

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JULY 31, 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		
Treasury Bonds:							
CUSIP:	Interest Rate:						
912810DN5	11.750	912800AA7	11/15/14	5,015,284	2,881,243	2,134,041	14,560
912810DP0	11.250	912803AA1	02/15/15	10,520,299	9,320,567	1,199,732	93,968
912810DS4	10.625	912803AC7	08/15/15	4,023,916	3,395,611	628,305	4,928
912810DT2	9.875	912803AE3	11/15/15	5,584,859	4,222,748	1,362,111	118,240
912810DV7	9.250	912803AF0	02/15/16	5,431,754	5,366,552	65,202	3,200
912810DW5	7.250	912803AH6	05/15/16	18,823,551	17,827,750	995,801	16,240
912810DX3	7.500	912803AK9	11/15/16	18,787,448	17,846,713	940,735	11,464
912810DY1	8.750	912803AL7	05/15/17	15,559,169	12,049,852	3,509,317	120,408
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	9,185,666	1,782,692	74,200
912810EA2	9.125	912803AN3	05/15/18	6,717,439	4,939,016	1,778,423	139,120
912810EB0	9.000	912803AP8	11/15/18	7,174,470	5,264,148	1,910,322	188,960
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	10,460,336	2,630,162	1,010,800
912810ED6	8.125	912803AR4	08/15/19	18,940,932	17,555,390	1,385,542	326,136
912810EE4	8.500	912803AS2	02/15/20	9,476,268	8,155,885	1,320,383	716,520
912810EF1	8.750	912803AT0	05/15/20	7,582,183	4,558,321	3,023,862	87,120
912810EG9	8.750	912803AU7	08/15/20	17,059,306	11,921,575	5,137,731	895,808
912810EH7	7.875	912803AV5	02/15/21	10,075,573	8,626,439	1,449,134	59,840
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	5,406,444	4,660,344	390,688
912810EK0	8.125	912803AX1	08/15/21	9,506,382	7,940,073	1,566,309	321,056
912810EL8	8.000	912803AY9	11/15/21	30,632,194	15,737,675	14,894,520	1,451,056
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	8,606,806	1,520,984	168,080
912810EN4	7.625	912803BA0	11/15/22	7,423,626	4,652,357	2,771,269	423,680
912810EP9	7.125	912803BB8	02/15/23	15,782,061	10,995,789	4,786,272	736,000
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	21,631,279	1,027,765	735,200
912810ES3	7.500	912803BD4	11/15/24	9,604,162	8,609,408	994,754	1,113,168
912810ET1	7.625	912803BE2	02/15/25	9,509,170	8,161,745	1,347,425	119,840
912810EV6	6.875	912803BF9	08/15/25	11,187,207	10,173,880	1,013,327	124,360
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,323,562	514,354	97,640
912810EX2	6.750	912803BH5	08/15/26	8,810,418	7,633,115	1,177,303	116,880
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	6,078,170	4,782,007	718,720
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	6,751,132	2,770,839	246,240
912810FA1	6.375	912803BL6	08/15/27	9,196,756	5,907,127	3,289,629	229,440
912810FB9	6.125	912803BM4	11/15/27	22,021,339	9,739,855	12,281,484	584,480
912810FE3	5.500	912803BP7	08/15/28	11,776,201	9,377,479	2,398,722	200,400
912810FF0	5.250	912803BV4	11/15/28	10,947,052	8,526,806	2,420,246	325,800
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,142,565	1,207,776	290,640
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	5,624,000	5,554,580	280,400
912810FM5	6.250	912803CH4	05/15/30	17,043,162	6,151,772	10,891,390	643,526
912810FP8	5.375	912803CK7	02/15/31	16,427,648	11,967,308	4,460,340	769,120
912810FT0	4.500	912803CX9	02/15/36	26,397,130	17,036,210	9,360,920	382,360
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	11,659,631	4,929,825	321,440
912810PU6	5.000	912803DA8	05/15/37	21,413,045	14,179,509	7,233,536	106,872
912810PW2	4.375	912803DC4	02/15/38	22,525,149	18,446,727	4,078,422	538,488
912810PX0	4.500	912803DD2	05/15/38	25,500,123	21,785,443	3,714,680	1,053,400
912810QA9	3.500	912803DF7	02/15/39	25,908,569	24,621,249	1,287,320	481,920
912810QB7	4.250	912803DG5	05/15/39	38,778,773	34,809,493	3,969,280	558,080
Total Treasury Bonds.....				650,413,537	498,254,420	152,159,117	17,410,486
Treasury Inflation-Protected Securities:							
CUSIP:	Series:	Interest Rate:					
9128275W8	A	4.250	912820EK9	01/15/10	14,388,718	14,388,718	0
912828CZ1	D	0.875	912820KV8	04/15/10	31,606,553	31,606,553	0
9128276R8	A	3.500	912820GA9	01/15/11	13,516,093	13,516,093	0
912828FB1	G	2.375	912820MY0	04/15/11	21,738,004	21,738,004	0
9128277J5	A	3.375	912820GT8	01/15/12	7,230,778	7,230,778	0
912828GN4	J	2.000	912820PK7	04/15/12	18,210,305	18,210,305	0
912828AF7	C	3.000	912820HC4	07/15/12	27,374,952	27,374,952	0
912828HW3	J	0.625	912820QT7	04/15/13	15,168,876	15,168,876	0
912828BD1	C	1.875	912820JA6	07/15/13	23,295,286	23,295,286	0
912828BW9	A	2.000	912820JT5	01/15/14	24,304,688	24,304,688	0
912828KM1	K	1.250	912820TK3	04/15/14	8,361,271	8,361,271	0
912828CP3	D	2.000	912820KL0	07/15/14	21,556,716	21,556,716	0
912828DH0	A	1.625	912820LE5	01/15/15	21,279,133	21,279,133	0
912828EA4	D	1.875	912820LX3	07/15/15	18,688,886	18,688,886	0
912828ET3	A	2.000	912820MQ7	01/15/16	18,316,006	18,316,006	0
912828FL9	D	2.500	912820NH6	07/15/16	21,177,467	21,177,467	0
912828GD6	A	2.375	912820PA9	01/15/17	18,290,449	18,290,449	0
912828GX2	D	2.625	912820PU5	07/15/17	14,442,609	14,442,609	0
912828HN3	A	1.625	912820QK6	01/15/18	16,756,751	16,756,751	0
912828JE1	D	1.375	912820RB5	07/15/18	14,969,892	14,969,892	0
912828JX9	A	2.125	912820SV0	01/15/19	14,739,898	14,739,898	0
912828LA6	D	1.875	912820TY3	07/15/19	8,147,753	8,147,753	0
912810FR4		2.375	912803CN1	01/15/25	31,764,932	31,764,932	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JULY 31, 2009 -- Continues

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:						
912810FS2		2.000	912803CW1	01/15/26	21,547,726	21,547,726	0	0
912810PS1		2.375	912803CY7	01/15/27	17,477,226	17,477,226	0	0
912810PV4		1.750	912803DB6	01/15/28	15,958,201	15,958,201	0	0
912810FD5		3.625	912803BN2	04/15/28	22,189,436	22,182,826	6,611	0
912810PZ5		2.500	912803DE0	01/15/29	14,125,423	14,125,423	0	0
912810FH6		3.875	912803CF8	04/15/29	25,360,793	25,198,198	162,595	0
912810FQ6		3.375	912803CL5	04/15/32	6,038,290	6,038,290	0	0
Total Treasury Inflation-Protected Securities					548,023,108	547,853,903	169,206	0
Treasury Notes:								
CUSIP:	Series:	Interest Rate:						
9128275N8	C	6.000	912820EA1	08/15/09	27,399,894	25,475,239	1,924,655	14,600
912828CS7	L	3.500	912820KP1	08/15/09	17,294,686	16,751,804	542,882	33,720
912828FP0	T	4.875	912820NL7	08/15/09	23,420,414	23,297,609	122,805	10,240
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	14,997,815	7,264	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	14,895,811	109,280	7,520
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	17,915,608	836,320	3,700
912828FX3	U	4.625	912820NU7	11/15/09	24,772,846	24,214,386	558,460	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	14,368,857	635,840	14,080
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	21,990,826	1,364,883	21,520
912828DL1	F	3.500	912820LH8	02/15/10	16,617,068	16,450,090	166,978	0
912828GG9	S	4.750	912820PD3	02/15/10	17,467,187	17,421,467	45,720	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	17,942,596	806,248	0
912828GR5	T	4.500	912820PN1	05/15/10	18,941,728	18,871,408	70,320	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	20,867,020	1,570,574	9,300
912828ED8	M	4.125	912820MA2	08/15/10	14,963,424	14,360,184	603,240	0
912828JJ0	AB	2.375	912820RG4	08/31/10	34,653,063	34,638,663	14,400	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	14,832,256	1,128,849	4,800
912828JS0	AE	1.250	912820SR9	11/30/10	38,520,388	38,492,372	28,016	1,600
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	41,631,177	66,880	0
9128276T4	B	5.000	912820GC5	02/15/11	23,436,329	22,126,595	1,309,734	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	41,386,504	41,386,504	0	0
912828FH8	J	4.875	912820NE3	05/31/11	17,144,592	16,939,792	204,800	0
912828KU3	Y	0.875	912820TR8	05/31/11	41,286,531	41,286,531	0	0
912828FK1	K	5.125	912820NG8	06/30/11	17,500,283	17,252,283	248,000	0
912828LF5	Z	1.125	912820TX5	06/30/11	41,162,222	41,162,222	0	0
912828FN5	L	4.875	912820NK9	07/31/11	16,830,671	16,406,511	424,160	25,440
912828LG3	AA	1.000	912820UC9	07/31/11	43,052,665	43,052,665	0	0
9128277B2	C	5.000	912820GL5	08/15/11	26,635,316	25,264,166	1,371,150	155,520
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	17,338,258	161,900	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	14,877,981	52,240	0
9128277L0	B	4.875	912820GV3	02/15/12	24,779,838	23,716,853	1,062,985	1,280
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	16,612,607	24,320	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

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JULY 31, 2009 -- Continuer

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:						
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	16,391,219	59,200	0
912828KP4	Y	1.375	912820TP2	05/15/12	41,193,756	41,193,756	0	0
912828GU8	L	4.750	912820PR2	05/31/12	16,235,887	16,115,887	120,000	0
912828KX7	Z	1.875	912820TU1	06/15/12	35,370,103	35,370,103	0	0
912828GW4	M	4.875	912820PT8	06/30/12	15,903,423	15,885,823	17,600	0
912828LB4	AA	1.500	912820TZ0	07/15/12	35,592,401	35,592,401	0	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	18,059,360	1,588,616	2,560
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	17,095,959	1,016,783	2,800
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	18,630,278	868,118	60,800
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	17,627,547	626,006	4,800
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	32,900,903	620,220	800
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	29,707,506	929,338	11,200
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	30,042,540	1,000	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	27,625,301	455,765	600
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	27,010,123	292,858	3,200
912828KV1	M	2.250	912820TS6	05/31/14	36,169,822	36,169,822	0	0
912828KY5	N	2.625	912820TV9	06/30/14	38,074,883	38,074,883	0	0
912828LC2	P	2.625	912820UA3	07/31/14	39,977,495	39,977,495	0	0
912828CT5	E	4.250	912820KQ9	08/15/14	24,721,634	24,438,674	282,960	27,100
912828DC1	F	4.250	912820KZ9	11/15/14	25,472,536	25,036,796	435,740	2,400
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	32,468,657	1,040	0
912828EN6	F	4.500	912820MK0	11/15/15	23,220,785	23,220,385	400	0
912828EW6	B	4.500	912820MT1	02/15/16	21,841,772	21,841,372	400	0
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	23,293,370	320	0
912828KW9	K	3.250	912820TT4	05/31/16	26,895,995	26,895,995	0	0
912828KZ2	L	3.250	912820TW7	06/30/16	27,784,181	27,784,181	0	0
912828LD0	M	3.250	912820UB1	07/31/16	28,701,406	28,701,406	0	0
912828FQ8	E	4.875	912820NM5	08/15/16	22,556,671	22,543,231	13,440	0
912828FY1	F	4.625	912820NV5	11/15/16	23,293,786	23,293,466	320	0
912828GH7	B	4.625	912820PE1	02/15/17	22,192,761	22,192,161	600	300,000
912828GS3	C	4.500	912820PP6	05/15/17	25,586,541	25,586,341	200	324,800
912828HA1	E	4.750	912820PX9	08/15/17	28,000,273	28,000,273	0	300,000
912828HH6	F	4.250	912820QE0	11/15/17	27,674,248	27,673,448	800	0
912828HR4	B	3.500	912820QN0	02/15/18	39,204,509	39,200,909	3,600	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
912828KQ2	C	3.125	912820TQ0	05/15/19	64,410,823	64,410,823	0	0
Total Treasury Notes.....					3,547,439,975	3,522,588,261	24,851,714	1,344,380
Grand Total.....					4,745,876,620	4,568,696,583	177,180,036	18,754,866