

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MAY 31, 2010**

| 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 |                          |                   |
| <b>Treasury Bonds:</b>                          |                    |                |                                 |                                 |                               |                          |                   |
| CUSIP:  | Interest Rate:     |                |                                 |                                 |                               |                          |                   |
| 912810DP0                                       | 11.250             | 912803AA1      | 02/15/15                        | 10,520,299                      | 9,587,379                     | 932,920                  | 53,920            |
| 912810DS4                                       | 10.625             | 912803AC7      | 08/15/15                        | 4,023,916                       | 3,271,169                     | 752,747                  | 18,854            |
| 912810DT2                                       | 9.875              | 912803AE3      | 11/15/15                        | 5,584,859                       | 4,223,188                     | 1,361,671                | 24,000            |
| 912810DV7                                       | 9.250              | 912803AF0      | 02/15/16                        | 5,431,754                       | 5,219,366                     | 212,388                  | 8,000             |
| 912810DW5                                       | 7.250              | 912803AH6      | 05/15/16                        | 18,823,551                      | 17,881,410                    | 942,141                  | 146,700           |
| 912810DX3                                       | 7.500              | 912803AK9      | 11/15/16                        | 18,787,448                      | 17,321,997                    | 1,465,451                | 95,592            |
| 912810DY1                                       | 8.750              | 912803AL7      | 05/15/17                        | 15,559,169                      | 11,928,193                    | 3,630,976                | 160,728           |
| 912810DZ8                                       | 8.875              | 912803AM5      | 08/15/17                        | 10,968,358                      | 9,254,846                     | 1,713,512                | 71,840            |
| 912810EA2                                       | 9.125              | 912803AN3      | 05/15/18                        | 6,717,439                       | 4,828,096                     | 1,889,343                | 66,480            |
| 912810EB0                                       | 9.000              | 912803AP8      | 11/15/18                        | 7,174,470                       | 5,110,368                     | 2,064,102                | 411,960           |
| 912810EC8                                       | 8.875              | 912803AQ6      | 02/15/19                        | 13,090,498                      | 10,659,556                    | 2,430,942                | 341,080           |
| 912810ED6                                       | 8.125              | 912803AR4      | 08/15/19                        | 18,940,932                      | 17,511,606                    | 1,429,326                | 275,996           |
| 912810EE4                                       | 8.500              | 912803AS2      | 02/15/20                        | 9,476,268                       | 7,953,325                     | 1,522,943                | 335,360           |
| 912810EF1                                       | 8.750              | 912803AT0      | 05/15/20                        | 7,582,183                       | 5,552,373                     | 2,029,810                | 429,496           |
| 912810EG9                                       | 8.750              | 912803AU7      | 08/15/20                        | 17,059,306                      | 14,739,859                    | 2,319,447                | 813,600           |
| 912810EH7                                       | 7.875              | 912803AV5      | 02/15/21                        | 10,075,573                      | 9,588,919                     | 486,654                  | 255,200           |
| 912810EJ3                                       | 8.125              | 912803AW3      | 05/15/21                        | 10,066,788                      | 8,388,112                     | 1,678,676                | 454,704           |
| 912810EK0                                       | 8.125              | 912803AX1      | 08/15/21                        | 9,506,382                       | 8,439,721                     | 1,066,661                | 237,920           |
| 912810EL8                                       | 8.000              | 912803AY9      | 11/15/21                        | 30,632,194                      | 20,131,467                    | 10,500,727               | 1,523,095         |
| 912810EM6                                       | 7.250              | 912803AZ6      | 08/15/22                        | 10,127,790                      | 9,035,626                     | 1,092,164                | 490,060           |
| 912810EN4                                       | 7.625              | 912803BA0      | 11/15/22                        | 7,423,626                       | 4,931,137                     | 2,492,489                | 175,920           |
| 912810EP9                                       | 7.125              | 912803BB8      | 02/15/23                        | 15,782,061                      | 11,985,549                    | 3,796,512                | 181,360           |
| 912810EQ7                                       | 6.250              | 912803BC6      | 08/15/23                        | 22,659,044                      | 21,521,947                    | 1,137,097                | 216,970           |
| 912810ES3                                       | 7.500              | 912803BD4      | 11/15/24                        | 9,604,162                       | 7,193,344                     | 2,410,818                | 553,032           |
| 912810ET1                                       | 7.625              | 912803BE2      | 02/15/25                        | 9,509,170                       | 6,185,345                     | 3,323,825                | 823,140           |
| 912810EV6                                       | 6.875              | 912803BF9      | 08/15/25                        | 11,187,207                      | 8,994,020                     | 2,193,187                | 891,672           |
| 912810EW4                                       | 6.000              | 912803BG7      | 02/15/26                        | 12,837,916                      | 12,524,772                    | 313,144                  | 804,030           |
| 912810EX2                                       | 6.750              | 912803BH5      | 08/15/26                        | 8,810,418                       | 7,857,355                     | 953,063                  | 1,369,540         |
| 912810EY0                                       | 6.500              | 912803BJ1      | 11/15/26                        | 10,860,177                      | 7,401,670                     | 3,458,507                | 754,140           |
| 912810EZ7                                       | 6.625              | 912803BK8      | 02/15/27                        | 9,521,971                       | 7,020,812                     | 2,501,159                | 427,080           |
| 912810FA1                                       | 6.375              | 912803BL6      | 08/15/27                        | 9,196,756                       | 6,802,367                     | 2,394,389                | 409,120           |
| 912810FB9                                       | 6.125              | 912803BM4      | 11/15/27                        | 22,021,339                      | 10,987,615                    | 11,033,724               | 816,220           |
| 912810FE3                                       | 5.500              | 912803BP7      | 08/15/28                        | 11,776,201                      | 10,146,399                    | 1,629,802                | 496,300           |
| 912810FF0                                       | 5.250              | 912803BV4      | 11/15/28                        | 10,947,052                      | 8,754,086                     | 2,192,966                | 456,880           |
| 912810FG8                                       | 5.250              | 912803BW2      | 02/15/29                        | 11,350,341                      | 10,609,845                    | 740,496                  | 517,080           |
| 912810FJ2                                       | 6.125              | 912803CG6      | 08/15/29                        | 11,178,580                      | 5,812,100                     | 5,366,480                | 205,240           |
| 912810FM5                                       | 6.250              | 912803CH4      | 05/15/30                        | 17,043,162                      | 6,658,217                     | 10,384,945               | 1,143,286         |
| 912810FP8                                       | 5.375              | 912803CK7      | 02/15/31                        | 16,427,648                      | 12,794,788                    | 3,632,860                | 923,560           |
| 912810FT0                                       | 4.500              | 912803CX9      | 02/15/36                        | 26,397,130                      | 18,019,270                    | 8,377,860                | 1,617,060         |
| 912810PT9                                       | 4.750              | 912803CZ4      | 02/15/37                        | 16,589,456                      | 12,092,451                    | 4,497,005                | 601,940           |
| 912810PU6                                       | 5.000              | 912803DA8      | 05/15/37                        | 21,413,045                      | 15,524,733                    | 5,888,312                | 573,328           |
| 912810PW2                                       | 4.375              | 912803DC4      | 02/15/38                        | 22,525,149                      | 18,312,719                    | 4,212,430                | 894,708           |
| 912810PX0                                       | 4.500              | 912803DD2      | 05/15/38                        | 25,500,123                      | 20,408,903                    | 5,091,220                | 222,600           |
| 912810QA9                                       | 3.500              | 912803DF7      | 02/15/39                        | 25,908,569                      | 25,407,469                    | 501,100                  | 500,300           |
| 912810QB7                                       | 4.250              | 912803DG5      | 05/15/39                        | 38,778,773                      | 28,717,433                    | 10,061,340               | 1,225,360         |
| 912810QC5                                       | 4.500              | 912803DH3      | 08/15/39                        | 41,430,538                      | 31,210,898                    | 10,219,640               | 1,431,980         |
| 912810QD3                                       | 4.375              | 912803DJ9      | 11/15/39                        | 44,564,249                      | 38,052,602                    | 6,511,647                | 339,676           |
| 912810QE1                                       | 4.625              | 912803DK6      | 02/15/40                        | 44,902,490                      | 39,519,910                    | 5,382,580                | 4,976,980         |
| 912810QH4                                       | 4.375              | 912803DM2      | 05/15/40                        | 17,394,363                      | 17,221,963                    | 172,400                  | 78,960            |
| <b>Total Treasury Bonds.....</b>                |                    |                |                                 | <b>793,689,893</b>              | <b>633,296,295</b>            | <b>160,393,598</b>       | <b>29,842,047</b> |
| <b>Treasury Inflation-Protected Securities:</b> |                    |                |                                 |                                 |                               |                          |                   |
| CUSIP:  | Series:            | Interest Rate: |                                 |                                 |                               |                          |                   |
| 9128276R8                                       | A                  | 3.500          | 912820GA9                       | 01/15/11                        | 13,748,765                    | 13,748,765               | 0                 |
| 912828FB1                                       | G                  | 2.375          | 912820MY0                       | 04/15/11                        | 22,112,098                    | 22,112,098               | 0                 |
| 9128277J5                                       | A                  | 3.375          | 912820GT8                       | 01/15/12                        | 7,355,247                     | 7,355,247                | 0                 |
| 912828GN4                                       | J                  | 2.000          | 912820PK7                       | 04/15/12                        | 18,523,605                    | 18,523,605               | 0                 |
| 912828AF7                                       | C                  | 3.000          | 912820HC4                       | 07/15/12                        | 27,846,124                    | 27,846,124               | 0                 |
| 912828HW3                                       | J                  | 0.625          | 912820QT7                       | 04/15/13                        | 15,429,915                    | 15,429,915               | 0                 |
| 912828BD1                                       | C                  | 1.875          | 912820JA6                       | 07/15/13                        | 23,696,052                    | 23,696,052               | 0                 |
| 912828BW9                                       | A                  | 2.000          | 912820JT5                       | 01/15/14                        | 24,723,039                    | 24,723,039               | 0                 |
| 912828KM1                                       | K                  | 1.250          | 912820TK3                       | 04/15/14                        | 15,689,599                    | 15,689,599               | 0                 |
| 912828CP3                                       | D                  | 2.000          | 912820KL0                       | 07/15/14                        | 21,927,639                    | 21,927,639               | 0                 |
| 912828DH0                                       | A                  | 1.625          | 912820LE5                       | 01/15/15                        | 21,645,478                    | 21,645,478               | 0                 |
| 912828MY3                                       | K                  | 0.500          | 912820VS3                       | 04/15/15                        | 11,278,041                    | 11,278,041               | 0                 |
| 912828EA4                                       | D                  | 1.875          | 912820LX3                       | 07/15/15                        | 19,010,522                    | 19,010,522               | 0                 |
| 912828ET3                                       | A                  | 2.000          | 912820MQ7                       | 01/15/16                        | 18,631,196                    | 18,631,196               | 0                 |
| 912828FL9                                       | D                  | 2.500          | 912820NH6                       | 07/15/16                        | 21,541,875                    | 21,541,875               | 0                 |
| 912828GD6                                       | A                  | 2.375          | 912820PA9                       | 01/15/17                        | 18,605,076                    | 18,605,076               | 0                 |
| 912828GX2                                       | D                  | 2.625          | 912820PU5                       | 07/15/17                        | 14,691,076                    | 14,691,076               | 0                 |
| 912828HN3                                       | A                  | 1.625          | 912820QK6                       | 01/15/18                        | 17,045,194                    | 17,045,194               | 0                 |
| 912828JE1                                       | D                  | 1.375          | 912820RB5                       | 07/15/18                        | 15,100,130                    | 15,100,130               | 0                 |
| 912828JX9                                       | A                  | 2.125          | 912820SV0                       | 01/15/19                        | 14,933,285                    | 14,933,285               | 0                 |
| 912828LA6                                       | D                  | 1.875          | 912820TY3                       | 07/15/19                        | 15,461,223                    | 15,461,223               | 0                 |
| 912828MF4                                       | A                  | 1.375          | 912820VB0                       | 01/15/20                        | 19,084,248                    | 19,084,248               | 0                 |
| 912810FR4                                       |                    | 2.375          | 912803CN1                       | 01/15/25                        | 32,311,507                    | 32,311,507               | 0                 |
| 912810FS2                                       |                    | 2.000          | 912803CW1                       | 01/15/26                        | 21,918,528                    | 21,918,528               | 0                 |
| 912810PS1                                       |                    | 2.375          | 912803CY7                       | 01/15/27                        | 17,777,864                    | 17,777,864               | 0                 |
| 912810PV4                                       |                    | 1.750          | 912803DB6                       | 01/15/28                        | 16,232,898                    | 16,232,898               | 0                 |
| 912810FD5                                       |                    | 3.625          | 912803BN2                       | 04/15/28                        | 22,571,260                    | 22,564,536               | 6,724             |
| 912810PZ5                                       |                    | 2.500          | 912803DE0                       | 01/15/29                        | 14,336,162                    | 14,336,162               | 0                 |

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MAY 31, 2010 -- Continued**

| Loan Description   | Corpus<br>STRIP<br>CUSIP | Maturity Date  | Amount Outstanding in Thousands |                                    |                                  | Reconstituted<br>This Month |                |          |
|--|--------------------------|----------------|---------------------------------|------------------------------------|----------------------------------|-----------------------------|----------------|----------|
|  |                          |                | Total<br>Outstanding            | Portion Held in<br>Unstripped Form | Portion Held in<br>Stripped Form |                             |                |          |
| <b>Treasury Inflation-Protected Securities, Continued:</b> |                          |                |                                 |                                    |                                  |                             |                |          |
| CUSIP:   | Series:                  | Interest Rate: |                                 |                                    |                                  |                             |                |          |
| 912810FH6  |                          | 3.875          | 912803CF8                       | 04/15/29                           | 25,797,134                       | 25,631,741                  | 165,393        | 0        |
| 912810FQ6  |                          | 3.375          | 912803CL5                       | 04/15/32                           | 6,142,193                        | 6,142,193                   | 0              | 0        |
| 912810GF8  |                          | 2.125          | 912803DL4                       | 02/15/40                           | 8,050,902                        | 8,050,902                   | 0              | 0        |
| <b>Total Treasury Inflation-Protected Securities</b>       |                          |                |                                 |                                    | <b>563,217,874</b>               | <b>563,045,757</b>          | <b>172,117</b> | <b>0</b> |
| <b>Treasury Notes:</b>                                     |                          |                |                                 |                                    |                                  |                             |                |          |
| CUSIP:   | Series:                  | Interest Rate: |                                 |                                    |                                  |                             |                |          |
| 912828DX5  | K                        | 3.625          | 912820LU9                       | 06/15/10                           | 14,001,099                       | 13,957,899                  | 43,200         | 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                       | 34,389,304                  | 32,000         | 0        |
| 9128276J6  | C                        | 5.750          | 912820FT9                       | 08/15/10                           | 22,437,594                       | 20,753,108                  | 1,684,486      | 0        |
| 912828ED8  | M                        | 4.125          | 912820MA2                       | 08/15/10                           | 14,963,424                       | 14,231,318                  | 732,106        | 0        |
| 912828JJ0  | 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                       | 12,930,222                  | 70,640         | 0        |
| 912828JP6  | AD                       | 1.500          | 912820RL3                       | 10/31/10                           | 35,507,028                       | 35,504,488                  | 2,540          | 0        |
| 912828EM8  | Q                        | 4.500          | 912820MJ3                       | 11/15/10                           | 15,961,105                       | 14,753,312                  | 1,207,793      | 0        |
| 912828JS0  | AE                       | 1.250          | 912820SR9                       | 11/30/10                           | 38,520,388                       | 38,483,364                  | 37,024         | 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                       | 41,618,857                  | 79,200         | 0        |
| 9128276T4  | B                        | 5.000          | 912820GC5                       | 02/15/11                           | 23,436,329                       | 21,972,625                  | 1,463,704      | 3,992    |
| 912828EX4  | E                        | 4.500          | 912820MU8                       | 02/28/11                           | 17,500,138                       | 17,416,938                  | 83,200         | 0        |
| 912828KE9  | V                        | 0.875          | 912820TC1                       | 02/28/11                           | 42,145,087                       | 42,138,687                  | 6,400          | 0        |
| 912828FA3  | F                        | 4.750          | 912820MX2                       | 03/31/11                           | 17,497,861                       | 17,049,061                  | 448,800        | 0        |
| 912828KH2  | W                        | 0.875          | 912820TG2                       | 03/31/11                           | 41,897,398                       | 41,897,398                  | 0              | 0        |
| 912828FD7  | H                        | 4.875          | 912820NA1                       | 04/30/11                           | 17,501,477                       | 17,406,597                  | 94,880         | 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                       | 16,927,952                  | 216,640        | 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                       | 17,221,883                  | 278,400        | 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                       | 16,432,911                  | 397,760        | 0        |
| 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                       | 25,162,858                  | 1,472,458      | 3,500    |
| 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                       | 43,246,821                  | 14,760         | 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                       | 43,751,602                  | 10,200         | 0        |
| 912828FW5  | P                        | 4.625          | 912820NT0                       | 10/31/11                           | 16,181,388                       | 15,986,188                  | 195,200        | 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                       | 29,331,187                  | 112,000        | 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                       | 45,300,697                  | 20,560         | 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                           | 45,309,106                       | 45,309,106                  | 0              | 0        |
| 912828KB5  | U                        | 1.125          | 912820SW8                       | 01/15/12                           | 32,483,616                       | 32,481,032                  | 2,584          | 0        |
| 912828GF1  | F                        | 4.750          | 912820PC5                       | 01/31/12                           | 14,930,221                       | 14,877,137                  | 53,084         | 0        |
| 912828MJ6  | AG                       | 0.875          | 912820VD6                       | 01/31/12                           | 44,716,055                       | 44,716,055                  | 0              | 0        |
| 9128277L0  | B                        | 4.875          | 912820GV3                       | 02/15/12                           | 24,779,838                       | 23,606,133                  | 1,173,705      | 70,400   |
| 912828KC3  | V                        | 1.375          | 912820SZ1                       | 02/15/12                           | 33,629,572                       | 33,549,412                  | 80,160         | 0        |
| 912828GK0  | G                        | 4.625          | 912820PG6                       | 02/29/12                           | 16,636,927                       | 16,602,847                  | 34,080         | 0        |
| 912828MQ0  | AH                       | 0.875          | 912820VL8                       | 02/29/12                           | 45,081,769                       | 45,081,769                  | 0              | 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        |
| 912828MU1  | AJ                       | 1.000          | 912820VN4                       | 03/31/12                           | 45,488,746                       | 45,488,746                  | 0              | 0        |
| 912828KK5  | X                        | 1.375          | 912820TJ6                       | 04/15/12                           | 35,557,616                       | 35,540,016                  | 17,600         | 0        |
| 912828GQ7  | K                        | 4.500          | 912820PM3                       | 04/30/12                           | 16,450,419                       | 16,391,219                  | 59,200         | 0        |
| 912828NB2  | AK                       | 1.000          | 912820VT1                       | 04/30/12                           | 44,937,931                       | 44,937,931                  | 0              | 0        |
| 912828KP4  | Y                        | 1.375          | 912820TP2                       | 05/15/12                           | 41,193,756                       | 41,191,736                  | 2,020          | 0        |
| 912828GU8  | L                        | 4.750          | 912820PR2                       | 05/31/12                           | 16,235,887                       | 16,158,887                  | 77,000         | 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                       | 15,726,399                  | 77,280         | 0        |
| 912828AJ9  | D                        | 4.375          | 912820HF7                       | 08/15/12                           | 19,647,976                       | 18,298,328                  | 1,349,648      | 0        |
| 912828LH1  | AB                       | 1.750          | 912820UE5                       | 08/15/12                           | 42,714,780                       | 42,484,780                  | 230,000        | 0        |
| 912828HC7  | P                        | 4.125          | 912820PZ4                       | 08/31/12                           | 16,091,100                       | 16,089,500                  | 1,600          | 0        |
| 912828LM0  | AC                       | 1.375          | 912820UJ4                       | 09/15/12                           | 38,081,890                       | 38,081,890                  | 0              | 0        |
| 912828HE3  | Q                        | 4.250          | 912820QB6                       | 09/30/12                           | 15,873,928                       | 15,873,928                  | 0              | 0        |
| 912828LR9  | AD                       | 1.375          | 912820UN5                       | 10/15/12                           | 39,305,708                       | 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                       | 17,149,109                  | 963,633        | 14,900   |
| 912828LX6  | AE                       | 1.375          | 912820UT2                       | 11/15/12                           | 44,974,831                       | 44,873,130                  | 101,701        | 0        |
| 912828HK9  | S                        | 3.375          | 912820QG5                       | 11/30/12                           | 15,953,078                       | 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                           | 15,657,080                       | 15,657,080                  | 0              | 0        |
| 912828MG2  | U                        | 1.375          | 912820VC8                       | 01/15/13                           | 41,551,861                       | 41,551,861                  | 0              | 0        |

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MAY 31, 2010 -- Continued**

| Loan Description                  | Corpus<br>STRIP<br>CUSIP | Maturity Date  | Amount Outstanding in Thousands |                                    |                                  | Reconstituted<br>This Month |                    |                   |
|-----------------------------------|--------------------------|----------------|---------------------------------|------------------------------------|----------------------------------|-----------------------------|--------------------|-------------------|
|                                   |                          |                | Total<br>Outstanding            | Portion Held in<br>Unstripped Form | Portion Held in<br>Stripped Form |                             |                    |                   |
| <b>Treasury Notes, Continued:</b> |                          |                |                                 |                                    |                                  |                             |                    |                   |
| CUSIP:                            | Series:                  | Interest Rate: |                                 |                                    |                                  |                             |                    |                   |
| 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                           | 19,498,396                       | 18,627,038                  | 871,358            | 0                 |
| 912828MN7                         | V                        | 1.375          | 912820VG9                       | 02/15/13                           | 44,497,109                       | 44,401,429                  | 95,680             | 0                 |
| 912828HT0                         | G                        | 2.750          | 912820Q3                        | 02/28/13                           | 17,784,087                       | 17,784,087                  | 0                  | 0                 |
| 912828MT4                         | W                        | 1.375          | 912820VM6                       | 03/15/13                           | 40,473,341                       | 40,473,341                  | 0                  | 0                 |
| 912828HV5                         | H                        | 2.500          | 912820QS9                       | 03/31/13                           | 20,571,094                       | 20,571,094                  | 0                  | 0                 |
| 912828MX5                         | X                        | 1.750          | 912820VR5                       | 04/15/13                           | 42,928,259                       | 42,928,259                  | 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                       | 17,616,167                  | 637,386            | 1,120             |
| 912828NC0                         | Y                        | 1.375          | 912820VX2                       | 05/15/13                           | 41,316,930                       | 41,316,930                  | 0                  | 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                       | 32,910,083                  | 611,040            | 9,760             |
| 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                       | 29,702,666                  | 934,178            | 0                 |
| 912828JT8                         | S                        | 2.000          | 912820SQ1                       | 11/30/13                           | 27,819,417                       | 27,714,417                  | 105,000            | 0                 |
| 912828JW1                         | T                        | 1.500          | 912820SU2                       | 12/31/13                           | 30,043,540                       | 30,038,780                  | 4,760              | 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                       | 27,604,858                  | 476,208            | 5,512             |
| 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                       | 27,051,213                  | 251,768            | 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                           | 39,976,415                       | 39,976,415                  | 0                  | 0                 |
| 912828CT5                         | E                        | 4.250          | 912820KQ9                       | 08/15/14                           | 24,721,634                       | 24,440,734                  | 280,900            | 5,040             |
| 912828LK4                         | Q                        | 2.375          | 912820UG0                       | 08/31/14                           | 40,174,823                       | 40,174,823                  | 0                  | 0                 |
| 912828LQ1                         | R                        | 2.375          | 912820UM7                       | 09/30/14                           | 40,708,928                       | 40,708,928                  | 0                  | 0                 |
| 912828LS7                         | S                        | 2.375          | 912820UP0                       | 10/31/14                           | 42,010,655                       | 42,010,655                  | 0                  | 0                 |
| 912828DC1                         | F                        | 4.250          | 912820KZ9                       | 11/15/14                           | 25,472,536                       | 25,085,156                  | 387,380            | 1,600             |
| 912828LZ1                         | T                        | 2.125          | 912820UV7                       | 11/30/14                           | 43,261,453                       | 43,261,453                  | 0                  | 0                 |
| 912828ME7                         | U                        | 2.625          | 912820UZ8                       | 12/31/14                           | 43,245,045                       | 43,245,045                  | 0                  | 0                 |
| 912828MH0                         | G                        | 2.250          | 912820VE4                       | 01/31/15                           | 42,684,778                       | 42,684,778                  | 0                  | 0                 |
| 912828DM9                         | B                        | 4.000          | 912820LJ4                       | 02/15/15                           | 34,215,057                       | 34,212,982                  | 2,075              | 0                 |
| 912828MR8                         | H                        | 2.375          | 912820VJ3                       | 02/28/15                           | 43,033,093                       | 43,033,093                  | 0                  | 0                 |
| 912828MW7                         | J                        | 2.500          | 912820VQ7                       | 03/31/15                           | 43,421,194                       | 43,421,194                  | 0                  | 0                 |
| 912828MZ0                         | L                        | 2.500          | 912820VU8                       | 04/30/15                           | 42,891,991                       | 42,891,991                  | 0                  | 0                 |
| 912828DV9                         | C                        | 4.125          | 912820LS4                       | 05/15/15                           | 34,471,849                       | 34,459,049                  | 12,800             | 320               |
| 912828EE6                         | E                        | 4.250          | 912820MB0                       | 08/15/15                           | 32,469,697                       | 32,468,577                  | 1,120              | 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                 |
| 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                       | 23,292,890                  | 800                | 0                 |
| 912828KW9                         | K                        | 3.250          | 912820TT4                       | 05/31/16                           | 26,895,995                       | 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                       | 22,519,871                  | 36,800             | 960               |
| 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                           | 23,293,786                       | 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                 |
| 912828MK3                         | G                        | 3.125          | 912820VF1                       | 01/31/17                           | 32,521,456                       | 32,521,456                  | 0                  | 0                 |
| 912828GH7                         | B                        | 4.625          | 912820PE1                       | 02/15/17                           | 22,187,361                       | 22,187,361                  | 5,400              | 0                 |
| 912828MS6                         | H                        | 3.000          | 912820VK0                       | 02/28/17                           | 32,786,489                       | 32,786,489                  | 0                  | 0                 |
| 912828MV9                         | J                        | 3.250          | 912820VP9                       | 03/31/17                           | 33,082,560                       | 33,082,560                  | 0                  | 0                 |
| 912828NA4                         | K                        | 3.125          | 912820VV6                       | 04/30/17                           | 32,682,413                       | 32,682,413                  | 0                  | 0                 |
| 912828GS3                         | C                        | 4.500          | 912820PP6                       | 05/15/17                           | 25,586,541                       | 25,585,501                  | 1,040              | 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                       | 27,668,648                  | 5,600              | 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                           | 58,676,801                       | 58,676,801                  | 0                  | 0                 |
| 912828KQ2                         | C                        | 3.125          | 912820TQ0                       | 05/15/19                           | 64,410,823                       | 64,410,817                  | 6                  | 36,608            |
| 912828LJ7                         | E                        | 3.625          | 912820UD7                       | 08/15/19                           | 66,753,044                       | 66,753,044                  | 0                  | 280,000           |
| 912828LY4                         | F                        | 3.375          | 912820US4                       | 11/15/19                           | 71,036,988                       | 71,036,988                  | 0                  | 374,400           |
| 912828MP2                         | B                        | 3.625          | 912820VH7                       | 02/15/20                           | 71,595,465                       | 71,595,465                  | 0                  | 336,000           |
| 912828ND8                         | C                        | 3.500          | 912820VW4                       | 05/15/20                           | 26,093,204                       | 26,093,204                  | 0                  | 350,000           |
| <b>Total Treasury Notes.....</b>  |                          |                |                                 |                                    | <b>4,701,552,342</b>             | <b>4,683,004,725</b>        | <b>18,547,617</b>  | <b>1,494,112</b>  |
| <b>Grand Total.....</b>           |                          |                |                                 |                                    | <b>6,058,460,109</b>             | <b>5,879,346,777</b>        | <b>179,113,332</b> | <b>31,336,159</b> |