

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, DECEMBER 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	2,859,304	2,155,980	0	
912810DP0	11.250	912803AA1	02/15/15	10,520,299	8,413,503	2,106,796	316,960	
912810DS4	10.625	912803AC7	08/15/15	4,023,916	3,520,095	503,821	37,120	
912810DT2	9.875	912803AE3	11/15/15	5,584,859	3,569,408	2,015,451	125,800	
912810DV7	9.250	912803AF0	02/15/16	5,431,754	5,303,772	127,982	84,800	
912810DW5	7.250	912803AH6	05/15/16	18,823,551	17,749,269	1,074,282	66,200	
912810DX3	7.500	912803AK9	11/15/16	18,787,448	17,444,825	1,342,623	128,940	
912810DY1	8.750	912803AL7	05/15/17	15,559,169	10,905,730	4,653,439	517,480	
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	9,217,666	1,750,692	472,000	
912810EA2	9.125	912803AN3	05/15/18	6,717,439	4,438,111	2,279,328	812,000	
912810EB0	9.000	912803AP8	11/15/18	7,174,470	3,136,948	4,037,522	104,700	
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	9,098,859	3,991,639	1,195,800	
912810ED6	8.125	912803AR4	08/15/19	18,940,932	17,144,792	1,796,140	1,424,200	
912810EE4	8.500	912803AS2	02/15/20	9,476,268	7,755,465	1,720,803	456,700	
912810EF1	8.750	912803AT0	05/15/20	7,582,183	3,955,049	3,627,134	301,200	
912810EG9	8.750	912803AU7	08/15/20	17,059,306	14,187,843	2,871,463	454,240	
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,201,859	873,714	260,900	
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	6,377,124	3,689,664	181,320	
912810EK0	8.125	912803AX1	08/15/21	9,506,382	8,467,929	1,038,453	316,400	
912810EL8	8.000	912803AY9	11/15/21	30,632,194	16,605,994	14,026,200	1,540,675	
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	8,519,946	1,607,844	578,100	
912810EN4	7.625	912803BA0	11/15/22	7,423,626	5,008,017	2,415,609	429,500	
912810EP9	7.125	912803BB8	02/15/23	15,782,061	13,193,309	2,588,752	1,180,010	
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	20,870,327	1,788,717	1,104,136	
912810ES3	7.500	912803BD4	11/15/24	9,604,162	3,094,940	6,509,222	462,220	
912810ET1	7.625	912803BE2	02/15/25	9,509,170	5,545,293	3,963,877	1,117,200	
912810EV6	6.875	912803BF9	08/15/25	11,187,207	7,691,446	3,495,761	427,320	
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,296,692	541,224	947,800	
912810EX2	6.750	912803BH5	08/15/26	8,810,418	6,038,855	2,771,563	594,200	
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	5,445,930	5,414,247	135,650	
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	5,300,712	4,221,259	1,512,000	
912810FA1	6.375	912803BL6	08/15/27	9,196,756	6,000,687	3,196,069	993,770	
912810FB9	6.125	912803BM4	11/15/27	22,021,339	8,359,395	13,661,944	1,774,900	
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,102,019	1,674,182	888,672	
912810FF0	5.250	912803BV4	11/15/28	10,947,052	9,719,986	1,227,066	1,803,730	
912810FG8	5.250	912803BW2	02/15/29	11,350,341	9,523,745	1,826,596	649,400	
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	6,948,260	4,230,320	837,400	
912810FM5	6.250	912803CH4	05/15/30	17,043,162	6,339,380	10,703,782	1,323,216	
912810FP8	5.375	912803CK7	02/15/31	16,427,648	14,194,608	2,233,040	1,839,800	
912810FT0	4.500	912803CX9	02/15/36	26,397,130	16,027,497	10,369,633	2,977,610	
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	12,452,556	4,136,900	1,461,600	
912810PU6	5.000	912803DA8	05/15/37	21,413,045	15,984,285	5,428,760	626,320	
Total Treasury Bonds.....				537,700,923	388,011,430	149,689,493	32,461,989	
Treasury Inflation-Protected Securities:								
CUSIP:	Series:	Interest Rate:						
9128273T7	A	3.625	912820CL9	01/15/08	21,740,528	21,611,209	129,319	0
9128274Y5	A	3.875	912820DN4	01/15/09	20,258,223	20,256,949	1,274	0
9128275W8	A	4.250	912820EK9	01/15/10	14,058,032	14,058,032	0	0
912828CZ1	D	0.875	912820KV8	04/15/10	30,880,197	30,880,197	0	0
9128276R8	A	3.500	912820GA9	01/15/11	13,205,534	13,205,534	0	0
912828FB1	G	2.375	912820MY0	04/15/11	21,238,405	21,238,405	0	0
9128277J5	A	3.375	912820GT8	01/15/12	7,064,639	7,064,639	0	0
912828GN4	J	2.000	912820PK7	04/15/12	17,791,764	17,791,764	0	0
912828AF7	C	3.000	912820HC4	07/15/12	26,745,878	26,745,878	0	0
912828BD1	C	1.875	912820JA6	07/15/13	22,759,863	22,759,863	0	0
912828BW9	A	2.000	912820JT5	01/15/14	23,746,256	23,746,256	0	0
912828CP3	D	2.000	912820KL0	07/15/14	21,061,327	21,061,327	0	0
912828DH0	A	1.625	912820LE5	01/15/15	20,790,041	20,790,041	0	0
912828EA4	D	1.875	912820LX3	07/15/15	18,259,301	18,259,301	0	0
912828ET3	A	2.000	912820MQ7	01/15/16	17,895,074	17,895,074	0	0
912828FL9	D	2.500	912820NH6	07/15/16	20,690,656	20,690,656	0	0
912828GD6	A	2.375	912820PA9	01/15/17	17,870,084	17,870,084	0	0
912828GX2	D	2.625	912820PU5	07/15/17	14,110,572	14,110,572	0	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, DECEMBER 31, 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:						
912810FR4		2.375	912803CN1	01/15/25	31,034,951	31,034,951	0	0
912810FS2		2.000	912803CW1	01/15/26	21,052,523	21,052,523	0	0
912810PS1		2.375	912803CY7	01/15/27	17,075,551	17,075,551	0	0
912810FD5		3.625	912803BN2	04/15/28	21,679,386	21,672,928	6,459	0
912810FH6		3.875	912803CF8	04/15/29	24,777,835	24,618,978	158,858	0
912810FQ6		3.375	912803CL5	04/15/32	5,899,501	5,899,501	0	0
Total Treasury Inflation-Protected Securities					471,686,123	471,390,214	295,909	0
Treasury Notes:								
CUSIP:	Series:	Interest Rate:						
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	12,514,014	1,069,398	40,200
912828AT7	E	3.000	912820HQ3	02/15/08	27,489,260	26,525,965	963,295	13,800
912828DK3	M	3.375	912820LG0	02/15/08	23,885,083	23,251,853	633,230	23,800
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	26,707,168	134,400	0
912828FC9	U	4.875	912820MZ7	04/30/08	26,837,165	26,715,565	121,600	0
9128274F6	C	5.625	912820CY1	05/15/08	27,190,961	24,619,851	2,571,110	150,400
912828AZ3	F	2.625	912820HW0	05/15/08	33,338,446	31,820,886	1,517,560	7,600
912828DT4	N	3.750	912820LQ8	05/15/08	26,707,681	25,749,241	958,440	23,460
912828FG0	V	4.875	912820ND5	05/31/08	25,933,459	25,755,859	177,600	3,200
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	26,389,651	39,120	0
912828BG4	G	3.250	912820JD0	08/15/08	21,357,474	19,278,870	2,078,604	32,400
912828EC0	P	4.125	912820LZ8	08/15/08	20,290,622	19,704,382	586,240	53,200
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	0
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	22,548,621	179,200	0
9128274V1	D	4.750	912820DK0	11/15/08	25,083,125	24,305,809	777,316	43,200
912828BQ2	K	3.375	912820JM0	11/15/08	18,181,033	17,760,453	420,580	1,800
912828EL0	Q	4.375	912820MH7	11/15/08	21,449,894	21,357,074	92,820	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	24,408,023	408,900	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	17,154,473	279,290	25,000
912828EV8	R	4.500	912820MS3	02/15/09	22,308,500	21,903,760	404,740	21,000
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	22,602,335	43,200	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	22,250,118	527,600	0
9128275G3	B	5.500	912820DV6	05/15/09	14,794,790	14,670,190	124,600	0
912828CH1	H	3.875	912820KE6	05/15/09	18,059,937	17,117,292	942,645	4,800
912828FE5	S	4.875	912820NB9	05/15/09	27,380,356	26,961,176	419,180	0
912828GT1	Z	4.875	912820PQ4	05/31/09	22,486,466	22,404,866	81,600	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	21,982,529	38,400	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	21,881,825	6,400	0
9128275N8	C	6.000	912820EA1	08/15/09	27,399,894	25,245,093	2,154,801	14,500
912828CS7	L	3.500	912820KP1	08/15/09	17,294,686	16,625,044	669,642	4,800
912828FP0	T	4.875	912820NL7	08/15/09	23,420,414	23,322,574	97,840	22,400
912828HB9	AC	4.000	912820PY7	08/31/09	22,281,806	22,258,406	23,400	0
912828CV0	M	3.375	912820KS5	09/15/09	15,005,079	15,000,279	4,800	0
912828HD5	AD	4.000	912820QA8	09/30/09	21,968,662	21,953,962	14,700	0
912828CX6	N	3.375	912820KU0	10/15/09	15,005,091	14,888,291	116,800	0
912828HF0	AE	3.625	912820QC4	10/31/09	23,865,875	23,856,275	9,600	0
912828DB3	P	3.500	912820KY2	11/15/09	18,751,928	17,457,668	1,294,260	0
912828FX3	U	4.625	912820NU7	11/15/09	24,772,846	24,437,506	335,340	0
912828HJ2	AF	3.125	912820QF7	11/30/09	24,544,193	24,544,193	0	0
912828DE7	Q	3.500	912820LB1	12/15/09	15,002,485	14,994,035	8,450	0
912828HL7	AG	3.250	912820QH3	12/31/09	26,497,674	26,497,674	0	0
912828DG2	E	3.625	912820LD7	01/15/10	15,004,697	14,359,177	645,520	0
9128275Z1	B	6.500	912820EM5	02/15/10	23,355,709	21,275,406	2,080,303	0
912828DL1	F	3.500	912820LH8	02/15/10	16,617,068	16,494,948	122,120	7,000
912828GG9	S	4.750	912820PD3	02/15/10	17,467,187	17,049,587	417,600	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, DECEMBER 31, 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:						
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	14,746,244	255,250	0
912828DU1	J	3.875	912820LR6	05/15/10	18,748,844	17,839,144	909,700	11,060
912828GR5	T	4.500	912820PN1	05/15/10	18,941,728	18,186,848	754,880	800
912828DX5	K	3.625	912820LU9	06/15/10	14,001,099	13,980,299	20,800	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	20,572,765	1,864,829	13,800
912828ED8	M	4.125	912820MA2	08/15/10	14,963,424	14,306,964	656,460	0
912828EG1	N	3.875	912820MD6	09/15/10	13,000,827	12,778,427	222,400	0
912828EJ5	P	4.250	912820MF1	10/15/10	13,000,862	12,947,262	53,600	0
912828EM8	Q	4.500	912820MJ3	11/15/10	15,961,105	14,793,705	1,167,400	1,000
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	22,047,627	1,388,702	9,200
912828EX4	E	4.500	912820MU8	02/28/11	17,500,138	17,416,938	83,200	0
912828FA3	F	4.750	912820MX2	03/31/11	17,497,861	17,049,061	448,800	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	17,024,592	120,000	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	16,208,271	622,400	0
9128277B2	C	5.000	912820GL5	08/15/11	26,635,316	24,564,650	2,070,666	11,800
912828FS4	M	4.625	912820NP8	08/31/11	17,500,676	17,366,276	134,400	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	15,974,128	207,260	800
912828GA2	Q	4.500	912820NX1	11/30/11	17,036,550	16,977,050	59,500	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	23,586,938	1,192,900	35,200
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	15,746,079	57,600	0
912828AJ9	D	4.375	912820HF7	08/15/12	19,647,976	17,679,484	1,968,492	22,360
912828HC7	P	4.125	912820PZ4	08/31/12	16,091,100	16,089,500	1,600	0
912828HE3	Q	4.250	912820QB6	09/30/12	15,873,928	15,873,928	0	0
912828HG8	R	3.875	912820QD2	10/31/12	15,509,891	15,498,691	11,200	0
912828AP5	E	4.000	912820HL4	11/15/12	18,112,742	16,892,348	1,220,394	57,400
912828HK9	S	3.375	912820QG5	11/30/12	15,953,078	15,953,078	0	0
912828HM5	T	3.625	912820QJ9	12/31/12	15,657,515	15,657,515	0	0
912828AU4	A	3.875	912820HR1	02/15/13	19,498,396	18,593,516	904,880	3,600
912828BA7	B	3.625	912820HX8	05/15/13	18,253,553	17,618,987	634,566	69,940
912828BH2	D	4.250	912820JE8	08/15/13	33,521,123	32,826,643	694,480	31,100
912828BR0	E	4.250	912820JN8	11/15/13	30,636,844	29,633,566	1,003,278	39,774
912828CA6	B	4.000	912820JX6	02/15/14	28,081,066	27,440,116	640,950	1,600
912828CJ7	C	4.750	912820KF3	05/15/14	27,302,981	26,589,531	713,450	54,400
912828CT5	E	4.250	912820KQ9	08/15/14	24,721,634	24,157,534	564,100	115,200
912828DC1	F	4.250	912820KZ9	11/15/14	25,472,536	24,938,736	533,800	7,200
912828DM9	B	4.000	912820LJ4	02/15/15	24,214,991	24,213,891	1,100	3,050
912828DV9	C	4.125	912820LS4	05/15/15	24,471,849	24,459,049	12,800	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	23,220,385	400	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	22,548,671	8,000	8,000
912828FY1	F	4.625	912820NV5	11/15/16	23,293,786	23,293,586	200	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	25,561,341	25,200	0
912828HA1	E	4.750	912820PX9	08/15/17	28,000,273	28,000,273	0	0
912828HH6	F	4.250	912820QE0	11/15/17	27,674,298	27,673,498	800	0
Total Treasury Notes.....					2,488,441,744	2,442,399,327	46,042,417	989,844
Grand Total.....					3,497,828,790	3,301,800,971	196,027,819	33,451,833