

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, APRIL 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	2,949,704	2,065,580	0	
912810DP0	11.250	912803AA1	02/15/15	10,520,299	8,373,863	2,146,436	640,860	
912810DS4	10.625	912803AC7	08/15/15	4,023,916	3,318,055	705,861	99,600	
912810DT2	9.875	912803AE3	11/15/15	5,584,859	4,151,808	1,433,051	1,017,200	
912810DV7	9.250	912803AF0	02/15/16	5,431,754	5,275,272	156,482	38,400	
912810DW5	7.250	912803AH6	05/15/16	18,823,551	17,801,369	1,022,182	37,200	
912810DX3	7.500	912803AK9	11/15/16	18,787,448	17,096,005	1,691,443	487,200	
912810DY1	8.750	912803AL7	05/15/17	15,559,169	10,823,772	4,735,397	1,460,560	
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	8,836,966	2,131,392	1,569,800	
912810EA2	9.125	912803AN3	05/15/18	6,717,439	3,985,721	2,731,718	658,000	
912810EB0	9.000	912803AP8	11/15/18	7,174,470	3,170,829	4,003,641	525,800	
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	8,701,484	4,389,014	649,600	
912810ED6	8.125	912803AR4	08/15/19	18,940,932	17,197,122	1,743,810	951,280	
912810EE4	8.500	912803AS2	02/15/20	9,476,268	7,792,365	1,683,903	515,200	
912810EF1	8.750	912803AT0	05/15/20	7,582,183	3,220,799	4,361,384	1,656,680	
912810EG9	8.750	912803AU7	08/15/20	17,059,306	13,539,579	3,519,727	2,280,180	
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,119,826	955,747	1,366,200	
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	5,623,959	4,442,829	1,587,080	
912810EK0	8.125	912803AX1	08/15/21	9,506,382	8,471,979	1,034,403	2,016,760	
912810EL8	8.000	912803AY9	11/15/21	30,632,194	14,961,032	15,671,162	2,695,550	
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	8,385,820	1,741,970	2,175,600	
912810EN4	7.625	912803BA0	11/15/22	7,423,626	3,404,868	4,018,758	1,744,200	
912810EP9	7.125	912803BB8	02/15/23	15,782,061	11,888,755	3,893,306	850,000	
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	20,519,755	2,139,289	2,157,616	
912810ES3	7.500	912803BD4	11/15/24	9,604,162	3,161,331	6,442,831	315,420	
912810ET1	7.625	912803BE2	02/15/25	9,509,170	4,990,269	4,518,901	456,800	
912810EV6	6.875	912803BF9	08/15/25	11,187,207	7,315,566	3,871,641	632,200	
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,075,872	762,044	942,700	
912810EX2	6.750	912803BH5	08/15/26	8,810,418	5,699,855	3,110,563	786,400	
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	4,869,130	5,991,047	968,000	
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	4,611,655	4,910,316	1,894,120	
912810FA1	6.375	912803BL6	08/15/27	9,196,756	5,455,997	3,740,759	1,189,733	
912810FB9	6.125	912803BM4	11/15/27	22,021,339	7,054,011	14,967,328	1,454,800	
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,109,069	1,667,132	1,059,000	
912810FF0	5.250	912803BV4	11/15/28	10,947,052	9,043,496	1,903,556	3,837,333	
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,079,445	1,270,896	1,108,100	
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	7,445,043	3,733,537	718,400	
912810FM5	6.250	912803CH4	05/15/30	17,043,162	5,381,307	11,661,855	2,701,416	
912810FP8	5.375	912803CK7	02/15/31	16,427,648	13,971,048	2,456,600	915,400	
912810FT0	4.500	912803CX9	02/15/36	26,397,130	13,979,530	12,417,600	10,052,400	
912810PT9	4.750	912803CZ4	02/15/37	9,825,586	7,918,986	1,906,600	7,711,200	
Total Treasury Bonds.....				509,524,008	351,772,317	157,751,691	63,923,988	
Treasury Inflation-Protected Securities:								
CUSIP:	Series:	Interest Rate:						
9128273T7	A	3.625	912820CL9	01/15/08	21,172,466	21,046,526	125,940	0
9128274Y5	A	3.875	912820DN4	01/15/09	19,728,991	19,727,750	1,241	0
9128275W8	A	4.250	912820EK9	01/15/10	13,690,667	13,690,667	0	0
912828CZ1	D	0.875	912820KV8	04/15/10	30,073,198	30,073,198	0	0
9128276R8	A	3.500	912820GA9	01/15/11	12,860,431	12,860,431	0	0
912828FB1	G	2.375	912820MY0	04/15/11	20,683,519	20,683,519	0	0
9128277J5	A	3.375	912820GT8	01/15/12	6,880,008	6,880,008	0	0
912828GN4	J	2.000	912820PK7	04/15/12	10,150,189	10,150,189	0	0
912828AF7	C	3.000	912820HC4	07/15/12	26,047,061	26,047,061	0	0
912828BD1	C	1.875	912820JA6	07/15/13	22,165,216	22,165,216	0	0
912828BW9	A	2.000	912820JT5	01/15/14	23,125,660	23,125,660	0	0
912828CP3	D	2.000	912820KL0	07/15/14	20,511,022	20,511,022	0	0
912828DH0	A	1.625	912820LE5	01/15/15	20,246,985	20,246,985	0	0
912828EA4	D	1.875	912820LX3	07/15/15	17,782,287	17,782,287	0	0
912828ET3	A	2.000	912820MQ7	01/15/16	17,427,560	17,427,560	0	0
912828FL9	D	2.500	912820NH6	07/15/16	20,150,044	20,150,044	0	0
912828GD6	A	2.375	912820PA9	01/15/17	17,403,211	17,403,211	0	0

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			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	30,224,048	30,224,048	0	0
912810FS2		2.000	912803CW1	01/15/26	20,502,520	20,502,520	0	0
912810PS1		2.375	912803CY7	01/15/27	9,270,454	9,270,454	0	0
912810FD5		3.625	912803BN2	04/15/28	21,112,944	21,106,654	6,290	0
912810FH6		3.875	912803CF8	04/15/29	24,130,538	23,975,831	154,708	0
912810FQ6		3.375	912803CL5	04/15/32	5,745,375	5,745,375	0	0
Total Treasury Inflation-Protected Securities.....					431,084,394	430,796,216	288,178	0
Treasury Notes:								
CUSIP:	Series:	Interest Rate:						
9128272U5	C	6.625	912820BX4	05/15/07	13,958,186	11,968,930	1,989,256	16,000
912828AC4	E	4.375	912820GZ4	05/15/07	24,351,431	23,810,523	540,908	4,200
912828CG3	J	3.125	912820KD8	05/15/07	27,564,268	26,441,427	1,122,841	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	23,223,497	2,413,306	69,862
912828AH3	F	3.250	912820HE0	08/15/07	25,410,844	25,340,087	70,757	0
912828CR9	K	2.750	912820KN6	08/15/07	24,673,687	24,374,539	299,148	1,000
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	47,214,889	3,404,639	26,600
912828EP1	X	4.250	912820ML8	11/30/07	26,666,931	26,663,887	3,044	800
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	12,788,519	794,893	4,000
912828AT7	E	3.000	912820HQ3	02/15/08	27,489,260	26,864,796	624,464	22,000
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	24,976,877	2,214,084	0
912828AZ3	F	2.625	912820HW0	05/15/08	33,338,446	32,156,946	1,181,500	3,400
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	25,784,659	148,800	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	19,219,195	2,138,279	25,947
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	24,565,958	517,167	24,200
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	21,353,434	96,460	320
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	17,149,505	284,258	1,000
912828EV8	R	4.500	912820MS3	02/15/09	22,308,500	21,920,340	388,160	25,200
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
912828GL8	X	4.500	912820PH4	03/31/09	22,645,435	22,617,035	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	22,779,141	22,779,141	0	0
9128275G3	B	5.500	912820DV6	05/15/09	14,794,790	14,663,390	131,400	800
912828CH1	H	3.875	912820KE6	05/15/09	18,059,937	17,525,592	534,345	8,200
912828FE5	S	4.875	912820NB9	05/15/09	27,380,356	27,219,956	160,400	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	25,849,217	1,550,677	34,100
912828CS7	L	3.500	912820KP1	08/15/09	17,294,686	16,761,284	533,402	0

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Treasury Notes, Continued:								
CUSIP:	Series:	Interest Rate:						
912828FP0	T	4.875	912820NL7	08/15/09	23,420,414	23,351,614	68,800	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	18,150,748	601,180	8,600
912828FX3	U	4.625	912820NU7	11/15/09	24,772,846	24,526,446	246,400	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	22,018,406	1,337,303	11,500
912828DL1	F	3.500	912820LH8	02/15/10	16,617,068	16,495,248	121,820	0
912828GG9	S	4.750	912820PD3	02/15/10	17,467,187	17,355,287	111,900	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	18,015,444	733,400	1,000
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	20,826,565	1,611,029	0
912828ED8	M	4.125	912820MA2	08/15/10	14,963,424	14,190,864	772,560	100,800
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	15,481,365	479,740	16,400
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	22,082,127	1,354,202	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	17,077,192	67,400	0
912828FK1	K	5.125	912820NG8	06/30/11	17,500,283	17,466,683	33,600	0
912828FN5	L	4.875	912820NK9	07/31/11	16,830,671	16,816,271	14,400	0
9128277B2	C	5.000	912820GL5	08/15/11	26,635,316	24,724,230	1,911,086	59,110
912828FS4	M	4.625	912820NP8	08/31/11	17,500,676	17,380,676	120,000	0
912828FU9	N	4.500	912820NR4	09/30/11	17,500,158	17,478,558	21,600	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	17,011,450	25,100	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	14,929,421	800	0
9128277L0	B	4.875	912820GV3	02/15/12	24,779,838	23,481,408	1,298,430	94,400
912828GK0	G	4.625	912820PG6	02/29/12	16,636,927	16,633,727	3,200	0
912828GM6	H	4.500	912820PJ0	03/31/12	16,353,663	16,353,663	0	0
912828GQ7	K	4.500	912820PM3	04/30/12	16,450,467	16,450,467	0	0
912828AJ9	D	4.375	912820HF7	08/15/12	19,647,976	17,976,084	1,671,892	61,920
912828AP5	E	4.000	912820HL4	11/15/12	18,112,742	17,164,898	947,844	16,800
912828AU4	A	3.875	912820HR1	02/15/13	19,498,396	18,972,796	525,600	230,555
912828BA7	B	3.625	912820HX8	05/15/13	18,253,553	17,401,087	852,466	1,600
912828BH2	D	4.250	912820JE8	08/15/13	33,521,123	33,101,543	419,580	20,000
912828BR0	E	4.250	912820JN8	11/15/13	30,636,844	29,804,646	832,198	36,000
912828CA6	B	4.000	912820JX6	02/15/14	28,081,066	27,624,066	457,000	17,950
912828CJ7	C	4.750	912820KF3	05/15/14	27,302,981	26,909,471	393,510	3,600
912828CT5	E	4.250	912820KQ9	08/15/14	24,721,634	24,494,434	227,200	36,800
912828DC1	F	4.250	912820KZ9	11/15/14	25,472,536	25,011,836	460,700	2,400
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	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
912828GH7	B	4.625	912820PE1	02/15/17	22,192,761	22,192,761	0	0
Total Treasury Notes.....					2,482,674,243	2,440,657,004	42,017,239	987,064
Grand Total.....					3,423,282,645	3,223,225,537	200,057,108	64,911,052