

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, SEPTEMBER 30, 2006

Loan Description	Corpus STRIP CUSIP	Maturity Date	Amount Outstanding in Thousands			Reconstituted This Month ¹⁸		
			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	0	
912810DP0	11.250	912803AA1	02/15/15	10,520,299	8,577,883	1,942,416	291,760	
912810DS4	10.625	912803AC7	08/15/15	4,023,916	3,384,495	639,421	341,440	
912810DT2	9.875	912803AE3	11/15/15	5,584,859	4,012,508	1,572,351	827,000	
912810DV7	9.250	912803AF0	02/15/16	5,431,754	5,261,110	170,644	173,400	
912810DW5	7.250	912803AH6	05/15/16	18,823,551	17,470,669	1,352,882	1,515,000	
912810DX3	7.500	912803AK9	11/15/16	18,787,448	17,208,495	1,578,953	1,459,740	
912810DY1	8.750	912803AL7	05/15/17	15,559,169	10,768,292	4,790,877	1,076,960	
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	8,704,971	2,263,387	466,000	
912810EA2	9.125	912803AN3	05/15/18	6,717,439	3,460,221	3,257,218	257,200	
912810EB0	9.000	912803AP8	11/15/18	7,174,470	3,929,929	3,244,541	737,500	
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	7,206,784	5,883,714	1,616,600	
912810ED6	8.125	912803AR4	08/15/19	18,940,932	16,549,842	2,391,090	1,495,160	
912810EE4	8.500	912803AS2	02/15/20	9,476,268	7,771,165	1,705,103	445,200	
912810EF1	8.750	912803AT0	05/15/20	7,582,183	2,956,379	4,625,804	769,240	
912810EG9	8.750	912803AU7	08/15/20	17,059,306	11,311,999	5,747,307	1,641,760	
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,194,726	880,847	415,400	
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	4,885,799	5,180,989	152,960	
912810EK0	8.125	912803AX1	08/15/21	9,506,382	8,512,839	993,543	1,253,640	
912810EL8	8.000	912803AY9	11/15/21	30,632,194	15,054,735	15,577,459	3,288,500	
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	8,265,308	1,862,482	843,200	
912810EN4	7.625	912803BA0	11/15/22	7,423,626	3,189,468	4,234,158	1,155,200	
912810EP9	7.125	912803BB8	02/15/23	15,782,061	11,488,055	4,294,006	1,268,400	
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	20,076,323	2,582,721	1,441,568	
912810ES3	7.500	912803BD4	11/15/24	9,604,162	3,452,951	6,151,211	188,800	
912810ET1	7.625	912803BE2	02/15/25	9,509,170	5,259,469	4,249,701	1,385,600	
912810EV6	6.875	912803BF9	08/15/25	11,187,207	7,288,746	3,898,461	564,560	
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,250,472	587,444	685,200	
912810EX2	6.750	912803BH5	08/15/26	8,810,418	5,342,255	3,468,163	154,000	
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	4,812,271	6,047,906	789,400	
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	4,285,935	5,236,036	1,151,000	
912810FA1	6.375	912803BL6	08/15/27	9,196,756	5,518,197	3,678,559	1,922,600	
912810FB9	6.125	912803BM4	11/15/27	22,021,339	7,493,620	14,527,719	2,278,600	
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,427,469	1,348,732	936,300	
912810FF0	5.250	912803BV4	11/15/28	10,947,052	8,747,228	2,199,824	1,189,500	
912810FG8	5.250	912803BW2	02/15/29	11,350,341	9,833,245	1,517,096	862,500	
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	7,515,543	3,663,037	1,128,800	
912810FM5	6.250	912803CH4	05/15/30	17,043,162	6,163,567	10,879,595	2,038,776	
912810FP8	5.375	912803CK7	02/15/31	16,427,648	14,423,648	2,004,000	1,427,200	
912810FT0	4.500	912803CX9	02/15/36	26,397,130	22,334,330	4,062,800	308,000	
Total Treasury Bonds.....				499,698,422	347,347,045	152,351,377	39,943,664	
Treasury Inflation-Protected Securities:								
CUSIP:	Series:	Interest Rate:						
9128272M3	A	3.375	912820BV8	01/15/07	20,238,120	20,238,120	0	0
9128273T7	A	3.625	912820CL9	01/15/08	21,174,315	21,048,364	125,951	0
9128274Y5	A	3.875	912820DN4	01/15/09	19,730,581	19,729,340	1,241	0
9128275W8	A	4.250	912820EK9	01/15/10	13,691,912	13,691,912	0	0
912828CZ1	D	0.875	912820KV8	04/15/10	30,075,718	30,075,718	0	0
9128276R8	A	3.500	912820GA9	01/15/11	12,861,531	12,861,531	0	0
912828FB1	G	2.375	912820MY0	04/15/11	11,274,350	11,274,350	0	0
9128277J5	A	3.375	912820GT8	01/15/12	6,880,608	6,880,608	0	0
912828AF7	C	3.000	912820HC4	07/15/12	26,049,132	26,049,132	0	0
912828BD1	C	1.875	912820JA6	07/15/13	22,167,017	22,167,017	0	0
912828BW9	A	2.000	912820JT5	01/15/14	23,127,760	23,127,760	0	0
912828CP3	D	2.000	912820KL0	07/15/14	20,512,732	20,512,732	0	0
912828DH0	A	1.625	912820LE5	01/15/15	20,248,695	20,248,695	0	0
912828EA4	D	1.875	912820LX3	07/15/15	17,783,817	17,783,817	0	0
912828ET3	A	2.000	912820MQ7	01/15/16	17,428,920	17,428,920	0	0
912828FL9	D	2.500	912820NH6	07/15/16	10,669,230	10,669,230	0	0
912810FR4		2.375	912803CN1	01/15/25	30,226,568	30,226,568	0	0
912810FS2		2.000	912803CW1	01/15/26	20,504,120	20,504,120	0	0
912810FD5		3.625	912803BN2	04/15/28	21,114,790	21,108,500	6,290	0
912810FH6		3.875	912803CF8	04/15/29	24,132,488	23,977,768	154,720	0
912810FQ6		3.375	912803CL5	04/15/32	5,745,876	5,745,876	0	0
Total Treasury Inflation-Protected Securities...				395,638,281	395,350,079	288,202	0	

