

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JULY 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	9,450,935	1,069,364	57,080
912810DS4	10.625	912803AC7	08/15/15	4,023,916	3,406,873	617,043	0
912810DT2	9.875	912803AE3	11/15/15	5,584,859	4,316,823	1,268,036	41,200
912810DV7	9.250	912803AF0	02/15/16	5,431,754	5,138,936	292,818	59,200
912810DW5	7.250	912803AH6	05/15/16	18,823,551	18,045,070	778,481	18,660
912810DX3	7.500	912803AK9	11/15/16	18,787,448	18,005,321	782,127	22,420
912810DY1	8.750	912803AL7	05/15/17	15,559,169	12,252,672	3,306,497	72,368
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	9,545,646	1,422,712	0
912810EA2	9.125	912803AN3	05/15/18	6,717,439	5,178,776	1,538,663	103,200
912810EB0	9.000	912803AP8	11/15/18	7,174,470	5,355,761	1,818,709	31,720
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	10,844,656	2,245,842	34,200
912810ED6	8.125	912803AR4	08/15/19	18,940,932	18,491,350	449,582	80,960
912810EE4	8.500	912803AS2	02/15/20	9,476,268	8,311,685	1,164,583	45,240
912810EF1	8.750	912803AT0	05/15/20	7,582,183	7,157,518	424,665	38,912
912810EG9	8.750	912803AU7	08/15/20	17,059,306	16,136,435	922,871	14,300
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,797,159	278,414	22,800
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	9,422,698	644,090	45,008
912810EK0	8.125	912803AX1	08/15/21	9,506,382	9,071,946	434,436	45,280
912810EL8	8.000	912803AY9	11/15/21	30,632,194	27,046,126	3,586,069	175,980
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	9,374,936	752,854	55,000
912810EN4	7.625	912803BA0	11/15/22	7,423,626	6,648,787	774,839	171,420
912810EP9	7.125	912803BB8	02/15/23	15,782,061	14,803,499	978,562	102,660
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	21,944,455	714,589	171,845
912810ES3	7.500	912803BD4	11/15/24	9,604,162	8,593,472	1,010,690	213,044
912810ET1	7.625	912803BE2	02/15/25	9,509,170	8,532,015	977,155	29,920
912810EV6	6.875	912803BF9	08/15/25	11,187,207	9,913,268	1,273,939	114,880
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,184,232	653,684	30,200
912810EX2	6.750	912803BH5	08/15/26	8,810,418	7,844,755	965,663	34,080
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	8,773,470	2,086,707	62,440
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	7,978,032	1,543,939	71,040
912810FA1	6.375	912803BL6	08/15/27	9,196,756	7,927,997	1,268,759	31,840
912810FB9	6.125	912803BM4	11/15/27	22,021,339	17,760,054	4,261,285	518,400
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,996,535	779,666	613,760
912810FF0	5.250	912803BV4	11/15/28	10,947,052	9,950,176	996,876	424,120
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,638,585	711,756	587,280
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	9,773,100	1,405,480	154,800
912810FM5	6.250	912803CH4	05/15/30	17,043,162	13,628,635	3,414,527	318,358
912810FP8	5.375	912803CK7	02/15/31	16,427,648	14,098,788	2,328,860	780,240
912810FT0	4.500	912803CX9	02/15/36	26,397,130	21,490,618	4,906,512	119,000
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	14,906,041	1,683,415	84,640
912810PU6	5.000	912803DA8	05/15/37	21,413,045	18,871,757	2,541,288	155,108
912810PW2	4.375	912803DC4	02/15/38	22,525,149	20,630,389	1,894,760	525,656
912810PX0	4.500	912803DD2	05/15/38	25,500,123	22,680,889	2,819,234	107,520
912810QA9	3.500	912803DF7	02/15/39	25,908,569	21,934,379	3,974,190	661,280
912810QB7	4.250	912803DG5	05/15/39	38,778,773	33,210,423	5,568,350	712,880
912810QC5	4.500	912803DH3	08/15/39	41,430,538	39,253,208	2,177,330	830,920
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	31,336,656	13,227,593	566,208
912810QE1	4.625	912803DK6	02/15/40	44,902,490	33,366,070	11,536,420	1,012,480
912810QH4	4.375	912803DM2	05/15/40	43,473,044	26,718,215	16,754,829	517,948
912810QK7	3.875	912803DN0	08/15/40	43,213,317	34,727,272	8,486,045	716,490
912810QL5	4.250	912803DP5	11/15/40	42,903,189	33,732,569	9,170,620	257,360
912810QN1	4.750	912803DQ3	02/15/41	43,004,945	38,283,983	4,720,962	512,560
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	38,215,257	3,780,250	253,028
912810QS0	3.750	912803DT7	08/15/41	42,488,837	40,152,280	2,336,557	472,456
912810QT8	3.125	912803DU4	11/15/41	44,622,444	36,739,855	7,882,589	613,779
912810QU5	3.125	912803DV2	02/15/42	47,219,044	40,265,647	6,953,397	783,477
912810QW1	3.000	912803DX8	05/15/42	43,918,686	38,277,516	5,641,169	544,080
912810QX9	2.750	912803DY6	08/15/42	41,995,432	36,232,967	5,762,465	545,360
912810QY7	2.750	912803DZ3	11/15/42	41,994,009	33,766,942	8,227,067	204,800
912810QZ4	3.125	912803EA7	02/15/43	41,999,759	32,673,161	9,326,597	419,642
912810RB6	2.875	912803EC3	05/15/43	41,999,319	39,068,519	2,930,800	327,860
<b>Total Treasury Bonds.....</b>				<b>1,337,123,063</b>	<b>1,144,875,790</b>	<b>192,247,273</b>	<b>16,338,387</b>
<b>Treasury Inflation-Protected Securities:</b>							
CUSIP:	Series:	Interest Rate:					
912828BW9	A	2.000	912820JT5	01/15/14	26,475,199	26,475,199	0
912828KM1	K	1.250	912820TK3	04/15/14	16,801,518	16,801,518	0
912828CP3	D	2.000	912820KL0	07/15/14	23,481,643	23,481,643	0
912828DH0	A	1.625	912820LE5	01/15/15	23,179,450	23,179,450	0
912828MY3	K	0.500	912820VS3	04/15/15	22,823,603	22,823,603	0
912828EA4	D	1.875	912820LX3	07/15/15	20,357,755	20,357,755	0
912828ET3	A	2.000	912820MQ7	01/15/16	19,951,625	19,951,625	0
912828QD5	W	0.125	912820XZ5	04/15/16	40,485,898	40,485,898	0
912828FL9	D	2.500	912820NH6	07/15/16	23,068,509	23,068,509	0
912828GD6	A	2.375	912820PA9	01/15/17	19,923,783	19,923,783	0
912828SQ4	X	0.125	912820D53	04/15/17	45,560,846	45,560,846	0
912828GX2	D	2.625	912820PU5	07/15/17	15,732,260	15,732,260	0
912828HN3	A	1.625	912820QK6	01/15/18	18,253,139	18,253,139	0
912828UX6	X	0.125	912820C47	04/15/18	18,132,759	18,132,759	0
912828JE1	D	1.375	912820RB5	07/15/18	16,170,327	16,170,327	0
912828JX9	A	2.125	912820SV0	01/15/19	15,991,610	15,991,610	0
912828LA6	D	1.875	912820TY3	07/15/19	16,557,010	16,557,010	0
912828MF4	A	1.375	912820VB0	01/15/20	20,436,825	20,436,825	0
912828NM8	D	1.250	912820WF0	07/15/20	34,582,584	34,582,584	0
912828PP9	A	1.125	912820XK8	01/15/21	39,055,463	39,055,463	0
912828QV5	D	0.625	912820YP6	07/15/21	37,040,626	37,040,626	0
912828SA9	A	0.125	912820ZS9	01/15/22	42,485,044	42,485,044	0
912828TE0	D	0.125	912820RP4	07/15/22	41,527,258	41,527,258	0
912828UH1	A	0.125	912820AE4	01/15/23	41,373,212	41,373,212	0
912828VM9	D	0.375	912820G43	07/15/23	15,014,291	15,014,291	0
912810FR4		2.375	912803CN1	01/15/25	34,601,411	34,601,411	0
912810FS2		2.000	912803CW1	01/15/26	23,471,937	23,471,937	0
912810PS1		2.375	912803CY7	01/15/27	19,037,940	19,037,940	0
912810PV4		1.750	912803DB6	01/15/28	17,383,278	17,383,278	0
912810FD5		3.625	912803BN2	04/15/28	24,170,894	24,170,894	216
912810PZ5		2.500	912803DE0	01/15/29	15,352,168	15,352,168	0
912810FH6		3.875	912803CF8	04/15/29	27,625,553	27,544,790	80,763
912810FQ6		3.375	912803CL5	04/15/32	6,577,506	6,577,506	0
912810QF8		2.125	912803DL4	02/15/40	16,349,937	16,349,937	0
912810QP6		2.125	912803DR1	02/15/41	25,511,520	25,511,520	0
912810QV3		0.750	912803DW0	02/15/42	23,841,155	23,841,155	0
912810RA8		0.625	912803EB5	02/15/43	16,210,279	16,210,279	0
<b>Total Treasury Inflation-Protected Securities.....</b>				<b>904,595,814</b>	<b>904,514,835</b>	<b>80,979</b>	<b>0</b>

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JULY 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:						
912828BH2	D	4.250	912820JE8	08/15/13	33,521,123	32,049,109	1,472,014	27,080
912828NU0	AB	0.750	912820WL7	08/15/13	36,036,141	35,925,061	111,080	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	33,288,878	68,000	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	36,076,970	12,800	0
912828PB0	AD	0.500	912820WV5	10/15/13	32,280,261	32,193,061	87,200	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	36,308,405	23,200	0
912828BR0	E	4.250	912820JN8	11/15/13	30,636,844	28,962,035	1,674,809	5,400
912828PU8	AE	0.500	912820XA0	11/15/13	32,853,372	32,521,372	332,000	14,800
912828JT8	S	2.000	912820SQ1	11/30/13	27,819,417	27,483,917	335,500	0
912828RS1	AS	0.250	912820ZJ9	11/30/13	36,585,587	36,558,387	27,200	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	29,931,580	111,960	0
912828RW2	AT	0.125	912820ZQ3	12/31/13	36,132,563	36,108,563	24,000	0
912828PQ7	V	1.000	912820XJ1	01/15/14	32,701,304	32,616,304	85,000	0
912828JZ4	G	1.750	912820SX6	01/31/14	31,273,435	31,163,035	110,400	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	27,110,412	970,654	2,800
912828QH6	W	1.250	912820XP7	02/15/14	32,734,721	32,624,897	109,824	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	31,965,536	34,560	0
912828KJ8	J	1.750	912820TF4	03/31/14	35,611,707	35,462,907	148,800	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	26,531,422	771,559	5,700
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	31,997,708	2,400	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	35,354,460	1,600	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	39,866,015	110,400	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	23,997,829	723,805	28,100
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	40,074,023	100,800	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	34,899,886	100,000	0
912828LQ1	R	2.375	912820UM7	09/30/14	40,708,928	40,664,128	44,800	0
912828RL6	AE	0.500	912820ZC4	10/15/14	31,999,848	31,999,448	400	0
912828LS7	S	2.375	912820UP0	10/31/14	42,010,655	41,940,255	70,400	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	24,929,400	543,136	6,200
912828RQ5	AF	0.375	912820ZG5	11/15/14	34,448,216	34,402,936	45,280	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	43,238,645	6,400	0
912828UD0	AU	0.125	912820A49	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	34,108,697	106,360	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
912828UP3	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	34,210,507	11,200	0
912828MW7	J	2.500	912820VQ7	03/31/15	43,421,194	43,418,554	2,640	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	37,816,298	6,400	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	0
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	34,997,227	34,997,227	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	39,127,270	4,800	0
912828VH0	AN	0.375	912820F93	06/30/15	35,000,072	35,000,072	0	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
912828VN7	AP	0.250	912820G50	07/31/15	34,999,934	34,999,934	0	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	36,874,454	7,040	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	36,099,449	3,360	0
912828TT7	AE	0.250	912820SC2	10/15/15	31,999,523	31,998,723	800	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	23,171,825	48,960	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	36,369,095	9,600	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	912820A66	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	21,839,382	2,390	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	25,137,609	25,137,609	0	0
912828QA1	V	2.250	912820XW2	03/31/16	36,569,943	36,569,943	0	0
912828JW8	AK	0.250	912820CV9	04/15/16	32,000,324	32,000,324	0	0
912828KR0	J	2.625	912820TN7	04/30/16	26,901,046	26,901,046	0	0
912828QF0	X	2.000						

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JULY 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:						
912828QR4	Z	1.500	912820YM3	06/30/16	36,126,753	36,126,753	0	0
912828VL1	AN	0.625	912820G35	07/15/16	32,000,202	32,000,202	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	22,404,441	152,230	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	23,290,266	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	22,168,401	24,360	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	27,656,868	17,380	1,200
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	H	2.750	912820XS1	02/28/18	30,593,054	30,593,054	0	0
912828UR9	V	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	34,996,991	3,040	0
912828QG8	K	2.625	912820YC5	04/30/18	30,829,674	30,829,674	0	0
912828UJ1	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	34,999,424	34,999,424	0	0
912828QT0	M	2.375	912820YL5	06/30/18	29,933,711	29,933,711	0	0
912828VK3	AA	1.375	912820G27	06/30/18	35,000,000	35,000,000	0	0
912828QY9	N	2.250	912820YR2	07/31/18	29,863,552	29,863,552	0	0
912828VQ0	AB	1.375	912820G76	07/31/18	35,000,080	35,000,080	0	0
912828JH4	E	4.000	912820RE9	08/15/18	36,802,978	36,790,808	12,170	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	57,295,713	55,682	150
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	64,406,817	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	71,032,188	4,800	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
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	28,999,639	28,999,639	0	0
912828VJ6	M	1.875	912820F85	06/30/20	29,000,038	29,000,038	0	0
912828VP2	N	2.000	912820G68	07/31/20	29,000,225	29,000,225	0	0
912828NT3	E	2.625	912820WM5	08/15/20	67,849,590	67,848,770	820	0
912828PC8	F	2.625	912820WZ6	11/15/20	67,409,883	67,407,803	2,080	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	65,994,404	4,000	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	74,199,299	980	9,200
912828SV3	C	1.750	912820E29	05/15/22	68,984,549	68,982,609	1,940	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	66,000,762	66,000,762	0	0
<b>Total Treasury Notes.....</b>					<b>7,680,043,002</b>	<b>7,669,512,454</b>	<b>10,530,549</b>	<b>100,730</b>
<b>Grand Total.....</b>					<b>9,921,761,879</b>	<b>9,718,903,078</b>	<b>202,858,801</b>	<b>16,439,117&lt;/</b>