

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, AUGUST 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	8,890,555	1,629,744	61,008	
912810DS4	10.625	912803AC7	08/15/15	4,023,916	3,357,985	665,931	5,300	
912810DT2	9.875	912803AE3	11/15/15	5,584,859	4,595,378	989,481	159,760	
912810DV7	9.250	912803AF0	02/15/16	5,451,754	5,056,206	375,548	5,600	
912810DW5	7.250	912803AH6	05/15/16	18,823,551	18,176,870	646,681	27,200	
912810DX3	7.500	912803AK9	11/15/16	18,787,448	17,680,579	1,106,869	73,920	
912810DY1	8.750	912803AL7	05/15/17	15,559,169	12,337,063	3,222,106	28,100	
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	9,476,356	1,492,002	8,300	
912810EA2	9.125	912803AN3	05/15/18	6,717,439	4,927,916	1,789,523	6,720	
912810EB0	9.000	912803AP8	11/15/18	7,174,470	5,444,578	1,729,892	10,560	
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	10,731,236	2,359,262	52,480	
912810ED6	8.125	912803AR4	08/15/19	18,940,932	18,168,902	772,030	73,600	
912810EE4	8.500	912803AS2	02/15/20	9,476,268	8,379,095	1,097,173	2,560	
912810EF1	8.750	912803AT0	05/15/20	7,582,183	7,018,817	563,366	58,240	
912810EG9	8.750	912803AU7	08/15/20	17,059,306	16,284,929	774,377	512,996	
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,954,939	120,634	125,400	
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	9,493,864	572,924	28,200	
912810EK0	8.125	912803AX1	08/15/21	9,506,382	8,974,261	532,121	56,352	
912810EL8	8.000	912803AY9	11/15/21	30,632,194	26,818,116	3,814,079	210,245	
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	9,192,696	935,094	107,600	
912810EN4	7.625	912803BA0	11/15/22	7,423,626	6,388,537	1,035,089	108,800	
912810EP9	7.125	912803BB8	02/15/23	15,782,061	13,908,969	1,873,092	239,600	
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	21,492,936	1,166,108	406,085	
912810ES3	7.500	912803BD4	11/15/24	9,604,162	7,567,682	2,036,480	98,128	
912810ET1	7.625	912803BE2	02/15/25	9,509,170	7,952,895	1,556,275	71,920	
912810EV6	6.875	912803BF9	08/15/25	11,187,207	9,299,150	1,888,057	176,768	
912810EW4	6.000	912803BG7	02/15/26	12,837,916	11,857,942	979,974	16,000	
912810EX2	6.750	912803BH5	08/15/26	8,810,418	7,786,955	1,023,463	129,050	
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	9,103,100	1,757,077	263,400	
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	8,233,672	1,288,299	33,600	
912810FA1	6.375	912803BL6	08/15/27	9,196,756	7,657,147	1,539,609	343,520	
912810FB9	6.125	912803BM4	11/15/27	22,021,339	16,337,075	5,684,264	1,647,880	
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,555,719	1,220,482	433,280	
912810FF0	5.250	912803BV4	11/15/28	10,947,052	9,640,106	1,306,946	156,720	
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,640,085	710,256	99,280	
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	9,490,200	1,688,380	191,310	
912810FM5	6.250	912803CH4	05/15/30	17,043,162	13,501,440	3,541,722	335,762	
912810FP8	5.375	912803CK7	02/15/31	16,427,648	14,607,198	1,820,450	389,440	
912810FT0	4.500	912803CX9	02/15/36	26,397,130	21,191,940	5,205,190	219,520	
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	14,072,531	2,516,925	73,760	
912810PU6	5.000	912803DA8	05/15/37	21,413,045	18,588,983	2,824,062	285,980	
912810PW2	4.375	912803DC4	02/15/38	22,525,149	19,531,845	2,993,304	793,640	
912810PX0	4.500	912803DD2	05/15/38	25,500,123	23,066,383	2,433,740	308,320	
912810QA9	3.500	912803DF7	02/15/39	25,908,569	22,160,389	3,748,181	478,600	
912810QB7	4.250	912803DG5	05/15/39	38,778,773	31,799,563	6,979,210	361,360	
912810QC5	4.500	912803DH3	08/15/39	41,430,538	37,662,968	3,767,570	541,400	
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	29,104,324	15,459,925	618,624	
912810QE1	4.625	912803DK6	02/15/40	44,902,490	32,710,330	12,192,160	162,080	
912810QH4	4.375	912803DM2	05/15/40	43,473,044	24,867,292	18,605,752	904,314	
912810QK7	3.875	912803DN0	08/15/40	43,213,317	34,877,537	8,335,780	660,710	
912810QL5	4.250	912803DP5	11/15/40	42,903,189	32,997,829	9,905,360	624,640	
912810QN1	4.750	912803DQ3	02/15/41	43,004,945	38,114,025	4,890,920	434,800	
912810QQ4	4.375	912803DS9	05/15/41	41,985,507	38,336,461	3,659,046	551,216	
912810QS0	3.750	912803DT7	08/15/41	42,488,837	39,313,137	3,175,700	1,243,688	
912810QT8	3.125	912803DU4	11/15/41	44,622,444	39,072,889	5,549,551	497,002	
912810QU5	3.125	912803DV2	02/15/42	47,219,044	41,515,935	5,703,109	282,694	
912810QW1	3.000	912803DX8	05/15/42	43,918,686	41,188,456	2,730,230	1,949,680	
912810QX9	2.750	912803DY6	08/15/42	16,000,220	15,088,640	911,580	168,000	
Total Treasury Bonds.....				1,185,134,763	1,006,242,609	178,892,154	17,894,712	
Treasury Inflation-Protected Securities:								
CUSIP:	Series:	Interest Rate:						
912828HW3	J	0.625	912828QT7	04/15/13	16,279,152	16,279,152	0	0
912828BD1	C	1.875	912828JA6	07/15/13	25,000,395	25,000,395	0	0
912828BW9	A	2.000	912828JT5	01/15/14	26,083,940	26,083,940	0	0
912828KM1	K	1.250	912828TK3	04/15/14	16,553,153	16,553,153	0	0
912828CP3	D	2.000	912828KL0	07/15/14	23,134,662	23,134,662	0	0
912828DH0	A	1.625	912828LE5	01/15/15	22,836,857	22,836,857	0	0
912828MY3	K	0.500	912828V33	04/15/15	22,486,400	22,486,400	0	0
912828EA4	D	1.875	912828LX3	07/15/15	20,056,859	20,056,859	0	0
912828ET3	A	2.000	912828MQ7	01/15/16	19,656,836	19,656,836	0	0
912828QD5	W	0.125	912828XZ5	04/15/16	39,887,403	39,887,403	0	0
912828FL9	D	2.500	912828NH6	07/15/16	22,727,701	22,727,701	0	0
912828GD6	A	2.375	912828PA9	01/15/17	19,629,165	19,629,165	0	0
912828SQ4	X	0.125	912828DD3	04/15/17	30,743,055	30,743,055	0	0
912828GX2	D	2.625	912828PU5	07/15/17	15,499,750	15,499,750	0	0
912828HN3	A	1.625	912828OK6	01/15/18	17,983,411	17,983,411	0	0
912828JE1	D	1.375	912828RB5	07/15/18	15,931,258	15,931,258	0	0
912828JX9	A	2.125	912828SV0	01/15/19	15,755,182	15,755,182	0	0
912828LA6	D	1.875	912828TY3	07/15/19	16,312,355	16,312,355	0	0
912828MF4	A	1.375	912828VB0	01/15/20	20,134,776	20,134,776	0	0
912828NM8	D	1.250	912828WF0	07/15/20	34,071,332	34,071,332	0	0
912828PP9	A	1.125	912828XK8	01/15/21	38,478,151	38,478,151	0	0
912828QV5	D	0.625	912828YP6	07/15/21	36,492,986	36,492,986	0	0
912828SA9	A	0.125	912828ZS9	01/15/22	41,857,149	41,857,149	0	0
912828TE0	D	0.125	912828RP4	07/15/22	14,998,490	14,998,490	0	0
912810FR4		2.375	912803CN1	01/15/25	34,090,117	34,090,117	0	0
912810FS2		2.000	912803CW1	01/15/26	23,125,135	23,125,135	0	0
912810PS1		2.375	912803CY7	01/15/27	18,756,421	18,756,421	0	0
912810PV4		1.750	912803DB6	01/15/28	17,126,405	17,126,405	0	0
912810FD5		3.625	912803BN2	04/15/28	23,813,741	23,813,528	213	0
912810PZ5		2.500	912803DE0	01/15/29	15,125,194	15,125,194	0	0
912810FH6		3.875	912803CF8	04/15/29	27,217,093	27,137,523	79,570	0
912810FQ6		3.375	912803CL5	04/15/32	6,480,319	6,480,319	0	0
912810QF8		2.125	912803DL4	02/15/40	16,108,258	16,108,258	0	0
912810QP6		2.125	912803DR1	02/15/41	25,134,482	25,134,482	0	0
912810QV3		0.750	912803DW0	02/15/42	16,379,361	16,379,361	0	0
Total Treasury Inflation-Protected Securities.....				795,946,945	795,867,162	79,783	0	

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, AUGUST 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:						
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	16,640,244	1,472,498	0
912828LX6	AE	1.375	912820UT2	11/15/12	44,974,831	44,608,908	365,923	7,360
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	40,137,933	79,400	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	36,721,851	32,680	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	35,688,955	8,640	0
912828AU4	A	3.875	912820HR1	02/15/13	19,498,396	18,318,727	1,179,669	9,920
912828MN7	V	1.375	912820VG9	02/15/13	44,497,109	44,024,909	472,200	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	36,886,248	36,800	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	912820XX0	03/31/13	36,569,654	36,560,254	9,400	0
912828MX5	X	1.750	912820VR5	04/15/13	42,928,259	42,865,059	63,200	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	17,233,165	1,020,388	25,600
912828NC0	Y	1.375	912820VX2	05/15/13	41,316,930	41,272,495	44,435	0
912828JB7	L	3.500	912820QY6	05/31/13	20,518,499	20,497,299	21,200	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	36,037,214	4,800	0
912828BH2	D	4.250	912820JE8	08/15/13	33,521,123	32,642,843	878,280	87,040
912828NU0	AB	0.750	912820WL7	08/15/13	36,036,141	36,003,261	32,880	0
912828JK7	P	3.125	912820RF6	08/31/13	23,837,284	23,833,284	4,000	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	912820ZA8	09/30/13	36,089,770	36,083,370	6,400	0
912828PB0	AD	0.500	912820WV5	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	E	4.250	912820JN8	11/15/13	30,636,844	29,388,926	1,247,918	26,400
912828PU8	AE	0.500	912820XA0	11/15/13	32,853,372	32,805,587	47,785	2,115
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	0
912828RW2	AT	0.125	912820QZ3	12/31/13	36,132,563	36,111,763	20,800	0
912828PQ7	V	1.000	912820XJ1	01/15/14	32,701,304	32,699,304	2,000	0
912828JZ4	G	1.750	912820SA6	01/31/14	31,273,435	31,263,835	9,600	0
912828SB7	AH	0.250	912820ZL4	01/31/14	35,659,378	35,659,378	0	0
912828CA6	B	4.000	912820JX6	02/15/14	28,081,066	27,502,365	578,701	0
912828QH6	W	1.250	912820XP7	02/15/14	32,734,721	32,721,601	13,120	7,200
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	35,495,638	0	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	26,886,642	416,339	5,200
912828QM5	Z	1.000	912820YD3	05/15/14	31,999,888	31,925,888	74,000	0
912828KV1	M	2.250	912820T56	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	34,999,819	34,999,819	0	0
912828CT5	E	4.250	912820KQ9	08/15/14	24,721,634	24,177,574	544,060	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
912828TL4	AQ	0.250	912820RX7	08/31/14	34,997,777	34,997,777	0	0
912828RG7	AD	0.250	912820Y77	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	1.250	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	34,083,747	131,310	3,100
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	34,121,409	350,440	52,600
912828SU5	Z	0.250	912820D95	05/15/15	34,001,868	34,001,868	0	0
912828NF3	M	2.125	912820VZ7	05/31/15	40,865,871	40,865,871	0	0
912828SZ4	AA	0.375	912820E60	06/15/15	34,259,563	34,259,563	0	0
912828NLO	N	1.875	912820WD5	06/30/15	39,132,070	39,132,070	0	0
912828TD2	AB							

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, AUGUST 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	912820MB0	08/15/15	32,469,697	32,349,517	120,180	4,800
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
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	23,193,505	27,280	80
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
912828EW6	B	4.500	912820MT1	02/15/16	21,841,772	21,840,552	1,220	80
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	23,291,530	2,160	1,900
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	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
912828Q8E	E	4.875	912820NM5	08/15/16	22,556,671	22,481,111	75,560	7,000
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	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	32,948,276	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	0
912828MS6	H	3.000	912820VK0	02/28/17	32,786,489	32,786,489	0	0
912828SJ0	V	0.875	912820C70	02/28/17	35,496,998	35,496,998	0	0
912828MV9	J	3.250	912820VP9	03/31/17	33,082,560	33,082,560	0	0
912828SM3	W	1.000	912820D38	03/31/17	35,831,072	35,831,072	0	0
912828NA4	K	3.125	912820VV6	04/30/17	32,682,413	32,682,413	0	0
912828SS0	Y	0.875	912820D61	04/30/17	35,940,338	35,940,338	0	0
912828GS3	C	4.500	912820PP6	05/15/17	25,586,541	25,548,618	37,923	0
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	27,998,953	1,320	800
912828NW6	P	1.875	912820WQ6	08/31/17	29,710,046	29,710,046	0	0
912828TM2	AC	0.625	912820RV1	08/31/17	35,000,147	35,000,147	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	0
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	39,138,729	65,780	4,000
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
912828QQ6	L	2.375	912820YF8	05/31/18	31,440,908	31,440,908	0	0
912828QT0	M	2.375	912820YL5	06/30/18	29,933,711	29,933,711	0	0
912828QY9	N	2.250	912820YR2	07/31/18	29,863,552	29,863,552	0	0
912828JH4	E	4.000	912820RE9	08/15/18	36,802,978	36,799,728	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	F	3.750	912820RM1	11/15/18	57,351,395	57,345,115	6,280	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	58,675,966	835	5,600
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
912828TN0	P	1.000	912820RW9	08/31/19	29,000,016	29,000,016	0	0
912828LY4	F	3.375	912820US4	11/15/19	71,036,988	71,036,348	640	9,120
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	0
912828NT3	E	2.625	912820WM5	08/15/20	67,849,590	67,847,970	1,620	0
912828PC8	F	2.625	912820WZ6	11/15/20	67,409,883	67,407,643	2,240	7,360
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	F	2.125	912820YT8	08/15/21	66,734,924	66,730,924	4,000	0
912828RR3	E	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	74,152,649	47,630	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	23,999,830	23,999,830	0	0
Total Treasury Notes					7,105,748,678	7,094,041,587	11,707,092	267,275
Grand Total					9,086,830,387	8,896,151,358	190,679,029	18,161,987