         16         2006         197.57419         1.24673           March         17         2006         197.57419         1.24703           March         18         2006         197.62258         1.24734           March         19         2006         197.67258         1.24734           March         20         2006         197.7935         1.24794           March         21         2006         197.7935         1.24795           March         21         2006         197.81613         1.24825           March         22         2006         197.81613         1.24856           March         23         2006         197.86452         1.24886 <t< td=""><td>1.22086</td><td>1.21946</td><td>1.20266</td></t<>	1.22086	1.21946	1.20266
March         13         2006         197.38065         1.24581           March         14         2006         197.42903         1.24612           March         15         2006         197.47742         1.24642           March         16         2006         197.52581         1.24673           March         17         2006         197.5258         1.24703           March         18         2006         197.62258         1.24734           March         19         2006         197.67097         1.24764           March         20         2006         197.79135         1.24795           March         21         2006         197.76774         1.24825           March         22         2006         197.81613         1.24856           March         23         2006         197.86452         1.24886           March         24         2006         197.91290         1.24917           March         25         2006         197.91290         1.24917           March         26         2006         198.0968         1.24978           March         26         2006         198.05806         1.25009 <t< td=""><td>1.22116</td><td>1.21976</td><td>1.20295</td></t<>	1.22116	1.21976	1.20295
March         14         2006         197.42903         1.24612           March         15         2006         197.47742         1.24642           March         16         2006         197.52581         1.24673           March         17         2006         197.57419         1.24703           March         18         2006         197.62258         1.24734           March         19         2006         197.67097         1.24764           March         20         2006         197.71935         1.24795           March         21         2006         197.76774         1.24825           March         22         2006         197.81613         1.24856           March         23         2006         197.86452         1.24886           March         24         2006         197.91290         1.24917           March         25         2006         197.96129         1.24917           March         26         2006         198.05806         1.24978           March         26         2006         198.05806         1.25009           March         28         2006         198.10645         1.25039	1.22146	1.22006	1.20325
March         15         2006         197.47742         1.24642           March         16         2006         197.52581         1.24673           March         17         2006         197.57419         1.24703           March         18         2006         197.62258         1.24734           March         19         2006         197.67097         1.24764           March         20         2006         197.71935         1.24795           March         21         2006         197.76774         1.24825           March         22         2006         197.81613         1.24856           March         23         2006         197.86452         1.24886           March         24         2006         197.91290         1.24917           March         25         2006         197.96129         1.24917           March         26         2006         198.05806         1.24978           March         26         2006         198.05806         1.25009           March         28         2006         198.10645         1.25039           March         29         2006         198.15484         1.25070 <td>1.22176</td> <td>1.22036</td> <td>1.20354</td>	1.22176	1.22036	1.20354
March         16         2006         197.52581         1.24673           March         17         2006         197.57419         1.24703           March         18         2006         197.62258         1.24734           March         19         2006         197.67277         1.24764           March         20         2006         197.71935         1.24795           March         21         2006         197.76774         1.24825           March         22         2006         197.81613         1.24856           March         23         2006         197.86452         1.24886           March         24         2006         197.91290         1.24917           March         25         2006         197.96129         1.24918           March         26         2006         198.0968         1.24978           March         27         2006         198.05806         1.25009           March         28         2006         198.10645         1.25039           March         29         2006         198.15484         1.25070	1.22206	1.22066	1.20384
March         17         2006         197.57419         1.24703           March         18         2006         197.62258         1.24734           March         19         2006         197.67097         1.24764           March         20         2006         197.71935         1.24795           March         21         2006         197.76774         1.24825           March         22         2006         197.81613         1.24856           March         23         2006         197.86452         1.24886           March         24         2006         197.91290         1.24917           March         25         2006         197.96129         1.24948           March         26         2006         198.05806         1.2509           March         27         2006         198.05806         1.25009           March         28         2006         198.10645         1.25039           March         29         2006         198.15484         1.25070	1.22236	1.22096	1.20413
March         18         2006         197.62258         1.24734           March         19         2006         197.67097         1.24764           March         20         2006         197.71935         1.24795           March         21         2006         197.86774         1.24825           March         22         2006         197.81613         1.24856           March         23         2006         197.86452         1.24886           March         24         2006         197.91290         1.24917           March         25         2006         197.96129         1.24948           March         26         2006         198.00968         1.24978           March         27         2006         198.05806         1.25009           March         28         2006         198.10645         1.25039           March         29         2006         198.15484         1.25070	1.22265	1.22126	1.20443
March         19         2006         197.67097         1.24764           March         20         2006         197.71935         1.24795           March         21         2006         197.76774         1.24825           March         22         2006         197.81613         1.24856           March         23         2006         197.86452         1.24886           March         24         2006         197.91290         1.24917           March         25         2006         197.96129         1.24948           March         26         2006         198.0968         1.24978           March         27         2006         198.05806         1.25009           March         28         2006         198.10645         1.25039           March         29         2006         198.15484         1.25070	1.22295	1.22155	1.20472
March         20         2006         197.71935         1.24795           March         21         2006         197.76774         1.24825           March         22         2006         197.81613         1.24856           March         23         2006         197.86452         1.24886           March         24         2006         197.91290         1.24917           March         25         2006         197.96129         1.24948           March         26         2006         198.0968         1.24978           March         27         2006         198.05806         1.25009           March         28         2006         198.10645         1.25039           March         29         2006         198.15484         1.25070	1.22325	1.22185	1.20502
March         21         2006         197.76774         1.24825           March         22         2006         197.81613         1.24856           March         23         2006         197.86452         1.24886           March         24         2006         197.91290         1.24917           March         25         2006         197.96129         1.24948           March         26         2006         198.0968         1.24978           March         27         2006         198.05806         1.25009           March         28         2006         198.10645         1.25039           March         29         2006         198.15484         1.25070	1.22355	1.22215	1.20531
March         22         2006         197.81613         1.24856           March         23         2006         197.86452         1.24886           March         24         2006         197.91290         1.24917           March         25         2006         197.96129         1.24948           March         26         2006         198.00968         1.24978           March         27         2006         198.05806         1.25009           March         28         2006         198.10645         1.25039           March         29         2006         198.15484         1.25070	1.22385	1.22245	1.20561
March         23         2006         197.86452         1.24886           March         24         2006         197.91290         1.24917           March         25         2006         197.96129         1.24948           March         26         2006         198.00968         1.24978           March         27         2006         198.05806         1.25009           March         28         2006         198.10645         1.25039           March         29         2006         198.15484         1.25070	1.22415	1.22275	1.20590
March         24         2006         197.91290         1.24917           March         25         2006         197.96129         1.24948           March         26         2006         198.00968         1.24978           March         27         2006         198.05806         1.25009           March         28         2006         198.10645         1.25039           March         29         2006         198.15484         1.25070	1.22445	1.22305	1.20620
March     25     2006     197.96129     1.24948       March     26     2006     198.00968     1.24978       March     27     2006     198.05806     1.25009       March     28     2006     198.10645     1.25039       March     29     2006     198.15484     1.25070	1.22475	1.22335	1.20649
March         26         2006         198.00968         1.24978           March         27         2006         198.05806         1.25009           March         28         2006         198.10645         1.25039           March         29         2006         198.15484         1.25070	1.22505	1.22365	1.20679
March         27         2006         198.05806         1.25009           March         28         2006         198.10645         1.25039           March         29         2006         198.15484         1.25070	1.22535	1.22395	1.20708
March         28         2006         198.10645         1.25039           March         29         2006         198.15484         1.25070	1.22565	1.22425	1.20738
March 29 2006 198.15484 1.25070	1.22595	1.22455	1.20767
	1.22625	1.22485	1.20797
	1.22655	1.22514	1.20826
March 30 2006 198.20323 1.25100	1.22685	1.22544	1.20856
March 31 2006 198.25161 1.25131	1.22715	1.22574	1.20885

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
March	1	2006	196.80000	1.19713	1.16972	1.13074	1.10873
March	2	2006	196.84839	1.19742	1.17001	1.13102	1.10901
March	3	2006	196.89677	1.19772	1.17030	1.13130	1.10928
March	4	2006	196.94516	1.19801	1.17058	1.13158	1.10955
March	5	2006	196.99355	1.19831	1.17087	1.13185	1.10982
March	6	2006	197.04194	1.19860	1.17116	1.13213	1.11010
March	7	2006	197.09032	1.19889	1.17145	1.13241	1.11037
March	8	2006	197.13871	1.19919	1.17173	1.13269	1.11064
March	9	2006	197.18710	1,19948	1.17202	1.13297	1.11091
March	10	2006	197.23548	1.19978	1.17231	1.13324	1.11119
March	11	2006	197.28387	1.20007	1.17260	1.13352	1.11146
March	12	2006	197.33226	1.20037	1.17289	1.13380	1.11173
March	13	2006	197.38065	1,20066	1.17317	1.13408	1.11200
March	14	2006	197.42903	1.20096	1.17346	1.13436	1.11228
March	15	2006	197.47742	1.20125	1.17375	1.13463	1.11255
March	16	2006	197.52581	1.20154	1.17404	1.13491	1.11282
March	17	2006	197.57419	1,20184	1.17432	1.13519	1.11309
March	18	2006	197.62258	1.20213	1.17461	1.13547	1.11337
March	19	2006	197.67097	1.20243	1.17490	1.13575	1.11364
March	20	2006	197.71935	1.20272	1.17519	1.13602	1.11391
March	21	2006	197.76774	1,20302	1.17547	1.13630	1.11418
March	22	2006	197.81613	1.20331	1.17576	1.13658	1.11446
March	23	2006	197.86452	1.20360	1.17605	1.13686	1.11473
March	24	2006	197.91290	1.20390	1.17634	1.13714	1.11500
March	25	2006	197.96129	1.20419	1.17662	1.13714	1.11527
March	26	2006	198.00968	1.20419	1.17691	1.13741	1.11555
March	27	2006	198.05806	1.20478	1.17720	1.13797	1.11582
March	28	2006	198.10645	1.20508	1.17749	1.13797	1.11609
March	29	2006	198.15484	1.20537	1.17777	1.13853	1.11637
March	30	2006	198.20323	1.20566	1.17806	1.13880	1.11664
IVIAI CI I	31	2006	198.25161	1.20596	1.17835	1.13908	1.11691

Security: Description: CUSIP Numbe Dated Date: Original Issue Additional Iss: Maturity Date: Ref CPI on Da	Date: ue Date(s):			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	
March	1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 31 31	2006 2006 2006 2006 2006 2006 2006 2006	196.80000 196.84839 196.89677 196.94516 196.99355 197.04194 197.09032 197.13871 197.13871 197.23548 197.23548 197.33226 197.33226 197.3226 197.42903 197.47742 197.52581 197.57419 197.62258 197.6707 197.71935 197.76774 197.81613 197.86452 197.96129 198.00968 198.05806 198.10645 198.15484 198.20323	1.10833 1.10860 1.10887 1.10915 1.10942 1.10969 1.10996 1.11024 1.11051 1.11078 1.11105 1.11133 1.11160 1.11187 1.11242 1.11242 1.11269 1.11323 1.11351 1.11378 1.11405 1.11487 1.11487 1.11451 1.11460 1.11487 1.11541 1.11569 1.11596 1.11596	1.09455 1.09482 1.09509 1.09536 1.09563 1.09590 1.09616 1.09643 1.09670 1.09697 1.09724 1.09751 1.09778 1.09855 1.09832 1.09859 1.09886 1.09912 1.09939 1.09966 1.09933 1.10020 1.10047 1.10074 1.10101 1.10128 1.10155 1.10182 1.10208 1.10208	1.07152 1.07178 1.07205 1.07231 1.07257 1.07284 1.07310 1.07363 1.07363 1.07389 1.07415 1.07442 1.07468 1.07494 1.07521 1.07547 1.07573 1.07600 1.07626 1.07652 1.07679 1.07705 1.07731 1.077784 1.077784 1.07784 1.07784 1.07784 1.07784 1.07784 1.07784 1.07784 1.07784 1.07784 1.07784 1.07784	1.06508 1.06535 1.06561 1.06587 1.06613 1.06639 1.06666 1.06692 1.06718 1.06770 1.06796 1.06823 1.06823 1.06849 1.06875 1.06901 1.06927 1.06954 1.06954 1.07032 1.07058 1.07035 1.07058 1.07035 1.07111 1.07137 1.07163 1.07189 1.07242 1.07268 1.07294	
March CPI-U (NSA) fo		2006	198.25161 November 2005	1.11650 5 197.6	1.10262 December 2005	1.07942	January 2006	198.3

Security: Description: CUSIP Numb Dated Date: Original Issu Additional Iss Maturity Date	e Date: sue Date(s):			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 CP			Index Ratio	Index Ratio	Index Ratio	Index Ratio
March	1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 31	2006 2006 2006 2006 2006 2006 2006 2006	196.80000 196.84839 196.89677 196.94516 196.99355 197.04194 197.09032 197.13871 197.13871 197.23548 197.28387 197.33226 197.38065 197.42903 197.47742 197.52581 197.52581 197.57419 197.62258 197.67097 197.71935 197.76774 197.81613 197.86452 197.91290 197.96129 198.00968 198.05806 198.10645 198.15484 198.20323 198.25161	1.04405 1.04431 1.04456 1.04482 1.04508 1.04533 1.04559 1.04585 1.04610 1.04636 1.04662 1.04687 1.04713 1.04739 1.04764 1.04790 1.04816 1.04841 1.04867 1.04893 1.04918 1.04944 1.04970 1.05072 1.05098 1.050124 1.05072	1.04405 1.04431 1.04456 1.04482 1.04508 1.04533 1.04559 1.04585 1.04610 1.04636 1.04662 1.04687 1.04713 1.04739 1.04764 1.04790 1.04816 1.04841 1.04867 1.04893 1.04944 1.04970 1.04995 1.05021 1.05047 1.05072 1.05098 1.05124 1.05149 1.05175	1.03882 1.03908 1.03908 1.03933 1.03959 1.03984 1.04010 1.04036 1.04061 1.04087 1.04112 1.04138 1.04163 1.04189 1.04214 1.04240 1.04265 1.04291 1.04317 1.04342 1.04368 1.04393 1.04419 1.04444 1.04470 1.04495 1.04597 1.04546 1.04572 1.04597 1.04623 1.04649	1.03066 1.03092 1.03117 1.03142 1.03168 1.03193 1.03218 1.03244 1.03269 1.03294 1.03320 1.03345 1.03370 1.03396 1.03446 1.03472 1.03497 1.03522 1.03548 1.03573 1.03598 1.03624 1.03649 1.03674 1.03700 1.03725 1.03750 1.03776 1.03801 1.03826
CPI-U (NSA) f	for :		November 2005	197.6	December 2005	196.8	January 2006 198.3

Security: 1-7/8% 10-Year TIPS 2% 10-Year TIPS 2% 20-Year TIPS Description: Series D-2015 Series A-2016 TIPS of January 2026 **CUSIP Number:** 912828EA4 912828ET3 912810FS2 Dated Date: January 15, 2006 January 15, 2006 July 15, 2005 Original Issue Date: July 15, 2005 January 17, 2006 January 31, 2006 Additional Issue Date(s): October 17, 2005 **Maturity Date:** July 15, 2015 January 15, 2016 January 15, 2026 Ref CPI on Dated Date: 194.50968 198.47742 198.47742 Date Ref CPI Index Ratio Index Ratio Index Ratio Index Ratio March 1 2006 196.80000 1.01177 0.99155 0.99155 2006 1.01202 0.99179 0.99179 March 2 196.84839 March 3 2006 196.89677 1.01227 0.99204 0.99204 2006 1.01252 0.99228 0.99228 March 4 196.94516 March 5 2006 196.99355 1.01277 0.99252 0.99252 March 6 2006 197.04194 1.01302 0.99277 0.99277 March 7 2006 197.09032 1.01327 0.99301 0.99301 2006 1.01352 0.99326 March 8 197.13871 0.99326 March 9 2006 197.18710 1.01376 0.99350 0.99350 March 10 2006 197.23548 1.01401 0.99374 0.99374 March 11 2006 197.28387 1.01426 0.99399 0.99399 March 12 2006 197.33226 1.01451 0.99423 0.99423 13 2006 197.38065 1.01476 0.99447 0.99447 March March 14 2006 197.42903 1.01501 0.99472 0.99472 March 15 2006 197.47742 1.01526 0.99496 0.99496 16 2006 197.52581 1.01551 0.99521 0.99521 March March 17 2006 197.57419 1.01576 0.99545 0.99545 March 18 2006 197.62258 1.01600 0.99569 0.99569 19 2006 197.67097 1.01625 0.99594 0.99594 March March 20 2006 197.71935 1.01650 0.99618 0.99618 21 2006 0.99642 0.99642 March 197.76774 1.01675 22 2006 1.01700 0.99667 0.99667 March 197.81613 March 23 2006 197.86452 1.01725 0.99691 0.99691 24 2006 197.91290 1.01750 0.99716 0.99716 March 25 2006 0.99740 0.99740 March 197.96129 1.01775 March 26 2006 198.00968 1.01799 0.99764 0.99764 27 2006 198.05806 1.01824 0.99789 0.99789 March 28 March 2006 198.10645 1.01849 0.99813 0.99813 March 29 2006 198.15484 1.01874 0.99837 0.99837 30 2006 198.20323 1.01899 0.99862 0.99862 March 31 2006 198.25161 1.01924 0.99886 0.99886 March

December 2005

196.8

January 2006

198.3

November 2005 197.6

CPI-U (NSA) for: