

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, August 31, 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	2,956,104	2,059,180	22,040
912810DP0	11.250	912803AA1	02/15/15	10,520,299	8,424,083	2,096,216	264,640
912810DS3	10.625	912803AC7	08/15/15	4,023,916	3,348,575	675,341	514,120
912810DT2	9.875	912803AE3	11/15/15	5,584,859	3,913,708	1,671,151	750,000
912810DV7	9.250	912803AF0	02/15/16	5,431,754	5,228,310	203,444	238,800
912810DW5	7.250	912803AH6	05/15/16	18,823,551	17,933,869	889,682	2,347,793
912810DX3	7.500	912803AK9	11/15/16	18,787,448	16,816,035	1,971,413	1,027,440
912810DY1	8.750	912803AL7	05/15/17	15,559,169	10,752,812	4,806,357	838,720
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	8,573,366	2,394,992	1,009,200
912810EA2	9.125	912803AN3	05/15/18	6,717,439	3,881,621	2,835,818	583,600
912810EB0	9.000	912803AP8	11/15/18	7,174,470	3,716,429	3,458,041	1,234,800
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	6,955,584	6,134,914	1,320,800
912810ED6	8.125	912803AR4	08/15/19	18,940,932	16,744,122	2,196,810	1,659,240
912810EE4	8.500	912803AS2	02/15/20	9,476,268	7,719,765	1,756,503	1,109,800
912810EF1	8.750	912803AT0	05/15/20	7,582,183	3,299,859	4,282,324	1,242,840
912810EG9	8.750	912803AU7	08/15/20	17,059,306	10,490,939	6,568,367	1,741,080
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,214,526	861,047	391,800
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	5,118,239	4,948,549	1,583,400
912810EK0	8.125	912803AX1	08/15/21	9,506,382	8,300,119	1,206,263	1,106,360
912810EL8	8.000	912803AY9	11/15/21	30,632,194	14,479,460	16,152,734	7,921,000
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	8,421,108	1,706,682	1,128,600
912810EN4	7.625	912803BA0	11/15/22	7,423,626	3,207,868	4,215,758	360,400
912810EP9	7.125	912803BB8	02/15/23	15,782,061	11,783,055	3,999,006	1,554,800
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	20,052,139	2,606,905	1,698,008
912810ES3	7.500	912803BD4	11/15/24	9,604,162	3,598,971	6,005,191	508,400
912810ET1	7.625	912803BE2	02/15/25	9,509,170	4,754,569	4,754,601	801,400
912810EV6	6.875	912803BF9	08/15/25	11,187,207	7,149,466	4,037,741	920,800
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,122,872	715,044	526,500
912810EX2	6.750	912803BH5	08/15/26	8,810,418	5,654,155	3,156,263	1,122,800
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	4,443,471	6,416,706	845,200
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	4,054,735	5,467,236	194,600
912810FA1	6.375	912803BL6	08/15/27	9,196,756	5,097,397	4,099,359	791,000
912810FB9	6.125	912803BM4	11/15/27	22,021,339	7,960,820	14,060,519	2,686,200
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,609,969	1,166,232	625,000
912810FF0	5.250	912803BV4	11/15/28	10,947,052	9,184,696	1,762,356	1,668,000
912810FG8	5.250	912803BW2	02/15/29	11,350,341	9,713,145	1,637,196	633,100
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	7,662,743	3,515,837	1,409,400
912810FM5	6.250	912803CH4	05/15/30	17,043,162	5,897,927	11,145,235	2,760,976
912810FP8	5.375	912803CK7	02/15/31	16,427,648	15,169,248	1,258,400	225,600
912810FT0	4.500	912803CX9	02/15/36	26,397,130	25,987,930	409,200	0
Total Treasury Bonds.....				499,698,422	350,393,809	149,304,613	47,368,257
Treasury Inflation-Protected Securities:							
CUSIP:	Series: Interest Rate:						
9128272M3	A 3.375	912820BV8	01/15/07	20,179,185	20,179,185	0	0
9128273T7	A 3.625	912820CL9	01/15/08	21,112,617	20,987,033	125,584	0
9128274Y5	A 3.875	912820DN4	01/15/09	19,673,173	19,671,936	1,237	0
9128275W8	A 4.250	912820EK9	01/15/10	13,651,949	13,651,949	0	0
912828CZ1	D 0.875	912820KV8	04/15/10	29,988,074	29,988,074	0	0
9128276R8	A 3.500	912820GA9	01/15/11	12,824,128	12,824,128	0	0
912828FB1	G 2.375	912820MY0	04/15/11	11,241,467	11,241,467	0	0
9128277J5	A 3.375	912820GT8	01/15/12	6,860,554	6,860,554	0	0
912828AF7	C 3.000	912820HC4	07/15/12	25,973,174	25,973,174	0	0
912828BD1	C 1.875	912820JA6	07/15/13	22,102,390	22,102,390	0	0
912828BW9	A 2.000	912820JT5	01/15/14	23,060,345	23,060,345	0	0
912828CP3	D 2.000	912820KL0	07/15/14	20,452,875	20,452,875	0	0
912828DH0	A 1.625	912820LE5	01/15/15	20,189,601	20,189,601	0	0
912828EA4	D 1.875	912820LX3	07/15/15	17,731,968	17,731,968	0	0
912828ET3	A 2.000	912820MQ7	01/15/16	17,378,258	17,378,258	0	0
912828FL9	D 2.500	912820NH6	07/15/16	10,638,098	10,638,098	0	0
912810FR4		912803CN1	01/15/25	30,138,366	30,138,366	0	0
912810FS2		912803CW1	01/15/26	20,444,520	20,444,520	0	0
912810FD5		912803BN2	04/15/28	21,053,195	21,046,923	6,272	0
912810FH6		912803CF8	04/15/29	24,062,299	23,908,029	154,270	0
912810FQ6		912803CL5	04/15/32	5,729,135	5,729,135	0	0
Total Treasury Inflation-Protected Securities...				394,485,370	394,198,007	287,363	0

