

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, NOVEMBER 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	8,470,723	2,049,576	263,440	
912810DS4	10.625	912803AC7	08/15/15	4,023,916	3,358,015	665,901	371,400	
912810DT2	9.875	912803AE3	11/15/15	5,584,859	4,031,208	1,553,651	577,400	
912810DV7	9.250	912803AF0	02/15/16	5,431,754	5,199,910	231,844	100,400	
912810DW5	7.250	912803AH6	05/15/16	18,823,551	17,436,069	1,387,482	629,400	
912810DX3	7.500	912803AK9	11/15/16	18,787,448	16,212,405	2,575,043	594,240	
912810DY1	8.750	912803AL7	05/15/17	15,559,169	10,350,592	5,208,577	832,300	
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	8,764,766	2,203,592	1,285,600	
912810EA2	9.125	912803AN3	05/15/18	6,717,439	3,594,821	3,122,618	745,600	
912810EB0	9.000	912803AP8	11/15/18	7,174,470	3,287,429	3,887,041	689,800	
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	7,638,784	5,451,714	1,989,600	
912810ED6	8.125	912803AR4	08/15/19	18,940,932	16,501,142	2,439,790	1,573,800	
912810EE4	8.500	912803AS2	02/15/20	9,476,268	7,580,665	1,895,603	1,116,900	
912810EF1	8.750	912803AT0	05/15/20	7,582,183	3,164,019	4,418,164	568,440	
912810EG9	8.750	912803AU7	08/15/20	17,059,306	12,410,999	4,648,307	2,705,920	
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,082,126	993,447	901,800	
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	5,352,159	4,714,629	1,148,320	
912810EK0	8.125	912803AX1	08/15/21	9,506,382	8,405,739	1,100,643	964,280	
912810EL8	8.000	912803AY9	11/15/21	30,632,194	13,498,935	17,133,259	2,840,300	
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	8,440,508	1,687,282	874,800	
912810EN4	7.625	912803BA0	11/15/22	7,423,626	3,097,768	4,325,858	1,635,800	
912810EP9	7.125	912803BB8	02/15/23	15,782,061	11,267,655	4,514,406	980,200	
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	20,418,179	2,240,865	1,202,648	
912810ES3	7.500	912803BD4	11/15/24	9,604,162	3,307,151	6,297,011	520,960	
912810ET1	7.625	912803BE2	02/15/25	9,509,170	5,431,669	4,077,501	1,457,200	
912810EV6	6.875	912803BF9	08/15/25	11,187,207	7,264,826	3,922,381	335,960	
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,194,372	643,544	1,062,200	
912810EX2	6.750	912803BH5	08/15/26	8,810,418	5,285,755	3,524,663	599,000	
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	4,563,380	6,296,797	1,123,600	
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	4,652,535	4,869,436	475,800	
912810FA1	6.375	912803BL6	08/15/27	9,196,756	5,282,597	3,914,159	651,200	
912810FB9	6.125	912803BM4	11/15/27	22,021,339	7,728,311	14,293,028	1,169,000	
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,472,469	1,303,732	381,200	
912810FF0	5.250	912803BV4	11/15/28	10,947,052	9,012,596	1,934,456	1,083,272	
912810FG8	5.250	912803BW2	02/15/29	11,350,341	9,598,345	1,751,996	774,867	
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	6,946,543	4,232,037	1,881,000	
912810FM5	6.250	912803CH4	05/15/30	17,043,162	6,493,255	10,549,907	4,055,288	
912810FP8	5.375	912803CK7	02/15/31	16,427,648	14,031,748	2,395,900	1,128,000	
912810FT0	4.500	912803CX9	02/15/36	26,397,130	16,959,530	9,437,600	835,800	
Total Treasury Bonds.....				499,698,422	339,745,802	159,952,620	42,126,735	
Treasury Inflation-Protected Securities:								
CUSIP:	Series:	Interest Rate:						
9128272M3	A	3.375	912820BV8	01/15/07	20,183,755	20,183,755	0	0
9128273T7	A	3.625	912820CL9	01/15/08	21,117,492	20,991,879	125,613	0
9128274Y5	A	3.875	912820DN4	01/15/09	19,677,626	19,676,389	1,237	0
9128275W8	A	4.250	912820EK9	01/15/10	13,655,119	13,655,119	0	0
912828CZ1	D	0.875	912820KV8	04/15/10	29,995,074	29,995,074	0	0
9128276R8	A	3.500	912820GA9	01/15/11	12,826,988	12,826,988	0	0
912828FB1	G	2.375	912820MY0	04/15/11	20,629,645	20,629,645	0	0
9128277J5	A	3.375	912820GT8	01/15/12	6,862,115	6,862,115	0	0
912828AF7	C	3.000	912820HC4	07/15/12	25,979,158	25,979,158	0	0
912828BD1	C	1.875	912820JA6	07/15/13	22,107,392	22,107,392	0	0
912828BW9	A	2.000	912820JT5	01/15/14	23,065,596	23,065,596	0	0
912828CP3	D	2.000	912820KL0	07/15/14	20,457,626	20,457,626	0	0
912828DH0	A	1.625	912820LE5	01/15/15	20,194,161	20,194,161	0	0
912828EA4	D	1.875	912820LX3	07/15/15	17,736,048	17,736,048	0	0
912828ET3	A	2.000	912820MQ7	01/15/16	17,382,168	17,382,168	0	0
912828FL9	D	2.500	912820NH6	07/15/16	20,097,643	20,097,643	0	0
912810FR4		2.375	912803CN1	01/15/25	30,145,366	30,145,366	0	0
912810FS2		2.000	912803CW1	01/15/26	20,449,120	20,449,120	0	0
912810FD5		3.625	912803BN2	04/15/28	21,058,062	21,051,789	6,273	0
912810FH6		3.875	912803CF8	04/15/29	24,067,758	23,913,453	154,305	0
912810FQ6		3.375	912803CL5	04/15/32	5,730,438	5,730,438	0	0
Total Treasury Inflation-Protected Securities.....				413,418,350	413,130,921	287,429	0	
Treasury Notes:								
CUSIP:	Series:	Interest Rate:						
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	10,946,901	2,156,777	8,800
912828BY5	H	2.250	912820JV0	02/15/07	25,469,287	25,166,287	303,000	181,600
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	12,387,392	1,570,794	21,800
912828AC4	E	4.375	912820GZ4	05/15/07	24,351,431	23,998,421	353,010	117,960
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	23,301,008	2,335,795	157,800
912828AH3	F	3.250	912820HE0	08/15/07	25,410,844	25,371,487	39,357	0
912828CR9	K	2.750	912820KN6	08/15/07	24,673,687	24,393,979	279,708	0
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	26,375,197	177,600	0
912828AN0	G	3.000	912820HK6	11/15/07	50,619,528	47,445,585	3,173,943	14,400
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	26,583,679	83,200	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	12,888,337	695,075	20,200
912828AT7	E	3.000	912820HQ3	02/15/08	27,489,260	26,985,402	503,858	0
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	26,753,965	83,200	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, NOVEMBER 30, 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:						
9128274F6	C	5.625	912820CY1	05/15/08	27,190,961	24,975,336	2,215,625	16,880
912828AZ3	F	2.625	912820HW0	05/15/08	33,338,446	32,163,346	1,175,100	1,100
912828DT4	N	3.750	912820LQ8	05/15/08	26,707,681	26,256,021	451,660	0
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	18,530,666	2,826,808	0
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	26,476,890	27,200	0
912828BK5	H	3.125	912820JG3	09/15/08	16,002,177	15,974,977	27,200	0
912828FT2	Z	4.665	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	22,727,821	22,708,621	19,200	0
9128274V1	D	4.750	912820DK0	11/15/08	25,083,125	24,621,095	462,030	37,100
912828BQ2	K	3.375	912820JM0	11/15/08	18,181,033	17,765,977	415,056	0
912828EL0	Q	4.375	912820MH7	11/15/08	21,449,894	21,388,754	61,140	0
912828FZ8	AB	4.625	912820NW3	11/30/08	24,340,132	24,340,132	0	0
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	17,187,823	245,940	0
912828EV8	R	4.500	912820MS3	02/15/09	22,308,500	21,982,440	326,060	43,200
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	14,705,390	89,400	2,000
912828CH1	H	3.875	912820KE6	05/15/09	18,059,937	17,626,657	433,280	6,400
912828FE5	S	4.875	912820NB9	05/15/09	27,380,356	27,289,416	90,940	0
912828CL2	J	4.000	912820KH9	06/15/09	15,004,754	15,004,354	400	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	25,964,417	1,435,477	137,242
912828CS7	L	3.500	912820KP1	08/15/09	17,294,686	16,762,884	531,802	0
912828FP0	T	4.875	912820NL7	08/15/09	23,420,414	23,386,414	34,000	3,200
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	18,224,148	527,780	800
912828FX3	U	4.625	912820NU7	11/15/09	24,772,846	24,771,246	1,600	0
912828DE7	Q	3.500	912820LB1	12/15/09	15,002,485	15,002,085	400	0
912828DG2	E	3.625	912820LD7	01/15/10	15,004,697	14,995,777	8,920	0
9128275Z1	B	6.500	912820EM5	02/15/10	23,355,709	22,222,806	1,132,903	0
912828DL1	F	3.500	912820LH8	02/15/10	16,617,068	16,459,348	157,720	0
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	18,179,324	569,520	0
912828DX5	K	3.625	912820LU9	06/15/10	14,001,099	14,001,099	0	0
912828DZ0	L	3.875	912820LW5	07/15/10	13,000,529	13,000,529	0	0
9128276J6	C	5.750	912820FT9	08/15/10	22,437,594	20,831,765	1,605,829	25,600
912828E8	M	4.125	912820MA2	08/15/10	14,963,424	14,002,064	961,360	32,000
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	15,591,005	370,100	0
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	22,194,687	1,241,642	0
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	0
9128277B2	C	5.000	912820GL5	08/15/11	26,635,316	24,811,720	1,823,596	333,780
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
912828FW5	P	4.625	912820NT0	10/31/11	16,181,388	16,179,788	1,600	0
912828GA2	Q	4.500	912820NX1	11/30/11	17,036,651	17,036,651	0	0
9128277L0	B	4.875	912820GV3	02/15/12	24,779,838	23,776,418	1,003,420	65,800
912828AJ9	D	4.375	912820HF7	08/15/12	19,647,976	18,419,106	1,228,870	207,680
912828AP5	E	4.000	912820HL4	11/15/12	18,112,742	17,587,292	525,450	259,000
912828AU4	A	3.875	912820HR1	02/15/13	19,498,396	19,034,396	464,000	140,000
912828BA7	B	3.625	912820HX8	05/15/13	18,253,553	18,031,021	222,532	0
912828BH2	D	4.250	912820JE8	08/15/13	33,521,123	33,300,123	221,000	29,400
912828BR0	E	4.250	912820JN8	11/15/13	30,636,844	29,932,844	704,000	7,200
912828CA6	B	4.000	912820JX6	02/15/14	28,081,066	28,045,466	35,600	139,938
912828CJ7	C	4.750	912820KF3	05/15/14	27,302,981	27,006,351	296,630	179,200
912828CT5	E	4.250	912820KQ9	08/15/14	24,721,634	24,692,034	29,600	901,600
912828DC1	F	4.250	912820KZ9	11/15/14	25,472,536	25,452,036	20,500	156,000
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	22,553,471	3,200	4,800
912828FY1	F	4.625	912820NV5	11/15/16	15,293,755	15,293,755	0	0
Total Treasury Notes.....					2,433,816,022	2,395,328,710	38,487,312	3,252,480
Grand Total.....					3,346,932,794	3,148,205,433	198,727,361	45,379,215