

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

Loan Description	Corpus STRIP CUSIP	Maturity Date	Amount Outstanding in Thousands			Reconstituted This Month	
			Total Outstanding	Portion Held in Unstripped Form	Portion Held in Stripped Form		
Treasury Bonds:							
CUSIP:	Interest Rate:						
912810DP0	11.250	912803AA1	02/15/15	10,520,299	8,841,547	1,678,752	320,208
912810DS4	10.625	912803AC7	08/15/15	4,023,916	3,501,173	522,743	125,496
912810DT7	9.875	912803AE3	11/15/15	5,584,859	4,508,818	1,076,041	36,000
912810DW7	9.250	912803AF0	02/15/16	5,431,754	5,087,246	344,508	11,600
912810DW5	7.250	912803AH6	05/15/16	18,823,551	18,198,470	625,081	28,300
912810DX3	7.500	912803AK9	11/15/16	18,787,448	17,699,659	1,087,789	156,800
912810DY1	8.750	912803AL7	05/15/17	15,559,169	12,375,363	3,183,806	62,000
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	9,470,616	1,497,742	109,000
912810EA2	9.125	912803AN3	05/15/18	6,717,439	4,921,196	1,796,243	88,960
912810EB0	9.000	912803AP8	11/15/18	7,174,470	5,447,018	1,727,452	54,200
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	10,702,756	2,387,742	61,600
912810ED6	8.125	912803AR4	08/15/19	18,940,932	18,101,302	839,630	165,010
912810EE4	8.500	912803AS2	02/15/20	9,476,268	8,376,535	1,099,733	77,800
912810EF1	8.750	912803AT0	05/15/20	7,582,183	6,971,889	610,294	61,280
912810EG9	8.750	912803AU7	08/15/20	17,059,306	16,270,433	788,873	776,400
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,949,339	126,234	140,000
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	9,481,064	585,724	106,308
912810EK0	8.125	912803AX1	08/15/21	9,506,382	8,941,909	564,473	97,900
912810EL8	8.000	912803AY9	11/15/21	30,632,194	26,782,296	3,849,899	247,100
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	9,245,896	881,894	188,440
912810EN4	7.625	912803BA0	11/15/22	7,423,626	6,319,337	1,104,289	22,880
912810EP9	7.125	912803BB8	02/15/23	15,782,061	13,753,249	2,028,812	239,400
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	21,560,220	1,098,824	309,898
912810ES3	7.500	912803BD4	11/15/24	9,604,162	7,724,194	1,879,968	116,604
912810ET1	7.625	912803BE2	02/15/25	9,509,170	7,929,535	1,579,635	56,400
912810EV6	6.875	912803BF9	08/15/25	11,187,207	9,402,766	1,784,441	75,840
912810EW4	6.000	912803BG7	02/15/26	12,837,916	11,888,152	949,764	26,400
912810EX2	6.750	912803BH5	08/15/26	8,810,418	7,714,305	1,096,113	43,600
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	8,961,500	1,898,677	149,900
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	8,320,872	1,201,099	60,120
912810FA1	6.375	912803BL6	08/15/27	9,196,756	7,507,547	1,689,209	400,480
912810FB9	6.125	912803BM4	11/15/27	22,021,339	15,782,635	6,238,704	662,740
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,318,679	1,457,522	150,600
912810FF0	5.250	912803BV4	11/15/28	10,947,052	9,642,106	1,304,946	486,540
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,581,525	768,816	206,540
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	9,378,090	1,800,490	144,440
912810FM5	6.250	912803CH4	05/15/30	17,043,162	13,404,769	3,638,393	737,428
912810FP8	5.375	912803CK7	02/15/31	16,427,648	14,532,498	1,895,150	1,097,520
912810FT0	4.500	912803CX9	02/15/36	26,397,130	21,240,380	5,156,750	335,260
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	14,034,531	2,554,925	149,060
912810PU6	5.000	912803DA8	05/15/37	21,413,045	18,430,163	2,982,882	191,992
912810PW2	4.375	912803DC4	02/15/38	22,525,149	19,174,749	3,350,400	207,968
912810PX0	4.500	912803DD2	05/15/38	25,500,123	23,135,863	2,364,260	198,110
912810QA9	3.500	912803DF7	02/15/39	25,908,569	21,983,629	3,924,941	353,160
912810QB7	4.250	912803DG5	05/15/39	38,778,773	31,832,683	6,946,090	160,560
912810QC5	4.500	912803DH3	08/15/39	41,430,538	37,540,468	3,890,070	576,820
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	29,014,272	15,549,977	831,848
912810QE1	4.625	912803DK6	02/15/40	44,902,490	32,721,050	12,181,440	437,640
912810QH4	4.375	912803DM2	05/15/40	43,473,044	24,182,274	19,290,770	1,068,172
912810QK7	3.875	912803DN0	08/15/40	43,213,317	34,701,067	8,512,250	576,610
912810QL5	4.250	912803DP5	11/15/40	42,903,189	33,294,089	9,609,100	1,426,200
912810QN1	4.750	912803DQ3	02/15/41	43,004,945	38,089,325	4,915,620	407,860
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	38,759,229	3,236,278	876,160
912810QSO	3.750	912803DT7	08/15/41	42,488,837	38,902,217	3,586,620	589,504
912810QT8	3.125	912803DU4	11/15/41	44,622,444	40,254,227	4,368,217	539,533
912810QU5	3.125	912803DV2	02/15/42	47,219,044	43,419,707	3,799,338	823,541
912810QW1	3.000	912803DX8	05/15/42	43,918,686	40,346,676	3,572,010	476,320
Total Treasury Bonds.....				1,169,134,544	990,653,101	178,481,442	18,128,055
Treasury Inflation-Protected Securities:							
CUSIP:	Series:	Interest Rate:					
912828HW3	J	0.625	912820QT7	04/15/13	16,302,992	16,302,992	0
912828BD1	C	1.875	912820JA6	07/15/13	25,036,810	25,036,810	0
912828BW9	A	2.000	912820JT5	01/15/14	26,121,953	26,121,953	0
912828KM1	K	1.250	912820TK3	04/15/14	16,577,272	16,577,272	0
912828CP3	D	2.000	912820KL0	07/15/14	23,168,296	23,168,296	0
912828DH0	A	1.625	912820LE5	01/15/15	22,870,109	22,870,109	0
912828MY3	K	0.500	912820VS3	04/15/15	22,519,107	22,519,107	0
912828EA4	D	1.875	912820LX3	07/15/15	20,086,098	20,086,098	0
912828ET3	A	2.000	912820MQ7	01/15/16	19,685,397	19,685,397	0
912828QD5	W	0.125	912820XZ5	04/15/16	39,945,718	39,945,718	0
912828FL9	D	2.500	912820NH6	07/15/16	22,760,702	22,760,702	0
912828GD6	A	2.375	912820PA9	01/15/17	19,657,799	19,657,799	0
912828SQ4	X	0.125	912820D53	04/15/17	16,622,118	16,622,118	0
912828GX2	D	2.625	912820PU5	07/15/17	15,522,427	15,522,427	0
912828HN3	A	1.625	912820QK6	01/15/18	18,009,678	18,009,678	0
912828JE1	D	1.375	912820RB5	07/15/18	15,954,611	15,954,611	0
912828JX9	A	2.125	912820SV0	01/15/19	15,778,176	15,778,176	0
912828LA6	D	1.875	912820TY3	07/15/19	16,336,183	16,336,183	0
912828MF4	A	1.375	912820VB0	01/15/20	20,164,184	20,164,184	0
912828NM8	D	1.250	912820WF0	07/15/20	34,120,870	34,120,870	0
912828PP9	A	1.125	912820XK8	01/15/21	38,534,269	38,534,269	0
912828QV5	D	0.625	912820YP6	07/15/21	36,546,388	36,546,388	0
912828SA9	A	0.125	912820ZS9	01/15/22	41,918,246	41,918,246	0
912828TE0	D	0.125	912820RP4	07/15/22	14,999,032	14,999,032	0
912810FR4		2.375	912803CN1	01/15/25	34,139,678	34,139,678	0
912810FS2		2.000	912803CW1	01/15/26	23,158,735	23,158,735	0
912810PS1		2.375	912803CY7	01/15/27	18,783,782	18,783,782	0
912810PV4		1.750	912803DB6	01/15/28	17,151,420	17,151,420	0
912810FD5		3.625	912803BN2	04/15/28	23,848,483	23,848,270	213
912810PZ5		2.500	912803DE0	01/15/29	15,147,269	15,147,269	0
912810FH6		3.875	912803CF8	04/15/29	27,256,867	27,177,180	79,687
912810FQ6		3.375	912803CL5	04/15/32	6,489,742	6,489,742	0
912810QF8		2.125	912803DL4	02/15/40	16,131,774	16,131,774	0
912810QP6		2.125	912803DR1	02/15/41	25,171,178	25,171,178	0
912810QV3		0.750	912803DW0	02/15/42	16,403,391	16,403,391	0
Total Treasury Inflation-Protected Securities				782,920,755	782,840,855	79,900	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JULY 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			
Treasury Notes:								
CUSIP:	Series:	Interest Rate:						
912828AJ9	D	4.375	912820HF7	08/15/12	19,647,976	18,055,222	1,592,754	88,800
912828LH1	AB	1.750	912820UE5	08/15/12	42,714,780	42,267,500	447,280	0
912828HC7	P	4.125	912820PZ4	08/31/12	16,091,100	16,039,100	52,000	0
912828PH7	AP	0.375	912820WN3	08/31/12	37,906,127	37,799,627	106,500	0
912828LM0	AC	1.375	912820UJ4	09/15/12	38,081,890	38,051,290	30,600	0
912828HE3	Q	4.250	912820QB6	09/30/12	15,873,928	15,861,928	12,000	0
912828NX4	AQ	0.375	912820WS2	09/30/12	37,129,436	36,991,236	138,200	0
912828LR9	AD	1.375	912820UN5	10/15/12	39,305,708	39,203,308	102,400	0
912828HG8	R	3.875	912820QD2	10/31/12	15,509,891	15,377,091	132,800	0
912828PD6	AR	0.375	912820WX1	10/31/12	35,717,229	35,690,029	27,200	0
912828AP5	E	4.000	912820HL4	11/15/12	18,112,742	16,732,674	1,380,068	0
912828LX6	AE	1.375	912820UT2	11/15/12	44,974,831	44,672,908	301,923	4,000
912828HK9	S	3.375	912820QG5	11/30/12	15,953,078	15,863,478	89,600	0
912828PV6	AS	0.500	912820XD4	11/30/12	36,382,437	36,363,637	18,800	0
912828MB3	AF	1.125	912820UX3	12/15/12	40,217,333	40,139,533	77,800	0
912828HM5	T	3.625	912820QJ9	12/31/12	15,657,080	15,644,600	12,480	0
912828PW4	AT	0.625	912820XH5	12/31/12	36,754,531	36,726,011	28,520	0
912828MG2	U	1.375	912820VC8	01/15/13	41,551,861	41,455,861	96,000	0
912828HQ6	F	2.875	912820QM2	01/31/13	15,700,214	15,669,414	30,800	0
912828PR5	AG	0.625	912820XM4	01/31/13	35,697,595	35,694,075	3,520	0
912828AU4	A	3.875	912820HR1	02/15/13	19,498,396	18,431,837	1,066,559	0
912828MN7	V	1.375	912820VG9	02/15/13	44,497,109	44,149,709	347,400	0
912828HT0	G	2.750	912820QK3	02/28/13	17,784,087	17,781,640	2,447	0
912828QK9	AH	0.625	912820XT9	02/28/13	36,923,048	36,916,328	6,720	0
912828MT4	W	1.375	912820VM6	03/15/13	40,473,341	40,451,541	21,800	0
912828HV5	H	2.500	912820QS9	03/31/13	20,571,094	20,564,614	6,480	0
912828QL7	AJ	0.750	912820XO2	03/31/13	36,569,654	36,560,254	9,400	0
912828MX5	X	1.750	912820VR5	04/15/13	42,928,259	42,915,459	12,800	0
912828HY9	K	3.125	912820QV2	04/30/13	20,742,759	20,736,167	6,592	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	17,217,165	1,036,388	5,240
912828NCO	Y	1.375	912820VX2	05/15/13	41,316,930	41,272,495	44,435	0
912828JB7	L	3.500	912820QH6	05/31/13	20,518,499	20,502,499	16,000	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	36,195,274	12,800	0
912828JD3	M	3.375	912820RA7	06/30/13	22,144,867	22,101,667	43,200	0
912828RA0	AM	0.375	912820YK7	06/30/13	36,126,640	36,117,040	9,600	0
912828NN6	AA	1.000	912820WG8	07/15/13	35,009,971	35,005,971	4,000	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	36,038,814	3,200	0
912828BH2	D	4.250	912820JE8	08/15/13	33,521,123	32,811,933	709,190	17,600
912828NU0	AB	0.750	912820WL7	08/15/13	36,036,141	36,005,661	30,480	0
912828JK7	P	3.125	912820RF6	08/31/13	23,837,284	23,834,244	3,040	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	26,203,444	16,453	0
912828RK8	AQ	0.125	912820ZA5	09/30/13	36,089,770	36,083,370	6,400	0
912828PB0	AD	0.500	912820VW5	10/15/13	32,280,261	32,280,261	0	0
912828JQ4	R	2.750	912820RK5	10/31/13	25,063,374	25,053,774	9,600	0
912828RN2	AR	0.250	912820ZF7	10/31/13	36,331,605	36,331,605	0	0
912828BR0	AE	4.250	912820JN8	11/15/13	30,636,844	29,379,426	1,257,418	0
912828PU8	AE	0.500	912820XA0	11/15/13	32,853,372	32,805,552	47,820	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	36,585,587	0	0
912828PL8	AF	0.750	912820XE2	12/15/13	32,467,615	32,459,615	8,000	0
912828JW1	AT	1.500	912820SU2	12/31/13	30,043,540	30,039,980	3,560	600
912828RW2	T	0.125	912820ZQ3	12/31/13	36,132,563	36,132,563	0	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	35,659,378	0	0
912828CA6	B	4.000	912820JX6	02/15/14	28,081,066	27,532,860	548,206	0
912828QH6	W	1.250	912820XP7	02/15/14	32,734,721	32,722,401	12,320	0
912828KF6	H	1.875	912820TD9	02/28/14	33,714,392	33,707,032	7,360	0
912828SG6	AJ	0.250	912820ZZ3	02/28/14	35,495,638	35,495,638	0	0
912828PZ7	X	1.250	912820XU6	03/15/14	32,000,096	32,000,096	0	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	35,829,683	0	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	26,883,842	419,139	0
912828QM5	Z	1.000	912820YD3	05/15/14	31,999,888	31,925,888	74,000	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	34,999,874	0	0
912828QS2	AA	0.750	912820YJ0	06/15/14	32,000,108	32,000,108	0	0
912828KY5	N	2.625	912820TV9	06/30/14	38,074,883	38,049,283	25,600	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	34,999,984	34,999,984	0	0
912828CT5	E	4.250	912820KQ9	08/15/14	24,721,634	24,189,574	532,060	0
912828RB8	AC	0.500	912820YU5	08/15/14	32,980,015	32,980,015	0	0
912828LK4	Q	2.375	912820UG0	08/31/14	40,174,823	40,174,823	0	0
912828RG7	AD	0.250	912820YY7	09/15/14	32,000,014	31,996,814	3,200	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
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	25,009,486	463,050	0
912828RQ5	AF	0.375	912820ZG5	11/15/14	34,448,216	34,439,416	8,800	0
912828LZ1	T	2.125	912820UV7	11/30/14	43,261,453	43,261,453	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
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	34,083,247	131,810	8,275
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	37,822,698	0	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	34,080,849	391,000	0
912828SU5	Z	0.250	912820D95	05/15/15	34,001,868	34,001,868	0	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JULY 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			
Treasury Notes, Continued:								
CUSIP:	Series:	Interest Rate:						
912828EE6	E	4.250	912820MBO	08/15/15	32,469,697	32,344,717	124,980	0
912828NV8	Q	1.250	912820WP8	08/31/15	36,881,494	36,881,494	0	0
912828NZ9	R	1.250	912820WT0	09/30/15	36,102,809	36,102,809	0	0
912828PE4	S	1.250	912820WY9	10/31/15	35,717,606	35,717,606	0	0
912828EN6	F	4.500	912820MK0	11/15/15	23,220,785	23,193,425	27,360	0
912828PJ3	T	1.375	912820XC6	11/30/15	36,378,695	36,378,695	0	0
912828PM6	U	2.125	912820XG7	12/31/15	36,756,571	36,756,571	0	0
912828PS3	T	2.000	912820XL6	01/31/16	35,697,839	35,697,839	0	0
912828WV6	B	4.500	912820MT1	02/15/16	21,841,772	21,840,472	1,300	0
912828KS8	G	2.625	912820TB3	02/29/16	23,178,530	23,178,530	0	0
912828QJ2	U	2.125	912820XR3	02/29/16	36,922,789	36,922,789	0	0
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	23,290,930	2,760	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	27,752,341	31,840	27,200
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	22,474,111	82,560	800
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	23,291,546	2,240	4,800
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	32,948,276	160	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	22,175,681	17,080	800
912828MS6	H	3.000	912820VK0	02/28/17	32,786,489	32,786,489	0	0
912828SJ0	V	0.875	912820C70	02/28/17	35,496,998	35,496,998	0	0
912828MV9	J	3.250	912820VP9	03/31/17	33,082,560	33,082,560	0	0
912828SM3	W	1.000	912820D38	03/31/17	35,831,072	35,831,072	0	0
912828NA4	K	3.125	912820VV6	04/30/17	32,682,413	32,682,413	0	0
912828SS0	Y	0.875	912820D61	04/30/17	35,940,338	35,940,338	0	0
912828GS3	C	4.500	912820PP6	05/15/17	25,586,541	25,548,618	37,923	0
912828NG1	L	2.750	912820WA1	05/31/17	31,673,657	31,673,657	0	0
912828SV7	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	27,999,753	520	0
912828NW6	P	1.875	912820WQ6	08/31/17	29,710,046	29,710,046	0	0
912828PA2	Q	1.875	912820WU7	09/30/17	29,913,658	29,913,658	0	0
912828PF1	R	1.875	912820WW3	10/31/17	29,594,504	29,594,504	0	0
912828HH6	F	4.250	912820QE0	11/15/17	27,674,248	27,657,288	16,960	800
912828PK0	S	2.250	912820XB8	11/30/17	30,143,705	30,143,705	0	0
912828PN4	T	2.750	912820XF9	12/31/17	30,453,707	30,453,707	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	39,134,729	69,780	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	34,006,640	71,420	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	36,799,728	3,250	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	S	3.750	912820RM1	11/15/18	57,351,395	57,345,755	5,640	160
912828RT9	F	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	2.250	912820ZV2	01/31/19	29,545,749	29,545,749	0	0
912828KD1	B	1.750	912820TA5	02/15/19	58,676,801	58,676,771	30	0
912828SH4	H	1.375	912820ZY6	02/28/19	29,406,635	29,406,635	0	0
912828SN1	J	1.500	912820D20	03/31/19	29,688,470	29,688,470	0	0
912828ST8	K	1.250	912820D87	04/30/19	29,779,201	29,779,201	0	0
912828KQ2	C	3.125	912820TQ0	05/15/19	64,410,823	64,406,817	4,006	0
912828SX9	L	1.125	912820E37	05/31/19	28,999,135	28,999,135	0	0
912828TC4	M	1.000	912820E94	06/30/19	29,295,931	29,295,931	0	0
912828TH3	N	0.875	912820RS8	07/31/19	29,000,021	29,000,021	0	0
912828LJ7	E	3.625	912820UD7	08/15/19	66,753,044	66,753,044	0	0
912828LY4	F	3.375	912820US4	11/15/19	71,036,988	71,027,228	9,760	1,600
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	68,217,544	1,640	2,400
912828NT3	E	2.625	912820VM5	08/15/20	67,849,590	67,847,970	1,620	0
912828PC8	F	2.625	912820WZ6	11/15/20	67,409,883	67,407,483	2,400	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	74,154,149	46,130	10,500
912828SV3	C	1.750	912820E29	05/15/22	68,984,549	68,984,549	0	0
Total Treasury Notes.....					7,067,110,740	7,053,852,909	13,257,831	173,575
Grand Total.....					9,019,166,039	8,827,346,866	191,819,173	18,301,630