

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JULY 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			
<b>Treasury Bonds:</b>								
CUSIP:	Interest Rate:							
912810DN5	11.750	912800AA7	11/15/14	5,015,284	2,776,304	2,238,980	547,480	
912810DP0	11.250	912803AA1	02/15/15	10,520,299	8,831,323	1,688,976	99,240	
912810DS4	10.625	912803AC7	08/15/15	4,023,916	3,386,727	637,189	107,920	
912810DT2	9.875	912803AE3	11/15/15	5,584,859	4,387,428	1,197,431	57,600	
912810DV7	9.250	912803AF0	02/15/16	5,431,754	5,345,772	85,982	2,400	
912810DW5	7.250	912803AH6	05/15/16	18,823,551	17,759,350	1,064,201	72,480	
912810DX3	7.500	912803AK9	11/15/16	18,787,448	17,314,749	1,472,699	202,312	
912810DY1	8.750	912803AL7	05/15/17	15,559,169	11,330,252	4,228,917	586,100	
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	9,394,046	1,574,312	1,280,960	
912810EA2	9.125	912803AN3	05/15/18	6,717,439	4,637,836	2,079,603	1,365,360	
912810EB0	9.000	912803AP8	11/15/18	7,174,470	3,973,808	3,200,662	824,900	
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	9,566,719	3,523,779	902,240	
912810ED6	8.125	912803AR4	08/15/19	18,940,932	16,669,485	2,271,447	1,329,592	
912810EE4	8.500	912803AS2	02/15/20	9,476,268	7,533,025	1,943,243	150,240	
912810EF1	8.750	912803AT0	05/15/20	7,582,183	2,915,417	4,666,766	1,225,368	
912810EG9	8.750	912803AU7	08/15/20	17,059,306	11,558,963	5,500,343	1,024,192	
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,192,459	883,114	162,120	
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	4,935,584	5,131,204	17,800	
912810EK0	8.125	912803AX1	08/15/21	9,506,382	8,563,185	943,197	61,408	
912810EL8	8.000	912803AY9	11/15/21	30,632,194	14,402,594	16,229,601	1,430,360	
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	8,236,906	1,890,884	680,160	
912810EN4	7.625	912803BA0	11/15/22	7,423,626	4,129,177	3,294,449	513,280	
912810EP9	7.125	912803BB8	02/15/23	15,782,061	12,551,309	3,230,752	568,040	
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	21,679,377	979,667	663,920	
912810ES3	7.500	912803BD4	11/15/24	9,604,162	4,557,348	5,046,814	2,366,136	
912810ET1	7.625	912803BE2	02/15/25	9,509,170	6,803,845	2,705,325	1,997,200	
912810EV6	6.875	912803BF9	08/15/25	11,187,207	7,851,792	3,335,415	831,088	
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,513,412	324,504	386,460	
912810EX2	6.750	912803BH5	08/15/26	8,810,418	6,107,615	2,702,803	53,360	
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	5,190,050	5,670,127	1,397,000	
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	4,875,192	4,646,779	692,800	
912810FA1	6.375	912803BL6	08/15/27	9,196,756	5,574,687	3,622,069	1,091,280	
912810FB9	6.125	912803BM4	11/15/27	22,021,339	7,462,375	14,558,964	1,523,960	
912810FE3	5.500	912803BP7	08/15/28	11,776,201	9,927,639	1,848,562	345,760	
912810FF0	5.250	912803BV4	11/15/28	10,947,052	8,633,026	2,314,026	1,380,520	
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,266,805	1,083,536	313,920	
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	7,164,420	4,014,160	637,480	
912810FM5	6.250	912803CH4	05/15/30	17,043,162	6,991,244	10,051,918	2,117,944	
912810FP8	5.375	912803CK7	02/15/31	16,427,648	13,875,648	2,552,000	2,109,440	
912810FT0	4.500	912803CX9	02/15/36	26,397,130	15,619,770	10,777,360	1,175,880	
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	12,377,991	4,211,465	1,163,998	
912810PU6	5.000	912803DA8	05/15/37	21,413,045	15,439,705	5,973,340	3,763,980	
912810PW2	4.375	912803DC4	02/15/38	22,525,149	15,922,565	6,602,584	1,563,576	
<b>Total Treasury Bonds.....</b>				<b>560,226,072</b>	<b>398,226,923</b>	<b>161,999,149</b>	<b>38,787,254</b>	
<b>Treasury Inflation-Protected Securities:</b>								
CUSIP:	Series:	Interest Rate:						
9128274Y5	A	3.875	912820DN4	01/15/09	21,000,228	20,998,908	1,321	0
9128275W8	A	4.250	912820EK9	01/15/10	14,572,910	14,572,910	0	0
912828CZ1	D	0.875	912820KV8	04/15/10	32,011,173	32,011,173	0	0
9128276R8	A	3.500	912820GA9	01/15/11	13,689,139	13,689,139	0	0
912828FB1	G	2.375	912820MY0	04/15/11	22,016,254	22,016,254	0	0
9128277J5	A	3.375	912820GT8	01/15/12	7,323,364	7,323,364	0	0
912828GN4	J	2.000	912820PK7	04/15/12	18,443,422	18,443,422	0	0
912828AF7	C	3.000	912820HC4	07/15/12	27,725,511	27,725,511	0	0
912828HW3	J	0.625	912820QT7	04/15/13	8,948,675	8,948,675	0	0
912828BD1	C	1.875	912820JA6	07/15/13	23,593,410	23,593,410	0	0
912828BW9	A	2.000	912820JT5	01/15/14	24,615,931	24,615,931	0	0
912828CP3	D	2.000	912820KL0	07/15/14	21,832,628	21,832,628	0	0
912828DH0	A	1.625	912820LE5	01/15/15	21,551,611	21,551,611	0	0

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JULY 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			
<b>Treasury Inflation-Protected Securities, Continued:</b>								
CUSIP:	Series:	Interest Rate:						
912828EA4	D	1.875	912820LX3	07/15/15	18,928,073	18,928,073	0	0
912828ET3	A	2.000	912820MQ7	01/15/16	18,550,613	18,550,613	0	0
912828FL9	D	2.500	912820NH6	07/15/16	21,448,473	21,448,473	0	0
912828GD6	A	2.375	912820PA9	01/15/17	18,524,521	18,524,521	0	0
912828GX2	D	2.625	912820PU5	07/15/17	14,627,525	14,627,525	0	0
912828HN3	A	1.625	912820QK6	01/15/18	16,971,318	16,971,318	0	0
912828JE1	D	1.375	912820RB5	07/15/18	8,035,260	8,035,260	0	0
912810FR4		2.375	912803CN1	01/15/25	32,171,503	32,171,503	0	0
912810FS2		2.000	912803CW1	01/15/26	21,823,728	21,823,728	0	0
912810PS1		2.375	912803CY7	01/15/27	17,700,891	17,700,891	0	0
912810PV4		1.750	912803DB6	01/15/28	16,145,951	16,145,951	0	0
912810FD5		3.625	912803BN2	04/15/28	22,473,413	22,466,718	6,695	0
912810FH6		3.875	912803CF8	04/15/29	25,685,416	25,520,740	164,676	0
912810FQ6		3.375	912803CL5	04/15/32	6,115,578	6,115,578	0	0
<b>Total Treasury Inflation-Protected Securities.....</b>					<b>516,526,520</b>	<b>516,353,828</b>	<b>172,692</b>	<b>0</b>
<b>Treasury Notes:</b>								
CUSIP:	Series:	Interest Rate:						
912828BG4	G	3.250	912820JD0	08/15/08	21,357,474	19,060,626	2,296,848	43,240
912828EC0	P	4.125	912820LZ8	08/15/08	20,290,622	19,561,398	729,224	38,400
912828FR6	Y	4.875	912820NN3	08/31/08	26,504,090	26,432,090	72,000	0
912828BK5	H	3.125	912820JG3	09/15/08	16,002,177	15,974,721	27,456	0
912828FT2	Z	4.625	912820NQ6	09/30/08	24,499,335	24,472,135	27,200	1,600
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	22,550,221	177,600	1,600
9128274V1	D	4.750	912820DK0	11/15/08	25,083,125	23,866,734	1,216,391	12,000
912828BQ2	K	3.375	912820JM0	11/15/08	18,181,033	17,815,304	365,729	0
912828EL0	Q	4.375	912820MH7	11/15/08	21,449,894	21,356,070	93,824	6,080
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	24,372,123	444,800	0
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	17,117,798	315,965	3,200
912828EV8	R	4.500	912820MS3	02/15/09	22,308,500	21,690,720	617,780	4,800
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	14,641,772	153,018	0
912828CH1	H	3.875	912820KE6	05/15/09	18,059,937	17,171,812	888,125	8,000
912828FE5	S	4.875	912820NB9	05/15/09	27,380,356	26,944,581	435,775	11,300
912828GT1	Z	4.875	912820PQ4	05/31/09	22,486,466	22,398,466	88,000	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	25,096,312	2,303,582	0
912828CS7	L	3.500	912820KP1	08/15/09	17,294,686	16,617,424	677,262	120
912828FP0	T	4.875	912820NL7	08/15/09	23,420,414	23,325,974	94,440	1,200
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	24,438,626	334,220	0
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	21,157,006	2,198,703	0
912828DL1	F	3.500	912820LH8	02/15/10	16,617,068	16,488,428	128,640	400
912828GG9	S	4.750	912820PD3	02/15/10	17,467,187	17,070,387	396,800	0
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	32,752,312	0	0
912828DU1	J	3.875	912820LR6	05/15/10	18,748,844	17,844,884	903,960	0
912828GR5	T	4.500	912820PN1	05/15/10	18,941,728	18,184,468	757,260	0

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JULY 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			
<b>Treasury Notes, Continued:</b>								
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	33,218,522	0	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	34,426,270	34,426,270	0	0
9128276J6	C	5.750	912820FT9	08/15/10	22,437,594	20,910,525	1,527,069	0
912828ED8	M	4.125	912820MA2	08/15/10	14,963,424	14,313,764	649,660	17,600
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	14,863,305	1,097,800	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	22,093,507	1,342,822	2,000
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	16,803,792	340,800	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	16,200,271	630,400	0
9128277B2	C	5.000	912820GL5	08/15/11	26,635,316	24,985,970	1,649,346	96,480
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	17,379,758	120,400	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	23,574,138	1,205,700	33,120
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	17,755,944	1,892,032	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	17,034,163	1,078,579	3,715
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	480
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	17,621,867	631,686	6,400
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	23,314,385	23,314,385	0	0
912828BH2	D	4.250	912820JE8	08/15/13	33,521,123	32,865,043	656,080	0
912828BR0	E	4.250	912820JN8	11/15/13	30,636,844	29,683,466	953,378	11,200
912828CA6	B	4.000	912820JX6	02/15/14	28,081,066	27,528,166	552,900	30,000
912828CJ7	C	4.750	912820KF3	05/15/14	27,302,981	26,573,471	729,510	148,400
912828CT5	E	4.250	912820KQ9	08/15/14	24,721,634	24,193,134	528,500	758,400
912828DC1	F	4.250	912820KZ9	11/15/14	25,472,536	24,953,036	519,500	637,800
912828DM9	B	4.000	912820LJ4	02/15/15	24,214,991	24,213,641	1,350	50
912828DV9	C	4.125	912820LS4	05/15/15	24,471,849	24,455,849	16,000	87,360
912828EE6	E	4.250	912820MB0	08/15/15	22,469,683	22,463,443	6,240	0
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	19,200
912828FQ8	E	4.875	912820NM5	08/15/16	22,556,671	22,543,871	12,800	0
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
<b>Total Treasury Notes.....</b>					<b>2,574,709,020</b>	<b>2,536,475,648</b>	<b>38,233,372</b>	<b>1,984,145</b>
<b>Grand Total.....</b>					<b>3,651,461,612</b>	<b>3,451,056,399</b>	<b>200,405,213</b>	<b>40,771,399</b>