TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MARCH 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	2,949,704	2,065,580	0
912810DP0		11.250	912803AA1	02/15/15	10,520,299	8,232,903	2,287,396	167,940
912810DS4		10.625	912803AC7	08/15/15	4,023,916	3,411,735	612,181	235,000
912810DT2		9.875	912803AE3	11/15/15	5,584,859	4,058,608	1,526,251	859,200
912810DV7		9.250	912803AF0	02/15/16	5,431,754	5,282,272	149,482	25,200
912810DW5		7.250	912803AH6	05/15/16	18,823,551	17,824,169	999,382	213,400
912810DX3		7.500	912803AK9	11/15/16	18,787,448	17,229,765	1,557,683	325,420
912810DY1		8.750	912803AL7	05/15/17	15,559,169	10,634,172	4,924,997	773,280
912810DZ8		8.875	912803AM5	08/15/17	10,968,358	8,809,866	2,158,492	1,179,000
912810EA2		9.125	912803AN3	05/15/18	6,717,439	4,050,121	2,667,318	736,800
912810EB0		9.000	912803AP8	11/15/18	7,174,470	3,105,529	4,068,941	819,700
912810EC8		8.875	912803AQ6	02/15/19	13,090,498	8,454,984	4,635,514	897,200
912810ED6		8.125	912803AR4	08/15/19	18,940,932	17,253,902	1,687,030	1,724,840
912810EE4		8.500	912803AS2	02/15/20	9,476,268	7,651,965	1,824,303	177,600
912810EF1		8.750	912803AT0	05/15/20	7,582,183	3,345,799	4,236,384	297,920
912810EG9		8.750	912803AU7	08/15/20	17,059,306	12,686,759	4,372,547	1,168,020
912810EH7		7.875	912803AV5	02/15/21	10,075,573	9,057,926	1,017,647	657,200
912810EJ3		8.125	912803AW3	05/15/21	10,066,788	5,622,839	4,443,949	755,540
912810EK0		8.125	912803AX1	08/15/21	9,506,382	8,300,779	1,205,603	538,120
912810EL8		8.000	912803AY9	11/15/21	30,632,194	15,247,182	15,385,012	2,952,425
912810EM6		7.250	912803AZ6	08/15/22	10,127,790	8,209,720	1,918,070	2,065,012
912810EN4		7.625	912803BA0	11/15/22	7,423,626	3,311,068	4,112,558	1,303,600
912810EP9		7.125	912803BB8	02/15/23	15,782,061	11,849,155	3,932,906	1,764,600
912810EQ7		6.250	912803BC6	08/15/23	22,659,044	20,807,671	1,851,373	2,027,044
912810ES3		7.500	912803BD4	11/15/24	9,604,162	3,084,591	6,519,571	545,040
912810ET1		7.625	912803BE2	02/15/25	9,509,170	5,143,869	4,365,301	650,200
912810EV6		6.875	912803BF9	08/15/25	11,187,207	7,425,366	3,761,841	1,912,520
912810EW4		6.000	912803BG7	02/15/26	12,837,916	12,278,072	559,844	1,308,700
912810EX2		6.750	912803BH5	08/15/26	8,810,418	5,655,655	3,154,763	1,006,200
912810EY0		6.500	912803BJ1	11/15/26	10,860,177	4,967,130	5,893,047	706,200
912810EZ7		6.625	912803BK8	02/15/27	9,521,971	4,532,415	4,989,556	1,556,800
912810FA1		6.375	912803BL6	08/15/27	9,196,756	5,560,697	3,636,059	517,600
912810FB9		6.125	912803BM4	11/15/27	22,021,339	7,451,311	14,570,028	2,565,200
912810FE3		5.500	912803BP7	08/15/28	11,776,201	10,364,669	1,411,532	796,300
912810FF0		5.250	912803BV4	11/15/28	10,947,052	8,349,097	2,597,955	2,124,400
912810FG8		5.250	912803BW2	02/15/29	11,350,341	10,159,845	1,190,496	1,602,200
912810FJ2		6.125	912803CG6	08/15/29	11,178,580	7,357,643	3,820,937	1,997,200
912810FM5		6.250	912803CH4	05/15/30	17,043,162	6,501,083	10,542,079	4,239,824
912810FP8		5.375	912803CK7	02/15/31	16,427,648	14,319,148	2,108,500	2,883,800
912810FT0		4.500	912803CX9	02/15/36	26,397,130	14,092,816	12,304,314	18,430,786
912810PT9		4.750	912803CZ4	02/15/37	9,825,586	8,335,386	1,490,200	15,291,550
Total Treasury Bonds.....					**509,524,008**	**352,967,386**	**156,556,622**	**79,798,581**
Treasury Inflation-Protected Securities:								
CUSIP:	Series:	Interest Rate:						
9128273T7	A	3.625	912820CL9	01/15/08	21,061,510	20,936,230	125,280	0
9128274Y5	A	3.875	912820DN4	01/15/09	19,625,466	19,624,232	1,234	0
9128275W8	A	4.250	912820EK9	01/15/10	13,618,892	13,618,892	0	0
912828CZ1	D	0.875	912820KV8	04/15/10	29,915,550	29,915,550	0	0
9128276R8	A	3.500	912820GA9	01/15/11	12,792,995	12,792,995	0	0
912828FB1	G	2.375	912820MY0	04/15/11	20,575,165	20,575,165	0	0
9128277J5	A	3.375	912820GT8	01/15/12	6,843,982	6,843,982	0	0
912828AF7	C	3.000	912820HC4	07/15/12	25,910,335	25,910,335	0	0
912828BD1	C	1.875	912820JA6	07/15/13	22,048,967	22,048,967	0	0
912828BW9	A	2.000	912820JT5	01/15/14	23,004,481	23,004,481	0	0
912828CP3	D	2.000	912820KL0	07/15/14	20,403,469	20,403,469	0	0
912828DH0	A	1.625	912820LE5	01/15/15	20,140,768	20,140,768	0	0
912828EA4	D	1.875	912820LX3	07/15/15	17,689,128	17,689,128	0	0
912828ET3	A	2.000	912820MQ7	01/15/16	17,336,097	17,336,097	0	0
912828FL9	D	2.500	912820NH6	07/15/16	20,044,442	20,044,442	0	0
912828GD6	A	2.375	912820PA9	01/15/17	11,290,360	11,290,360	0	0
912810FR4		2.375	912803CN1	01/15/25	30,065,564	30,065,564	0	0
912810FS2		2.000	912803CW1	01/15/26	20,394,919	20,394,919	0	0
912810PS1		2.375	912803CY7	01/15/27	9,221,847	9,221,847	0	0
912810FD5		3.625	912803BN2	04/15/28	21,002,341	20,996,084	6,257	0
912810FH6		3.875	912803CF8	04/15/29	24,004,003	23,850,107	153,896	0
912810FQ6		3.375	912803CL5	04/15/32	5,715,251	5,715,251	0	0
Total Treasury Inflation-Protected Securities.....					**412,705,534**	**412,418,867**	**286,667**	**0**

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MARCH 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 Notes:								
CUSIP:	Series:	Interest Rate:						
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	11,954,833	2,003,353	73,720
912828AC4	E	4.375	912820GZ4	05/15/07	24,351,431	23,974,057	377,374	3,000
912828CG3	J	3.125	912820KD8	05/15/07	27,564,268	26,441,427	1,122,841	99,032
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	23,180,326	2,456,477	114,800
912828AH3	F	3.250	912820HE0	08/15/07	25,410,844	25,342,887	67,957	0
912828CR9	K	2.750	912820KN6	08/15/07	24,673,687	24,374,339	299,348	9,400
912828EF3	U	4.000	912820MC8	08/31/07	26,671,232	26,670,596	636	0
912828EH9	V	4.000	912820ME4	09/30/07	26,590,770	26,587,532	3,238	0
912828EK2	W	4.250	912820MG9	10/31/07	26,552,797	26,346,556	206,241	0
912828AN0	G	3.000	912820HK6	11/15/07	50,619,528	47,273,614	3,345,914	23,400
912828EP1	X	4.250	912820ML8	11/30/07	26,666,931	26,663,887	3,044	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	12,805,719	777,693	45,800
912828AT7	E	3.000	912820HQ3	02/15/08	27,489,260	26,880,476	608,784	5,000
912828DK3	M	3.375	912820LG0	02/15/08	23,885,083	23,355,803	529,280	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	26,770,668	70,900	0
912828FC9	U	4.875	912820MZ7	04/30/08	26,837,165	26,753,965	83,200	0
9128274F6	C	5.625	912820CY1	05/15/08	27,190,961	24,988,097	2,202,864	32,880
912828AZ3	F	2.625	912820HW0	05/15/08	33,338,446	32,153,546	1,184,900	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	25,786,259	147,200	0
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	19,224,548	2,132,926	1,109,600
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	26,428,890	75,200	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	24,552,358	530,767	4,000
912828BQ2	K	3.375	912820JM0	11/15/08	18,181,033	17,830,977	350,056	0
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
912828BT6	L	3.375	912820JQ1	12/15/08	16,000,028	15,996,728	3,300	0
912828GB0	AC	4.750	912820NY9	12/31/08	24,816,923	24,448,923	368,000	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	22,976,157	22,976,157	0	0
912828BZ2	E	3.000	912820JW8	02/15/09	17,433,763	17,152,505	281,258	2,300
912828EV8	R	4.500	912820MS3	02/15/09	22,308,500	21,895,240	413,260	56,700
912828GJ3	W	4.750	912820PF8	02/28/09	23,037,728	23,037,728	0	0
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	14,695,790	99,000	0
912828CH1	H	3.875	912820KE6	05/15/09	18,059,937	17,525,392	534,545	3,260
912828FE5	S	4.875	912820NB9	05/15/09	27,380,356	27,239,756	140,600	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	25,861,417	1,538,477	57,600
912828CS7	L	3.500	912820KP1	08/15/09	17,294,686	16,761,284	533,402	0
912828FP0	T	4.875	912820NL7	08/15/09	23,420,414	23,360,354	60,060	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	18,185,548	566,380	1,100
912828FX3	U	4.625	912820NU7	11/15/09	24,772,846	24,529,746	243,100	0
912828DE7	Q	3.500	912820LB1	12/15/09	15,002,485	15,001,085	1,400	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	22,144,606	1,211,103	0
912828DL1	F	3.500	912820LH8	02/15/10	16,617,068	16,495,348	121,720	33,000
912828GG9	S	4.750	912820PD3	02/15/10	17,467,187	17,467,087	100	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	18,099,244	649,600	24,000
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	20,827,365	1,610,229	0
912828ED8	M	4.125	912820MA2	08/15/10	14,963,424	14,152,464	810,960	41,600

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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:						
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	15,522,965	438,140	20,800
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	22,135,887	1,300,442	0
912828EX4	E	4.500	912820MU8	02/28/11	17,500,138	17,432,938	67,200	0
912828FA3	F	4.750	912820MX2	03/31/11	17,497,861	17,267,461	230,400	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	17,080,392	64,200	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	24,831,160	1,804,156	78,560
912828FS4	M	4.625	912820NP8	08/31/11	17,500,676	17,396,676	104,000	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	16,163,188	18,200	0
912828GA2	Q	4.500	912820NX1	11/30/11	17,036,550	17,027,050	9,500	0
912828GC8	R	4.625	912820NZ6	12/31/11	16,131,258	16,126,458	4,800	0
912828GF1	F	4.750	912820PC5	01/31/12	14,930,221	14,930,221	0	0
9128277L0	B	4.875	912820GV3	02/15/12	24,779,838	23,727,608	1,052,230	209,400
912828GK0	G	4.625	912820PG6	02/29/12	16,636,927	16,633,727	3,200	0
912828AJ9	D	4.375	912820HF7	08/15/12	19,647,976	18,001,084	1,646,892	74,240
912828AP5	E	4.000	912820HL4	11/15/12	18,112,742	17,349,298	763,444	224,400
912828AU4	A	3.875	912820HR1	02/15/13	19,498,396	18,912,041	586,355	71,640
912828BA7	B	3.625	912820HX8	05/15/13	18,253,553	17,418,687	834,866	22,400
912828BH2	D	4.250	912820JE8	08/15/13	33,521,123	33,143,943	377,180	19,200
912828BR0	E	4.250	912820JN8	11/15/13	30,636,844	29,828,646	808,198	106,000
912828CA6	B	4.000	912820JX6	02/15/14	28,081,066	27,670,616	410,450	5,300
912828CJ7	C	4.750	912820KF3	05/15/14	27,302,981	26,921,071	381,910	0
912828CT5	E	4.250	912820KQ9	08/15/14	24,721,634	24,573,634	148,000	7,000
912828DC1	F	4.250	912820KZ9	11/15/14	25,472,536	25,416,736	55,800	19,200
912828DM9	B	4.000	912820LJ4	02/15/15	24,214,991	24,213,891	1,100	0
912828DV9	C	4.125	912820LS4	05/15/15	24,471,849	24,468,649	3,200	300
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
912828GH7	B	4.625	912820PE1	02/15/17	22,192,761	22,192,761	0	0
Total Treasury Notes.....					**2,436,443,432**	**2,396,344,702**	**40,098,730**	**2,598,632**
Grand Total.....					**3,358,672,974**	**3,161,730,955**	**196,942,019**	**82,397,213**