

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, SEPTEMBER 30, 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	2,908,904	2,106,380	52,000	
912810DP0	11.250	912803AA1	02/15/15	10,520,299	8,364,383	2,155,916	415,340	
912810DS4	10.625	912803AC7	08/15/15	4,023,916	3,454,015	569,901	336,120	
912810DT2	9.875	912803AE3	11/15/15	5,584,859	3,363,808	2,221,051	1,197,800	
912810DV7	9.250	912803AF0	02/15/16	5,431,754	5,257,772	173,982	35,200	
912810DW5	7.250	912803AH6	05/15/16	18,823,551	17,692,369	1,131,182	97,400	
912810DX3	7.500	912803AK9	11/15/16	18,787,448	17,633,065	1,154,383	551,960	
912810DY1	8.750	912803AL7	05/15/17	15,559,169	10,578,670	4,980,499	1,693,160	
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	9,087,283	1,881,075	558,800	
912810EA2	9.125	912803AN3	05/15/18	6,717,439	3,908,011	2,809,428	491,600	
912810EB0	9.000	912803AP8	11/15/18	7,174,470	3,431,648	3,742,822	922,100	
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	8,270,259	4,820,239	1,228,600	
912810ED6	8.125	912803AR4	08/15/19	18,940,932	16,092,592	2,848,340	1,580,280	
912810EE4	8.500	912803AS2	02/15/20	9,476,268	7,916,365	1,559,903	528,800	
912810EF1	8.750	912803AT0	05/15/20	7,582,183	3,748,349	3,833,834	1,506,760	
912810EG9	8.750	912803AU7	08/15/20	17,059,306	13,992,483	3,066,823	6,266,280	
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,150,659	924,914	1,516,000	
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	6,021,324	4,045,464	1,693,040	
912810EK0	8.125	912803AX1	08/15/21	9,506,382	8,086,609	1,419,773	1,838,000	
912810EL8	8.000	912803AY9	11/15/21	30,632,194	16,149,569	14,482,625	5,256,800	
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	8,288,846	1,838,944	1,517,600	
912810EN4	7.625	912803BA0	11/15/22	7,423,626	4,407,717	3,015,909	2,809,570	
912810EP9	7.125	912803BB8	02/15/23	15,782,061	12,869,029	2,913,032	1,482,887	
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	20,899,623	1,759,421	1,806,440	
912810ES3	7.500	912803BD4	11/15/24	9,604,162	3,019,940	6,584,222	2,205,760	
912810ET1	7.625	912803BE2	02/15/25	9,509,170	5,455,793	4,053,377	887,200	
912810EV6	6.875	912803BF9	08/15/25	11,187,207	7,865,566	3,321,641	1,475,400	
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,299,692	538,224	1,362,500	
912810EX2	6.750	912803BH5	08/15/26	8,810,418	5,680,855	3,129,563	513,800	
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	5,162,230	5,697,947	931,700	
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	5,081,612	4,440,359	948,200	
912810FA1	6.375	912803BL6	08/15/27	9,196,756	5,213,387	3,983,369	1,953,600	
912810FB9	6.125	912803BM4	11/15/27	22,021,339	8,115,095	13,906,244	1,699,800	
912810FE3	5.500	912803BP7	08/15/28	11,776,201	9,624,424	2,151,777	1,189,000	
912810FF0	5.250	912803BV4	11/15/28	10,947,052	9,335,786	1,611,266	2,605,627	
912810FG8	5.250	912803BW2	02/15/29	11,350,341	9,299,512	2,050,829	571,600	
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	7,146,260	4,032,320	2,038,400	
912810FM5	6.250	912803CH4	05/15/30	17,043,162	6,361,484	10,681,678	3,020,528	
912810FP8	5.375	912803CK7	02/15/31	16,427,648	14,392,708	2,034,940	2,373,302	
912810FT0	4.500	912803CX9	02/15/36	26,397,130	15,368,270	11,028,860	3,298,100	
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	13,450,556	3,138,900	3,864,747	
912810PU6	5.000	912803DA8	05/15/37	13,846,152	10,984,912	2,861,240	1,381,720	
Total Treasury Bonds.....				530,134,030	375,431,434	154,702,596	67,703,521	
Treasury Inflation-Protected Securities:								
CUSIP:	Series:	Interest Rate:						
9128273T7	A	3.625	912820CL9	01/15/08	21,676,308	21,547,371	128,937	0
9128274Y5	A	3.875	912820DN4	01/15/09	20,198,430	20,197,159	1,270	0
9128275W8	A	4.250	912820EK9	01/15/10	14,016,484	14,016,484	0	0
912828CZ1	D	0.875	912820KV8	04/15/10	30,788,913	30,788,913	0	0
9128276R8	A	3.500	912820GA9	01/15/11	13,166,480	13,166,480	0	0
912828FB1	G	2.375	912820MY0	04/15/11	21,175,652	21,175,652	0	0
9128277J5	A	3.375	912820GT8	01/15/12	7,043,744	7,043,744	0	0
912828GN4	J	2.000	912820PK7	04/15/12	10,391,466	10,391,466	0	0
912828AF7	C	3.000	912820HC4	07/15/12	26,666,697	26,666,697	0	0
912828BD1	C	1.875	912820JA6	07/15/13	22,692,635	22,692,635	0	0
912828BW9	A	2.000	912820JT5	01/15/14	23,676,111	23,676,111	0	0
912828CP3	D	2.000	912820KL0	07/15/14	20,999,000	20,999,000	0	0
912828DH0	A	1.625	912820LE5	01/15/15	20,728,667	20,728,667	0	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, SEPTEMBER 30, 2007 -- Continued

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:						
912828EA4	D	1.875	912820LX3	07/15/15	18,205,412	18,205,412	0	0
912828ET3	A	2.000	912820MQ7	01/15/16	17,842,202	17,842,202	0	0
912828FL9	D	2.500	912820NH6	07/15/16	20,629,655	20,629,655	0	0
912828GD6	A	2.375	912820PA9	01/15/17	17,817,128	17,817,128	0	0
912828GX2	D	2.625	912820PU5	07/15/17	8,040,243	8,040,243	0	0
912810FR4		2.375	912803CN1	01/15/25	30,943,109	30,943,109	0	0
912810FS2		2.000	912803CW1	01/15/26	20,990,323	20,990,323	0	0
912810PS1		2.375	912803CY7	01/15/27	17,024,950	17,024,950	0	0
912810FD5		3.625	912803BN2	04/15/28	21,615,441	21,609,002	6,440	0
912810FH6		3.875	912803CF8	04/15/29	24,704,722	24,546,333	158,389	0
912810FQ6		3.375	912803CL5	04/15/32	5,882,108	5,882,108	0	0
Total Treasury Inflation-Protected Securities.....					456,915,880	456,620,845	295,035	0
Treasury Notes:								
CUSIP:	Series:	Interest Rate:						
912828EK2	W	4.250	912820MG9	10/31/07	26,552,797	26,316,956	235,841	0
912828AN0	G	3.000	912820HK6	11/15/07	50,619,528	46,547,969	4,071,559	127,800
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	26,558,719	108,160	0
912828EU0	R	4.375	912820MR5	01/31/08	27,168,309	27,157,009	11,300	0
9128273X8	B	5.500	912820CQ8	02/15/08	13,583,412	12,617,471	965,941	34,000
912828AT7	E	3.000	912820HQ3	02/15/08	27,489,260	26,537,826	951,434	42,600
912828DK3	M	3.375	912820LG0	02/15/08	23,885,083	23,229,203	655,880	16,000
912828EY2	S	4.625	912820MV6	02/29/08	26,504,069	26,441,669	62,400	0
912828EZ9	T	4.625	912820MW4	03/31/08	26,841,568	26,747,168	94,400	0
912828FC9	U	4.875	912820MZ7	04/30/08	26,837,165	26,736,365	100,800	0
9128274F6	C	5.625	912820CY1	05/15/08	27,190,961	24,623,859	2,567,102	7,000
912828AZ3	F	2.625	912820HW0	05/15/08	33,338,446	31,975,246	1,363,200	3,200
912828DT4	N	3.750	912820LQ8	05/15/08	26,707,681	26,138,161	569,520	0
912828FG0	V	4.875	912820ND5	05/31/08	25,933,459	25,754,259	179,200	0
912828FJ4	W	5.125	912820NF0	06/30/08	26,498,732	26,404,332	94,400	0
912828FM7	X	5.000	912820NJ2	07/31/08	26,428,771	26,392,331	36,440	1,160
912828BG4	G	3.250	912820JD0	08/15/08	21,357,474	19,251,510	2,105,964	106,400
912828EC0	P	4.125	912820LZ8	08/15/08	20,290,622	19,995,582	295,040	3,200
912828FR6	Y	4.875	912820NN3	08/31/08	26,504,090	26,420,890	83,200	0
912828BK5	H	3.125	912820JG3	09/15/08	16,002,177	15,974,721	27,456	2,944
912828FT2	Z	4.625	912820NQ6	09/30/08	24,499,335	24,470,535	28,800	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	22,579,021	148,800	0
9128274V1	D	4.750	912820DK0	11/15/08	25,083,125	24,463,871	619,254	3,200
912828BQ2	K	3.375	912820JM0	11/15/08	18,181,033	17,776,438	404,595	1,600
912828EL0	Q	4.375	912820MH7	11/15/08	21,449,894	21,343,754	106,140	0
912828FZ8	AB	4.625	912820NV3	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	24,420,123	396,800	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	22,942,557	33,600	0
912828BZ2	E	3.000	912820JW8	02/15/09	17,433,763	17,150,625	283,138	0
912828EV8	R	4.500	912820MS3	02/15/09	22,308,500	21,944,840	363,660	0
912828GJ3	W	4.750	912820PF8	02/28/09	23,037,728	23,034,528	3,200	0
912828CC2	F	2.625	912820JZ1	03/15/09	16,001,063	15,999,463	1,600	0
912828GL8	X	4.500	912820PH4	03/31/09	22,645,535	22,617,135	28,400	0
912828CE8	G	3.125	912820KB2	04/15/09	16,002,805	16,002,805	0	0
912828GP9	Y	4.500	912820PL5	04/30/09	22,777,718	22,261,718	516,000	0
9128275G3	B	5.500	912820DV6	05/15/09	14,794,790	14,666,190	128,600	3,200
912828CH1	H	3.875	912820KE6	05/15/09	18,059,937	17,169,272	890,665	0
912828FE5	S	4.875	912820NB9	05/15/09	27,380,356	27,006,976	373,380	0
912828GT1	Z	4.875	912820PQ4	05/31/09	22,486,466	22,433,666	52,800	0
912828CL2	J	4.000	912820KH9	06/15/09	15,004,754	14,984,954	19,800	0
912828GV6	AA	4.875	912820PS0	06/30/09	22,020,929	22,001,729	19,200	0
912828CN8	K	3.625	912820KK2	07/15/09	15,004,962	14,772,962	232,000	0
912828GY0	AB	4.625	912820PV3	07/31/09	21,888,225	21,885,025	3,200	0
9128275N8	C	6.000	912820EA1	08/15/09	27,399,894	25,206,417	2,193,477	23,100
912828CS7	L	3.500	912820KP1	08/15/09	17,294,686	16,628,744	665,942	12,800
912828FP0	T	4.875	912820NL7	08/15/09	23,420,414	23,351,434	68,980	0
912828HB9	AC	4.000	912820PY7	08/31/09	22,281,806	22,270,406	11,400	0
912828CV0	M	3.375	912820KS5	09/15/09	15,005,079	15,000,279	4,800	0
912828CX6	N	3.375	912820KU0	10/15/09	15,005,091	14,888,291	116,800	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, SEPTEMBER 30, 2007 -- Continued

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:						
912828DB3	P	3.500	912820KY2	11/15/09	18,751,928	17,490,168	1,261,760	0
912828FX3	U	4.625	912820NU7	11/15/09	24,772,846	24,493,306	279,540	0
912828DE7	Q	3.500	912820LB1	12/15/09	15,002,485	14,994,035	8,450	0
912828DG2	E	3.625	912820LD7	01/15/10	15,004,697	14,381,577	623,120	0
9128275Z1	B	6.500	912820EM5	02/15/10	23,355,709	21,310,606	2,045,103	82,800
912828DL1	F	3.500	912820LH8	02/15/10	16,617,068	16,497,348	119,720	0
912828GG9	S	4.750	912820PD3	02/15/10	17,467,187	17,084,087	383,100	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	14,757,444	244,050	0
912828DU1	J	3.875	912820LR6	05/15/10	18,748,844	17,838,084	910,760	28,800
912828GR5	T	4.500	912820PN1	05/15/10	18,941,728	18,186,848	754,880	0
912828DX5	K	3.625	912820LU9	06/15/10	14,001,099	13,983,499	17,600	0
912828DZ0	L	3.875	912820LW5	07/15/10	13,000,529	13,000,249	280	0
9128276J6	C	5.750	912820FT9	08/15/10	22,437,594	20,671,965	1,765,629	0
912828ED8	M	4.125	912820MA2	08/15/10	14,963,424	14,308,964	654,460	72,000
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	12,952,862	48,000	0
912828EM8	Q	4.500	912820MJ3	11/15/10	15,961,105	14,841,105	1,120,000	31,700
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	22,035,627	1,400,702	14,400
912828EX4	E	4.500	912820MU8	02/28/11	17,500,138	17,419,338	80,800	0
912828FA3	F	4.750	912820MX2	03/31/11	17,497,861	17,069,061	428,800	0
912828FD7	H	4.875	912820NA1	04/30/11	17,501,477	17,423,077	78,400	0
912828FH8	J	4.875	912820NE3	05/31/11	17,144,592	17,029,392	115,200	0
912828FK1	K	5.125	912820NG8	06/30/11	17,500,283	17,346,683	153,600	0
912828FN5	L	4.875	912820NK9	07/31/11	16,830,671	16,213,071	617,600	0
9128277B2	C	5.000	912820GL5	08/15/11	26,635,316	24,501,910	2,133,406	34,280
912828FS4	M	4.625	912820NP8	08/31/11	17,500,676	17,372,676	128,000	0
912828FU9	N	4.500	912820NR4	09/30/11	17,500,158	17,442,558	57,600	0
912828FW5	P	4.625	912820NT0	10/31/11	16,181,388	16,017,428	163,960	3,200
912828GA2	Q	4.500	912820NX1	11/30/11	17,036,550	16,979,850	56,700	0
912828GC8	R	4.625	912820NZ6	12/31/11	16,131,258	16,115,258	16,000	0
912828GF1	F	4.750	912820PC5	01/31/12	14,930,221	14,906,221	24,000	0
9128277L0	B	4.875	912820GV3	02/15/12	24,779,838	23,460,538	1,319,300	83,200
912828GK0	G	4.625	912820PG6	02/29/12	16,636,927	16,632,127	4,800	0
912828GM6	H	4.500	912820PJ0	03/31/12	16,353,663	16,314,463	39,200	0
912828GQ7	K	4.500	912820PM3	04/30/12	16,450,419	16,397,619	52,800	0
912828GU8	L	4.750	912820PR2	05/31/12	16,235,887	16,129,487	106,400	0
912828GW4	M	4.875	912820PT8	06/30/12	15,903,423	15,897,023	6,400	0
912828GZ7	N	4.625	912820PW1	07/31/12	15,803,679	15,803,679	0	0
912828AJ9	D	4.375	912820HF7	08/15/12	19,647,976	17,740,134	1,907,842	10,110
912828HC7	P	4.125	912820PZ4	08/31/12	16,091,100	16,091,100	0	0
912828AP5	E	4.000	912820HL4	11/15/12	18,112,742	16,896,698	1,216,044	0
912828AU4	A	3.875	912820HR1	02/15/13	19,498,396	18,671,596	826,800	0
912828BA7	B	3.625	912820HX8	05/15/13	18,253,553	17,571,047	682,506	0
912828BH2	D	4.250	912820JE8	08/15/13	33,521,123	32,895,543	625,580	132,800
912828BR0	E	4.250	912820JN8	11/15/13	30,636,844	29,655,366	981,478	74,400
912828CA6	B	4.000	912820JX6	02/15/14	28,081,066	27,533,566	547,500	0
912828CJ7	C	4.750	912820KF3	05/15/14	27,302,981	26,650,531	652,450	156,000
912828CT5	E	4.250	912820KQ9	08/15/14	24,721,634	24,414,234	307,400	188,800
912828DC1	F	4.250	912820KZ9	11/15/14	25,472,536	24,936,536	536,000	519,200
912828DM9	B	4.000	912820LJ4	02/15/15	24,214,991	24,213,341	1,650	100,000
912828DV9	C	4.125	912820LS4	05/15/15	24,471,849	24,459,049	12,800	60,800
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	1,600
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	22,191,161	1,600	0
912828GS3	C	4.500	912820PP6	05/15/17	25,586,541	25,586,541	0	0
912828HA1	E	4.750	912820PX9	08/15/17	28,000,282	28,000,282	0	0
Total Treasury Notes.....					2,431,402,774	2,383,496,792	47,905,982	1,982,294
Grand Total.....					3,418,452,684	3,215,549,071	202,903,613	69,685,815