

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, OCTOBER 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	4,094,793	661,123	8,000	
912810 DN5	11.750	912800 AA7	11/15/14	5,015,284	2,235,842	2,779,442	16,080	
912810 DP0	11.250	912803 AA1	02/15/15	10,520,299	8,991,969	1,528,330	270,856	
912810 DS4	10.625	912803 AC7	08/15/15	4,023,916	3,419,895	604,021	77,520	
912810 DT2	9.875	912803 AE3	11/15/15	5,584,859	3,713,218	1,871,641	262,800	
912810 DV7	9.250	912803 AF0	02/15/16	5,431,754	5,258,140	173,614	154,200	
912810 DW5	7.250	912803 AH6	05/15/16	18,823,551	18,258,776	564,775	1,416,800	
912810 DX3	7.500	912803 AK9	11/15/16	18,787,448	17,074,855	1,712,593	333,520	
912810 DY1	8.750	912803 AL7	05/15/17	15,559,169	9,906,852	5,652,317	118,120	
912810 DZ8	8.875	912803 AM5	08/15/17	10,968,358	7,885,746	3,082,612	1,012,400	
912810 EA2	9.125	912803 AN3	05/15/18	6,717,439	3,693,421	3,024,018	3,347,400	
912810 EB0	9.000	912803 AP8	11/15/18	7,174,470	3,440,739	3,733,731	6,436,000	
912810 EC8	8.875	912803 AQ6	02/15/19	13,090,498	7,155,134	5,935,364	3,202,200	
912810 ED6	8.125	912803 AR4	08/15/19	18,940,932	16,845,022	2,095,910	4,962,720	
912810 EE4	8.500	912803 AS2	02/15/20	9,476,268	5,970,715	3,505,553	326,100	
912810 EF1	8.750	912803 AT0	05/15/20	7,582,183	2,832,620	4,749,563	607,520	
912810 EG9	8.750	912803 AU7	08/15/20	17,059,306	9,141,999	7,917,307	2,446,570	
912810 EH7	7.875	912803 AV5	02/15/21	10,075,573	9,259,026	816,547	7,443,800	
912810 EJ3	8.125	912803 AW3	05/15/21	10,066,788	5,240,689	4,826,099	297,080	
912810 EK0	8.125	912803 AX1	08/15/21	9,506,382	7,029,918	2,476,464	134,320	
912810 EL8	8.000	912803 AY9	11/15/21	30,632,194	15,401,467	15,230,727	572,750	
912810 EM6	7.250	912803 AZ6	08/15/22	10,127,790	7,343,070	2,784,720	423,800	
912810 EN4	7.625	912803 BA0	11/15/22	7,423,626	2,986,568	4,437,058	481,000	
912810 EP9	7.125	912803 BB8	02/15/23	15,782,061	11,668,549	4,113,512	3,231,400	
912810 EQ7	6.250	912803 BC6	08/15/23	22,659,044	19,322,323	3,336,721	10,382,728	
912810 ES3	7.500	912803 BD4	11/15/24	9,604,162	3,151,582	6,452,580	4,523,360	
912810 ET1	7.625	912803 BE2	02/15/25	9,509,170	3,730,469	5,778,701	3,037,200	
912810 EV6	6.875	912803 BF9	08/15/25	11,187,207	7,031,336	4,155,871	2,853,600	
912810 EW4	6.000	912803 BG7	02/15/26	12,837,916	11,496,372	1,341,544	411,500	
912810 EX2	6.750	912803 BH5	08/15/26	8,810,418	4,983,755	3,826,663	474,100	
912810 EY0	6.500	912803 BJ1	11/15/26	10,860,177	4,176,645	6,683,532	564,800	
912810 EZ7	6.625	912803 BK8	02/15/27	9,521,971	4,709,146	4,812,825	36,000	
912810 FA1	6.375	912803 BL6	08/15/27	9,196,756	6,092,867	3,103,889	803,200	
912810 FB9	6.125	912803 BM4	11/15/27	22,021,339	8,953,120	13,068,219	1,088,000	
912810 FE3	5.500	912803 BP7	08/15/28	11,776,201	10,762,369	1,013,832	586,200	
912810 FF0	5.250	912803 BV4	11/15/28	10,947,052	9,597,796	1,349,256	2,851,600	
912810 FG8	5.250	912803 BW2	02/15/29	11,350,341	10,501,745	848,596	172,800	
912810 FJ2	6.125	912803 CG6	08/15/29	11,178,580	8,859,643	2,318,937	2,751,160	
912810 FM5	6.250	912803 CH4	05/15/30	17,043,162	8,863,217	8,179,945	1,414,332	
912810 FP8	5.375	912803 CK7	02/15/31	16,427,648	16,259,248	168,400	14,400	
Total Treasury Bonds.....				478,057,208	327,340,656	150,716,552	69,547,936	
Treasury Inflation-Protected Securities:								
CUSIP:	Series:	Interest Rate:						
912827 2M3	A	3.375	912820 BV8	01/15/07	19,530,744	19,530,744	0	0
912827 3T7	A	3.625	912820 CL9	01/15/08	20,434,271	20,312,722	121,549	0
912827 4Y5	A	3.875	912820 DN4	01/15/09	19,040,894	19,040,894	0	0
912827 5W8	A	4.250	912820 EK9	01/15/10	13,213,262	13,213,262	0	0
912828 CZ1	D	0.875	912820 KV8	04/15/10	29,024,730	29,024,730	0	0
912827 6R8	A	3.500	912820 GA9	01/15/11	12,412,029	12,412,029	0	0
912827 7J5	A	3.375	912820 GT8	01/15/12	6,640,137	6,640,137	0	0
912828 AF7	C	3.000	912820 HC4	07/15/12	25,138,782	25,138,782	0	0
912828 BD1	C	1.875	912820 JA6	07/15/13	21,392,294	21,392,294	0	0
912828 BW9	A	2.000	912820 JT5	01/15/14	22,319,200	22,319,200	0	0
912828 CP3	D	2.000	912820 KL0	07/15/14	19,795,778	19,795,778	0	0
912828 DH0	A	1.625	912820 LE5	01/15/15	19,540,898	19,540,898	0	0
912828 EA4	D	1.875	912820 LX3	07/15/15	17,162,407	17,162,407	0	0
912810 FR4		2.375	912803 CN1	01/15/25	29,170,099	29,170,099	0	0
912810 FD5		3.625	912803 BN2	04/15/28	20,376,821	20,370,750	6,071	0
912810 FH6		3.875	912803 CF8	04/15/29	23,289,052	23,139,739	149,313	0
912810 FQ6		3.375	912803 CL5	04/15/32	5,545,036	5,545,036	0	0
Total Treasury Inflation-Protected Securities...				324,026,433	323,749,501	276,932	0	

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Treasury Notes:								
CUSIP:	Series:	Interest Rate:						
912827 V82	D	5.875	912820 BQ9	11/15/05	15,209,920	12,505,378	2,704,542	34,200
912827 6N7	F	5.750	912820 FX0	11/15/05	28,062,797	25,533,976	2,528,821	3,000
912828 BS8	S	1.875	912820 JP3	11/30/05	32,203,806	32,203,806	0	0
912828 BU3	T	1.875	912820 JR9	12/31/05	33,996,270	33,996,270	0	0
912828 BX7	K	1.875	912820 JU2	01/31/06	32,533,188	32,533,188	0	0
912827 W81	A	5.625	912820 BR7	02/15/06	15,513,587	14,945,594	567,993	10,340
912828 CB4	L	1.625	912820 JY4	02/28/06	34,001,950	34,000,350	1,600	0
912828 CD0	M	1.500	912820 KA4	03/31/06	34,338,606	34,338,606	0	0
912828 CF5	N	2.250	912820 KC0	04/30/06	34,334,801	34,334,801	0	0
912827 X80	B	6.875	912820 BS5	05/15/06	16,015,475	14,273,566	1,741,909	9,000
912827 6X5	E	4.625	912820 GG6	05/15/06	27,797,852	27,771,818	26,034	5,400
912828 AY6	G	2.000	912820 HV2	05/15/06	22,391,759	22,376,759	15,000	0
912828 CK4	P	2.500	912820 KG1	05/31/06	31,307,947	31,094,747	213,200	0
912828 CM0	Q	2.750	912820 KJ5	06/30/06	32,587,733	32,587,733	0	0
912827 Y55	C	7.000	912820 BT3	07/15/06	22,740,446	22,514,046	226,400	0
912828 CQ1	R	2.750	912820 KM8	07/31/06	31,010,881	31,010,881	0	0
912828 BF6	H	2.375	912820 JC2	08/15/06	27,909,346	27,589,656	319,690	6,400
912828 CU2	S	2.375	912820 KR7	08/31/06	31,814,087	31,814,087	0	0
912828 CW8	T	2.500	912820 KT3	09/30/06	31,656,294	31,656,294	0	0
912827 Z62	D	6.500	912820 BU0	10/15/06	22,459,675	22,395,675	64,000	0
912828 CY4	U	2.500	912820 KW6	10/31/06	29,568,526	29,568,526	0	0
912827 7F3	F	3.500	912820 GQ4	11/15/06	35,380,129	34,439,066	941,063	95,000
912828 BP4	J	2.625	912820 JL2	11/15/06	26,535,905	26,167,985	367,920	0
912828 DD9	V	2.875	912820 LA3	11/30/06	30,049,344	30,049,344	0	0
912828 DF4	W	3.000	912820 LC9	12/31/06	31,951,752	31,951,752	0	0
912828 DJ6	M	3.125	912820 LF2	01/31/07	29,026,959	29,026,959	0	0
912827 2J0	B	6.250	912820 BW6	02/15/07	13,103,678	12,149,584	954,094	21,104
912828 BY5	H	2.250	912820 JV0	02/15/07	25,469,287	25,080,887	388,400	1,560
912828 DN7	N	3.375	912820 LK1	02/28/07	32,007,046	32,007,046	0	0
912828 DQ0	P	3.750	912820 LM7	03/31/07	32,000,981	32,000,981	0	0
912828 DS6	S	3.625	912820 LP0	04/30/07	31,997,895	31,997,895	0	0
912827 2U5	C	6.625	912820 BX4	05/15/07	13,958,186	12,793,352	1,164,834	11,000
912828 AC4	E	4.375	912820 GZ4	05/15/07	24,351,431	24,295,821	55,610	3,200
912828 CG3	J	3.125	912820 KD8	05/15/07	27,564,268	26,373,079	1,191,189	8,000
912828 DW7	R	3.500	912820 LT2	05/31/07	29,119,184	29,119,184	0	0
912828 DY3	S	3.625	912820 LV7	06/30/07	26,664,251	26,664,251	0	0
912828 EB2	T	3.875	912820 LY1	07/31/07	25,869,508	25,869,508	0	0
912827 3E0	D	6.125	912820 CA3	08/15/07	25,636,803	23,575,449	2,061,354	29,640
912828 AH3	F	3.250	912820 HE0	08/15/07	25,410,844	25,394,064	16,780	4,000
912828 CR9	K	2.750	912820 KN6	08/15/07	24,673,687	24,444,127	229,560	7,200
912828 EF3	U	4.000	912820 MC8	08/31/07	26,671,232	26,671,232	0	0
912828 EH9	V	4.000	912820 ME4	09/30/07	26,590,770	26,590,770	0	0
912828 EK2	W	4.250	912820 MG9	10/31/07	26,553,711	26,553,711	0	0
912828 AN0	G	3.000	912820 HK6	11/15/07	50,619,528	49,003,841	1,615,687	22,600
912827 3X8	B	5.500	912820 CQ8	02/15/08	13,583,412	12,806,657	776,755	52,400
912828 AT7	E	3.000	912820 HQ3	02/15/08	27,489,260	27,344,060	145,200	0
912828 DK3	M	3.375	912820 LG0	02/15/08	23,885,083	23,561,483	323,600	20,000
912827 4F6	C	5.625	912820 CY1	05/15/08	27,190,961	25,654,196	1,536,765	2,760
912828 AZ3	F	2.625	912820 HW0	05/15/08	33,338,446	33,338,446	0	0
912828 DT4	N	3.750	912820 LQ8	05/15/08	26,707,681	26,376,581	331,100	0
912828 BG4	G	3.250	912820 JD0	08/15/08	21,357,474	20,591,554	765,920	2,000
912828 EC0	P	4.125	912820 LZ8	08/15/08	20,290,622	20,232,562	58,060	1,800
912828 BK5	H	3.125	912820 JG3	09/15/08	16,002,177	15,987,777	14,400	0
912828 BM1	J	3.125	912820 JJ7	10/15/08	15,995,702	15,995,702	0	0
912827 4V1	D	4.750	912820 DK0	11/15/08	25,083,125	24,720,260	362,865	12,400
912828 BQ2	K	3.375	912820 JMO	11/15/08	18,181,033	17,908,009	273,024	2,160
912828 BT6	L	3.375	912820 JQ1	12/15/08	16,000,028	16,000,028	0	0
912828 BV1	D	3.250	912820 JS7	01/15/09	16,002,546	16,002,546	0	0
912828 BZ2	E	3.000	912820 JW8	02/15/09	17,433,763	17,239,363	194,400	3,400
912828 CC2	F	2.625	912820 JZ1	03/15/09	16,001,063	15,999,463	1,600	0
912828 CE8	G	3.125	912820 KB2	04/15/09	16,002,805	16,002,805	0	0
912827 5G3	B	5.500	912820 DV6	05/15/09	14,794,790	14,697,510	97,280	1,000
912828 CH1	H	3.875	912820 KE6	05/15/09	18,059,937	17,628,227	431,710	1,600
912828 CL2	J	4.000	912820 KH9	06/15/09	15,004,754	15,004,754	0	0
912828 CN8	K	3.625	912820 KK2	07/15/09	15,004,962	14,996,962	8,000	0
912827 5N8	C	6.000	912820 EA1	08/15/09	27,399,894	25,964,955	1,434,939	48,000
912828 CS7	L	3.500	912820 KP1	08/15/09	17,294,686	16,898,086	396,600	0
912828 CV0	M	3.375	912820 KS5	09/15/09	15,005,079	15,005,079	0	0
912828 CX6	N	3.375	912820 KU0	10/15/09	15,005,091	14,944,291	60,800	0
912828 DB3	P	3.500	912820 KY2	11/15/09	18,751,928	18,467,268	284,660	13,100
912828 DE7	Q	3.500	912820 LB1	12/15/09	15,002,485	15,002,485	0	0
912828 DG2	E	3.625	912820 LD7	01/15/10	15,004,697	14,997,897	6,800	0
912827 5Z1	B	6.500	912820 EM5	02/15/10	23,355,709	21,850,609	1,505,100	0
912828 DL1	F	3.500	912820 LH8	02/15/10	16,617,068	16,616,668	400	0
912828 DP2	G	4.000	912820 LL9	03/15/10	15,005,048	15,005,048	0	0
912828 DR8	H	4.000	912820 LN5	04/15/10	15,001,494	15,001,494	0	0
912828 DU1	J	3.875	912820 LR6	05/15/10	18,748,844	18,420,044	328,800	1,400
912828 DX5	K	3.625	912820 LU9	06/15/10	14,001,099	14,001,099	0	0
912828 DZ0	L	3.875	912820 LW5	07/15/10	13,000,529	13,000,529	0	0
912827 6J6	C	5.750	912820 FT9	08/15/10	22,437,594	20,670,055	1,767,539	277,173
912828 ED8	M	4.125	912820 MA2	08/15/10	14,963,424	14,951,904	11,520	0
912828 EG1	N	3.875	912820 MD6	09/15/10	13,000,827	12,996,027	4,800	0
912828 EJ5	P	4.250	912820 MF1	10/15/10	13,000,862	13,000,862	0	0
912827 6T4	B	5.000	912820 GC5	02/15/11	23,436,329	22,795,819	640,510	160
912827 7B2	C	5.000	912820 GL5	08/15/11	26,635,316	25,930,296	705,020	0
912827 7L0	B	4.875	912820 GV3	02/15/12	24,779,838	24,661,478	118,360	0
912828 AJ9	D	4.375	912820 HF7	08/15/12	19,647,976	19,505,576	142,400	600
912828 AP5	E	4.000	912820 HL4	11/15/12	18,112,742	18,062,942	49,800	0
912828 AU4	A	3.875	912820 HR1	02/15/13	19,498,396	19,490,756	7,640	0
912828 BA7	B	3.625	912820 HX8	05/15/13	18,253,553	18,247,153	6,400	0
912828 BH2	D	4.250	912820 JE8	08/15/13	33,521,123	33,497,923	23,200	0
912828 BR0	E	4.250	912820 JN8	11/15/13	30,636,844	30,636,844	0	0
912828 CA6	B	4.000	912820 JX6	02/15/14	28,081,066	28,079,066	2,000	0
912828 CJ7	C	4.750	912820 KF3	05/15/14	27,302,981	27,088,251	214,730	6,400
912828 CT5	E	4.250	912820 KQ9	08/15/14	24,721,634	24,720,034	1,600	0
912828 DC1	F	4.250	912820 KZ9	11/15/14	25,472,536	25,472,536	0	0
912828 DM9	B	4.000	912820 LJ4	02/15/15	24,214,991	24,214,991	0	0
912828 DV9	C	4.125	912820 LS4	05/15/15	24,471,849	24,471,849	0	0
912828 EE6	E	4.250	912820 MB0	08/15/15	22,469,683	22,469,683	0	0
Total Treasury Notes.....					2,335,924,164	2,305,494,187	30,429,977	717,997
Grand Total.....					3,138,007,805	2,956,584,344	181,423,461	70,265,933