

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MAY 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	2,885,704	2,129,580	7,000	
912810DP0	11.250	912803AA1	02/15/15	10,520,299	8,789,043	1,731,256	67,560	
912810DS4	10.625	912803AC7	08/15/15	4,023,916	3,482,095	541,821	3,520	
912810DT2	9.875	912803AE3	11/15/15	5,584,859	4,280,708	1,304,151	75,000	
912810DV7	9.250	912803AF0	02/15/16	5,431,754	5,333,972	97,782	13,000	
912810DW5	7.250	912803AH6	05/15/16	18,823,551	17,684,669	1,138,882	110,200	
912810DX3	7.500	912803AK9	11/15/16	18,787,448	17,522,229	1,265,219	561,784	
912810DY1	8.750	912803AL7	05/15/17	15,559,169	11,401,810	4,157,359	644,657	
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	9,310,966	1,657,392	89,600	
912810EA2	9.125	912803AN3	05/15/18	6,717,439	4,405,111	2,312,328	439,926	
912810EB0	9.000	912803AP8	11/15/18	7,174,470	4,385,828	2,788,642	1,198,511	
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	9,058,679	4,031,819	1,103,160	
912810ED6	8.125	912803AR4	08/15/19	18,940,932	16,454,573	2,486,359	512,349	
912810EE4	8.500	912803AS2	02/15/20	9,476,268	7,445,065	2,031,203	739,488	
912810EF1	8.750	912803AT0	05/15/20	7,582,183	3,548,209	4,033,974	1,044,600	
912810EG9	8.750	912803AU7	08/15/20	17,059,306	11,834,067	5,225,239	1,044,600	
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,053,859	1,021,714	419,600	
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	5,064,524	5,002,264	390,000	
912810EK0	8.125	912803AX1	08/15/21	9,506,382	8,557,369	949,013	252,056	
912810EL8	8.000	912803AY9	11/15/21	30,632,194	13,753,094	16,879,100	906,900	
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	7,753,026	2,374,764	600,320	
912810EN4	7.625	912803BA0	11/15/22	7,423,626	4,620,217	2,803,409	920,600	
912810EP9	7.125	912803BB8	02/15/23	15,782,061	12,752,469	3,029,592	856,000	
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	21,747,863	911,181	2,149,640	
912810ES3	7.500	912803BD4	11/15/24	9,604,162	3,593,920	6,010,242	886,680	
912810ET1	7.625	912803BE2	02/15/25	9,509,170	5,188,013	4,321,157	927,080	
912810EV6	6.875	912803BF9	08/15/25	11,187,207	7,311,966	3,875,241	486,430	
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,466,592	371,324	369,800	
912810EX2	6.750	912803BH5	08/15/26	8,810,418	5,476,215	3,334,203	805,520	
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	5,073,130	5,787,047	225,200	
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	4,664,632	4,857,339	924,798	
912810FA1	6.375	912803BL6	08/15/27	9,196,756	5,587,087	3,609,669	551,600	
912810FB9	6.125	912803BM4	11/15/27	22,021,339	7,785,195	14,236,144	1,537,520	
912810FE3	5.500	912803BP7	08/15/28	11,776,201	9,906,319	1,869,882	217,200	
912810FF0	5.250	912803BV4	11/15/28	10,947,052	9,050,186	1,896,866	1,577,333	
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,172,845	1,177,496	600,000	
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	7,197,660	3,980,920	529,800	
912810FM5	6.250	912803CH4	05/15/30	17,043,162	6,071,500	10,971,662	1,049,656	
912810FP8	5.375	912803CK7	02/15/31	16,427,648	13,971,888	2,455,760	973,600	
912810FT0	4.500	912803CX9	02/15/36	26,397,130	15,103,230	11,293,900	1,151,600	
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	11,058,356	5,531,100	2,919,600	
912810PU6	5.000	912803DA8	05/15/37	21,413,045	14,178,165	7,234,880	3,595,760	
912810PW2	4.375	912803DC4	02/15/38	22,525,149	19,274,269	3,250,880	229,200	
Total Treasury Bonds.....				560,226,072	394,256,317	165,969,755	33,708,448	
Treasury Inflation-Protected Securities:								
CUSIP:	Series:	Interest Rate:						
9128274Y5	A	3.875	912820DN4	01/15/09	20,693,471	20,692,170	1,301	0
9128275W8	A	4.250	912820EK9	01/15/10	14,359,962	14,359,962	0	0
912828CZ1	D	0.875	912820KV8	04/15/10	31,543,550	31,543,550	0	0
9128276R8	A	3.500	912820GA9	01/15/11	13,489,140	13,489,140	0	0
912828FB1	G	2.375	912820MY0	04/15/11	21,694,622	21,694,622	0	0
9128277J5	A	3.375	912820GT8	01/15/12	7,216,368	7,216,368	0	0
912828GN4	J	2.000	912820PK7	04/15/12	18,174,015	18,174,015	0	0
912828AF7	C	3.000	912820HC4	07/15/12	27,320,400	27,320,400	0	0
912828HW3	J	0.625	912820QT7	04/15/13	8,686,038	8,686,038	0	0
912828BD1	C	1.875	912820JA6	07/15/13	23,248,666	23,248,666	0	0
912828BW9	A	2.000	912820JT5	01/15/14	24,256,384	24,256,384	0	0
912828CP3	D	2.000	912820KL0	07/15/14	21,513,771	21,513,771	0	0
912828DH0	A	1.625	912820LE5	01/15/15	21,236,760	21,236,760	0	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MAY 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	18,651,656	18,651,656	0	0
912828ET3	A	2.000	912820MQ7	01/15/16	18,279,455	18,279,455	0	0
912828FL9	D	2.500	912820NH6	07/15/16	21,135,266	21,135,266	0	0
912828GD6	A	2.375	912820PA9	01/15/17	18,253,880	18,253,880	0	0
912828GX2	D	2.625	912820PU5	07/15/17	14,413,773	14,413,773	0	0
912828HN3	A	1.625	912820QK6	01/15/18	16,723,425	16,723,425	0	0
912810FR4		2.375	912803CN1	01/15/25	31,701,650	31,701,650	0	0
912810FS2		2.000	912803CW1	01/15/26	21,504,726	21,504,726	0	0
912810PS1		2.375	912803CY7	01/15/27	17,442,283	17,442,283	0	0
912810PV4		1.750	912803DB6	01/15/28	9,141,889	9,141,889	0	0
912810FD5		3.625	912803BN2	04/15/28	22,145,128	22,138,531	6,597	0
912810FH6		3.875	912803CF8	04/15/29	25,310,101	25,147,831	162,270	0
912810FQ6		3.375	912803CL5	04/15/32	6,026,260	6,026,260	0	0
Total Treasury Inflation-Protected Securities					494,162,640	493,992,471	170,169	0
Treasury Notes:								
CUSIP:	Series:	Interest Rate:						
912828FJ4	W	5.125	912820NF0	06/30/08	26,498,732	26,441,132	57,600	25,600
912828FM7	X	5.000	912820NJ2	07/31/08	26,428,771	26,393,331	35,440	3,680
912828BG4	G	3.250	912820JD0	08/15/08	21,357,474	18,928,073	2,429,401	73,600
912828EC0	P	4.125	912820LZ8	08/15/08	20,290,622	19,689,108	601,514	33,120
912828FR6	Y	4.875	912820NN3	08/31/08	26,504,090	26,420,890	83,200	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	24,465,735	33,600	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	22,548,621	179,200	0
9128274V1	D	4.750	912820DK0	11/15/08	25,083,125	24,112,901	970,224	38,839
912828BQ2	K	3.375	912820JM0	11/15/08	18,181,033	17,776,869	404,164	14,400
912828EL0	Q	4.375	912820MH7	11/15/08	21,449,894	21,365,114	84,780	1,200
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	100
912828GB0	AC	4.750	912820NY9	12/31/08	24,816,923	24,374,523	442,400	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	17,129,235	304,528	0
912828EV8	R	4.500	912820MS3	02/15/09	22,308,500	21,724,100	584,400	1,200
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	14,672,190	122,600	0
912828CH1	H	3.875	912820KE6	05/15/09	18,059,937	17,177,892	882,045	0
912828FE5	S	4.875	912820NB9	05/15/09	27,380,356	26,966,961	413,395	0
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	21,881,825	6,400	0
9128275N8	C	6.000	912820EA1	08/15/09	27,399,894	25,190,363	2,209,531	14,400
912828CS7	L	3.500	912820KP1	08/15/09	17,294,686	16,625,444	669,242	0
912828FP0	T	4.875	912820NL7	08/15/09	23,420,414	23,346,574	73,840	0
912828HB9	AC	4.000	912820PY7	08/31/09	22,281,806	22,258,406	23,400	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	17,459,868	1,292,060	236,000
912828FX3	U	4.625	912820NU7	11/15/09	24,772,846	24,437,506	335,340	0
912828HJ2	AF	3.125	912820QF7	11/30/09	24,544,183	24,543,415	768	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	21,211,406	2,144,303	0
912828DL1	F	3.500	912820LH8	02/15/10	16,617,068	16,494,748	122,320	0
912828GG9	S	4.750	912820PD3	02/15/10	17,467,187	17,079,987	387,200	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

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MAY 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:						
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	17,863,444	885,400	0
912828GR5	T	4.500	912820PN1	05/15/10	18,941,728	18,186,848	754,880	0
912828DX5	K	3.625	912820LU9	06/15/10	14,001,099	13,980,299	20,800	0
912828DZ0	L	3.875	912820LV5	07/15/10	13,000,529	13,000,249	280	0
9128276J6	C	5.750	912820FT9	08/15/10	22,437,594	20,912,265	1,525,329	5,400
912828ED8	M	4.125	912820MA2	08/15/10	14,963,424	14,306,964	656,460	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	14,863,305	1,097,800	400
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	22,051,667	1,384,662	16,000
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	1,600
912828FK1	K	5.125	912820NG8	06/30/11	17,500,283	17,335,483	164,800	0
912828FN5	L	4.875	912820NK9	07/31/11	16,830,671	16,200,271	630,400	1,600
9128277B2	C	5.000	912820GL5	08/15/11	26,635,316	24,789,850	1,845,466	289,000
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	15,980,188	201,200	3,600
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	23,541,978	1,237,860	3,040
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	15,742,879	60,800	0
912828AJ9	D	4.375	912820HF7	08/15/12	19,647,976	17,740,904	1,907,072	32,320
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	16,953,248	1,159,494	56,600
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	18,593,916	904,480	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	17,617,387	636,166	0
912828BH2	D	4.250	912820JE8	08/15/13	33,521,123	32,861,043	660,080	0
912828BR0	E	4.250	912820JN8	11/15/13	30,636,844	29,666,366	970,478	800
912828CA6	B	4.000	912820JX6	02/15/14	28,081,066	27,484,716	596,350	261,750
912828CJ7	C	4.750	912820KF3	05/15/14	27,302,981	26,607,371	695,610	297,240
912828CT5	E	4.250	912820KQ9	08/15/14	24,721,634	24,416,134	305,500	599,200
912828DC1	F	4.250	912820KZ9	11/15/14	25,472,536	24,945,036	527,500	583,200
912828DM9	B	4.000	912820LJ4	02/15/15	24,214,991	24,201,891	13,100	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	22,468,883	800	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	21,840,972	800	0
912828FF2	C	5.125	912820NC7	05/15/16	23,293,690	23,293,690	0	0
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	23,077,717	23,077,717	0	0
Total Treasury Notes.....					2,450,606,543	2,412,697,555	37,908,988	2,593,889
Grand Total.....					3,504,995,255	3,300,946,343	204,048,912	36,302,337