

**U. S. Treasury Holdings
in System Open Market Account
as of 08/20/2008
(in thousands)**

U.S. Treasury Bills				
Maturity Date	CUSIP	Par Value	% of Total Outstanding	Change in Value from Prior Week
08/21/08	912795G21	3,317,457	4%	
08/28/08	912795G39	3,885,133	5%	
09/04/08	912795G47	3,781,546	5%	
09/11/08	912795G54	6,285,072	7%	3,932,701
10/15/08	912795H20	2,418,028	5%	
10/23/08	912795H38	2,052,858	4%	
Total		\$21,740,094		

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
08/31/08	912828FR6	4.875	4,503,533	17%		
09/15/08	912828BK5	3.125	1,467,000	9%		
09/30/08	912828FT2	4.625	5,374,300	22%		
10/15/08	912828BM1	3.125	974,000	6%		
10/31/08	912828FV7	4.875	2,835,629	12%		
11/15/08	912828BQ2	3.375	2,427,499	13%		
11/15/08	912828EL0	4.375	3,799,313	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	1,629,893	10%		
02/15/09	912828BF8	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	912810DU4	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	912828GV0	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%		
08/15/09	9128275N8	6.000	5,658,650	21%		-999,000
08/31/09	912828HB9	4.000	3,280,323	15%		3,280,323
09/15/09	912828CV0	3.375	148,000	1%		
09/30/09	912828DH5	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	912828FX3	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	912828GG9	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	912828HL7	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	912828DU1	3.875	2,858,834	15%		-1,000,000
05/15/10	912828GR5	4.500	3,939,140	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	912828JCS	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
08/15/10	912828E61	3.875	833,000	6%		
10/15/10	912828FE5	4.250	580,000	4%		
11/15/10	912828EM8	4.500	2,198,782	14%		-1,001,000
12/15/10	912828EQ9	4.375	610,000	5%		
01/15/11	912828ES5	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	912828FV5	4.625	2,245,502	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	912828GS2	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	912828GW4	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%		3,091,344
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%	
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		16%	
02/15/15	912828DM9	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	912828EW6	4.500	841,266		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	6,337,631		27%	6,337,631
11/15/18	912810EB0	9.000	1,053,000	6,337,631	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	912810EF9	8.750	2,639,100		15%	
02/15/21	912810EH7	7.875	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	912810EQ7	6.250	2,892,500		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	912810EX0	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	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	776,326	15%		
01/15/10	9128275W8	4.250	1,253,789	371,084	11%		
04/15/10	912828CZ1	0.875	1,263,000	190,637	5%		
01/15/11	9128276R8	3.500	543,000	137,260	5%		
04/15/11	912828FB1	2.375	2,879,502	283,660	14%		
01/15/12	9128277J5	3.375	90,000	20,516	1%		
04/15/12	912828GN4	2.000	3,281,105	244,475	19%		1,157,940
07/15/12	912828AF7	3.000	2,386,394	507,538	10%		
04/15/13	912828HW3	0.625	733,818	23,174	8%		733,818
07/15/13	912828BD1	1.875	293,000	54,841	1%		
01/15/14	912828BW9	2.000	665,000	119,727	3%		
07/15/15	912828EA4	1.875	208,000	25,162	1%		
01/15/16	912828ET3	2.000	225,000	22,178	1%		
07/15/16	912828FL9	2.500	3,061,000	243,870	15%		
01/15/17	912828GD6	2.375	2,249,507	182,660	13%		
01/15/18	912828HN3	1.625	2,411,955	98,360	15%		2,411,955
01/15/25	912810FR4	2.375	3,159,899	495,251	11%		
01/15/26	912810FS2	2.000	2,999,983	295,709	15%		
01/15/27	912810PS1	2.375	2,482,379	201,569	15%		
01/15/28	912810PV4	1.750	1,635,238	66,685	10%		1,635,238
04/15/28	912810FD5	3.625	2,537,000	883,104	15%		
04/15/29	912810FH6	3.875	2,851,000	930,367	15%		
04/15/32	912810FQ6	3.375	206,000	60,754	5%		
Total			\$39,831,578	\$6,234,906			