

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

Loan Description	Corpus STRIP CUSIP	Maturity Date	Amount Outstanding in Thousands				
			Total Outstanding	Portion Held in Unstripped Form	Portion Held in Stripped Form	Reconstituted This Month	
Treasury Notes:							
CUSIP:	Interest Rate:						
912828PL8	0.750	912820XE2	12/15/13	32,467,615	32,450,015	17,600	0
912828JW1	1.500	912820SU2	12/31/13	30,043,540	30,009,980	33,560	0
912828RW2	0.125	912820ZQ3	12/31/13	36,132,563	36,081,363	51,200	0
912828PQ7	1.000	912820XJ1	01/15/14	32,701,304	32,612,704	88,600	0
912828JZ4	1.750	912820SX6	01/31/14	31,273,435	31,163,035	110,400	0
912828SB7	0.250	912820UJ4	01/31/14	35,659,378	35,642,578	16,800	0
912828CA6	4.000	912820JX6	02/15/14	28,081,066	26,982,932	1,098,134	500
912828QH6	1.250	912820XP7	02/15/14	32,734,721	32,462,017	272,704	0
912828KF6	1.875	912820TD9	02/28/14	33,714,392	33,567,512	146,880	0
912828SG6	0.250	912820ZZ3	02/28/14	35,495,638	35,494,838	800	0
912828PZ7	1.250	912820XU6	03/15/14	32,000,096	31,961,376	38,720	0
912828SL5	0.250	912820C96	03/31/14	35,829,683	35,824,883	4,800	0
912828KJ8	1.750	912820TF4	03/31/14	35,611,707	35,412,507	199,200	0
912828QC7	1.250	912820XY8	04/15/14	33,575,518	33,562,558	12,960	0
912828SR2	0.250	912820D79	04/30/14	35,940,323	35,885,923	54,400	0
912828KN9	1.875	912820TM9	04/30/14	36,213,142	36,106,262	106,880	0
912828CJ7	4.750	912820KF3	05/15/14	27,302,981	26,002,772	1,300,209	8,700
912828QM5	1.000	912820YD3	05/15/14	31,999,888	31,909,957	89,931	0
912828SW1	0.250	912820E52	05/31/14	34,999,874	34,986,274	13,600	0
912828KV1	2.250	912820TS6	05/31/14	36,169,822	36,004,022	165,800	0
912828QS2	0.750	912820YJ0	06/15/14	32,000,108	31,991,308	8,800	0
912828TA8	0.250	912820E78	06/30/14	35,356,060	35,354,460	1,600	0
912828KY5	2.625	912820TV9	06/30/14	38,074,883	37,900,483	174,400	0
912828QU7	0.625	912820YN1	07/15/14	32,000,023	31,991,703	8,320	0
912828TF7	0.125	912820RR0	07/31/14	34,999,819	34,999,819	0	0
912828LC2	2.625	912820UA3	07/31/14	39,976,415	39,866,015	110,400	0
912828CT5	4.250	912820KQ9	08/15/14	24,721,634	23,337,581	1,384,053	8,740
912828RB8	0.500	912820YU5	08/15/14	32,980,015	32,878,855	101,160	0
912828TL4	0.250	912820RX7	08/31/14	34,996,811	34,980,811	16,000	0
912828LK4	2.375	912820UG0	08/31/14	40,174,823	40,069,223	105,600	0
912828RG7	0.250	912820YY7	09/15/14	32,000,014	31,990,414	9,600	0
912828TQ3	0.250	912820SB4	09/30/14	34,999,886	34,899,886	100,000	0
912828LQ1	2.375	912820UM7	09/30/14	40,708,928	40,662,528	46,400	0
912828RL6	0.500	912820ZC4	10/15/14	31,999,848	31,993,848	6,000	0
912828TU4	0.250	912820SF5	10/31/14	34,999,624	34,999,624	0	0
912828LS7	2.375	912820UP0	10/31/14	42,010,655	41,887,455	123,200	0
912828DC1	4.250	912820KZ9	11/15/14	25,472,536	24,795,200	677,336	0
912828RQ5	0.375	912820ZG5	11/15/14	34,448,216	34,372,536	75,680	0
912828TZ3	0.250	912820SL2	11/30/14	34,999,695	34,999,695	0	0
912828LZ1	2.125	912820UV7	11/30/14	43,261,453	43,152,653	108,800	0
912828RV4	0.250	912820ZM2	12/15/14	33,169,985	33,166,785	3,200	0
912828UD0	0.125	912820A49	12/31/14	34,999,610	34,999,610	0	0
912828ME7	2.625	912820UZ8	12/31/14	43,245,045	43,237,045	8,000	0
912828RZ5	0.250	912820ZR1	01/15/15	34,271,330	34,258,530	12,800	0
912828UK4	0.250	912820A98	01/31/15	34,999,221	34,999,221	0	0
912828MH0	2.250	912820VE4	01/31/15	42,684,778	42,683,178	1,600	0
912828DM9	4.000	912820LJ4	02/15/15	34,215,057	34,122,672	92,385	4,800
912828SE1	0.250	912820Zx8	02/15/15	35,901,103	35,901,103	0	0
912828UP3	0.250	912820B55	02/28/15	34,999,500	34,999,500	0	0
912828MR8	2.375	912820VJ3	02/28/15	43,033,093	42,932,933	100,160	0
912828SK7	0.375	912820C88	03/15/15	34,221,707	34,210,507	11,200	0
912828UT5	0.250	912820C21	03/31/15	34,999,830	34,996,630	3,200	0
912828MW7	2.500	912820VQ7	03/31/15	43,421,194	43,418,554	2,640	0
912828SP6	0.375	912820D46	04/15/15	37,822,698	37,816,298	6,400	0
912828UY4	0.125	912820C54	04/30/15	34,998,964	34,989,364	9,600	0
912828MZ0	2.500	912820VU8	04/30/15	42,891,991	42,891,991	0	0
912828SU5	0.250	912820D95	05/15/15	34,001,868	34,001,448	420	0
912828DV9	4.125	912820LS4	05/15/15	34,471,849	34,057,323	414,526	0
912828VD9	0.250	912820F69	05/31/15	34,997,227	34,997,227	0	0
912828NF3	2.125	912820VZ7	05/31/15	40,865,871	40,864,271	1,600	0
912828SZ4	0.375	912820E60	06/15/15	34,259,563	34,259,563	0	0
912828VH0	0.375	912820F93	06/30/15	35,000,072	35,000,072	0	0
912828NL0	1.875	912820WD5	06/30/15	39,132,070	39,123,750	8,320	0
912828TD2	0.250	912820F28	07/15/15	32,000,119	31,992,919	7,200	0
912828VN7	0.250	912820G50	07/31/15	34,999,934	34,999,934	0	0
912828NP1	1.750	912820WH6	07/31/15	38,214,202	38,202,202	12,000	0
912828EE6	4.250	912820MB0	08/15/15	32,469,697	32,340,941	128,756	2,400
912828TK6	0.250	912820RT6	08/15/15	32,000,316	32,000,316	0	0
912828VU1	0.375	912820H34	08/31/15	33,999,897	33,999,897	0	0
912828NV8	1.250	912820WP8	08/31/15	36,881,494	36,872,854	8,640	0
912828TP5	0.250	912820RY5	09/15/15	31,999,939	31,995,939	4,000	0
912828VY3	0.250	912820H67	09/30/15	33,000,060	33,000,060	0	0
912828NZ9	1.250	912820WT0	09/30/15	36,102,809	36,099,449	3,360	0
912828TT7	0.250	912820SC2	10/15/15	31,999,523	31,998,723	800	0
912828PE4	1.250	912820WY9	10/31/15	35,717,606	35,714,086	3,520	0
912828WB2	0.250	912820J32	10/31/15	31,999,859	31,987,059	12,800	0
912828EN6	4.500	912820MK0	11/15/15	23,220,785	23,166,745	54,040	0
912828TX8	0.375	912820SG3	11/15/15	32,000,034	31,972,834	27,200	0
912828PJ3	1.375	912820XC6	11/30/15	36,378,695	36,369,095	9,600	0
912828UC2	0.250	912820SM0	12/15/15	32,000,091	32,000,091	0	0
912828PM6	2.125	912820XG7	12/31/15	36,756,571	36,745,371	11,200	0
912828UG3	0.375	912820A56	01/15/16	31,999,977	31,999,977	0	0
912828PS3	2.000	912820XL6	01/31/16	35,697,839	35,691,539	6,300	0
912828UM0	0.375	912820B22	02/15/16	31,999,932	31,999,932	0	0
912828EW6	4.500	912820MT1	02/15/16	21,841,772	21,839,782	1,990	400
912828KS8	2.625	912820TB3	02/29/16	23,178,530	23,178,530	0	0
912828QJ2	2.125	912820XR3	02/29/16	36,922,789	36,922,789	0	0
912828US7	0.375	912820B71	03/15/16	32,000,042	32,000,042	0	0

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912828KT6	2.375	912820TH0	03/31/16	25,137,609	25,128,009	9,600	0
912828QA1	2.250	912820XW2	03/31/16	36,569,943	36,569,943	0	9,600
912828UW8	0.250	912820C39	04/15/16	32,000,324	31,989,924	10,400	0
912828KR0	2.625	912820TN7	04/30/16	26,901,046	26,901,046	0	0
912828QF0	2.000	912820YA9	04/30/16	37,208,713	37,208,713	0	0
912828FF2	5.125	912820NC7	05/15/16	23,293,690	23,241,370	52,320	0
912828VC1	0.250	912820SP3	05/15/16	31,996,857	31,996,857	0	0
912828KW9	3.250	912820TT4	05/31/16	26,895,995	26,895,995	0	0
912828QP8	1.750	912820YG6	05/31/16	37,945,814	37,945,814	0	0
912828VG2	0.500	912820F77	06/15/16	32,000,097	32,000,097	0	0
912828KZ2	3.250	912820TW7	06/30/16	27,784,181	27,757,141	27,040	0
912828QR4	1.500	912820YM3	06/30/16	36,126,753	36,122,753	4,000	0
912828VL1	0.625	912820G35	07/15/16	32,000,202	32,000,202	0	0
912828LD0	3.250	912820UB1	07/31/16	28,701,406	28,701,406	0	0
912828QX1	1.500	912820YQ4	07/31/16	36,041,491	36,041,491	0	0
912828VR8	0.625	912820G92	08/15/16	32,000,012	32,000,012	0	0
912828FQ8	4.875	912820NM5	08/15/16	22,556,671	22,401,241	155,430	0
912828LL2	3.000	912820UH8	08/31/16	28,842,663	28,842,663	0	0
912828RF9	1.000	912820YW1	08/31/16	36,070,490	36,048,690	21,800	0
912828VW7	0.875	912820H59	09/15/16	31,000,006	31,000,006	0	0
912828LP3	3.000	912820UL9	09/30/16	29,513,653	29,513,653	0	0
912828RJ1	1.000	912820YZ4	09/30/16	36,089,339	36,089,339	0	0
912828WA4	0.625	912820H91	10/15/16	30,000,033	30,000,033	0	0
912828LU2	3.125	912820UR6	10/31/16	31,764,278	31,764,278	0	0
912828RM4	1.000	912820ZD2	10/31/16	36,330,377	36,330,377	0	0
912828FY1	4.625	912820NV5	11/15/16	23,293,786	23,280,076	13,710	0
912828WF3	0.625	912820J57	11/15/16	30,000,098	30,000,098	0	0
912828MA5	2.750	912820JW5	11/30/16	32,960,967	32,960,967	0	0
912828RU6	0.875	912820ZL4	11/30/16	36,585,946	36,585,946	0	0
912828MD9	3.250	912820UY1	12/31/16	32,948,436	32,945,236	3,200	0
912828RX0	0.875	912820ZP5	12/31/16	36,133,427	36,133,427	0	0
912828MK3	3.125	912820VF1	01/31/17	32,521,456	32,521,456	0	0
912828SC5	0.875	912820ZT7	01/31/17	35,658,572	35,658,572	0	0
912828GH7	4.625	912820PE1	02/15/17	22,192,761	22,169,841	22,920	0
912828SJ0	0.875	912820C70	02/28/17	35,496,998	35,496,998	0	0
912828MS6	3.000	912820VK0	02/28/17	32,786,489	32,786,489	0	0
912828SM3	1.000	912820D38	03/31/17	35,831,072	35,831,072	0	0
912828MV9	3.250	912820VP9	03/31/17	33,082,560	33,082,560	0	0
912828SS0	0.875	912820D61	04/30/17	35,940,338	35,940,338	0	0
912828NA4	3.125	912820VV6	04/30/17	32,682,413	32,682,413	0	0
912828GS3	4.500	912820PP6	05/15/17	25,586,541	25,565,138	21,403	0
912828SY7	0.625	912820E45	05/31/17	35,001,148	35,001,148	0	0
912828NG1	2.750	912820WA1	05/31/17	31,673,657	31,673,657	0	0
912828TB6	0.750	912820E86	06/30/17	35,357,341	35,357,341	0	0
912828NK2	2.500	912820WC7	06/30/17	30,893,473	30,893,473	0	0
912828TG5	0.500	912820RQ2	07/31/17	35,000,091	35,000,091	0	0
912828NR7	2.375	912820WJ2	07/31/17	29,952,302	29,952,302	0	0
912828HA1	4.750	912820PX9	08/15/17	28,000,273	27,999,553	720	0
912828TM2	0.625	912820RV1	08/31/17	34,999,594	34,999,594	0	0
912828NW6	1.875	912820WQ6	08/31/17	29,710,046	29,710,046	0	0
912828TS9	0.625	912820RZ2	09/30/17	35,000,025	35,000,025	0	0
912828PA2	1.875	912820WU7	09/30/17	29,913,658	29,913,658	0	0
912828TW0	0.750	912820SE8	10/31/17	35,000,021	35,000,021	0	0
912828PF1	1.875	912820WV3	10/31/17	29,594,504	29,594,504	0	0
912828HH6	4.250	912820QE0	11/15/17	27,674,248	27,656,950	17,298	0
912828UA6	0.625	912820SJ7	11/30/17	35,000,007	35,000,007	0	0
912828PK0	2.250	912820XB8	11/30/17	30,143,705	30,143,705	0	0
912828UE8	0.750	912820A23	12/31/17	35,000,025	35,000,025	0	0
912828PN4	2.750	912820XF9	12/31/17	30,453,707	30,453,707	0	0
912828UJ7	0.875	912820A80	01/31/18	34,999,890	34,999,890	0	0
912828PT1	2.625	912820XN2	01/31/18	29,577,810	29,577,810	0	0
912828HR4	3.500	912820QN0	02/15/18	39,204,509	39,061,674	142,835	0
912828UR9	0.750	912820B48	02/28/18	35,000,025	35,000,025	0	0
912828PY0	2.750	912820XS1	02/28/18	30,593,054	30,593,054	0	0
912828UJ2	0.750	912820B89	03/31/18	35,000,031	34,996,911	3,120	3,040
912828QB9	2.875	912820XV4	03/31/18	30,300,265	30,300,265	0	0
912828UZ1	0.625	912820C62	04/30/18	34,999,544	34,999,544	0	0
912828QG8	2.625	912820YC5	04/30/18	30,829,674	30,829,674	0	0
912828HZ6	3.875	912820QW0	05/15/18	34,078,060	34,007,020	71,040	0
912828VE7	1.000	912820F44	05/31/18	34,999,424	34,999,424	0	0
912828QQ6	2.375	912820YF8	05/31/18	31,440,908	31,440,908	0	0
912828VK3	1.375	912820G27	06/30/18	35,000,000	35,000,000	0	0
912828QT0	2.375	912820YL5	06/30/18	29,933,711	29,933,711	0	0
912828VQ0	1.375	912820G76	07/31/18	35,000,080	35,000,080	0	0
912828QY9	2.250	912820YR2	07/31/18	29,863,552	29,863,552	0	0
912828JH4	4.000	912820RE9	08/15/18	36,802,978	36,781,608	21,370	0
912828RE2	1.500	912820YX9	08/31/18	64,886,560	64,886,560	0	0
912828RH5	1.375	912820ZB6	09/30/18	64,902,834	64,902,834	0	0
912828RP7	1.750	912820ZE0	10/31/18	30,102,651	30,102,651	0	0
912828WD8	1.250	912820J40	10/31/18	34,999,947	34,999,947	0	0
912828JR2	3.750	912820RM1	11/15/18	57,351,395	57,350,180	1,215	54,400
912828RT9	1.375	912820ZK6	11/30/18	30,314,142	30,314,142	0	0
912828RY8	1.375	912820ZN0	12/31/18	29,939,159	29,939,159	0	0
912828SD3	1.250	912820ZV2	01/31/19	29,545,749	29,545,749	0	0
912828KD1	2.750	912820TA5	02/15/19	58,676,801	58,676,766	35	0
912828SH4	1.375	912820ZY6	02/28/19	29,406,635	29,406,635	0	0

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912828SN1	1.500	912820D20	03/31/19	29,688,470	29,688,470	0	0
912828ST8	1.250	912820D87	04/30/19	29,779,201	29,779,201	0	0
912828KQ2	3.125	912820TQ0	05/15/19	64,410,823	64,406,817	4,006	0
912828SX9	1.125	912820E37	05/31/19	28,999,135	28,999,135	0	0
912828TC4	1.000	912820E94	06/30/19	29,295,931	29,295,931	0	0
912828TH3	0.875	912820RS8	07/31/19	29,000,021	29,000,021	0	0
912828LJ7	3.625	912820UD7	08/15/19	66,753,044	66,753,044	0	0
912828TN0	1.000	912820RW9	08/31/19	29,000,016	29,000,016	0	0
912828TR1	1.000	912820SA6	09/30/19	29,000,018	29,000,018	0	0
912828TV2	1.250	912820SD0	10/31/19	29,000,050	29,000,050	0	0
912828LY4	3.375	912820US4	11/15/19	71,036,988	71,033,311	3,677	0
912828UB4	1.000	912820SK4	11/30/19	29,000,055	29,000,055	0	0
912828UF5	1.125	912820A31	12/31/19	29,000,003	29,000,003	0	0
912828UL2	1.375	912820A72	01/31/20	29,000,018	29,000,018	0	0
912828MP2	3.625	912820VH7	02/15/20	71,595,465	71,595,465	0	0
912828UQ1	1.250	912820B63	02/29/20	29,000,021	29,000,021	0	0
912828UV0	1.125	912820B97	03/31/20	29,001,062	29,001,062	0	0
912828VA5	1.125	912820SN8	04/30/20	29,000,052	29,000,052	0	0
912828ND8	3.500	912820VW4	05/15/20	68,219,184	68,219,184	0	0
912828VF4	1.375	912820F51	05/31/20	28,999,639	28,999,639	0	0
912828VJ6	1.875	912820F85	06/30/20	29,000,038	29,000,038	0	0
912828VP2	2.000	912820G68	07/31/20	29,000,225	29,000,225	0	0
912828NT3	2.625	912820WM5	08/15/20	67,849,590	67,848,770	820	0
912828VV9	2.125	912820H26	08/31/20	29,000,238	29,000,238	0	0
912828VZ0	2.000	912820H83	09/30/20	28,999,861	28,999,861	0	0
912828WC0	1.750	912820J24	10/31/20	29,000,008	29,000,008	0	0
912828PC8	2.625	912820WZ6	11/15/20	67,409,883	67,409,081	802	0
912828PX2	3.625	912820XQ5	02/15/21	67,584,864	67,584,864	0	0
912828QN3	3.125	912820YE1	05/15/21	65,998,404	65,996,404	2,000	0
912828RC6	2.125	912820YT8	08/15/21	66,734,924	66,734,924	0	0
912828RR3	2.000	912820ZH3	11/15/21	70,092,488	70,089,488	3,000	0
912828SF8	2.000	912820ZW0	02/15/22	74,200,279	74,199,874	405	0
912828SV3	1.750	912820E29	05/15/22	68,984,549	68,982,609	1,940	0
912828TJ9	1.625	912820RU3	08/15/22	65,999,896	65,999,896	0	0
912828TY6	1.625	912820SH1	11/15/22	65,999,975	65,999,975	0	0
912828UN8	2.000	912820B30	02/15/23	66,000,846	66,000,846	0	0
912828VB3	1.750	912820F36	05/15/23	66,000,762	66,000,762	0	0
912828VS6	2.500	912820G84	08/15/23	65,999,916	65,999,916	0	0
912828WE6	2.750	912820J65	11/15/23	24,000,161	22,500,161	1,500,000	0
Total Treasury Notes.....				7,737,341,074	7,727,376,984	9,964,090	92,580
Treasury Bonds:							
CUSIP:	Interest Rate:						
912810DP0	11.250	912803AA1	02/15/15	10,520,299	9,430,715	1,089,584	4,992
912810DS4	10.625	912803AC7	08/15/15	4,023,916	3,420,809	603,107	8,000
912810DT2	9.875	912803AE3	11/15/15	5,584,859	4,275,323	1,309,536	15,520
912810DV7	9.250	912803AF0	02/15/16	5,431,754	5,129,276	302,478	14,000
912810DW5	7.250	912803AH6	05/15/16	18,823,551	18,138,280	685,271	32,320
912810DX3	7.500	912803AK9	11/15/16	18,787,448	17,819,287	968,161	188,336
912810DY1	8.750	912803AL7	05/15/17	15,559,169	12,289,982	3,269,187	70,000
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	9,532,166	1,436,192	29,760
912810EA2	9.125	912803AN3	05/15/18	6,717,439	5,105,156	1,612,283	4,000
912810EB0	9.000	912803AP8	11/15/18	7,174,470	5,359,220	1,815,250	0
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	10,790,796	2,299,702	1,600
912810ED6	8.125	912803AR4	08/15/19	18,940,932	18,508,691	432,241	11,732
912810EE4	8.500	912803AS2	02/15/20	9,476,268	8,407,285	1,068,983	0
912810EF1	8.750	912803AT0	05/15/20	7,582,183	7,169,414	412,769	7,712
912810EG9	8.750	912803AU7	08/15/20	17,059,306	16,214,881	844,425	12,592
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,834,059	241,514	44,800
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	9,399,622	667,166	31,168
912810EK0	8.125	912803AX1	08/15/21	9,506,382	9,141,442	364,940	0
912810EL8	8.000	912803AY9	11/15/21	30,632,194	27,101,141	3,531,054	256,620
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	9,398,465	729,326	42,000
912810EN4	7.625	912803BA0	11/15/22	7,423,626	6,764,187	659,439	55,840
912810EP9	7.125	912803BB8	02/15/23	15,782,061	14,872,719	909,342	105,760
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	22,172,710	486,334	249,494
912810ES3	7.500	912803BD4	11/15/24	9,604,162	8,544,340	1,059,822	183,704
912810ET1	7.625	912803BE2	02/15/25	9,509,170	8,764,475	744,695	60,740
912810EV6	6.875	912803BF9	08/15/25	11,187,207	10,039,736	1,147,471	89,392
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,555,287	282,629	36,950
912810EX2	6.750	912803BH5	08/15/26	8,810,418	7,971,404	839,014	19,360
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	9,012,510	1,847,667	48,720
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	8,420,272	1,101,699	262,560
912810FA1	6.375	912803BL6	08/15/27	9,196,756	7,897,984	1,298,772	30,720
912810FB9	6.125	912803BM4	11/15/27	22,021,339	17,544,594	4,476,745	42,440
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,951,285	824,916	273,400
912810FF0	5.250	912803BV4	11/15/28	10,947,052	9,879,586	1,067,466	21,000
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,695,245	655,096	96,720
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	9,787,560	1,391,020	116,480
912810FM5	6.250	912803CH4	05/15/30	17,043,162	13,653,741	3,389,421	123,376
912810FP8	5.375	912803CK7	02/15/31	16,427,648	14,334,728	2,092,920	402,700
912810FT0	4.500	912803CX9	02/15/36	26,397,130	21,522,868	4,874,262	54,120
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	15,272,801	1,316,655	17,600
912810PU6	5.000	912803DA8	05/15/37	21,413,045	18,998,597	2,414,448	183,000
912810PW2	4.375	912803DC2	02/15/38	22,525,149	20,563,647	1,961,502	79,736
912810PX0	4.500	912803DD2	05/15/38	25,500,123	22,712,029	2,788,094	260,040
912810QA9	3.500	912803DF7	02/15/39	25,908,569	22,504,049	3,404,520	99,400
912810QB7	4.250	912803DG5	05/15/39	38,778,773	33,777,024	5,001,749	116,440
912810QC5	4.500	912803DH3	08/15/39	41,430,538	39,256,368	2,174,170	164,000
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	33,681,034	10,883,215	461,600
912810QE1	4.625	912803DK6	02/15/40	44,902,490	33,211,315	11,691,175	133,760
912810QH4	4.375	912803DM2	05/15/40	43,473,044	28,271,080	15,201,964	856,032

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

Loan Description	Corpus STRIP CUSIP	Maturity Date	Amount Outstanding in Thousands				
			Total Outstanding	Portion Held in Unstripped Form	Portion Held in Stripped Form	Reconstituted This Month	
912810QK7	3.875	912803DN0	08/15/40	43,213,317	35,912,812	7,300,505	616,160
912810QL5	4.250	912803DP5	11/15/40	42,903,189	34,115,969	8,787,220	224,880
912810QN1	4.750	912803DQ3	02/15/41	43,004,945	38,568,343	4,436,602	833,760
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	38,569,489	3,426,018	371,096
912810QS0	3.750	912803DT7	08/15/41	42,488,837	39,704,204	2,784,633	406,240
912810QT8	3.125	912803DU4	11/15/41	44,622,444	38,356,840	6,265,604	786,968
912810QU5	3.125	912803DV2	02/15/42	47,219,044	40,402,079	6,816,965	286,560
912810QW1	3.000	912803DX8	05/15/42	43,918,686	39,958,686	3,959,999	653,840
912810QX9	2.750	912803DY6	08/15/42	41,995,432	35,605,207	6,390,225	776,520
912810QY7	2.750	912803DZ3	11/15/42	41,994,009	32,982,382	9,011,627	546,080
912810QZ4	3.125	912803EA7	02/15/43	41,999,759	26,259,658	15,740,101	391,171
912810RB6	2.875	912803EC3	05/15/43	41,999,319	38,052,819	3,946,500	975,280
912810RC4	3.625	912803ED1	08/15/43	41,998,968	38,518,898	3,480,070	2,221,480
912810RD2	3.750	912803EE9	11/15/43	15,995,043	14,341,091	1,653,952	173,496
Total Treasury Bonds.....				1,395,117,074	1,201,447,662	193,669,412	14,683,767
Treasury Inflation-Protected Securities:							
CUSIP:	Interest Rate:						
912828BW9	2.000	912820JT5	01/15/14	26,611,499	26,611,499	0	0
912828KM1	1.250	912820TK3	04/15/14	16,888,072	16,888,072	0	0
912828CP3	2.000	912820KL0	07/15/14	23,602,497	23,602,497	0	0
912828DH0	1.625	912820LE5	01/15/15	23,298,777	23,298,777	0	0
912828MY3	0.500	912820VS3	04/15/15	22,941,242	22,941,242	0	0
912828EA4	1.875	912820LX3	07/15/15	20,462,644	20,462,644	0	0
912828ET3	2.000	912820MQ7	01/15/16	20,054,308	20,054,308	0	0
912828QD5	0.125	912820XZ5	04/15/16	40,694,220	40,694,220	0	0
912828FL9	2.500	912820NH6	07/15/16	23,187,311	23,187,311	0	0
912828GD6	2.375	912820PA9	01/15/17	20,026,244	20,026,244	0	0
912828SQ4	0.125	912820D53	04/15/17	45,795,416	45,795,416	0	0
912828GX2	2.625	912820PU5	07/15/17	15,813,309	15,813,309	0	0
912828HN3	1.625	912820QK6	01/15/18	18,347,207	18,347,207	0	0
912828UX6	0.125	912820C47	04/15/18	34,430,669	34,430,669	0	0
912828JE1	1.375	912820RB5	07/15/18	16,253,560	16,253,560	0	0
912828JX9	2.125	912820SV0	01/15/19	16,073,859	16,073,859	0	0
912828LA6	1.875	912820TY3	07/15/19	16,642,305	16,642,305	0	0
912828MF4	1.375	912820VB0	01/15/20	20,542,124	20,542,124	0	0
912828NM8	1.250	912820WF0	07/15/20	34,760,341	34,760,341	0	0
912828PP9	1.125	912820XK8	01/15/21	39,256,458	39,256,458	0	0
912828QV5	0.625	912820YP6	07/15/21	37,231,297	37,231,297	0	0
912828SA9	0.125	912820ZS9	01/15/22	42,703,837	42,703,837	0	0
912828TE0	0.125	912820RP4	07/15/22	41,740,857	41,740,857	0	0
912828UH1	0.125	912820A64	01/15/23	41,586,404	41,586,404	0	0
912828VM9	0.375	912820G43	07/15/23	41,249,587	41,249,587	0	0
912810FR4	2.375	912803CN1	01/15/25	34,779,496	34,779,496	0	0
912810FS2	2.000	912803CW1	01/15/26	23,592,738	23,592,738	0	0
912810PS1	2.375	912803CY7	01/15/27	19,135,845	19,135,845	0	0
912810PV4	1.750	912803DB6	01/15/28	17,472,863	17,472,863	0	0
912810FD5	3.625	912803BN2	04/15/28	24,295,427	24,295,210	217	0
912810PZ5	2.500	912803DE0	01/15/29	15,431,128	15,431,128	0	0
912810FH6	3.875	912803CF8	04/15/29	27,767,686	27,700,748	66,938	0
912810FO6	3.375	912803CL5	04/15/32	6,611,389	6,611,389	0	0
912810QF8	2.125	912803DL4	02/15/40	16,434,137	16,434,137	0	0
912810QP6	2.125	912803DR1	02/15/41	25,642,716	25,642,716	0	0
912810QV3	0.750	912803DW0	02/15/42	23,963,963	23,963,963	0	0
912810RA8	0.625	912803EB5	02/15/43	23,421,852	23,421,852	0	0
Total Treasury Inflation-Protected Securities.....				958,743,286	958,676,131	67,155	0
Grand Total.....				10,091,201,434	9,887,500,777	203,700,657	14,776,347