

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

Loan Description	Corpus STRIP CUSIP	Maturity Date	Amount Outstanding in Thousands			Reconstituted This Month <sup>18</sup>		
			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	2,727,664	2,287,620	329,622	
912810DP0	11.250	912803AA1	02/15/15	10,520,299	9,176,123	1,344,176	437,840	
912810DS4	10.625	912803AC7	08/15/15	4,023,916	3,326,180	697,736	349,920	
912810DT2	9.875	912803AE3	11/15/15	5,584,859	4,147,808	1,437,051	658,000	
912810DV7	9.250	912803AF0	02/15/16	5,431,754	4,897,310	534,444	458,400	
912810DW5	7.250	912803AH6	05/15/16	18,823,551	18,301,676	521,875	758,900	
912810DX3	7.500	912803AK9	11/15/16	18,787,448	17,401,795	1,385,653	884,920	
912810DY1	8.750	912803AL7	05/15/17	15,559,169	10,563,732	4,995,437	1,629,520	
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	8,717,566	2,250,792	1,608,800	
912810EA2	9.125	912803AN3	05/15/18	6,717,439	3,905,621	2,811,818	652,800	
912810EB0	9.000	912803AP8	11/15/18	7,174,470	3,256,629	3,917,841	1,043,600	
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	6,863,384	6,227,114	1,629,800	
912810ED6	8.125	912803AR4	08/15/19	18,940,932	16,495,942	2,444,990	1,901,920	
912810EE4	8.500	912803AS2	02/15/20	9,476,268	6,961,115	2,515,153	359,000	
912810EF1	8.750	912803AT0	05/15/20	7,582,183	2,704,759	4,877,424	1,727,000	
912810EG9	8.750	912803AU7	08/15/20	17,059,306	10,042,639	7,016,667	1,972,900	
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,400,826	674,747	406,600	
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	4,233,919	5,832,869	2,819,680	
912810EK0	8.125	912803AX1	08/15/21	9,506,382	8,390,199	1,116,183	1,847,400	
912810EL8	8.000	912803AY9	11/15/21	30,632,194	12,270,980	18,361,214	3,094,725	
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	7,787,408	2,340,382	488,600	
912810EN4	7.625	912803BA0	11/15/22	7,423,626	3,170,068	4,253,558	663,600	
912810EP9	7.125	912803BB8	02/15/23	15,782,061	11,701,955	4,080,106	1,378,800	
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	18,816,455	3,842,589	765,992	
912810ES3	7.500	912803BD4	11/15/24	9,604,162	3,246,351	6,357,811	508,440	
912810ET1	7.625	912803BE2	02/15/25	9,509,170	4,797,269	4,711,901	896,600	
912810EV6	6.875	912803BF9	08/15/25	11,187,207	7,181,066	4,006,141	1,332,000	
912810EW4	6.000	912803BG7	02/15/26	12,837,916	11,735,272	1,102,644	707,000	
912810EX2	6.750	912803BH5	08/15/26	8,810,418	5,213,855	3,596,563	689,000	
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	4,817,045	6,043,132	581,000	
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	4,131,935	5,390,036	254,400	
912810FA1	6.375	912803BL6	08/15/27	9,196,756	5,816,997	3,379,759	476,000	
912810FB9	6.125	912803BM4	11/15/27	22,021,339	8,562,520	13,458,819	1,826,500	
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,429,869	1,346,332	1,136,100	
912810FF0	5.250	912803BV4	11/15/28	10,947,052	9,384,196	1,562,856	941,800	
912810FG8	5.250	912803BW2	02/15/29	11,350,341	9,705,945	1,644,396	443,800	
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	7,959,243	3,219,337	682,400	
912810FM5	6.250	912803CH4	05/15/30	17,043,162	8,106,367	8,936,795	4,595,197	
912810FP8	5.375	912803CK7	02/15/31	16,427,648	15,839,648	588,000	185,400	
912810FT0	4.500	912803CX9	02/15/36	14,841,150	14,741,950	99,200	84,400	
Total Treasury Bonds.....				488,142,442	336,931,281	151,211,161	43,208,376	
Treasury Inflation-Protected Securities:								
CUSIP:	Series:	Interest Rate:						
9128272M3	A	3.375	912820BV8	01/15/07	19,718,107	19,718,107	0	0
9128273T7	A	3.625	912820CL9	01/15/08	20,630,294	20,507,579	122,715	0
9128274Y5	A	3.875	912820DN4	01/15/09	19,223,613	19,222,404	1,209	0
9128275W8	A	4.250	912820EK9	01/15/10	13,340,057	13,340,057	0	0
912828CZ1	D	0.875	912820KV8	04/15/10	29,303,160	29,303,160	0	0
9128276R8	A	3.500	912820GA9	01/15/11	12,531,060	12,531,060	0	0
9128277J5	A	3.375	912820GT8	01/15/12	6,703,782	6,703,782	0	0
912828AF7	C	3.000	912820HC4	07/15/12	25,379,777	25,379,777	0	0
912828BD1	C	1.875	912820JA6	07/15/13	21,597,380	21,597,380	0	0
912828BW9	A	2.000	912820JT5	01/15/14	22,533,416	22,533,416	0	0
912828CP3	D	2.000	912820KL0	07/15/14	19,985,610	19,985,610	0	0
912828DH0	A	1.625	912820LE5	01/15/15	19,728,250	19,728,250	0	0
912828EA4	D	1.875	912820LX3	07/15/15	17,326,863	17,326,863	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	29,449,827	29,449,827	0	0
912810FS2	2.000		912803CW1	01/15/26	11,764,663	11,764,663	0	0
912810FD5	3.625		912803BN2	04/15/28	20,572,180	20,566,052	6,129	0
912810FH6	3.875		912803CF8	04/15/29	23,512,486	23,361,741	150,745	0
912810FQ6	3.375		912803CL5	04/15/32	5,598,215	5,598,215	0	0
Total Treasury Inflation-Protected Securities.....				347,899,158	347,618,360	280,798	0	

