

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, May 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:							
912810DN5	11.750	912800AA7	11/15/14	5,015,284	2,945,264	2,070,020	3,200	
912810DP0	11.250	912803AA1	02/15/15	10,520,299	8,724,323	1,795,976	275,100	
912810DS4	10.625	912803AC7	08/15/15	4,023,916	3,372,540	651,376	578,000	
912810DT2	9.875	912803AE3	11/15/15	5,584,859	3,898,008	1,686,851	896,400	
912810DV7	9.250	912803AF0	02/15/16	5,431,754	5,254,310	177,444	748,000	
912810DW5	7.250	912803AH6	05/15/16	18,823,551	17,947,076	876,475	569,400	
912810DX3	7.500	912803AK9	11/15/16	18,787,448	17,550,795	1,236,653	237,440	
912810DY1	8.750	912803AL7	05/15/17	15,559,169	10,268,332	5,290,837	509,200	
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	8,723,166	2,245,192	1,013,000	
912810EA2	9.125	912803AN3	05/15/18	6,717,439	3,785,821	2,931,618	491,200	
912810EB0	9.000	912803AP8	11/15/18	7,174,470	3,039,129	4,135,341	240,700	
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	7,310,784	5,779,714	1,117,000	
912810ED6	8.125	912803AR4	08/15/19	18,940,932	16,746,702	2,194,230	949,120	
912810EE4	8.500	912803AS2	02/15/20	9,476,268	7,368,815	2,107,453	1,132,300	
912810EF1	8.750	912803AT0	05/15/20	7,582,183	2,491,759	5,090,424	744,200	
912810EG9	8.750	912803AU7	08/15/20	17,059,306	9,776,279	7,283,027	617,440	
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,383,126	692,447	555,400	
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	4,309,279	5,757,509	1,102,760	
912810EK0	8.125	912803AX1	08/15/21	9,506,382	8,222,679	1,283,703	1,801,240	
912810EL8	8.000	912803AY9	11/15/21	30,632,194	11,908,535	18,723,659	2,714,400	
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	7,938,408	2,189,382	1,566,700	
912810EN4	7.625	912803BA0	11/15/22	7,423,626	3,157,068	4,266,558	796,000	
912810EP9	7.125	912803BB8	02/15/23	15,782,061	11,854,555	3,927,506	2,367,400	
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	19,913,631	2,745,413	3,274,232	
912810ES3	7.500	912803BD4	11/15/24	9,604,162	3,367,151	6,237,011	1,036,000	
912810ET1	7.625	912803BE2	02/15/25	9,509,170	4,729,469	4,779,701	258,200	
912810EV6	6.875	912803BF9	08/15/25	11,187,207	6,924,506	4,262,701	1,309,820	
912810EW4	6.000	912803BG7	02/15/26	12,837,916	11,887,172	950,744	939,700	
912810EX2	6.750	912803BH5	08/15/26	8,810,418	5,326,055	3,484,363	1,727,000	
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	4,682,071	6,178,106	875,826	
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	4,119,135	5,402,836	566,200	
912810FA1	6.375	912803BL6	08/15/27	9,196,756	5,497,397	3,699,359	1,206,600	
912810FB9	6.125	912803BM4	11/15/27	22,021,339	8,686,420	13,334,919	2,243,200	
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,519,069	1,257,132	661,600	
912810FF0	5.250	912803BV4	11/15/28	10,947,052	9,304,796	1,642,256	1,894,400	
912810FG8	5.250	912803BW2	02/15/29	11,350,341	9,518,445	1,831,896	896,500	
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	8,283,243	2,895,337	1,074,200	
912810FM5	6.250	912803CH4	05/15/30	17,043,162	7,241,175	9,801,987	2,497,488	
912810FP8	5.375	912803CK7	02/15/31	16,427,648	15,759,648	668,000	27,200	
912810FT0	4.500	912803CX9	02/15/36	14,841,150	14,603,950	237,200	0	
Total Treasury Bonds.....				488,142,442	336,340,086	151,802,356	41,513,766	
Treasury Inflation-Protected Securities:								
CUSIP:	Series:	Interest Rate:						
9128272M3	A	3.375	912820BV8	01/15/07	19,868,595	19,868,595	0	0
9128273T7	A	3.625	912820CL9	01/15/08	20,787,650	20,663,999	123,651	0
9128274Y5	A	3.875	912820DN4	01/15/09	19,370,392	19,369,174	1,218	0
9128275W8	A	4.250	912820EK9	01/15/10	13,441,832	13,441,832	0	0
912828CZ1	D	0.875	912820KV8	04/15/10	29,526,611	29,526,611	0	0
9128276R8	A	3.500	912820GA9	01/15/11	12,626,659	12,626,659	0	0
912828FB1	G	2.375	912820MY0	04/15/11	11,068,474	11,068,474	0	0
9128277J5	A	3.375	912820GT8	01/15/12	6,754,938	6,754,938	0	0
912828AF7	C	3.000	912820HC4	07/15/12	25,573,587	25,573,587	0	0
912828BD1	C	1.875	912820JA6	07/15/13	21,762,248	21,762,248	0	0
912828BW9	A	2.000	912820JT5	01/15/14	22,705,419	22,705,419	0	0
912828CP3	D	2.000	912820KL0	07/15/14	20,138,198	20,138,198	0	0
912828DH0	A	1.625	912820LE5	01/15/15	19,878,930	19,878,930	0	0
912828EA4	D	1.875	912820LX3	07/15/15	17,459,121	17,459,121	0	0
912828ET3	A	2.000	912820MQ7	01/15/16	17,110,670	17,110,670	0	0
912810FR4		2.375	912803CN1	01/15/25	29,674,673	29,674,673	0	0
912810FS2		2.000	912803CW1	01/15/26	11,840,898	11,840,898	0	0
912810FD5		3.625	912803BN2	04/15/28	20,729,274	20,723,098	6,176	0
912810FH6		3.875	912803CF8	04/15/29	23,691,858	23,539,963	151,895	0
912810FQ6		3.375	912803CL5	04/15/32	5,640,920	5,640,920	0	0
Total Treasury Inflation-Protected Securities.....				369,650,947	369,368,007	282,940	0	

