

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JUNE 30, 2013

| 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: | | | | | | | |
| 912810DP0 | 11.250 | 912803AA1 | 02/15/15 | 10,520,299 | 9,417,903 | 1,102,396 | 136,000 | |
| 912810DS4 | 10.625 | 912803AC7 | 08/15/15 | 4,023,916 | 3,407,737 | 616,179 | 4,800 | |
| 912810DT2 | 9.875 | 912803AE3 | 11/15/15 | 5,584,859 | 4,296,423 | 1,288,436 | 100,320 | |
| 912810DV7 | 9.250 | 912803AF0 | 02/15/16 | 5,431,754 | 5,127,736 | 304,018 | 31,440 | |
| 912810DW5 | 7.250 | 912803AH6 | 05/15/16 | 18,823,551 | 18,031,210 | 792,341 | 9,400 | |
| 912810DX3 | 7.500 | 912803AK9 | 11/15/16 | 18,787,448 | 18,006,381 | 781,067 | 0 | |
| 912810DY1 | 8.750 | 912803AL7 | 05/15/17 | 15,559,169 | 12,323,792 | 3,235,377 | 12,208 | |
| 912810DZ8 | 8.875 | 912803AM5 | 08/15/17 | 10,968,358 | 9,552,046 | 1,416,312 | 0 | |
| 912810EA2 | 9.125 | 912803AN3 | 05/15/18 | 6,717,439 | 5,130,136 | 1,587,303 | 221,160 | |
| 912810EB0 | 9.000 | 912803AP8 | 11/15/18 | 7,174,470 | 5,347,241 | 1,827,229 | 53,700 | |
| 912810EC8 | 8.875 | 912803AQ6 | 02/15/19 | 13,090,498 | 10,837,906 | 2,252,592 | 16,320 | |
| 912810ED6 | 8.125 | 912803AR4 | 08/15/19 | 18,940,932 | 18,428,390 | 512,542 | 69,600 | |
| 912810EE4 | 8.500 | 912803AS2 | 02/15/20 | 9,476,268 | 8,274,445 | 1,201,823 | 23,080 | |
| 912810EF1 | 8.750 | 912803AT0 | 05/15/20 | 7,582,183 | 7,153,518 | 428,665 | 1,008 | |
| 912810EG9 | 8.750 | 912803AU7 | 08/15/20 | 17,059,306 | 16,151,143 | 908,163 | 17,152 | |
| 912810EH7 | 7.875 | 912803AV5 | 02/15/21 | 10,075,573 | 9,854,359 | 221,214 | 25,120 | |
| 912810EJ3 | 8.125 | 912803AW3 | 05/15/21 | 10,066,788 | 9,523,674 | 543,114 | 2,016 | |
| 912810EK0 | 8.125 | 912803AX1 | 08/15/21 | 9,506,382 | 9,138,346 | 368,036 | 37,320 | |
| 912810EL8 | 8.000 | 912803AY9 | 11/15/21 | 30,632,194 | 27,113,546 | 3,518,649 | 97,743 | |
| 912810EM6 | 7.250 | 912803AZ6 | 08/15/22 | 10,127,790 | 9,372,336 | 755,454 | 82,700 | |
| 912810EN4 | 7.625 | 912803BA0 | 11/15/22 | 7,423,626 | 6,618,467 | 805,159 | 89,900 | |
| 912810EP9 | 7.125 | 912803BB8 | 02/15/23 | 15,782,061 | 14,793,219 | 988,842 | 142,740 | |
| 912810EQ7 | 6.250 | 912803BC6 | 08/15/23 | 22,659,044 | 21,917,554 | 741,490 | 283,754 | |
| 912810ES3 | 7.500 | 912803BD4 | 11/15/24 | 9,604,162 | 8,466,028 | 1,138,134 | 411,948 | |
| 912810ET1 | 7.625 | 912803BE2 | 02/15/25 | 9,509,170 | 8,532,175 | 976,995 | 171,000 | |
| 912810EV6 | 6.875 | 912803BF9 | 08/15/25 | 11,187,207 | 9,837,462 | 1,349,745 | 450,632 | |
| 912810EW4 | 6.000 | 912803BG7 | 02/15/26 | 12,837,916 | 12,157,632 | 680,284 | 2,450 | |
| 912810EX2 | 6.750 | 912803BH5 | 08/15/26 | 8,810,418 | 7,818,115 | 992,303 | 213,680 | |
| 912810EY0 | 6.500 | 912803BJ1 | 11/15/26 | 10,860,177 | 8,778,110 | 2,082,067 | 105,000 | |
| 912810EZ7 | 6.625 | 912803BK8 | 02/15/27 | 9,521,971 | 7,955,632 | 1,566,339 | 80,000 | |
| 912810FA1 | 6.375 | 912803BL6 | 08/15/27 | 9,196,756 | 7,972,957 | 1,223,799 | 163,410 | |
| 912810FB9 | 6.125 | 912803BM4 | 11/15/27 | 22,021,339 | 17,470,234 | 4,551,105 | 140,200 | |
| 912810FE3 | 5.500 | 912803BP7 | 08/15/28 | 11,776,201 | 11,023,075 | 753,126 | 154,820 | |
| 912810FF0 | 5.250 | 912803BV4 | 11/15/28 | 10,947,052 | 9,955,656 | 991,396 | 282,400 | |
| 912810FG8 | 5.250 | 912803BW2 | 02/15/29 | 11,350,341 | 10,403,625 | 946,716 | 184,320 | |
| 912810FJ2 | 6.125 | 912803CG6 | 08/15/29 | 11,178,580 | 9,744,200 | 1,434,380 | 262,060 | |
| 912810FM5 | 6.250 | 912803CH4 | 05/15/30 | 17,043,162 | 13,657,334 | 3,385,828 | 157,478 | |
| 912810FP8 | 5.375 | 912803CK7 | 02/15/31 | 16,427,648 | 14,130,928 | 2,296,720 | 629,660 | |
| 912810FT0 | 4.500 | 912803CX9 | 02/15/36 | 26,397,130 | 21,524,858 | 4,872,272 | 262,720 | |
| 912810PT9 | 4.750 | 912803CZ4 | 02/15/37 | 16,589,456 | 14,917,241 | 1,672,215 | 40,000 | |
| 912810PU6 | 5.000 | 912803DA8 | 05/15/37 | 21,413,045 | 19,203,937 | 2,209,108 | 298,600 | |
| 912810PW2 | 4.375 | 912803DC4 | 02/15/38 | 22,525,149 | 20,196,093 | 2,329,056 | 154,304 | |
| 912810PX0 | 4.500 | 912803DD2 | 05/15/38 | 25,500,123 | 22,744,009 | 2,756,114 | 414,280 | |
| 912810QA9 | 3.500 | 912803DF7 | 02/15/39 | 25,908,569 | 21,915,319 | 3,993,250 | 374,600 | |
| 912810QB7 | 4.250 | 912803DG5 | 05/15/39 | 38,778,773 | 32,682,023 | 6,096,750 | 290,720 | |
| 912810QC5 | 4.500 | 912803DH3 | 08/15/39 | 41,430,538 | 38,556,448 | 2,874,090 | 434,040 | |
| 912810QD3 | 4.375 | 912803DJ9 | 11/15/39 | 44,564,249 | 30,936,304 | 13,627,945 | 684,760 | |
| 912810QE1 | 4.625 | 912803DK6 | 02/15/40 | 44,902,490 | 33,316,950 | 11,585,540 | 293,330 | |
| 912810QH4 | 4.375 | 912803DM2 | 05/15/40 | 43,473,044 | 26,542,987 | 16,930,057 | 649,174 | |
| 912810QK7 | 3.875 | 912803DNO | 08/15/40 | 43,213,317 | 34,408,222 | 8,805,095 | 514,280 | |
| 912810QL5 | 4.250 | 912803DP5 | 11/15/40 | 42,903,189 | 33,673,729 | 9,229,460 | 713,520 | |
| 912810QN1 | 4.750 | 912803DQ3 | 02/15/41 | 43,004,945 | 38,220,883 | 4,784,062 | 374,960 | |
| 912810QQ4 | 4.375 | 912803DS9 | 05/15/41 | 41,995,507 | 38,158,561 | 3,836,946 | 322,128 | |
| 912810QS0 | 3.750 | 912803DT7 | 08/15/41 | 42,488,837 | 40,194,656 | 2,294,181 | 476,976 | |
| 912810QT8 | 3.125 | 912803DU4 | 11/15/41 | 44,622,444 | 36,405,039 | 8,217,405 | 710,909 | |
| 912810QU5 | 3.125 | 912803DV2 | 02/15/42 | 47,219,044 | 39,655,136 | 7,563,908 | 504,653 | |
| 912810QW1 | 3.000 | 912803DX8 | 05/15/42 | 43,918,686 | 38,050,296 | 5,868,389 | 709,300 | |
| 912810QX9 | 2.750 | 912803DY6 | 08/15/42 | 41,995,432 | 36,521,367 | 5,474,065 | 327,560 | |
| 912810QY7 | 2.750 | 912803DZ3 | 11/15/42 | 41,994,009 | 34,515,342 | 7,478,667 | 887,040 | |
| 912810QZ4 | 3.125 | 912803EA7 | 02/15/43 | 41,999,759 | 33,114,424 | 8,885,335 | 1,430,318 | |
| 912810RB6 | 2.875 | 912803EC3 | 05/15/43 | 29,000,033 | 27,695,113 | 1,304,920 | 416,680 | |
| Total Treasury Bonds..... | | | | 1,324,123,777 | 1,130,869,608 | 193,254,169 | 16,151,390 | |
| Treasury Inflation-Protected Securities: | | | | | | | | |
| CUSIP: | Series: | Interest Rate: | | | | | | |
| 912828BD1 | C | 1.875 | 912820JA6 | 07/15/13 | 25,334,534 | 25,334,534 | 0 | 0 |
| 912828BW9 | A | 2.000 | 912820JT5 | 01/15/14 | 26,432,356 | 26,432,356 | 0 | 0 |
| 912828KM1 | K | 1.250 | 912820TK3 | 04/15/14 | 16,774,346 | 16,774,346 | 0 | 0 |
| 912828CP3 | D | 2.000 | 912820KL0 | 07/15/14 | 23,443,829 | 23,443,829 | 0 | 0 |
| 912828DH0 | A | 1.625 | 912820LE5 | 01/15/15 | 23,142,017 | 23,142,017 | 0 | 0 |
| 912828MY3 | K | 0.500 | 912820VS3 | 04/15/15 | 22,786,867 | 22,786,867 | 0 | 0 |
| 912828EA4 | D | 1.875 | 912820LX3 | 07/15/15 | 20,324,945 | 20,324,945 | 0 | 0 |
| 912828ET3 | A | 2.000 | 912820MQ7 | 01/15/16 | 19,919,494 | 19,919,494 | 0 | 0 |
| 912828QD5 | W | 0.125 | 912820XZ5 | 04/15/16 | 40,420,294 | 40,420,294 | 0 | 0 |
| 912828FL9 | D | 2.500 | 912820NH6 | 07/15/16 | 23,031,308 | 23,031,308 | 0 | 0 |
| 912828GD6 | A | 2.375 | 912820PA9 | 01/15/17 | 19,891,527 | 19,891,527 | 0 | 0 |
| 912828SQ4 | X | 0.125 | 912820D53 | 04/15/17 | 45,487,098 | 45,487,098 | 0 | 0 |
| 912828GX2 | D | 2.625 | 912820PU5 | 07/15/17 | 15,706,923 | 15,706,923 | 0 | 0 |
| 912828HN3 | A | 1.625 | 912820QK6 | 01/15/18 | 18,223,753 | 18,223,753 | 0 | 0 |
| 912828UX6 | X | 0.125 | 912820C47 | 04/15/18 | 18,103,607 | 18,103,607 | 0 | 0 |
| 912828JE1 | D | 1.375 | 912820RB5 | 07/15/18 | 16,144,130 | 16,144,130 | 0 | 0 |
| 912828JX9 | A | 2.125 | 912820SV0 | 01/15/19 | 15,965,668 | 15,965,668 | 0 | 0 |
| 912828LA6 | D | 1.875 | 912820TY3 | 07/15/19 | 16,530,298 | 16,530,298 | 0 | 0 |
| 912828MF4 | A | 1.375 | 912820VB0 | 01/15/20 | 20,403,812 | 20,403,812 | 0 | 0 |
| 912828NM8 | D | 1.250 | 912820WF0 | 07/15/20 | 34,526,570 | 34,526,570 | 0 | 0 |
| 912828PP9 | A | 1.125 | 912820XK8 | 01/15/21 | 38,992,377 | 38,992,377 | 0 | 0 |
| 912828QV5 | D | 0.625 | 912820YP6 | 07/15/21 | 36,980,773 | 36,980,773 | 0 | 0 |
| 912828SA9 | A | 0.125 | 912820ZS9 | 01/15/22 | 42,416,103 | 42,416,103 | 0 | 0 |
| 912828TE0 | D | 0.125 | 912820RP4 | 07/15/22 | 41,460,021 | 41,460,021 | 0 | 0 |
| 912828UH1 | A | 0.125 | 912820A64 | 01/15/23 | 41,306,384 | 41,306,384 | 0 | 0 |
| 912810FR4 | | 2.375 | 912803CN1 | 01/15/25 | 34,545,690 | 34,545,690 | 0 | 0 |
| 912810FS2 | | 2.000 | 912803CW1 | 01/15/26 | 23,434,137 | 23,434,137 | 0 | 0 |
| 912810PS1 | | 2.375 | 912803CY7 | 01/15/27 | 19,007,118 | 19,007,118 | 0 | 0 |
| 912810PV4 | | 1.750 | 912803DB6 | 01/15/28 | 17,355,293 | 17,355,293 | 0 | 0 |
| 912810FD5 | | 3.625 | 912803BN2 | 04/15/28 | 24,131,788 | 24,131,572 | 216 | 0 |
| 912810PZ5 | | 2.500 | 912803DE0 | 01/15/29 | 15,327,264 | 15,327,264 | 0 | 0 |
| 912810FH6 | | 3.875 | 912803CF8 | 04/15/29 | 27,580,905 | 27,500,273 | 80,632 | 0 |
| 912810FQ6 | | 3.375 | 912803CL5 | 04/15/32 | 6,566,880 | 6,566,880 | 0 | 0 |
| 912810QF8 | | 2.125 | 912803DL4 | 02/15/40 | 16,323,539 | 16,323,539 | 0 | 0 |
| 912810QP6 | | 2.125 | 912803DR1 | 02/15/41 | 25,470,267 | 25,470,267 | 0 | 0 |
| 912810QV3 | | 0.750 | 912803DW0 | 02/15/42 | 23,802,532 | 23,802,532 | 0 | 0 |
| 912810RA8 | | 0.625 | 912803EB5 | 02/15/43 | 16,184,040 | 16,184,040 | 0 | 0 |
| Total Treasury Inflation-Protected Securities..... | | | | 913,478,485 | 913,397,637 | 80,848 | 0 | |

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JUNE 30, 2013 -- 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: | | | | | | | | |
| CUSIP: | Series: | Interest Rate: | | | | | | |
| 912828NN6 | AA | 1.000 | 912820WG8 | 07/15/13 | 35,009,971 | 34,950,971 | 59,000 | 0 |
| 912828JG6 | N | 3.375 | 912820RD1 | 07/31/13 | 23,314,208 | 23,039,008 | 275,200 | 0 |
| 912828QW3 | AN | 0.375 | 912820YS0 | 07/31/13 | 36,042,014 | 36,030,814 | 11,200 | 0 |
| 912828BH2 | D | 4.250 | 912820JE8 | 08/15/13 | 33,521,123 | 32,023,629 | 1,497,494 | 7,000 |
| 912828NU0 | AB | 0.750 | 912820WL7 | 08/15/13 | 36,036,141 | 36,002,061 | 34,080 | 0 |
| 912828JK7 | P | 3.125 | 912820RF6 | 08/31/13 | 23,837,284 | 23,821,892 | 15,392 | 0 |
| 912828RD4 | AP | 0.125 | 912820YV3 | 08/31/13 | 36,070,538 | 35,918,538 | 152,000 | 0 |
| 912828NY2 | AC | 0.750 | 912820WR4 | 09/15/13 | 33,356,878 | 33,288,878 | 68,000 | 0 |
| 912828JM3 | Q | 3.125 | 912820RJ8 | 09/30/13 | 26,219,897 | 26,187,124 | 32,773 | 0 |
| 912828RK8 | AQ | 0.125 | 912820ZA8 | 09/30/13 | 36,089,770 | 36,076,970 | 12,800 | 0 |
| 912828PB0 | AD | 0.500 | 912820WV5 | 10/15/13 | 32,280,261 | 32,223,061 | 57,200 | 0 |
| 912828JQ4 | R | 2.750 | 912820RK5 | 10/31/13 | 25,063,374 | 25,046,574 | 16,800 | 0 |
| 912828RN2 | AR | 0.250 | 912820ZF7 | 10/31/13 | 36,331,605 | 36,308,405 | 23,200 | 0 |
| 912828BR0 | E | 4.250 | 912820JN8 | 11/15/13 | 30,636,844 | 28,958,235 | 1,678,609 | 0 |
| 912828PU8 | AE | 0.500 | 912820XA0 | 11/15/13 | 32,853,372 | 32,586,572 | 266,800 | 0 |
| 912828JT8 | S | 2.000 | 912820SQ1 | 11/30/13 | 27,819,417 | 27,483,917 | 335,500 | 0 |
| 912828RS1 | AS | 0.250 | 912820ZJ9 | 11/30/13 | 36,585,587 | 36,558,387 | 27,200 | 0 |
| 912828PL8 | AF | 0.750 | 912820XE2 | 12/15/13 | 32,467,615 | 32,451,615 | 16,000 | 0 |
| 912828JW1 | T | 1.500 | 912820SU2 | 12/31/13 | 30,043,540 | 29,931,580 | 111,960 | 0 |
| 912828RW2 | AT | 0.125 | 912820ZQ3 | 12/31/13 | 36,132,563 | 36,110,163 | 22,400 | 0 |
| 912828PQ7 | V | 1.000 | 912820XJ1 | 01/15/14 | 32,701,304 | 32,645,304 | 56,000 | 0 |
| 912828JZ4 | G | 1.750 | 912820SX6 | 01/31/14 | 31,273,435 | 31,163,835 | 109,600 | 0 |
| 912828SB7 | AH | 0.250 | 912820ZU4 | 01/31/14 | 35,659,378 | 35,657,778 | 1,600 | 0 |
| 912828CA6 | B | 4.000 | 912820JX6 | 02/15/14 | 28,081,066 | 27,295,312 | 785,754 | 5,000 |
| 912828QH6 | W | 1.250 | 912820XP7 | 02/15/14 | 32,734,721 | 32,624,897 | 109,824 | 0 |
| 912828KF6 | H | 1.875 | 912820TD9 | 02/28/14 | 33,714,392 | 33,603,032 | 111,360 | 0 |
| 912828SG6 | AJ | 0.250 | 912820ZZ3 | 02/28/14 | 35,495,638 | 35,494,838 | 800 | 0 |
| 912828PZ7 | X | 1.250 | 912820XU6 | 03/15/14 | 32,000,096 | 31,994,656 | 5,440 | 0 |
| 912828KJ8 | J | 1.750 | 912820TF4 | 03/31/14 | 35,611,707 | 35,480,507 | 131,200 | 0 |
| 912828SL5 | AK | 0.250 | 912820C96 | 03/31/14 | 35,829,683 | 35,828,083 | 1,600 | 0 |
| 912828QC7 | Y | 1.250 | 912820XY8 | 04/15/14 | 33,575,518 | 33,571,838 | 3,680 | 0 |
| 912828KN9 | L | 1.875 | 912820TM9 | 04/30/14 | 36,213,142 | 36,107,862 | 105,280 | 0 |
| 912828SR2 | AL | 0.250 | 912820D79 | 04/30/14 | 35,940,323 | 35,940,323 | 0 | 0 |
| 912828CJ7 | C | 4.750 | 912820KF3 | 05/15/14 | 27,302,981 | 26,549,122 | 753,859 | 0 |
| 912828QM5 | Z | 1.000 | 912820YD3 | 05/15/14 | 31,999,888 | 31,923,888 | 76,000 | 0 |
| 912828KV1 | M | 2.250 | 912820TS6 | 05/31/14 | 36,169,822 | 36,004,022 | 165,800 | 0 |
| 912828SW1 | AM | 0.250 | 912820E52 | 05/31/14 | 34,999,874 | 34,986,274 | 13,600 | 0 |
| 912828QS2 | AA | 0.750 | 912820YJ0 | 06/15/14 | 32,000,108 | 31,997,708 | 2,400 | 0 |
| 912828KY5 | N | 2.625 | 912820TV9 | 06/30/14 | 38,074,883 | 37,942,083 | 132,800 | 0 |
| 912828TA8 | AN | 0.250 | 912820E78 | 06/30/14 | 35,356,060 | 35,354,460 | 1,600 | 0 |
| 912828QU7 | AB | 0.625 | 912820YN1 | 07/15/14 | 32,000,023 | 31,997,463 | 2,560 | 0 |
| 912828LC2 | P | 2.625 | 912820UA3 | 07/31/14 | 39,976,415 | 39,866,015 | 110,400 | 0 |
| 912828TF7 | AP | 0.125 | 912820RR0 | 07/31/14 | 34,999,819 | 34,999,819 | 0 | 0 |
| 912828CT5 | E | 4.250 | 912820KQ9 | 08/15/14 | 24,721,634 | 24,042,229 | 679,405 | 0 |
| 912828RB8 | AC | 0.500 | 912820YU5 | 08/15/14 | 32,980,015 | 32,903,855 | 76,160 | 0 |
| 912828LK4 | Q | 2.375 | 912820UG0 | 08/31/14 | 40,174,823 | 40,074,023 | 100,800 | 0 |
| 912828TL4 | AQ | 0.250 | 912820RX7 | 08/31/14 | 34,996,811 | 34,991,211 | 5,600 | 0 |
| 912828RG7 | AD | 0.250 | 912820YY7 | 09/15/14 | 32,000,014 | 31,996,814 | 3,200 | 0 |
| 912828TQ3 | AR | 0.250 | 912820SB4 | 09/30/14 | 34,999,886 | 34,999,886 | 0 | 0 |
| 912828LQ1 | R | 2.375 | 912820UM7 | 09/30/14 | 40,708,928 | 40,664,128 | 44,800 | 0 |
| 912828RL6 | AE | 0.500 | 912820ZC4 | 10/15/14 | 31,999,848 | 31,999,848 | 0 | 0 |
| 912828LS7 | S | 2.375 | 912820UP0 | 10/31/14 | 42,010,655 | 41,989,855 | 20,800 | 0 |
| 912828TU4 | AS | 0.250 | 912820SF5 | 10/31/14 | 34,999,624 | 34,999,624 | 0 | 0 |
| 912828DC1 | F | 4.250 | 912820KZ9 | 11/15/14 | 25,472,536 | 24,924,880 | 547,656 | 0 |
| 912828RQ5 | AF | 0.375 | 912820ZG5 | 11/15/14 | 34,448,216 | 34,402,936 | 45,280 | 0 |
| 912828LZ1 | T | 1.250 | 912820UV7 | 11/30/14 | 43,261,453 | 43,255,053 | 6,400 | 0 |
| 912828TZ3 | AT | 0.250 | 912820SL2 | 11/30/14 | 34,999,695 | 34,999,695 | 0 | 0 |
| 912828RV4 | AG | 0.250 | 912820ZM2 | 12/15/14 | 33,169,985 | 33,169,985 | 0 | 0 |
| 912828ME7 | U | 2.625 | 912820UZ8 | 12/31/14 | 43,245,045 | 43,238,645 | 6,400 | 0 |
| 912828UD0 | AU | 0.125 | 912820A49 | 12/31/14 | 34,999,610 | 34,999,610 | 0 | 0 |
| 912828RZ5 | V | 0.250 | 912820ZR1 | 01/15/15 | 34,271,330 | 34,265,730 | 5,600 | 0 |
| 912828MH0 | G | 2.250 | 912820VE4 | 01/31/15 | 42,684,778 | 42,683,178 | 1,600 | 0 |
| 912828UK4 | AH | 0.250 | 912820A98 | 01/31/15 | 34,999,221 | 34,999,221 | 0 | 0 |
| 912828DM9 | B | 4.000 | 912820LJ4 | 02/15/15 | 34,215,057 | 34,108,697 | 106,360 | 3,000 |
| 912828SE1 | W | 0.250 | 912820ZX8 | 02/15/15 | 35,901,103 | 35,901,103 | 0 | 0 |
| 912828MR8 | H | 2.375 | 912820VJ3 | 02/28/15 | 43,033,093 | 42,934,533 | 98,560 | 0 |
| 912828JP3 | AJ | 0.250 | 912820B55 | 02/28/15 | 34,999,500 | 34,999,500 | 0 | 0 |
| 912828SK7 | X | 0.375 | 912820C88 | 03/15/15 | 34,221,707 | 34,212,107 | 9,600 | 0 |
| 912828MW7 | J | 2.500 | 912820VQ7 | 03/31/15 | 43,421,194 | 43,418,554 | 2,640 | 0 |
| 912828JT5 | AK | 0.250 | 912820C21 | 03/31/15 | 34,999,830 | 34,999,830 | 0 | 0 |
| 912828SP6 | Y | 0.375 | 912820D46 | 04/15/15 | 37,822,698 | 37,816,298 | 6,400 | 0 |
| 912828MZ0 | L | 2.500 | 912820VU8 | 04/30/15 | 42,891,991 | 42,891,991 | 0 | 0 |
| 912828UY4 | AL | 0.125 | 912820CS4 | 04/30/15 | 34,998,964 | 34,998,964 | 0 | 0 |
| 912828DV9 | C | 4.125 | 912820LS4 | 05/15/15 | 34,471,849 | 34,061,073 | 410,776 | 0 |
| 912828SU5 | Z | 0.250 | 912820D95 | 05/15/15 | 34,001,868 | 34,000,268 | 1,600 | 0 |
| 912828NF3 | M | 2.125 | 912820VZ7 | 05/31/15 | 40,865,871 | 40,864,271 | 1,600 | 0 |
| 912828VD9 | AM | 0.250 | 912820F69 | 05/31/15 | 34,997,227 | 34,997,227 | 0 | 0 |
| 912828SZ4 | AA | 0.375 | 912820E60 | 06/15/15 | 34,259,563 | 34,259,563 | 0 | 0 |
| 912828NL0 | N | 1.875 | 912820WD5 | 06/30/15 | 39,132,070 | 39,127,270 | 4,800 | 0 |
| 912828TD2 | AB | 0.250 | 912820F28 | 07/15/15 | 32,000,119 | 32,000,119 | 0 | 0 |
| 912828NP1 | P | 1.750 | 912820WH6 | 07/31/15 | 38,214,202 | 38,202,202 | 12,000 | 0 |
| 912828EE6 | E | 4.250 | 912820MB0 | 08/15/15 | 32,469,697 | 32,350,441 | 119,256 | 0 |
| 912828TK6 | AC | 0.250 | 912820RT6 | 08/15/15 | 32,000,316 | 32,000,316 | 0 | 0 |
| 912828NV8 | Q | 1.250 | 912820WP8 | 08/31/15 | 36,881,494 | 36,874,454 | 7,040 | 0 |
| 912828TP5 | AD | 0.250 | 912820RY5 | 09/15/15 | 31,999,939 | 31,999,939 | 0 | 0 |
| 912828NZ9 | R | 1.250 | 912820WT0 | 09/30/15 | 36,102,809 | 36,102,809 | 0 | 0 |
| 912828TT7 | AE | 0.250 | 912820SC2 | 10/15/15 | 31,999,523 | 31,999,523 | 0 | 0 |
| 912828PE4 | S | 1.250 | 912820WY9 | 10/31/15 | 35,717,606 | 35,717,606 | 0 | 0 |
| 912828EN6 | F | 4.500 | 912820MK0 | 11/15/15 | 23,220,785 | 23,171,825 | 48,960 | 1,880 |
| 912828TX8 | AF | 0.375 | 912820SG3 | 11/15/15 | 32,000,034 | 32,000,034 | 0 | 0 |
| 912828PJ3 | T | 1.375 | 912820XC6 | 11/30/15 | 36,378,695 | 36,369,095 | 9,600 | 0 |
| 912828UC2 | AG | 0.250 | 912820SM0 | 12/15/15 | 32,000,091 | 32,000,091 | 0 | 0 |
| 912828PM6 | U | 2.125 | 912820XG7 | 12/31/15 | 36,756,571 | 36,756,571 | 0 | 0 |
| 912828UG3 | AG | 0.375 | 912820A56 | 01/15/16 | 31,999,977 | 31,999,977 | 0 | 0 |
| 912828PS3 | T | 2.000 | 912820XL6 | 01/31/16 | 35,697,839 | 35,695,539 | 2,300 | 0 |
| 912828EW6 | B | 4.500 | 912820MT1 | 02/15/16 | 21,841,772 | 21,839,382 | 2,390 | 0 |
| 912828UM0 | AH | 0.375 | 912820B22 | 02/15/16 | 31,999,932 | 31,999,932 | 0 | 0 |
| 912828KS8 | G | 2.625 | 912820TB3 | 02/29/16 | 23,178,530 | 23,178,530 | 0 | 0 |
| 912828QJ2 | U | 2.125 | 912820XR3 | 02/29/16 | 36,922,789 | 36,922,789 | 0 | 0 |
| 912828US7 | AJ | 0.375 | 912820B71 | 03/15/16 | 32,000,042 | 32,000,042 | 0 | 0 |
| 912828KT6 | H | 2.375 | 912820TH0 | 03/31/16 | 25,137,609 | 25,137,609 | 0 | 0 |
| 912828QA1 | V | 2.250 | 912820XW2 | 03/31/16 | 36,569,943 | 36,569,943 | 0 | 0 |
| 912828UW8 | AK | 0.250 | 912820C99 | 04/15/16 | 32,000,324 | 32,000,324 | 0 | 0 |
| 912828KR0 | J | 2.625 | 912820TN7 | 04/ | | | | |

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JUNE 30, 2013 -- 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: | | | | | | |
| 912828KZ2 | L | 3.250 | 912820TW7 | 06/30/16 | 27,784,181 | 27,756,341 | 27,840 | 0 |
| 912828QR4 | Z | 1.500 | 912820YM3 | 06/30/16 | 36,126,753 | 36,126,753 | 0 | 0 |
| 912828LD0 | M | 3.250 | 912820UB1 | 07/31/16 | 28,701,406 | 28,701,406 | 0 | 0 |
| 912828QX1 | AA | 1.500 | 912820YQ4 | 07/31/16 | 36,041,491 | 36,041,491 | 0 | 0 |
| 912828FQ8 | E | 4.875 | 912820NM5 | 08/15/16 | 22,556,671 | 22,404,441 | 152,230 | 0 |
| 912828LL2 | N | 3.000 | 912820UH8 | 08/31/16 | 28,842,663 | 28,842,663 | 0 | 0 |
| 912828RF9 | AB | 1.000 | 912820YW1 | 08/31/16 | 36,070,490 | 36,070,490 | 0 | 0 |
| 912828LP3 | P | 3.000 | 912820UL9 | 09/30/16 | 29,513,653 | 29,513,653 | 0 | 0 |
| 912828RJ1 | AC | 1.000 | 912820YZ4 | 09/30/16 | 36,089,339 | 36,089,339 | 0 | 0 |
| 912828LU2 | Q | 3.125 | 912820UR6 | 10/31/16 | 31,764,278 | 31,764,278 | 0 | 0 |
| 912828RM4 | AD | 1.000 | 912820ZD2 | 10/31/16 | 36,330,377 | 36,330,377 | 0 | 0 |
| 912828FY1 | F | 4.625 | 912820NV5 | 11/15/16 | 23,293,786 | 23,290,266 | 3,520 | 0 |
| 912828MA5 | R | 2.750 | 912820UW5 | 11/30/16 | 32,960,967 | 32,960,967 | 0 | 0 |
| 912828RU6 | AE | 0.875 | 912820ZL4 | 11/30/16 | 36,585,946 | 36,585,946 | 0 | 0 |
| 912828MD9 | S | 3.250 | 912820UY1 | 12/31/16 | 32,948,436 | 32,948,436 | 0 | 0 |
| 912828RX0 | AF | 0.875 | 912820ZP5 | 12/31/16 | 36,133,427 | 36,133,427 | 0 | 0 |
| 912828MK3 | G | 3.125 | 912820VF1 | 01/31/17 | 32,521,456 | 32,521,456 | 0 | 0 |
| 912828SC5 | U | 0.875 | 912820ZT7 | 01/31/17 | 35,658,572 | 35,658,572 | 0 | 0 |
| 912828GH7 | B | 4.625 | 912820PE1 | 02/15/17 | 22,192,761 | 22,168,481 | 24,280 | 320 |
| 912828MS6 | H | 3.000 | 912820VK0 | 02/28/17 | 32,786,489 | 32,786,489 | 0 | 0 |
| 912828SJ0 | V | 0.875 | 912820C70 | 02/28/17 | 35,496,998 | 35,496,998 | 0 | 0 |
| 912828MV9 | J | 3.250 | 912820VP9 | 03/31/17 | 33,082,560 | 33,082,560 | 0 | 0 |
| 912828SM3 | W | 1.000 | 912820D38 | 03/31/17 | 35,831,072 | 35,831,072 | 0 | 0 |
| 912828NA4 | K | 3.125 | 912820VV6 | 04/30/17 | 32,682,413 | 32,682,413 | 0 | 0 |
| 912828SS0 | Y | 0.875 | 912820D61 | 04/30/17 | 35,940,338 | 35,940,338 | 0 | 0 |
| 912828GS3 | C | 4.500 | 912820PP6 | 05/15/17 | 25,586,541 | 25,565,338 | 21,203 | 0 |
| 912828NG1 | L | 2.750 | 912820WA1 | 05/31/17 | 31,673,657 | 31,673,657 | 0 | 0 |
| 912828SY7 | Z | 0.625 | 912820E45 | 05/31/17 | 35,001,148 | 35,001,148 | 0 | 0 |
| 912828NK2 | M | 2.500 | 912820WC7 | 06/30/17 | 30,893,473 | 30,893,473 | 0 | 0 |
| 912828TB6 | AA | 0.750 | 912820E86 | 06/30/17 | 35,357,341 | 35,357,341 | 0 | 0 |
| 912828NR7 | N | 2.375 | 912820WJ2 | 07/31/17 | 29,952,302 | 29,952,302 | 0 | 0 |
| 912828TG5 | AB | 0.500 | 912820RQ2 | 07/31/17 | 35,000,091 | 35,000,091 | 0 | 0 |
| 912828HA1 | E | 4.750 | 912820PX9 | 08/15/17 | 28,000,273 | 27,999,553 | 720 | 0 |
| 912828NW6 | P | 1.875 | 912820WQ6 | 08/31/17 | 29,710,046 | 29,710,046 | 0 | 0 |
| 912828TM2 | AC | 0.625 | 912820RV1 | 08/31/17 | 34,999,594 | 34,999,594 | 0 | 0 |
| 912828PA2 | Q | 1.875 | 912820WU7 | 09/30/17 | 29,913,658 | 29,913,658 | 0 | 0 |
| 912828TS9 | AD | 0.625 | 912820RZ2 | 09/30/17 | 35,000,025 | 35,000,025 | 0 | 0 |
| 912828PF1 | R | 1.875 | 912820WW3 | 10/31/17 | 29,594,504 | 29,594,504 | 0 | 0 |
| 912828TW0 | AE | 0.750 | 912820SE8 | 10/31/17 | 35,000,021 | 35,000,021 | 0 | 0 |
| 912828HH6 | F | 4.250 | 912820QE0 | 11/15/17 | 27,674,248 | 27,655,668 | 18,580 | 0 |
| 912828PK0 | S | 2.250 | 912820XB8 | 11/30/17 | 30,143,705 | 30,143,705 | 0 | 0 |
| 912828UA6 | AF | 0.625 | 912820SJ7 | 11/30/17 | 35,000,007 | 35,000,007 | 0 | 0 |
| 912828PN4 | T | 2.750 | 912820XF9 | 12/31/17 | 30,453,707 | 30,453,707 | 0 | 0 |
| 912828UE8 | AG | 0.750 | 912820A23 | 12/31/17 | 35,000,025 | 35,000,025 | 0 | 0 |
| 912828PT1 | G | 2.625 | 912820XN2 | 01/31/18 | 29,577,810 | 29,577,810 | 0 | 0 |
| 912828UJ7 | U | 0.875 | 912820A80 | 01/31/18 | 34,999,890 | 34,999,890 | 0 | 0 |
| 912828HR4 | B | 3.500 | 912820QN0 | 02/15/18 | 39,204,509 | 39,189,374 | 15,135 | 0 |
| 912828PY0 | H | 2.750 | 912820XS1 | 02/28/18 | 30,593,054 | 30,593,054 | 0 | 0 |
| 912828UR9 | V | 0.750 | 912820B48 | 02/28/18 | 35,000,025 | 35,000,025 | 0 | 0 |
| 912828QB9 | J | 2.875 | 912820XV4 | 03/31/18 | 30,300,265 | 30,300,265 | 0 | 0 |
| 912828UU2 | W | 0.750 | 912820B89 | 03/31/18 | 35,000,031 | 34,996,991 | 3,040 | 3,120 |
| 912828QG8 | K | 2.625 | 912820YC5 | 04/30/18 | 30,829,674 | 30,829,674 | 0 | 0 |
| 912828JU1 | Y | 0.625 | 912820C62 | 04/30/18 | 34,999,544 | 34,999,544 | 0 | 0 |
| 912828HZ6 | C | 3.875 | 912820QW0 | 05/15/18 | 34,078,060 | 34,007,020 | 71,040 | 0 |
| 912828QQ6 | L | 2.375 | 912820YF8 | 05/31/18 | 31,440,908 | 31,440,908 | 0 | 0 |
| 912828VE7 | Z | 1.000 | 912820F44 | 05/31/18 | 34,999,424 | 34,999,424 | 0 | 0 |
| 912828QT0 | M | 2.375 | 912820YL5 | 06/30/18 | 29,933,711 | 29,933,711 | 0 | 0 |
| 912828QY9 | N | 2.250 | 912820YR2 | 07/31/18 | 29,863,552 | 29,863,552 | 0 | 0 |
| 912828JH4 | E | 4.000 | 912820RE9 | 08/15/18 | 36,802,978 | 36,790,908 | 12,070 | 0 |
| 912828RE2 | P | 1.500 | 912820YX9 | 08/31/18 | 29,886,480 | 29,886,480 | 0 | 0 |
| 912828RH5 | Q | 1.375 | 912820ZB6 | 09/30/18 | 29,902,846 | 29,902,846 | 0 | 0 |
| 912828RP7 | R | 1.750 | 912820ZE0 | 10/31/18 | 30,102,651 | 30,102,651 | 0 | 0 |
| 912828JR2 | F | 3.750 | 912820RM1 | 11/15/18 | 57,351,395 | 57,295,563 | 55,832 | 0 |
| 912828RT9 | S | 1.375 | 912820ZK6 | 11/30/18 | 30,314,142 | 30,314,142 | 0 | 0 |
| 912828RY8 | T | 1.375 | 912820ZN0 | 12/31/18 | 29,939,159 | 29,939,159 | 0 | 0 |
| 912828SD3 | G | 1.250 | 912820ZV2 | 01/31/19 | 29,545,749 | 29,545,749 | 0 | 0 |
| 912828KD1 | B | 2.750 | 912820TA5 | 02/15/19 | 58,676,801 | 58,676,766 | 35 | 0 |
| 912828SH4 | H | 1.375 | 912820ZY6 | 02/28/19 | 29,406,635 | 29,406,635 | 0 | 0 |
| 912828SN1 | J | 1.500 | 912820D20 | 03/31/19 | 29,688,470 | 29,688,470 | 0 | 0 |
| 912828ST8 | K | 1.250 | 912820D87 | 04/30/19 | 29,779,201 | 29,779,201 | 0 | 0 |
| 912828KQ2 | C | 3.125 | 912820TQ0 | 05/15/19 | 64,410,823 | 64,406,817 | 4,006 | 0 |
| 912828SX9 | L | 1.125 | 912820E37 | 05/31/19 | 28,999,135 | 28,999,135 | 0 | 0 |
| 912828TC4 | M | 1.000 | 912820E94 | 06/30/19 | 29,295,931 | 29,295,931 | 0 | 0 |
| 912828TH3 | N | 0.875 | 912820RS8 | 07/31/19 | 29,000,021 | 29,000,021 | 0 | 0 |
| 912828LJ7 | E | 3.625 | 912820UD7 | 08/15/19 | 66,753,044 | 66,753,044 | 0 | 0 |
| 912828TN0 | P | 1.000 | 912820RW9 | 08/31/19 | 29,000,016 | 29,000,016 | 0 | 0 |
| 912828TR1 | Q | 1.000 | 912820SA6 | 09/30/19 | 29,000,018 | 29,000,018 | 0 | 0 |
| 912828TV2 | R | 1.250 | 912820SD0 | 10/31/19 | 29,000,050 | 29,000,050 | 0 | 0 |
| 912828Y4 | F | 3.375 | 912820US4 | 11/15/19 | 71,036,988 | 71,032,188 | 4,800 | 0 |
| 912828UB4 | S | 1.000 | 912820SK4 | 11/30/19 | 29,000,055 | 29,000,055 | 0 | 0 |
| 912828UF5 | T | 1.125 | 912820A31 | 12/31/19 | 29,000,003 | 29,000,003 | 0 | 0 |
| 912828UL2 | G | 1.375 | 912820A72 | 01/31/20 | 29,000,018 | 29,000,018 | 0 | 0 |
| 912828MP2 | B | 3.625 | 912820VH7 | 02/15/20 | 71,595,465 | 71,595,465 | 0 | 0 |
| 912828UQ1 | H | 1.250 | 912820B63 | 02/29/20 | 29,000,021 | 29,000,021 | 0 | 0 |
| 912828UV0 | J | 1.125 | 912820B97 | 03/31/20 | 29,001,062 | 29,001,062 | 0 | 0 |
| 912828VA5 | K | 1.125 | 912820SN8 | 04/30/20 | 29,000,052 | 29,000,052 | 0 | 0 |
| 912828ND8 | C | 3.500 | 912820VW4 | 05/15/20 | 68,219,184 | 68,219,184 | 0 | 0 |
| 912828VF4 | L | 1.375 | 912820F51 | 05/31/20 | 28,999,639 | 28,999,639 | 0 | 0 |
| 912828NT3 | E | 2.625 | 912820WM5 | 08/15/20 | 67,849,590 | 67,848,770 | 820 | 0 |
| 912828PC8 | F | 2.625 | 912820WZ6 | 11/15/20 | 67,409,883 | 67,407,803 | 2,080 | 0 |
| 912828PX2 | B | 3.625 | 912820XQ5 | 02/15/21 | 67,584,864 | 67,584,864 | 0 | 0 |
| 912828QN3 | C | 3.125 | 912820YE1 | 05/15/21 | 65,998,404 | 65,996,404 | 2,000 | 0 |
| 912828RC6 | E | 2.125 | 912820YT8 | 08/15/21 | 66,734,924 | 66,734,924 | 0 | 0 |
| 912828RR3 | F | 2.000 | 912820ZH3 | 11/15/21 | 70,092,488 | 70,084,988 | 7,500 | 0 |
| 912828SF8 | B | 2.000 | 912820ZW0 | 02/15/22 | 74,200,279 | 74,194,699 | 5,580 | 0 |
| 912828SV3 | C | 1.750 | 912820E29 | 05/15/22 | 68,984,549 | 68,982,609 | 1,940 | 0 |
| 912828TJ9 | E | 1.625 | 912820RU3 | 08/15/22 | 65,999,896 | 65,999,896 | 0 | 0 |
| 912828TY6 | F | 1.625 | 912820SH1 | 11/15/22 | 65,999,975 | 65,999,975 | 0 | 0 |
| 912828UN8 | B | 2.000 | 912820B30 | 02/15/23 | 66,000,846 | 66,000,846 | 0 | 0 |
| 912828VB3 | C | 1.750 | 912820F36 | 05/15/23 | 45,000,249 | 45,000,249 | 0 | 0 |
| Total Treasury Notes | | | | | 7,523,408,132 | 7,513,149,353 | 10,258,779 | 21,440 |
| Grand Total | | | | | 9,761,010,393 | 9,557,416,598 | 203,593,795 | 16,172,830 |