

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, AUGUST 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 DU9	9.375	912803 AJ2	02/15/06	4,755,916	4,140,153	615,763	7,800	
912810 DN5	11.750	912803 AA7	11/15/14	5,015,284	2,210,162	2,805,122	25,600	
912810 DP0	11.250	912803 AA1	02/15/15	10,520,299	8,947,113	1,573,186	493,250	
912810 DS4	10.625	912803 AC7	08/15/15	4,023,916	3,400,095	623,821	86,080	
912810 DT2	9.875	912803 AE3	11/15/15	5,584,859	3,565,618	2,019,241	103,800	
912810 DV7	9.250	912803 AF0	02/15/16	5,431,754	5,222,740	209,014	16,000	
912810 DW5	7.250	912803 AH6	05/15/16	18,823,551	18,373,776	449,775	555,400	
912810 DX3	7.500	912803 AK9	11/15/16	18,787,448	17,105,755	1,681,693	902,520	
912810 DY1	8.750	912803 AL7	05/15/17	15,559,169	9,814,732	5,744,437	1,081,860	
912810 DZ8	8.875	912803 AM5	08/15/17	10,968,358	7,806,746	3,161,612	1,207,400	
912810 EA2	9.125	912803 AN3	05/15/18	6,717,439	3,645,021	3,072,418	847,200	
912810 EB0	9.000	912803 AP8	11/15/18	7,174,470	3,452,239	3,722,231	474,200	
912810 EC8	8.875	912803 AQ6	02/15/19	13,090,498	7,174,034	5,916,464	836,400	
912810 ED6	8.125	912803 AR4	08/15/19	18,940,932	17,428,962	1,511,970	1,007,120	
912810 EE4	8.500	912803 AS2	02/15/20	9,476,268	6,091,015	3,385,253	246,200	
912810 EF1	8.750	912803 AT0	05/15/20	7,582,183	3,014,390	4,567,793	179,040	
912810 EG9	8.750	912803 AU7	08/15/20	17,059,306	8,828,499	8,230,807	517,860	
912810 EH7	7.875	912803 AV5	02/15/21	10,075,573	9,304,226	771,347	1,525,600	
912810 EJ3	8.125	912803 AW3	05/15/21	10,066,788	5,310,429	4,756,359	880,080	
912810 EK0	8.125	912803 AX1	08/15/21	9,506,382	6,934,369	2,572,013	1,170,480	
912810 EL8	8.000	912803 AY9	11/15/21	30,632,194	16,414,817	14,217,377	1,345,225	
912810 EM6	7.250	912803 AZ6	08/15/22	10,127,790	7,074,270	3,053,520	456,200	
912810 EN4	7.625	912803 BA0	11/15/22	7,423,626	2,775,968	4,647,658	387,800	
912810 EP9	7.125	912803 BB8	02/15/23	15,782,061	11,650,549	4,131,512	692,600	
912810 EQ7	6.250	912803 BC6	08/15/23	22,659,044	19,148,623	3,510,421	628,108	
912810 ES3	7.500	912803 BD4	11/15/24	9,604,162	4,209,442	5,394,720	952,560	
912810 ET1	7.625	912803 BE2	02/15/25	9,509,170	3,972,469	5,536,701	891,000	
912810 EV6	6.875	912803 BF9	08/15/25	11,187,207	6,728,456	4,458,751	928,200	
912810 EW4	6.000	912803 BG7	02/15/26	12,837,916	11,939,172	898,744	208,100	
912810 EX2	6.750	912803 BH5	08/15/26	8,810,418	4,902,055	3,908,363	589,000	
912810 EY0	6.500	912803 BJ1	11/15/26	10,860,177	4,482,645	6,377,532	386,000	
912810 EZ7	6.625	912803 BK8	02/15/27	9,521,971	4,635,742	4,886,229	215,000	
912810 FA1	6.375	912803 BL6	08/15/27	9,196,756	5,542,467	3,654,289	254,600	
912810 FB9	6.125	912803 BM4	11/15/27	22,021,339	9,053,930	12,967,409	653,200	
912810 FE3	5.500	912803 BP7	08/15/28	11,776,201	10,752,929	1,023,272	406,800	
912810 FF0	5.250	912803 BV4	11/15/28	10,947,052	9,178,396	1,768,656	173,800	
912810 FG8	5.250	912803 BW2	02/15/29	11,350,341	10,316,145	1,034,196	513,800	
912810 FJ2	6.125	912803 CG6	08/15/29	11,178,580	9,206,783	1,971,797	243,240	
912810 FM5	6.250	912803 CH4	05/15/30	17,043,162	8,344,057	8,699,105	906,154	
912810 FP8	5.375	912803 CK7	02/15/31	16,427,648	16,248,048	179,600	6,400	
Total Treasury Bonds.....				478,057,208	328,347,037	149,710,171	23,001,677	
Treasury Inflation-Protected Securities:								
CUSIP:	Series:	Interest Rate:						
912827 2M3	A	3.375	912820 BV8	01/15/07	19,344,643	19,344,643	0	0
912827 3T7	A	3.625	912820 CL9	01/15/08	20,239,593	20,119,202	120,391	0
912827 4Y5	A	3.875	912820 DN4	01/15/09	18,859,607	18,859,607	0	0
912827 5W8	A	4.250	912820 EK9	01/15/10	13,087,373	13,087,373	0	0
912828 CZ1	D	0.875	912820 KV8	04/15/10	21,561,001	21,561,001	0	0
912827 6R8	A	3.500	912820 GA9	01/15/11	12,293,768	12,293,768	0	0
912827 7J5	A	3.375	912820 GT8	01/15/12	6,576,851	6,576,851	0	0
912828 AF7	C	3.000	912820 HC4	07/15/12	24,899,168	24,899,168	0	0
912828 BD1	C	1.875	912820 JA6	07/15/13	21,188,410	21,188,410	0	0
912828 BW9	A	2.000	912820 JT5	01/15/14	22,106,664	22,106,664	0	0
912828 CP3	D	2.000	912820 KL0	07/15/14	19,607,085	19,607,085	0	0
912828 DH0	A	1.625	912820 LE5	01/15/15	19,354,685	19,354,685	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	28,892,051	28,892,051	0	0
912810 FD5		3.625	912803 BN2	04/15/28	20,182,636	20,176,623	6,013	0
912810 FH6		3.875	912803 CF8	04/15/29	23,067,177	22,919,287	147,890	0
912810 FQ6		3.375	912803 CL5	04/15/32	5,492,207	5,492,207	0	0
Total Treasury Inflation-Protected Securities...				305,753,169	305,478,875	274,294	0	

