

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MAY 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		
<b>Treasury Bonds:</b>							
CUSIP:	Interest Rate:						
912810DN5	11.750	912800AA7	11/15/14	5,015,284	2,823,144	2,192,140	30,640
912810DP0	11.250	912803AA1	02/15/15	10,520,299	9,252,455	1,267,844	123,672
912810DS4	10.625	912803AC7	08/15/15	4,023,916	3,443,355	580,561	0
912810DT2	9.875	912803AE3	11/15/15	5,584,859	4,328,668	1,256,191	88,640
912810DV7	9.250	912803AF0	02/15/16	5,431,754	5,343,352	88,402	16,800
912810DW5	7.250	912803AH6	05/15/16	18,823,551	17,727,470	1,096,081	5,600
912810DX3	7.500	912803AK9	11/15/16	18,787,448	17,765,761	1,021,687	47,440
912810DY1	8.750	912803AL7	05/15/17	15,559,169	11,634,704	3,924,465	200,336
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	9,401,906	1,566,452	20,800
912810EA2	9.125	912803AN3	05/15/18	6,717,439	4,736,896	1,980,543	139,320
912810EB0	9.000	912803AP8	11/15/18	7,174,470	5,053,068	2,121,402	212,500
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	9,950,776	3,139,722	259,360
912810ED6	8.125	912803AR4	08/15/19	18,940,932	17,398,406	1,542,526	409,056
912810EE4	8.500	912803AS2	02/15/20	9,476,268	8,018,125	1,458,143	94,760
912810EF1	8.750	912803AT0	05/15/20	7,582,183	4,380,121	3,202,062	679,600
912810EG9	8.750	912803AU7	08/15/20	17,059,306	11,828,103	5,231,203	970,992
912810EH7	7.875	912803AV5	02/15/21	10,075,573	8,643,879	1,431,694	228,480
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	5,425,508	4,641,280	629,024
912810EK0	8.125	912803AX1	08/15/21	9,506,382	7,927,817	1,578,565	289,120
912810EL8	8.000	912803AY9	11/15/21	30,632,194	15,166,874	15,465,320	540,400
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	8,568,366	1,559,424	111,360
912810EN4	7.625	912803BA0	11/15/22	7,423,626	4,169,917	3,253,709	258,400
912810EP9	7.125	912803BB8	02/15/23	15,782,061	10,541,709	5,240,352	341,280
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	21,598,752	1,060,292	669,254
912810ES3	7.500	912803BD4	11/15/24	9,604,162	8,436,556	1,167,606	1,252,800
912810ET1	7.625	912803BE2	02/15/25	9,509,170	8,183,065	1,326,105	315,600
912810EV6	6.875	912803BF9	08/15/25	11,187,207	9,861,376	1,325,831	177,136
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,384,362	453,554	236,520
912810EX2	6.750	912803BH5	08/15/26	8,810,418	7,570,555	1,239,863	521,520
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	5,919,010	4,941,167	554,400
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	6,694,012	2,827,959	693,760
912810FA1	6.375	912803BL6	08/15/27	9,196,756	6,098,127	3,098,629	240,480
912810FB9	6.125	912803BM4	11/15/27	22,021,339	9,261,295	12,760,044	759,360
912810FE3	5.500	912803BP7	08/15/28	11,776,201	9,387,719	2,388,482	159,640
912810FF0	5.250	912803BV4	11/15/28	10,947,052	8,317,766	2,629,286	246,720
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,114,285	1,236,056	403,600
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	5,573,280	5,605,300	362,240
912810FM5	6.250	912803CH4	05/15/30	17,043,162	6,224,537	10,818,625	379,800
912810FP8	5.375	912803CK7	02/15/31	16,427,648	12,585,388	3,842,260	358,720
912810FT0	4.500	912803CX9	02/15/36	26,397,130	17,801,170	8,595,960	975,880
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	12,240,511	4,348,945	225,120
912810PU6	5.000	912803DA8	05/15/37	21,413,045	14,474,013	6,939,032	109,388
912810PW2	4.375	912803DC4	02/15/38	22,525,149	19,538,367	2,986,782	248,296
912810PX0	4.500	912803DD2	05/15/38	25,500,123	22,272,483	3,227,640	516,000
912810QA9	3.500	912803DF7	02/15/39	25,908,569	24,947,889	960,680	793,440
912810QB7	4.250	912803DG5	05/15/39	16,476,542	15,269,742	1,206,800	316,080
<b>Total Treasury Bonds.....</b>				<b>628,111,306</b>	<b>478,284,639</b>	<b>149,826,667</b>	<b>16,213,334</b>
<b>Treasury Inflation-Protected Securities:</b>							
CUSIP:	Series:	Interest Rate:					
9128275W8	A	4.250	912820EK9	01/15/10	14,309,471	14,309,471	0
912828CZ1	D	0.875	912820KV8	04/15/10	31,432,665	31,432,665	0
9128276R8	A	3.500	912820GA9	01/15/11	13,441,726	13,441,726	0
912828FB1	G	2.375	912820MY0	04/15/11	21,618,350	21,618,350	0
9128277J5	A	3.375	912820GT8	01/15/12	7,190,969	7,190,969	0
912828GN4	J	2.000	912820PK7	04/15/12	18,110,076	18,110,076	0
912828AF7	C	3.000	912820HC4	07/15/12	27,224,186	27,224,186	0
912828HW3	J	0.625	912820QT7	04/15/13	15,085,362	15,085,362	0
912828BD1	C	1.875	912820JA6	07/15/13	23,167,032	23,167,032	0
912828BW9	A	2.000	912820JT5	01/15/14	24,170,908	24,170,908	0
912828KM1	K	1.250	912820TK3	04/15/14	8,315,261	8,315,261	0
912828CP3	D	2.000	912820KL0	07/15/14	21,437,952	21,437,952	0
912828DH0	A	1.625	912820LE5	01/15/15	21,162,086	21,162,086	0
912828EA4	D	1.875	912820LX3	07/15/15	18,586,037	18,586,037	0
912828ET3	A	2.000	912820MQ7	01/15/16	18,215,193	18,215,193	0
912828FL9	D	2.500	912820NH6	07/15/16	21,060,864	21,060,864	0
912828GD6	A	2.375	912820PA9	01/15/17	18,189,713	18,189,713	0

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MAY 31, 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	14,363,099	14,363,099	0	0
912828HN3	A	1.625	912820QK6	01/15/18	16,664,653	16,664,653	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	31,589,927	31,589,927	0	0
912810FS2		2.000	912803CW1	01/15/26	21,429,125	21,429,125	0	0
912810PS1		2.375	912803CY7	01/15/27	17,380,969	17,380,969	0	0
912810PV4		1.750	912803DB6	01/15/28	15,870,492	15,870,492	0	0
912810FD5		3.625	912803BN2	04/15/28	22,067,253	22,060,678	6,574	0
912810PZ5		2.500	912803DE0	01/15/29	7,999,980	7,999,980	0	0
912810FH6		3.875	912803CF8	04/15/29	25,221,195	25,059,495	161,700	0
912810FQ6		3.375	912803CL5	04/15/32	6,005,059	6,005,059	0	0
<b>Total Treasury Inflation-Protected Securities.....</b>					<b>531,019,392</b>	<b>530,851,118</b>	<b>168,274</b>	<b>0</b>
<b>Treasury Notes:</b>								
CUSIP:	Series:	Interest Rate:						
912828CL2	J	4.000	912820KH9	06/15/09	15,004,754	14,986,854	17,900	0
912828GV6	AA	4.875	912820PS0	06/30/09	22,020,929	22,004,289	16,640	0
912828CN8	K	3.625	912820KK2	07/15/09	15,004,962	14,923,362	81,600	150,400
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	25,486,374	1,913,520	3,850
912828CS7	L	3.500	912820KP1	08/15/09	17,294,686	16,672,884	621,802	27,300
912828FP0	T	4.875	912820NL7	08/15/09	23,420,414	23,289,374	131,040	5,440
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	17,908,868	843,060	6,600
912828FX3	U	4.625	912820NU7	11/15/09	24,772,846	24,217,186	555,660	6,100
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	21,897,906	1,457,803	15,000
912828DL1	F	3.500	912820LH8	02/15/10	16,617,068	16,480,908	136,160	600
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	18,010,496	738,348	3,080
912828GR5	T	4.500	912820PN1	05/15/10	18,941,728	18,855,248	86,480	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	20,877,500	1,560,094	0
912828ED8	M	4.125	912820MA2	08/15/10	14,963,424	14,374,064	589,360	4,320
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	14,839,256	1,121,849	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	41,631,177	66,880	0
9128276T4	B	5.000	912820GC5	02/15/11	23,436,329	22,142,615	1,293,714	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
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	25,185,442	1,449,874	18,560
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	29,440,627	2,560	0
912828GA2	Q	4.500	912820NX1	11/30/11	17,036,550	16,925,450	111,100	0

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MAY 31, 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:						
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	0
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
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
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
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	18,060,936	1,587,040	46,012
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	17,093,159	1,019,583	8,300
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	0
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
912828HV9	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	32,901,963	619,160	1,200
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	0
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	27,625,021	456,045	0
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	0
912828CT5	E	4.250	912820KQ9	08/15/14	24,721,634	24,440,534	281,100	0
912828DC1	F	4.250	912820KZ9	11/15/14	25,472,536	24,952,296	520,240	0
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	250,000
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	23,293,270	420	250,080
912828FQ8	E	4.875	912820NM5	08/15/16	22,556,671	22,522,431	34,240	250,080
912828FY1	F	4.625	912820NV5	11/15/16	23,293,786	23,293,466	320	250,280
912828GH7	B	4.625	912820PE1	02/15/17	22,192,761	22,191,861	900	250,080
912828GS3	C	4.500	912820PP6	05/15/17	25,586,541	25,586,341	200	250,000
912828HA1	E	4.750	912820PX9	08/15/17	28,000,273	28,000,273	0	250,000
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	39,199,709	4,800	2,800
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	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	25,893,000	25,893,000	0	0
<b>Total Treasury Notes.....</b>					<b>3,188,773,320</b>	<b>3,163,501,788</b>	<b>25,271,532</b>	<b>2,050,082</b>
<b>Grand Total.....</b>					<b>4,347,904,018</b>	<b>4,172,637,545</b>	<b>175,266,473</b>	<b>18,263,416</b>