

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MARCH 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:						
912810DN5	11.750	912800AA7	11/15/14	5,015,284	2,878,104	2,137,180	25,000
912810DP0	11.250	912803AA1	02/15/15	10,520,299	9,176,391	1,343,908	5,920
912810DS4	10.625	912803AC7	08/15/15	4,023,916	3,426,619	597,297	22,752
912810DT2	9.875	912803AE3	11/15/15	5,584,859	4,516,508	1,068,351	51,360
912810DV7	9.250	912803AF0	02/15/16	5,431,754	5,337,192	94,562	32,320
912810DW5	7.250	912803AH6	05/15/16	18,823,551	17,793,310	1,030,241	70,960
912810DX3	7.500	912803AK9	11/15/16	18,787,448	17,539,129	1,248,319	77,000
912810DY1	8.750	912803AL7	05/15/17	15,559,169	11,710,928	3,848,241	181,008
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	9,415,626	1,552,732	171,400
912810EA2	9.125	912803AN3	05/15/18	6,717,439	4,914,176	1,803,263	104,640
912810EB0	9.000	912803AP8	11/15/18	7,174,470	4,968,968	2,205,502	289,160
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	9,500,136	3,590,362	681,680
912810ED6	8.125	912803AR4	08/15/19	18,940,932	16,892,494	2,048,438	862,304
912810EE4	8.500	912803AS2	02/15/20	9,476,268	7,949,685	1,526,583	413,200
912810EF1	8.750	912803AT0	05/15/20	7,582,183	3,354,881	4,227,302	544,272
912810EG9	8.750	912803AU7	08/15/20	17,059,306	10,729,055	6,330,251	2,694,272
912810EH7	7.875	912803AV5	02/15/21	10,075,573	8,523,879	1,551,694	529,360
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	4,993,204	5,073,584	488,024
912810EK0	8.125	912803AX1	08/15/21	9,506,382	7,514,097	1,992,285	678,688
912810EL8	8.000	912803AY9	11/15/21	30,632,194	15,064,554	15,567,640	1,588,200
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	8,582,606	1,545,184	600,920
912810EN4	7.625	912803BA0	11/15/22	7,423,626	3,852,237	3,571,389	202,880
912810EP9	7.125	912803BB8	02/15/23	15,782,061	10,794,309	4,987,752	760,680
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	20,996,957	1,662,087	651,600
912810ES3	7.500	912803BD4	11/15/24	9,604,162	8,526,700	1,077,462	838,968
912810ET1	7.625	912803BE2	02/15/25	9,509,170	8,183,945	1,325,225	200,720
912810EV6	6.875	912803BF9	08/15/25	11,187,207	9,580,360	1,606,847	155,384
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,336,162	501,754	382,270
912810EX2	6.750	912803BH5	08/15/26	8,810,418	7,179,915	1,630,503	43,800
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	5,584,910	5,275,267	284,000
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	6,012,572	3,509,399	647,200
912810FA1	6.375	912803BL6	08/15/27	9,196,756	6,127,527	3,069,229	252,160
912810FB9	6.125	912803BM4	11/15/27	22,021,339	9,481,335	12,540,004	1,147,680
912810FE3	5.500	912803BP7	08/15/28	11,776,201	9,066,919	2,709,282	446,200
912810FF0	5.250	912803BV4	11/15/28	10,947,052	8,238,206	2,708,846	256,240
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,407,805	942,536	435,080
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	6,122,120	5,056,460	375,200
912810FM5	6.250	912803CH4	05/15/30	17,043,162	6,750,318	10,292,844	615,794
912810FP8	5.375	912803CK7	02/15/31	16,427,648	13,236,108	3,191,540	706,680
912810FT0	4.500	912803CX9	02/15/36	26,397,130	17,635,210	8,761,920	1,716,560
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	11,993,951	4,595,505	1,261,200
912810PU6	5.000	912803DA8	05/15/37	21,413,045	15,044,801	6,368,244	516,788
912810PW2	4.375	912803DC4	02/15/38	22,525,149	20,527,095	1,998,054	327,776
912810PX0	4.500	912803DD2	05/15/38	25,500,123	22,190,603	3,309,520	893,000
912810QA9	3.500	912803DF7	02/15/39	25,908,569	24,845,769	1,062,800	359,360
Total Treasury Bonds.....				611,634,764	459,497,375	152,137,389	23,589,660
Treasury Inflation-Protected Securities:							
CUSIP:	Series:	Interest Rate:					
9128275W8	A	4.250	912820EK9	01/15/10	14,205,544	14,205,544	0
912828CZ1	D	0.875	912820KV8	04/15/10	31,204,173	31,204,173	0
9128276R8	A	3.500	912820GA9	01/15/11	13,344,037	13,344,037	0
912828FB1	G	2.375	912820MY0	04/15/11	21,461,368	21,461,368	0
9128277J5	A	3.375	912820GT8	01/15/12	7,138,732	7,138,732	0
912828GN4	J	2.000	912820PK7	04/15/12	17,978,397	17,978,397	0
912828AF7	C	3.000	912820HC4	07/15/12	27,026,464	27,026,464	0
912828HW3	J	0.625	912820QT7	04/15/13	14,993,601	14,993,601	0
912828BD1	C	1.875	912820JA6	07/15/13	22,998,562	22,998,562	0
912828BW9	A	2.000	912820JT5	01/15/14	23,995,335	23,995,335	0
912828CP3	D	2.000	912820KL0	07/15/14	21,282,133	21,282,133	0
912828DH0	A	1.625	912820LE5	01/15/15	21,008,175	21,008,175	0
912828EA4	D	1.875	912820LX3	07/15/15	18,450,889	18,450,889	0
912828ET3	A	2.000	912820MQ7	01/15/16	18,082,759	18,082,759	0
912828FL9	D	2.500	912820NH6	07/15/16	20,907,861	20,907,861	0
912828GD6	A	2.375	912820PA9	01/15/17	18,057,411	18,057,411	0
912828GX2	D	2.625	912820PU5	07/15/17	14,258,673	14,258,673	0
912828HN3	A	1.625	912820QK6	01/15/18	16,543,497	16,543,497	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	31,360,320	31,360,320	0
912810FS2		2.000	912803CW1	01/15/26	21,273,324	21,273,324	0
912810PS1		2.375	912803CY7	01/15/27	17,254,549	17,254,549	0
912810PV4		1.750	912803DB6	01/15/28	15,755,110	15,755,110	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MARCH 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	21,906,802	21,900,276	6,526	0
912810PZ5		2.500	912803DE0	01/15/29	7,999,980	7,999,980	0	0
912810FH6		3.875	912803CF8	04/15/29	25,037,924	24,877,399	160,525	0
912810FQ6		3.375	912803CL5	04/15/32	5,961,402	5,961,402	0	0
Total Treasury Inflation-Protected Securities.....					513,119,661	512,952,609	167,051	0
Treasury Notes:								
CUSIP:	Series:	Interest Rate:						
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	0
9128275G3	B	5.500	912820DV6	05/15/09	14,794,790	14,599,810	194,980	3,700
912828CH1	H	3.875	912820KE6	05/15/09	18,059,937	17,473,312	586,625	59,040
912828FE5	S	4.875	912820NB9	05/15/09	27,380,356	26,974,089	406,267	24,960
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	25,471,672	1,928,222	91,360
912828CS7	L	3.500	912820KP1	08/15/09	17,294,686	16,673,564	621,122	40,400
912828FP0	T	4.875	912820NL7	08/15/09	23,420,414	23,289,114	131,300	7,480
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	17,911,618	840,310	0
912828FX3	U	4.625	912820NU7	11/15/09	24,772,846	24,445,006	327,840	11,440
912828HJ2	AF	3.125	912820QF7	11/30/09	24,544,183	24,534,986	9,197	3,260
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	21,896,466	1,459,243	630,500
912828DL1	F	3.500	912820LH8	02/15/10	16,617,068	16,489,708	127,360	3,220
912828G9	S	4.750	912820PD3	02/15/10	17,467,187	17,435,967	31,220	102,400
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	18,033,524	715,320	24,480
912828GR5	T	4.500	912820PN1	05/15/10	18,941,728	18,861,948	79,780	711,900
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	20,863,820	1,573,774	0
912828ED8	M	4.125	912820MA2	08/15/10	14,963,424	14,369,744	593,680	2,560
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	14,849,256	1,111,849	24,710
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	41,698,057	0	0
9128276T4	B	5.000	912820GC5	02/15/11	23,436,329	22,143,787	1,292,542	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	41,897,447	41,897,447	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
912828FH8	J	4.875	912820NE3	05/31/11	17,144,592	16,915,792	228,800	25,600
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	17,600
9128277B2	C	5.000	912820GL5	08/15/11	26,635,316	25,168,110	1,467,206	796
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, MARCH 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 Notes, Continued:								
CUSIP:	Series:	Interest Rate:						
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
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	23,711,893	1,067,945	1,600
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
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
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
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	18,018,492	1,629,484	374,976
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	18,589,618	908,778	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	32,899,803	621,320	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	29,709,866	926,978	12,800
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	27,625,311	455,755	6,600
912828KF6	H	1.875	912820TD9	02/28/14	33,714,392	33,714,392	0	0
912828KJ8	J	1.750	912820TF4	03/31/14	35,611,862	35,611,862	0	0
912828CJ7	C	4.750	912820KF3	05/15/14	27,302,981	26,922,903	380,078	46,380
912828CT5	E	4.250	912820KQ9	08/15/14	24,721,634	24,440,234	281,400	18,700
912828DC1	F	4.250	912820KZ9	11/15/14	25,472,536	24,957,336	515,200	5,100
912828DM9	B	4.000	912820LJ4	02/15/15	34,215,057	34,214,007	1,050	350,110
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	32,468,237	1,460	0
912828EN6	F	4.500	912820MK0	11/15/15	23,220,785	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
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	22,543,231	13,440	350,080
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	22,192,181	580	0
912828GS3	C	4.500	912820PP6	05/15/17	25,586,541	25,585,741	800	50,000
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	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	36,802,978	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	40,390,074	40,390,074	0	0
Total Treasury Notes.....					3,084,843,805	3,057,746,943	27,096,862	3,001,752
Grand Total.....					4,209,598,229	4,030,196,927	179,401,302	26,591,412