

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, NOVEMBER 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	3,991,005	764,911	18,012	
912810 DN5	11.750	912800 AA7	11/15/14	5,015,284	2,251,842	2,763,442	91,800	
912810 DP0	11.250	912803 AA1	02/15/15	10,520,299	9,124,723	1,395,576	304,594	
912810 DS4	10.625	912803 AC7	08/15/15	4,023,916	3,497,926	525,990	450,911	
912810 DT2	9.875	912803 AE3	11/15/15	5,584,859	3,770,218	1,814,641	277,800	
912810 DV7	9.250	912803 AF0	02/15/16	5,431,754	5,179,940	251,814	354,200	
912810 DW5	7.250	912803 AH6	05/15/16	18,823,551	18,203,376	620,175	2,160,400	
912810 DX3	7.500	912803 AK9	11/15/16	18,787,448	17,041,375	1,746,073	234,480	
912810 DY1	8.750	912803 AL7	05/15/17	15,559,169	9,893,282	5,665,887	274,830	
912810 DZ8	8.875	912803 AM5	08/15/17	10,968,358	8,003,366	2,964,992	2,562,820	
912810 EA2	9.125	912803 AN3	05/15/18	6,717,439	3,781,221	2,936,218	5,762,800	
912810 EB0	9.000	912803 AP8	11/15/18	7,174,470	3,361,339	3,813,131	4,310,800	
912810 EC8	8.875	912803 AQ6	02/15/19	13,090,498	7,095,684	5,994,814	4,367,150	
912810 ED6	8.125	912803 AR4	08/15/19	18,940,932	17,094,982	1,845,950	7,265,360	
912810 EE4	8.500	912803 AS2	02/15/20	9,476,268	6,153,715	3,322,553	410,800	
912810 EF1	8.750	912803 AT0	05/15/20	7,582,183	2,630,040	4,952,143	945,040	
912810 EG9	8.750	912803 AU7	08/15/20	17,059,306	9,043,079	8,016,227	2,885,440	
912810 EH7	7.875	912803 AV5	02/15/21	10,075,573	9,215,626	859,947	6,902,800	
912810 EJ3	8.125	912803 AW3	05/15/21	10,066,788	5,743,719	4,323,069	672,560	
912810 EK0	8.125	912803 AX1	08/15/21	9,506,382	7,637,527	1,868,855	1,221,169	
912810 EL8	8.000	912803 AY9	11/15/21	30,632,194	14,476,645	16,155,549	5,277,578	
912810 EM6	7.250	912803 AZ6	08/15/22	10,127,790	7,627,670	2,500,120	356,200	
912810 EN4	7.625	912803 BA0	11/15/22	7,423,626	3,317,468	4,106,158	844,100	
912810 EP9	7.125	912803 BB8	02/15/23	15,782,061	11,386,349	4,395,712	721,400	
912810 EQ7	6.250	912803 BC6	08/15/23	22,659,044	19,183,619	3,475,425	16,696,016	
912810 ES3	7.500	912803 BD4	11/15/24	9,604,162	3,375,672	6,228,490	3,227,530	
912810 ET1	7.625	912803 BE2	02/15/25	9,509,170	3,864,869	5,644,301	4,992,400	
912810 EV6	6.875	912803 BF9	08/15/25	11,187,207	7,064,186	4,123,021	9,296,170	
912810 EW4	6.000	912803 BG7	02/15/26	12,837,916	11,637,672	1,200,244	3,290,700	
912810 EX2	6.750	912803 BH5	08/15/26	8,810,418	5,365,955	3,444,463	888,000	
912810 EY0	6.500	912803 BJ1	11/15/26	10,860,177	4,379,245	6,480,932	438,400	
912810 EZ7	6.625	912803 BK8	02/15/27	9,521,971	4,721,546	4,800,425	206,400	
912810 FA1	6.375	912803 BL6	08/15/27	9,196,756	5,931,667	3,265,089	249,600	
912810 FB9	6.125	912803 BM4	11/15/27	22,021,339	8,965,320	13,056,019	629,400	
912810 FE3	5.500	912803 BP7	08/15/28	11,776,201	10,861,769	914,432	550,580	
912810 FF0	5.250	912803 BV4	11/15/28	10,947,052	9,674,096	1,272,956	421,500	
912810 FG8	5.250	912803 BW2	02/15/29	11,350,341	10,327,745	1,022,596	342,600	
912810 FJ2	6.125	912803 CG6	08/15/29	11,178,580	8,859,143	2,319,437	3,225,900	
912810 FM5	6.250	912803 CH4	05/15/30	17,043,162	8,528,412	8,514,750	7,671,000	
912810 FP8	5.375	912803 CK7	02/15/31	16,427,648	16,252,848	174,800	0	
Total Treasury Bonds.....				478,057,208	328,515,881	149,541,327	100,799,240	
Treasury Inflation-Protected Securities:								
CUSIP:	Series:	Interest Rate:						
912827 2M3	A	3.375	912820 BV8	01/15/07	19,764,593	19,764,593	0	0
912827 3T7	A	3.625	912820 CL9	01/15/08	20,679,047	20,556,042	123,005	0
912827 4Y5	A	3.875	912820 DN4	01/15/09	19,269,093	19,269,093	0	0
912827 5W8	A	4.250	912820 EK9	01/15/10	13,371,529	13,371,529	0	0
912828 CZ1	D	0.875	912820 KV8	04/15/10	29,372,323	29,372,323	0	0
912827 6R8	A	3.500	912820 GA9	01/15/11	12,560,653	12,560,653	0	0
912827 7J5	A	3.375	912820 GT8	01/15/12	6,719,633	6,719,633	0	0
912828 AF7	C	3.000	912820 HC4	07/15/12	25,439,854	25,439,854	0	0
912828 BD1	C	1.875	912820 JA6	07/15/13	21,648,401	21,648,401	0	0
912828 BW9	A	2.000	912820 JT5	01/15/14	22,586,550	22,586,550	0	0
912828 CP3	D	2.000	912820 KL0	07/15/14	20,032,926	20,032,926	0	0
912828 DH0	A	1.625	912820 LE5	01/15/15	19,774,993	19,774,993	0	0
912828 EA4	D	1.875	912820 LX3	07/15/15	17,367,832	17,367,832	0	0
912810 FR4		2.375	912803 CN1	01/15/25	29,519,549	29,519,549	0	0
912810 FD5		3.625	912803 BN2	04/15/28	20,620,852	20,614,709	6,143	0
912810 FH6		3.875	912803 CF8	04/15/29	23,568,053	23,416,951	151,101	0
912810 FQ6		3.375	912803 CL5	04/15/32	5,611,448	5,611,448	0	0
Total Treasury Inflation-Protected Securities...				327,907,329	327,627,080	280,249	0	

