

Run Date:06/01/2006
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Investment Funds Summary Holdings Report
05/31/2006

Fund Name	Special Issue	Market Based	Marketable	2/ Agency Secs	3/	Total
ABANDONED MINES		2,232,910				2,232,910
AGRICULTURE MARKET SER		207				207
AIRPORT & AIRWAYS TR	11,321,480					11,321,480
ALASKA NATIVE ESCROW	1	1,027				1,027
ALBANIAN CLAIMS FUND		1,027				1,027
ALLEGED VIOLATORS OF	1	111,693				111,693
ARMED FORCES RHTF		132,862				132,862
ASSET FORFEITURE FUN		623,880				623,880
AVIATION INSURANCE R		626,301				626,301
BANK INSURANCE FUND		33,890,999				33,890,999
BARRY GOLDWATER SCHO		66,850				66,850
BELIZE ESCROW ACCOUNT		794				794
BEQUEST & GIFT FEM		49,934				49,934
BEQUEST OF MAJ AINS		22				22
BOAT SAFETY		79,920				79,920
BOTANIC GARDENS GIFT FUND		2,878				2,878
CAPITOL PRESERVATION		9,762				9,762
CHEYENNE RIVER TRUST		32,789				32,789
CHRISTOPHER COLUMBUS		1,473				1,473
CIVIL SERVICE RETIRE	4	641,270,532				641,270,532
CLAIMS COURT JUDGES		14,603				14,603
COMPTROLLER OF THE C		575,427				575,427
COURT OF VETERANS A		11,529				11,529
CUSTODIAL TRIBAL FD	1	519,992				519,992
D C FEDERAL PENSION FUND		3,439,027				3,439,027
DC JUDGES RETIREMENT		104,864				104,864
DEFENSE COOPERATION		5,963				5,963
DEPARTMENT AIR CGF		709				709
DEPARTMENT NAVY GGF		2,397				2,397
DEPARTMENT STATE CON		4,000				4,000
DEPARTMENT STATE UNC		5				5
DOD MEDICARE RETIRE FUND		73,280,308				73,280,308
EDUCATION BENEFIT DOD		1,122,244				1,122,244
EISENHOWER EXCHANGE		7,521				7,521
EMPLOYEES HEALTH BEN		13,946,891				13,946,891
EMPLOYEES LIFE INSUR		30,787,350				30,787,350
ENERGY EMPLOYEE OCC FD		57,101				57,101
ENVIRON DIS RES FUND		2,173				2,173
ENVIRON I & R FUND		1,032,995				1,032,995
ESTHER CATTELL SCHMI		310				310
EXCHANGE STABILIZATION		15,524,052				15,524,052
EXP & REF FARM PRODUCTS		1,278				1,278
FARM CREDIT ADM REVOLVING		23,994				23,994
FARM CREDIT INSURANCE		2,057,885				2,057,885
FEDERAL AID AND WILD		475,466				475,466
FEDERAL DISABILITY INS	198,170,181					198,170,181
FEDERAL HA COOPERATI		2,250				2,250
FEDERAL HA MUTUAL MO		21,312,535				21,312,535
FEDERAL HA RESERVED		5,136				5,136
FEDERAL HOSPITAL INS	292,941,171					292,941,171
FEDERAL OLD-AGE & S INS	1,719,732,151					1,719,732,151

Fund Name	Special Issue	Market Based	Marketable	2/ Agency Secs	3/	Total
FEDERAL PRISON INDUS		323,700				323,700
FEDERAL SAVINGS & LN		3,065,275				3,065,275
FEDERAL SUPP MEDICAL INS	29,994,242					29,994,242
FISHERMEN'S CONT FND		807				807
FOREIGN FISH OBSERVE		1,210				1,210
FOREIGN SERVICE RETIREMNT	13,588,079					13,588,079
GENERAL POST FUND VA		43,365				43,365
GERMAN SETTLEMENT FUND		4,721				4,721
GIFT & BEQ CIA	1	121				121
GIFT & BEQ TREASURY		810				810
GIFT & BEQ TRUST DOT		1				1
GOVERNMENT LIFE INS	40,365					40,365
GOVERNMENT N M A MBS		8,195,288				8,195,288
HARBOR MAINTENANCE		2,965,593				2,965,593
HARRY S TRUMAN SCHOL		54,978				54,978
HAZARDOUS SUB IRON MTN		8,686				8,686
HAZARDOUS SUBSTANCE SF		3,040,995				3,040,995
HIGHWAY MASS TRANSIT	4,787,785					4,787,785
HIGHWAY TRUST FUND	8,736,299					8,736,299
INDIAN IRRIGATION SY		30,371	1,000		5,651	37,022
INDIV INDIAN MONEY	1	43,104				43,104
INLAND WATERWAYS TF		296,380				296,380
INSPECTION & GRADING	1	756				756
IRANIAN CLAIMS		149				149
ISRAELI-ARAB SCHOLAR		4,955				4,955
JAMES MADISON FELLOW		37,267				37,267
JAPAN-US FRIENDSHIP		39,492				39,492
JOHN C STENNIS CENTR	2,830	9,250				12,080
JOHN F KENNEDY SK FD		8,031				8,031
JUDICIAL OFFCRS RETD		224,826				224,826
JUDICIAL SURVIVORS		468,490				468,490
KOREAN WAR VET MEMOR		58				58
KUUKPIK ALASKA ESCROW	1	38,374				38,374
LAND BETWEEN THE LAKES		5,439				5,439
LEAKING UND STORAGE		2,596,915				2,596,915
LIB OF CONGRESS CF		1,062,882				1,062,882
LIB OF CONGRESS GIFT		8,631				8,631
LIB OF CONGRESS TR F		39,723				39,723
LINCOLN CO LAND ACT		44,718				44,718
LOWER BRULE TRUST		11,526				11,526
LOWER COLORADO RIVER FUND		313,159				313,159
MARITIME ESCROW FUND	1	115,780				115,780
MID EAST-WEST DIALOGUE		17,096				17,096
MILITARY RETIREMENT		187,386,637				187,386,637
MORRIS K UDALL SCH		34,176				34,176
NASA ENDEAVOR TR FD		595				595
NASA SCIENCE SPACE T		13,702				13,702
NATIONAL ARCHIVE GIF		2,722				2,722
NATIONAL ARCHIVE TR		6,555				6,555
NATIONAL CUA COMMUN		9,200				9,200
NATIONAL CUA OPERATE		61,600				61,600

Fund Name	Special Issue	Market Based	Marketable	2/ Agency Secs	3/	Total
NATIONAL CUA SH INS		6,733,054				6,733,054
NATIONAL IH CONDITIO		179				179
NATIONAL IH PATIENTS		358				358
NATIONAL IH UNCOND		27,091				27,091
NATIONAL LABOR RB	1	1,232				1,232
NATIONAL SECUR EDUC		3,658				3,658
NATIONAL SERVICE LIF	10,240,316					10,240,316
NATIONAL SERVICE TF		472,827				472,827
NATIVE AMER INSTITUT		78,125				78,125
NATL ENDOW FOR ARTS		2,435				2,435
NATURAL RESOURCE DAM		206,449				206,449
NUCLEAR WASTE FUND		4,254,622				4,254,622
NUCLEAR WASTE ZERO	5	31,448,000				31,448,000
OFFICE OF THRIFT SUP		216,554				216,554
OIL SPILL LIABILITY		492,678				492,678
OLIVER W HOLMES		68				68
OPEN WORLD LEADERSHIP TF	17,174					17,174
OS-DENALI COMMISSION		176,935				176,935
OUTER CS BONUS BID	1	56,293				56,293
OVERSEAS PIC NON-CR		4,220,738				4,220,738
PAJARITO PLATEAU COMP		9,236				9,236
PANAMA CAN COM COMP		77,806				77,806
PENSION BENEFIT		2,298,547				2,298,547
PENSION BENEFIT ZERO	7	36,050,000				36,050,000
PERISH AG COMMODITIES		68				68
POSTAL SERVICE FUND		3,868,300				3,868,300
POWER SYSTEMS BIA		40,089				40,089
PRESCRIPTION DRUG	1,156,925					1,156,925
PRESIDIO TRUST		120,523				120,523
PUBLIC HLTH SER CON		2,883				2,883
RAILROAD RETIRE ACCT	454,499					454,499
RAILROAD RETIRE SSE	829,273					829,273
RELIEF REHAB DC		3,213				3,213
RELIEF REHAB LONGSHO		51,080				51,080
REREGISTRATION & EXP		17,315				17,315
RESERVE MOBIL INCOME		2,696				2,696
RETIRED EMPLOYEE HLT		2,214				2,214
SAVINGS ASSOC INS FD		11,764,618				11,764,618
SEC-A-02839-C	1	3,253				3,253
SEC-B-01792-R	1	7,013				7,013
SEC-B-01993-C	1	101,449				101,449
SEC-B-02005-D	1	145,291				145,291
SEC-B-02008-B	1	234,820				234,820
SEC-C-02983-C	1	1,690				1,690
SEC-C-03765-B	1	52,938				52,938
SEC-C-03782-B	1	145,760				145,760
SEC-C-03786-B	1	38,322				38,322
SEC-C-03797-B	1	77,414				77,414
SEC-C-03830-B	1	30,595				30,595
SEC-C-03830-C	1	15,295				15,295
SEC-D-02597-B	1	103,975				103,975

Fund Name	Special Issue	Market Based	Marketable	2/ Agency Secs	3/	Total
SEC-D-02598-C	1		41			41
SEC-D-02598-D	1		155			155
SEC-D-02598-E	1		155			155
SEC-D-02598-F	1		517			517
SEC-D-02598-G	1		348,891			348,891
SEC-D-02598-G-1	1		52,548			52,548
SEC-FW-02692-E	1		10,571			10,571
SEC-HO-03516-B	1		566			566
SEC-HO-09431-G	1		69,079			69,079
SEC-HO-09683-B	1		8,139			8,139
SEC-HO-09683-C	1		829			829
SEC-LA-02796-C	1		50,219			50,219
SEC-NY-07220-G	1		262,182			262,182
SEC-NY-07220-I	1		188,660			188,660
SEC-NY-07220-M	1		184,267			184,267
SEC-NY-07273-D	1		127,213			127,213
SEC-NY-07281-B	1		389,180			389,180
SEC-NY-07282-B	1		154			154
SEC-NY-07282-C	1		386			386
SEC-NY-07282-D	1		334			334
SEC-NY-07290-B	1		15,747			15,747
SEC-NY-07290-C	1		5,189			5,189
SEC-NY-07292-B	1		253,573			253,573
SEC-P-01107-B	1		73,456			73,456
SEC-P-01123-C	1		94,736			94,736
SEC-P-01123-D	1		82,894			82,894
SEC-P-01123-E	1		82,894			82,894
SEC-SF-02694-D	1		2,565			2,565
SEC-SF-02750-B	1		52,072			52,072
SEC-SF-02762-B	1		25,831			25,831
SEC-SF-02768-C	1		4,332			4,332
SEC-SF-02768-D	1		118			118
SEC-SF-02784-B	1		20,674			20,674
SEIZED ASSETS FUND	1		771,314			771,314
SEIZED CUR US CU SER			377,806			377,806
SENATE PRESERVATION TF			509			509
SERVICEMEN'S GROUP		479				479
SMITHSONIAN ENDOWMEN	1		1,000			1,000
SO NEV PUB LAND MGMT			2,335,572			2,335,572
SOUTH DAKOTA TR FUND			87,585			87,585
SPECIAL INVESTMENT	1		712,288			712,288
SPORT FISH RESTOR & BOAT			1,509,698			1,509,698
SUPP FOR RELOCATION			13,425			13,425
TAX COURT JUDGES SA			8,295			8,295
THRIFT SAVINGS FUND	1		67,874,559			67,874,559
TREASURY FORFEIT FD			366,447			366,447
TRIBAL SPECIAL FUND			21,361			21,361
TRIBAL TRUST FUND			30,456			30,456
UNEARNED COPYRIGHT F	1		4,551			4,551
UNEMPLOYMENT TRUST		66,332,439				66,332,439
UNIT STAT ARMY GGF			3,570			3,570

Fund Name	Special Issue	Market Based	Marketable	2/ Agency Secs	3/	Total
UNIT STAT CST GRD GG		1,270				1,270
UNIT STAT NAV AC G&M		7,178				7,178
UNIT STAT TRUSTEE SY		264,999				264,999
URANIUM ENRICHMENT		4,346,035				4,346,035
USAO / ARTEMIS	1	78,177				78,177
USEC REVOLVING FUND		1,426,178				1,426,178
UTAH RECLAMATION		155,460				155,460
VACCINE INJURY		2,265,892				2,265,892
VETERANS' REOPENED	404,788					404,788
VETERANS' SPECIAL LF	1,929,588					1,929,588
VIETNAM CLAIMS FD	1	175				175
VOLUNTARY SEPAR INC		682,007				682,007
WAGE & HOUR LABOR BD	1	1,659				1,659
WAR-RISK INSURANCE		37,299				37,299
WORLD WAR VET MEMOR		7,600				7,600
Grand Totals	3,001,950,596	602,279,673	1,000	5,651		3,604,236,920

FootNotes:

- 1) Denotes Off-Budget Accounts
- 2) For details see 1133-1
- 3) For details see 1134-1
- 4) In addition CSR holds \$.00 (not rounded) in FFB Obligations
- 5) Includes Face Value \$31,448,000,000.00 (not rounded) zero coupon bonds
 Market Value \$12,965,459,403.65 (not rounded) zero coupon bonds
- 6) Includes Face Value \$.00 (not rounded) zero coupon bonds
 Market Value \$.00 (not rounded) zero coupon bonds
- 7) Includes Face Value \$36,050,000,000.00 (not rounded) zero coupon bonds
 Market Value \$11,920,126,311.92 (not rounded) zero coupon bonds
- 8) Includes Face Value \$.00 (not rounded) zero coupon bonds
 Market Value \$.00 (not rounded) zero coupon bonds

1133 Marketable Securities Held by GAS Agencies

As of 05/31/2006

Account Number	Security Description	Shares/Par
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INDIAN IRRIGATION SY		
000000000145240	MARKETABLE TREASURY NOTE 5.625% 05/15/2008	1,000,000.00

		1,000,000.00

		1,000,000.00

1134 Agency Securities Held by GAS Agencies
As of 05/31/2006

Account Number	Security Description	Shares/Par
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INDIAN IRRIGATION SY		
000000000145240	AGENCY SECURITY 9.25% FMPC 140161 G 10/01/2009	3,082,817.00
000000000145240	AGENCY SECURITY 8.00% FNMS CL020392 04/01/2007	1,555,008.00
000000000145240	AGENCY SECURITY 9.50% GN 278668 08/15/2019	1,013,489.00

		5,651,314.00

		5,651,314.00