

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JUNE 30, 2008**

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			
<b>Treasury Bonds:</b>								
CUSIP:	Interest Rate:							
912810DN5	11.750	912800AA7	11/15/14	5,015,284	2,881,304	2,133,980	20,400	
912810DP0	11.250	912803AA1	02/15/15	10,520,299	8,741,843	1,778,456	35,840	
912810DS4	10.625	912803AC7	08/15/15	4,023,916	3,452,567	571,349	7,000	
912810DT2	9.875	912803AE3	11/15/15	5,584,859	4,369,828	1,215,031	284,720	
912810DV7	9.250	912803AF0	02/15/16	5,431,754	5,344,972	86,782	23,200	
912810DW5	7.250	912803AH6	05/15/16	18,823,551	17,731,670	1,091,881	187,001	
912810DX3	7.500	912803AK9	11/15/16	18,787,448	17,328,109	1,459,339	404,360	
912810DY1	8.750	912803AL7	05/15/17	15,559,169	11,365,280	4,193,889	574,150	
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	9,446,566	1,521,792	775,280	
912810EA2	9.125	912803AN3	05/15/18	6,717,439	4,526,356	2,191,083	1,495,765	
912810EB0	9.000	912803AP8	11/15/18	7,174,470	4,509,528	2,664,942	1,048,400	
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	9,342,719	3,747,779	1,000,280	
912810ED6	8.125	912803AR4	08/15/19	18,940,932	17,165,381	1,775,551	2,660,736	
912810EE4	8.500	912803AS2	02/15/20	9,476,268	7,571,265	1,905,003	286,320	
912810EF1	8.750	912803AT0	05/15/20	7,582,183	3,189,481	4,392,702	1,688,480	
912810EG9	8.750	912803AU7	08/15/20	17,059,306	12,269,995	4,789,311	1,354,128	
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,242,099	833,474	704,800	
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	5,028,120	5,038,668	489,502	
912810EK0	8.125	912803AX1	08/15/21	9,506,382	8,619,097	887,285	174,984	
912810EL8	8.000	912803AY9	11/15/21	30,632,194	14,426,519	16,205,675	2,752,525	
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	8,255,426	1,872,364	888,200	
912810EN4	7.625	912803BA0	11/15/22	7,423,626	4,401,577	3,022,049	685,000	
912810EP9	7.125	912803BB8	02/15/23	15,782,061	12,179,789	3,602,272	1,265,080	
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	21,872,129	786,915	2,409,248	
912810ES3	7.500	912803BD4	11/15/24	9,604,162	3,854,428	5,749,734	818,140	
912810ET1	7.625	912803BE2	02/15/25	9,509,170	5,684,525	3,824,645	2,069,552	
912810EV6	6.875	912803BF9	08/15/25	11,187,207	7,905,480	3,281,727	1,435,104	
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,559,432	278,484	610,200	
912810EX2	6.750	912803BH5	08/15/26	8,810,418	6,210,455	2,599,963	1,006,320	
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	5,569,010	5,291,167	1,005,040	
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	5,526,592	3,995,379	2,791,855	
912810FA1	6.375	912803BL6	08/15/27	9,196,756	5,781,327	3,415,429	1,953,720	
912810FB9	6.125	912803BM4	11/15/27	22,021,339	6,829,615	15,191,724	1,580,616	
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,114,639	1,661,562	889,040	
912810FF0	5.250	912803BV4	11/15/28	10,947,052	8,663,146	2,283,906	1,118,320	
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,175,925	1,174,416	373,600	
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	7,224,660	3,953,920	995,480	
912810FM5	6.250	912803CH4	05/15/30	17,043,162	7,526,916	9,516,246	1,889,552	
912810FP8	5.375	912803CK7	02/15/31	16,427,648	14,168,368	2,259,280	1,603,680	
912810FT0	4.500	912803CX9	02/15/36	26,397,130	16,662,270	9,734,860	2,631,120	
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	13,198,993	3,390,463	4,535,140	
912810PU6	5.000	912803DA8	05/15/37	21,413,045	14,560,505	6,852,540	3,732,880	
912810PW2	4.375	912803DC4	02/15/38	22,525,149	15,770,685	6,754,464	1,260,504	
<b>Total Treasury Bonds.....</b>				<b>560,226,072</b>	<b>401,248,591</b>	<b>158,977,481</b>	<b>53,515,262</b>	
<b>Treasury Inflation-Protected Securities:</b>								
CUSIP:	Series:	Interest Rate:						
9128274Y5	A	3.875	912820DN4	01/15/09	20,826,256	20,824,947	1,310	0
9128275W8	A	4.250	912820EK9	01/15/10	14,452,228	14,452,228	0	0
912828CZ1	D	0.875	912820KV8	04/15/10	31,746,000	31,746,000	0	0
9128276R8	A	3.500	912820GA9	01/15/11	13,575,828	13,575,828	0	0
912828FB1	G	2.375	912820MY0	04/15/11	21,834,050	21,834,050	0	0
9128277J5	A	3.375	912820GT8	01/15/12	7,262,721	7,262,721	0	0
912828GN4	J	2.000	912820PK7	04/15/12	18,290,660	18,290,660	0	0
912828AF7	C	3.000	912820HC4	07/15/12	27,495,795	27,495,795	0	0
912828HW3	J	0.625	912820QT7	04/15/13	8,874,528	8,874,528	0	0
912828BD1	C	1.875	912820JA6	07/15/13	23,397,928	23,397,928	0	0
912828BW9	A	2.000	912820JT5	01/15/14	24,412,006	24,412,006	0	0
912828CP3	D	2.000	912820KL0	07/15/14	21,651,917	21,651,917	0	0
912828DH0	A	1.625	912820LE5	01/15/15	21,373,000	21,373,000	0	0

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JUNE 30, 2008 -- 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			
<b>Treasury Inflation-Protected Securities, Continued:</b>								
CUSIP:	Series:	Interest Rate:						
912828EA4	D	1.875	912820LX3	07/15/15	18,771,335	18,771,335	0	0
912828ET3	A	2.000	912820MQ7	01/15/16	18,396,929	18,396,929	0	0
912828FL9	D	2.500	912820NH6	07/15/16	21,270,869	21,270,869	0	0
912828GD6	A	2.375	912820PA9	01/15/17	18,371,175	18,371,175	0	0
912828GX2	D	2.625	912820PU5	07/15/17	14,506,300	14,506,300	0	0
912828HN3	A	1.625	912820QK6	01/15/18	16,830,791	16,830,791	0	0
912810FR4		2.375	912803CN1	01/15/25	31,905,216	31,905,216	0	0
912810FS2		2.000	912803CW1	01/15/26	21,642,927	21,642,927	0	0
912810PS1		2.375	912803CY7	01/15/27	17,554,363	17,554,363	0	0
912810PV4		1.750	912803DB6	01/15/28	9,200,581	9,200,581	0	0
912810FD5		3.625	912803BN2	04/15/28	22,287,284	22,280,644	6,640	0
912810FH6		3.875	912803CF8	04/15/29	25,472,705	25,309,393	163,313	0
912810FQ6		3.375	912803CL5	04/15/32	6,064,955	6,064,955	0	0
<b>Total Treasury Inflation-Protected Securities.....</b>					<b>497,468,345</b>	<b>497,297,083</b>	<b>171,262</b>	<b>0</b>
<b>Treasury Notes:</b>								
CUSIP:	Series:	Interest Rate:						
912828FM7	X	5.000	912820NJ2	07/31/08	26,428,771	26,393,331	35,440	0
912828BG4	G	3.250	912820JD0	08/15/08	21,357,474	19,029,673	2,327,801	138,400
912828EC0	P	4.125	912820LZ8	08/15/08	20,290,622	19,565,988	724,634	3,280
912828FR6	Y	4.875	912820NN3	08/31/08	26,504,090	26,432,090	72,000	11,200
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	4,800
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	24,138,571	944,554	38,600
912828BQ2	K	3.375	912820JM0	11/15/08	18,181,033	17,815,399	365,634	38,680
912828EL0	Q	4.375	912820MH7	11/15/08	21,449,894	21,365,466	84,428	352
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	15,993,628	6,400	0
912828GB0	AC	4.750	912820NY9	12/31/08	24,816,923	24,372,123	444,800	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	22,934,557	41,600	0
912828BZ2	E	3.000	912820JW8	02/15/09	17,433,763	17,130,060	303,703	2,200
912828EV8	R	4.500	912820MS3	02/15/09	22,308,500	21,725,500	583,000	35,000
912828GJ3	W	4.750	912820PF8	02/28/09	23,037,728	23,016,928	20,800	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	22,599,935	45,600	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	22,234,918	542,800	0
9128275G3	B	5.500	912820DV6	05/15/09	14,794,790	14,667,150	127,640	3,040
912828CH1	H	3.875	912820KE6	05/15/09	18,059,937	17,196,412	863,525	23,800
912828FE5	S	4.875	912820NB9	05/15/09	27,380,356	26,950,681	429,675	1,600
912828GT1	Z	4.875	912820PQ4	05/31/09	22,486,466	22,398,466	88,000	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	21,974,529	46,400	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	21,875,425	12,800	0
9128275N8	C	6.000	912820EA1	08/15/09	27,399,894	25,186,982	2,212,912	7,300
912828CS7	L	3.500	912820KP1	08/15/09	17,294,686	16,627,304	667,382	7,060
912828FP0	T	4.875	912820NL7	08/15/09	23,420,414	23,344,974	75,440	0
912828HB9	AC	4.000	912820PY7	08/31/09	22,281,806	22,253,006	28,800	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	21,946,162	22,500	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	17,464,348	1,287,580	5,200
912828FX3	U	4.625	912820NU7	11/15/09	24,772,846	24,438,626	334,220	1,120
912828HJ2	AF	3.125	912820QF7	11/30/09	24,544,183	24,543,415	768	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	26,497,461	26,497,461	0	0
912828DG2	E	3.625	912820LD7	01/15/10	15,004,697	14,359,177	645,520	0
912828HP8	U	2.125	912820QL4	01/31/10	26,920,054	26,908,854	11,200	0
9128275Z1	B	6.500	912820EM5	02/15/10	23,355,709	21,223,406	2,132,303	12,000
912828DL1	F	3.500	912820LH8	02/15/10	16,617,068	16,493,028	124,040	280
912828GG9	S	4.750	912820PD3	02/15/10	17,467,187	17,078,387	388,800	0
912828HS2	V	2.000	912820QP5	02/28/10	28,899,918	28,898,118	1,800	0
912828DP2	G	4.000	912820LL9	03/15/10	15,005,048	15,002,848	2,200	0
912828HU7	W	1.750	912820QR1	03/31/10	31,992,124	31,992,124	0	0
912828DR8	H	4.000	912820LN5	04/15/10	15,001,494	14,745,994	255,500	0
912828HX1	X	2.125	912820QU4	04/30/10	32,752,312	32,752,312	0	0
912828DU1	J	3.875	912820LR6	05/15/10	18,748,844	17,861,844	887,000	0
912828GR5	T	4.500	912820PN1	05/15/10	18,941,728	18,184,468	757,260	320

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JUNE 30, 2008 -- 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			
<b>Treasury Notes, Continued:</b>								
CUSIP:	Series:	Interest Rate:						
912828JA9	Y	2.625	912820QX8	05/31/10	32,407,094	32,407,094	0	0
912828DX5	K	3.625	912820LU9	06/15/10	14,001,099	13,980,299	20,800	0
912828JC5	Z	2.875	912820QZ3	06/30/10	33,218,746	33,218,746	0	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	20,926,765	1,510,829	19,500
912828ED8	M	4.125	912820MA2	08/15/10	14,963,424	14,305,764	657,660	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	12,936,062	64,800	0
912828EM8	Q	4.500	912820MJ3	11/15/10	15,961,105	14,863,305	1,097,800	0
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	22,093,507	1,342,822	44,440
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	16,803,792	340,800	0
912828FK1	K	5.125	912820NG8	06/30/11	17,500,283	17,335,483	164,800	0
912828FN5	L	4.875	912820NK9	07/31/11	16,830,671	16,200,271	630,400	0
9128277B2	C	5.000	912820GL5	08/15/11	26,635,316	24,897,770	1,737,546	109,120
912828FS4	M	4.625	912820NP8	08/31/11	17,500,676	17,335,876	164,800	0
912828FU9	N	4.500	912820NR4	09/30/11	17,500,158	17,379,758	120,400	0
912828FW5	P	4.625	912820NT0	10/31/11	16,181,388	15,981,388	200,000	1,200
912828GA2	Q	4.500	912820NX1	11/30/11	17,036,550	16,952,250	84,300	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	14,903,821	26,400	0
9128277L0	B	4.875	912820GV3	02/15/12	24,779,838	23,560,218	1,219,620	22,400
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	16,289,663	64,000	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	16,128,687	107,200	0
912828GW4	M	4.875	912820PT8	06/30/12	15,903,423	15,885,823	17,600	0
912828GZ7	N	4.625	912820PW1	07/31/12	15,803,679	15,738,079	65,600	0
912828AJ9	D	4.375	912820HF7	08/15/12	19,647,976	17,757,864	1,890,112	37,480
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	17,037,248	1,075,494	84,000
912828HK9	S	3.375	912820QG5	11/30/12	15,953,078	15,953,078	0	0
912828HM5	T	3.625	912820QJ9	12/31/12	15,657,080	15,657,080	0	0
912828HQ6	F	2.875	912820QM2	01/31/13	15,700,214	15,698,614	1,600	0
912828AU4	A	3.875	912820HR1	02/15/13	19,498,396	18,591,996	906,400	480
912828HT0	G	2.750	912820QQ3	02/28/13	17,784,087	17,784,087	0	0
912828HV5	H	2.500	912820QS9	03/31/13	20,571,094	20,571,094	0	0
912828HY9	K	3.125	912820QV2	04/30/13	20,742,759	20,742,759	0	0
912828BA7	B	3.625	912820HX8	05/15/13	18,253,553	17,615,787	637,766	0
912828JB7	L	3.500	912820QY6	05/31/13	20,518,519	20,518,519	0	0
912828JD3	M	3.375	912820RA7	06/30/13	22,144,931	22,144,931	0	0
912828BH2	D	4.250	912820JE8	08/15/13	33,521,123	32,865,043	656,080	4,800
912828BR0	E	4.250	912820JN8	11/15/13	30,636,844	29,687,366	949,478	33,000
912828CA6	B	4.000	912820JX6	02/15/14	28,081,066	27,599,816	481,250	115,100
912828CJ7	C	4.750	912820KF3	05/15/14	27,302,981	26,646,671	656,310	121,800
912828CT5	E	4.250	912820KQ9	08/15/14	24,721,634	24,339,734	381,900	712,800
912828DC1	F	4.250	912820KZ9	11/15/14	25,472,536	24,951,236	521,300	634,400
912828DM9	B	4.000	912820LJ4	02/15/15	24,214,991	24,213,591	1,400	12,000
912828DV9	C	4.125	912820LS4	05/15/15	24,471,849	24,456,489	15,360	640
912828EE6	E	4.250	912820MB0	08/15/15	22,469,683	22,468,243	1,440	54,960
912828EN6	F	4.500	912820MK0	11/15/15	23,220,785	23,219,985	800	0
912828EW6	B	4.500	912820MT1	02/15/16	21,841,772	21,840,972	800	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	22,544,031	12,640	160
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	25,586,141	400	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	27,674,248	27,673,448	800	0
912828HR4	B	3.500	912820QN0	02/15/18	29,204,641	29,203,841	800	0
912828HZ6	C	3.875	912820QW0	05/15/18	34,078,060	34,078,060	0	0
<b>Total Treasury Notes.....</b>					<b>2,543,397,444</b>	<b>2,505,993,292</b>	<b>37,404,152</b>	<b>2,342,912</b>
<b>Grand Total.....</b>					<b>3,601,091,860</b>	<b>3,404,538,965</b>	<b>196,552,895</b>	<b>55,858,174</b>