

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, DECEMBER 31, 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	3,048,504	1,966,780	194,880	
912810DP0	11.250	912803AA1	02/15/15	10,520,299	9,155,231	1,365,068	129,760	
912810DS4	10.625	912803AC7	08/15/15	4,023,916	3,385,595	638,321	204,000	
912810DT2	9.875	912803AE3	11/15/15	5,584,859	4,507,028	1,077,831	58,000	
912810DV7	9.250	912803AF0	02/15/16	5,431,754	5,261,572	170,182	126,000	
912810DW5	7.250	912803AH6	05/15/16	18,823,551	17,809,950	1,013,601	51,600	
912810DX3	7.500	912803AK9	11/15/16	18,787,448	17,700,017	1,087,431	114,656	
912810DY1	8.750	912803AL7	05/15/17	15,559,169	11,830,944	3,728,225	89,872	
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	9,267,666	1,700,692	97,040	
912810EA2	9.125	912803AN3	05/15/18	6,717,439	4,973,076	1,744,363	171,740	
912810EB0	9.000	912803AP8	11/15/18	7,174,470	4,753,608	2,420,862	115,560	
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	9,920,896	3,169,602	739,397	
912810ED6	8.125	912803AR4	08/15/19	18,940,932	16,537,574	2,403,358	330,712	
912810EE4	8.500	912803AS2	02/15/20	9,476,268	7,491,805	1,984,463	120,640	
912810EF1	8.750	912803AT0	05/15/20	7,582,183	2,703,049	4,879,134	63,136	
912810EG9	8.750	912803AU7	08/15/20	17,059,306	9,809,983	7,249,323	613,632	
912810EH7	7.875	912803AV5	02/15/21	10,075,573	8,613,699	1,461,874	407,280	
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	4,987,676	5,079,112	1,492,000	
912810EK0	8.125	912803AX1	08/15/21	9,506,382	7,807,565	1,698,817	725,292	
912810EL8	8.000	912803AY9	11/15/21	30,632,194	14,188,219	16,443,975	1,646,428	
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	8,419,686	1,708,104	279,040	
912810EN4	7.625	912803BA0	11/15/22	7,423,626	4,384,877	3,038,749	471,840	
912810EP9	7.125	912803BB8	02/15/23	15,782,061	11,542,069	4,239,992	1,117,200	
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	21,295,272	1,363,772	1,144,374	
912810ES3	7.500	912803BD4	11/15/24	9,604,162	7,465,536	2,138,626	1,838,672	
912810ET1	7.625	912803BE2	02/15/25	9,509,170	7,883,465	1,625,705	849,800	
912810EV6	6.875	912803BF9	08/15/25	11,187,207	9,214,520	1,972,687	330,272	
912810EW4	6.000	912803BG7	02/15/26	12,837,916	11,738,232	1,099,684	826,900	
912810EX2	6.750	912803BH5	08/15/26	8,810,418	6,657,875	2,152,543	686,000	
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	5,100,590	5,759,587	248,800	
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	5,371,612	4,150,359	301,800	
912810FA1	6.375	912803BL6	08/15/27	9,196,756	6,048,287	3,148,469	596,000	
912810FB9	6.125	912803BM4	11/15/27	22,021,339	8,769,095	13,252,244	923,360	
912810FE3	5.500	912803BP7	08/15/28	11,776,201	9,386,039	2,390,162	706,640	
912810FF0	5.250	912803BV4	11/15/28	10,947,052	8,580,486	2,366,566	1,244,200	
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,110,765	1,239,576	882,480	
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	6,679,380	4,499,200	338,280	
912810FM5	6.250	912803CH4	05/15/30	17,043,162	7,383,003	9,660,159	523,000	
912810FP8	5.375	912803CK7	02/15/31	16,427,648	14,215,408	2,212,240	1,255,000	
912810FT0	4.500	912803CX9	02/15/36	26,397,130	17,327,010	9,070,120	885,280	
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	12,080,131	4,509,325	1,387,260	
912810PU6	5.000	912803DA8	05/15/37	21,413,045	15,724,809	5,688,236	627,732	
912810PW2	4.375	912803DC4	02/15/38	22,525,149	20,271,775	2,253,374	750,078	
912810PX0	4.500	912803DD2	05/15/38	25,500,123	21,977,163	3,522,960	954,720	
<b>Total Treasury Bonds.....</b>				<b>585,726,195</b>	<b>431,380,741</b>	<b>154,345,454</b>	<b>26,660,352</b>	
<b>Treasury Inflation-Protected Securities:</b>								
CUSIP:	Series:	Interest Rate:						
9128274Y5	A	3.875	912820DN4	01/15/09	21,007,066	21,005,745	1,321	0
9128275W8	A	4.250	912820EK9	01/15/10	14,577,664	14,577,664	0	0
912828CZ1	D	0.875	912820KV8	04/15/10	32,021,534	32,021,534	0	0
9128276R8	A	3.500	912820GA9	01/15/11	13,693,650	13,693,650	0	0
912828FB1	G	2.375	912820MY0	04/15/11	22,023,518	22,023,518	0	0
9128277J5	A	3.375	912820GT8	01/15/12	7,325,766	7,325,766	0	0
912828GN4	J	2.000	912820PK7	04/15/12	18,449,471	18,449,471	0	0
912828AF7	C	3.000	912820HC4	07/15/12	27,734,488	27,734,488	0	0
912828HW3	J	0.625	912820QT7	04/15/13	15,367,991	15,367,991	0	0
912828BD1	C	1.875	912820JA6	07/15/13	23,601,213	23,601,213	0	0
912828BW9	A	2.000	912820JT5	01/15/14	24,623,911	24,623,911	0	0
912828CP3	D	2.000	912820KL0	07/15/14	21,839,849	21,839,849	0	0
912828DH0	A	1.625	912820LE5	01/15/15	21,558,642	21,558,642	0	0
912828EA4	D	1.875	912820LX3	07/15/15	18,934,363	18,934,363	0	0

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, DECEMBER 31, 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:						
912828ET3	A	2.000	912820MQ7	01/15/16	18,556,563	18,556,563	0	0
912828FL9	D	2.500	912820NH6	07/15/16	21,455,473	21,455,473	0	0
912828GD6	A	2.375	912820PA9	01/15/17	18,530,559	18,530,559	0	0
912828GX2	D	2.625	912820PU5	07/15/17	14,632,284	14,632,284	0	0
912828HN3	A	1.625	912820QK6	01/15/18	16,976,900	16,976,900	0	0
912828JE1	D	1.375	912820RB5	07/15/18	15,039,651	15,039,651	0	0
912810FR4		2.375	912803CN1	01/15/25	32,182,143	32,182,143	0	0
912810FS2		2.000	912803CW1	01/15/26	21,830,728	21,830,728	0	0
912810PS1		2.375	912803CY7	01/15/27	17,706,660	17,706,660	0	0
912810PV4		1.750	912803DB6	01/15/28	16,167,859	16,167,859	0	0
912810FD5		3.625	912803BN2	04/15/28	22,480,797	22,474,100	6,697	0
912810FH6		3.875	912803CF8	04/15/29	25,693,800	25,529,070	164,730	0
912810FQ6		3.375	912803CL5	04/15/32	6,117,583	6,117,583	0	0
<b>Total Treasury Inflation-Protected Securities.....</b>					<b>530,130,126</b>	<b>529,957,378</b>	<b>172,748</b>	<b>0</b>
<b>Treasury Notes:</b>								
CUSIP:	Series:	Interest Rate:						
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	22,889,757	86,400	0
912828BZ2	E	3.000	912820JW8	02/15/09	17,433,763	16,946,326	487,437	25,600
912828EV8	R	4.500	912820MS3	02/15/09	22,308,500	21,335,748	972,752	23,800
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	14,598,110	196,680	2,800
912828CH1	H	3.875	912820KE6	05/15/09	18,059,937	17,156,512	903,425	14,940
912828FE5	S	4.875	912820NB9	05/15/09	27,380,356	26,738,297	642,059	43,200
912828GT1	Z	4.875	912820PQ4	05/31/09	22,486,466	22,393,666	92,800	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	21,972,289	48,640	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	24,975,599	2,424,295	0
912828CS7	L	3.500	912820KP1	08/15/09	17,294,686	16,607,684	687,002	6,800
912828FP0	T	4.875	912820NL7	08/15/09	23,420,414	23,295,474	124,940	1,600
912828HB9	AC	4.000	912820PY7	08/31/09	22,281,806	22,249,606	32,200	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	23,837,075	28,800	0
912828DB3	P	3.500	912820KY2	11/15/09	18,751,928	17,443,168	1,308,760	0
912828FX3	U	4.625	912820NU7	11/15/09	24,772,846	24,470,366	302,480	55,360
912828HJ2	AF	3.125	912820QF7	11/30/09	24,544,183	24,540,155	4,028	140
912828DE7	Q	3.500	912820LB1	12/15/09	15,002,485	14,994,085	8,400	0
912828HL7	AG	3.250	912820QH3	12/31/09	26,497,461	26,456,661	40,800	0
912828DG2	E	3.625	912820LD7	01/15/10	15,004,697	14,353,777	650,920	0
912828HP8	U	2.125	912820QL4	01/31/10	26,920,054	26,902,454	17,600	0
9128275Z1	B	6.500	912820EM5	02/15/10	23,355,709	21,173,112	2,182,597	3,200
912828DL1	F	3.500	912820LH8	02/15/10	16,617,068	16,496,548	120,520	300
912828GG9	S	4.750	912820PD3	02/15/10	17,467,187	17,069,887	397,300	1,600
912828HS2	V	2.000	912820QP5	02/28/10	28,899,918	28,899,918	0	1,800
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	14,746,294	255,200	0
912828HX1	X	2.125	912820QU4	04/30/10	32,752,312	32,739,512	12,800	0
912828DU1	J	3.875	912820LR6	05/15/10	18,748,844	18,010,804	738,040	8,960
912828GR5	T	4.500	912820PN1	05/15/10	18,941,728	18,156,948	784,780	160
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	33,218,522	33,186,522	32,000	0
912828DZ0	L	3.875	912820LW5	07/15/10	13,000,529	13,000,249	280	0
912828JF8	AA	2.750	912820RC3	07/31/10	34,421,304	34,408,504	12,800	0
9128276J6	C	5.750	912820FT9	08/15/10	22,437,594	20,889,900	1,547,694	5,560
912828ED8	M	4.125	912820MA2	08/15/10	14,963,424	14,371,024	592,400	1,280
912828JJ0	AB	2.375	912820RG4	08/31/10	34,653,063	34,653,063	0	0
912828EG1	N	3.875	912820MD6	09/15/10	13,000,827	12,778,427	222,400	0
912828JL5	AC	2.000	912820RH2	09/30/10	37,148,284	37,148,284	0	0
912828EJ5	P	4.250	912820MF1	10/15/10	13,000,862	12,931,262	69,600	0
912828JP6	AD	1.500	912820RL3	10/31/10	35,507,028	35,507,028	0	0
912828EM8	Q	4.500	912820MJ3	11/15/10	15,961,105	14,874,956	1,086,149	66,160
912828JS0	AE	1.250	912820SR9	11/30/10	38,520,388	38,520,388	0	0
912828EQ9	R	4.375	912820MM6	12/15/10	13,000,813	13,000,813	0	0

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, DECEMBER 31, 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:						
912828JV3	AF	0.875	912820ST5	12/31/10	40,778,029	40,778,029	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	22,143,787	1,292,542	1,000
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	16,939,792	204,800	0
912828FK1	K	5.125	912820NG8	06/30/11	17,500,283	17,252,283	248,000	0
912828FN5	L	4.875	912820NK9	07/31/11	16,830,671	16,328,271	502,400	0
9128277B2	C	5.000	912820GL5	08/15/11	26,635,316	25,154,750	1,480,566	90,700
912828FS4	M	4.625	912820NP8	08/31/11	17,500,676	17,334,276	166,400	0
912828FU9	N	4.500	912820NR4	09/30/11	17,500,158	17,379,458	120,700	0
912828FW5	P	4.625	912820NT0	10/31/11	16,181,388	15,981,388	200,000	0
912828JU5	S	1.750	912820RN9	11/15/11	29,443,187	29,435,187	8,000	0
912828GA2	Q	4.500	912820NX1	11/30/11	17,036,550	16,925,450	111,100	0
912828KA7	T	1.125	912820SS7	12/15/11	28,840,506	28,840,506	0	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	23,708,693	1,071,145	4,055
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	16,115,887	120,000	51,200
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	17,807,868	1,840,108	29,440
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	17,085,359	1,027,383	39,436
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	18,591,058	907,338	1,600
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	17,626,107	627,446	13,400
912828JB7	L	3.500	912820QY6	05/31/13	20,518,499	20,518,499	0	0
912828JD3	M	3.375	912820RA7	06/30/13	22,144,867	22,144,867	0	0
912828JG6	N	3.375	912820RD1	07/31/13	23,314,208	23,314,208	0	0
912828BH2	D	4.250	912820JE8	08/15/13	33,521,123	32,903,163	617,960	8,300
912828JK7	P	3.125	912820RF6	08/31/13	23,837,284	23,837,284	0	0
912828JM3	Q	3.125	912820RJ8	09/30/13	26,219,897	26,219,897	0	0
912828JQ4	R	2.750	912820RK5	10/31/13	25,063,374	25,063,374	0	0
912828BR0	E	4.250	912820JN8	11/15/13	30,636,844	29,703,466	933,378	12,920
912828JT8	S	2.000	912820SQ1	11/30/13	27,819,417	27,819,417	0	0
912828JW1	T	1.500	912820SU2	12/31/13	30,043,637	30,043,637	0	0
912828CA6	B	4.000	912820JX6	02/15/14	28,081,066	27,619,841	461,225	8,800
912828CJ7	C	4.750	912820KF3	05/15/14	27,302,981	26,882,943	420,038	197,572
912828CT5	E	4.250	912820KQ9	08/15/14	24,721,634	24,312,174	409,460	1,200
912828DC1	F	4.250	912820KZ9	11/15/14	25,472,536	24,955,536	517,000	19,800
912828DM9	B	4.000	912820LJ4	02/15/15	34,215,057	34,213,897	1,160	190
912828DV9	C	4.125	912820LS4	05/15/15	34,471,849	34,459,049	12,800	3,200
912828EE6	E	4.250	912820MB0	08/15/15	32,469,697	32,468,257	1,440	0
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	21,841,372	400	6,000
912828FF2	C	5.125	912820NC7	05/15/16	23,293,690	23,292,090	1,600	0
912828FQ8	E	4.875	912820NM5	08/15/16	22,556,671	22,544,031	12,640	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	22,189,561	3,200	4,800
912828GS3	C	4.500	912820PP6	05/15/17	25,586,541	25,536,141	50,400	0
912828HA1	E	4.750	912820PX9	08/15/17	28,000,273	27,974,673	25,600	0
912828HH6	F	4.250	912820QE0	11/15/17	27,674,248	27,629,448	44,800	12,000
912828HR4	B	3.500	912820QN0	02/15/18	39,204,509	39,202,909	1,600	24,800
912828HZ6	C	3.875	912820QW0	05/15/18	34,078,060	34,078,060	0	0
912828JH4	E	4.000	912820RE9	08/15/18	36,802,978	36,802,978	0	2,000
912828JR2	F	3.750	912820RM1	11/15/18	40,028,254	39,978,174	50,080	0
<b>Total Treasury Notes.....</b>					<b>2,792,162,775</b>	<b>2,759,561,988</b>	<b>32,600,787</b>	<b>795,673</b>
<b>Grand Total.....</b>					<b>3,908,019,096</b>	<b>3,720,900,107</b>	<b>187,118,989</b>	<b>27,456,025</b>