

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, APRIL 30, 2009**

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	2,878,104	2,137,180	50,000
912810DP0	11.250	912803AA1	02/15/15	10,520,299	9,240,063	1,280,236	117,360
912810DS4	10.625	912803AC7	08/15/15	4,023,916	3,449,115	574,801	32,736
912810DT2	9.875	912803AE3	11/15/15	5,584,859	4,391,868	1,192,991	98,400
912810DV7	9.250	912803AF0	02/15/16	5,431,754	5,344,952	86,802	64,560
912810DW5	7.250	912803AH6	05/15/16	18,823,551	17,726,110	1,097,441	45,600
912810DX3	7.500	912803AK9	11/15/16	18,787,448	17,723,281	1,064,167	313,000
912810DY1	8.750	912803AL7	05/15/17	15,559,169	11,588,208	3,970,961	796,080
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	9,407,346	1,561,012	302,800
912810EA2	9.125	912803AN3	05/15/18	6,717,439	4,964,816	1,752,623	286,400
912810EB0	9.000	912803AP8	11/15/18	7,174,470	4,911,988	2,262,482	355,520
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	9,904,096	3,186,402	1,666,560
912810ED6	8.125	912803AR4	08/15/19	18,940,932	17,532,238	1,408,694	1,299,632
912810EE4	8.500	912803AS2	02/15/20	9,476,268	8,010,765	1,465,503	455,720
912810EF1	8.750	912803AT0	05/15/20	7,582,183	3,741,801	3,840,382	614,880
912810EG9	8.750	912803AU7	08/15/20	17,059,306	11,393,927	5,665,379	3,002,080
912810EH7	7.875	912803AV5	02/15/21	10,075,573	8,792,199	1,283,374	675,440
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	5,047,684	5,019,104	760,736
912810EK0	8.125	912803AX1	08/15/21	9,506,382	7,757,673	1,748,709	1,964,432
912810EL8	8.000	912803AY9	11/15/21	30,632,194	15,536,174	15,096,020	1,602,845
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	8,703,726	1,424,064	960,760
912810EN4	7.625	912803BA0	11/15/22	7,423,626	4,112,797	3,310,829	402,320
912810EP9	7.125	912803BB8	02/15/23	15,782,061	10,328,589	5,453,472	502,680
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	21,224,638	1,434,406	556,840
912810ES3	7.500	912803BD4	11/15/24	9,604,162	8,329,100	1,275,062	528,872
912810ET1	7.625	912803BE2	02/15/25	9,509,170	8,269,905	1,239,265	429,520
912810EV6	6.875	912803BF9	08/15/25	11,187,207	9,811,056	1,376,151	761,384
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,371,202	466,714	1,162,030
912810EX2	6.750	912803BH5	08/15/26	8,810,418	7,275,915	1,534,503	259,960
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	5,530,510	5,329,667	122,200
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	6,257,212	3,264,759	504,160
912810FA1	6.375	912803BL6	08/15/27	9,196,756	6,002,767	3,193,989	216,640
912810FB9	6.125	912803BM4	11/15/27	22,021,339	9,031,055	12,990,284	342,720
912810FE3	5.500	912803BP7	08/15/28	11,776,201	9,484,919	2,291,282	494,680
912810FF0	5.250	912803BV4	11/15/28	10,947,052	8,392,166	2,554,886	379,520
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,318,725	1,031,616	170,560
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	6,017,920	5,160,660	100,280
912810FM5	6.250	912803CH4	05/15/30	17,043,162	6,709,121	10,334,041	389,260
912810FP8	5.375	912803CK7	02/15/31	16,427,648	13,369,268	3,058,380	681,440
912810FT0	4.500	912803CX9	02/15/36	26,397,130	18,011,530	8,385,600	845,920
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	12,113,071	4,476,385	243,680
912810PU6	5.000	912803DA8	05/15/37	21,413,045	14,539,213	6,873,832	106,080
912810PW2	4.375	912803DC4	02/15/38	22,525,149	19,829,495	2,695,654	595,232
912810PX0	4.500	912803DD2	05/15/38	25,500,123	22,037,203	3,462,920	477,400
912810QA9	3.500	912803DF7	02/15/39	25,908,569	24,585,129	1,323,440	100,360
<b>Total Treasury Bonds.....</b>				<b>611,634,764</b>	<b>461,998,639</b>	<b>149,636,125</b>	<b>25,839,279</b>
<b>Treasury Inflation-Protected Securities:</b>							
CUSIP:	Series:	Interest Rate:					
9128275W8	A	4.250	912820EK9	01/15/10	14,275,848	14,275,848	0
912828CZ1	D	0.875	912820KV8	04/15/10	31,358,461	31,358,461	0
9128276R8	A	3.500	912820GA9	01/15/11	13,410,043	13,410,043	0
912828FB1	G	2.375	912820MY0	04/15/11	21,567,503	21,567,503	0
9128277J5	A	3.375	912820GT8	01/15/12	7,174,037	7,174,037	0
912828GN4	J	2.000	912820PK7	04/15/12	18,067,393	18,067,393	0
912828AF7	C	3.000	912820HC4	07/15/12	27,160,197	27,160,197	0
912828HW3	J	0.625	912820QT7	04/15/13	15,049,827	15,049,827	0
912828BD1	C	1.875	912820JA6	07/15/13	23,112,410	23,112,410	0
912828BW9	A	2.000	912820JT5	01/15/14	24,113,993	24,113,993	0
912828KM1	K	1.250	912820TK3	04/15/14	8,296,394	8,296,394	0
912828CP3	D	2.000	912820KLO	07/15/14	21,387,596	21,387,596	0
912828DH0	A	1.625	912820LE5	01/15/15	21,112,112	21,112,112	0
912828EA4	D	1.875	912820LX3	07/15/15	18,542,178	18,542,178	0
912828ET3	A	2.000	912820MQ7	01/15/16	18,172,352	18,172,352	0
912828FL9	D	2.500	912820NH6	07/15/16	21,011,263	21,011,263	0
912828GD6	A	2.375	912820PA9	01/15/17	18,146,762	18,146,762	0

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, APRIL 30, 2009 -- 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:						
912828GX2	D	2.625	912820PU5	07/15/17	14,329,224	14,329,224	0	0
912828HN3	A	1.625	912820QK6	01/15/18	16,625,253	16,625,253	0	0
912828JE1	D	1.375	912820RB5	07/15/18	14,969,892	14,969,892	0	0
912828JX9	A	2.125	912820SV0	01/15/19	14,739,898	14,739,898	0	0
912810FR4		2.375	912803CN1	01/15/25	31,515,725	31,515,725	0	0
912810FS2		2.000	912803CW1	01/15/26	21,378,725	21,378,725	0	0
912810PS1		2.375	912803CY7	01/15/27	17,339,928	17,339,928	0	0
912810PV4		1.750	912803DB6	01/15/28	15,832,970	15,832,970	0	0
912810FD5		3.625	912803BN2	04/15/28	22,015,224	22,008,665	6,559	0
912810PZ5		2.500	912803DE0	01/15/29	7,999,980	7,999,980	0	0
912810FH6		3.875	912803CF8	04/15/29	25,161,729	25,000,411	161,319	0
912810FQ6		3.375	912803CL5	04/15/32	5,990,924	5,990,924	0	0
<b>Total Treasury Inflation-Protected Securities.....</b>					<b>529,857,839</b>	<b>529,689,961</b>	<b>167,877</b>	<b>0</b>
<b>Treasury Notes:</b>								
CUSIP:	Series:	Interest Rate:						
9128275G3	B	5.500	912820DV6	05/15/09	14,794,790	14,602,410	192,380	3,600
912828CH1	H	3.875	912820KE6	05/15/09	18,059,937	17,494,257	565,680	34,400
912828FE5	S	4.875	912820NB9	05/15/09	27,380,356	26,973,989	406,367	0
912828GT1	Z	4.875	912820PQ4	05/31/09	22,486,466	22,396,866	89,600	3,200
912828CL2	J	4.000	912820KH9	06/15/09	15,004,754	14,986,854	17,900	4,600
912828GV6	AA	4.875	912820PS0	06/30/09	22,020,929	22,004,289	16,640	32,000
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	25,487,635	1,912,259	33,050
912828CS7	L	3.500	912820KP1	08/15/09	17,294,686	16,673,584	621,102	4,220
912828FF0	T	4.875	912820NL7	08/15/09	23,420,414	23,283,934	136,480	580
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	17,907,268	844,660	8,150
912828FX3	U	4.625	912820NU7	11/15/09	24,772,846	24,427,086	345,760	0
912828HJ2	AF	3.125	912820QF7	11/30/09	24,544,183	24,534,986	9,197	0
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	21,882,946	1,472,763	0
912828DL1	F	3.500	912820LH8	02/15/10	16,617,068	16,489,668	127,400	0
912828GG9	S	4.750	912820PD3	02/15/10	17,467,187	17,435,967	31,220	0
912828HS2	V	2.000	912820QP5	02/28/10	28,899,918	28,899,918	0	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	14,746,294	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	18,029,624	719,220	2,640
912828GR5	T	4.500	912820PN1	05/15/10	18,941,728	18,861,948	79,780	0
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	20,881,020	1,556,574	22,200
912828ED8	M	4.125	912820MA2	08/15/10	14,963,424	14,369,744	593,680	0
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	14,849,256	1,111,849	0
912828JS0	AE	1.250	912820SR9	11/30/10	38,520,388	38,502,460	17,928	0
912828EQ9	R	4.375	912820MM6	12/15/10	13,000,813	13,000,813	0	0
912828JV3	AF	0.875	912820ST5	12/31/10	40,776,665	40,776,665	0	0
912828ES5	D	4.250	912820MP9	01/15/11	13,001,339	13,001,339	0	0
912828JY7	U	0.875	912820SY4	01/31/11	41,698,057	41,698,057	0	0
9128276T4	B	5.000	912820GC5	02/15/11	23,436,329	22,143,787	1,292,542	0
912828KE9	V	0.875	912820TC1	02/28/11	42,145,087	42,145,087	0	0
912828EX4	E	4.500	912820MU8	02/28/11	17,500,138	17,416,938	83,200	0
912828KH2	W	0.875	912820TG2	03/31/11	41,897,398	41,897,398	0	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
912828KL3	X	0.875	912820TL1	04/30/11	41,386,787	41,386,787	0	0
912828FH8	J	4.875	912820NE3	05/31/11	17,144,592	16,939,792	204,800	24,000
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	16,377,871	452,800	0
9128277B2	C	5.000	912820GL5	08/15/11	26,635,316	25,169,198	1,466,118	1,456
912828FS4	M	4.625	912820NP8	08/31/11	17,500,676	17,334,276	166,400	0

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, APRIL 30, 2009 -- 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:						
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	29,440,627	2,560	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
912828KB5	U	1.125	912820SW8	01/15/12	32,483,616	32,483,616	0	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	23,718,293	1,061,545	6,400
912828KC3	V	1.375	912820SZ1	02/15/12	33,629,572	33,629,572	0	0
912828GK0	G	4.625	912820PG6	02/29/12	16,636,927	16,632,127	4,800	0
912828KG4	W	1.375	912820TE7	03/15/12	34,604,963	34,604,963	0	0
912828GM6	H	4.500	912820PJ0	03/31/12	16,353,663	16,289,663	64,000	0
912828KK5	X	1.375	912820TJ6	04/15/12	35,557,616	35,557,616	0	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	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	15,736,479	67,200	0
912828AJ9	D	4.375	912820HF7	08/15/12	19,647,976	18,018,268	1,629,708	0
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	0
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	18,594,418	903,978	32,800
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	17,625,947	627,606	0
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	32,900,763	620,360	960
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	29,710,466	926,378	600
912828JT8	S	2.000	912820SQ1	11/30/13	27,819,417	27,819,417	0	0
912828JW1	T	1.500	912820SU2	12/31/13	30,043,540	30,043,540	0	0
912828JZ4	G	1.750	912820SX6	01/31/14	31,273,435	31,273,435	0	0
912828CA6	B	4.000	912820JX6	02/15/14	28,081,066	27,625,261	455,805	1,300
912828KF6	H	1.875	912820TD9	02/28/14	33,714,392	33,714,392	0	0
912828KJ8	J	1.750	912820TF4	03/31/14	35,611,707	35,611,707	0	0
912828KN9	L	1.875	912820TM9	04/30/14	36,213,142	36,213,142	0	0
912828CJ7	C	4.750	912820KF3	05/15/14	27,302,981	26,930,203	372,778	13,700
912828CT5	E	4.250	912820KQ9	08/15/14	24,721,634	24,440,534	281,100	23,500
912828DC1	F	4.250	912820KZ9	11/15/14	25,472,536	24,958,936	513,600	68,000
912828DM9	B	4.000	912820LJ4	02/15/15	34,215,057	34,214,007	1,050	0
912828DV9	C	4.125	912820LS4	05/15/15	34,471,849	34,459,049	12,800	0
912828EE6	E	4.250	912820MB0	08/15/15	32,469,697	32,468,737	960	200,500
912828EN6	F	4.500	912820MK0	11/15/15	23,220,785	23,220,385	400	200,000
912828EW6	B	4.500	912820MT1	02/15/16	21,841,772	21,841,372	400	200,000
912828KS8	G	2.625	912820TB3	02/29/16	23,178,530	23,178,530	0	0
912828KT6	H	2.375	912820TH0	03/31/16	25,137,609	25,137,609	0	0
912828KR0	J	2.625	912820TN7	04/30/16	26,901,046	26,901,046	0	0
912828FF2	C	5.125	912820NC7	05/15/16	23,293,690	23,293,590	100	201,600
912828FQ8	E	4.875	912820NM5	08/15/16	22,556,671	22,538,431	18,240	12,800
912828FY1	F	4.625	912820NV5	11/15/16	23,293,786	23,293,586	200	200,000
912828GH7	B	4.625	912820PE1	02/15/17	22,192,761	22,192,181	580	200,000
912828GS3	C	4.500	912820PP6	05/15/17	25,586,541	25,586,341	200	200,600
912828HA1	E	4.750	912820PX9	08/15/17	28,000,273	28,000,273	0	250,400
912828HH6	F	4.250	912820QE0	11/15/17	27,674,248	27,673,448	800	56,000
912828HR4	B	3.500	912820QN0	02/15/18	39,204,509	39,204,109	400	0
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	0
912828JR2	F	3.750	912820RM1	11/15/18	57,351,395	57,351,395	0	0
912828KD1	B	2.750	912820TA5	02/15/19	58,676,801	58,676,801	0	0
<b>Total Treasury Notes</b> .....					<b>3,204,408,396</b>	<b>3,178,029,266</b>	<b>26,379,130</b>	<b>2,043,256</b>
<b>Grand Total</b> .....					<b>4,345,900,998</b>	<b>4,169,717,866</b>	<b>176,183,132</b>	<b>27,882,535</b>