

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JANUARY 31, 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 | 8,959,551 | 1,560,748 | 50,560 | |
| 912810DS4 | 10.625 | 912803AC7 | 08/15/15 | 4,023,916 | 3,237,153 | 786,763 | 14,500 | |
| 912810DT2 | 9.875 | 912803AE3 | 11/15/15 | 5,584,859 | 4,309,983 | 1,274,876 | 66,320 | |
| 912810DV7 | 9.250 | 912803AF0 | 02/15/16 | 5,431,754 | 5,195,896 | 235,858 | 1,800 | |
| 912810DW5 | 7.250 | 912803AH6 | 05/15/16 | 18,823,551 | 18,201,930 | 621,621 | 30,880 | |
| 912810DX3 | 7.500 | 912803AK9 | 11/15/16 | 18,787,448 | 17,881,129 | 906,319 | 10,000 | |
| 912810DY1 | 8.750 | 912803AL7 | 05/15/17 | 15,559,169 | 12,354,307 | 3,204,862 | 255,760 | |
| 912810DZ8 | 8.875 | 912803AM5 | 08/15/17 | 10,968,358 | 9,539,886 | 1,428,472 | 90,960 | |
| 912810EA2 | 9.125 | 912803AN3 | 05/15/18 | 6,717,439 | 5,038,216 | 1,679,223 | 43,840 | |
| 912810EB0 | 9.000 | 912803AP8 | 11/15/18 | 7,174,470 | 5,394,108 | 1,780,362 | 59,280 | |
| 912810EC8 | 8.875 | 912803AQ6 | 02/15/19 | 13,090,498 | 10,840,026 | 2,250,472 | 52,480 | |
| 912810ED6 | 8.125 | 912803AR4 | 08/15/19 | 18,940,932 | 18,271,362 | 669,570 | 195,240 | |
| 912810EE4 | 8.500 | 912803AS2 | 02/15/20 | 9,476,268 | 8,389,455 | 1,086,813 | 5,720 | |
| 912810EF1 | 8.750 | 912803AT0 | 05/15/20 | 7,582,183 | 6,996,097 | 586,086 | 3,680 | |
| 912810EG9 | 8.750 | 912803AU7 | 08/15/20 | 17,059,306 | 16,246,609 | 812,697 | 115,120 | |
| 912810EH7 | 7.875 | 912803AV5 | 02/15/21 | 10,075,573 | 9,929,699 | 145,874 | 0 | |
| 912810EJ3 | 8.125 | 912803AW3 | 05/15/21 | 10,066,788 | 9,602,520 | 464,268 | 29,280 | |
| 912810EK0 | 8.125 | 912803AX1 | 08/15/21 | 9,506,382 | 9,056,957 | 449,425 | 46,288 | |
| 912810EL8 | 8.000 | 912803AY9 | 11/15/21 | 30,632,194 | 27,035,598 | 3,596,596 | 331,270 | |
| 912810EM6 | 7.250 | 912803AZ6 | 08/15/22 | 10,127,790 | 9,342,616 | 785,174 | 181,200 | |
| 912810EN4 | 7.625 | 912803BA0 | 11/15/22 | 7,423,626 | 6,472,297 | 951,329 | 150,600 | |
| 912810EP9 | 7.125 | 912803BB8 | 02/15/23 | 15,782,061 | 14,148,129 | 1,633,932 | 60,800 | |
| 912810EQ7 | 6.250 | 912803BC6 | 08/15/23 | 22,659,044 | 21,875,631 | 783,413 | 202,427 | |
| 912810ES3 | 7.500 | 912803BD4 | 11/15/24 | 9,604,162 | 7,865,704 | 1,738,458 | 418,484 | |
| 912810ET1 | 7.625 | 912803BE2 | 02/15/25 | 9,509,170 | 8,333,815 | 1,175,355 | 9,920 | |
| 912810EV6 | 6.875 | 912803BF9 | 08/15/25 | 11,187,207 | 9,896,658 | 1,290,549 | 370,564 | |
| 912810EW4 | 6.000 | 912803BG7 | 02/15/26 | 12,837,916 | 12,168,612 | 669,304 | 684,300 | |
| 912810EX2 | 6.750 | 912803BH5 | 08/15/26 | 8,810,418 | 7,770,835 | 1,039,583 | 45,200 | |
| 912810EY0 | 6.500 | 912803BJ1 | 11/15/26 | 10,860,177 | 8,999,930 | 1,860,247 | 58,080 | |
| 912810EZ7 | 6.625 | 912803BK8 | 02/15/27 | 9,521,971 | 8,349,712 | 1,172,259 | 491,120 | |
| 912810FA1 | 6.375 | 912803BL6 | 08/15/27 | 9,196,756 | 7,725,067 | 1,471,689 | 52,800 | |
| 912810FB9 | 6.125 | 912803BM4 | 11/15/27 | 22,021,339 | 17,195,035 | 4,826,304 | 580,500 | |
| 912810FE3 | 5.500 | 912803BP7 | 08/15/28 | 11,776,201 | 10,538,929 | 1,237,272 | 441,680 | |
| 912810FF0 | 5.250 | 912803BV4 | 11/15/28 | 10,947,052 | 9,673,996 | 1,273,056 | 475,520 | |
| 912810FG8 | 5.250 | 912803BW2 | 02/15/29 | 11,350,341 | 10,709,015 | 641,326 | 92,880 | |
| 912810FJ2 | 6.125 | 912803CG6 | 08/15/29 | 11,178,580 | 9,496,920 | 1,681,660 | 88,640 | |
| 912810FM5 | 6.250 | 912803CH4 | 05/15/30 | 17,043,162 | 13,337,604 | 3,705,558 | 182,865 | |
| 912810FP8 | 5.375 | 912803CK7 | 02/15/31 | 16,427,648 | 14,312,548 | 2,115,100 | 578,220 | |
| 912810FT0 | 4.500 | 912803CX9 | 02/15/36 | 26,397,130 | 21,268,698 | 5,128,432 | 240,240 | |
| 912810PT9 | 4.750 | 912803CZ4 | 02/15/37 | 16,589,456 | 14,400,031 | 2,189,425 | 157,680 | |
| 912810PU6 | 5.000 | 912803DA8 | 05/15/37 | 21,413,045 | 18,750,947 | 2,662,098 | 319,500 | |
| 912810PW2 | 4.375 | 912803DC4 | 02/15/38 | 22,525,149 | 19,710,277 | 2,814,872 | 337,792 | |
| 912810PX0 | 4.500 | 912803DD2 | 05/15/38 | 25,500,123 | 22,509,654 | 2,990,469 | 809,080 | |
| 912810QA9 | 3.500 | 912803DF7 | 02/15/39 | 25,908,569 | 21,955,339 | 3,953,230 | 137,440 | |
| 912810QB7 | 4.250 | 912803DG5 | 05/15/39 | 38,778,773 | 32,375,583 | 6,403,190 | 218,600 | |
| 912810QC5 | 4.500 | 912803DH3 | 08/15/39 | 41,430,538 | 37,893,308 | 3,537,230 | 423,740 | |
| 912810QD3 | 4.375 | 912803DJ9 | 11/15/39 | 44,564,249 | 30,522,938 | 14,041,311 | 448,896 | |
| 912810QE1 | 4.625 | 912803DK6 | 02/15/40 | 44,902,490 | 33,124,880 | 11,777,610 | 130,720 | |
| 912810QH4 | 4.375 | 912803DM2 | 05/15/40 | 43,473,044 | 25,852,984 | 17,620,060 | 1,051,640 | |
| 912810QK7 | 3.875 | 912803DN0 | 08/15/40 | 43,213,317 | 34,450,792 | 8,762,525 | 509,080 | |
| 912810QL5 | 4.250 | 912803DP5 | 11/15/40 | 42,903,189 | 32,736,739 | 10,166,450 | 524,520 | |
| 912810QN1 | 4.750 | 912803DQ3 | 02/15/41 | 43,004,945 | 38,357,380 | 4,647,565 | 652,500 | |
| 912810QQ4 | 4.375 | 912803DS9 | 05/15/41 | 41,995,507 | 38,418,909 | 3,576,598 | 499,916 | |
| 912810QS0 | 3.750 | 912803DT7 | 08/15/41 | 42,488,837 | 40,106,846 | 2,381,991 | 594,480 | |
| 912810QT8 | 3.125 | 912803DU4 | 11/15/41 | 44,622,444 | 36,106,514 | 8,515,930 | 443,405 | |
| 912810QU5 | 3.125 | 912803DV2 | 02/15/42 | 47,219,044 | 40,353,417 | 6,865,628 | 284,128 | |
| 912810QW1 | 3.000 | 912803DX8 | 05/15/42 | 43,918,686 | 39,607,706 | 4,310,980 | 480,160 | |
| 912810QX9 | 2.750 | 912803DY6 | 08/15/42 | 41,995,432 | 38,579,832 | 3,415,600 | 397,360 | |
| 912810QY7 | 2.750 | 912803DZ3 | 11/15/42 | 41,994,009 | 38,093,009 | 3,901,000 | 1,138,700 | |
| Total Treasury Bonds..... | | | | 1,253,123,985 | 1,069,869,318 | 183,254,668 | 16,368,355 | |
| Treasury Inflation-Protected Securities: | | | | | | | | |
| CUSIP: | Series: | Interest Rate: | | | | | | |
| 912828HW3 | J | 0.625 | 912820QT7 | 04/15/13 | 16,333,579 | 16,333,579 | 0 | 0 |
| 912828BD1 | C | 1.875 | 912820JA6 | 07/15/13 | 25,084,029 | 25,084,029 | 0 | 0 |
| 912828BW9 | A | 2.000 | 912820JT5 | 01/15/14 | 26,171,096 | 26,171,096 | 0 | 0 |
| 912828KM1 | K | 1.250 | 912820TK3 | 04/15/14 | 16,608,566 | 16,608,566 | 0 | 0 |
| 912828CP3 | D | 2.000 | 912820KL0 | 07/15/14 | 23,212,001 | 23,212,001 | 0 | 0 |
| 912828DH0 | A | 1.625 | 912820LE5 | 01/15/15 | 22,913,242 | 22,913,242 | 0 | 0 |
| 912828MY3 | K | 0.500 | 912820VS3 | 04/15/15 | 22,561,570 | 22,561,570 | 0 | 0 |
| 912828EA4 | D | 1.875 | 912820LX3 | 07/15/15 | 20,124,008 | 20,124,008 | 0 | 0 |
| 912828ET3 | A | 2.000 | 912820MQ7 | 01/15/16 | 19,722,458 | 19,722,458 | 0 | 0 |
| 912828QD5 | W | 0.125 | 912820XZ5 | 04/15/16 | 40,020,913 | 40,020,913 | 0 | 0 |
| 912828FL9 | D | 2.500 | 912820NH6 | 07/15/16 | 22,803,703 | 22,803,703 | 0 | 0 |
| 912828GD6 | A | 2.375 | 912820PA9 | 01/15/17 | 19,694,885 | 19,694,885 | 0 | 0 |
| 912828SQ4 | X | 0.125 | 912820D53 | 04/15/17 | 45,037,505 | 45,037,505 | 0 | 0 |
| 912828GX2 | D | 2.625 | 912820PU5 | 07/15/17 | 15,551,544 | 15,551,544 | 0 | 0 |
| 912828HN3 | A | 1.625 | 912820QK6 | 01/15/18 | 18,043,497 | 18,043,497 | 0 | 0 |
| 912828JE1 | D | 1.375 | 912820RB5 | 07/15/18 | 15,984,551 | 15,984,551 | 0 | 0 |
| 912828JX9 | A | 2.125 | 912820SV0 | 01/15/19 | 15,807,951 | 15,807,951 | 0 | 0 |
| 912828LA6 | D | 1.875 | 912820TY3 | 07/15/19 | 16,366,841 | 16,366,841 | 0 | 0 |
| 912828MF4 | A | 1.375 | 912820VB0 | 01/15/20 | 20,202,130 | 20,202,130 | 0 | 0 |
| 912828NM8 | D | 1.250 | 912820WF0 | 07/15/20 | 34,185,303 | 34,185,303 | 0 | 0 |
| 912828PP9 | A | 1.125 | 912820XK8 | 01/15/21 | 38,606,891 | 38,606,891 | 0 | 0 |
| 912828QV5 | D | 0.625 | 912820YP6 | 07/15/21 | 36,615,201 | 36,615,201 | 0 | 0 |
| 912828SA9 | A | 0.125 | 912820ZS9 | 01/15/22 | 41,997,094 | 41,997,094 | 0 | 0 |
| 912828TE0 | D | 0.125 | 912820RP4 | 07/15/22 | 41,050,451 | 41,050,451 | 0 | 0 |
| 912828UH1 | A | 0.125 | 912820A64 | 01/15/23 | 14,999,895 | 14,999,895 | 0 | 0 |
| 912810FR4 | | 2.375 | 912803CN1 | 01/15/25 | 34,204,080 | 34,204,080 | 0 | 0 |
| 912810FS2 | | 2.000 | 912803CW1 | 01/15/26 | 23,202,336 | 23,202,336 | 0 | 0 |
| 912810PS1 | | 2.375 | 912803CY7 | 01/15/27 | 18,819,219 | 18,819,219 | 0 | 0 |
| 912810PV4 | | 1.750 | 912803DB6 | 01/15/28 | 17,183,627 | 17,183,627 | 0 | 0 |
| 912810FD5 | | 3.625 | 912803BN2 | 04/15/28 | 23,893,295 | 23,893,081 | 214 | 0 |
| 912810PZ5 | | 2.500 | 912803DE0 | 01/15/29 | 15,175,853 | 15,175,853 | 0 | 0 |
| 912810FH6 | | 3.875 | 912803CF8 | 04/15/29 | 27,308,144 | 27,228,307 | 79,836 | 0 |
| 912810FQ6 | | 3.375 | 912803CL5 | 04/15/32 | 6,501,971 | 6,501,971 | 0 | 0 |
| 912810QF8 | | 2.125 | 912803DL4 | 02/15/40 | 16,162,116 | 16,162,116 | 0 | 0 |
| 912810QP6 | | 2.125 | 912803DR1 | 02/15/41 | 25,218,428 | 25,218,428 | 0 | 0 |
| 912810QV3 | | 0.750 | 912803DW0 | 02/15/42 | 23,567,324 | 23,567,324 | 0 | 0 |
| Total Treasury Inflation-Protected Securities..... | | | | 860,935,298 | 860,855,247 | 80,050 | 0 | |

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JANUARY 31, 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: | | | | | | |
| 912828AU4 | A | 3.875 | 912820HR1 | 02/15/13 | 19,498,396 | 18,590,327 | 908,069 | 103,880 |
| 912828MN7 | V | 1.375 | 912820VG9 | 02/15/13 | 44,497,109 | 43,860,152 | 636,957 | 101,820 |
| 912828HT0 | G | 2.750 | 912820QQ3 | 02/28/13 | 17,784,087 | 17,724,040 | 60,047 | 0 |
| 912828QK9 | AH | 0.625 | 912820XT9 | 02/28/13 | 36,923,048 | 36,886,248 | 36,800 | 0 |
| 912828MT4 | W | 1.375 | 912820VM6 | 03/15/13 | 40,473,341 | 40,437,141 | 36,200 | 0 |
| 912828HV5 | H | 2.500 | 912820QS9 | 03/31/13 | 20,571,094 | 20,561,654 | 9,440 | 0 |
| 912828QL7 | AJ | 0.750 | 912820XX0 | 03/31/13 | 36,569,654 | 36,303,454 | 266,200 | 0 |
| 912828MX5 | X | 1.750 | 912820VR5 | 04/15/13 | 42,928,259 | 42,798,659 | 129,600 | 0 |
| 912828HY9 | K | 3.125 | 912820QV2 | 04/30/13 | 20,742,759 | 20,724,647 | 18,112 | 0 |
| 912828QE3 | AK | 0.625 | 912820YB7 | 04/30/13 | 37,208,643 | 37,208,643 | 0 | 0 |
| 912828BA7 | B | 3.625 | 912820HX8 | 05/15/13 | 18,253,553 | 16,958,465 | 1,295,088 | 14,400 |
| 912828NC0 | Y | 1.375 | 912820VX2 | 05/15/13 | 41,316,930 | 41,216,815 | 100,115 | 0 |
| 912828JB7 | L | 3.500 | 912820QY6 | 05/31/13 | 20,518,499 | 20,489,699 | 28,800 | 0 |
| 912828QZ6 | AL | 0.500 | 912820YH4 | 05/31/13 | 37,945,705 | 37,935,705 | 10,000 | 0 |
| 912828NH9 | Z | 1.125 | 912820WB9 | 06/15/13 | 36,208,074 | 36,179,274 | 28,800 | 0 |
| 912828JD3 | M | 3.375 | 912820RA7 | 06/30/13 | 22,144,867 | 22,096,867 | 48,000 | 0 |
| 912828RA0 | AM | 0.375 | 912820YK7 | 06/30/13 | 36,126,640 | 36,107,440 | 19,200 | 0 |
| 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 | 23,296,608 | 17,600 | 0 |
| 912828QW3 | AN | 0.375 | 912820YS0 | 07/31/13 | 36,042,014 | 36,032,414 | 9,600 | 0 |
| 912828BH2 | D | 4.250 | 912820JE8 | 08/15/13 | 33,521,123 | 32,460,639 | 1,060,484 | 20,000 |
| 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 | 36,068,938 | 1,600 | 0 |
| 912828NY2 | AC | 0.750 | 912820WR4 | 09/15/13 | 33,356,878 | 33,345,678 | 11,200 | 0 |
| 912828JM3 | Q | 3.125 | 912820RJ8 | 09/30/13 | 26,219,897 | 26,199,348 | 20,549 | 0 |
| 912828RK8 | AQ | 0.125 | 912820ZA8 | 09/30/13 | 36,089,770 | 36,078,570 | 11,200 | 0 |
| 912828PB0 | AD | 0.500 | 912820VV5 | 10/15/13 | 32,280,261 | 32,278,261 | 2,000 | 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 | 36,326,005 | 5,600 | 0 |
| 912828BR0 | E | 4.250 | 912820JN8 | 11/15/13 | 30,636,844 | 29,004,057 | 1,632,787 | 0 |
| 912828PU8 | AE | 0.500 | 912820XA0 | 11/15/13 | 32,853,372 | 32,805,212 | 48,160 | 0 |
| 912828JT8 | S | 2.000 | 912820SQ1 | 11/30/13 | 27,819,417 | 27,494,417 | 325,000 | 0 |
| 912828RS1 | AS | 0.250 | 912820ZJ9 | 11/30/13 | 36,585,587 | 36,581,587 | 4,000 | 0 |
| 912828PL8 | AF | 0.750 | 912820XE2 | 12/15/13 | 32,467,615 | 32,456,415 | 11,200 | 0 |
| 912828JW1 | T | 1.500 | 912820SU2 | 12/31/13 | 30,043,540 | 30,038,780 | 4,760 | 0 |
| 912828RW2 | AT | 0.125 | 912820ZQ3 | 12/31/13 | 36,132,563 | 36,110,163 | 22,400 | 0 |
| 912828PO7 | V | 1.000 | 912820XJ1 | 01/15/14 | 32,701,304 | 32,695,304 | 6,000 | 0 |
| 912828JZ4 | G | 1.750 | 912820SX6 | 01/31/14 | 31,273,435 | 31,263,835 | 9,600 | 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 | 27,421,486 | 659,580 | 0 |
| 912828QH6 | W | 1.250 | 912820XP7 | 02/15/14 | 32,734,721 | 32,722,401 | 12,320 | 0 |
| 912828KF6 | H | 1.875 | 912820TD9 | 02/28/14 | 33,714,392 | 33,705,752 | 8,640 | 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 | 31,997,536 | 2,560 | 0 |
| 912828KJ8 | J | 1.750 | 912820TF4 | 03/31/14 | 35,611,707 | 35,584,507 | 27,200 | 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 | 33,575,198 | 320 | 0 |
| 912828KN9 | L | 1.875 | 912820TM9 | 04/30/14 | 36,213,142 | 36,208,022 | 5,120 | 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 | 26,842,002 | 460,979 | 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 | 36,104,022 | 65,800 | 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 | 32,000,108 | 0 | 0 |
| 912828KY5 | N | 2.625 | 912820TV9 | 06/30/14 | 38,074,883 | 38,042,883 | 32,000 | 0 |
| 912828TA8 | AN | 0.250 | 912820E78 | 06/30/14 | 35,356,060 | 35,356,060 | 0 | 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 | 39,966,815 | 9,600 | 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 | 24,049,689 | 671,945 | 1,100 |
| 912828RB8 | AC | 0.500 | 912820YU5 | 08/15/14 | 32,980,015 | 32,903,855 | 76,160 | 240 |
| 912828LK4 | Q | 2.375 | 912820UG0 | 08/31/14 | 40,174,823 | 40,174,823 | 0 | 0 |
| 912828TL4 | AQ | 0.250 | 912820RX7 | 08/31/14 | 34,996,811 | 34,996,811 | 0 | 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 | 40,667,328 | 41,600 | 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 | 24,943,740 | 528,796 | 0 |
| 912828RQ5 | AF | 0.375 | 912820ZG5 | 11/15/14 | 34,448,216 | 34,445,016 | 3,200 | 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 | 43,240,245 | 4,800 | 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 | 34,271,330 | 0 | 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 | 34,999,391 | 34,999,391 | 0 | 0 |
| 912828DM9 | B | 4.000 | 912820LJ4 | 02/15/15 | 34,215,057 | 34,097,887 | 117,170 | 1,525 |
| 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 |
| 912828SK7 | X | 0.375 | 912820C88 | 03/15/15 | 34,221,707 | 34,221,707 | 0 | 0 |
| 912828MW7 | J | 2.5 | 912820VQ7 | 03/31/15 | 43,421,194 | 43,421,194 | 0 | 0 |
| 912828SP6 | Y | 0.375 | 912820D46 | 04/15/15 | 37,822,698 | 37,817,898 | 4,800 | 0 |
| 912828MZ0 | L | 2.500 | 912820U8 | 04/30/15 | 42,891,991 | 42,891,991 | 0 | 0 |
| 912828DV9 | C | 4.125 | 912820LS4 | 05/15/15 | 34,471,849 | 34,119,153 | 352,696 | 0 |
| 912828SU5 | Z | 0.250 | 912820D95 | 05/15/15 | 34,001,868 | 34,001,388 | 480 | 0 |
| 912828NF3 | M | 2.125 | 912820VZ7 | 05/31/15 | 40,865,871 | 40,865,871 | 0 | 0 |
| 912828SZ4 | AA | 0.375 | 912820E60 | 06/15/15 | 34,259,563 | 34,259,563 | 0 | 0 |
| 912828NLO | N | 1.875 | 912820WD5 | 06/30/15 | 39,132,070 | 39,128,550 | 3,520 | 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 | 38,205,402 | 8,800 | 0 |
| 912828EE6 | E | 4.250 | 912820MB0 | 08/15/15 | 32,469,697 | 32,331,277 | 138,420 | 960 |
| 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 | 36,881,494 | 0 | 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 | 23,172,265 | 48,520 | 680 |
| 912828TX8 | AF | 0.375 | 912820SG3 | 11/15/15 | 32,000,034 | 32,000,034 | 0 | 0 |
| 912828PJ3 | T | 1.375 | | | | | | |

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JANUARY 31, 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: | | | | | | |
| 912828QA1 | V | 2.250 | 912820XW2 | 03/31/16 | 36,569,943 | 36,569,943 | 0 | 0 |
| 912828KR0 | J | 2.625 | 912820TN7 | 04/30/16 | 26,901,046 | 26,901,046 | 0 | 0 |
| 912828QF0 | X | 2.000 | 912820YA9 | 04/30/16 | 37,208,713 | 37,208,713 | 0 | 0 |
| 912828FF2 | C | 5.125 | 912820NC7 | 05/15/16 | 23,293,690 | 23,291,030 | 2,660 | 0 |
| 912828KW9 | K | 3.250 | 912820TT4 | 05/31/16 | 26,895,995 | 26,895,995 | 0 | 0 |
| 912828QP8 | Y | 1.750 | 912820YG6 | 05/31/16 | 37,945,814 | 37,945,814 | 0 | 0 |
| 912828KZ2 | L | 3.250 | 912820TW7 | 06/30/16 | 27,784,181 | 27,756,341 | 27,840 | 32,000 |
| 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 | 22,454,521 | 102,150 | 320 |
| 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 | 23,291,066 | 2,720 | 4,480 |
| 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 | 22,177,761 | 15,000 | 0 |
| 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 | 25,566,618 | 19,923 | 65,400 |
| 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 | 27,999,713 | 560 | 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 | 27,655,988 | 18,260 | 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 | 34,999,900 | 34,999,900 | 0 | 0 |
| 912828HR4 | B | 3.500 | 912820QN0 | 02/15/18 | 39,204,509 | 39,162,854 | 41,655 | 0 |
| 912828PY0 | H | 2.750 | 912820XS1 | 02/28/18 | 30,593,054 | 30,593,054 | 0 | 0 |
| 912828QB9 | J | 2.875 | 912820XV4 | 03/31/18 | 30,300,265 | 30,300,265 | 0 | 0 |
| 912828QG8 | K | 2.625 | 912820YC5 | 04/30/18 | 30,829,674 | 30,829,674 | 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 |
| 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 | 36,800,928 | 2,050 | 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 | 57,290,563 | 60,832 | 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 | 4,000 |
| 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 |
| 912828LY4 | F | 3.375 | 912820US4 | 11/15/19 | 71,036,988 | 71,034,908 | 2,080 | 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 | 29,000,019 | 29,000,019 | 0 | 0 |
| 912828MP2 | B | 3.625 | 912820VH7 | 02/15/20 | 71,595,465 | 71,595,465 | 0 | 0 |
| 912828ND8 | C | 3.500 | 912820VW4 | 05/15/20 | 68,219,184 | 68,219,184 | 0 | 0 |
| 912828NT3 | E | 2.625 | 912820WM5 | 08/15/20 | 67,849,590 | 67,849,410 | 180 | 0 |
| 912828PC8 | F | 2.625 | 912820WZ6 | 11/15/20 | 67,409,883 | 67,409,083 | 800 | 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 | 65,998,404 | 0 | 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 | 74,194,649 | 5,630 | 0 |
| 912828SV3 | C | 1.750 | 912820E29 | 05/15/22 | 68,984,549 | 68,983,749 | 800 | 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 |
| Total Treasury Notes..... | | | | | 7,386,125,307 | 7,375,263,881 | 10,861,427 | 359,005 |
| Grand Total..... | | | | | 9,500,184,590 | 9,305,988,446 | 194,196,144 | 16,727,360 |