

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, AUGUST 31, 2007

| 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: | | | | | | | |
| 912810DN5 | 11.750 | 912800AA7 | 11/15/14 | 5,015,284 | 2,963,304 | 2,051,980 | 104,000 | |
| 912810DP0 | 11.250 | 912803AA1 | 02/15/15 | 10,520,299 | 8,172,603 | 2,347,696 | 382,480 | |
| 912810DS4 | 10.625 | 912803AC7 | 08/15/15 | 4,023,916 | 3,391,895 | 632,021 | 343,280 | |
| 912810DT2 | 9.875 | 912803AE3 | 11/15/15 | 5,584,859 | 3,273,608 | 2,311,251 | 281,400 | |
| 912810DV7 | 9.250 | 912803AF0 | 02/15/16 | 5,431,754 | 5,270,072 | 161,682 | 78,400 | |
| 912810DW5 | 7.250 | 912803AH6 | 05/15/16 | 18,823,551 | 17,777,969 | 1,045,582 | 263,200 | |
| 912810DX3 | 7.500 | 912803AK9 | 11/15/16 | 18,787,448 | 17,571,265 | 1,216,183 | 2,065,420 | |
| 912810DY1 | 8.750 | 912803AL7 | 05/15/17 | 15,559,169 | 10,484,610 | 5,074,559 | 1,793,520 | |
| 912810DZ8 | 8.875 | 912803AM5 | 08/15/17 | 10,968,358 | 9,036,466 | 1,931,892 | 1,003,200 | |
| 912810EA2 | 9.125 | 912803AN3 | 05/15/18 | 6,717,439 | 3,970,411 | 2,747,028 | 464,800 | |
| 912810EB0 | 9.000 | 912803AP8 | 11/15/18 | 7,174,470 | 3,508,148 | 3,666,322 | 1,248,400 | |
| 912810EC8 | 8.875 | 912803AQ6 | 02/15/19 | 13,090,498 | 8,333,459 | 4,757,039 | 970,600 | |
| 912810ED6 | 8.125 | 912803AR4 | 08/15/19 | 18,940,932 | 16,546,472 | 2,394,460 | 808,000 | |
| 912810EE4 | 8.500 | 912803AS2 | 02/15/20 | 9,476,268 | 7,732,965 | 1,743,303 | 895,000 | |
| 912810EF1 | 8.750 | 912803AT0 | 05/15/20 | 7,582,183 | 3,502,469 | 4,079,714 | 1,007,631 | |
| 912810EG9 | 8.750 | 912803AU7 | 08/15/20 | 17,059,306 | 13,520,943 | 3,538,363 | 904,277 | |
| 912810EH7 | 7.875 | 912803AV5 | 02/15/21 | 10,075,573 | 8,901,459 | 1,174,114 | 635,400 | |
| 912810EJ3 | 8.125 | 912803AW3 | 05/15/21 | 10,066,788 | 5,490,004 | 4,576,784 | 1,035,600 | |
| 912810EK0 | 8.125 | 912803AX1 | 08/15/21 | 9,506,382 | 8,327,769 | 1,178,613 | 904,760 | |
| 912810EL8 | 8.000 | 912803AY9 | 11/15/21 | 30,632,194 | 15,857,844 | 14,774,350 | 4,007,637 | |
| 912810EM6 | 7.250 | 912803AZ6 | 08/15/22 | 10,127,790 | 8,566,146 | 1,561,644 | 1,582,000 | |
| 912810EN4 | 7.625 | 912803BA0 | 11/15/22 | 7,423,626 | 4,291,817 | 3,131,809 | 2,125,944 | |
| 912810EP9 | 7.125 | 912803BB8 | 02/15/23 | 15,782,061 | 13,284,029 | 2,498,032 | 2,985,800 | |
| 912810EQ7 | 6.250 | 912803BC6 | 08/15/23 | 22,659,044 | 20,666,219 | 1,992,825 | 1,250,928 | |
| 912810ES3 | 7.500 | 912803BD4 | 11/15/24 | 9,604,162 | 3,058,040 | 6,546,122 | 1,306,440 | |
| 912810ET1 | 7.625 | 912803BE2 | 02/15/25 | 9,509,170 | 5,871,193 | 3,637,977 | 1,383,800 | |
| 912810EV6 | 6.875 | 912803BF9 | 08/15/25 | 11,187,207 | 7,623,626 | 3,563,581 | 1,235,520 | |
| 912810EW4 | 6.000 | 912803BG7 | 02/15/26 | 12,837,916 | 12,052,892 | 785,024 | 1,623,925 | |
| 912810EX2 | 6.750 | 912803BH5 | 08/15/26 | 8,810,418 | 5,680,155 | 3,130,263 | 1,065,123 | |
| 912810EY0 | 6.500 | 912803BJ1 | 11/15/26 | 10,860,177 | 5,655,530 | 5,204,647 | 2,841,250 | |
| 912810EZ7 | 6.625 | 912803BK8 | 02/15/27 | 9,521,971 | 4,896,412 | 4,625,559 | 1,610,962 | |
| 912810FA1 | 6.375 | 912803BL6 | 08/15/27 | 9,196,756 | 5,075,987 | 4,120,769 | 1,807,098 | |
| 912810FB9 | 6.125 | 912803BM4 | 11/15/27 | 22,021,339 | 7,651,695 | 14,369,644 | 3,845,000 | |
| 912810FE3 | 5.500 | 912803BP7 | 08/15/28 | 11,776,201 | 9,621,719 | 2,154,482 | 1,894,254 | |
| 912810FF0 | 5.250 | 912803BV4 | 11/15/28 | 10,947,052 | 9,355,186 | 1,591,866 | 4,211,931 | |
| 912810FG8 | 5.250 | 912803BW2 | 02/15/29 | 11,350,341 | 9,557,745 | 1,792,596 | 2,072,633 | |
| 912810FJ2 | 6.125 | 912803CG6 | 08/15/29 | 11,178,580 | 7,124,460 | 4,054,120 | 2,679,200 | |
| 912810FM5 | 6.250 | 912803CH4 | 05/15/30 | 17,043,162 | 6,287,484 | 10,755,678 | 4,690,144 | |
| 912810FP8 | 5.375 | 912803CK7 | 02/15/31 | 16,427,648 | 13,875,408 | 2,552,240 | 2,082,700 | |
| 912810FT0 | 4.500 | 912803CX9 | 02/15/36 | 26,397,130 | 15,585,870 | 10,811,260 | 6,314,866 | |
| 912810PT9 | 4.750 | 912803CZ4 | 02/15/37 | 16,589,456 | 13,639,756 | 2,949,700 | 5,706,621 | |
| 912810PU6 | 5.000 | 912803DA8 | 05/15/37 | 13,846,152 | 12,268,712 | 1,577,440 | 64,200 | |
| Total Treasury Bonds..... | | | | 530,134,030 | 375,323,816 | 154,810,214 | 73,577,344 | |
| Treasury Inflation-Protected Securities: | | | | | | | | |
| CUSIP: | Series: | Interest Rate: | | | | | | |
| 9128273T7 | A | 3.625 | 912820CL9 | 01/15/08 | 21,680,007 | 21,551,048 | 128,959 | 0 |
| 9128274Y5 | A | 3.875 | 912820DN4 | 01/15/09 | 20,201,769 | 20,200,499 | 1,270 | 0 |
| 9128275W8 | A | 4.250 | 912820EK9 | 01/15/10 | 14,018,862 | 14,018,862 | 0 | 0 |
| 912828CZ1 | D | 0.875 | 912820KV8 | 04/15/10 | 30,793,953 | 30,793,953 | 0 | 0 |
| 9128276R8 | A | 3.500 | 912820GA9 | 01/15/11 | 13,168,680 | 13,168,680 | 0 | 0 |
| 912828FB1 | G | 2.375 | 912820MY0 | 04/15/11 | 21,179,284 | 21,179,284 | 0 | 0 |
| 9128277J5 | A | 3.375 | 912820GT8 | 01/15/12 | 7,044,885 | 7,044,885 | 0 | 0 |
| 912828GN4 | J | 2.000 | 912820PK7 | 04/15/12 | 10,393,187 | 10,393,187 | 0 | 0 |
| 912828AF7 | C | 3.000 | 912820HC4 | 07/15/12 | 26,671,301 | 26,671,301 | 0 | 0 |
| 912828BD1 | C | 1.875 | 912820JA6 | 07/15/13 | 22,696,437 | 22,696,437 | 0 | 0 |
| 912828BW9 | A | 2.000 | 912820JT5 | 01/15/14 | 23,679,891 | 23,679,891 | 0 | 0 |
| 912828CP3 | D | 2.000 | 912820KL0 | 07/15/14 | 21,002,610 | 21,002,610 | 0 | 0 |
| 912828DH0 | A | 1.625 | 912820LE5 | 01/15/15 | 20,732,087 | 20,732,087 | 0 | 0 |

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, AUGUST 31, 2007 -- 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 Inflation-Protected Securities, Continued: | | | | | | | | |
| CUSIP: | Series: | Interest Rate: | | | | | | |
| 912828EA4 | D | 1.875 | 912820LX3 | 07/15/15 | 18,208,472 | 18,208,472 | 0 | 0 |
| 912828ET3 | A | 2.000 | 912820MQ7 | 01/15/16 | 17,845,262 | 17,845,262 | 0 | 0 |
| 912828FL9 | D | 2.500 | 912820NH6 | 07/15/16 | 20,633,055 | 20,633,055 | 0 | 0 |
| 912828GD6 | A | 2.375 | 912820PA9 | 01/15/17 | 17,820,233 | 17,820,233 | 0 | 0 |
| 912828GX2 | D | 2.625 | 912820PU5 | 07/15/17 | 8,041,523 | 8,041,523 | 0 | 0 |
| 912810FR4 | | 2.375 | 912803CN1 | 01/15/25 | 30,948,429 | 30,948,429 | 0 | 0 |
| 912810FS2 | | 2.000 | 912803CW1 | 01/15/26 | 20,993,923 | 20,993,923 | 0 | 0 |
| 912810PS1 | | 2.375 | 912803CY7 | 01/15/27 | 17,027,917 | 17,027,917 | 0 | 0 |
| 912810FD5 | | 3.625 | 912803BN2 | 04/15/28 | 21,618,966 | 21,612,525 | 6,441 | 0 |
| 912810FH6 | | 3.875 | 912803CF8 | 04/15/29 | 24,708,816 | 24,550,401 | 158,415 | 0 |
| 912810FQ6 | | 3.375 | 912803CL5 | 04/15/32 | 5,883,061 | 5,883,061 | 0 | 0 |
| Total Treasury Inflation-Protected Securities..... | | | | | 456,992,609 | 456,697,524 | 295,085 | 0 |
| Treasury Notes: | | | | | | | | |
| CUSIP: | Series: | Interest Rate: | | | | | | |
| 912828EH9 | V | 4.000 | 912820ME4 | 09/30/07 | 26,590,770 | 26,587,532 | 3,238 | 0 |
| 912828EK2 | W | 4.250 | 912820MG9 | 10/31/07 | 26,552,797 | 26,346,556 | 206,241 | 0 |
| 912828AN0 | G | 3.000 | 912820HK6 | 11/15/07 | 50,619,528 | 46,661,269 | 3,958,259 | 65,000 |
| 912828EP1 | X | 4.250 | 912820ML8 | 11/30/07 | 26,666,931 | 26,663,887 | 3,044 | 0 |
| 912828ER7 | Y | 4.375 | 912820MN4 | 12/31/07 | 26,666,879 | 26,558,719 | 108,160 | 3,200 |
| 912828EU0 | R | 4.375 | 912820MR5 | 01/31/08 | 27,168,309 | 27,157,009 | 11,300 | 4,800 |
| 9128273X8 | B | 5.500 | 912820CQ8 | 02/15/08 | 13,583,412 | 12,639,647 | 943,765 | 9,200 |
| 912828AT7 | E | 3.000 | 912820HQ3 | 02/15/08 | 27,489,260 | 26,513,638 | 975,622 | 120,000 |
| 912828DK3 | M | 3.375 | 912820LG0 | 02/15/08 | 23,885,083 | 23,213,203 | 671,880 | 8,000 |
| 912828EY2 | S | 4.625 | 912820MV6 | 02/29/08 | 26,504,069 | 26,441,669 | 62,400 | 0 |
| 912828EZ9 | T | 4.625 | 912820MW4 | 03/31/08 | 26,841,568 | 26,747,168 | 94,400 | 500 |
| 912828FC9 | U | 4.875 | 912820MZ7 | 04/30/08 | 26,837,165 | 26,736,365 | 100,800 | 4,800 |
| 9128274F6 | C | 5.625 | 912820CY1 | 05/15/08 | 27,190,961 | 24,645,433 | 2,545,528 | 14,880 |
| 912828AZ3 | F | 2.625 | 912820HW0 | 05/15/08 | 33,338,446 | 31,999,246 | 1,339,200 | 4,800 |
| 912828DT4 | N | 3.750 | 912820LQ8 | 05/15/08 | 26,707,681 | 26,138,421 | 569,260 | 0 |
| 912828FG0 | V | 4.875 | 912820ND5 | 05/31/08 | 25,933,459 | 25,757,459 | 176,000 | 0 |
| 912828FJ4 | W | 5.125 | 912820NF0 | 06/30/08 | 26,498,732 | 26,410,732 | 88,000 | 0 |
| 912828FM7 | X | 5.000 | 912820NJ2 | 07/31/08 | 26,428,771 | 26,396,131 | 32,640 | 0 |
| 912828BG4 | G | 3.250 | 912820JD0 | 08/15/08 | 21,357,474 | 19,189,910 | 2,167,564 | 18,400 |
| 912828EC0 | P | 4.125 | 912820LZ8 | 08/15/08 | 20,290,622 | 20,145,082 | 145,540 | 28,200 |
| 912828FR6 | Y | 4.875 | 912820NN3 | 08/31/08 | 26,504,090 | 26,428,890 | 75,200 | 0 |
| 912828BK5 | H | 3.125 | 912820JG3 | 09/15/08 | 16,002,177 | 15,974,977 | 27,200 | 0 |
| 912828FT2 | Z | 4.625 | 912820NQ6 | 09/30/08 | 24,499,335 | 24,483,335 | 16,000 | 0 |
| 912828BM1 | J | 3.125 | 912820JJ7 | 10/15/08 | 15,995,702 | 15,995,702 | 0 | 0 |
| 912828FV7 | AA | 4.875 | 912820NS2 | 10/31/08 | 22,727,821 | 22,579,021 | 148,800 | 0 |
| 9128274V1 | D | 4.750 | 912820DK0 | 11/15/08 | 25,083,125 | 24,468,071 | 615,054 | 4,600 |
| 912828BQ2 | K | 3.375 | 912820JM0 | 11/15/08 | 18,181,033 | 17,778,038 | 402,995 | 0 |
| 912828EL0 | Q | 4.375 | 912820MH7 | 11/15/08 | 21,449,894 | 21,344,214 | 105,680 | 3,200 |
| 912828FZ8 | AB | 4.625 | 912820NW3 | 11/30/08 | 24,338,153 | 24,338,153 | 0 | 0 |
| 912828BT6 | L | 3.375 | 912820JQ1 | 12/15/08 | 16,000,028 | 15,996,728 | 3,300 | 0 |
| 912828GB0 | AC | 4.750 | 912820NY9 | 12/31/08 | 24,816,923 | 24,424,923 | 392,000 | 0 |
| 912828BV1 | D | 3.250 | 912820JS7 | 01/15/09 | 16,002,546 | 15,924,946 | 77,600 | 0 |
| 912828GE4 | V | 4.875 | 912820PB7 | 01/31/09 | 22,976,157 | 22,942,557 | 33,600 | 0 |
| 912828BZ2 | E | 3.000 | 912820JW8 | 02/15/09 | 17,433,763 | 17,151,025 | 282,738 | 4,600 |
| 912828EV8 | R | 4.500 | 912820MS3 | 02/15/09 | 22,308,500 | 21,944,840 | 363,660 | 2,500 |
| 912828GJ3 | W | 4.750 | 912820PF8 | 02/28/09 | 23,037,728 | 23,034,528 | 3,200 | 0 |
| 912828CC2 | F | 2.625 | 912820JZ1 | 03/15/09 | 16,001,063 | 15,999,463 | 1,600 | 0 |
| 912828GL8 | X | 4.500 | 912820PH4 | 03/31/09 | 22,645,535 | 22,617,135 | 28,400 | 0 |
| 912828CE8 | G | 3.125 | 912820KB2 | 04/15/09 | 16,002,805 | 16,002,805 | 0 | 0 |
| 912828GP9 | Y | 4.500 | 912820PL5 | 04/30/09 | 22,777,718 | 22,263,318 | 514,400 | 0 |
| 9128275G3 | B | 5.500 | 912820DV6 | 05/15/09 | 14,794,790 | 14,662,990 | 131,800 | 52,818 |
| 912828CH1 | H | 3.875 | 912820KE6 | 05/15/09 | 18,059,937 | 17,172,472 | 887,465 | 4,000 |
| 912828FE5 | S | 4.875 | 912820NB9 | 05/15/09 | 27,380,356 | 27,008,576 | 371,780 | 0 |
| 912828GT1 | Z | 4.875 | 912820PQ4 | 05/31/09 | 22,486,466 | 22,433,666 | 52,800 | 0 |
| 912828CL2 | J | 4.000 | 912820KH9 | 06/15/09 | 15,004,754 | 14,984,954 | 19,800 | 600 |
| 912828GV6 | AA | 4.875 | 912820PS0 | 06/30/09 | 22,020,929 | 22,009,729 | 11,200 | 0 |
| 912828CN8 | K | 3.625 | 912820KK2 | 07/15/09 | 15,004,962 | 14,772,962 | 232,000 | 0 |
| 912828GY0 | AB | 4.625 | 912820PV3 | 07/31/09 | 21,888,225 | 21,885,025 | 3,200 | 0 |
| 9128275N8 | C | 6.000 | 912820EA1 | 08/15/09 | 27,399,894 | 25,215,617 | 2,184,277 | 15,800 |
| 912828CS7 | L | 3.500 | 912820KP1 | 08/15/09 | 17,294,686 | 16,639,944 | 654,742 | 19,300 |
| 912828FP0 | T | 4.875 | 912820NL7 | 08/15/09 | 23,420,414 | 23,351,614 | 68,800 | 0 |
| 912828HB9 | AC | 4.000 | 912820PY7 | 08/31/09 | 22,283,906 | 22,283,906 | 0 | 0 |
| 912828CV0 | M | 3.375 | 912820KS5 | 09/15/09 | 15,005,079 | 15,005,079 | 0 | 0 |
| 912828CX6 | N | 3.375 | 912820KU0 | 10/15/09 | 15,005,091 | 14,909,091 | 96,000 | 0 |

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, AUGUST 31, 2007 -- Continuac

| 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: | | | | | | |
| 912828DB3 | P | 3.500 | 912820KY2 | 11/15/09 | 18,751,928 | 17,497,368 | 1,254,560 | 83,000 |
| 912828FX3 | U | 4.625 | 912820NU7 | 11/15/09 | 24,772,846 | 24,499,986 | 272,860 | 11,000 |
| 912828DE7 | Q | 3.500 | 912820LB1 | 12/15/09 | 15,002,485 | 14,998,835 | 3,650 | 1,140 |
| 912828DG2 | E | 3.625 | 912820LD7 | 01/15/10 | 15,004,697 | 14,973,577 | 31,120 | 0 |
| 9128275Z1 | B | 6.500 | 912820EM5 | 02/15/10 | 23,355,709 | 21,245,806 | 2,109,903 | 2,800 |
| 912828DL1 | F | 3.500 | 912820LH8 | 02/15/10 | 16,617,068 | 16,497,648 | 119,420 | 4,000 |
| 912828GG9 | S | 4.750 | 912820PD3 | 02/15/10 | 17,467,187 | 17,084,087 | 383,100 | 0 |
| 912828DP2 | G | 4.000 | 912820LL9 | 03/15/10 | 15,005,048 | 15,005,048 | 0 | 0 |
| 912828DR8 | H | 4.000 | 912820LN5 | 04/15/10 | 15,001,494 | 14,757,444 | 244,050 | 0 |
| 912828DU1 | J | 3.875 | 912820LR6 | 05/15/10 | 18,748,844 | 17,868,344 | 880,500 | 35,400 |
| 912828GR5 | T | 4.500 | 912820PN1 | 05/15/10 | 18,941,728 | 18,187,648 | 754,080 | 0 |
| 912828DX5 | K | 3.625 | 912820LU9 | 06/15/10 | 14,001,099 | 13,983,499 | 17,600 | 0 |
| 912828DZ0 | L | 3.875 | 912820LW5 | 07/15/10 | 13,000,529 | 13,000,249 | 280 | 0 |
| 9128276J6 | C | 5.750 | 912820FT9 | 08/15/10 | 22,437,594 | 20,712,165 | 1,725,429 | 43,400 |
| 912828ED8 | M | 4.125 | 912820MA2 | 08/15/10 | 14,963,424 | 14,237,244 | 726,180 | 55,300 |
| 912828EG1 | N | 3.875 | 912820MD6 | 09/15/10 | 13,000,827 | 12,996,027 | 4,800 | 0 |
| 912828EJ5 | P | 4.250 | 912820MF1 | 10/15/10 | 13,000,862 | 12,959,262 | 41,600 | 0 |
| 912828EM8 | Q | 4.500 | 912820MJ3 | 11/15/10 | 15,961,105 | 14,854,405 | 1,106,700 | 352,040 |
| 912828EQ9 | R | 4.375 | 912820MM6 | 12/15/10 | 13,000,813 | 13,000,813 | 0 | 0 |
| 912828ES5 | D | 4.250 | 912820MP9 | 01/15/11 | 13,001,339 | 13,001,339 | 0 | 0 |
| 9128276T4 | B | 5.000 | 912820GC5 | 02/15/11 | 23,436,329 | 22,024,727 | 1,411,602 | 21,320 |
| 912828EX4 | E | 4.500 | 912820MU8 | 02/28/11 | 17,500,138 | 17,419,338 | 80,800 | 0 |
| 912828FA3 | F | 4.750 | 912820MX2 | 03/31/11 | 17,497,861 | 17,069,061 | 428,800 | 0 |
| 912828FD7 | H | 4.875 | 912820NA1 | 04/30/11 | 17,501,477 | 17,423,077 | 78,400 | 0 |
| 912828FH8 | J | 4.875 | 912820NE3 | 05/31/11 | 17,144,592 | 17,035,792 | 108,800 | 1,600 |
| 912828FK1 | K | 5.125 | 912820NG8 | 06/30/11 | 17,500,283 | 17,362,683 | 137,600 | 0 |
| 912828FN5 | L | 4.875 | 912820NK9 | 07/31/11 | 16,830,671 | 16,213,071 | 617,600 | 1,600 |
| 9128277B2 | C | 5.000 | 912820GL5 | 08/15/11 | 26,635,316 | 24,589,430 | 2,045,886 | 109,880 |
| 912828FS4 | M | 4.625 | 912820NP8 | 08/31/11 | 17,500,676 | 17,374,276 | 126,400 | 0 |
| 912828FU9 | N | 4.500 | 912820NR4 | 09/30/11 | 17,500,158 | 17,442,558 | 57,600 | 0 |
| 912828FW5 | P | 4.625 | 912820NT0 | 10/31/11 | 16,181,388 | 16,014,228 | 167,160 | 4,800 |
| 912828GA2 | Q | 4.500 | 912820NX1 | 11/30/11 | 17,036,550 | 16,987,050 | 49,500 | 9,600 |
| 912828GC8 | R | 4.625 | 912820NZ6 | 12/31/11 | 16,131,258 | 16,115,258 | 16,000 | 0 |
| 912828GF1 | F | 4.750 | 912820PC5 | 01/31/12 | 14,930,221 | 14,906,221 | 24,000 | 0 |
| 9128277L0 | B | 4.875 | 912820GV3 | 02/15/12 | 24,779,838 | 23,393,338 | 1,386,500 | 28,800 |
| 912828GK0 | G | 4.625 | 912820PG6 | 02/29/12 | 16,636,927 | 16,632,127 | 4,800 | 0 |
| 912828GM6 | H | 4.500 | 912820PJ0 | 03/31/12 | 16,353,663 | 16,314,463 | 39,200 | 0 |
| 912828GQ7 | K | 4.500 | 912820PM3 | 04/30/12 | 16,450,419 | 16,397,619 | 52,800 | 4,000 |
| 912828GU8 | L | 4.750 | 912820PR2 | 05/31/12 | 16,235,887 | 16,129,487 | 106,400 | 800 |
| 912828GW4 | M | 4.875 | 912820PT8 | 06/30/12 | 15,903,423 | 15,897,023 | 6,400 | 0 |
| 912828GZ7 | N | 4.625 | 912820PW1 | 07/31/12 | 15,803,679 | 15,803,679 | 0 | 0 |
| 912828AJ9 | D | 4.375 | 912820HF7 | 08/15/12 | 19,647,976 | 17,742,864 | 1,905,112 | 34,400 |
| 912828HC7 | P | 4.125 | 912820PZ4 | 08/31/12 | 16,091,680 | 16,091,680 | 0 | 0 |
| 912828AP5 | E | 4.000 | 912820HL4 | 11/15/12 | 18,112,742 | 16,939,098 | 1,173,644 | 13,400 |
| 912828AU4 | A | 3.875 | 912820HR1 | 02/15/13 | 19,498,396 | 18,761,596 | 736,800 | 3,200 |
| 912828BA7 | B | 3.625 | 912820HX8 | 05/15/13 | 18,253,553 | 17,597,227 | 656,326 | 1,000 |
| 912828BH2 | D | 4.250 | 912820JE8 | 08/15/13 | 33,521,123 | 32,855,543 | 665,580 | 342,320 |
| 912828BR0 | E | 4.250 | 912820JN8 | 11/15/13 | 30,636,844 | 29,659,566 | 977,278 | 221,600 |
| 912828CA6 | B | 4.000 | 912820JX6 | 02/15/14 | 28,081,066 | 27,533,566 | 547,500 | 181,650 |
| 912828CJ7 | C | 4.750 | 912820KF3 | 05/15/14 | 27,302,981 | 26,626,531 | 676,450 | 39,200 |
| 912828CT5 | E | 4.250 | 912820KQ9 | 08/15/14 | 24,721,634 | 24,358,834 | 362,800 | 13,200 |
| 912828DC1 | F | 4.250 | 912820KZ9 | 11/15/14 | 25,472,536 | 24,928,536 | 544,000 | 86,400 |
| 912828DM9 | B | 4.000 | 912820LJ4 | 02/15/15 | 24,214,991 | 24,213,341 | 1,650 | 0 |
| 912828DV9 | C | 4.125 | 912820LS4 | 05/15/15 | 24,471,849 | 24,457,449 | 14,400 | 51,200 |
| 912828EE6 | E | 4.250 | 912820MB0 | 08/15/15 | 22,469,683 | 22,469,683 | 0 | 0 |
| 912828EN6 | F | 4.500 | 912820MK0 | 11/15/15 | 23,220,785 | 23,220,785 | 0 | 0 |
| 912828EW6 | B | 4.500 | 912820MT1 | 02/15/16 | 21,841,772 | 21,841,772 | 0 | 0 |
| 912828FF2 | C | 5.125 | 912820NC7 | 05/15/16 | 23,293,690 | 23,293,690 | 0 | 0 |
| 912828FQ8 | E | 4.875 | 912820NM5 | 08/15/16 | 22,556,671 | 22,553,471 | 3,200 | 0 |
| 912828FY1 | F | 4.625 | 912820NV5 | 11/15/16 | 23,293,786 | 23,293,786 | 0 | 0 |
| 912828GH7 | B | 4.625 | 912820PE1 | 02/15/17 | 22,192,761 | 22,191,161 | 1,600 | 0 |
| 912828GS3 | C | 4.500 | 912820PP6 | 05/15/17 | 25,586,541 | 25,586,541 | 0 | 0 |
| 912828HA1 | E | 4.750 | 912820PX9 | 08/15/17 | 20,000,093 | 20,000,093 | 0 | 0 |
| Total Treasury Notes..... | | | | | 2,449,996,035 | 2,403,099,483 | 46,896,552 | 2,147,248 |
| Grand Total..... | | | | | 3,437,122,674 | 3,235,120,823 | 202,001,851 | 75,724,592 |