

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, DECEMBER 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	3,977,005	778,911	24,960	
912810 DN5	11.750	912800 AA7	11/15/14	5,015,284	2,316,642	2,698,642	66,400	
912810 DP0	11.250	912803 AA1	02/15/15	10,520,299	9,113,503	1,406,796	173,500	
912810 DS4	10.625	912803 AC7	08/15/15	4,023,916	3,488,006	535,910	960	
912810 DT2	9.875	912803 AE3	11/15/15	5,584,859	3,681,818	1,903,041	40,600	
912810 DV7	9.250	912803 AF0	02/15/16	5,431,754	5,234,940	196,814	1,206,200	
912810 DW5	7.250	912803 AH6	05/15/16	18,823,551	18,362,076	461,475	1,199,700	
912810 DX3	7.500	912803 AK9	11/15/16	18,787,448	17,304,095	1,483,353	479,880	
912810 DY1	8.750	912803 AL7	05/15/17	15,559,169	9,533,292	6,025,877	287,080	
912810 DZ8	8.875	912803 AM5	08/15/17	10,968,358	7,954,366	3,013,992	1,676,000	
912810 EA2	9.125	912803 AN3	05/15/18	6,717,439	3,771,021	2,946,418	1,692,200	
912810 EB0	9.000	912803 AP8	11/15/18	7,174,470	3,163,639	4,010,831	1,737,700	
912810 EC8	8.875	912803 AQ6	02/15/19	13,090,498	6,991,684	6,098,814	1,689,000	
912810 ED6	8.125	912803 AR4	08/15/19	18,940,932	16,935,782	2,005,150	2,751,240	
912810 EE4	8.500	912803 AS2	02/15/20	9,476,268	6,352,915	3,123,353	669,200	
912810 EF1	8.750	912803 AT0	05/15/20	7,582,183	2,451,660	5,130,523	367,160	
912810 EG9	8.750	912803 AU7	08/15/20	17,059,306	9,170,399	7,888,907	2,160,200	
912810 EH7	7.875	912803 AV5	02/15/21	10,075,573	9,304,626	770,947	1,012,000	
912810 EJ3	8.125	912803 AW3	05/15/21	10,066,788	6,053,439	4,013,349	960,747	
912810 EK0	8.125	912803 AX1	08/15/21	9,506,382	7,748,527	1,757,855	511,720	
912810 EL8	8.000	912803 AY9	11/15/21	30,632,194	14,001,695	16,630,499	3,726,300	
912810 EM6	7.250	912803 AZ6	08/15/22	10,127,790	7,716,478	2,411,312	754,600	
912810 EN4	7.625	912803 BA0	11/15/22	7,423,626	3,270,668	4,152,958	536,600	
912810 EP9	7.125	912803 BB8	02/15/23	15,782,061	11,316,149	4,465,912	635,400	
912810 EQ7	6.250	912803 BC6	08/15/23	22,659,044	18,956,523	3,702,521	5,296,552	
912810 ES3	7.500	912803 BD4	11/15/24	9,604,162	3,268,292	6,335,870	399,900	
912810 ET1	7.625	912803 BE2	02/15/25	9,509,170	3,975,469	5,533,701	1,803,400	
912810 EV6	6.875	912803 BF9	08/15/25	11,187,207	6,989,346	4,197,861	6,111,320	
912810 EW4	6.000	912803 BG7	02/15/26	12,837,916	11,602,372	1,235,544	1,869,500	
912810 EX2	6.750	912803 BH5	08/15/26	8,810,418	5,126,055	3,684,363	627,300	
912810 EY0	6.500	912803 BJ1	11/15/26	10,860,177	4,232,245	6,627,932	229,800	
912810 EZ7	6.625	912803 BK8	02/15/27	9,521,971	4,762,346	4,759,625	132,400	
912810 FA1	6.375	912803 BL6	08/15/27	9,196,756	5,846,267	3,350,489	106,600	
912810 FB9	6.125	912803 BM4	11/15/27	22,021,339	8,782,920	13,238,419	539,200	
912810 FE3	5.500	912803 BP7	08/15/28	11,776,201	10,877,769	898,432	455,600	
912810 FF0	5.250	912803 BV4	11/15/28	10,947,052	9,566,396	1,380,656	398,833	
912810 FG8	5.250	912803 BW2	02/15/29	11,350,341	10,462,745	887,596	313,400	
912810 FJ2	6.125	912803 CG6	08/15/29	11,178,580	8,942,343	2,236,237	1,342,800	
912810 FM5	6.250	912803 CH4	05/15/30	17,043,162	8,772,580	8,270,582	4,429,608	
912810 FP8	5.375	912803 CK7	02/15/31	16,427,648	16,252,848	174,800	0	
Total Treasury Bonds.....				478,057,208	327,630,941	150,426,267	48,415,560	
Treasury Inflation-Protected Securities:								
CUSIP:	Series:	Interest Rate:						
912827 2M3	A	3.375	912820 BV8	01/15/07	19,811,079	19,811,079	0	0
912827 3T7	A	3.625	912820 CL9	01/15/08	20,727,632	20,604,338	123,294	0
912827 4Y5	A	3.875	912820 DN4	01/15/09	19,314,415	19,313,201	1,215	0
912827 5W8	A	4.250	912820 EK9	01/15/10	13,403,001	13,403,001	0	0
912828 CZ1	D	0.875	912820 KV8	04/15/10	29,441,207	29,441,207	0	0
912827 6R8	A	3.500	912820 GA9	01/15/11	12,590,246	12,590,246	0	0
912827 7J5	A	3.375	912820 GT8	01/15/12	6,735,425	6,735,425	0	0
912828 AF7	C	3.000	912820 HC4	07/15/12	25,499,700	25,499,700	0	0
912828 BD1	C	1.875	912820 JA6	07/15/13	21,699,422	21,699,422	0	0
912828 BW9	A	2.000	912820 JT5	01/15/14	22,639,684	22,639,684	0	0
912828 CP3	D	2.000	912820 KL0	07/15/14	20,079,861	20,079,861	0	0
912828 DH0	A	1.625	912820 LE5	01/15/15	19,821,356	19,821,356	0	0
912828 EA4	D	1.875	912820 LX3	07/15/15	17,408,632	17,408,632	0	0
912810 FR4		2.375	912803 CN1	01/15/25	29,588,711	29,588,711	0	0
912810 FD5		3.625	912803 BN2	04/15/28	20,669,357	20,663,199	6,158	0
912810 FH6		3.875	912803 CF8	04/15/29	23,623,424	23,471,967	151,456	0
912810 FQ6		3.375	912803 CL5	04/15/32	5,624,630	5,624,630	0	0
Total Treasury Inflation-Protected Securities...				328,677,781	328,395,658	282,122	0	

