TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, OCTOBER 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	2,909,704	2,105,580	800
912810DP0	11.250	912803AA1	02/15/15	10,520,299	8,456,183	2,064,116	396,080
912810DS4	10.625	912803AC7	08/15/15	4,023,916	3,533,975	489,941	255,560
912810DT2	9.875	912803AE3	11/15/15	5,584,859	3,443,008	2,141,851	400,800
912810DV7	9.250	912803AF0	02/15/16	5,431,754	5,267,372	164,382	14,400
912810DW5	7.250	912803AH6	05/15/16	18,823,551	17,758,469	1,065,082	78,400
912810DX3	7.500	912803AK9	11/15/16	18,787,448	17,295,185	1,492,263	248,000
912810DY1	8.750	912803AL7	05/15/17	15,559,169	11,180,190	4,378,979	1,100,880
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	9,092,083	1,876,275	193,600
912810EA2	9.125	912803AN3	05/15/18	6,717,439	3,935,611	2,781,828	520,400
912810EB0	9.000	912803AP8	11/15/18	7,174,470	3,432,948	3,741,522	490,200
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	8,516,659	4,573,839	1,215,800
912810ED6	8.125	912803AR4	08/15/19	18,940,932	16,589,472	2,351,460	2,359,760
912810EE4	8.500	912803AS2	02/15/20	9,476,268	7,499,965	1,976,303	261,200
912810EF1	8.750	912803AT0	05/15/20	7,582,183	3,855,209	3,726,974	538,080
912810EG9	8.750	912803AU7	08/15/20	17,059,306	14,125,243	2,934,063	1,181,880
912810EH7	7.875	912803AV5	02/15/21	10,075,573	8,917,159	1,158,414	306,600
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	6,196,164	3,870,624	1,211,360
912810EK0	8.125	912803AX1	08/15/21	9,506,382	8,134,969	1,371,413	593,680
912810EL8	8.000	912803AY9	11/15/21	30,632,194	16,200,694	14,431,500	4,127,550
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	7,997,446	2,130,344	446,400
912810EN4	7.625	912803BA0	11/15/22	7,423,626	4,943,317	2,480,309	2,038,800
912810EP9	7.125	912803BB8	02/15/23	15,782,061	13,231,629	2,550,432	1,975,400
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	20,513,483	2,145,561	661,340
912810ES3	7.500	912803BD4	11/15/24	9,604,162	3,017,460	6,586,702	544,240
912810ET1	7.625	912803BE2	02/15/25	9,509,170	5,251,393	4,257,777	447,600
912810EV6	6.875	912803BF9	08/15/25	11,187,207	7,564,686	3,622,521	340,600
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,114,692	723,224	652,200
912810EX2	6.750	912803BH5	08/15/26	8,810,418	5,636,855	3,173,563	270,400
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	5,312,230	5,547,947	794,600
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	5,047,289	4,474,682	1,189,377
912810FA1	6.375	912803BL6	08/15/27	9,196,756	5,144,387	4,052,369	492,600
912810FB9	6.125	912803BM4	11/15/27	22,021,339	8,229,695	13,791,644	1,630,600
912810FE3	5.500	912803BP7	08/15/28	11,776,201	9,520,224	2,255,977	1,252,200
912810FF0	5.250	912803BV4	11/15/28	10,947,052	8,582,186	2,364,866	1,913,100
912810FG8	5.250	912803BW2	02/15/29	11,350,341	9,363,745	1,986,596	1,129,233
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	6,912,460	4,266,120	1,227,000
912810FM5	6.250	912803CH4	05/15/30	17,043,162	6,400,676	10,642,486	1,214,808
912810FP8	5.375	912803CK7	02/15/31	16,427,648	14,247,708	2,179,940	1,209,200
912810FT0	4.500	912803CX9	02/15/36	26,397,130	16,546,770	9,850,360	4,166,400
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	12,179,756	4,409,700	1,338,800
912810PU6	5.000	912803DA8	05/15/37	13,846,152	10,215,912	3,630,240	402,280
Total Treasury Bonds				**530,134,030**	**374,314,261**	**155,819,769**	**40,832,208**
Treasury Inflation-Protected Securities:							
CUSIP:	Series:	Interest Rate:					
9128273T7	A	3.625	912820CL9	01/15/08	21,637,305	21,508,600	128,705	0
9128274Y5	A	3.875	912820DN4	01/15/09	20,162,013	20,160,745	1,268	0
9128275W8	A	4.250	912820EK9	01/15/10	13,991,239	13,991,239	0	0
912828CZ1	D	0.875	912820KV8	04/15/10	30,733,470	30,733,470	0	0
9128276R8	A	3.500	912820GA9	01/15/11	13,142,828	13,142,828	0	0
912828FB1	G	2.375	912820MY0	04/15/11	21,137,517	21,137,517	0	0
9128277J5	A	3.375	912820GT8	01/15/12	7,031,075	7,031,075	0	0
912828GN4	J	2.000	912820PK7	04/15/12	17,707,664	17,707,664	0	0
912828AF7	C	3.000	912820HC4	07/15/12	26,618,820	26,618,820	0	0
912828BD1	C	1.875	912820JA6	07/15/13	22,651,618	22,651,618	0	0
912828BW9	A	2.000	912820JT5	01/15/14	23,633,478	23,633,478	0	0
912828CP3	D	2.000	912820KL0	07/15/14	20,961,185	20,961,185	0	0
912828DH0	A	1.625	912820LE5	01/15/15	20,691,424	20,691,424	0	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, OCTOBER 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:						
912828EA4	D	1.875	912820LX3	07/15/15	18,172,602	18,172,602	0	0
912828ET3	A	2.000	912820MQ7	01/15/16	17,810,071	17,810,071	0	0
912828FL9	D	2.500	912820NH6	07/15/16	20,592,454	20,592,454	0	0
912828GD6	A	2.375	912820PA9	01/15/17	17,785,217	17,785,217	0	0
912828GX2	D	2.625	912820PU5	07/15/17	14,043,661	14,043,661	0	0
912810FR4		2.375	912803CN1	01/15/25	30,887,387	30,887,387	0	0
912810FS2		2.000	912803CW1	01/15/26	20,952,523	20,952,523	0	0
912810PS1		2.375	912803CY7	01/15/27	16,994,458	16,994,458	0	0
912810FD5		3.625	912803BN2	04/15/28	21,576,504	21,570,076	6,428	0
912810FH6		3.875	912803CF8	04/15/29	24,660,269	24,502,165	158,104	0
912810FQ6		3.375	912803CL5	04/15/32	5,871,482	5,871,482	0	0
Total Treasury Inflation-Protected Securities					**469,446,265**	**469,151,760**	**294,505**	**0**
Treasury Notes:								
CUSIP:	Series:	Interest Rate:						
912828AN0	G	3.000	912820HK6	11/15/07	50,619,528	46,625,859	3,993,669	155,890
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	26,561,279	105,600	36,800
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	12,622,359	961,053	32,600
912828AT7	E	3.000	912820HQ3	02/15/08	27,489,260	26,486,026	1,003,234	25,200
912828DK3	M	3.375	912820LG0	02/15/08	23,885,083	23,235,103	649,980	17,600
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	24,546,855	2,644,106	7,800
912828AZ3	F	2.625	912820HW0	05/15/08	33,338,446	31,848,846	1,489,600	25,000
912828DT4	N	3.750	912820LQ8	05/15/08	26,707,681	26,133,961	573,720	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	26,389,651	39,120	0
912828BG4	G	3.250	912820JD0	08/15/08	21,357,474	19,239,602	2,117,872	0
912828EC0	P	4.125	912820LZ8	08/15/08	20,290,622	19,955,982	334,640	14,400
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	22,551,821	176,000	0
9128274V1	D	4.750	912820DK0	11/15/08	25,083,125	24,425,099	658,026	8,800
912828BQ2	K	3.375	912820JM0	11/15/08	18,181,033	17,747,138	433,895	9,200
912828EL0	Q	4.375	912820MH7	11/15/08	21,449,894	21,343,754	106,140	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	24,416,923	400,000	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	22,942,557	33,600	0
912828BZ2	E	3.000	912820JW8	02/15/09	17,433,763	17,147,525	286,238	800
912828EV8	R	4.500	912820MS3	02/15/09	22,308,500	21,934,840	373,660	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	22,251,318	526,400	1,600
9128275G3	B	5.500	912820DV6	05/15/09	14,794,790	14,668,190	126,600	2,400
912828CH1	H	3.875	912820KE6	05/15/09	18,059,937	17,136,672	923,265	3,200
912828FE5	S	4.875	912820NB9	05/15/09	27,380,356	26,962,176	418,180	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	21,881,825	6,400	0
9128275N8	C	6.000	912820EA1	08/15/09	27,399,894	25,215,117	2,184,777	10,700
912828CS7	L	3.500	912820KP1	08/15/09	17,294,686	16,632,344	662,342	5,200
912828FP0	T	4.875	912820NL7	08/15/09	23,420,414	23,327,074	93,340	1,600
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
912828HD5	AD	4.000	912820QA8	09/30/09	21,968,612	21,953,912	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	23,866,320	23,866,320	0	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, OCTOBER 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:						
912828DB3	P	3.500	912820KY2	11/15/09	18,751,928	17,482,468	1,269,460	7,800
912828FX3	U	4.625	912820NU7	11/15/09	24,772,846	24,446,186	326,660	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	21,317,806	2,037,903	9,200
912828DL1	F	3.500	912820LH8	02/15/10	16,617,068	16,498,748	118,320	5,000
912828GG9	S	4.750	912820PD3	02/15/10	17,467,187	17,049,587	417,600	6,400
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	17,834,484	914,360	4,800
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	13,981,899	19,200	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	20,517,465	1,920,129	23,300
912828ED8	M	4.125	912820MA2	08/15/10	14,963,424	14,313,764	649,660	6,400
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	6,400
912828EM8	Q	4.500	912820MJ3	11/15/10	15,961,105	14,867,505	1,093,600	88,400
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	22,034,607	1,401,722	51,800
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	17,057,061	440,800	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	16,208,271	622,400	0
9128277B2	C	5.000	912820GL5	08/15/11	26,635,316	24,586,770	2,048,546	236,840
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	16,002,928	178,460	3,200
912828GA2	Q	4.500	912820NX1	11/30/11	17,036,550	16,979,850	56,700	800
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	23,558,138	1,221,700	118,400
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	15,798,879	4,800	0
912828AJ9	D	4.375	912820HF7	08/15/12	19,647,976	17,725,194	1,922,782	11,840
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	15,510,041	15,510,041	0	0
912828AP5	E	4.000	912820HL4	11/15/12	18,112,742	16,945,698	1,167,044	77,000
912828AU4	A	3.875	912820HR1	02/15/13	19,498,396	18,580,396	918,000	6,400
912828BA7	B	3.625	912820HX8	05/15/13	18,253,553	17,561,447	692,106	0
912828BH2	D	4.250	912820JE8	08/15/13	33,521,123	32,857,943	663,180	0
912828BR0	E	4.250	912820JN8	11/15/13	30,636,844	29,648,966	987,878	16,000
912828CA6	B	4.000	912820JX6	02/15/14	28,081,066	27,433,566	647,500	61,000
912828CJ7	C	4.750	912820KF3	05/15/14	27,302,981	26,564,021	738,960	38,490
912828CT5	E	4.250	912820KQ9	08/15/14	24,721,634	24,187,734	533,900	606,400
912828DC1	F	4.250	912820KZ9	11/15/14	25,472,536	24,943,536	529,000	377,400
912828DM9	B	4.000	912820LJ4	02/15/15	24,214,991	24,210,841	4,150	18,250
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	23,220,785	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	22,545,471	11,200	0
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
Total Treasury Notes					**2,482,068,869**	**2,433,046,912**	**49,021,957**	**2,140,310**
Grand Total					**3,481,649,164**	**3,276,512,933**	**205,136,231**	**42,972,518**