

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, FEBRUARY 28, 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	3,020,504	1,994,780	25,000
912810DP0	11.250	912803AA1	02/15/15	10,520,299	9,170,471	1,349,828	14,560
912810DS4	10.625	912803AC7	08/15/15	4,023,916	3,415,995	607,921	10,016
912810DT2	9.875	912803AE3	11/15/15	5,584,859	4,477,948	1,106,911	2,000
912810DV7	9.250	912803AF0	02/15/16	5,431,754	5,337,672	94,082	13,620
912810DW5	7.250	912803AH6	05/15/16	18,823,551	17,828,830	994,721	4,800
912810DX3	7.500	912803AK9	11/15/16	18,787,448	17,649,809	1,137,639	12,840
912810DY1	8.750	912803AL7	05/15/17	15,559,169	11,613,760	3,945,409	114,288
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	9,422,026	1,546,332	351,720
912810EA2	9.125	912803AN3	05/15/18	6,717,439	4,864,456	1,852,983	276,820
912810EB0	9.000	912803AP8	11/15/18	7,174,470	4,919,268	2,255,202	169,440
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	9,807,216	3,283,282	382,040
912810ED6	8.125	912803AR4	08/15/19	18,940,932	17,001,174	1,939,758	639,472
912810EE4	8.500	912803AS2	02/15/20	9,476,268	7,791,005	1,685,263	217,600
912810EF1	8.750	912803AT0	05/15/20	7,582,183	2,878,033	4,704,150	164,160
912810EG9	8.750	912803AU7	08/15/20	17,059,306	9,423,663	7,635,643	971,640
912810EH7	7.875	912803AV5	02/15/21	10,075,573	8,491,319	1,584,254	253,400
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	4,884,764	5,182,024	243,880
912810EK0	8.125	912803AX1	08/15/21	9,506,382	7,513,009	1,993,373	261,896
912810EL8	8.000	912803AY9	11/15/21	30,632,194	14,455,194	16,177,000	1,236,475
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	8,347,046	1,780,744	553,040
912810EN4	7.625	912803BA0	11/15/22	7,423,626	3,917,837	3,505,789	195,320
912810EP9	7.125	912803BB8	02/15/23	15,782,061	11,318,949	4,463,112	289,760
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	21,090,409	1,568,635	825,589
912810ES3	7.500	912803BD4	11/15/24	9,604,162	8,183,324	1,420,838	2,152,396
912810ET1	7.625	912803BE2	02/15/25	9,509,170	8,042,005	1,467,165	280,800
912810EV6	6.875	912803BF9	08/15/25	11,187,207	9,678,376	1,508,831	764,576
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,363,332	474,584	475,270
912810EX2	6.750	912803BH5	08/15/26	8,810,418	7,201,795	1,608,623	143,520
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	5,398,510	5,461,667	170,640
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	5,650,332	3,871,639	225,280
912810FA1	6.375	912803BL6	08/15/27	9,196,756	6,139,647	3,057,109	182,880
912810FB9	6.125	912803BM4	11/15/27	22,021,339	8,836,215	13,185,124	237,720
912810FE3	5.500	912803BP7	08/15/28	11,776,201	9,209,159	2,567,042	294,240
912810FF0	5.250	912803BV4	11/15/28	10,947,052	8,250,166	2,696,886	188,000
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,182,085	1,168,256	347,120
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	6,221,680	4,956,900	304,140
912810FM5	6.250	912803CH4	05/15/30	17,043,162	6,863,485	10,179,677	314,545
912810FP8	5.375	912803CK7	02/15/31	16,427,648	13,754,268	2,673,380	527,940
912810FT0	4.500	912803CX9	02/15/36	26,397,130	16,553,130	9,844,000	388,040
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	11,973,591	4,615,865	59,360
912810PU6	5.000	912803DA8	05/15/37	21,413,045	15,468,121	5,944,924	124,640
912810PW2	4.375	912803DC4	02/15/38	22,525,149	21,122,999	1,402,150	484,480
912810PX0	4.500	912803DD2	05/15/38	25,500,123	21,868,083	3,632,040	1,352,720
912810QA9	3.500	912803DF7	02/15/39	14,712,903	13,970,503	742,400	0
Total Treasury Bonds.....				600,439,098	445,571,162	154,867,935	16,247,683
Treasury Inflation-Protected Securities:							
CUSIP:	Series:	Interest Rate:					
9128275W8	A	4.250	912820EK9	01/15/10	14,156,525	14,156,525	0
912828CZ1	D	0.875	912820KV8	04/15/10	31,096,368	31,096,368	0
9128276R8	A	3.500	912820GA9	01/15/11	13,298,052	13,298,052	0
912828FB1	G	2.375	912820MY0	04/15/11	21,387,114	21,387,114	0
9128277J5	A	3.375	912820GT8	01/15/12	7,114,115	7,114,115	0
912828GN4	J	2.000	912820PK7	04/15/12	17,916,359	17,916,359	0
912828AF7	C	3.000	912820HC4	07/15/12	26,933,242	26,933,242	0
912828HW3	J	0.625	912820QT7	04/15/13	14,993,601	14,993,601	0
912828BD1	C	1.875	912820JA6	07/15/13	22,919,129	22,919,129	0
912828BW9	A	2.000	912820JT5	01/15/14	23,912,589	23,912,589	0
912828CP3	D	2.000	912820KL0	07/15/14	21,208,785	21,208,785	0
912828DH0	A	1.625	912820LE5	01/15/15	20,935,780	20,935,780	0
912828EA4	D	1.875	912820LX3	07/15/15	18,387,310	18,387,310	0
912828ET3	A	2.000	912820MQ7	01/15/16	18,020,367	18,020,367	0
912828FL9	D	2.500	912820NH6	07/15/16	20,835,659	20,835,659	0
912828GD6	A	2.375	912820PA9	01/15/17	17,995,141	17,995,141	0
912828GX2	D	2.625	912820PU5	07/15/17	14,209,539	14,209,539	0
912828HN3	A	1.625	912820QK6	01/15/18	16,486,367	16,486,367	0
912828JE1	D	1.375	912820RB5	07/15/18	14,969,892	14,969,892	0
912828JX9	A	2.125	912820SV0	01/15/19	8,662,744	8,662,744	0
912810FR4		2.375	912803CN1	01/15/25	31,252,237	31,252,237	0
912810FS2		2.000	912803CW1	01/15/26	21,199,924	21,199,924	0
912810PS1		2.375	912803CY7	01/15/27	17,195,048	17,195,048	0
912810PV4		1.750	912803DB6	01/15/28	15,700,703	15,700,703	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, FEBRUARY 28, 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			
Treasury Inflation-Protected Securities, Continued:								
CUSIP:	Series:	Interest Rate:						
912810FD5		3.625	912803BN2	04/15/28	21,831,277	21,824,773	6,504	0
912810PZ5		2.500	912803DE0	01/15/29	7,999,980	7,999,980	0	0
912810FH6		3.875	912803CF8	04/15/29	24,951,553	24,791,582	159,971	0
912810FQ6		3.375	912803CL5	04/15/32	5,940,852	5,940,852	0	0
Total Treasury Inflation-Protected Securities.....					511,510,252	511,343,776	166,475	0
Treasury Notes:								
CUSIP:	Series:	Interest Rate:						
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	22,250,118	527,600	15,200
9128275G3	B	5.500	912820DV6	05/15/09	14,794,790	14,596,110	198,680	2,600
912828CH1	H	3.875	912820KE6	05/15/09	18,059,937	17,414,272	645,665	0
912828FE5	S	4.875	912820NB9	05/15/09	27,380,356	26,950,129	430,227	0
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	25,397,977	2,001,917	268,400
912828CS7	L	3.500	912820KP1	08/15/09	17,294,686	16,633,164	661,522	48,000
912828FP0	T	4.875	912820NL7	08/15/09	23,420,414	23,289,794	130,620	0
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	17,912,068	839,860	447,180
912828FX3	U	4.625	912820NU7	11/15/09	24,772,846	24,448,046	324,800	0
912828HJ2	AF	3.125	912820QF7	11/30/09	24,544,183	24,534,286	9,897	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	1,000
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	21,312,300	2,043,409	75,600
912828DL1	F	3.500	912820LH8	02/15/10	16,617,068	16,494,128	122,940	0
912828GG9	S	4.750	912820PD3	02/15/10	17,467,187	17,333,727	133,460	263,840
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	18,010,964	737,880	0
912828GR5	T	4.500	912820PN1	05/15/10	18,941,728	18,206,448	735,280	50,000
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	20,883,820	1,553,774	0
912828ED8	M	4.125	912820MA2	08/15/10	14,963,424	14,367,344	596,080	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	14,849,896	1,111,209	0
912828JS0	AE	1.250	912820SR9	11/30/10	38,520,388	38,503,380	17,008	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
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	16,360,271	470,400	32,000
9128277B2	C	5.000	912820GL5	08/15/11	26,635,316	25,167,314	1,468,002	0
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

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, FEBRUARY 28, 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	
Treasury Notes, Continued:								
CUSIP:	Series:	Interest Rate:						
912828JU5	S	1.750	912820RN9	11/15/11	29,443,187	29,440,787	2,400	5,600
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	23,710,293	1,069,545	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	16,632,127	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	0
912828GV4	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	17,828,988	1,818,988	7,584
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	18,589,778	908,618	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
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	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	32,900,283	620,840	0
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	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	30,043,540	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	27,618,846	462,220	0
912828CJ7	C	4.750	912820KF3	05/15/14	27,302,981	26,895,263	407,718	3,920
912828CT5	E	4.250	912820KQ9	08/15/14	24,721,634	24,436,574	285,060	0
912828DC1	F	4.250	912820KZ9	11/15/14	25,472,536	24,957,236	515,300	75,300
912828DM9	B	4.000	912820LJ4	02/15/15	34,215,057	34,213,897	1,160	0
912828DV9	C	4.125	912820LS4	05/15/15	34,471,849	34,459,049	12,800	249,600
912828EE6	E	4.250	912820MB0	08/15/15	32,469,697	32,468,557	1,140	250,400
912828EN6	F	4.500	912820MK0	11/15/15	23,220,785	23,220,385	400	400
912828EW6	B	4.500	912820MT1	02/15/16	21,841,772	21,841,372	400	0
912828FF2	C	5.125	912820NC7	05/15/16	23,293,690	23,291,990	1,700	0
912828FQ8	E	4.875	912820NM5	08/15/16	22,556,671	22,544,031	12,640	1,600
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	22,192,461	300	0
912828GS3	C	4.500	912820PP6	05/15/17	25,586,541	25,535,941	50,600	0
912828HA1	E	4.750	912820PX9	08/15/17	28,000,273	27,949,873	50,400	0
912828HH6	F	4.250	912820QE0	11/15/17	27,674,248	27,627,048	47,200	0
912828HR4	B	3.500	912820QN0	02/15/18	39,204,509	39,204,109	400	400
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	50,080
912828KD1	B	2.750	912820TA5	02/15/19	22,069,609	22,069,609	0	0
Total Treasury Notes.....					2,868,880,050	2,839,921,902	28,958,148	1,848,704
Grand Total.....					3,980,829,399	3,796,836,840	183,992,558	18,096,387