

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, DECEMBER 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:						
912810DP0	11.250	912803AA1	02/15/15	10,520,299	9,557,451	962,848	167,212
912810DS4	10.625	912803AC7	08/15/15	4,023,916	3,243,723	780,193	25,024
912810DT2	9.875	912803AE3	11/15/15	5,584,859	4,181,508	1,403,351	51,400
912810DV7	9.250	912803AF0	02/15/16	5,431,754	5,344,232	87,522	26,940
912810DW5	7.250	912803AH6	05/15/16	18,823,551	17,746,510	1,077,041	157,600
912810DX3	7.500	912803AK9	11/15/16	18,787,448	17,687,341	1,100,107	88,560
912810DY1	8.750	912803AL7	05/15/17	15,559,169	12,210,628	3,348,541	250,136
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	9,269,186	1,699,172	170,240
912810EA2	9.125	912803AN3	05/15/18	6,717,439	4,403,976	2,313,463	172,820
912810EB0	9.000	912803AP8	11/15/18	7,174,470	4,930,788	2,243,682	77,600
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	10,611,076	2,479,422	160,280
912810ED6	8.125	912803AR4	08/15/19	18,940,932	17,506,838	1,434,094	179,004
912810EE4	8.500	912803AS2	02/15/20	9,476,268	7,993,965	1,482,303	66,120
912810EF1	8.750	912803AT0	05/15/20	7,582,183	5,254,501	2,327,682	189,088
912810EG9	8.750	912803AU7	08/15/20	17,059,306	13,506,163	3,553,143	437,516
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,523,719	551,854	597,780
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	8,112,928	1,953,860	503,136
912810EK0	8.125	912803AX1	08/15/21	9,506,382	8,442,093	1,064,289	405,400
912810EL8	8.000	912803AY9	11/15/21	30,632,194	18,134,407	12,497,787	842,295
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	8,848,566	1,279,224	442,240
912810EN4	7.625	912803BA0	11/15/22	7,423,626	4,692,717	2,730,909	323,800
912810EP9	7.125	912803BB8	02/15/23	15,782,061	12,454,629	3,327,432	349,660
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	21,665,754	993,290	1,020,649
912810ES3	7.500	912803BD4	11/15/24	9,604,162	7,908,364	1,695,798	717,844
912810ET1	7.625	912803BE2	02/15/25	9,509,170	6,729,665	2,779,505	1,507,980
912810EV6	6.875	912803BF9	08/15/25	11,187,207	9,711,328	1,475,879	736,940
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,382,952	454,964	368,490
912810EX2	6.750	912803BH5	08/15/26	8,810,418	7,520,035	1,290,383	228,900
912810EYC	6.500	912803BJ1	11/15/26	10,860,177	6,983,750	3,876,427	238,800
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	6,711,332	2,810,639	419,600
912810FA1	6.375	912803BL6	08/15/27	9,196,756	6,173,127	3,023,629	262,980
912810FB9	6.125	912803BM4	11/15/27	22,021,339	10,924,855	11,096,484	604,400
912810FE3	5.500	912803BP7	08/15/28	11,776,201	9,913,039	1,863,162	246,660
912810FF0	5.250	912803BV4	11/15/28	10,947,052	8,544,906	2,402,146	571,980
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,415,725	934,616	577,760
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	6,058,480	5,120,100	310,160
912810FM5	6.250	912803CH4	05/15/30	17,043,162	6,560,769	10,482,393	867,261
912810FP8	5.375	912803CK7	02/15/31	16,427,648	11,669,608	4,758,040	966,820
912810FT0	4.500	912803CX9	02/15/36	26,397,130	17,010,170	9,386,960	1,102,250
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	11,795,611	4,793,845	728,040
912810PU6	5.000	912803DA8	05/15/37	21,413,045	14,351,821	7,061,224	1,224,280
912810PW2	4.375	912803DC4	02/15/38	22,525,149	17,636,999	4,888,150	848,088
912810PX0	4.500	912803DD2	05/15/38	25,500,123	20,868,363	4,631,760	1,545,400
912810QA9	3.500	912803DF7	02/15/39	25,908,569	25,188,709	719,860	455,700
912810QB7	4.250	912803DG5	05/15/39	38,778,773	29,773,713	9,005,060	761,060
912810QC5	4.500	912803DH3	08/15/39	41,430,538	36,586,898	4,843,640	576,220
912810QD3	4.375	912803DJ9	11/15/39	31,059,250	28,783,978	2,275,272	1,105,184
Total Treasury Bonds.....				717,888,041	565,526,895	152,361,146	23,677,297
Treasury Inflation-Protected Securities:							
CUSIP:	Series:	Interest Rate:					
9128275W8	A	4.250	912820EK9	01/15/10	14,545,739	14,545,739	0
912828CZ1	D	0.875	912820KV8	04/15/10	31,951,530	31,951,530	0
9128276R8	A	3.500	912820GA9	01/15/11	13,663,727	13,663,727	0
912828FB1	G	2.375	912820MYC	04/15/11	21,975,293	21,975,293	0
9128277J5	A	3.375	912820GT8	01/15/12	7,309,734	7,309,734	0
912828GN4	J	2.000	912820PK7	04/15/12	18,409,034	18,409,034	0
912828AF7	C	3.000	912820HC4	07/15/12	27,673,722	27,673,722	0
912828HW3	J	0.625	912820QT7	04/15/13	15,334,405	15,334,405	0
912828BD1	C	1.875	912820JA6	07/15/13	23,549,391	23,549,391	0
912828BW9	A	2.000	912820JT5	01/15/14	24,570,147	24,570,147	0
912828KM1	K	1.250	912820TK3	04/15/14	15,592,512	15,592,512	0
912828CP3	D	2.000	912820KL0	07/15/14	21,791,963	21,791,963	0
912828DH0	A	1.625	912820LE5	01/15/15	21,511,519	21,511,519	0
912828EA4	D	1.875	912820LX3	07/15/15	18,892,883	18,892,883	0
912828ET3	A	2.000	912820MQ7	01/15/16	18,515,932	18,515,932	0
912828FL9	D	2.500	912820NH6	07/15/16	21,408,672	21,408,672	0
912828GD6	A	2.375	912820PA9	01/15/17	18,490,023	18,490,023	0
912828GX2	D	2.625	912820PU5	07/15/17	14,600,228	14,600,228	0
912828HN3	A	1.625	912820QK6	01/15/18	16,939,798	16,939,798	0
912828JE1	D	1.375	912820RB5	07/15/18	15,006,718	15,006,718	0
912828JX9	A	2.125	912820SV0	01/15/19	14,840,866	14,840,866	0
912828LA6	D	1.875	912820TY3	07/15/19	15,365,607	15,365,607	0
912810FR4		2.375	912803CN1	01/15/25	32,111,581	32,111,581	0
912810FS2		2.000	912803CW1	01/15/26	21,782,927	21,782,927	0
912810PS1		2.375	912803CY7	01/15/27	17,667,927	17,667,927	0
912810PV4		1.750	912803DB6	01/15/28	16,132,525	16,132,525	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, DECEMBER 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			
Treasury Inflation-Protected Securities, Continued:								
CUSIP:	Series:	Interest Rate:						
912810FD5		3.625	912803BN2	04/15/28	22,431,622	22,424,939	6,683	0
912810PZ5		2.500	912803DE0	01/15/29	14,247,438	14,247,438	0	0
912810FH6		3.875	912803CF8	04/15/29	25,637,648	25,473,279	164,370	0
912810FQ6		3.375	912803CL5	04/15/32	6,104,201	6,104,201	0	0
Total Treasury Inflation-Protected Securities.....					568,055,315	567,884,262	171,053	0
Treasury Notes:								
CUSIP:	Series:	Interest Rate:						
912828DG2	E	3.625	912820LD7	01/15/10	15,004,697	14,959,577	45,120	320
912828HP8	U	2.125	912820QL4	01/31/10	26,920,054	26,918,134	1,920	0
9128275Z1	B	6.500	912820EM5	02/15/10	23,355,709	21,774,446	1,581,263	36,080
912828DL1	F	3.500	912820LH8	02/15/10	16,617,068	16,440,490	176,578	0
912828GG9	S	4.750	912820PD3	02/15/10	17,467,187	17,389,627	77,560	5,800
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	15,000,348	4,700	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	17,685,288	1,063,556	0
912828GR5	T	4.500	912820PN1	05/15/10	18,941,728	18,858,336	83,392	21,000
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	13,000,528	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	20,799,020	1,638,574	64,080
912828ED8	M	4.125	912820MA2	08/15/10	14,963,424	14,366,856	596,568	1,720
912828JJC	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	14,775,156	1,185,949	400
912828JS0	AE	1.250	912820SR9	11/30/10	38,520,388	38,492,372	28,016	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	40,770,265	6,400	0
912828ES5	D	4.250	912820MP9	01/15/11	13,001,339	12,999,739	1,600	0
912828JY7	U	0.875	912820SY4	01/31/11	41,698,057	41,629,097	68,960	0
9128276T4	B	5.000	912820GC5	02/15/11	23,436,328	22,077,951	1,358,378	3,000
912828KE9	V	0.875	912820TC1	02/28/11	42,145,087	42,138,687	6,400	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	17,421,477	80,000	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	17,245,883	254,400	0
912828LF5	Z	1.125	912820TX5	06/30/11	41,162,207	41,162,207	0	0
912828FN5	L	4.875	912820NK9	07/31/11	16,830,671	16,423,311	407,360	960
912828LG3	AA	1.000	912820UC9	07/31/11	43,051,576	43,051,576	0	0
9128277B2	C	5.000	912820GL5	08/15/11	26,635,316	25,183,251	1,452,065	2,870
912828FS4	M	4.625	912820NP8	08/31/11	17,500,676	17,334,276	166,400	0
912828LV0	AB	1.000	912820UF2	08/31/11	43,261,581	43,261,581	0	0
912828FU9	N	4.500	912820NR4	09/30/11	17,500,158	17,338,258	161,900	0
912828LW8	AC	1.000	912820UK1	09/30/11	43,761,802	43,761,802	0	0
912828FW5	P	4.625	912820NT0	10/31/11	16,181,388	15,981,388	200,000	0
912828LT5	AD	1.000	912820UQ8	10/31/11	45,084,377	45,084,377	0	0
912828JU5	S	1.750	912820RN9	11/15/11	29,443,187	29,438,787	4,400	0
912828GA2	Q	4.500	912820NX1	11/30/11	17,036,550	16,925,450	111,100	0
912828MM9	AE	0.750	912820UU9	11/30/11	45,321,257	45,321,257	0	0
912828KA7	T	1.125	912820SS7	12/15/11	28,840,506	28,772,346	68,160	0
912828GC8	R	4.625	912820NZ6	12/31/11	16,131,258	16,115,258	16,000	0
912828ML1	AF	1.000	912820VA2	12/31/11	45,309,245	45,309,245	0	0
912828KB5	U	1.125	912820SW8	01/15/12	32,483,616	32,481,216	2,400	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	23,756,973	1,022,865	4,800
912828KC3	V	1.375	912820SZ1	02/15/12	33,629,572	33,549,412	80,160	0
912828GKC	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	16,391,219	59,200	0
912828KP4	Y	1.375	912820TP2	05/15/12	41,193,756	41,193,496	260	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

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			Total Outstanding	Portion Held in Unstripped Form	Portion Held in Stripped Form			
Treasury Notes, Continued:								
CUSIP:	Series:	Interest Rate:						
912828AJ9	D	4.375	912820HF7	08/15/12	19,647,976	18,310,924	1,337,052	45,376
912828LH1	AB	1.750	912820UE5	08/15/12	42,714,78C	42,506,760	208,020	0
912828HC7	P	4.125	912820PZ4	08/31/12	16,091,10C	16,089,500	1,600	0
912828LMC	AC	1.375	912820UJ4	09/15/12	38,081,89C	38,081,890	0	0
912828HE3	Q	4.250	912820QB6	09/30/12	15,873,92E	15,873,928	0	0
912828LR9	AD	1.375	912820UN5	10/15/12	39,305,70E	39,305,708	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	17,143,809	968,933	55,300
912828LX6	AE	1.375	912820UT2	11/15/12	44,974,831	44,915,391	59,440	0
912828HK9	S	3.375	912820QG5	11/30/12	15,953,07E	15,953,078	0	0
912828MB3	AF	1.125	912820UX3	12/15/12	40,217,333	40,217,333	0	0
912828HM5	T	3.625	912820QJ9	12/31/12	15,657,08C	15,657,080	0	0
912828HQ6	F	2.875	912820QM2	01/31/13	15,700,214	15,698,214	2,000	0
912828AU4	A	3.875	912820HR1	02/15/13	19,498,39E	18,627,898	870,498	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	20,742,75E	20,742,759	0	0
912828BA7	B	3.625	912820HX8	05/15/13	18,253,553	17,629,147	624,406	0
912828JB7	L	3.500	912820QY6	05/31/13	20,518,49E	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	23,314,20E	23,314,208	0	0
912828BH2	D	4.250	912820JE8	08/15/13	33,521,123	32,909,823	611,300	0
912828JK7	P	3.125	912820RF6	08/31/13	23,837,284	23,836,132	1,152	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	29,708,946	927,898	7,000
912828JT8	S	2.000	912820SQ1	11/30/13	27,819,417	27,819,417	0	0
912828JW1	T	1.500	912820SU2	12/31/13	30,043,54C	30,038,780	4,760	0
912828JZ4	G	1.750	912820SX6	01/31/14	31,273,43E	31,273,435	0	0
912828CA6	B	4.000	912820JX6	02/15/14	28,081,06E	27,608,116	472,950	40
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	27,052,073	250,908	0
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	39,976,41E	39,976,415	0	0
912828CT5	E	4.250	912820KQ9	08/15/14	24,721,634	24,436,394	285,240	0
912828LK4	Q	2.375	912820UG0	08/31/14	40,174,823	40,174,823	0	0
912828LQ1	R	2.375	912820UM7	09/30/14	40,708,92E	40,708,928	0	0
912828LS7	S	2.375	912820UP0	10/31/14	42,010,65E	42,010,655	0	0
912828DC1	F	4.250	912820KZ9	11/15/14	25,472,53E	25,095,996	376,540	0
912828LZ1	T	2.125	912820UV7	11/30/14	43,261,453	43,261,453	0	0
912828ME7	U	2.625	912820UZ8	12/31/14	43,245,14E	43,245,145	0	0
912828DM9	B	4.000	912820LJ4	02/15/15	34,215,057	34,213,982	1,075	0
912828DV9	C	4.125	912820LS4	05/15/15	34,471,84E	34,459,049	12,800	0
912828EE6	E	4.250	912820MBC	08/15/15	32,469,697	32,468,657	1,040	0
912828EN6	F	4.500	912820MK0	11/15/15	23,220,78E	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	26,895,99E	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	22,539,071	17,600	0
912828LL2	N	3.000	912820UH8	08/31/16	28,842,663	28,842,663	0	0
912828LP3	P	3.000	912820UL9	09/30/16	29,513,653	29,513,653	0	0
912828LU2	Q	3.125	912820UR6	10/31/16	31,764,278	31,764,278	0	0
912828FY1	F	4.625	912820NV5	11/15/16	23,293,78E	23,292,506	1,280	0
912828MA5	R	2.750	912820UW5	11/30/16	32,960,967	32,960,967	0	0
912828MD9	S	3.250	912820UY1	12/31/16	32,948,436	32,948,436	0	0
912828GH7	B	4.625	912820PE1	02/15/17	22,192,761	22,192,161	600	0
912828GS3	C	4.500	912820PP6	05/15/17	25,586,541	25,535,021	51,520	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	39,204,509	39,204,109	400	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	36,802,97E	36,802,978	0	0
912828JR2	F	3.750	912820RM1	11/15/18	57,351,39E	57,351,395	0	0
912828KD1	B	2.750	912820TA5	02/15/19	58,676,801	58,676,801	0	400,000
912828KQ2	C	3.125	912820TQ0	05/15/19	64,410,823	64,410,823	0	500,000
912828LJ7	E	3.625	912820UD7	08/15/19	66,753,044	66,753,044	0	400,000
912828LY4	F	3.375	912820US4	11/15/19	49,221,79E	49,173,796	48,000	500,000
Total Treasury Notes.....					4,181,066,025	4,160,181,849	20,884,176	2,048,746
Grand Total.....					5,467,009,381	5,293,593,007	173,416,374	25,726,043