

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, OCTOBER 31, 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	8,600,803	1,919,496	511,880	
912810DS4	10.625	912803AC7	08/15/15	4,023,916	3,365,495	658,421	171,600	
912810DT2	9.875	912803AE3	11/15/15	5,584,859	4,167,408	1,417,451	1,314,200	
912810DV7	9.250	912803AF0	02/15/16	5,431,754	5,286,510	145,244	103,600	
912810DW5	7.250	912803AH6	05/15/16	18,823,551	17,478,469	1,345,082	888,200	
912810DX3	7.500	912803AK9	11/15/16	18,787,448	16,898,165	1,889,283	1,004,200	
912810DY1	8.750	912803AL7	05/15/17	15,559,169	10,640,732	4,918,437	613,600	
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	8,724,166	2,244,192	632,795	
912810EA2	9.125	912803AN3	05/15/18	6,717,439	4,148,621	2,568,818	948,800	
912810EB0	9.000	912803AP8	11/15/18	7,174,470	3,595,629	3,578,841	2,552,900	
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	7,087,984	6,002,514	496,600	
912810ED6	8.125	912803AR4	08/15/19	18,940,932	16,975,942	1,964,990	1,068,520	
912810EE4	8.500	912803AS2	02/15/20	9,476,268	7,324,465	2,151,803	1,080,300	
912810EF1	8.750	912803AT0	05/15/20	7,582,183	2,872,819	4,709,364	534,240	
912810EG9	8.750	912803AU7	08/15/20	17,059,306	11,406,199	5,653,107	2,284,240	
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,311,126	764,447	403,400	
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	4,977,199	5,089,589	223,680	
912810EK0	8.125	912803AX1	08/15/21	9,506,382	8,538,939	967,443	636,400	
912810EL8	8.000	912803AY9	11/15/21	30,632,194	14,152,110	16,480,084	2,252,600	
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	8,356,108	1,771,682	1,171,400	
912810EN4	7.625	912803BA0	11/15/22	7,423,626	3,117,768	4,305,858	1,195,600	
912810EP9	7.125	912803BB8	02/15/23	15,782,061	11,328,655	4,453,406	1,063,200	
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	20,010,283	2,648,761	877,504	
912810ES3	7.500	912803BD4	11/15/24	9,604,162	3,335,791	6,268,371	507,840	
912810ET1	7.625	912803BE2	02/15/25	9,509,170	5,134,869	4,374,301	1,004,000	
912810EV6	6.875	912803BF9	08/15/25	11,187,207	7,345,746	3,841,461	553,560	
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,474,572	363,344	1,495,200	
912810EX2	6.750	912803BH5	08/15/26	8,810,418	5,350,055	3,460,363	196,200	
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	4,490,380	6,369,797	769,800	
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	4,496,335	5,025,636	533,400	
912810FA1	6.375	912803BL6	08/15/27	9,196,756	5,446,797	3,749,959	975,400	
912810FB9	6.125	912803BM4	11/15/27	22,021,339	7,736,211	14,285,128	2,839,191	
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,527,069	1,249,132	428,600	
912810FF0	5.250	912803BV4	11/15/28	10,947,052	9,125,096	1,821,956	1,670,538	
912810FG8	5.250	912803BW2	02/15/29	11,350,341	9,649,545	1,700,796	849,700	
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	7,150,943	4,027,637	1,284,400	
912810FM5	6.250	912803CH4	05/15/30	17,043,162	5,962,063	11,081,099	1,771,200	
912810FP8	5.375	912803CK7	02/15/31	16,427,648	14,080,348	2,347,300	1,176,700	
912810FT0	4.500	912803CX9	02/15/36	26,397,130	19,632,130	6,765,000	790,400	
Total Treasury Bonds.....				499,698,422	343,259,649	156,438,773	38,875,228	
Treasury Inflation-Protected Securities:								
CUSIP:	Series:	Interest Rate:						
9128272M3	A	3.375	912820BV8	01/15/07	20,278,618	20,278,618	0	0
9128273T7	A	3.625	912820CL9	01/15/08	21,216,680	21,090,477	126,203	0
9128274Y5	A	3.875	912820DN4	01/15/09	19,770,019	19,768,776	1,243	0
9128275W8	A	4.250	912820EK9	01/15/10	13,719,309	13,719,309	0	0
912828CZ1	D	0.875	912820KV8	04/15/10	30,135,921	30,135,921	0	0
9128276R8	A	3.500	912820GA9	01/15/11	12,887,274	12,887,274	0	0
912828FB1	G	2.375	912820MY0	04/15/11	20,723,823	20,723,823	0	0
9128277J5	A	3.375	912820GT8	01/15/12	6,894,358	6,894,358	0	0
912828AF7	C	3.000	912820HC4	07/15/12	26,101,382	26,101,382	0	0
912828BD1	C	1.875	912820JA6	07/15/13	22,211,435	22,211,435	0	0
912828BW9	A	2.000	912820JT5	01/15/14	23,173,964	23,173,964	0	0
912828CP3	D	2.000	912820KL0	07/15/14	20,553,777	20,553,777	0	0
912828DH0	A	1.625	912820LE5	01/15/15	20,289,168	20,289,168	0	0
912828EA4	D	1.875	912820LX3	07/15/15	17,819,347	17,819,347	0	0
912828ET3	A	2.000	912820MQ7	01/15/16	17,463,941	17,463,941	0	0
912828FL9	D	2.500	912820NH6	07/15/16	20,192,045	20,192,045	0	0
912810FR4		2.375	912803CN1	01/15/25	30,287,050	30,287,050	0	0
912810FS2		2.000	912803CW1	01/15/26	20,545,320	20,545,320	0	0
912810FD5		3.625	912803BN2	04/15/28	21,157,085	21,150,782	6,303	0
912810FH6		3.875	912803CF8	04/15/29	24,180,840	24,025,810	155,030	0
912810FQ6		3.375	912803CL5	04/15/32	5,757,354	5,757,354	0	0
Total Treasury Inflation-Protected Securities.....				415,358,709	415,069,930	288,779	0	
Treasury Notes:								
CUSIP:	Series:	Interest Rate:						
9128277F3	F	3.500	912820GQ4	11/15/06	35,380,129	32,983,929	2,396,200	136,200
912828BP4	J	2.625	912820JL2	11/15/06	26,535,905	25,933,745	602,160	1,600
912828DD9	V	2.875	912820LA3	11/30/06	30,049,344	30,001,344	48,000	0
912828DF4	W	3.000	912820LC9	12/31/06	31,951,752	31,951,752	0	0
912828DJ6	M	3.125	912820LF2	01/31/07	29,026,959	29,026,959	0	0
9128272J0	B	6.250	912820BW6	02/15/07	13,103,678	11,108,997	1,994,681	18,016
912828BY5	H	2.250	912820JV0	02/15/07	25,469,287	25,032,487	436,800	0
912828DN7	N	3.375	912820LK1	02/28/07	32,007,046	32,007,046	0	0
912828DQ0	P	3.750	912820LM7	03/31/07	32,000,981	32,000,661	320	0
912828DS6	Q	3.625	912820LP0	04/30/07	31,997,895	31,991,495	6,400	0
9128272U5	C	6.625	912820BX4	05/15/07	13,958,186	12,431,392	1,526,794	22,200
912828AC4	E	4.375	912820GZ4	05/15/07	24,351,431	24,294,061	57,370	0
912828CG3	J	3.125	912820KD8	05/15/07	27,564,268	26,339,463	1,224,805	0
912828DW7	R	3.500	912820LT2	05/31/07	29,119,184	29,119,184	0	0
912828DY3	S	3.625	912820LV7	06/30/07	26,664,251	26,637,441	26,810	0
912828EB2	T	3.875	912820LY1	07/31/07	25,869,508	25,821,508	48,000	0
9128273E0	D	6.125	912820CA3	08/15/07	25,636,803	23,185,836	2,450,967	21,400
912828AH3	F	3.250	912820HE0	08/15/07	25,410,844	25,372,287	38,557	0
912828CR9	K	2.750	912820KN6	08/15/07	24,673,687	24,395,779	277,908	11,200
912828EF3	U	4.000	912820MC8	08/31/07	26,671,232	26,671,232	0	0
912828EH9	V	4.000	912820ME4	09/30/07	26,590,770	26,588,170	2,600	0
912828EK2	W	4.250	912820MG9	10/31/07	26,552,797	26,393,597	159,200	0
912828AN0	G	3.000	912820HK6	11/15/07	50,619,528	47,872,689	2,746,839	25,600
912828EP1	X	4.250	912820ML8	11/30/07	26,666,931	26,666,931	0	0
912828ER7	Y	4.375	912820MN4	12/31/07	26,666,879	26,590,079	76,800	0
912828EU0	R	4.375	912820MR5	01/31/08	27,168,309	27,152,309	16,000	0
9128273X8	B	5.500	912820CQ8	02/15/08	13,583,412	12,886,737	696,675	50,180

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, OCTOBER 31, 2006 -- Continued

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 Notes--Continued:								
CUSIP:	Series:	Interest Rate:						
912828AT7	E	3.000	912820HQ3	02/15/08	27,489,260	27,051,602	437,658	84,100
912828DK3	M	3.375	912820LG0	02/15/08	23,885,083	23,359,923	525,160	0
912828EY2	S	4.625	912820MV6	02/29/08	26,504,069	26,468,869	35,200	0
912828EZ9	T	4.625	912820MW4	03/31/08	26,841,568	26,770,968	70,600	0
912828FC9	U	4.875	912820MZ7	04/30/08	26,837,165	26,773,165	64,000	0
9128274F6	C	5.625	912820CY1	05/15/08	27,190,961	24,977,616	2,213,345	6,960
912828AZ3	F	2.625	912820HW0	05/15/08	33,338,446	32,163,346	1,175,100	0
912828DT4	N	3.750	912820LQ8	05/15/08	26,707,681	26,256,101	451,580	16,400
912828FG0	V	4.875	912820ND5	05/31/08	25,933,459	25,859,859	73,600	0
912828FJ4	W	5.125	912820NF0	06/30/08	26,498,732	26,447,532	51,200	0
912828FM7	X	5.000	912820NJ2	07/31/08	26,428,771	26,427,771	1,000	0
912828BG4	G	3.250	912820JD0	08/15/08	21,357,474	18,543,666	2,813,808	99,400
912828EC0	P	4.125	912820LZ8	08/15/08	20,290,622	20,224,562	66,060	0
912828FR6	Y	4.875	912820NN3	08/31/08	26,504,090	26,496,090	8,000	0
912828BK5	H	3.125	912820JG3	09/15/08	16,002,177	15,974,977	27,200	0
912828FT2	Z	4.625	912820NQ6	09/30/08	24,499,335	24,489,735	9,600	0
912828BM1	J	3.125	912820JJ7	10/15/08	15,995,702	15,995,702	0	0
912828FV7	AA	4.875	912820NS2	10/31/08	22,728,318	22,728,318	0	0
9128274V1	D	4.750	912820DK0	11/15/08	25,083,125	24,659,295	423,830	800
912828BQ2	K	3.375	912820JM0	11/15/08	18,181,033	17,775,977	405,056	0
912828EL0	Q	4.375	912820MH7	11/15/08	21,449,894	21,400,614	49,280	2,000
912828BT6	L	3.375	912820JQ1	12/15/08	16,000,028	15,996,828	3,200	0
912828BV1	D	3.250	912820JS7	01/15/09	16,002,546	15,924,946	77,600	0
912828BZ2	E	3.000	912820JW8	02/15/09	17,433,763	17,191,823	241,940	0
912828EV8	R	4.500	912820MS3	02/15/09	22,308,500	22,042,740	265,760	1,600
912828CC2	F	2.625	912820JZ1	03/15/09	16,001,063	15,999,463	1,600	0
912828CE8	G	3.125	912820KB2	04/15/09	16,002,805	16,002,805	0	0
9128275G3	B	5.500	912820DV6	05/15/09	14,794,790	14,703,790	91,000	1,200
912828CH1	H	3.875	912820KE6	05/15/09	18,059,937	17,622,617	437,320	8,600
912828FE5	S	4.875	912820NB9	05/15/09	27,380,356	27,327,556	52,800	0
912828CL2	J	4.000	912820KH9	06/15/09	15,004,754	15,004,754	0	0
912828CN8	K	3.625	912820KK2	07/15/09	15,004,962	14,996,962	8,000	0
9128275N8	C	6.000	912820EA1	08/15/09	27,399,894	25,837,775	1,562,119	229,700
912828CS7	L	3.500	912820KP1	08/15/09	17,294,686	16,763,984	530,702	0
912828FP0	T	4.875	912820NL7	08/15/09	23,420,414	23,412,414	8,000	0
912828CV0	M	3.375	912820KS5	09/15/09	15,005,079	15,005,079	0	0
912828CX6	N	3.375	912820KU0	10/15/09	15,005,091	14,925,091	80,000	0
912828DB3	P	3.500	912820KY2	11/15/09	18,751,928	18,246,048	505,880	2,800
912828DE7	Q	3.500	912820LB1	12/15/09	15,002,485	15,002,485	0	0
912828DG2	E	3.625	912820LD7	01/15/10	15,004,697	14,996,697	8,000	0
9128275Z1	B	6.500	912820EM5	02/15/10	23,355,709	22,266,006	1,089,703	20,200
912828DL1	F	3.500	912820LH8	02/15/10	16,617,068	16,491,108	125,960	37,200
912828DP2	G	4.000	912820LL9	03/15/10	15,005,048	15,005,048	0	0
912828DR8	H	4.000	912820LN5	04/15/10	15,001,494	15,001,144	350	0
912828DU1	J	3.875	912820LR6	05/15/10	18,748,844	18,218,624	530,220	39,000
912828DX5	K	3.625	912820LU9	06/15/10	14,001,099	14,001,099	0	0
912828DZ0	L	3.875	912820LV5	07/15/10	13,000,529	13,000,529	0	0
9128276J6	C	5.750	912820FT9	08/15/10	22,437,594	20,830,165	1,607,429	82,139
912828ED8	M	4.125	912820MA2	08/15/10	14,963,424	13,976,464	986,960	100,000
912828EG1	N	3.875	912820MD6	09/15/10	13,000,827	12,996,027	4,800	0
912828EJ5	P	4.250	912820MF1	10/15/10	13,000,862	13,000,862	0	0
912828EM8	Q	4.500	912820MJ3	11/15/10	15,961,105	15,592,805	368,300	7,760
912828EQ9	R	4.375	912820MM6	12/15/10	13,000,813	13,000,813	0	0
912828ES5	D	4.250	912820MP9	01/15/11	13,001,339	13,001,339	0	0
9128276T4	B	5.000	912820GC5	02/15/11	23,436,329	22,196,587	1,239,742	11,680
912828EX4	E	4.500	912820MU8	02/28/11	17,500,138	17,459,338	40,800	0
912828FA3	F	4.750	912820MX2	03/31/11	17,497,861	17,409,761	88,100	0
912828FD7	H	4.875	912820NA1	04/30/11	17,501,477	17,431,077	70,400	0
912828FH8	J	4.875	912820NE3	05/31/11	17,144,592	17,096,392	48,200	0
912828FK1	K	5.125	912820NG8	06/30/11	17,500,283	17,477,883	22,400	0
912828FN5	L	4.875	912820NK9	07/31/11	16,830,671	16,824,271	6,400	400
9128277B2	C	5.000	912820GL5	08/15/11	26,635,316	24,920,500	1,714,816	7,880
912828FS4	M	4.625	912820NP8	08/31/11	17,500,676	17,406,276	94,400	0
912828FU9	N	4.500	912820NR4	09/30/11	17,500,158	17,498,158	2,000	0
912828FV5	P	4.625	912820NT0	10/31/11	16,181,688	16,181,688	0	0
9128277L0	B	4.875	912820GV3	02/15/12	24,779,838	23,839,738	940,100	196,800
912828AJ9	D	4.375	912820HF7	08/15/12	19,647,976	18,318,846	1,329,130	20,280
912828AP5	E	4.000	912820HL4	11/15/12	18,112,742	17,418,842	693,900	2,000
912828AU4	A	3.875	912820HR1	02/15/13	19,498,396	18,963,196	535,200	0
912828BA7	B	3.625	912820HX8	05/15/13	18,253,553	18,034,221	219,332	14,400
912828BH2	D	4.250	912820JE8	08/15/13	33,521,123	33,271,523	249,600	25,600
912828BR0	E	4.250	912820JN8	11/15/13	30,636,844	29,955,244	681,600	24,800
912828CA6	B	4.000	912820JX6	02/15/14	28,081,066	28,051,566	29,500	0
912828CJ7	C	4.750	912820KF3	05/15/14	27,302,981	26,827,151	475,830	268,800
912828CT5	E	4.250	912820KQ9	08/15/14	24,721,634	24,485,634	236,000	133,600
912828DC1	F	4.250	912820KZ9	11/15/14	25,472,536	25,452,036	20,500	0
912828DM9	B	4.000	912820LJ4	02/15/15	24,214,991	24,214,991	0	0
912828DV9	C	4.125	912820LS4	05/15/15	24,471,849	24,471,549	300	0
912828EE6	E	4.250	912820MB0	08/15/15	22,469,683	22,469,683	0	0
912828EN6	F	4.500	912820MK0	11/15/15	23,220,785	23,220,785	0	0
912828EW6	B	4.500	912820MT1	02/15/16	21,841,772	21,841,772	0	0
912828FF2	C	5.125	912820NC7	05/15/16	23,293,690	23,293,690	0	0
912828FQ8	E	4.875	912820NM5	08/15/16	22,556,671	22,555,071	1,600	0
Total Treasury Notes.....					2,444,338,813	2,403,276,157	41,062,656	1,732,495
Grand Total.....					3,359,395,944	3,161,605,736	197,790,208	40,607,723