

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JANUARY 31, 2007

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:							
912810DN5	11.750	912800AA7	11/15/14	5,015,284	2,883,304	2,131,980	50,000	
912810DP0	11.250	912803AA1	02/15/15	10,520,299	8,525,563	1,994,736	315,100	
912810DS4	10.625	912803AC7	08/15/15	4,023,916	3,422,095	601,821	283,640	
912810DT2	9.875	912803AE3	11/15/15	5,584,859	4,085,208	1,499,651	700,800	
912810DV7	9.250	912803AF0	02/15/16	5,431,754	5,330,072	101,682	77,400	
912810DW5	7.250	912803AH6	05/15/16	18,823,551	17,736,469	1,087,082	426,900	
912810DX3	7.500	912803AK9	11/15/16	18,787,448	16,373,965	2,413,483	1,008,780	
912810DY1	8.750	912803AL7	05/15/17	15,559,169	10,992,732	4,566,437	1,049,980	
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	8,765,166	2,203,192	967,400	
912810EA2	9.125	912803AN3	05/15/18	6,717,439	3,968,021	2,749,418	694,600	
912810EB0	9.000	912803AP8	11/15/18	7,174,470	3,290,929	3,883,541	208,200	
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	8,793,384	4,297,114	1,079,400	
912810ED6	8.125	912803AR4	08/15/19	18,940,932	16,796,342	2,144,590	1,736,120	
912810EE4	8.500	912803AS2	02/15/20	9,476,268	7,680,165	1,796,103	474,100	
912810EF1	8.750	912803AT0	05/15/20	7,582,183	3,192,379	4,389,804	596,680	
912810EG9	8.750	912803AU7	08/15/20	17,059,306	12,545,539	4,513,767	1,070,460	
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,149,726	925,847	627,400	
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	5,400,439	4,666,349	377,960	
912810EK0	8.125	912803AX1	08/15/21	9,506,382	8,516,439	989,943	782,520	
912810EL8	8.000	912803AY9	11/15/21	30,632,194	14,972,632	15,659,562	1,946,025	
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	7,947,408	2,180,382	1,579,000	
912810EN4	7.625	912803BA0	11/15/22	7,423,626	3,247,568	4,176,058	659,200	
912810EP9	7.125	912803BB8	02/15/23	15,782,061	11,482,455	4,299,606	614,600	
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	20,388,467	2,270,577	536,116	
912810ES3	7.500	912803BD4	11/15/24	9,604,162	3,332,111	6,272,051	618,760	
912810ET1	7.625	912803BE2	02/15/25	9,509,170	5,332,669	4,176,501	1,072,000	
912810EV6	6.875	912803BF9	08/15/25	11,187,207	7,036,526	4,150,681	855,040	
912810EW4	6.000	912803BG7	02/15/26	12,837,916	11,795,472	1,042,444	1,514,500	
912810EX2	6.750	912803BH5	08/15/26	8,810,418	5,168,255	3,642,163	1,039,400	
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	4,947,530	5,912,647	293,000	
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	4,657,535	4,864,436	1,329,800	
912810FA1	6.375	912803BL6	08/15/27	9,196,756	5,177,897	4,018,859	869,000	
912810FB9	6.125	912803BM4	11/15/27	22,021,339	7,468,911	14,552,428	1,244,000	
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,191,069	1,585,132	997,800	
912810FF0	5.250	912803BV4	11/15/28	10,947,052	8,062,697	2,884,355	1,723,000	
912810FG8	5.250	912803BW2	02/15/29	11,350,341	9,789,845	1,560,496	724,700	
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	7,260,143	3,918,437	1,410,800	
912810FM5	6.250	912803CH4	05/15/30	17,043,162	6,150,363	10,892,799	1,115,780	
912810FP8	5.375	912803CK7	02/15/31	16,427,648	14,276,548	2,151,100	3,977,572	
912810FT0	4.500	912803CX9	02/15/36	26,397,130	17,289,230	9,107,900	3,247,900	
Total Treasury Bonds.....				499,698,422	343,423,268	156,275,154	39,895,433	
Treasury Inflation-Protected Securities:								
CUSIP:	Series:	Interest Rate:						
9128273T7	A	3.625	912820CL9	01/15/08	20,969,214	20,844,483	124,731	0
9128274Y5	A	3.875	912820DN4	01/15/09	19,539,593	19,538,365	1,229	0
9128275W8	A	4.250	912820EK9	01/15/10	13,559,231	13,559,231	0	0
912828CZ1	D	0.875	912820KV8	04/15/10	29,784,504	29,784,504	0	0
9128276R8	A	3.500	912820GA9	01/15/11	12,736,999	12,736,999	0	0
912828FB1	G	2.375	912820MY0	04/15/11	20,484,971	20,484,971	0	0
9128277J5	A	3.375	912820GT8	01/15/12	6,813,961	6,813,961	0	0
912828AF7	C	3.000	912820HC4	07/15/12	25,796,858	25,796,858	0	0
912828BD1	C	1.875	912820JA6	07/15/13	21,952,327	21,952,327	0	0
912828BW9	A	2.000	912820JT5	01/15/14	22,903,673	22,903,673	0	0
912828CP3	D	2.000	912820KL0	07/15/14	20,314,159	20,314,159	0	0
912828DH0	A	1.625	912820LE5	01/15/15	20,052,602	20,052,602	0	0
912828EA4	D	1.875	912820LX3	07/15/15	17,611,609	17,611,609	0	0
912828ET3	A	2.000	912820MQ7	01/15/16	17,260,275	17,260,275	0	0
912828GD6	A	2.375	912820PA9	01/15/17	11,249,524	11,249,524	0	0
912828FL9	D	2.500	912820NH6	07/15/16	20,000,441	20,000,441	0	0
912810FR4	A	2.375	912803CN1	01/15/25	29,933,960	29,933,960	0	0
912810FS2	A	2.000	912803CW1	01/15/26	20,305,719	20,305,719	0	0
912810PS1	A	2.375	912803CY7	01/15/27	9,181,483	9,181,483	0	0
912810FD5	A	3.625	912803BN2	04/15/28	20,910,367	20,904,138	6,229	0
912810FH6	A	3.875	912803CF8	04/15/29	23,898,915	23,745,692	153,223	0
912810FQ6	A	3.375	912803CL5	04/15/32	5,690,240	5,690,240	0	0
Total Treasury Inflation-Protected Securities.....				410,950,626	410,665,214	285,412	0	
Treasury Notes:								
CUSIP:	Series:	Interest Rate:						
9128272J0	B	6.250	912820BW6	02/15/07	13,103,678	10,817,677	2,286,001	129,192
912828BY5	H	2.250	912820JV0	02/15/07	25,469,287	25,052,191	417,096	98,000
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	12,404,173	1,554,013	34,800
912828AC4	E	4.375	912820GZ4	05/15/07	24,351,431	23,991,533	359,898	25,040
912828CG3	J	3.125	912820KD8	05/15/07	27,564,268	26,336,995	1,227,273	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	23,261,556	2,375,247	9,200
912828AH3	F	3.250	912820HE0	08/15/07	25,410,844	25,361,287	49,557	0
912828CR9	K	2.750	912820KN6	08/15/07	24,673,687	24,367,739	305,948	2,400
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	26,347,197	205,600	0
912828AN0	G	3.000	912820HK6	11/15/07	50,619,528	47,384,027	3,235,501	103,300
912828EP1	X	4.250	912820ML8	11/30/07	26,666,931	26,664,531	2,400	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	27,152,209	16,100	0
9128273X8	B	5.500	912820CQ8	02/15/08	13,583,412	12,867,937	715,475	25,800
912828AT7	E	3.000	912820HQ3	02/15/08	27,489,260	26,937,302	551,958	35,600
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	26,470,469	33,600	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

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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 Notes--Continued:								
CUSIP:	Series:	Interest Rate:						
9128274F6	C	5.625	912820CY1	05/15/08	27,190,961	24,977,616	2,213,345	1,800
912828AZ3	F	2.625	912820HW0	05/15/08	33,338,446	32,108,946	1,229,500	0
912828DT4	N	3.750	912820LQ8	05/15/08	26,707,681	26,255,761	451,920	0
912828FG0	V	4.875	912820ND5	05/31/08	25,933,459	25,789,459	144,000	6,200
912828FJ4	W	5.125	912820NF0	06/30/08	26,498,732	26,437,932	60,800	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	18,565,408	2,792,066	7,400
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	26,459,290	44,800	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	24,486,535	12,800	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	22,707,021	20,800	0
9128274V1	D	4.750	912820DK0	11/15/08	25,083,125	24,587,995	495,130	9,800
912828BQ2	K	3.375	912820JM0	11/15/08	18,181,033	17,832,577	348,456	67,200
912828EL0	Q	4.375	912820MH7	11/15/08	21,449,894	21,378,074	71,820	0
912828FZ8	AB	4.625	912820NW3	11/30/08	24,338,153	24,338,153	0	0
912828GB0	AC	4.750	912820NY9	12/31/08	24,816,923	24,448,923	368,000	0
912828BT6	L	3.375	912820JQ1	12/15/08	16,000,028	15,996,728	3,300	0
912828BV1	D	3.250	912820JS7	01/15/09	16,002,546	15,924,946	77,600	0
912828GE4	V	4.875	912820PB7	01/31/09	22,976,678	22,976,678	0	0
912828BZ2	E	3.000	912820JW8	02/15/09	17,433,763	17,180,005	253,758	0
912828EV8	R	4.500	912820MS3	02/15/09	22,308,500	21,928,340	380,160	6,800
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	14,702,190	92,600	0
912828CH1	H	3.875	912820KE6	05/15/09	18,059,937	17,564,057	495,880	1,600
912828FE5	S	4.875	912820NB9	05/15/09	27,380,356	27,251,536	128,820	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	14,992,162	12,800	0
9128275N8	C	6.000	912820EA1	08/15/09	27,399,894	25,971,717	1,428,177	67,200
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	23,363,634	56,780	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	18,212,748	539,180	1,600
912828FX3	U	4.625	912820NU7	11/15/09	24,772,846	24,760,166	12,680	0
912828DE7	Q	3.500	912820LB1	12/15/09	15,002,485	15,002,085	400	2,300
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	22,350,006	1,005,703	6,400
912828DL1	F	3.500	912820LH8	02/15/10	16,617,068	16,463,648	153,420	6,000
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	18,140,944	607,900	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	20,830,865	1,606,729	12,000
912828ED8	M	4.125	912820MA2	08/15/10	14,963,424	14,024,464	938,960	12,800
912828EG1	N	3.875	912820MD6	09/15/10	13,000,827	12,996,027	4,800	0
912828EJ5	Q	4.250	912820MF1	10/15/10	13,000,862	13,000,862	0	0
912828EM8	P	4.500	912820MJ3	11/15/10	15,961,105	15,565,365	395,740	102,000
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	22,161,087	1,275,242	2,560
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	24,861,980	1,773,336	239,780
912828FS4	M	4.625	912820NP8	08/31/11	17,500,676	17,403,076	97,600	0
912828FU9	N	4.500	912820NR4	09/30/11	17,500,158	17,497,358	2,800	0
912828FW5	P	4.625	912820NT0	10/31/11	16,181,388	16,175,988	5,400	0
912828GA2	Q	4.500	912820NX1	11/30/11	17,036,530	17,035,430	1,100	0
912828GC8	R	4.625	912820NZ6	12/31/11	16,131,258	16,131,258	0	0
912828GF1	F	4.750	912820PC5	01/31/12	14,931,083	14,931,083	0	0
9128277L0	B	4.875	912820GV3	02/15/12	24,779,838	23,412,158	1,367,680	25,000
912828AJ9	D	4.375	912820HF7	08/15/12	19,647,976	17,889,064	1,758,912	75,720
912828AP5	E	4.000	912820HL4	11/15/12	18,112,742	17,381,548	731,194	146,450
912828AU4	A	3.875	912820HR1	02/15/13	19,498,396	19,054,856	443,540	0
912828BA7	B	3.625	912820HX8	05/15/13	18,253,553	18,045,421	208,132	19,200
912828BH2	D	4.250	912820JE8	08/15/13	33,521,123	33,130,943	390,180	66,800
912828BR0	E	4.250	912820JN8	11/15/13	30,636,844	29,563,846	1,072,998	0
912828CA6	B	4.000	912820JX6	02/15/14	28,081,066	28,002,316	78,750	0
912828CJ7	C	4.750	912820KF3	05/15/14	27,302,981	26,963,371	339,610	800
912828CT5	E	4.250	912820KQ9	08/15/14	24,721,634	24,668,234	53,400	135,700
912828DC1	F	4.250	912820KZ9	11/15/14	25,472,536	25,428,436	44,100	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	24,469,949	1,900	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	0
912828FY1	F	4.625	912820NV5	11/15/16	23,293,786	23,293,786	0	0
Total Treasury Notes.....					2,459,691,184	2,418,417,697	41,273,487	1,486,442
Grand Total.....					3,370,340,232	3,172,506,179	197,834,053	41,381,875