

**U. S. Treasury Holdings  
in System Open Market Account  
as of 10/08/2008  
(in thousands)**

U.S. Treasury Bills				
Maturity Date	CUSIP	Par Value	% of Total Outstanding	Change in Value from Prior Week
10/09/08	912795G96	6,285,072	6%	
10/16/08	912795H20	2,418,028	2%	
10/23/08	912795H38	5,937,991	5%	
10/30/08	912795H46	3,781,546	3%	3,781,546
<b>Total</b>		<b>\$18,422,637</b>		

U.S. Treasury Notes and Bonds						
Maturity Date	CUSIP	Coupon	Par Value	% of Total Outstanding	Change in Par from Prior Week	Change in Par from Prior Year
10/15/08	912828BM1	3.125	974,000	6%		
10/31/08	912828F17	4.875	2,835,628	12%		
11/15/08	912828BQ2	3.375	2,427,468	13%		
11/15/08	912828E10	4.375	3,789,313	18%		
11/15/08	9128274V1	4.750	3,548,000	14%		
11/30/08	912828FZ8	4.625	4,338,196	18%		
12/15/08	912828BT6	3.375	1,322,300	8%		
12/31/08	912828GB0	4.750	4,816,808	19%		
01/15/09	912828BV1	3.250	1,386,000	9%		
01/31/09	912828GE4	4.875	2,971,139	13%		
02/15/09	912828BZ2	3.000	1,829,893	10%		
02/15/09	912828EV8	4.500	1,581,768	7%		
02/28/09	912828GJ3	4.750	5,035,355	22%		
03/15/09	912828CC2	2.625	1,120,500	7%		
03/31/09	912828GL8	4.500	4,645,162	21%		
04/15/09	912828CE8	3.125	939,000	6%		
04/30/09	912828GP9	4.500	3,777,124	17%		-1,000,000
05/15/09	912810DJ4	13.250	1,021,450	23%		
05/15/09	912828CH1	3.875	3,207,723	18%		-1,000,000
05/15/09	912828FE5	4.875	5,705,400	21%		-1,000,000
05/15/09	9128275G3	5.500	2,625,000	18%		
05/31/09	912828GT1	4.875	3,480,394	15%		-1,000,000
06/15/09	912828CL2	4.000	687,000	5%		
06/30/09	912828GV6	4.875	3,020,194	14%		-1,000,000
07/15/09	912828CN8	3.625	1,234,000	8%		
07/31/09	912828GY0	4.625	2,880,774	13%		-1,001,000
08/15/09	912810DL9	12.500	1,006,720	23%		
08/15/09	912828CS7	3.500	2,500,466	14%		
08/15/09	912828FP0	4.875	2,417,853	10%		-999,000
08/15/09	9128275N8	6.000	5,656,650	21%		-1,000,000
08/31/09	912828HS9	4.000	3,280,323	15%		-1,000,000
09/15/09	912828CV0	3.375	148,000	1%		
09/30/09	912828HD5	4.000	1,983,846	9%		1,983,846
10/15/09	912828CX6	3.375	610,000	4%		
10/31/09	912828HF0	3.625	2,859,804	12%		2,859,804
11/15/09	912810DN5	11.750	1,195,000	24%		
11/15/09	912828DB3	3.500	3,104,000	17%		-1,000,000
11/15/09	912828FK3	4.625	5,771,838	23%		
11/30/09	912828HJ2	3.125	3,543,435	14%		3,543,435
12/15/09	912828DE7	3.500	398,000	3%		
12/31/09	912828HL7	3.250	3,497,220	13%		3,497,220
01/15/10	912828DG2	3.625	1,650,000	11%		
01/31/10	912828HP8	2.125	1,922,817	7%		1,922,817
02/15/10	912828DL1	3.500	2,727,883	16%		
02/15/10	912828G9	4.750	1,467,760	8%		
02/15/10	9128275Z1	6.500	4,900,500	21%		
02/28/10	912828HS2	2.000	2,900,059	10%		2,900,059
03/15/10	912828DP2	4.000	875,500	6%		
03/31/10	912828HU7	1.750	3,991,601	12%		3,991,601
04/15/10	912828DR8	4.000	1,431,000	10%		
04/30/10	912828HX1	2.125	2,751,816	8%		2,751,816
05/15/10	912828DJ1	3.875	2,858,634	15%		-1,000,000
05/15/10	912828GR5	4.500	3,339,140	21%		-1,000,000
05/31/10	912828JA9	2.625	2,405,497	7%		2,405,497
06/15/10	912828DX5	3.625	404,000	3%		
06/30/10	912828JC5	2.875	3,216,480	10%		3,216,480
07/15/10	912828DZ0	3.875	7,000	0%		
07/31/10	912828JF8	2.750	3,414,989	10%		3,414,989
08/15/10	912828ED8	4.125	1,796,881	12%		-1,000,000
08/15/10	9128276J6	5.750	2,594,477	12%		-1,001,000
08/31/10	912828LJ0	2.375	2,668,760	8%		2,668,760
09/15/10	912828EG1	3.875	833,000	6%		
09/30/10	912828JL5	2.000	3,150,452	8%		3,150,452
10/15/10	912828EJ5	4.250	580,000	4%		
11/15/10	912828EM8	4.500	2,198,782	14%		-1,001,000
12/15/10	912828EG9	4.375	610,000	5%		
01/15/11	912828EG6	4.250	50,000	0%		
02/15/11	9128276T4	5.000	1,627,010	7%		-1,956,000
02/28/11	912828EX4	4.500	1,957,000	11%		-2,000,000
03/31/11	912828FA3	4.750	1,852,000	11%		-2,000,000
04/30/11	912828FD7	4.875	1,870,000	11%		-2,000,000
05/31/11	912828FH8	4.875	1,278,182	7%		-2,000,000
06/30/11	912828FK1	5.125	2,251,000	13%		-2,000,000
07/31/11	912828FN5	4.875	1,432,811	9%		-2,000,000
08/15/11	9128277B2	5.000	2,204,678	8%		-1,001,000
08/31/11	912828FS4	4.625	1,500,000	9%		-2,000,000
09/30/11	912828FU9	4.500	761,000	4%		-2,999,000
10/31/11	912828FW5	4.625	2,246,502	14%		
11/30/11	912828GA2	4.500	3,036,737	18%		
12/31/11	912828GC8	4.625	1,155,925	7%		-2,000,000
01/31/12	912828GF1	4.750	2,082,240	14%		-1,000,000
02/15/12	9128277L0	4.875	2,461,532	10%		-1,999,000
02/29/12	912828GK0	4.625	3,986,645	24%		
03/31/12	912828GM6	4.500	2,354,838	14%		-1,000,000
04/30/12	912828GQ7	4.500	2,450,144	15%		-1,000,000
05/31/12	912828GU8	4.750	2,235,839	14%		-1,000,000
06/30/12	912828GV4	4.875	1,902,473	12%		-1,001,000
07/31/12	912828GZ7	4.625	1,802,502	11%		-1,001,000
08/15/12	912828AJ9	4.375	3,296,600	17%		
08/31/12	912828HC7	4.125	3,091,344	19%		
09/30/12	912828HE3	4.250	2,877,221	18%		2,877,221
10/31/12	912828HG8	3.875	2,508,871	16%		2,508,871
11/15/12	912828AP5	4.000	235,929	1%		
11/30/12	912828HK9	3.375	2,953,232	19%		2,953,232
12/31/12	912828HM5	3.625	2,657,447	17%		2,657,447
01/31/13	912828HQ6	2.875	1,704,976	11%		1,704,976
02/15/13	912828AU4	3.875	1,669,500	9%		
02/28/13	912828HT0	2.750	1,784,651	10%		1,784,651
03/31/13	912828HV5	2.500	2,566,029	12%		2,566,029
04/30/13	912828HY9	3.125	1,742,817	8%		1,742,817
05/15/13	912828BA7	3.625	251,732	1%		
05/31/13	912828JB7	3.500	1,523,481	7%		1,523,481
06/30/13	912828JD3	3.375	2,144,320	10%		2,144,320

07/31/13	912828JG6	3.375	2,313,380	10%	2,313,380
08/15/13	912828BH2	4.250	4,454,214	13%	
08/31/13	912828JK7	3.125	1,834,773	8%	1,834,773
09/30/13	912828JH3	3.125	2,223,848	8%	2,223,848
11/15/13	912828BR0	4.250	1,956,874	6%	-499,000
02/15/14	912828CA6	4.000	1,456,420	5%	-500,000
05/15/14	912828CJ7	4.750	2,993,292	11%	
08/15/14	912828CT5	4.250	1,734,849	7%	-500,000
11/15/14	912828DC1	4.250	2,238,588	9%	-500,000
02/15/15	912810DP0	11.250	1,915,733	18%	
02/15/15	912828DH9	4.000	866,912	4%	-500,000
05/15/15	912828DV9	4.125	2,470,588	10%	
08/15/15	912810DS4	10.625	1,172,400	29%	
08/15/15	912828EE6	4.250	1,472,161	7%	
11/15/15	912810DT2	9.875	1,011,500	18%	
11/15/15	912828EN6	4.500	2,220,586	10%	
02/15/16	912810DV7	9.250	1,142,000	21%	
02/15/16	912828EV6	4.500	941,286	4%	
05/15/16	912810DW5	7.250	2,338,200	12%	
05/15/16	912828FF2	5.125	1,794,117	8%	-500,000
08/15/16	912828FQ8	4.875	1,056,557	5%	-500,000
11/15/16	912810DX3	7.500	2,926,000	16%	
11/15/16	912828FY1	4.625	1,794,117	8%	-500,000
02/15/17	912828GH7	4.625	1,192,553	5%	
05/15/17	912810DY1	8.750	2,430,000	16%	-500,000
05/15/17	912828GS3	4.500	4,086,342	16%	-500,000
08/15/17	912810DZ8	8.875	2,423,000	22%	
08/15/17	912828HA1	4.750	7,000,000	25%	
11/15/17	912828HH6	4.250	6,673,924	24%	6,673,924
02/15/18	912828HR4	3.500	6,204,224	21%	6,204,224
05/15/18	912810EA2	9.125	1,249,900	19%	
05/15/18	912828HZ6	3.875	8,076,923	24%	8,076,923
08/15/18	912828JH4	4.000	7,804,631	21%	7,804,631
11/15/18	912810EB0	9.000	1,053,000	15%	
02/15/19	912810EC8	8.875	2,577,000	20%	
08/15/19	912810ED6	8.125	2,841,100	15%	
02/15/20	912810EE4	8.500	1,486,079	16%	
05/15/20	912810EF1	8.750	1,501,600	20%	
08/15/20	912810EG9	8.750	2,639,100	15%	
02/15/21	912810EH7	8.875	1,529,600	15%	
05/15/21	912810EJ3	8.125	1,617,500	16%	
08/15/21	912810EK0	8.125	2,083,000	22%	
11/15/21	912810EL8	8.000	4,595,900	15%	
08/15/22	912810EM6	7.250	1,508,500	15%	
11/15/22	912810EN4	7.625	1,601,000	22%	
02/15/23	912810EP9	7.125	2,715,500	17%	
08/15/23	912810EO7	6.250	2,882,500	13%	
11/15/24	912810ES3	7.500	1,615,100	17%	
02/15/25	912810ET1	7.625	1,718,500	18%	
08/15/25	912810EV6	6.875	1,969,500	18%	
02/15/26	912810EW4	6.000	1,675,000	13%	
08/15/26	912810EX2	6.750	1,864,000	21%	
11/15/26	912810EY0	6.500	1,724,000	16%	
02/15/27	912810EZ7	6.625	1,485,000	16%	
08/15/27	912810FA1	6.375	1,689,500	18%	
11/15/27	912810FB9	6.125	3,348,500	15%	
08/15/28	912810FE3	5.500	1,914,808	16%	
11/15/28	912810FF0	5.250	1,611,000	15%	
02/15/29	912810FG8	5.250	1,670,000	15%	
08/15/29	912810FJ2	6.125	2,145,000	19%	
05/15/30	912810FM5	6.250	2,223,700	13%	
02/15/31	912810FP8	5.375	1,422,740	9%	
02/15/36	912810FT0	4.500	2,397,823	9%	
02/15/37	912810PT9	4.750	2,589,591	16%	
05/15/37	912810PU6	5.000	7,413,046	35%	2,566,893
02/15/38	912810PW2	4.375	7,526,000	33%	7,526,000
05/15/38	912810PX0	4.500	3,728,018	27%	3,728,018
Total			\$411,731,288		

U.S. Treasury Inflation-Indexed Securities							
Maturity Date	CUSIP	Coupon	Par Value	Inflation Compensation	% of Total Outstanding	Change in Par from Prior Week	Change in Par from Prior Year
01/15/09	9128274Y5	3.875	2,356,000	800,710	15%		
01/15/10	9128275W8	4.250	1,253,789	383,722	11%		
04/15/10	912828CZ1	0.875	1,263,000	201,954	5%		
01/15/11	9128276R8	3.500	543,000	142,554	5%		
04/15/11	912828FB1	2.375	2,879,502	308,279	14%		
01/15/12	9128277J5	3.375	90,000	21,376	1%		
04/15/12	912828GN4	2.000	3,281,105	271,905	19%		1,157,940
07/15/12	912828AF7	3.000	2,386,394	530,066	10%		
04/15/13	912828HW3	0.625	733,818	29,067	8%		733,818
07/15/13	912828BD1	1.875	293,000	57,548	1%		
01/15/14	912828BW9	2.000	665,000	125,831	3%		
07/15/15	912828EA4	1.875	208,000	28,978	1%		
01/15/16	912828ET3	2.000	225,000	24,102	1%		
07/15/16	912828FL9	2.500	3,061,000	269,582	15%		
01/15/17	912828GD6	2.375	2,249,507	201,601	13%		
01/15/18	912828HN3	1.625	2,411,955	117,896	15%		2,411,955
01/15/25	912810FR4	2.375	3,159,899	523,722	11%		
01/15/26	912810FS2	2.000	2,999,993	321,359	15%		
01/15/27	912810FS1	2.375	2,482,379	222,471	15%		
01/15/28	912810PV4	1.750	1,635,238	79,930	10%		1,635,238
04/15/28	912810FD5	3.625	2,537,000	909,717	15%		
04/15/29	912810FH6	3.875	2,851,000	959,818	15%		
04/15/32	912810FQ6	3.375	266,000	63,297	5%		
Total			\$39,831,578	\$6,593,486			

Federal Agency Securities		
Maturity Date	CUSIP	Par Value
10/27/2008	313384M30	485,000
11/5/2008	313588N43	285,000
11/5/2008	313384N47	100,000
11/10/2008	313396N90	146,000
11/12/2008	313588P33	120,000
11/14/2008	313384P52	348,000
11/19/2008	313588Q24	120,000
11/21/2008	313384Q44	280,000
12/1/2008	313384R68	250,000
12/3/2008	313384R84	399,000
12/5/2008	313384S26	660,000
12/8/2008	313396S53	100,000
12/15/2008	313384T41	475,000
12/15/2008	313396T45	716,000
12/22/2008	313396L35	430,000
12/22/2008	313588U37	1,979,000
12/23/2008	313396L43	300,000
12/24/2008	313588U52	1,065,000
12/26/2008	313396U76	425,000
12/29/2008	313396V26	495,000

12/31/2008	313396V42	250,000
1/5/2009	313589AE3	200,000
1/7/2009	313589AG8	250,000
1/23/2009	313397AY7	216,000
1/26/2009	313397BB6	277,000
2/2/2009	313397BJ9	150,000
2/17/2009	313589BZ5	350,000
2/23/2009	313397CF6	640,000
2/27/2009	313397CK5	100,000
03/11/09	313589CX9	349,000
3/16/2009	313397DC2	528,000
3/18/2009	313589DE0	100,000
3/23/2009	313397DK4	571,000
7/20/2009	313397JJ1	196,000
9/14/2009	313397LS8	750,000
Total		<u>14,105,000</u>