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


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

| Security: <br> Description: <br> CUSIP Number: <br> Dated Date: <br> Original Issue Date: <br> Additional Issue Date(s): <br> Maturity Date: <br> Ref CPI on Dated Date: |  |  |  | 4-1/4\% 10-Year TIPS <br> Series A-2010 <br> 9128275W8 <br> January 15, 2000 <br> January 18, 2000 <br> July 17, 2000 <br> January 15, 2010 <br> 168.24516 | 3-1/2\% 10-Year TIPS <br> Series A-2011 <br> 9128276R8 <br> January 15, 2001 <br> January 16, 2001 <br> July 16, 2001 <br> January 15, 2011 <br> 174.04516 | 3-3/8\% 30-1/2-Year TIPS <br> TIPS of April 2032 <br> 912810FQ6 <br> October 15, 2001 <br> October 15, 2001 <br> April 15, 2032 <br> 177.50000 | 3-3/8\% 10-Year TIPS <br> Series A-2012 <br> $9128277 J 5$ <br> January 15, 2002 <br> January 15, 2002 <br> January 15, 2012 <br> 177.56452 |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Date |  |  | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio |  |
|  |  |  | 2018000 |  |  |  |  |  |
| March | 1 | 2007 | 201.80000 | 1.19944 | 1.15947 | 1.13690 | 1.13649 |  |
| March | 2 | 2007 | 201.81987 | 1.19956 | 1.15958 | 1.13701 | 1.13660 |  |
| March | 3 | 2007 | 201.83974 | 1.19968 | 1.15970 | 1.13713 | 1.13671 |  |
| March | 4 | 2007 | 201.85961 | 1.19979 | 1.15981 | 1.13724 | 1.13682 |  |
| March | 5 | 2007 | 201.87948 | 1.19991 | 1.15993 | 1.13735 | 1.13694 |  |
| March | 6 | 2007 | 201.89935 | 1.20003 | 1.16004 | 1.13746 | 1.13705 |  |
| March | 7 | 2007 | 201.91923 | 1.20015 | 1.16015 | 1.13757 | 1.13716 |  |
| March | 8 | 2007 | 201.93910 | 1.20027 | 1.16027 | 1.13769 | 1.13727 |  |
| March | 9 | 2007 | 201.95897 | 1.20039 | 1.16038 | 1.13780 | 1.13738 |  |
| March | 10 | 2007 | 201.97884 | 1.20050 | 1.16050 | 1.13791 | 1.13750 |  |
| March | 11 | 2007 | 201.99871 | 1.20062 | 1.16061 | 1.13802 | 1.13761 |  |
| March | 12 | 2007 | 202.01858 | 1.20074 | 1.16073 | 1.13813 | 1.13772 |  |
| March | 13 | 2007 | 202.03845 | 1.20086 | 1.16084 | 1.13824 | 1.13783 |  |
| March | 14 | 2007 | 202.05832 | 1.20098 | 1.16095 | 1.13836 | 1.13794 |  |
| March | 15 | 2007 | 202.07819 | 1.20109 | 1.16107 | 1.13847 | 1.13806 |  |
| March | 16 | 2007 | 202.09806 | 1.20121 | 1.16118 | 1.13858 | 1.13817 |  |
| March | 17 | 2007 | 202.11794 | 1.20133 | 1.16130 | 1.13869 | 1.13828 |  |
| March | 18 | 2007 | 202.13781 | 1.20145 | 1.16141 | 1.13880 | 1.13839 |  |
| March | 19 | 2007 | 202.15768 | 1.20157 | 1.16152 | 1.13892 | 1.13850 |  |
| March | 20 | 2007 | 202.17755 | 1.20168 | 1.16164 | 1.13903 | 1.13861 |  |
| March | 21 | 2007 | 202.19742 | 1.20180 | 1.16175 | 1.13914 | 1.13873 |  |
| March | 22 | 2007 | 202.21729 | 1.20192 | 1.16187 | 1.13925 | 1.13884 |  |
| March | 23 | 2007 | 202.23716 | 1.20204 | 1.16198 | 1.13936 | 1.13895 |  |
| March | 24 | 2007 | 202.25703 | 1.20216 | 1.16210 | 1.13948 | 1.13906 |  |
| March | 25 | 2007 | 202.27690 | 1.20227 | 1.16221 | 1.13959 | 1.13917 |  |
| March | 26 | 2007 | 202.29677 | 1.20239 | 1.16232 | 1.13970 | 1.13929 |  |
| March | 27 | 2007 | 202.31665 | 1.20251 | 1.16244 | 1.13981 | 1.13940 |  |
| March | 28 | 2007 | 202.33652 | 1.20263 | 1.16255 | 1.13992 | 1.13951 |  |
| March | 29 | 2007 | 202.35639 | 1.20275 | 1.16267 | 1.14004 | 1.13962 |  |
| March | 30 | 2007 | 202.37626 | 1.20287 | 1.16278 | 1.14015 | 1.13973 |  |
| March | 31 | 2007 | 202.39613 | 1.20298 | 1.16289 | 1.14026 | 1.13985 |  |
| CPI-U (NSA) for : |  |  | November 2006 | 201.5 | December 2006 | 201.8 | January 2007 | 202.416 |

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March 2007

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| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Date |  |  | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio |  |
| March | 1 | 2007 | 201.80000 | 1.12236 | 1.09874 | 1.09214 | 1.07058 |  |
| March | 2 | 2007 | 201.81987 | 1.12247 | 1.09885 | 1.09225 | 1.07068 |  |
| March | 3 | 2007 | 201.83974 | 1.12258 | 1.09896 | 1.09236 | 1.07079 |  |
| March | 4 | 2007 | 201.85961 | 1.12269 | 1.09907 | 1.09247 | 1.07089 |  |
| March | 5 | 2007 | 201.87948 | 1.12280 | 1.09918 | 1.09257 | 1.07100 |  |
| March | 6 | 2007 | 201.89935 | 1.12291 | 1.09928 | 1.09268 | 1.07110 |  |
| March | 7 | 2007 | 201.91923 | 1.12302 | 1.09939 | 1.09279 | 1.07121 |  |
| March | 8 | 2007 | 201.93910 | 1.12313 | 1.09950 | 1.09290 | 1.07131 |  |
| March | 9 | 2007 | 201.95897 | 1.12324 | 1.09961 | 1.09300 | 1.07142 |  |
| March | 10 | 2007 | 201.97884 | 1.12335 | 1.09972 | 1.09311 | 1.07152 |  |
| March | 11 | 2007 | 201.99871 | 1.12346 | 1.09982 | 1.09322 | 1.07163 |  |
| March | 12 | 2007 | 202.01858 | 1.12357 | 1.09993 | 1.09333 | 1.07173 |  |
| March | 13 | 2007 | 202.03845 | 1.12368 | 1.10004 | 1.09343 | 1.07184 |  |
| March | 14 | 2007 | 202.05832 | 1.12379 | 1.10015 | 1.09354 | 1.07195 |  |
| March | 15 | 2007 | 202.07819 | 1.12391 | 1.10026 | 1.09365 | 1.07205 |  |
| March | 16 | 2007 | 202.09806 | 1.12402 | 1.10037 | 1.09376 | 1.07216 |  |
| March | 17 | 2007 | 202.11794 | 1.12413 | 1.10047 | 1.09386 | 1.07226 |  |
| March | 18 | 2007 | 202.13781 | 1.12424 | 1.10058 | 1.09397 | 1.07237 |  |
| March | 19 | 2007 | 202.15768 | 1.12435 | 1.10069 | 1.09408 | 1.07247 |  |
| March | 20 | 2007 | 202.17755 | 1.12446 | 1.10080 | 1.09419 | 1.07258 |  |
| March | 21 | 2007 | 202.19742 | 1.12457 | 1.10091 | 1.09429 | 1.07268 |  |
| March | 22 | 2007 | 202.21729 | 1.12468 | 1.10101 | 1.09440 | 1.07279 |  |
| March | 23 | 2007 | 202.23716 | 1.12479 | 1.10112 | 1.09451 | 1.07289 |  |
| March | 24 | 2007 | 202.25703 | 1.12490 | 1.10123 | 1.09462 | 1.07300 |  |
| March | 25 | 2007 | 202.27690 | 1.12501 | 1.10134 | 1.09472 | 1.07311 |  |
| March | 26 | 2007 | 202.29677 | 1.12512 | 1.10145 | 1.09483 | 1.07321 |  |
| March | 27 | 2007 | 202.31665 | 1.12523 | 1.10156 | 1.09494 | 1.07332 |  |
| March | 28 | 2007 | 202.33652 | 1.12534 | 1.10166 | 1.09505 | 1.07342 |  |
| March | 29 | 2007 | 202.35639 | 1.12545 | 1.10177 | 1.09516 | 1.07353 |  |
| March | 30 | 2007 | 202.37626 | 1.12556 | 1.10188 | 1.09526 | 1.07363 |  |
| March | 31 | 2007 | 202.39613 | 1.12567 | 1.10199 | 1.09537 | 1.07374 |  |
| CPI-U (NSA) for : |  |  | November 2006 | 201.5 | December 2006 | 201.8 | January 2007 | 202.416 |

TREASURY INFLATION-PROTECTED SECURITIES (TIPS)
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| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Date |  |  | Ref CPI | Index Ratio | Index Ratio | Index Ratio | Index Ratio |  |
|  |  |  |  |  |  |  |  |  |
| March | 1 | 2007 | 201.80000 | 1.01674 | 1.01674 | 1.01669 | 0.99925 |  |
| March | 4 | 2007 | 201.85961 | 1.01704 | 1.01704 | 1.01699 | 0.99954 |  |
| March | 5 | 2007 | 201.87948 | 1.01714 | 1.01714 | 1.01709 | 0.99964 |  |
| March | 6 | 2007 | 201.89935 | 1.01724 | 1.01724 | 1.01719 | 0.99974 |  |
| March | 7 | 2007 | 201.91923 | 1.01734 | 1.01734 | 1.01729 | 0.99984 |  |
| March | 8 | 2007 | 201.93910 | 1.01744 | 1.01744 | 1.01739 | 0.99994 |  |
| March | 9 | 2007 | 201.95897 | 1.01754 | 1.01754 | 1.01749 | 1.00004 |  |
| March | 10 | 2007 | 201.97884 | 1.01764 | 1.01764 | 1.01759 | 1.00013 |  |
| March | 11 | 2007 | 201.99871 | 1.01774 | 1.01774 | 1.01769 | 1.00023 |  |
| March | 12 | 2007 | 202.01858 | 1.01784 | 1.01784 | 1.01779 | 1.00033 |  |
| March | 13 | 2007 | 202.03845 | 1.01794 | 1.01794 | 1.01789 | 1.00043 |  |
| March | 14 | 2007 | 202.05832 | 1.01804 | 1.01804 | 1.01799 | 1.00053 |  |
| March | 15 | 2007 | 202.07819 | 1.01814 | 1.01814 | 1.01809 | 1.00063 |  |
| March | 16 | 2007 | 202.09806 | 1.01824 | 1.01824 | 1.01819 | 1.00073 |  |
| March | 17 | 2007 | 202.11794 | 1.01834 | 1.01834 | 1.01829 | 1.00082 |  |
| March | 18 | 2007 | 202.13781 | 1.01844 | 1.01844 | 1.01839 | 1.00092 |  |
| March | 19 | 2007 | 202.15768 | 1.01854 | 1.01854 | 1.01849 | 1.00102 |  |
| March | 20 | 2007 | 202.17755 | 1.01864 | 1.01864 | 1.01860 | 1.00112 |  |
| March | 21 | 2007 | 202.19742 | 1.01874 | 1.01874 | 1.01870 | 1.00122 |  |
| March | 22 | 2007 | 202.21729 | 1.01884 | 1.01884 | 1.01880 | 1.00132 |  |
| March | 23 | 2007 | 202.23716 | 1.01894 | 1.01894 | 1.01890 | 1.00141 |  |
| March | 24 | 2007 | 202.25703 | 1.01904 | 1.01904 | 1.01900 | 1.00151 |  |
| March | 25 | 2007 | 202.27690 | 1.01914 | 1.01914 | 1.01910 | 1.00161 |  |
| March | 26 | 2007 | 202.29677 | 1.01924 | 1.01924 | 1.01920 | 1.00171 |  |
| March | 27 | 2007 | 202.31665 | 1.01934 | 1.01934 | 1.01930 | 1.00181 |  |
| March | 28 | 2007 | 202.33652 | 1.01944 | 1.01944 | 1.01940 | 1.00191 |  |
| March | 29 | 2007 | 202.35639 | 1.01954 | 1.01954 | 1.01950 | 1.00200 |  |
| March | 30 | 2007 | 202.37626 | 1.01964 | 1.01964 | 1.01960 | 1.00210 |  |
| March | 31 | 2007 | 202.39613 | 1.01974 | 1.01974 | 1.01970 | 1.00220 |  |
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| Security: <br> Description: <br> CUSIP Number: <br> Dated Date: <br> Original Issue Date: <br> Additional Issue Date(s): <br> Maturity Date: <br> Ref CPI on Dated Date: |  |  |  | 2-3/8\% 10-Year TIPS <br> Series A-2017 <br> 912828GD6 <br> January 15, 2007 <br> January 16, 2007 <br> January 15, 2017 <br> 201.66452 | 2-3/8\% 20-Year TIPS <br> TIPS of January 2027 <br> 912810PS1 <br> January 15, 2007 <br> January 31, 2007 <br> January 15, 2027 <br> 201.66452 |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Date |  |  | Ref CPI | Index Ratio | Index Ratio |  |  |  |
| March | 1 | 2007 | 201.80000 | 1.00067 | 1.00067 |  |  |  |
| March | 2 | 2007 | 201.81987 | 1.00077 | 1.00077 |  |  |  |
| March | 3 | 2007 | 201.83974 | 1.00087 | 1.00087 |  |  |  |
| March | 4 | 2007 | 201.85961 | 1.00097 | 1.00097 |  |  |  |
| March | 5 | 2007 | 201.87948 | 1.00107 | 1.00107 |  |  |  |
| March | 6 | 2007 | 201.89935 | 1.00116 | 1.00116 |  |  |  |
| March | 7 | 2007 | 201.91923 | 1.00126 | 1.00126 |  |  |  |
| March | 8 | 2007 | 201.93910 | 1.00136 | 1.00136 |  |  |  |
| March | 9 | 2007 | 201.95897 | 1.00146 | 1.00146 |  |  |  |
| March | 10 | 2007 | 201.97884 | 1.00156 | 1.00156 |  |  |  |
| March | 11 | 2007 | 201.99871 | 1.00166 | 1.00166 |  |  |  |
| March | 12 | 2007 | 202.01858 | 1.00176 | 1.00176 |  |  |  |
| March | 13 | 2007 | 202.03845 | 1.00185 | 1.00185 |  |  |  |
| March | 14 | 2007 | 202.05832 | 1.00195 | 1.00195 |  |  |  |
| March | 15 | 2007 | 202.07819 | 1.00205 | 1.00205 |  |  |  |
| March | 16 | 2007 | 202.09806 | 1.00215 | 1.00215 |  |  |  |
| March | 17 | 2007 | 202.11794 | 1.00225 | 1.00225 |  |  |  |
| March | 18 | 2007 | 202.13781 | 1.00235 | 1.00235 |  |  |  |
| March | 19 | 2007 | 202.15768 | 1.00245 | 1.00245 |  |  |  |
| March | 20 | 2007 | 202.17755 | 1.00254 | 1.00254 |  |  |  |
| March | 21 | 2007 | 202.19742 | 1.00264 | 1.00264 |  |  |  |
| March | 22 | 2007 | 202.21729 | 1.00274 | 1.00274 |  |  |  |
| March | 23 | 2007 | 202.23716 | 1.00284 | 1.00284 |  |  |  |
| March | 24 | 2007 | 202.25703 | 1.00294 | 1.00294 |  |  |  |
| March | 25 | 2007 | 202.27690 | 1.00304 | 1.00304 |  |  |  |
| March | 26 | 2007 | 202.29677 | 1.00314 | 1.00314 |  |  |  |
| March | 27 | 2007 | 202.31665 | 1.00323 | 1.00323 |  |  |  |
| March | 28 | 2007 | 202.33652 | 1.00333 | 1.00333 |  |  |  |
| March | 29 | 2007 | 202.35639 | 1.00343 | 1.00343 |  |  |  |
| March | 30 | 2007 | 202.37626 | 1.00353 | 1.00353 |  |  |  |
| March | 31 | 2007 | 202.39613 | 1.00363 | 1.00363 |  |  |  |
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