

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, FEBRUARY 28, 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	2,949,704	2,065,580	66,400	
912810DP0	11.250	912803AA1	02/15/15	10,520,299	8,351,403	2,168,896	480,080	
912810DS4	10.625	912803AC7	08/15/15	4,023,916	3,465,015	558,901	385,440	
912810DT2	9.875	912803AE3	11/15/15	5,584,859	4,097,608	1,487,251	1,484,600	
912810DV7	9.250	912803AF0	02/15/16	5,431,754	5,315,472	116,282	27,200	
912810DW5	7.250	912803AH6	05/15/16	18,823,551	18,008,869	814,682	615,000	
912810DX3	7.500	912803AK9	11/15/16	18,787,448	17,408,625	1,378,823	1,276,400	
912810DY1	8.750	912803AL7	05/15/17	15,559,169	10,754,212	4,804,957	710,120	
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	8,953,766	2,014,592	1,009,600	
912810EA2	9.125	912803AN3	05/15/18	6,717,439	4,018,621	2,698,818	747,800	
912810EB0	9.000	912803AP8	11/15/18	7,174,470	3,188,829	3,985,641	444,300	
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	9,021,384	4,069,114	466,000	
912810ED6	8.125	912803AR4	08/15/19	18,940,932	17,039,962	1,900,970	1,001,900	
912810EE4	8.500	912803AS2	02/15/20	9,476,268	7,676,765	1,799,503	390,400	
912810EF1	8.750	912803AT0	05/15/20	7,582,183	3,454,179	4,128,004	433,660	
912810EG9	8.750	912803AU7	08/15/20	17,059,306	12,677,219	4,382,087	979,800	
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,028,126	1,047,447	717,000	
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	5,483,399	4,583,389	567,080	
912810EK0	8.125	912803AX1	08/15/21	9,506,382	8,619,039	887,343	476,160	
912810EL8	8.000	912803AY9	11/15/21	30,632,194	14,456,932	16,175,262	745,175	
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	8,231,208	1,896,582	1,937,200	
912810EN4	7.625	912803BA0	11/15/22	7,423,626	3,142,268	4,281,358	1,013,400	
912810EP9	7.125	912803BB8	02/15/23	15,782,061	11,839,755	3,942,306	1,699,400	
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	20,231,531	2,427,513	1,288,120	
912810ES3	7.500	912803BD4	11/15/24	9,604,162	3,397,471	6,206,691	703,880	
912810ET1	7.625	912803BE2	02/15/25	9,509,170	4,877,669	4,631,501	700,600	
912810EV6	6.875	912803BF9	08/15/25	11,187,207	7,165,966	4,021,241	435,600	
912810EW4	6.000	912803BG7	02/15/26	12,837,916	11,871,572	966,344	914,700	
912810EX2	6.750	912803BH5	08/15/26	8,810,418	5,070,355	3,740,063	496,100	
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	4,775,830	6,084,347	310,600	
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	4,739,215	4,782,756	469,880	
912810FA1	6.375	912803BL6	08/15/27	9,196,756	5,512,297	3,684,459	570,400	
912810FB9	6.125	912803BM4	11/15/27	22,021,339	7,962,311	14,059,028	2,160,200	
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,304,269	1,471,932	761,700	
912810FF0	5.250	912803BV4	11/15/28	10,947,052	9,136,096	1,810,956	1,859,999	
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,479,745	870,596	1,542,300	
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	6,870,243	4,308,337	763,500	
912810FM5	6.250	912803CH4	05/15/30	17,043,162	7,013,875	10,029,287	3,328,792	
912810FP8	5.375	912803CK7	02/15/31	16,427,648	14,241,348	2,186,300	1,373,800	
912810FT0	4.500	912803CX9	02/15/36	26,397,130	16,082,730	10,314,400	6,157,320	
912810PT9	4.750	912803CZ4	02/15/37	9,825,586	8,171,436	1,654,150	4,386,000	
Total Treasury Bonds.....				509,524,008	355,086,319	154,437,689	45,897,606	
Treasury Inflation-Protected Securities:								
CUSIP:	Series:	Interest Rate:						
9128273T7	A	3.625	912820CL9	01/15/08	20,998,467	20,873,562	124,905	0
9128274Y5	A	3.875	912820DN4	01/15/09	19,566,627	19,565,397	1,230	0
9128275W8	A	4.250	912820EK9	01/15/10	13,578,137	13,578,137	0	0
912828CZ1	D	0.875	912820KV8	04/15/10	29,825,946	29,825,946	0	0
9128276R8	A	3.500	912820GA9	01/15/11	12,754,711	12,754,711	0	0
912828FB1	G	2.375	912820MY0	04/15/11	20,513,421	20,513,421	0	0
9128277J5	A	3.375	912820GT8	01/15/12	6,823,447	6,823,447	0	0
912828AF7	C	3.000	912820HC4	07/15/12	25,832,766	25,832,766	0	0
912828BD1	C	1.875	912820JA6	07/15/13	21,982,740	21,982,740	0	0
912828BW9	A	2.000	912820JT5	01/15/14	22,935,596	22,935,596	0	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 Inflation-Protected Securities, Continued:							
CUSIP:	Series:	Interest Rate:					
912828CP3	D	2.000	912820KLO	07/15/14	20,342,282	20,342,282	0
912828DH0	A	1.625	912820LE5	01/15/15	20,080,344	20,080,344	0
912828EA4	D	1.875	912820LX3	07/15/15	17,636,089	17,636,089	0
912828ET3	A	2.000	912820MQ7	01/15/16	17,284,245	17,284,245	0
912828FL9	D	2.500	912820NH6	07/15/16	20,000,441	20,000,441	0
912828GD6	A	2.375	912820PA9	01/15/17	11,256,499	11,256,499	0
912810FR4		2.375	912803CN1	01/15/25	29,975,401	29,975,401	0
912810FS2		2.000	912803CW1	01/15/26	20,333,919	20,333,919	0
912810PS1		2.375	912803CY7	01/15/27	9,194,190	9,194,190	0
912810FD5		3.625	912803BN2	04/15/28	20,939,403	20,933,165	6,238
912810FH6		3.875	912803CF8	04/15/29	23,932,060	23,778,625	153,435
912810FQ6		3.375	912803CL5	04/15/32	5,698,109	5,698,109	0
Total Treasury Inflation-Protected Securities					411,484,840	411,199,031	285,809
Treasury Notes:							
CUSIP:	Series:	Interest Rate:					
912828DQ0	P	3.750	912820LM7	03/31/07	32,000,981	32,000,661	320
912828DS6	Q	3.625	912820LP0	04/30/07	31,997,895	31,991,495	6,400
9128272U5	C	6.625	912820BX4	05/15/07	13,958,186	11,925,913	2,032,273
912828AC4	E	4.375	912820GZ4	05/15/07	24,351,431	23,988,817	362,614
912828CG3	J	3.125	912820KD8	05/15/07	27,564,268	26,343,395	1,220,873
912828DW7	R	3.500	912820LT2	05/31/07	29,119,184	29,119,184	0
912828DY3	S	3.625	912820LV7	06/30/07	26,664,251	26,637,441	26,810
912828EB2	T	3.875	912820LY1	07/31/07	25,869,508	25,821,508	48,000
9128273E0	D	6.125	912820CA3	08/15/07	25,636,803	23,143,446	2,493,357
912828AH3	F	3.250	912820HE0	08/15/07	25,410,844	25,361,287	49,557
912828CR9	K	2.750	912820KN6	08/15/07	24,673,687	24,412,339	261,348
912828EF3	U	4.000	912820MC8	08/31/07	26,671,232	26,670,596	636
912828EH9	V	4.000	912820ME4	09/30/07	26,590,770	26,587,532	3,238
912828EK2	W	4.250	912820MG9	10/31/07	26,552,797	26,346,556	206,241
912828AN0	G	3.000	912820HK6	11/15/07	50,619,528	47,315,414	3,304,114
912828EP1	X	4.250	912820ML8	11/30/07	26,666,931	26,663,887	3,044
912828ER7	Y	4.375	912820MN4	12/31/07	26,666,879	26,583,679	83,200
912828EU0	R	4.375	912820MR5	01/31/08	27,168,309	27,152,209	16,100
9128273X8	B	5.500	912820CQ8	02/15/08	13,583,412	12,827,719	755,693
912828AT7	E	3.000	912820HQ3	02/15/08	27,489,260	26,879,976	609,284
912828DK3	M	3.375	912820LG0	02/15/08	23,885,083	23,359,803	525,280
912828EY2	S	4.625	912820MV6	02/29/08	26,504,069	26,470,469	33,600
912828EZ9	T	4.625	912820MW4	03/31/08	26,841,568	26,770,968	70,600
912828FC9	U	4.875	912820MZ7	04/30/08	26,837,165	26,753,965	83,200
9128274F6	C	5.625	912820CY1	05/15/08	27,190,961	24,968,697	2,222,264
912828AZ3	F	2.625	912820HW0	05/15/08	33,338,446	32,158,546	1,179,900
912828DT4	N	3.750	912820LQ8	05/15/08	26,707,681	26,255,761	451,920
912828FG0	V	4.875	912820ND5	05/31/08	25,933,459	25,789,459	144,000
912828FJ4	W	5.125	912820NF0	06/30/08	26,498,732	26,437,932	60,800
912828FM7	X	5.000	912820NJ2	07/31/08	26,428,771	26,427,771	1,000
912828BG4	G	3.250	912820JD0	08/15/08	21,357,474	18,658,248	2,699,226
912828EC0	P	4.125	912820LZ8	08/15/08	20,290,622	20,224,562	66,060
912828FR6	Y	4.875	912820NN3	08/31/08	26,504,090	26,438,490	65,600
912828BK5	H	3.125	912820JG3	09/15/08	16,002,177	15,974,977	27,200
912828FT2	Z	4.625	912820NQ6	09/30/08	24,499,335	24,486,535	12,800
912828BM1	J	3.125	912820JJ7	10/15/08	15,995,702	15,995,702	0
912828FV7	AA	4.875	912820NS2	10/31/08	22,727,821	22,707,021	20,800
9128274V1	D	4.750	912820DK0	11/15/08	25,083,125	24,585,695	497,430
912828BQ2	K	3.375	912820JM0	11/15/08	18,181,033	17,832,577	348,456
912828EL0	Q	4.375	912820MH7	11/15/08	21,449,894	21,378,074	71,820
912828FZ8	AB	4.625	912820NW3	11/30/08	24,338,153	24,338,153	0
912828BT6	L	3.375	912820JQ1	12/15/08	16,000,028	15,996,728	3,300
912828GB0	AC	4.750	912820NY9	12/31/08	24,816,923	24,448,923	368,000
912828BV1	D	3.250	912820JS7	01/15/09	16,002,546	15,924,946	77,600
912828GE4	V	4.875	912820PB7	01/31/09	22,976,157	22,976,157	0
912828BZ2	E	3.000	912820JW8	02/15/09	17,433,763	17,175,405	258,358
912828EV8	R	4.500	912820MS3	02/15/09	22,308,500	21,901,040	407,460
912828GJ3	W	4.750	912820PF8	02/28/09	23,037,982	23,037,982	0
912828CC2	F	2.625	912820JZ1	03/15/09	16,001,063	15,999,463	1,600

