

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

| Loan Description                                 | Corpus<br>STRIP<br>CUSIP | Maturity Date  | Amount Outstanding in Thousands |                                    |                                  | Reconstituted<br>This Month <sup>18</sup> |            |
|--|--------------------------|----------------|---------------------------------|------------------------------------|----------------------------------|---|------------|
|  |                          |                | Total<br>Outstanding            | Portion Held in<br>Unstripped Form | Portion Held in<br>Stripped Form |   |            |
| Treasury Bonds:                                  |                          |                |                                 |                                    |                                  |   |            |
| CUSIP:   | Interest Rate:           |                |                                 |                                    |                                  |   |            |
| 912810DN5  | 11.750                   | 912800AA7      | 11/15/14                        | 5,015,284                          | 2,944,464                        | 2,070,820                                 | 0          |
| 912810DP0  | 11.250                   | 912803AA1      | 02/15/15                        | 10,520,299                         | 8,801,123                        | 1,719,176                                 | 85,280     |
| 912810DS4  | 10.625                   | 912803AC7      | 08/15/15                        | 4,023,916                          | 3,377,955                        | 645,961                                   | 673,200    |
| 912810DT2  | 9.875                    | 912803AE3      | 11/15/15                        | 5,584,859                          | 4,127,408                        | 1,457,451                                 | 1,090,000  |
| 912810DV7  | 9.250                    | 912803AF0      | 02/15/16                        | 5,431,754                          | 5,260,110                        | 171,644                                   | 9,200      |
| 912810DW5  | 7.250                    | 912803AH6      | 05/15/16                        | 18,823,551                         | 17,638,076                       | 1,185,475                                 | 643,200    |
| 912810DX3  | 7.500                    | 912803AK9      | 11/15/16                        | 18,787,448                         | 17,536,035                       | 1,251,413                                 | 318,800    |
| 912810DY1  | 8.750                    | 912803AL7      | 05/15/17                        | 15,559,169                         | 11,113,212                       | 4,445,957                                 | 690,360    |
| 912810DZ8  | 8.875                    | 912803AM5      | 08/15/17                        | 10,968,358                         | 8,271,566                        | 2,696,792                                 | 579,200    |
| 912810EA2  | 9.125                    | 912803AN3      | 05/15/18                        | 6,717,439                          | 4,016,821                        | 2,700,618                                 | 189,400    |
| 912810EB0  | 9.000                    | 912803AP8      | 11/15/18                        | 7,174,470                          | 3,433,529                        | 3,740,941                                 | 385,400    |
| 912810EC8  | 8.875                    | 912803AQ6      | 02/15/19                        | 13,090,498                         | 7,222,184                        | 5,868,314                                 | 461,600    |
| 912810ED6  | 8.125                    | 912803AR4      | 08/15/19                        | 18,940,932                         | 16,700,862                       | 2,240,070                                 | 616,800    |
| 912810EE4  | 8.500                    | 912803AS2      | 02/15/20                        | 9,476,268                          | 7,219,765                        | 2,256,503                                 | 253,800    |
| 912810EF1  | 8.750                    | 912803AT0      | 05/15/20                        | 7,582,183                          | 2,839,779                        | 4,742,404                                 | 266,180    |
| 912810EG9  | 8.750                    | 912803AU7      | 08/15/20                        | 17,059,306                         | 10,152,179                       | 6,907,127                                 | 475,980    |
| 912810EH7  | 7.875                    | 912803AV5      | 02/15/21                        | 10,075,573                         | 9,199,726                        | 875,847                                   | 567,800    |
| 912810EJ3  | 8.125                    | 912803AW3      | 05/15/21                        | 10,066,788                         | 4,836,039                        | 5,230,749                                 | 748,366    |
| 912810EK0  | 8.125                    | 912803AX1      | 08/15/21                        | 9,506,382                          | 8,387,479                        | 1,118,903                                 | 1,226,280  |
| 912810EL8  | 8.000                    | 912803AY9      | 11/15/21                        | 30,632,194                         | 12,771,160                       | 17,861,034                                | 2,838,550  |
| 912810EM6  | 7.250                    | 912803AZ6      | 08/15/22                        | 10,127,790                         | 8,189,908                        | 1,937,882                                 | 398,200    |
| 912810EN4  | 7.625                    | 912803BA0      | 11/15/22                        | 7,423,626                          | 3,255,468                        | 4,168,158                                 | 761,400    |
| 912810EP9  | 7.125                    | 912803BB8      | 02/15/23                        | 15,782,061                         | 11,871,555                       | 3,910,506                                 | 624,400    |
| 912810EQ7  | 6.250                    | 912803BC6      | 08/15/23                        | 22,659,044                         | 19,822,375                       | 2,836,669                                 | 750,072    |
| 912810ES3  | 7.500                    | 912803BD4      | 11/15/24                        | 9,604,162                          | 3,274,071                        | 6,330,091                                 | 78,840     |
| 912810ET1  | 7.625                    | 912803BE2      | 02/15/25                        | 9,509,170                          | 4,719,369                        | 4,789,801                                 | 331,800    |
| 912810EV6  | 6.875                    | 912803BF9      | 08/15/25                        | 11,187,207                         | 7,062,506                        | 4,124,701                                 | 1,085,040  |
| 912810EW4  | 6.000                    | 912803BG7      | 02/15/26                        | 12,837,916                         | 12,289,172                       | 548,744                                   | 750,900    |
| 912810EX2  | 6.750                    | 912803BH5      | 08/15/26                        | 8,810,418                          | 5,039,955                        | 3,770,463                                 | 329,400    |
| 912810EY0  | 6.500                    | 912803BJ1      | 11/15/26                        | 10,860,177                         | 4,456,271                        | 6,403,906                                 | 637,600    |
| 912810EZ7  | 6.625                    | 912803BK8      | 02/15/27                        | 9,521,971                          | 4,057,535                        | 5,464,436                                 | 314,000    |
| 912810FA1  | 6.375                    | 912803BL6      | 08/15/27                        | 9,196,756                          | 5,338,997                        | 3,857,759                                 | 352,800    |
| 912810FB9  | 6.125                    | 912803BM4      | 11/15/27                        | 22,021,339                         | 8,413,220                        | 13,608,119                                | 1,571,000  |
| 912810FE3  | 5.500                    | 912803BP7      | 08/15/28                        | 11,776,201                         | 10,548,769                       | 1,227,432                                 | 398,200    |
| 912810FF0  | 5.250                    | 912803BV4      | 11/15/28                        | 10,947,052                         | 8,618,096                        | 2,328,956                                 | 618,600    |
| 912810FG8  | 5.250                    | 912803BW2      | 02/15/29                        | 11,350,341                         | 9,842,045                        | 1,508,296                                 | 543,900    |
| 912810FJ2  | 6.125                    | 912803CG6      | 08/15/29                        | 11,178,580                         | 7,738,243                        | 3,440,337                                 | 275,200    |
| 912810FM5  | 6.250                    | 912803CH4      | 05/15/30                        | 17,043,162                         | 6,551,087                        | 10,492,075                                | 866,960    |
| 912810FP8  | 5.375                    | 912803CK7      | 02/15/31                        | 16,427,648                         | 15,743,648                       | 684,000                                   | 3,200      |
| 912810FT0  | 4.500                    | 912803CX9      | 02/15/36                        | 14,841,150                         | 14,587,550                       | 253,600                                   | 0          |
| Total Treasury Bonds.....                        |                          |                |                                 | 488,142,442                        | 337,269,312                      | 150,873,130                               | 22,810,908 |
| Treasury Inflation-Protected Securities:         |                          |                |                                 |                                    |                                  |   |            |
| CUSIP:   | Series:                  | Interest Rate: |                                 |                                    |                                  |   |            |
| 9128272M3  | A                        | 3.375          | 912820BV8                       | 01/15/07                           | 20,137,426                       | 20,137,426                                | 0          |
| 9128273T7  | A                        | 3.625          | 912820CL9                       | 01/15/08                           | 21,068,907                       | 20,943,583                                | 125,324    |
| 9128274Y5  | A                        | 3.875          | 912820DN4                       | 01/15/09                           | 19,632,463                       | 19,631,229                                | 1,235      |
| 9128275W8  | A                        | 4.250          | 912820EK9                       | 01/15/10                           | 13,623,760                       | 13,623,760                                | 0          |
| 912828CZ1  | D                        | 0.875          | 912820KV8                       | 04/15/10                           | 29,926,191                       | 29,926,191                                | 0          |
| 9128276R8  | A                        | 3.500          | 912820GA9                       | 01/15/11                           | 12,797,615                       | 12,797,615                                | 0          |
| 912828FB1  | G                        | 2.375          | 912820MY0                       | 04/15/11                           | 11,218,262                       | 11,218,262                                | 0          |
| 9128277J5  | A                        | 3.375          | 912820GT8                       | 01/15/12                           | 6,846,384                        | 6,846,384                                 | 0          |
| 912828AF7  | C                        | 3.000          | 912820HC4                       | 07/15/12                           | 25,919,543                       | 25,919,543                                | 0          |
| 912828BD1  | C                        | 1.875          | 912820JA6                       | 07/15/13                           | 22,056,771                       | 22,056,771                                | 0          |
| 912828BW9  | A                        | 2.000          | 912820JT5                       | 01/15/14                           | 23,012,672                       | 23,012,672                                | 0          |
| 912828CP3  | D                        | 2.000          | 912820KL0                       | 07/15/14                           | 20,410,690                       | 20,410,690                                | 0          |
| 912828DH0  | A                        | 1.625          | 912820LE5                       | 01/15/15                           | 20,147,798                       | 20,147,798                                | 0          |
| 912828EA4  | D                        | 1.875          | 912820LX3                       | 07/15/15                           | 17,695,248                       | 17,695,248                                | 0          |
| 912828ET3  | A                        | 2.000          | 912820MQ7                       | 01/15/16                           | 17,342,217                       | 17,342,217                                | 0          |
| 912828FL9  | D                        | 2.500          | 912820NH6                       | 07/15/16                           | 10,616,179                       | 10,616,179                                | 0          |
| 912810FR4  |                          | 2.375          | 912803CN1                       | 01/15/25                           | 30,076,204                       | 30,076,204                                | 0          |
| 912810FS2  |                          | 2.000          | 912803CW1                       | 01/15/26                           | 20,389,578                       | 20,389,578                                | 0          |
| 912810FD5  |                          | 3.625          | 912803BN2                       | 04/15/28                           | 21,009,726                       | 21,003,467                                | 6,259      |
| 912810FH6  |                          | 3.875          | 912803CF8                       | 04/15/29                           | 24,012,582                       | 23,858,631                                | 153,951    |
| 912810FQ6  |                          | 3.375          | 912803CL5                       | 04/15/32                           | 5,717,256                        | 5,717,256                                 | 0          |
| Total Treasury Inflation-Protected Securities... |                          |                |                                 | 393,657,471                        | 393,370,702                      | 286,769                                   | 0          |

