

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, SEPTEMBER 30, 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	4,088,841	667,075	768	
912810 DN5	11.750	912803 AA7	11/15/14	5,015,284	2,223,762	2,791,522	154,400	
912810 DP0	11.250	912803 AA1	02/15/15	10,520,299	8,994,433	1,525,866	143,800	
912810 DS4	10.625	912803 AC7	08/15/15	4,023,916	3,421,095	602,821	146,600	
912810 DT2	9.875	912803 AE3	11/15/15	5,584,859	3,450,418	2,134,441	86,200	
912810 DV7	9.250	912803 AF0	02/15/16	5,431,754	5,179,940	251,814	1,000	
912810 DW5	7.250	912803 AH6	05/15/16	18,823,551	18,362,376	461,175	784,200	
912810 DX3	7.500	912803 AK9	11/15/16	18,787,448	17,052,615	1,734,833	158,140	
912810 DY1	8.750	912803 AL7	05/15/17	15,559,169	9,843,172	5,715,997	356,520	
912810 DZ8	8.875	912803 AM5	08/15/17	10,968,358	7,921,346	3,047,012	968,400	
912810 EA2	9.125	912803 AN3	05/15/18	6,717,439	3,565,821	3,151,618	1,309,600	
912810 EB0	9.000	912803 AP8	11/15/18	7,174,470	3,282,339	3,892,131	1,879,500	
912810 EC8	8.875	912803 AQ6	02/15/19	13,090,498	6,984,934	6,105,564	545,800	
912810 ED6	8.125	912803 AR4	08/15/19	18,940,932	17,120,082	1,820,850	901,640	
912810 EE4	8.500	912803 AS2	02/15/20	9,476,268	6,175,415	3,300,853	180,000	
912810 EF1	8.750	912803 AT0	05/15/20	7,582,183	2,748,070	4,834,113	280,840	
912810 EG9	8.750	912803 AU7	08/15/20	17,059,306	9,138,269	7,921,037	1,401,840	
912810 EH7	7.875	912803 AV5	02/15/21	10,075,573	9,152,826	922,747	3,053,200	
912810 EJ3	8.125	912803 AW3	05/15/21	10,066,788	5,211,549	4,855,239	297,840	
912810 EK0	8.125	912803 AX1	08/15/21	9,506,382	7,192,129	2,314,253	802,800	
912810 EL8	8.000	912803 AY9	11/15/21	30,632,194	16,087,642	14,544,552	1,109,425	
912810 EM6	7.250	912803 AZ6	08/15/22	10,127,790	7,116,270	3,011,520	519,200	
912810 EN4	7.625	912803 BA0	11/15/22	7,423,626	2,809,968	4,613,658	1,739,400	
912810 EP9	7.125	912803 BB8	02/15/23	15,782,061	11,852,549	3,929,512	3,930,400	
912810 EQ7	6.250	912803 BC6	08/15/23	22,659,044	19,218,015	3,441,029	3,818,632	
912810 ES3	7.500	912803 BD4	11/15/24	9,604,162	3,437,842	6,166,320	3,026,280	
912810 ET1	7.625	912803 BE2	02/15/25	9,509,170	3,743,469	5,765,701	1,323,800	
912810 EV6	6.875	912803 BF9	08/15/25	11,187,207	7,037,056	4,150,151	1,290,400	
912810 EW4	6.000	912803 BG7	02/15/26	12,837,916	11,590,572	1,247,344	297,840	
912810 EX2	6.750	912803 BH5	08/15/26	8,810,418	4,706,055	4,104,363	343,400	
912810 EY0	6.500	912803 BJ1	11/15/26	10,860,177	4,305,845	6,554,332	492,800	
912810 EZ7	6.625	912803 BK8	02/15/27	9,521,971	4,692,346	4,829,625	314,000	
912810 FA1	6.375	912803 BL6	08/15/27	9,196,756	5,532,867	3,663,889	140,800	
912810 FB9	6.125	912803 BM4	11/15/27	22,021,339	9,126,920	12,894,419	1,074,990	
912810 FE3	5.500	912803 BP7	08/15/28	11,776,201	10,516,569	1,259,632	737,340	
912810 FF0	5.250	912803 BV4	11/15/28	10,947,052	9,376,996	1,570,056	463,000	
912810 FG8	5.250	912803 BW2	02/15/29	11,350,341	10,534,945	815,396	332,600	
912810 FJ2	6.125	912803 CG6	08/15/29	11,178,580	8,971,183	2,207,397	1,301,000	
912810 FM5	6.250	912803 CH4	05/15/30	17,043,162	8,761,657	8,281,505	2,319,176	
912810 FP8	5.375	912803 CK7	02/15/31	16,427,648	16,251,248	176,400	3,200	
Total Treasury Bonds.....				478,057,208	326,779,446	151,277,762	37,964,731	
Treasury Inflation-Protected Securities:								
CUSIP:	Series:	Interest Rate:						
912827 2M3	A	3.375	912820 BV8	01/15/07	19,431,469	19,431,469	0	0
912827 3T7	A	3.625	912820 CL9	01/15/08	20,330,376	20,209,445	120,931	0
912827 4Y5	A	3.875	912820 DN4	01/15/09	18,944,207	18,944,207	0	0
912827 5W8	A	4.250	912820 EK9	01/15/10	13,146,129	13,146,129	0	0
912828 CZ1	D	0.875	912820 KV8	04/15/10	21,657,605	21,657,605	0	0
912827 6R8	A	3.500	912820 GA9	01/15/11	12,348,883	12,348,883	0	0
912827 7J5	A	3.375	912820 GT8	01/15/12	6,606,392	6,606,392	0	0
912828 AF7	C	3.000	912820 HC4	07/15/12	25,011,034	25,011,034	0	0
912828 BD1	C	1.875	912820 JA6	07/15/13	21,283,449	21,283,449	0	0
912828 BW9	A	2.000	912820 JT5	01/15/14	22,205,792	22,205,792	0	0
912828 CP3	D	2.000	912820 KL0	07/15/14	19,695,066	19,695,066	0	0
912828 DH0	A	1.625	912820 LE5	01/15/15	19,441,521	19,441,521	0	0
912828 EA4	D	1.875	912820 LX3	07/15/15	9,040,031	9,040,031	0	0
912810 FR4		2.375	912803 CN1	01/15/25	29,021,695	29,021,695	0	0
912810 FD5		3.625	912803 BN2	04/15/28	20,273,267	20,267,227	6,040	0
912810 FH6		3.875	912803 CF8	04/15/29	23,170,706	23,022,152	148,554	0
912810 FQ6		3.375	912803 CL5	04/15/32	5,516,867	5,516,867	0	0
Total Treasury Inflation-Protected Securities...				307,124,488	306,848,964	275,524	0	

