

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JULY 31, 2005

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:							
912810 DR6	10.750	912803 AG8	08/15/05	9,269,713	5,513,708	3,756,005	85,760	
912810 DU9	9.375	912803 AJ2	02/15/06	4,755,916	4,136,841	619,075	17,000	
912810 DN5	11.750	912800 AA7	11/15/14	5,015,284	2,202,162	2,813,122	16,000	
912810 DP0	11.250	912803 AA1	02/15/15	10,520,299	9,028,263	1,492,036	305,280	
912810 DS4	10.625	912803 AC7	08/15/15	4,023,916	3,325,215	698,701	359,560	
912810 DT2	9.875	912803 AE3	11/15/15	5,584,859	3,638,618	1,946,241	302,600	
912810 DV7	9.250	912803 AF0	02/15/16	5,431,754	5,212,940	218,814	4,400	
912810 DW5	7.250	912803 AH6	05/15/16	18,823,551	18,396,376	427,175	9,600	
912810 DX3	7.500	912803 AK9	11/15/16	18,787,448	16,876,755	1,910,693	184,120	
912810 DY1	8.750	912803 AL7	05/15/17	15,559,169	9,411,432	6,147,737	299,800	
912810 DZ8	8.875	912803 AM5	08/15/17	10,968,358	7,560,146	3,408,212	353,000	
912810 EA2	9.125	912803 AN3	05/15/18	6,717,439	3,719,621	2,997,818	239,600	
912810 EB0	9.000	912803 AP8	11/15/18	7,174,470	4,069,439	3,105,031	368,200	
912810 EC8	8.875	912803 AQ6	02/15/19	13,090,498	7,716,834	5,373,664	172,800	
912810 ED6	8.125	912803 AR4	08/15/19	18,940,932	17,289,562	1,651,370	571,200	
912810 EE4	8.500	912803 AS2	02/15/20	9,476,268	6,058,615	3,417,653	242,800	
912810 EF1	8.750	912803 AT0	05/15/20	7,582,183	3,384,150	4,198,033	907,520	
912810 EG9	8.750	912803 AU7	08/15/20	17,059,306	9,638,159	7,421,147	1,026,480	
912810 EH7	7.875	912803 AV5	02/15/21	10,075,573	9,205,026	870,547	920,200	
912810 EJ3	8.125	912803 AW3	05/15/21	10,066,788	5,148,429	4,918,359	674,770	
912810 EK0	8.125	912803 AX1	08/15/21	9,506,382	7,126,409	2,379,973	1,298,400	
912810 EL8	8.000	912803 AY9	11/15/21	30,632,194	16,049,092	14,583,102	713,550	
912810 EM6	7.250	912803 AZ6	08/15/22	10,127,790	7,095,470	3,032,320	143,400	
912810 EN4	7.625	912803 BA0	11/15/22	7,423,626	3,255,368	4,168,258	691,200	
912810 EP9	7.125	912803 BB8	02/15/23	15,782,061	11,661,149	4,120,912	560,200	
912810 EQ7	6.250	912803 BC6	08/15/23	22,659,044	19,014,155	3,644,889	460,008	
912810 ES3	7.500	912803 BD4	11/15/24	9,604,162	3,862,099	5,742,063	522,600	
912810 ET1	7.625	912803 BE2	02/15/25	9,509,170	3,808,669	5,700,501	454,800	
912810 EV6	6.875	912803 BF9	08/15/25	11,187,207	6,718,206	4,469,001	113,720	
912810 EW4	6.000	912803 BG7	02/15/26	12,837,916	11,929,272	908,644	201,700	
912810 EX2	6.750	912803 BH5	08/15/26	8,810,418	4,610,655	4,199,763	834,800	
912810 EY0	6.500	912803 BJ1	11/15/26	10,860,177	4,744,160	6,116,017	290,800	
912810 EZ7	6.625	912803 BK8	02/15/27	9,521,971	4,635,260	4,886,711	318,000	
912810 FA1	6.375	912803 BL6	08/15/27	9,196,756	5,526,467	3,670,289	290,400	
912810 FB9	6.125	912803 BM4	11/15/27	22,021,339	8,950,763	13,070,576	574,800	
912810 FE3	5.500	912803 BP7	08/15/28	11,776,201	10,729,129	1,047,072	162,900	
912810 FF0	5.250	912803 BV4	11/15/28	10,947,052	9,360,596	1,586,456	196,000	
912810 FG8	5.250	912803 BW2	02/15/29	11,350,341	10,207,945	1,142,396	140,400	
912810 FJ2	6.125	912803 CG6	08/15/29	11,178,580	9,372,143	1,806,437	207,000	
912810 FM5	6.250	912803 CH4	05/15/30	17,043,162	9,320,457	7,722,705	1,126,016	
912810 FP8	5.375	912803 CK7	02/15/31	16,427,648	16,254,448	173,200	0	
Total Treasury Bonds.....				487,326,921	335,764,203	151,562,718	16,361,384	
Treasury Inflation-Protected Securities:								
CUSIP:	Series:	Interest Rate:						
912827 2M3	A	3.375	912820 BV8	01/15/07	19,335,661	19,335,661	0	0
912827 3T7	A	3.625	912820 CL9	01/15/08	20,230,179	20,109,844	120,335	0
912827 4Y5	A	3.875	912820 DN4	01/15/09	18,850,860	18,850,860	0	0
912827 5W8	A	4.250	912820 EK9	01/15/10	13,081,373	13,081,373	0	0
912828 CZ1	D	0.875	912820 KV8	04/15/10	21,550,921	21,550,921	0	0
912827 6R8	A	3.500	912820 GA9	01/15/11	12,288,047	12,288,047	0	0
912827 7J5	A	3.375	912820 GT8	01/15/12	6,573,789	6,573,789	0	0
912828 AF7	C	3.000	912820 HC4	07/15/12	24,887,659	24,887,659	0	0
912828 BD1	C	1.875	912820 JA6	07/15/13	21,178,606	21,178,606	0	0
912828 BW9	A	2.000	912820 JT5	01/15/14	22,096,373	22,096,373	0	0
912828 CP3	D	2.000	912820 KL0	07/15/14	19,597,964	19,597,964	0	0
912828 DH0	A	1.625	912820 LE5	01/15/15	19,345,755	19,345,755	0	0
912828 EA4	D	1.875	912820 LX3	07/15/15	9,000,250	9,000,250	0	0
912810 FR4		2.375	912803 CN1	01/15/25	28,887,610	28,887,610	0	0
912810 FD5		3.625	912803 BN2	04/15/28	20,173,237	20,167,227	6,010	0
912810 FH6		3.875	912803 CF8	04/15/29	23,056,454	22,908,633	147,821	0
912810 FQ6		3.375	912803 CL5	04/15/32	5,489,650	5,489,650	0	0
Total Treasury Inflation-Protected Securities.....				305,624,389	305,350,223	274,166	0	

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JULY 31, 2005 -- 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:						
912827 U83	C	6.500	912820 BP1	08/15/05	15,002,580	13,938,135	1,064,445	123,600
912828 BJ8	P	2.000	912820 JF5	08/31/05	30,592,178	30,592,178	0	0
912828 BL3	Q	1.625	912820 JH1	09/30/05	31,538,969	31,538,969	0	0
912828 BN9	R	1.625	912820 JK4	10/31/05	32,368,420	32,347,620	20,800	0
912827 V82	D	5.875	912820 BQ9	11/15/05	15,209,920	12,885,998	2,323,922	398,000
912827 6N7	F	5.750	912820 FX0	11/15/05	28,062,797	26,910,960	1,151,837	0
912828 BS8	S	1.875	912820 JP3	11/30/05	32,203,806	32,203,806	0	0
912828 BU3	T	1.875	912820 JR9	12/31/05	33,996,270	33,996,270	0	0
912828 BX7	K	1.875	912820 JU2	01/31/06	32,533,188	32,533,188	0	0
912827 W81	A	5.625	912820 BR7	02/15/06	15,513,587	15,290,627	222,960	82,120
912828 CB4	L	1.625	912820 JY4	02/28/06	34,001,950	34,000,350	1,600	0
912828 CD0	M	1.500	912820 KA4	03/31/06	34,338,606	34,338,606	0	0
912828 CF5	N	2.250	912820 KC0	04/30/06	34,334,801	34,334,801	0	0
912827 X80	B	6.875	912820 BS5	05/15/06	16,015,475	14,430,726	1,584,749	33,040
912827 6X5	E	4.625	912820 GG6	05/15/06	27,797,852	27,778,698	19,154	0
912828 AY6	G	2.000	912820 HV2	05/15/06	22,391,759	22,383,659	8,100	0
912828 CK4	P	2.500	912820 KG1	05/31/06	31,307,947	31,094,747	213,200	0
912828 CM0	Q	2.750	912820 KJ5	06/30/06	32,587,733	32,587,733	0	0
912827 Y55	C	7.000	912820 BT3	07/15/06	22,740,446	22,514,046	226,400	0
912828 CQ1	R	2.750	912820 KM8	07/31/06	31,010,881	31,010,881	0	0
912828 BF6	H	2.375	912820 JC2	08/15/06	27,909,346	27,688,696	220,650	800
912828 CU2	S	2.375	912820 KR7	08/31/06	31,814,087	31,814,087	0	0
912828 CW8	T	2.500	912820 KT3	09/30/06	31,656,294	31,656,294	0	0
912827 Z62	D	6.500	912820 BU0	10/15/06	22,459,675	22,395,675	64,000	0
912828 CY4	U	2.500	912820 KW6	10/31/06	29,568,526	29,568,526	0	0
912827 7F3	F	3.500	912820 GQ4	11/15/06	35,380,129	34,629,246	750,883	33,100
912828 BP4	J	2.625	912820 JL2	11/15/06	26,535,905	26,479,985	55,920	0
912828 DD9	V	2.875	912820 LA3	11/30/06	30,049,344	30,049,344	0	0
912828 DF4	W	3.000	912820 LC9	12/31/06	31,951,752	31,951,752	0	0
912828 DJ6	M	3.125	912820 LF2	01/31/07	29,026,959	29,026,959	0	0
912827 2J0	B	6.250	912820 BW6	02/15/07	13,103,678	12,165,048	938,630	17,600
912828 BY5	H	2.250	912820 JVO	02/15/07	25,469,287	25,282,687	186,600	0
912828 DN7	N	3.375	912820 LK1	02/28/07	32,007,046	32,007,046	0	0
912828 DQ0	P	3.750	912820 LM7	03/31/07	32,000,981	32,000,981	0	0
902828 DS6	Q	3.625	912820 LP0	04/30/07	31,997,895	31,997,895	0	0
912827 2U5	C	6.625	912820 BX4	05/15/07	13,958,186	12,755,589	1,202,597	29,000
912828 AC4	E	4.375	912820 GZ4	05/15/07	24,351,431	24,297,071	54,360	5,000
912828 CG3	S	3.125	912820 KD8	05/15/07	27,564,268	26,406,135	1,158,133	0
912828 DW7	R	3.500	912820 LT2	05/31/07	29,119,184	29,119,184	0	0
912828 DY3	S	3.625	912820 LV7	06/30/07	26,664,251	26,664,251	0	0
912827 3E0	D	6.125	912820 CA3	08/15/07	25,636,803	23,596,517	2,040,286	13,400
912828 AH3	F	3.250	912820 HE0	08/15/07	25,410,844	25,393,564	17,280	0
912828 CR9	K	2.750	912820 KN6	08/15/07	24,673,687	24,479,587	194,100	13,400
912828 AN0	G	3.000	912820 HK6	11/15/07	50,619,528	49,430,882	1,188,646	12,600
912827 3X8	B	5.500	912820 CQ8	02/15/08	13,583,412	12,782,557	800,855	34,700
912828 AT7	E	3.000	912820 HQ3	02/15/08	27,489,260	27,339,860	149,400	0
912828 DK3	M	3.375	912820 LG0	02/15/08	23,885,083	23,702,283	182,800	0
912827 4F6	C	5.625	912820 CY1	05/15/08	27,190,961	25,667,362	1,523,599	232,200
912828 AZ3	F	2.625	912820 HW0	05/15/08	33,338,446	33,338,446	0	0
912828 DT4	N	3.750	912820 LQ8	05/15/08	26,707,681	26,613,881	93,800	0
912828 BG4	G	3.250	912820 JD0	08/15/08	21,357,474	20,758,854	598,620	800
912828 BK5	H	3.125	912820 JG3	09/15/08	16,002,177	15,987,777	14,400	0
912828 BM1	J	3.125	912820 JJ7	10/15/08	15,995,702	15,995,702	0	0
912827 4V1	D	4.750	912820 DK0	11/15/08	25,083,125	24,746,680	336,445	13,600
912828 BQ2	K	3.375	912820 JM0	11/15/08	18,181,033	17,940,809	240,224	0
912828 BT6	L	3.375	912820 JQ1	12/15/08	16,000,028	16,000,028	0	0
912828 BV1	D	3.250	912820 JS7	01/15/09	16,002,546	16,002,546	0	0
912828 BZ2	E	3.000	912820 JW8	02/15/09	17,433,763	17,300,093	133,670	0
912828 CC2	F	2.625	912820 JZ1	03/15/09	16,001,063	15,999,463	1,600	0
912828 CE8	G	3.125	912820 KB2	04/15/09	16,002,805	16,002,805	0	0
912827 5G3	B	5.500	912820 DV6	05/15/09	14,794,790	14,704,490	90,300	28,600
912828 CH1	H	3.875	912820 KE6	05/15/09	18,059,937	17,766,627	293,310	18,600
912828 CL2	J	4.000	912820 KH9	06/15/09	15,004,754	15,004,754	0	0
912828 CN8	K	3.625	912820 KK2	07/15/09	15,004,962	14,998,162	6,800	0
912827 5N8	C	6.000	912820 EA1	08/15/09	27,399,894	26,429,278	970,616	109,100
912828 CS7	L	3.500	912820 KP1	08/15/09	17,294,686	17,251,086	43,600	0
912828 CV0	M	3.375	912820 KS5	09/15/09	15,005,079	15,005,079	0	0
912828 CX6	N	3.375	912820 KU0	10/15/09	15,005,091	14,944,291	60,800	0
912828 DB3	P	3.500	912820 KY2	11/15/09	18,751,928	18,708,328	43,600	5,800
912828 DE7	Q	3.500	912820 LB1	12/15/09	15,002,485	15,002,485	0	0
912828 DG2	E	3.625	912820 LD7	01/15/10	15,004,697	14,997,897	6,800	0
912827 5Z1	B	6.500	912820 EM5	02/15/10	23,355,709	21,970,239	1,385,470	68,400
912828 DL1	F	3.500	912820 LH8	02/15/10	16,617,068	16,616,948	120	0
912828 DP2	G	4.000	912820 LL9	03/15/10	15,005,048	15,005,048	0	0
912828 DR8	H	4.000	912820 LN5	04/15/10	15,001,494	15,001,494	0	0
912828 DU1	J	3.875	912820 LR6	05/15/10	18,748,844	18,436,044	312,800	6,800
912828 DX5	K	3.625	912820 LU9	06/15/10	14,001,099	14,001,099	0	0
912828 DZ0	L	3.875	912820 LW5	07/15/10	13,000,529	13,000,529	0	0
912827 6J6	C	5.750	912820 FT9	08/15/10	22,437,594	20,861,732	1,575,862	164,480
912827 6T4	B	5.000	912820 GC5	02/15/11	23,436,329	22,983,589	452,740	15,340
912827 7B2	C	5.000	912820 GL5	08/15/11	26,635,316	26,210,936	424,380	325,000
912827 7L0	B	4.875	912820 GV3	02/15/12	24,779,838	24,730,638	49,200	0
912828 AJ9	D	4.375	912820 HF7	08/15/12	19,647,976	19,588,376	59,600	57,600
912828 AP5	A	4.000	912820 HL4	11/15/12	18,112,742	18,112,542	200	50,000
912828 AU4	E	3.875	912820 HR1	02/15/13	19,498,396	19,425,156	73,240	353,600
912828 BA7	B	3.625	912820 HX8	05/15/13	18,253,553	18,247,153	6,400	56,000
912828 BH2	D	4.250	912820 JE8	08/15/13	33,521,123	33,497,923	23,200	0
912828 BR0	E	4.250	912820 JN8	11/15/13	30,636,844	30,636,844	0	0
912828 CA6	B	4.000	912820 JX6	02/15/14	28,081,066	28,079,066	2,000	0
912828 CJ7	C	4.750	912820 KF3	05/15/14	27,302,981	27,138,561	164,420	0
912828 CT5	E	4.250	912820 KQ9	08/15/14	24,721,634	24,720,834	800	0
912828 DC1	F	4.250	912820 KZ9	11/15/14	25,472,536	25,472,536	0	0
912828 DM9	B	4.000	912820 LJ4	02/15/15	24,214,991	24,214,991	0	0
912828 DV9	C	4.125	912820 LS4	05/15/15	24,471,849	24,471,849	0	0
Total Treasury Notes.....					2,256,015,672	2,230,984,749	25,030,923	2,302,280
Grand Total.....					3,048,966,982	2,872,099,175	176,867,807	18,663,664