

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, DECEMBER 31, 2012**

| 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 Bonds:</b>                                     |                          |                |                                 |                                    |                                  |                             |                   |
| CUSIP:   | Interest Rate:           |                |                                 |                                    |                                  |                             |                   |
| 912810DP0  | 11.250                   | 912803AA1      | 02/15/15                        | 10,520,299                         | 8,977,871                        | 1,542,428                   | 48,028            |
| 912810DS4  | 10.625                   | 912803AC7      | 08/15/15                        | 4,023,916                          | 3,237,149                        | 786,767                     | 0                 |
| 912810DT2  | 9.875                    | 912803AE3      | 11/15/15                        | 5,584,859                          | 4,306,063                        | 1,278,796                   | 4,520             |
| 912810DW7  | 9.250                    | 912803AF0      | 02/15/16                        | 5,431,754                          | 5,232,516                        | 199,238                     | 223,280           |
| 912810DW5  | 7.250                    | 912803AH6      | 05/15/16                        | 18,823,551                         | 18,243,770                       | 579,781                     | 59,040            |
| 912810DX3  | 7.500                    | 912803AK9      | 11/15/16                        | 18,787,448                         | 17,885,121                       | 902,327                     | 0                 |
| 912810DY1  | 8.750                    | 912803AL7      | 05/15/17                        | 15,559,169                         | 12,358,771                       | 3,200,398                   | 159,352           |
| 912810DZ8  | 8.875                    | 912803AM5      | 08/15/17                        | 10,968,358                         | 9,487,446                        | 1,480,912                   | 23,900            |
| 912810EA2  | 9.125                    | 912803AN3      | 05/15/18                        | 6,717,439                          | 5,052,296                        | 1,665,143                   | 0                 |
| 912810EB0  | 9.000                    | 912803AP8      | 11/15/18                        | 7,174,470                          | 5,447,908                        | 1,726,562                   | 63,200            |
| 912810EC8  | 8.875                    | 912803AQ6      | 02/15/19                        | 13,090,498                         | 10,832,506                       | 2,257,992                   | 44,640            |
| 912810ED6  | 8.125                    | 912803AR4      | 08/15/19                        | 18,940,932                         | 18,076,122                       | 864,810                     | 82,724            |
| 912810EE4  | 8.500                    | 912803AS2      | 02/15/20                        | 9,476,268                          | 8,388,975                        | 1,087,293                   | 21,500            |
| 912810EF1  | 8.750                    | 912803AT0      | 05/15/20                        | 7,582,183                          | 7,014,817                        | 567,366                     | 53,240            |
| 912810EG9  | 8.750                    | 912803AU7      | 08/15/20                        | 17,059,306                         | 16,333,809                       | 725,497                     | 343,280           |
| 912810EH7  | 7.875                    | 912803AV5      | 02/15/21                        | 10,075,573                         | 9,929,699                        | 145,874                     | 20,080            |
| 912810EJ3  | 8.125                    | 912803AW3      | 05/15/21                        | 10,066,788                         | 9,601,560                        | 465,228                     | 135,560           |
| 912810EK0  | 8.125                    | 912803AX1      | 08/15/21                        | 9,506,382                          | 9,024,857                        | 481,525                     | 189,288           |
| 912810EL8  | 8.000                    | 912803AY9      | 11/15/21                        | 30,632,194                         | 26,947,023                       | 3,685,171                   | 198,300           |
| 912810EM6  | 7.250                    | 912803AZ6      | 08/15/22                        | 10,127,790                         | 9,318,916                        | 808,874                     | 135,820           |
| 912810EN4  | 7.625                    | 912803BA0      | 11/15/22                        | 7,423,626                          | 6,395,817                        | 1,027,809                   | 42,720            |
| 912810EP9  | 7.125                    | 912803BB8      | 02/15/23                        | 15,782,061                         | 14,120,929                       | 1,661,132                   | 263,000           |
| 912810EQ7  | 6.250                    | 912803BC6      | 08/15/23                        | 22,659,044                         | 21,938,932                       | 720,112                     | 373,725           |
| 912810ES3  | 7.500                    | 912803BD4      | 11/15/24                        | 9,604,162                          | 7,840,042                        | 1,764,120                   | 130,804           |
| 912810ET1  | 7.625                    | 912803BE2      | 02/15/25                        | 9,509,170                          | 8,338,295                        | 1,170,875                   | 45,360            |
| 912810EV6  | 6.875                    | 912803BF9      | 08/15/25                        | 11,187,207                         | 9,873,070                        | 1,314,137                   | 446,584           |
| 912810EW4  | 6.000                    | 912803BG7      | 02/15/26                        | 12,837,916                         | 11,889,142                       | 948,774                     | 466,500           |
| 912810EX2  | 6.750                    | 912803BH5      | 08/15/26                        | 8,810,418                          | 7,779,875                        | 1,030,543                   | 16,800            |
| 912810EY0  | 6.500                    | 912803BJ1      | 11/15/26                        | 10,860,177                         | 9,004,210                        | 1,855,967                   | 51,000            |
| 912810EZ7  | 6.625                    | 912803BK8      | 02/15/27                        | 9,521,971                          | 8,273,152                        | 1,248,819                   | 8,320             |
| 912810FA1  | 6.375                    | 912803BL6      | 08/15/27                        | 9,196,756                          | 7,780,907                        | 1,415,849                   | 46,600            |
| 912810FB9  | 6.125                    | 912803BM4      | 11/15/27                        | 22,021,339                         | 17,280,855                       | 4,740,484                   | 936,500           |
| 912810FE3  | 5.500                    | 912803BP7      | 08/15/28                        | 11,776,201                         | 10,721,569                       | 1,054,632                   | 234,600           |
| 912810FF0  | 5.250                    | 912803BV4      | 11/15/28                        | 10,947,052                         | 9,441,116                        | 1,505,936                   | 25,200            |
| 912810FG8  | 5.250                    | 912803BW2      | 02/15/29                        | 11,350,341                         | 10,714,915                       | 635,426                     | 32,920            |
| 912810FJ2  | 6.125                    | 912803CG6      | 08/15/29                        | 11,178,580                         | 9,507,480                        | 1,671,100                   | 85,600            |
| 912810FM5  | 6.250                    | 912803CH4      | 05/15/30                        | 17,043,162                         | 13,403,807                       | 3,639,355                   | 363,794           |
| 912810FP8  | 5.375                    | 912803CK7      | 02/15/31                        | 16,427,648                         | 14,640,148                       | 1,787,500                   | 521,440           |
| 912810FT0  | 4.500                    | 912803CX9      | 02/15/36                        | 26,397,130                         | 21,344,870                       | 5,052,260                   | 687,870           |
| 912810PT9  | 4.750                    | 912803CZ4      | 02/15/37                        | 16,589,456                         | 14,305,791                       | 2,283,665                   | 132,800           |
| 912810PU6  | 5.000                    | 912803DA8      | 05/15/37                        | 21,413,045                         | 18,785,847                       | 2,627,198                   | 768,980           |
| 912810PW2  | 4.375                    | 912803DC4      | 02/15/38                        | 22,525,149                         | 19,772,165                       | 2,752,984                   | 246,496           |
| 912810PX0  | 4.500                    | 912803DD2      | 05/15/38                        | 25,500,123                         | 22,029,314                       | 3,470,809                   | 387,960           |
| 912810QA9  | 3.500                    | 912803DF7      | 02/15/39                        | 25,908,569                         | 22,037,219                       | 3,871,350                   | 163,040           |
| 912810QB7  | 4.250                    | 912803DG5      | 05/15/39                        | 38,778,773                         | 32,200,023                       | 6,578,750                   | 700,600           |
| 912810QC5  | 4.500                    | 912803DH3      | 08/15/39                        | 41,430,538                         | 37,773,008                       | 3,657,530                   | 198,760           |
| 912810QD3  | 4.375                    | 912803DJ9      | 11/15/39                        | 44,564,249                         | 30,484,714                       | 14,079,535                  | 604,384           |
| 912810QE1  | 4.625                    | 912803DK6      | 02/15/40                        | 44,902,490                         | 33,153,040                       | 11,749,450                  | 195,280           |
| 912810QH4  | 4.375                    | 912803DM2      | 05/15/40                        | 43,473,044                         | 25,413,856                       | 18,059,188                  | 455,224           |
| 912810QK7  | 3.875                    | 912803DN0      | 08/15/40                        | 43,213,317                         | 34,449,312                       | 8,764,005                   | 447,360           |
| 912810QL5  | 4.250                    | 912803DP5      | 11/15/40                        | 42,903,189                         | 32,507,859                       | 10,395,330                  | 665,310           |
| 912810QN1  | 4.750                    | 912803DQ3      | 02/15/41                        | 43,004,945                         | 38,137,120                       | 4,867,825                   | 168,560           |
| 912810QQ4  | 4.375                    | 912803DS9      | 05/15/41                        | 41,995,507                         | 38,528,133                       | 3,467,374                   | 476,456           |
| 912810QSO  | 3.750                    | 912803DT7      | 08/15/41                        | 42,488,837                         | 40,129,166                       | 2,359,671                   | 70,120            |
| 912810QT8  | 3.125                    | 912803DU4      | 11/15/41                        | 44,622,444                         | 36,756,250                       | 7,866,194                   | 524,238           |
| 912810QU5  | 3.125                    | 912803DV2      | 02/15/42                        | 47,219,044                         | 40,662,329                       | 6,556,716                   | 366,611           |
| 912810QW1  | 3.000                    | 912803DX8      | 05/15/42                        | 43,918,686                         | 39,799,306                       | 4,119,380                   | 665,400           |
| 912810QX9  | 2.750                    | 912803DY6      | 08/15/42                        | 41,995,432                         | 38,455,272                       | 3,540,160                   | 1,127,640         |
| 912810QY7  | 2.750                    | 912803DZ3      | 11/15/42                        | 28,994,009                         | 25,841,289                       | 3,152,720                   | 518,840           |
| <b>Total Treasury Bonds.....</b>                           |                          |                |                                 | <b>1,240,123,985</b>               | <b>1,057,207,338</b>             | <b>182,916,647</b>          | <b>15,469,128</b> |
| <b>Treasury Inflation-Protected Securities:</b>            |                          |                |                                 |                                    |                                  |                             |                   |
| CUSIP:   | Series:                  | Interest Rate: |                                 |                                    |                                  |                             |                   |
| 912828HW3  | J                        | 0.625          | 912820QT7                       | 04/15/13                           | 16,408,997                       | 16,408,997                  | 0                 |
| 912828BD1  | C                        | 1.875          | 912820JA6                       | 07/15/13                           | 25,199,878                       | 25,199,878                  | 0                 |
| 912828BW9  | A                        | 2.000          | 912820JT5                       | 01/15/14                           | 26,292,065                       | 26,292,065                  | 0                 |
| 912828KM1  | K                        | 1.250          | 912820TK3                       | 04/15/14                           | 16,685,197                       | 16,685,197                  | 0                 |
| 912828CP3  | D                        | 2.000          | 912820KL0                       | 07/15/14                           | 23,319,174                       | 23,319,174                  | 0                 |
| 912828DH0  | A                        | 1.625          | 912820LE5                       | 01/15/15                           | 23,019,079                       | 23,019,079                  | 0                 |
| 912828MY3  | K                        | 0.500          | 912820VS3                       | 04/15/15                           | 22,665,831                       | 22,665,831                  | 0                 |
| 912828EA4  | D                        | 1.875          | 912820LX3                       | 07/15/15                           | 20,216,997                       | 20,216,997                  | 0                 |
| 912828ET3  | A                        | 2.000          | 912820MQ7                       | 01/15/16                           | 19,813,581                       | 19,813,581                  | 0                 |
| 912828QD5  | W                        | 0.125          | 912820XZ5                       | 04/15/16                           | 40,205,833                       | 40,205,833                  | 0                 |
| 912828FL9  | D                        | 2.500          | 912820NH6                       | 07/15/16                           | 22,908,905                       | 22,908,905                  | 0                 |
| 912828GD6  | A                        | 2.375          | 912820PA9                       | 01/15/17                           | 19,785,789                       | 19,785,789                  | 0                 |
| 912828SQ4  | X                        | 0.125          | 912820D53                       | 04/15/17                           | 45,246,318                       | 45,246,318                  | 0                 |
| 912828GX2  | D                        | 2.625          | 912820PU5                       | 07/15/17                           | 15,623,494                       | 15,623,494                  | 0                 |
| 912828HN3  | A                        | 1.625          | 912820QK6                       | 01/15/18                           | 18,126,894                       | 18,126,894                  | 0                 |
| 912828JE1  | D                        | 1.375          | 912820RB5                       | 07/15/18                           | 16,058,353                       | 16,058,353                  | 0                 |
| 912828JX9  | A                        | 2.125          | 912820SV0                       | 01/15/19                           | 15,880,913                       | 15,880,913                  | 0                 |
| 912828LA6  | D                        | 1.875          | 912820TY3                       | 07/15/19                           | 16,442,423                       | 16,442,423                  | 0                 |
| 912828MF4  | A                        | 1.375          | 912820VB0                       | 01/15/20                           | 20,295,477                       | 20,295,477                  | 0                 |
| 912828NM8  | D                        | 1.250          | 912820WFO                       | 07/15/20                           | 34,343,309                       | 34,343,309                  | 0                 |
| 912828PP9  | A                        | 1.125          | 912820XK8                       | 01/15/21                           | 38,785,146                       | 38,785,146                  | 0                 |
| 912828QV5  | D                        | 0.625          | 912820YP6                       | 07/15/21                           | 36,784,368                       | 36,784,368                  | 0                 |
| 912828SA9  | A                        | 0.125          | 912820ZS9                       | 01/15/22                           | 42,191,118                       | 42,191,118                  | 0                 |
| 912828TE0  | D                        | 0.125          | 912820RP4                       | 07/15/22                           | 41,239,862                       | 41,239,862                  | 0                 |
| 912810FR4  |                          | 2.375          | 912803CN1                       | 01/15/25                           | 34,362,005                       | 34,362,005                  | 0                 |
| 912810FS2  |                          | 2.000          | 912803CW1                       | 01/15/26                           | 23,309,536                       | 23,309,536                  | 0                 |
| 912810PS1  |                          | 2.375          | 912803CY7                       | 01/15/27                           | 18,906,081                       | 18,906,081                  | 0                 |
| 912810PV4  |                          | 1.750          | 912803DB6                       | 01/15/28                           | 17,263,049                       | 17,263,049                  | 0                 |
| 912810FD5  |                          | 3.625          | 912803BN2                       | 04/15/28                           | 24,003,730                       | 24,003,516                  | 215               |
| 912810PZ5  |                          | 2.500          | 912803DE0                       | 01/15/29                           | 15,245,898                       | 15,245,898                  | 0                 |
| 912810FH6  |                          | 3.875          | 912803CF8                       | 04/15/29                           | 27,434,289                       | 27,354,083                  | 80,205            |
| 912810FQ6  |                          | 3.375          | 912803CL5                       | 04/15/32                           | 6,531,995                        | 6,531,995                   | 0                 |
| 912810QF8  |                          | 2.125          | 912803DL4                       | 02/15/40                           | 16,236,759                       | 16,236,759                  | 0                 |
| 912810QP6  |                          | 2.125          | 912803DR1                       | 02/15/41                           | 25,334,993                       | 25,334,993                  | 0                 |
| 912810QV3  |                          | 0.750          | 912803DW0                       | 02/15/42                           | 23,676,255                       | 23,676,255                  | 0                 |
| <b>Total Treasury Inflation-Protected Securities .....</b> |                          |                |                                 | <b>849,843,590</b>                 | <b>849,763,170</b>               | <b>80,420</b>               | <b>0</b>          |

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, DECEMBER 31, 2012 -- 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:</b> |         |                |                          |               |                                 |                                    |                                  |                             |
| CUSIP:                 | Series: | Interest Rate: |                          |               |                                 |                                    |                                  |                             |
| 912828MG2              | U       | 1.375          | 912820VC8                | 01/15/13      | 41,551,861                      | 41,406,261                         | 145,600                          | 0                           |
| 912828HQ6              | F       | 2.875          | 912820QM2                | 01/31/13      | 15,700,214                      | 15,667,814                         | 32,400                           | 0                           |
| 912828PR5              | AG      | 0.625          | 912820XM4                | 01/31/13      | 35,697,595                      | 35,658,235                         | 39,360                           | 0                           |
| 912828AU4              | A       | 3.875          | 912820HR1                | 02/15/13      | 19,498,396                      | 18,537,647                         | 960,749                          | 17,420                      |
| 912828MN7              | V       | 1.375          | 912820VG9                | 02/15/13      | 44,497,109                      | 43,767,769                         | 729,340                          | 4,000                       |
| 912828HT0              | G       | 2.750          | 912820QQ3                | 02/28/13      | 17,784,087                      | 17,755,240                         | 28,847                           | 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                      | 40,440,341                         | 33,000                           | 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                      | 42,859,459                         | 68,800                           | 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                      | 16,972,865                         | 1,280,688                        | 15,360                      |
| 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                      | 37,937,305                         | 8,400                            | 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                      | 22,100,067                         | 44,800                           | 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                      | 32,487,133                         | 1,033,990                        | 650                         |
| 912828NU0              | AB      | 0.750          | 912820WL7                | 08/15/13      | 36,036,141                      | 36,002,061                         | 34,080                           | 1,600                       |
| 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                      | 36,070,538                         | 0                                | 0                           |
| 912828NY2              | AC      | 0.750          | 912820WR4                | 09/15/13      | 33,356,878                      | 33,351,278                         | 5,600                            | 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          | 912820WV5                | 10/15/13      | 32,280,261                      | 32,278,261                         | 2,000                            | 0                           |
| 912828JQ4              | R       | 2.750          | 912820RK5                | 10/31/13      | 25,063,374                      | 25,048,974                         | 14,400                           | 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                      | 29,218,457                         | 1,418,387                        | 1,000                       |
| 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                      | 27,495,817                         | 323,600                          | 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                      | 32,459,615                         | 8,000                            | 0                           |
| 912828JW1              | T       | 1.500          | 912820SU2                | 12/31/13      | 30,043,540                      | 30,039,980                         | 3,560                            | 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                      | 32,699,304                         | 2,000                            | 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                      | 35,658,578                         | 800                              | 0                           |
| 912828CA6              | B       | 4.000          | 912820JX6                | 02/15/14      | 28,081,066                      | 27,427,831                         | 653,235                          | 10,500                      |
| 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                      | 26,849,202                         | 453,779                          | 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                           |
| 912828KV5              | 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                      | 32,000,023                         | 0                                | 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          | 912820KU9                | 08/15/14      | 24,721,634                      | 24,056,589                         | 665,045                          | 0                           |
| 912828RB8              | AC      | 0.500          | 912820YU5                | 08/15/14      | 32,980,015                      | 32,903,615                         | 76,400                           | 0                           |
| 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                           |
| 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                           |
| 912828LQ1              | R       | 2.375          | 912820UM7                | 09/30/14      | 40,708,928                      | 40,667,328                         | 41,600                           | 0                           |
| 912828DC1              | F       | 4.250          | 912820KZ9                | 11/15/14      | 25,472,536                      | 24,957,280                         | 515,256                          | 0                           |
| 912828RQ5              | AF      | 0.375          | 912820ZG5                | 11/15/14      | 34,448,216                      | 34,445,016                         | 3,200                            | 0                           |
| 912828LZ1              | T       | 2.125          | 912820UV7                | 11/30/14      | 43,261,453                      | 43,261,453                         | 0                                | 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          | 912820AA9                | 12/31/14      | 34,999,645                      | 34,999,645                         | 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                      | 42,684,778                         | 0                                | 0                           |
| 912828DM9              | B       | 4.000          | 912820LJ4                | 02/15/15      | 34,215,057                      | 34,096,367                         | 118,690                          | 7,500                       |
| 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          | 912820VU8                | 04/30/15      | 42,891,991                      | 42,891,991                         | 0                                | 0                           |
| 912828DV9              | C       | 4.125          | 912820LS4                | 05/15/15      | 34,471,849                      | 34,119,169                         | 352,680                          | 160                         |
| 912828SU5              | Z       | 0.250          | 912820D95                | 05/15/15      | 34,001,868                      | 34,001,388                         | 480                              | 560                         |
| 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                           |
| 912828NL0              | 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                      | 32,330,317                         | 139,380                          | 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                      | 36,881,494                         | 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                           |
|                        |         |                |                          |               |                                 |                                    |                                  |                             |

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, DECEMBER 31, 2012 -- 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 |                          |                    |                   |
| <b>Treasury Notes, Continued:</b> |                    |                |                                 |                                 |                               |                          |                    |                   |
| CUSIP:                            | Series:            | Interest Rate: |                                 |                                 |                               |                          |                    |                   |
| 912828PS3                         | T                  | 2.000          | 912820XL6                       | 01/31/16                        | 35,697,839                    | 35,697,839               | 0                  | 0                 |
| 912828EW6                         | B                  | 4.500          | 912820MT1                       | 02/15/16                        | 21,841,772                    | 21,832,352               | 9,420              | 0                 |
| 912828K58                         | 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                 |
| 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                 |
| 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             | 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                    | 22,454,391               | 102,280            | 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                    | 23,291,066               | 2,720              | 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                    | 22,177,761               | 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                 |
| 912828S50                         | 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                    | 25,511,218               | 75,323             | 50,000            |
| 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                    | 27,657,188               | 17,060             | 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                 |
| 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                    | 34,007,200               | 71,040             | 0                 |
| 912828QO6                         | 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                    | 57,290,963               | 60,432             | 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                    | 66,749,044               | 4,000              | 14,400            |
| 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                 |
| 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                | 800               |
| 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          | 912820EZ9                       | 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                        | 44,999,970                    | 44,999,970               | 0                  | 0                 |
| <b>Total Treasury Notes</b>       |                    |                |                                 |                                 | <b>7,327,075,720</b>          | <b>7,316,204,696</b>     | <b>10,871,025</b>  | <b>123,950</b>    |
| <b>Grand Total</b>                |                    |                |                                 |                                 | <b>9,417,043,295</b>          | <b>9,223,175,204</b>     | <b>193,868,091</b> | <b>15,593,078</b> |