

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, FEBRUARY 28, 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:							
912810DN5	11.750	912800AA7	11/15/14	5,015,284	2,575,742	2,439,542	181,100	
912810DP0	11.250	912803AA1	02/15/15	10,520,299	9,095,283	1,425,016	1,088,160	
912810DS4	10.625	912803AC7	08/15/15	4,023,916	3,581,140	442,776	799,574	
912810DT2	9.875	912803AE3	11/15/15	5,584,859	3,613,408	1,971,451	683,200	
912810DV7	9.250	912803AF0	02/15/16	5,431,754	5,058,910	372,844	343,200	
912810DW5	7.250	912803AH6	05/15/16	18,823,551	18,323,476	500,075	449,600	
912810DX3	7.500	912803AK9	11/15/16	18,787,448	17,488,835	1,298,613	597,180	
912810DY1	8.750	912803AL7	05/15/17	15,559,169	10,054,372	5,504,797	1,018,440	
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	8,375,366	2,592,992	1,452,000	
912810EA2	9.125	912803AN3	05/15/18	6,717,439	3,920,021	2,797,418	380,800	
912810EB0	9.000	912803AP8	11/15/18	7,174,470	3,159,529	4,014,941	175,800	
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	6,925,384	6,165,114	1,098,200	
912810ED6	8.125	912803AR4	08/15/19	18,940,932	16,352,142	2,588,790	1,750,760	
912810EE4	8.500	912803AS2	02/15/20	9,476,268	6,727,115	2,749,153	528,800	
912810EF1	8.750	912803AT0	05/15/20	7,582,183	3,386,839	4,195,344	819,309	
912810EG9	8.750	912803AU7	08/15/20	17,059,306	9,553,379	7,505,927	1,093,840	
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,316,026	759,547	368,600	
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	5,285,959	4,780,829	1,001,120	
912810EK0	8.125	912803AX1	08/15/21	9,506,382	8,078,519	1,427,863	1,106,600	
912810EL8	8.000	912803AY9	11/15/21	30,632,194	13,177,255	17,454,939	2,639,810	
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	7,618,008	2,509,782	211,600	
912810EN4	7.625	912803BA0	11/15/22	7,423,626	3,073,268	4,350,358	165,600	
912810EP9	7.125	912803BB8	02/15/23	15,782,061	11,266,555	4,515,506	797,806	
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	19,140,923	3,518,121	724,304	
912810ES3	7.500	912803BD4	11/15/24	9,604,162	3,265,591	6,338,571	480,539	
912810ET1	7.625	912803BE2	02/15/25	9,509,170	4,676,869	4,832,301	1,105,600	
912810EV6	6.875	912803BF9	08/15/25	11,187,207	7,090,586	4,096,621	1,580,680	
912810EW4	6.000	912803BG7	02/15/26	12,837,916	11,518,272	1,319,644	810,600	
912810EX2	6.750	912803BH5	08/15/26	8,810,418	5,085,055	3,725,363	493,000	
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	4,799,245	6,060,932	521,600	
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	4,128,335	5,393,636	743,800	
912810FA1	6.375	912803BL6	08/15/27	9,196,756	5,647,067	3,549,689	699,400	
912810FB9	6.125	912803BM4	11/15/27	22,021,339	8,572,520	13,448,819	1,015,400	
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,561,969	1,214,232	951,600	
912810FF0	5.250	912803BV4	11/15/28	10,947,052	9,628,796	1,318,256	534,100	
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,192,345	1,157,996	724,000	
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	8,820,523	2,358,057	875,180	
912810FM5	6.250	912803CH4	05/15/30	17,043,162	7,501,642	9,541,520	2,858,832	
912810FP8	5.375	912803CK7	02/15/31	16,427,648	16,025,648	402,000	3,200	
912810FT0	4.500	912803CX9	02/15/36	14,841,151	14,834,751	6,400	0	
Total Treasury Bonds.....				488,142,443	337,496,668	150,645,775	32,872,934	
Treasury Inflation-Protected Securities:								
CUSIP:	Series:	Interest Rate:						
9128272M3	A	3.375	912820BV8	01/15/07	19,576,600	19,576,600	0	0
9128273T7	A	3.625	912820CL9	01/15/08	20,482,184	20,360,350	121,834	0
9128274Y5	A	3.875	912820DN4	01/15/09	19,085,580	19,084,380	1,200	0
9128275W8	A	4.250	912820EK9	01/15/10	13,244,281	13,244,281	0	0
912828CZ1	D	0.875	912820KV8	04/15/10	29,092,590	29,092,590	0	0
9128276R8	A	3.500	912820GA9	01/15/11	12,441,182	12,441,182	0	0
9128277J5	A	3.375	912820GT8	01/15/12	6,655,688	6,655,688	0	0
912828AF7	C	3.000	912820HC4	07/15/12	25,197,707	25,197,707	0	0
912828BD1	C	1.875	912820JA6	07/15/13	21,442,315	21,442,315	0	0
912828BW9	A	2.000	912820JT5	01/15/14	22,371,704	22,371,704	0	0
912828CP3	D	2.000	912820KL0	07/15/14	19,842,143	19,842,143	0	0
912828DH0	A	1.625	912820LE5	01/15/15	19,586,691	19,586,691	0	0
912828EA4	D	1.875	912820LX3	07/15/15	17,202,424	17,202,424	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	29,238,421	29,238,421	0	0
912810FS2	2.000		912803CW1	01/15/26	11,764,663	11,764,663	0	0
912810FD5	3.625		912803BN2	04/15/28	20,424,486	20,418,401	6,085	0
912810FH6	3.875		912803CF8	04/15/29	23,343,643	23,193,981	149,663	0
912810FQ6	3.375		912803CL5	04/15/32	5,558,017	5,558,017	0	0
Total Treasury Inflation-Protected Securities.....				345,550,737	345,271,956	278,781	0	

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, FEBRUARY 28, 2006 -- Continued

Loan Description	Corpus STRIP CUSIP	Maturity Date	Amount Outstanding in Thousands			Reconstituted This Month ¹⁸	
			Total	Portion Held in	Portion Held in		
			Outstanding	Unstripped Form	Stripped Form		
Treasury Notes: CUSIP: Series: Interest Rate:							
912828CD0	M 1.500	912820KA4	03/31/06	34,338,606	34,338,606	0	0
912828CF5	N 2.250	912820KC0	04/30/06	34,334,801	34,334,801	0	0
912827X80	B 6.875	912820BS5	05/15/06	16,015,475	12,934,423	3,081,052	18,320
9128276X5	E 4.625	912820GG6	05/15/06	27,797,852	27,723,018	74,834	0
912828AY6	G 2.000	912820HV2	05/15/06	22,391,759	22,224,959	166,800	0
912828CK4	P 2.500	912820KG1	05/31/06	31,307,947	31,094,747	213,200	0
912828CM0	Q 2.750	912820KJ5	06/30/06	32,587,733	32,587,733	0	0
912827Y55	C 7.000	912820BT3	07/15/06	22,740,446	22,514,046	226,400	0
912828CQ1	R 2.750	912820KM8	07/31/06	31,010,881	31,010,881	0	0
912828BF6	H 2.375	912820JC2	08/15/06	27,909,346	27,217,136	692,210	8,200
912828CU2	S 2.375	912820KR7	08/31/06	31,814,087	31,814,087	0	1,000
912828CW8	T 2.500	912820KT3	09/30/06	31,656,294	31,656,294	0	0
912827Z62	D 6.500	912820BU0	10/15/06	22,459,675	22,390,983	68,692	0
912828CY4	U 2.500	912820KW6	10/31/06	29,568,526	29,568,526	0	0
9128277F3	F 3.500	912820GQ4	11/15/06	35,380,129	34,247,132	1,132,997	13,000
912828BP4	J 2.625	912820JL2	11/15/06	26,535,905	26,099,905	436,000	0
912828DD9	V 2.875	912820LA3	11/30/06	30,049,344	30,001,344	48,000	0
912828DF4	W 3.000	912820LC9	12/31/06	31,951,752	31,951,752	0	0
912828DJ6	M 3.125	912820LF2	01/31/07	29,026,959	29,026,959	0	0
912827ZJ0	B 6.250	912820BW6	02/15/07	13,103,678	11,910,615	1,193,063	1,120
912828BY5	H 2.250	912820JV0	02/15/07	25,469,287	25,231,487	237,800	9,700
912828DN7	N 3.375	912820LK1	02/28/07	32,007,046	32,007,046	0	0
912828DQ0	P 3.750	912820LM7	03/31/07	32,000,981	32,000,981	0	0
912828DS6	Q 3.625	912820LP0	04/30/07	31,997,895	31,997,895	0	0
912827UJ5	C 6.625	912820BX4	05/15/07	13,958,186	12,807,101	1,151,085	40,800
912828AC4	E 4.375	912820GZ4	05/15/07	24,351,431	24,294,101	57,330	1,280
912828CG3	J 3.125	912820KD8	05/15/07	27,564,268	26,363,519	1,200,749	8,800
912828DW7	R 3.500	912820LT2	05/31/07	29,119,184	29,119,184	0	0
912828DY3	S 3.625	912820LV7	06/30/07	26,664,251	26,664,251	0	0
912828EB2	T 3.875	912820LY1	07/31/07	25,869,508	25,869,508	0	0
9128273D0	D 6.125	912820CA3	08/15/07	25,636,803	23,572,776	2,064,027	26,400
912828AH3	F 3.250	912820HE0	08/15/07	25,410,844	25,372,287	38,557	22,000
912828CR9	K 2.750	912820KN6	08/15/07	24,673,687	24,452,579	221,108	5,080
912828EF3	U 4.000	912820MC8	08/31/07	26,671,232	26,671,232	0	0
912828EH9	V 4.000	912820ME4	09/30/07	26,590,770	26,590,770	0	0
912828EK2	W 4.250	912820MG9	10/31/07	26,552,797	26,552,797	0	0
912828AN0	X 3.000	912820HK6	11/15/07	50,619,528	48,279,859	2,339,669	0
912828EP1	G 4.250	912820ML8	11/30/07	26,666,931	26,666,931	0	0
912828ER7	Y 4.375	912820MN4	12/31/07	26,666,879	26,666,879	0	0
912828EU0	R 4.375	912820MR5	01/31/08	27,168,309	27,168,309	0	0
912827X38	B 5.500	912820CQ8	02/15/08	13,583,412	12,842,227	741,185	18,400
912828AT7	E 3.000	912820HQ3	02/15/08	27,489,260	27,153,082	336,178	11,800
912828DK3	M 3.375	912820LG0	02/15/08	23,885,083	23,379,603	505,480	0
912828EY2	S 4.625	912820MV6	02/29/08	26,506,322	26,506,322	0	0
9128274F6	C 5.625	912820CY1	05/15/08	27,190,961	25,349,028	1,841,933	28,380
912828AZ3	F 2.625	912820HW0	05/15/08	33,338,446	33,298,346	40,100	0
912828DT4	N 3.750	912820LQ8	05/15/08	26,707,681	26,259,841	447,840	0
912828BG4	G 3.250	912820JD0	08/15/08	21,357,474	19,943,454	1,414,020	2,400
912828EC0	P 4.125	912820LZ8	08/15/08	20,290,622	20,226,162	64,460	0
912828BK5	H 3.125	912820JG3	09/15/08	16,002,177	15,987,777	14,400	0
912828BM1	J 3.125	912820JJ7	10/15/08	15,995,702	15,995,702	0	0
9128274V1	D 4.750	912820DK0	11/15/08	25,083,125	24,725,395	357,730	106,200
912828BQ2	K 3.375	912820JM0	11/15/08	18,181,033	16,889,209	1,291,824	114,600
912828EL0	Q 4.375	912820MH7	11/15/08	21,449,894	21,443,494	6,400	0
912828BT6	L 3.375	912820JQ1	12/15/08	16,000,028	16,000,028	0	0
912828BV1	D 3.250	912820JS7	01/15/09	16,002,546	16,002,546	0	0
912828BZ2	E 3.000	912820JW8	02/15/09	17,433,763	17,211,263	222,500	0
912828EV8	R 4.500	912820MS3	02/15/09	22,308,500	22,301,700	6,800	0
912828CC2	F 2.625	912820JZ1	03/15/09	16,001,063	15,999,463	1,600	0
912828CE8	G 3.125	912820KB2	04/15/09	16,002,805	16,002,805	0	0
9128275G3	B 5.500	912820DV6	05/15/09	14,794,790	14,700,590	94,200	0
912828CH1	H 3.875	912820KE6	05/15/09	18,059,937	17,597,715	462,222	0
912828CL2	J 4.000	912820KH9	06/15/09	15,004,754	15,004,754	0	0
912828CN8	K 3.625	912820KK2	07/15/09	15,004,962	14,996,962	8,000	0
9128275N8	C 6.000	912820EA1	08/15/09	27,399,894	25,728,335	1,671,559	1,200
912828CS7	L 3.500	912820KP1	08/15/09	17,294,686	16,825,412	469,274	0
912828CV0	M 3.375	912820KS5	09/15/09	15,005,079	15,005,079	0	0
912828CX6	N 3.375	912820KU0	10/15/09	15,005,091	14,944,291	60,800	0
912828DB3	P 3.500	912820KY2	11/15/09	18,751,928	18,385,748	366,180	9,600
912828DE7	Q 3.500	912820LB1	12/15/09	15,002,485	15,002,485	0	0
912828DG2	E 3.625	912820LD7	01/15/10	15,004,697	14,997,897	6,800	0
9128275Z1	B 6.500	912820EM5	02/15/10	23,355,709	22,653,509	702,200	743,800
912828DL1	F 3.500	912820LH8	02/15/10	16,617,068	16,540,268	76,800	400
912828DP2	G 4.000	912820LL9	03/15/10	15,005,048	15,005,048	0	0
912828DR8	H 4.000	912820LN5	04/15/10	15,001,494	15,001,144	350	0
912828DU1	J 3.875	912820LR6	05/15/10	18,748,844	18,414,044	334,800	0
912828DX5	K 3.625	912820LU9	06/15/10	14,001,099	14,001,099	0	0
912828DZ0	L 3.875	912820LV5	07/15/10	13,000,529	13,000,529	0	0
9128276J6	C 5.750	912820FT9	08/15/10	22,437,594	20,830,265	1,607,329	0
912828ED8	M 4.125	912820MA2	08/15/10	14,963,424	13,875,224	1,088,200	264,520
912828EG1	N 3.875	912820MD6	09/15/10	13,000,827	12,996,027	4,800	0
912828EJ5	P 4.250	912820MF1	10/15/10	13,000,862	13,000,862	0	0
912828EM8	Q 4.500	912820MJ3	11/15/10	15,961,105	15,796,305	164,800	34,800
912828EQ9	R 4.375	912820MM6	12/15/10	13,000,813	13,000,813	0	0
912828ES5	D 4.250	912820MP9	01/15/11	13,001,339	13,001,339	0	0
9128276T4	B 5.000	912820GC5	02/15/11	23,436,329	22,388,799	1,047,530	19,200
912828EX4	E 4.500	912820MU8	02/28/11	17,500,685	17,500,685	0	0
9128277B2	C 5.000	912820GL5	08/15/11	26,635,316	25,729,566	905,750	171,080
9128277L0	B 4.875	912820GV3	02/15/12	24,779,838	24,480,861	298,977	59,583
912828AJ9	D 4.375	912820HF7	08/15/12	19,647,976	19,283,816	364,160	10,240
912828AP5	E 4.000	912820HL4	11/15/12	18,112,742	18,016,542	96,200	0
912828AU4	A 3.875	912820HR1	02/15/13	19,498,396	19,490,756	7,640	0
912828BA7	B 3.625	912820HX8	05/15/13	18,253,553	18,247,153	6,400	0
912828BH2	D 4.250	912820JE8	08/15/13	33,521,123	33,476,323	44,800	0
912828BR0	E 4.250	912820JN8	11/15/13	30,636,844	30,636,724	120	0
912828CA6	B 4.000	912820JX6	02/15/14	28,081,066	28,079,066	2,000	0
912828CJ7	C 4.750	912820KF3	05/15/14	27,302,981	27,046,151	256,830	16,100
912828CT5	E 4.250	912820KQ9	08/15/14	24,721,634	24,720,034	1,600	0
912828DC1	F 4.250	912820KZ9	11/15/14	25,472,536	25,472,536	0	0
912828DM9	B 4.000	912820LJ4	02/15/15	24,214,991	24,214,991	0	0
912828DV9	C 4.125	912820LS4	05/15/15	24,471,849	24,471,549	300	0
912828EE6	E 4.250	912820MB0	08/15/15	22,469,683	22,469,683	0	0
912828EN6	F 4.500	912820MK0	11/15/15	23,220,785	23,220,785	0	0
912828EW6	B 4.500	912820MT1	02/15/16	13,841,676	13,841,676	0	0
Total Treasury Notes.....				2,391,694,970	2,359,608,326	32,086,644	1,768,003
Grand Total.....				3,225,388,150	3,042,376,950	183,011,200	34,640,937