

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, APRIL 30, 2006

Loan Description		Corpus STRIP CUSIP	Maturity Date	Amount Outstanding in Thousands			Reconstituted This Month
				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	2,942,064	2,073,220	214,400
912810DP0	11.250	912803AA1	02/15/15	10,520,299	9,162,823	1,357,476	247,700
912810DS4	10.625	912803AC7	08/15/15	4,023,916	3,358,020	665,896	82,480
912810DT2	9.875	912803AE3	11/15/15	5,584,859	3,881,408	1,703,451	297,400
912810DV7	9.250	912803AF0	02/15/16	5,431,754	4,846,510	585,244	77,600
912810DW5	7.250	912803AH6	05/15/16	18,823,551	18,274,276	549,275	728,200
912810DX3	7.500	912803AK9	11/15/16	18,787,448	17,750,675	1,036,773	386,080
912810DY1	8.750	912803AL7	05/15/17	15,559,169	10,649,972	4,909,197	619,400
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	8,821,766	2,146,592	922,400
912810EA2	9.125	912803AN3	05/15/18	6,717,439	3,852,021	2,865,418	149,000
912810EB0	9.000	912803AP8	11/15/18	7,174,470	3,264,529	3,909,941	301,300
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	6,966,584	6,123,914	1,105,400
912810ED6	8.125	912803AR4	08/15/19	18,940,932	16,588,622	2,352,310	622,560
912810EE4	8.500	912803AS2	02/15/20	9,476,268	7,456,515	2,019,753	782,800
912810EF1	8.750	912803AT0	05/15/20	7,582,183	2,684,679	4,897,504	342,160
912810EG9	8.750	912803AU7	08/15/20	17,059,306	10,181,399	6,877,907	726,280
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,400,626	674,947	556,600
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	4,333,199	5,733,589	1,095,760
912810EK0	8.125	912803AX1	08/15/21	9,506,382	8,181,639	1,324,743	896,360
912810EL8	8.000	912803AY9	11/15/21	30,632,194	12,660,135	17,972,059	2,204,375
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	7,958,208	2,169,582	808,600
912810EN4	7.625	912803BA0	11/15/22	7,423,626	3,087,068	4,336,558	295,000
912810EP9	7.125	912803BB8	02/15/23	15,782,061	11,077,955	4,704,106	1,265,200
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	19,254,415	3,404,629	1,342,832
912810ES3	7.500	912803BD4	11/15/24	9,604,162	3,230,431	6,373,731	483,620
912810ET1	7.625	912803BE2	02/15/25	9,509,170	4,927,469	4,581,701	1,046,600
912810EV6	6.875	912803BF9	08/15/25	11,187,207	6,934,706	4,252,501	1,250,880
912810EW4	6.000	912803BG7	02/15/26	12,837,916	11,921,272	916,644	928,200
912810EX2	6.750	912803BH5	08/15/26	8,810,418	4,991,855	3,818,563	467,800
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	4,663,045	6,197,132	235,600
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	3,999,735	5,522,236	359,400
912810FA1	6.375	912803BL6	08/15/27	9,196,756	5,345,997	3,850,759	514,000
912810FB9	6.125	912803BM4	11/15/27	22,021,339	8,758,720	13,262,619	1,691,600
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,548,869	1,227,332	689,400
912810FF0	5.250	912803BV4	11/15/28	10,947,052	8,658,196	2,288,856	872,000
912810FG8	5.250	912803BW2	02/15/29	11,350,341	9,511,345	1,838,996	1,636,000
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	8,274,443	2,904,137	980,800
912810FM5	6.250	912803CH4	05/15/30	17,043,162	8,320,695	8,722,467	2,645,432
912810FP8	5.375	912803CK7	02/15/31	16,427,648	15,767,648	660,000	1,600
912810FT0	4.500	912803CX9	02/15/36	14,841,150	14,639,150	202,000	75,200
Total Treasury Bonds.....				488,142,442	337,128,684	151,013,758	29,948,019
Treasury Inflation-Protected Securities:							
CUSIP:	Series:	Interest Rate:					
9128272M3	A	3.375	912820BV8	01/15/07	19,761,284	0	0
9128273T7	A	3.625	912820CL9	01/15/08	20,675,517	122,984	0
9128274Y5	A	3.875	912820DN4	01/15/09	19,265,754	1,212	0
9128275W8	A	4.250	912820EK9	01/15/10	13,369,378	0	0
912828CZ1	D	0.875	912820KV8	04/15/10	29,367,283	29,367,283	0
9128276R8	A	3.500	912820GA9	01/15/11	12,558,563	0	0
912828FB1	G	2.375	912820MY0	04/15/11	11,009,344	0	0
9128277J5	A	3.375	912820GT8	01/15/12	6,718,492	0	0
912828AF7	C	3.000	912820HC4	07/15/12	25,435,480	0	0
912828BD1	C	1.875	912820JA6	07/15/13	21,644,799	0	0
912828BW9	A	2.000	912820JT5	01/15/14	22,582,770	0	0
912828CP3	D	2.000	912820KL0	07/15/14	20,029,505	0	0
912828DH0	A	1.625	912820LE5	01/15/15	19,771,573	0	0
912828EA4	D	1.875	912820LX3	07/15/15	17,364,772	0	0
912828ET3	A	2.000	912820MQ7	01/15/16	17,018,368	0	0
912810FR4		2.375	912803CN1	01/15/25	29,514,508	0	0
912810FS2		2.000	912803CW1	01/15/26	11,777,016	0	0
912810FD5		3.625	912803BN2	04/15/28	20,617,328	6,142	0
912810FH6		3.875	912803CF8	04/15/29	23,564,153	151,076	0
912810FQ6		3.375	912803CL5	04/15/32	5,610,495	0	0
Total Treasury Inflation-Protected Securities.....				367,656,383	367,374,969	281,414	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, APRIL 30, 2006 -- Continued

Loan Description			Corpus STRIP CUSIP	Maturity Date	Amount Outstanding in Thousands			Reconstituted This Month
					Total Outstanding	Portion Held in Unstripped Form	Portion Held in Stripped Form	
Treasury Notes: CUSIP:	Series:	Interest Rate:						
912827X80	B	6.875	912820BS5	05/15/06	16,015,475	12,893,283	3,122,192	34,000
9128276X5	E	4.625	912820GG6	05/15/06	27,797,852	27,708,798	89,054	11,200
912828A56	G	2.000	912820HV2	05/15/06	22,391,759	22,177,239	214,520	2,200
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	27,109,496	799,850	47,000
912828CU2	S	2.375	912820KR7	08/31/06	31,814,087	31,814,087	0	0
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	22,377,483	82,192	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	33,906,912	1,473,217	29,000
912828BP4	J	2.625	912820JL2	11/15/06	26,535,905	26,048,305	487,600	16,000
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	11,799,471	1,304,207	58,680
912828BY5	H	2.250	912820JV0	02/15/07	25,469,287	25,228,067	241,220	56,000
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
912827U55	C	6.625	912820BX4	05/15/07	13,958,186	12,773,461	1,184,725	19,200
912828AC4	E	4.375	912820GZ4	05/15/07	24,351,431	24,294,101	57,330	0
912828CG3	J	3.125	912820KD8	05/15/07	27,564,268	26,342,175	1,222,093	3,968
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
9128273E0	D	6.125	912820CA3	08/15/07	25,636,803	23,560,376	2,076,427	31,800
912828AH3	F	3.000	912820HE0	08/15/07	25,410,844	25,372,287	38,557	800
912828CR9	K	2.750	912820KN6	08/15/07	24,673,687	24,414,679	259,008	1,600
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	G	3.000	912820HK6	11/15/07	50,619,528	47,969,939	2,649,589	22,500
912828EP1	X	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	12,866,727	716,685	29,600
912828AT7	E	3.000	912820HQ3	02/15/08	27,489,260	27,120,202	369,058	0
912828DK3	M	3.375	912820LG0	02/15/08	23,885,083	23,378,523	506,560	0
912828EY2	S	4.625	912820MV6	02/29/08	26,504,069	26,480,069	24,000	0
912828EZ9	T	4.625	912820MW4	03/31/08	26,841,568	26,825,568	16,000	0
9128274F6	C	5.625	912820CY1	05/15/08	27,190,961	25,177,536	2,013,425	23,320
912828AZ3	F	2.625	912820HW0	05/15/08	33,338,446	32,326,786	1,011,660	77,400
912828DT4	N	3.750	912820LQ8	05/15/08	26,707,681	26,255,461	452,220	0
912828BG4	G	3.250	912820JD0	08/15/08	21,357,474	19,199,146	2,158,328	148,600
912828EC0	P	4.125	912820LZ8	08/15/08	20,290,622	20,224,562	66,060	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	24,683,695	399,430	2,400
912828BQ2	K	3.375	912820JM0	11/15/08	18,181,033	16,558,777	1,622,256	197,068
912828EL0	Q	4.375	912820MH7	11/15/08	21,449,894	21,430,254	19,640	0
912828BT6	L	3.375	912820JQ1	12/15/08	16,000,028	15,996,828	3,200	0
912828BV1	D	3.250	912820JS7	01/15/09	16,002,546	15,924,546	78,000	0
912828BZ2	E	3.000	912820JW8	02/15/09	17,433,763	17,186,863	246,900	1,000
912828EV8	R	4.500	912820MS3	02/15/09	22,308,500	22,234,500	74,000	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	20,000
912828CH1	H	3.875	912820KE6	05/15/09	18,059,937	17,598,301	461,636	156,800
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	25,724,635	1,675,259	28,800
912828CS7	L	3.500	912820KP1	08/15/09	17,294,686	16,789,084	505,602	7,600
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	18,293,148	458,780	0
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	22,555,006	800,703	0
912828DL1	F	3.500	912820LH8	02/15/10	16,617,068	16,438,268	178,800	0
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	18,309,944	438,900	8,000
912828DX5	K	3.625	912820LU9	06/15/10	14,001,099	14,001,099	0	0
912828DZ0	L	3.875	912820LW5	07/15/10	13,000,529	13,000,529	0	0
9128276J6	C	5.750	912820FT9	08/15/10	22,437,594	20,846,265	1,591,329	19,200
912828ED8	M	4.125	912820MA2	08/15/10	14,963,424	13,618,864	1,344,560	119,600
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	15,616,405	344,700	8,800
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	22,248,527	1,187,802	66,760
912828EX4	E	4.500	912820MU8	02/28/11	17,500,138	17,500,138	0	0
912828FA3	F	4.750	912820MX2	03/31/11	17,497,861	17,497,861	0	0
9128277B2	C	5.000	912820GL5	08/15/11	26,635,316	25,297,843	1,337,473	40,940
9128277L0	B	4.875	912820GV3	02/15/12	24,779,838	23,892,538	887,300	41,777
912828AJ9	D	4.375	912820HF7	08/15/12	19,647,976	19,129,626	518,350	27,600
912828AP5	E	4.000	912820HL4	11/15/12	18,112,742	17,993,392	119,350	0
912828AU4	A	3.875	912820HR1	02/15/13	19,498,396	19,489,156	9,240	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	27,021,551	281,430	21,800
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	21,841,772	21,841,772	0	0
Total Treasury Notes.....					2,375,358,288	2,337,404,101	37,954,187	1,381,013
Grand Total.....					3,231,157,113	3,041,907,754	189,249,359	31,329,032