

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, AUGUST 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			
Treasury Bonds:								
CUSIP:	Interest Rate:							
912810DN5	11.750	912800AA7	11/15/14	5,015,284	2,881,304	2,133,980	260,000	
912810DP0	11.250	912803AA1	02/15/15	10,520,299	8,794,903	1,725,396	6,180	
912810DS4	10.625	912803AC7	08/15/15	4,023,916	3,381,447	642,469	3,680	
912810DT2	9.875	912803AE3	11/15/15	5,584,859	4,392,228	1,192,631	4,800	
912810DV7	9.250	912803AF0	02/15/16	5,431,754	5,310,572	121,182	0	
912810DW5	7.250	912803AH6	05/15/16	18,823,551	17,766,150	1,057,401	43,400	
912810DX3	7.500	912803AK9	11/15/16	18,787,448	17,438,389	1,349,059	311,104	
912810DY1	8.750	912803AL7	05/15/17	15,559,169	11,653,724	3,905,445	392,816	
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	9,412,526	1,555,832	458,160	
912810EA2	9.125	912803AN3	05/15/18	6,717,439	4,381,776	2,335,663	133,480	
912810EB0	9.000	912803AP8	11/15/18	7,174,470	4,042,708	3,131,762	464,600	
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	9,529,439	3,561,059	274,160	
912810ED6	8.125	912803AR4	08/15/19	18,940,932	16,548,677	2,392,255	151,488	
912810EE4	8.500	912803AS2	02/15/20	9,476,268	7,684,665	1,791,603	236,520	
912810EF1	8.750	912803AT0	05/15/20	7,582,183	3,561,929	4,020,254	1,264,832	
912810EG9	8.750	912803AU7	08/15/20	17,059,306	11,733,595	5,325,711	673,720	
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,332,019	743,554	407,520	
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	5,038,284	5,028,504	103,660	
912810EK0	8.125	912803AX1	08/15/21	9,506,382	8,309,617	1,196,765	63,264	
912810EL8	8.000	912803AY9	11/15/21	30,632,194	14,357,644	16,274,550	793,703	
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	8,187,386	1,940,404	197,320	
912810EN4	7.625	912803BA0	11/15/22	7,423,626	4,220,217	3,203,409	284,640	
912810EP9	7.125	912803BB8	02/15/23	15,782,061	12,109,869	3,672,192	379,320	
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	21,364,891	1,294,153	857,270	
912810ES3	7.500	912803BD4	11/15/24	9,604,162	5,513,916	4,090,246	1,154,424	
912810ET1	7.625	912803BE2	02/15/25	9,509,170	7,030,205	2,478,965	1,424,800	
912810EV6	6.875	912803BF9	08/15/25	11,187,207	8,222,464	2,964,743	1,071,168	
912810EW4	6.000	912803BG7	02/15/26	12,837,916	11,948,962	888,954	245,630	
912810EX2	6.750	912803BH5	08/15/26	8,810,418	6,232,255	2,578,163	265,800	
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	5,300,890	5,559,287	333,800	
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	5,066,152	4,455,819	1,019,880	
912810FA1	6.375	912803BL6	08/15/27	9,196,756	6,224,367	2,972,389	1,315,640	
912810FB9	6.125	912803BM4	11/15/27	22,021,339	7,718,535	14,302,804	1,256,480	
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,149,299	1,626,902	590,300	
912810FF0	5.250	912803BV4	11/15/28	10,947,052	8,540,206	2,406,846	846,380	
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,219,365	1,130,976	391,480	
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	6,698,620	4,479,960	768,480	
912810FM5	6.250	912803CH4	05/15/30	17,043,162	5,761,674	11,281,488	726,264	
912810FP8	5.375	912803CK7	02/15/31	16,427,648	14,467,848	1,959,800	1,754,640	
912810FT0	4.500	912803CX9	02/15/36	26,397,130	15,780,950	10,616,180	1,437,780	
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	11,664,951	4,924,505	1,278,760	
912810PU6	5.000	912803DA8	05/15/37	21,413,045	14,928,505	6,484,540	2,163,224	
912810PW2	4.375	912803DC4	02/15/38	22,525,149	18,478,269	4,046,880	4,212,608	
912810PX0	4.500	912803DD2	05/15/38	13,728,111	9,342,071	4,386,040	559,520	
Total Treasury Bonds.....				573,954,183	410,723,463	163,230,720	30,582,695	
Treasury Inflation-Protected Securities:								
CUSIP:	Series:	Interest Rate:						
9128274Y5	A	3.875	912820DN4	01/15/09	21,197,100	21,195,767	1,333	0
9128275W8	A	4.250	912820EK9	01/15/10	14,709,554	14,709,554	0	0
912828CZ1	D	0.875	912820KV8	04/15/10	32,311,348	32,311,348	0	0
9128276R8	A	3.500	912820GA9	01/15/11	13,817,521	13,817,521	0	0
912828FB1	G	2.375	912820MY0	04/15/11	22,222,671	22,222,671	0	0
9128277J5	A	3.375	912820GT8	01/15/12	7,391,993	7,391,993	0	0
912828GN4	J	2.000	912820PK7	04/15/12	18,616,230	18,616,230	0	0
912828AF7	C	3.000	912820HC4	07/15/12	27,985,381	27,985,381	0	0
912828HW3	J	0.625	912820QT7	04/15/13	9,032,516	9,032,516	0	0
912828BD1	C	1.875	912820JA6	07/15/13	23,814,502	23,814,502	0	0
912828BW9	A	2.000	912820JT5	01/15/14	24,846,738	24,846,738	0	0
912828CP3	D	2.000	912820KL0	07/15/14	22,037,282	22,037,282	0	0
912828DH0	A	1.625	912820LE5	01/15/15	21,753,595	21,753,595	0	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, AUGUST 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			
Treasury Inflation-Protected Securities, Continued:								
CUSIP:	Series:	Interest Rate:						
912828EA4	D	1.875	912820LX3	07/15/15	19,105,551	19,105,551	0	0
912828ET3	A	2.000	912820MQ7	01/15/16	18,724,358	18,724,358	0	0
912828FL9	D	2.500	912820NH6	07/15/16	21,649,677	21,649,677	0	0
912828GD6	A	2.375	912820PA9	01/15/17	18,698,222	18,698,222	0	0
912828GX2	D	2.625	912820PU5	07/15/17	14,764,567	14,764,567	0	0
912828HN3	A	1.625	912820QK6	01/15/18	17,130,397	17,130,397	0	0
912828JE1	D	1.375	912820RB5	07/15/18	8,110,546	8,110,546	0	0
912810FR4		2.375	912803CN1	01/15/25	32,473,072	32,473,072	0	0
912810FS2		2.000	912803CW1	01/15/26	22,028,129	22,028,129	0	0
912810PS1		2.375	912803CY7	01/15/27	17,866,868	17,866,868	0	0
912810PV4		1.750	912803DB6	01/15/28	16,314,041	16,314,041	0	0
912810FD5		3.625	912803BN2	04/15/28	22,684,045	22,677,288	6,758	0
912810FH6		3.875	912803CF8	04/15/29	25,926,203	25,759,983	166,220	0
912810FQ6		3.375	912803CL5	04/15/32	6,172,918	6,172,918	0	0
Total Treasury Inflation-Protected Securities.....					521,385,025	521,210,714	174,311	0
Treasury Notes:								
CUSIP:	Series:	Interest Rate:						
912828BK5	H	3.125	912820JG3	09/15/08	16,002,177	15,987,265	14,912	12,544
912828FT2	Z	4.625	912820NQ6	09/30/08	24,499,335	24,472,135	27,200	0
912828BM1	J	3.125	912820JJ7	10/15/08	15,995,702	15,995,702	0	0
912828FV7	AA	4.875	912820NS2	10/31/08	22,727,821	22,601,421	126,400	51,200
9128274V1	D	4.750	912820DK0	11/15/08	25,083,125	23,783,848	1,299,277	32,360
912828BQ2	K	3.375	912820JM0	11/15/08	18,181,033	17,769,189	411,844	56,000
912828EL0	Q	4.375	912820MH7	11/15/08	21,449,894	21,071,046	378,848	163,200
912828FZ8	AB	4.625	912820NW3	11/30/08	24,338,153	24,338,153	0	0
912828BT6	L	3.375	912820JQ1	12/15/08	16,000,028	15,993,628	6,400	0
912828GB0	AC	4.750	912820NY9	12/31/08	24,816,923	24,380,123	436,800	8,000
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	22,934,557	41,600	0
912828BZ2	E	3.000	912820JW8	02/15/09	17,433,763	17,114,236	319,527	10,000
912828EV8	R	4.500	912820MS3	02/15/09	22,308,500	21,476,689	831,811	14,940
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	14,631,670	163,120	0
912828CH1	H	3.875	912820KE6	05/15/09	18,059,937	17,167,612	892,325	0
912828FE5	S	4.875	912820NB9	05/15/09	27,380,356	26,943,821	436,535	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	21,974,529	46,400	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	25,000,332	2,399,562	15,510
912828CS7	L	3.500	912820KP1	08/15/09	17,294,686	16,624,744	669,942	33,600
912828FP0	T	4.875	912820NL7	08/15/09	23,420,414	23,316,374	104,040	0
912828HB9	AC	4.000	912820PY7	08/31/09	22,281,806	22,250,606	31,200	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	23,856,275	9,600	0
912828DB3	P	3.500	912820KY2	11/15/09	18,751,928	17,464,348	1,287,580	0
912828FX3	U	4.625	912820NU7	11/15/09	24,772,846	24,441,506	331,340	6,400
912828HJ2	AF	3.125	912820QF7	11/30/09	24,544,183	24,540,015	4,168	0
912828DE7	Q	3.500	912820LB1	12/15/09	15,002,485	14,994,035	8,450	0
912828HL7	AG	3.250	912820QH3	12/31/09	26,497,461	26,497,461	0	0
912828DG2	E	3.625	912820LD7	01/15/10	15,004,697	14,359,177	645,520	0
912828HP8	U	2.125	912820QL4	01/31/10	26,920,054	26,908,854	11,200	0
9128275Z1	B	6.500	912820EM5	02/15/10	23,355,709	21,156,801	2,198,908	0
912828DL1	F	3.500	912820LH8	02/15/10	16,617,068	16,494,328	122,740	6,000
912828CG9	S	4.750	912820PD3	02/15/10	17,467,187	17,070,747	396,440	5,000
912828HS2	V	2.000	912820QP5	02/28/10	28,899,918	28,898,118	1,800	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	14,745,994	255,500	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	17,844,884	903,960	4,800
912828GR5	T	4.500	912820PN1	05/15/10	18,941,728	18,183,988	757,740	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, AUGUST 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			
Treasury Notes, Continued:								
CUSIP:	Series:	Interest Rate:						
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	33,188,122	30,400	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	20,894,505	1,543,089	10,640
912828ED8	M	4.125	912820MA2	08/15/10	14,963,424	14,313,444	649,980	0
912828EG1	N	3.875	912820MD6	09/15/10	13,000,827	12,778,427	222,400	0
912828EJ5	P	4.250	912820MF1	10/15/10	13,000,862	12,936,062	64,800	0
912828EM8	Q	4.500	912820MJ3	11/15/10	15,961,105	14,862,505	1,098,600	0
912828EQ9	R	4.375	912820MM6	12/15/10	13,000,813	13,000,813	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	22,104,707	1,331,622	14,600
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	16,794,192	350,400	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	16,211,471	619,200	11,200
9128277B2	C	5.000	912820GL5	08/15/11	26,635,316	24,988,570	1,646,746	3,924
912828FS4	M	4.625	912820NP8	08/31/11	17,500,676	17,335,876	164,800	0
912828FU9	N	4.500	912820NR4	09/30/11	17,500,158	17,379,658	120,500	0
912828FW5	P	4.625	912820NT0	10/31/11	16,181,388	15,981,388	200,000	0
912828GA2	Q	4.500	912820NX1	11/30/11	17,036,550	16,952,250	84,300	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	23,644,538	1,135,300	72,000
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	16,128,687	107,200	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	15,738,079	65,600	0
912828AJ9	D	4.375	912820HF7	08/15/12	19,647,976	17,757,224	1,890,752	1,280
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	17,033,083	1,079,659	4,470
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	18,592,476	905,920	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	17,621,707	631,846	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	32,851,043	670,080	12,000
912828BR0	E	4.250	912820JN8	11/15/13	30,636,844	29,685,266	951,578	2,400
912828CA6	B	4.000	912820JX6	02/15/14	28,081,066	27,543,016	538,050	24,850
912828CJ7	C	4.750	912820KF3	05/15/14	27,302,981	26,575,271	727,710	24,200
912828CT5	E	4.250	912820KQ9	08/15/14	24,721,634	24,197,974	523,660	240,240
912828DC1	F	4.250	912820KZ9	11/15/14	25,472,536	24,956,336	516,200	201,800
912828DM9	B	4.000	912820LJ4	02/15/15	24,214,991	24,213,641	1,350	0
912828DV9	C	4.125	912820LS4	05/15/15	24,471,849	24,455,849	16,000	0
912828EE6	E	4.250	912820MB0	08/15/15	22,469,683	22,468,243	1,440	4,800
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	21,840,972	800	0
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	22,543,871	12,800	25,280
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	22,191,161	1,600	0
912828GS3	C	4.500	912820PP6	05/15/17	25,586,541	25,586,141	400	0
912828HA1	E	4.750	912820PX9	08/15/17	28,000,273	28,000,273	0	0
912828HH6	F	4.250	912820QE0	11/15/17	27,674,248	27,673,448	800	0
912828HR4	B	3.500	912820QN0	02/15/18	29,204,641	29,203,841	800	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	23,338,715	23,338,715	0	0
Total Treasury Notes.....					2,529,890,406	2,494,115,555	35,774,851	1,073,238
Grand Total.....					3,625,229,614	3,426,049,732	199,179,882	31,655,933