

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MAY 31, 2013

Loan Description	Corpus STRIP CUSIP	Maturity Date	Amount Outstanding in Thousands			Reconstituted This Month	
			Total Outstanding	Portion Held in Unstripped Form	Portion Held in Stripped Form		
<b>Treasury Bonds:</b>							
CUSIP:	Interest Rate:						
912810DP0	11.250	912803AA1	02/15/15	10,520,299	9,396,623	1,123,676	12,200
912810DS4	10.625	912803AC7	08/15/15	4,023,916	3,402,937	620,979	8,000
912810DT2	9.875	912803AE3	11/15/15	5,584,859	4,208,903	1,375,956	21,800
912810DV7	9.250	912803AF0	02/15/16	5,431,754	5,150,556	281,198	0
912810DW5	7.250	912803AH6	05/15/16	18,823,551	18,021,810	801,741	118,400
912810DX3	7.500	912803AK9	11/15/16	18,787,448	18,006,381	781,067	50,000
912810DY1	8.750	912803AL7	05/15/17	15,559,169	12,369,888	3,189,281	19,513
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	9,552,046	1,416,312	11,000
912810EA2	9.125	912803AN3	05/15/18	6,717,439	5,036,336	1,681,103	12,960
912810EB0	9.000	912803AP8	11/15/18	7,174,470	5,344,741	1,829,729	0
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	10,836,747	2,253,751	0
912810ED6	8.125	912803AR4	08/15/19	18,940,932	18,358,790	582,142	25,000
912810EE4	8.500	912803AS2	02/15/20	9,476,268	8,362,915	1,113,353	12,000
912810EF1	8.750	912803AT0	05/15/20	7,582,183	7,154,190	427,993	51,960
912810EG9	8.750	912803AU7	08/15/20	17,059,306	16,134,891	924,415	12,320
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,921,399	154,174	54,240
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	9,553,384	513,404	6,400
912810EK0	8.125	912803AX1	08/15/21	9,506,382	9,134,946	371,436	22,588
912810EL8	8.000	912803AY9	11/15/21	30,632,194	27,056,618	3,575,576	59,130
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	9,363,616	764,174	320
912810EN4	7.625	912803BA0	11/15/22	7,423,626	6,533,247	890,379	78,400
912810EP9	7.125	912803BB8	02/15/23	15,782,061	14,787,799	994,262	208,800
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	21,882,138	776,906	149,286
912810ES3	7.500	912803BD4	11/15/24	9,604,162	8,229,752	1,374,410	377,580
912810ET1	7.625	912803BE2	02/15/25	9,509,170	8,488,295	1,020,875	66,820
912810EV6	6.875	912803BF9	08/15/25	11,187,207	9,797,326	1,389,881	63,040
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,300,552	537,364	71,560
912810EX2	6.750	912803BH5	08/15/26	8,810,418	7,804,435	1,005,983	0
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	8,746,990	2,113,187	44,520
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	7,877,072	1,644,899	36,000
912810FA1	6.375	912803BL6	08/15/27	9,196,756	7,841,427	1,355,329	128,160
912810FB9	6.125	912803BM4	11/15/27	22,021,339	17,419,474	4,601,865	566,560
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,969,075	807,126	618,320
912810FF0	5.250	912803BV4	11/15/28	10,947,052	9,815,576	1,131,476	25,040
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,239,305	1,111,036	255,680
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	9,658,300	1,520,280	308,160
912810FM5	6.250	912803CH4	05/15/30	17,043,162	13,591,279	3,451,883	403,392
912810FP8	5.375	912803CK7	02/15/31	16,427,648	14,304,228	2,123,420	292,380
912810FT0	4.500	912803CX9	02/15/36	26,397,130	21,528,178	4,868,952	344,680
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	14,888,441	1,701,015	74,000
912810PU6	5.000	912803DA8	05/15/37	21,413,045	18,956,237	2,456,808	50,620
912810PW2	4.375	912803DC4	02/15/38	22,525,149	20,137,477	2,387,672	77,120
912810PX0	4.500	912803DD2	05/15/38	25,500,123	22,510,389	2,989,734	350,280
912810QA9	3.500	912803DF7	02/15/39	25,908,569	21,847,619	4,060,950	269,600
912810QB7	4.250	912803DG5	05/15/39	38,778,773	32,841,063	5,937,710	64,400
912810QC5	4.500	912803DH3	08/15/39	41,430,538	38,629,008	2,801,530	315,120
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	30,479,864	14,084,385	221,248
912810QE1	4.625	912803DK6	02/15/40	44,902,490	33,434,980	11,467,510	494,130
912810QH4	4.375	912803DM2	05/15/40	43,473,044	26,360,341	17,112,703	639,834
912810QK7	3.875	912803DN0	08/15/40	43,213,317	34,266,502	8,946,815	508,800
912810QL5	4.250	912803DP5	11/15/40	42,903,189	33,578,349	9,324,840	802,330
912810QN1	4.750	912803DQ3	02/15/41	43,004,945	38,534,000	4,470,945	294,680
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	38,277,993	3,717,514	231,008
912810QS0	3.750	912803DT7	08/15/41	42,488,837	40,186,824	2,302,013	254,160
912810QT8	3.125	912803DU4	11/15/41	44,622,444	36,283,794	8,338,650	454,214
912810QU5	3.125	912803DV2	02/15/42	47,219,044	40,029,048	7,189,996	400,845
912810QW1	3.000	912803DX8	05/15/42	43,918,686	38,023,826	5,894,859	305,460
912810QX9	2.750	912803DY6	08/15/42	41,995,432	37,202,877	4,792,555	696,520
912810QY7	2.750	912803DZ3	11/15/42	41,994,009	34,852,882	7,141,127	507,440
912810QZ4	3.125	912803EA7	02/15/43	41,999,759	33,602,085	8,397,674	309,942
912810RB6	2.875	912803EC3	05/15/43	16,000,030	14,977,990	1,022,040	100,800
<b>Total Treasury Bonds.....</b>				<b>1,311,123,774</b>	<b>1,118,083,755</b>	<b>193,040,018</b>	<b>11,958,760</b>
<b>Treasury Inflation-Protected Securities:</b>							
CUSIP:	Series:	Interest Rate:					
912828BD1	C	1.875	912820JA6	07/15/13	25,355,942	25,355,942	0
912828BW9	A	2.000	912820JT5	01/15/14	26,454,828	26,454,828	0
912828KM1	K	1.250	912820TK3	04/15/14	16,788,695	16,788,695	0
912828CP3	D	2.000	912820KL0	07/15/14	23,463,781	23,463,781	0
912828DH0	A	1.625	912820LE5	01/15/15	23,161,588	23,161,588	0
912828MY3	K	0.500	912820VS3	04/15/15	22,806,191	22,806,191	0
912828EA4	D	1.875	912820LX3	07/15/15	20,342,285	20,342,285	0
912828ET3	A	2.000	912820MQ7	01/15/16	19,936,325	19,936,325	0
912828QD5	W	0.125	912820XZ5	04/15/16	40,454,822	40,454,822	0
912828FL9	D	2.500	912820NH6	07/15/16	23,050,908	23,050,908	0
912828GD6	A	2.375	912820PA9	01/15/17	19,908,431	19,908,431	0
912828SQ4	X	0.125	912820D53	04/15/17	45,526,193	45,526,193	0
912828GX2	D	2.625	912820PU5	07/15/17	15,720,222	15,720,222	0
912828HN3	A	1.625	912820QK6	01/15/18	18,239,185	18,239,185	0
912828UX6	X	0.125	912820C47	04/15/18	18,118,902	18,118,902	0
912828JE1	D	1.375	912820RB5	07/15/18	16,157,902	16,157,902	0
912828JX9	A	2.125	912820SV0	01/15/19	15,979,376	15,979,376	0
912828LA6	D	1.875	912820TY3	07/15/19	16,544,413	16,544,413	0
912828MF4	A	1.375	912820VB0	01/15/20	20,421,267	20,421,267	0
912828NM8	D	1.250	912820WF0	07/15/20	34,556,034	34,556,034	0
912828PP9	A	1.125	912820XK8	01/15/21	39,025,387	39,025,387	0
912828QV5	D	0.625	912820YP6	07/15/21	37,012,312	37,012,312	0
912828SA9	A	0.125	912820ZS9	01/15/22	42,452,431	42,452,431	0
912828TE0	D	0.125	912820RP4	07/15/22	41,495,279	41,495,279	0
912828UH1	A	0.125	912820A64	01/15/23	41,341,643	41,341,643	0
912810FR4		2.375	912803CN1	01/15/25	34,575,091	34,575,091	0
912810FS2		2.000	912803CW1	01/15/26	23,453,937	23,453,937	0
912810PS1		2.375	912803CY7	01/15/27	19,023,270	19,023,270	0
912810PV4		1.750	912803DB6	01/15/28	17,369,989	17,369,989	0
912810FD5		3.625	912803BN2	04/15/28	24,152,432	24,152,432	216
912810PZ5		2.500	912803DE0	01/15/29	15,340,424	15,340,424	0
912810FH6		3.875	912803CF8	04/15/29	27,604,302	27,523,601	80,701
912810FQ6		3.375	912803CL5	04/15/32	6,572,494	6,572,494	0
912810QF8		2.125	912803DL4	02/15/40	16,337,496	16,337,496	0
912810QP6		2.125	912803DR1	02/15/41	25,491,853	25,491,853	0
912810QV3		0.750	912803DW0	02/15/42	23,822,884	23,822,884	0
912810RA8		0.625	912803EB5	02/15/43	9,111,282	9,111,282	0
<b>Total Treasury Inflation-Protected Securities.....</b>				<b>907,169,797</b>	<b>907,088,880</b>	<b>80,917</b>	<b>0</b>

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MAY 31, 2013 -- Continued

Loan Description	Corpus STRIP CUSIP	Maturity Date	Amount Outstanding in Thousands			Reconstituted This Month		
			Total Outstanding	Portion Held in Unstripped Form	Portion Held in Stripped Form			
<b>Treasury Notes:</b>								
CUSIP:	Series:	Interest Rate:						
912828NH9	Z	1.125	912820WB9	06/15/13	36,208,074	36,176,074	32,000	0
912828JD3	M	3.375	912820RA7	06/30/13	22,144,867	21,704,867	440,000	0
912828RA0	AM	0.375	912820YK7	06/30/13	36,126,640	36,067,440	59,200	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	36,030,814	11,200	0
912828BH2	D	4.250	912820JE8	08/15/13	33,521,123	32,016,949	1,504,174	34,000
912828NU0	AB	0.750	912820WL7	08/15/13	36,036,141	36,002,061	34,080	0
912828JK7	P	3.125	912820RF6	08/31/13	23,837,284	23,821,892	15,392	0
912828RD4	AP	0.125	912820YV3	08/31/13	36,070,538	35,918,538	152,000	0
912828NY2	AC	0.750	912820WR4	09/15/13	33,356,878	33,295,278	61,600	0
912828JM3	Q	3.125	912820RJ8	09/30/13	26,219,897	26,187,124	32,773	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	32,228,261	52,000	0
912828JQ4	R	2.750	912820RK5	10/31/13	25,063,374	25,046,574	16,800	0
912828RN2	AR	0.250	912820ZF7	10/31/13	36,331,605	36,326,005	5,600	0
912828BR0	E	4.250	912820JN8	11/15/13	30,636,844	28,960,937	1,675,907	0
912828PU8	AE	0.500	912820XA0	11/15/13	32,853,372	32,591,372	262,000	2,560
912828JT8	S	2.000	912820SQ1	11/30/13	27,819,417	27,494,417	325,000	0
912828RS1	AS	0.250	912820ZJ9	11/30/13	36,585,587	36,575,987	9,600	0
912828PL8	AF	0.750	912820XE2	12/15/13	32,467,615	32,451,615	16,000	0
912828JW1	T	1.500	912820SU2	12/31/13	30,043,540	29,933,180	110,360	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	32,695,304	6,000	0
912828JZ4	G	1.750	912820SX6	01/31/14	31,273,435	31,163,835	109,600	0
912828SB7	AH	0.250	912820ZU4	01/31/14	35,659,378	35,657,778	1,600	0
912828CA6	B	4.000	912820JX6	02/15/14	28,081,066	27,297,912	783,154	11,000
912828QH6	W	1.250	912820XP7	02/15/14	32,734,721	32,631,297	103,424	0
912828KF6	H	1.875	912820TD9	02/28/14	33,714,392	33,603,032	111,360	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	31,994,656	5,440	0
912828KJ8	J	1.750	912820TF4	03/31/14	35,611,707	35,481,307	130,400	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	33,571,838	3,680	0
912828KN9	L	1.875	912820TM9	04/30/14	36,213,142	36,107,862	105,280	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	26,563,802	739,179	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	36,004,022	165,800	0
912828SW1	AM	0.250	912820E52	05/31/14	34,999,874	34,986,274	13,600	0
912828QS2	AA	0.750	912820YJ0	06/15/14	32,000,108	32,000,108	0	0
912828KY5	N	2.625	912820TV9	06/30/14	38,074,883	37,942,083	132,800	0
912828TA8	AN	0.250	912820E78	06/30/14	35,356,060	35,356,060	0	0
912828QU7	AB	0.625	912820YN1	07/15/14	32,000,023	31,997,463	2,560	0
912828LC2	P	2.625	912820UA3	07/31/14	39,976,415	39,915,615	60,800	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	24,060,389	661,245	5,000
912828RB8	AC	0.500	912820YU5	08/15/14	32,980,015	32,903,855	76,160	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	34,991,211	5,600	0
912828RG7	AD	0.250	912820YY7	09/15/14	32,000,014	31,996,814	3,200	0
912828TQ3	AR	0.250	912820SB4	09/30/14	34,999,886	34,999,886	0	0
912828LQ1	R	2.375	912820UM7	09/30/14	40,708,928	40,667,328	41,600	0
912828RL6	AE	0.500	912820ZC4	10/15/14	31,999,848	31,999,848	0	0
912828LS7	S	2.375	912820UP0	10/31/14	42,010,655	41,989,855	20,800	0
912828TU4	AS	0.250	912820SF5	10/31/14	34,999,624	34,999,624	0	0
912828DC1	F	4.250	912820KZ9	11/15/14	25,472,536	24,926,000	546,536	800
912828RQ5	AF	0.375	912820ZG5	11/15/14	34,448,216	34,445,016	3,200	0
912828LZ1	T	1.250	912820UV7	11/30/14	43,261,453	43,255,053	6,400	0
912828TZ3	AT	0.250	912820SL2	11/30/14	34,999,695	34,999,695	0	0
912828RV4	AG	0.250	912820ZM2	12/15/14	33,169,985	33,169,985	0	0
912828ME7	U	2.625	912820UZ8	12/31/14	43,245,045	43,240,245	4,800	0
912828UD0	AU	0.125	912820AA9	12/31/14	34,999,610	34,999,610	0	0
912828RZ5	V	0.250	912820ZR1	01/15/15	34,271,330	34,265,730	5,600	0
912828MH0	G	2.250	912820VE4	01/31/15	42,684,778	42,683,178	1,600	0
912828UK4	AH	0.250	912820A98	01/31/15	34,999,221	34,999,221	0	0
912828DM9	B	4.000	912820LJ4	02/15/15	34,215,057	34,105,697	109,360	0
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
912828JP3	AJ	0.250	912820B55	02/28/15	34,999,500	34,999,500	0	0
912828SK7	X	0.375	912820C88	03/15/15	34,221,707	34,212,107	9,600	0
912828MW7	J	2.500	912820VQ7	03/31/15	43,421,194	43,420,554	640	0
912828JT5	AK	0.250	912820C21	03/31/15	34,999,830	34,999,830	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
912828JY4	AL	0.125	912820CS4	04/30/15	34,998,964	34,998,964	0	0
912828DV9	C	4.125	912820LS4	05/15/15	34,471,849	34,061,073	410,776	0
912828SU5	Z	0.250	912820D95	05/15/15	34,001,868	34,000,268	1,600	480
912828NF3	M	2.125	912820VZ7	05/31/15	40,865,871	40,864,271	1,600	0
912828VD9	AM	0.250	912820F69	05/31/15	34,998,609	34,998,609	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	38,202,202	12,000	0
912828EE6	E	4.250	912820MB0	08/15/15	32,469,697	32,350,441	119,256	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
912828EN6	F	4.500	912820MK0	11/15/15	23,220,785	23,169,945	50,840	0
912828TX8	AF	0.375	912820SG3	11/15/15	32,000,034	32,000,034	0	0
912828PJ3	T	1.375	912820XC6	11/30/15	36,378,695	36,377,095	1,600	0
912828UC2	AG	0.250	912820SM0	12/15/15	32,000,091	32,000,091	0	0
912828PM6	U	1.250	912820XG7	12/31/15	36,756,571	36,756,571	0	0
912828UG3	AU	0.375	912820A56	01/15/16	31,999,977	31,999,977	0	0
912828PS3	T	2.000	912820XL6	01/31/16	35,697,839	35,695,539	2,300	0
912828EW6	B	4.500	912820MT1	02/15/16	21,841,772	21,840,382	1,390	0
912828UM0	AH	0.375	912820B22	02/15/16	31,999,932	31,999,932	0	0
912828KS8	G	2.625	912820TB3	02/29/16	23,178,530	23,178,530	0	0
912828QJ2	U	1.250	912820XR3	02/29/16	36,922,789	36,922,789	0	0
912828US7	AJ	0.375	912820B71	03/15/16	32,000,042	32,000,042	0	0
912828KT6	H	2.375	912820TH0	03/31/16				

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MAY 31, 2013 -- Continued

Loan Description	Corpus STRIP CUSIP	Maturity Date	Amount Outstanding in Thousands			Reconstituted This Month		
			Total Outstanding	Portion Held in Unstripped Form	Portion Held in Stripped Form			
<b>Treasury Notes, Continued:</b>								
CUSIP:	Series:	Interest Rate:						
912828VC1	AL	0.250	912820SP3	05/15/16	31,996,857	31,996,857	0	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	22,449,881	106,790	480
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	23,290,266	3,520	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	22,169,441	23,320	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	25,565,338	21,203	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	27,999,553	720	0
912828NW6	P	1.875	912820WQ6	08/31/17	29,710,046	29,710,046	0	0
912828TM2	AC	0.625	912820RV1	08/31/17	34,999,594	34,999,594	0	0
912828PA2	Q	1.875	912820WU7	09/30/17	29,913,658	29,913,658	0	0
912828TS9	AD	0.625	912820RZ2	09/30/17	35,000,025	35,000,025	0	0
912828PF1	R	1.875	912820WW3	10/31/17	29,594,504	29,594,504	0	0
912828TW0	AE	0.750	912820SE8	10/31/17	35,000,021	35,000,021	0	0
912828HH6	F	4.250	912820QE0	11/15/17	27,674,248	27,655,668	18,580	300
912828PK0	S	2.250	912820XB8	11/30/17	30,143,705	30,143,705	0	0
912828UA6	AF	0.625	912820SJ7	11/30/17	35,000,007	35,000,007	0	0
912828PN4	T	2.750	912820XF9	12/31/17	30,453,707	30,453,707	0	0
912828UE8	AG	0.750	912820A23	12/31/17	35,000,025	35,000,025	0	0
912828PT1	G	2.625	912820XN2	01/31/18	29,577,810	29,577,810	0	0
912828UJ7	U	0.875	912820A80	01/31/18	34,999,890	34,999,890	0	0
912828HR4	B	3.500	912820QN0	02/15/18	39,204,509	39,189,374	15,135	0
912828PY0	V	2.750	912820XS1	02/28/18	30,593,054	30,593,054	0	0
912828UR9	H	0.750	912820B48	02/28/18	35,000,025	35,000,025	0	0
912828QB9	J	2.875	912820XV4	03/31/18	30,300,265	30,300,265	0	0
912828UU2	W	0.750	912820B89	03/31/18	35,000,031	34,996,911	3,120	3,120
912828QG8	K	2.625	912820YC5	04/30/18	30,829,674	30,829,674	0	0
912828UZ1	Y	0.625	912820C62	04/30/18	34,999,544	34,999,544	0	0
912828HZ6	C	3.875	912820QW0	05/15/18	34,078,060	34,007,020	71,040	0
912828QQ6	L	2.375	912820YF8	05/31/18	31,440,908	31,440,908	0	0
912828VE7	Z	1.000	912820F44	05/31/18	35,000,033	35,000,033	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	36,798,178	4,800	500
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	57,295,563	55,832	5,000
912828RT9	S	1.375	912820ZK6	11/30/18	30,314,142	30,314,142	0	0
912828RY8	T	1.375	912820ZNO	12/31/18	29,939,159	29,939,159	0	0
912828SD3	G	1.250	912820ZV2	01/31/19	29,545,749	29,545,749	0	0
912828KD1	B	2.750	912820TA5	02/15/19	58,676,801	58,676,766	35	0
912828SH4	H	1.375	912820ZY6	02/28/19	29,406,635	29,406,635	0	0
912828SN1	J	1.500	912820D20	03/31/19	29,688,470	29,688,470	0	0
912828ST8	K	1.250	912820D87	04/30/19	29,779,201	29,779,201	0	0
912828KQ2	C	3.125	912820TQ0	05/15/19	64,410,823	64,406,817	4,006	0
912828SX9	L	1.125	912820E37	05/31/19	28,999,135	28,999,135	0	0
912828TC4	M	1.000	912820E94	06/30/19	29,295,931	29,295,931	0	0
912828TH3	N	0.875	912820RS8	07/31/19	29,000,021	29,000,021	0	0
912828LJ7	E	3.625	912820UD7	08/15/19	66,753,044	66,753,044	0	0
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	71,033,788	3,200	480
912828UB4	S	1.000	912820SK4	11/30/19	29,000,055	29,000,055	0	0
912828UF5	T	1.125	912820A31	12/31/19	29,000,003	29,000,003	0	0
912828UL2	G	1.375	912820A72	01/31/20	29,000,018	29,000,018	0	0
912828MP2	B	3.625	912820VH7	02/15/20	71,595,465	71,595,465	0	0
912828UQ1	H	1.250	912820B63	02/29/20	29,000,021	29,000,021	0	0
912828UV0	J	1.125	912820B97	03/31/20	29,001,062	29,001,062	0	0
912828VA5	K	1.125	912820SN8	04/30/20	29,000,052	29,000,052	0	0
912828ND8	C	3.500	912820VW4	05/15/20	68,219,184	68,219,184	0	0
912828VF4	L	1.375	912820F51	05/31/20	29,000,039	29,000,039	0	0
912828NT3	E	2.625	912820WM5	08/15/20	67,849,590	67,848,770	820	640
912828PC8	F	2.625	912820WZ6	11/15/20	67,409,883	67,407,803	2,080	320
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	74,194,699	5,580	50
912828SV3	C	1.750	912820E90	05/15/22	68,984,549	68,982,709	1,840	0
912828TJ9	E	1.625	912820RU3	08/15/22	65,999,896	65,999,896	0	0
912828TY6	F	1.625	912820SH1	11/15/22	65,999,975	65,999,975	0	0
912828UN8	B	2.000	912820B30	02/15/23	66,000,846	66,000,846	0	0
912828VB3	C	1.750	912820F36	05/15/23	23,999,983	23,999,983	0	0
<b>Total Treasury Notes</b>					<b>7,564,889,741</b>	<b>7,554,786,575</b>	<b>10,103,167</b>	<b>64,730</b>
<b>Grand Total</b>					<b>9,783,183,312</b>	<b>9,579,959,210</b>	<b>203,224,101</b>	<b>12,023,490</b>