

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JANUARY 31, 2006

Loan Description	Corpus STRIP CUSIP	Maturity Date	Amount Outstanding in Thousands			Reconstituted This Month ¹⁸		
			Total Outstanding	Portion Held in Unstripped Form	Portion Held in Stripped Form			
Treasury Bonds:								
CUSIP:	Interest Rate:							
912810DU9	9.375	912803AJ2	02/15/06	4,755,916	3,963,029	792,887	0	
912810DN5	11.750	912800AA7	11/15/14	5,015,284	2,444,642	2,570,642	128,000	
912810DP0	11.250	912803AA1	02/15/15	10,520,299	9,146,303	1,373,996	744,560	
912810DS4	10.625	912803AC7	08/15/15	4,023,916	3,345,886	678,030	64,360	
912810DT2	9.875	912803AE3	11/15/15	5,584,859	3,746,218	1,838,641	1,032,800	
912810DV7	9.250	912803AF0	02/15/16	5,431,754	5,215,140	216,614	224,600	
912810DW5	7.250	912803AH6	05/15/16	18,823,551	18,220,476	603,075	298,800	
912810DX3	7.500	912803AK9	11/15/16	18,787,448	17,178,775	1,608,673	200,440	
912810DY1	8.750	912803AL7	05/15/17	15,559,169	9,552,732	6,006,437	939,440	
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	8,286,566	2,681,792	1,392,800	
912810EA2	9.125	912803AN3	05/15/18	6,717,439	3,930,621	2,786,818	526,400	
912810EB0	9.000	912803AP8	11/15/18	7,174,470	3,342,729	3,831,741	380,490	
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	6,735,384	6,355,114	591,000	
912810ED6	8.125	912803AR4	08/15/19	18,940,932	16,413,062	2,527,870	786,120	
912810EE4	8.500	912803AS2	02/15/20	9,476,268	6,471,715	3,004,553	395,600	
912810EF1	8.750	912803AT0	05/15/20	7,582,183	3,225,180	4,357,003	1,457,520	
912810EG9	8.750	912803AU7	08/15/20	17,059,306	9,232,539	7,826,767	896,200	
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,376,026	699,547	359,400	
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	5,896,039	4,170,749	1,392,200	
912810EK0	8.125	912803AX1	08/15/21	9,506,382	7,986,087	1,520,295	661,120	
912810EL8	8.000	912803AY9	11/15/21	30,632,194	12,606,720	18,025,474	2,967,900	
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	7,874,478	2,253,312	699,000	
912810EN4	7.625	912803BA0	11/15/22	7,423,626	3,278,068	4,145,558	277,800	
912810EP9	7.125	912803BB8	02/15/23	15,782,061	11,652,749	4,129,312	785,800	
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	19,079,675	3,579,369	1,153,008	
912810ES3	7.500	912803BD4	11/15/24	9,604,162	3,210,292	6,393,870	699,360	
912810ET1	7.625	912803BE2	02/15/25	9,509,170	4,042,469	5,466,701	1,116,800	
912810EV6	6.875	912803BF9	08/15/25	11,187,207	6,849,746	4,337,461	915,480	
912810EW4	6.000	912803BG7	02/15/26	12,837,916	11,700,072	1,137,844	567,500	
912810EX2	6.750	912803BH5	08/15/26	8,810,418	4,918,655	3,891,763	149,800	
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	4,442,845	6,417,332	643,000	
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	4,438,746	5,083,225	494,400	
912810FA1	6.375	912803BL6	08/15/27	9,196,756	6,014,867	3,181,889	1,016,400	
912810FB9	6.125	912803BM4	11/15/27	22,021,339	9,544,720	12,476,619	1,966,400	
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,604,569	1,171,632	377,200	
912810FF0	5.250	912803BV4	11/15/28	10,947,052	9,720,696	1,226,356	944,900	
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,067,145	1,283,196	526,400	
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	9,021,543	2,157,037	618,800	
912810FM5	6.250	912803CH4	05/15/30	17,043,162	7,764,052	9,279,110	2,202,488	
912810FP8	5.375	912803CK7	02/15/31	16,427,648	16,252,848	174,800	0	
Total Treasury Bonds.....				478,057,208	326,794,104	151,263,104	30,594,286	
Treasury Inflation-Protected Securities:								
CUSIP:	Series:	Interest Rate:						
9128272M3	A	3.375	912820BV8	01/15/07	19,658,384	19,658,384	0	0
9128273T7	A	3.625	912820CL9	01/15/08	20,567,755	20,445,412	122,343	0
9128274Y5	A	3.875	912820DN4	01/15/09	19,165,410	19,164,205	1,205	0
9128275W8	A	4.250	912820EK9	01/15/10	13,299,641	13,299,641	0	0
912828CZ1	D	0.875	912820KV8	04/15/10	29,214,396	29,214,396	0	0
9128276R8	A	3.500	912820GA9	01/15/11	12,493,107	12,493,107	0	0
9128277J5	A	3.375	912820GT8	01/15/12	6,683,548	6,683,548	0	0
912828AF7	C	3.000	912820HC4	07/15/12	25,303,129	25,303,129	0	0
912828BD1	C	1.875	912820JA6	07/15/13	21,532,153	21,532,153	0	0
912828BW9	A	2.000	912820JT5	01/15/14	22,465,161	22,465,161	0	0
912828CP3	D	2.000	912820KL0	07/15/14	19,925,183	19,925,183	0	0
912828DH0	A	1.625	912820LE5	01/15/15	19,668,586	19,668,586	0	0
912828EA4	D	1.875	912820LX3	07/15/15	17,274,334	17,274,334	0	0
912828ET3	A	2.000	912820MQ7	01/15/16	9,000,418	9,000,418	0	0
912810FR4		2.375	912803CN1	01/15/25	29,360,784	29,360,784	0	0
912810FS2		2.000	912803CW1	01/15/26	11,716,089	11,716,089	0	0
912810FD5		3.625	912803BN2	04/15/28	20,509,914	20,503,803	6,110	0
912810FH6		3.875	912803CF8	04/15/29	23,441,323	23,291,034	150,289	0
912810FQ6		3.375	912803CL5	04/15/32	5,581,274	5,581,274	0	0
Total Treasury Inflation-Protected Securities...				346,860,585	346,580,638	279,947	0	

