

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, DECEMBER 31, 2017

Loan Description	Corpus STRIP CUSIP	Maturity Date	Amount Outstanding in Thousands				
			Total Outstanding	Portion Held in Unstripped Form	Portion Held in Stripped Form	Reconstituted This Month	
Treasury Notes:							
CUSIP:	Interest Rate:						
912828H37	0.875	912820S57	01/15/18	24,000,062	23,992,062	8,000	0
912828UJ7	0.875	912820A80	01/31/18	34,989,890	34,633,490	356,400	0
912828PT1	2.625	912820XN2	01/31/18	29,577,810	29,577,810	0	0
912828P20	0.750	912820Z67	01/31/18	26,470,215	26,104,615	365,600	0
912828HR4	3.500	912820QN0	02/15/18	39,204,509	38,842,844	361,665	11,000
912828H94	1.000	912820T23	02/15/18	24,001,115	23,785,855	215,260	0
912828PY0	2.750	912820XS1	02/28/18	30,583,054	30,563,054	20,000	0
912828UR9	0.750	912820B48	02/28/18	69,708,484	69,662,884	45,600	0
912828J68	1.000	912820T72	03/15/18	24,000,046	24,000,046	1,000	0
912828QB9	2.875	912820XV4	03/31/18	30,300,265	30,299,305	960	0
912828UU2	0.750	912820B89	03/31/18	35,000,031	34,998,431	1,600	0
912828Q45	0.875	912820G21	03/31/18	32,194,224	31,895,024	299,200	0
912828K25	0.750	912820U39	04/15/18	24,000,017	24,000,017	0	0
912828UZ1	0.625	912820C62	04/30/18	34,999,544	34,595,384	404,160	0
912828QG8	2.625	912820YC5	04/30/18	30,829,674	30,647,274	182,400	0
912828Q94	0.750	912820M8	04/30/18	32,904,525	32,446,125	458,400	0
912828HZ6	3.875	912820QW0	05/15/18	34,078,060	33,865,103	212,957	0
912828XA3	1.000	912820U88	05/15/18	24,542,732	24,367,252	175,480	0
912828VE7	1.000	912820F44	05/31/18	34,999,424	34,882,424	117,000	0
912828QQ6	2.375	912820YF8	05/31/18	31,440,908	31,440,908	0	0
912828R51	0.875	912820S55	05/31/18	32,630,559	32,630,559	0	0
912828XF2	1.125	912820V53	06/15/18	23,999,855	23,993,455	6,400	0
912828VK3	1.375	912820G27	06/30/18	35,000,000	34,980,800	19,200	0
912828QT0	2.375	912820YL5	06/30/18	29,933,711	29,932,111	1,600	0
912828R93	0.625	912820W6	06/30/18	29,792,322	29,782,082	10,240	0
912828XK1	0.875	912820V95	07/15/18	24,000,092	23,998,492	1,600	0
912828VQ0	1.375	912820G76	07/31/18	35,000,080	34,398,480	601,600	0
912828QY9	2.250	912820YR2	07/31/18	29,863,552	29,861,952	1,600	0
912828S68	0.750	9128203B1	07/31/18	27,814,812	27,783,612	31,200	0
912828JH4	4.000	912820RE9	08/15/18	36,802,978	36,737,515	65,463	7,285
912828K82	1.000	912820W60	08/15/18	24,482,462	24,219,462	263,000	0
912828RE2	1.500	912820YX9	08/31/18	64,886,560	64,878,560	8,000	0
912828C3	0.750	9128205L7	08/31/18	27,778,138	27,778,138	0	0
912828L40	1.000	912820X36	09/15/18	24,000,047	23,994,847	5,200	0
912828RH5	1.375	912820ZB6	09/30/18	64,902,834	64,901,234	1,600	0
912828T42	0.750	9128205Q6	09/30/18	27,584,247	27,584,247	0	0
912828L81	0.875	912820X77	10/15/18	24,000,028	23,993,628	6,400	0
912828RP7	1.750	912820ZE0	10/31/18	30,102,651	30,094,651	8,000	0
912828WD8	1.250	912820J40	10/31/18	34,999,947	34,782,827	217,120	0
912828T83	0.750	9128205U7	10/31/18	27,570,665	27,570,665	0	0
912828JR2	3.750	912820RM1	11/15/18	57,351,395	57,073,804	277,591	100
912828M64	1.250	912820Y35	11/15/18	24,122,422	24,003,302	119,120	0
912828RT9	1.375	912820ZK6	11/30/18	30,314,142	30,234,142	80,000	0
912828A34	1.250	912820J81	11/30/18	34,995,100	34,984,220	10,880	0
912828U40	1.000	9128205Z6	11/30/18	28,763,583	28,763,583	0	0
912828N22	1.250	912820Y84	12/15/18	23,993,880	23,977,560	16,320	0
912828RY8	1.375	912820ZN0	12/31/18	29,935,159	29,915,959	19,200	0
912828A75	1.500	912820K48	12/31/18	34,992,948	34,992,948	0	0
912828U99	1.250	9128206D4	12/31/18	29,461,263	29,461,263	0	0
912828N63	1.125	912820Z42	01/15/19	23,996,894	23,992,094	4,800	0
912828SD3	1.250	912820ZV2	01/31/19	29,545,749	29,545,749	0	0
912828B33	1.500	912820K97	01/31/19	35,000,048	35,000,048	0	0
912828V56	1.125	9128206K8	01/31/19	27,651,074	27,651,074	0	0
912828KD1	2.750	912820TA5	02/15/19	58,676,801	58,644,788	32,013	0
912828P53	0.750	912820Z91	02/15/19	25,884,438	25,823,598	60,840	0
912828SH4	1.375	912820ZY6	02/28/19	29,406,635	29,406,635	0	0
912828C24	1.500	912820L62	02/28/19	35,097,372	35,097,372	0	0
912828W30	1.125	9128206Q5	02/28/19	29,603,179	29,603,179	0	0
912828P95	1.000	9128202F3	03/15/19	24,000,727	24,000,727	0	0
912828SN1	1.500	912820D20	03/31/19	29,688,470	29,688,470	0	0
912828C65	1.625	912820M20	03/31/19	35,000,374	34,846,774	153,600	0
912828W97	1.250	9128206U6	03/31/19	29,147,502	29,147,502	0	0
912828Q52	0.875	9128202K2	04/15/19	24,168,189	24,168,189	0	0
912828ST8	1.250	912820D87	04/30/19	59,327,464	59,326,664	800	0
912828D23	1.625	912820M79	04/30/19	34,999,884	34,990,284	9,600	0
912828KQ2	3.125	912820TQ0	05/15/19	64,410,823	64,247,938	162,885	160
912828R44	0.875	9128202Q9	05/15/19	29,427,644	29,193,524	234,120	0
912828SX9	1.125	912820E37	05/31/19	28,999,135	28,843,935	155,200	0
912828WL0	1.500	912820N45	05/31/19	35,013,460	35,013,460	0	0
912828XS4	1.250	9128207F8	05/31/19	29,127,783	29,127,783	0	0
912828R85	0.875	9128202V8	06/15/19	24,000,021	24,000,021	0	0
912828TC4	1.000	912820E94	06/30/19	29,295,931	29,281,531	14,400	0
912828WS5	1.625	912820N86	06/30/19	35,000,149	34,977,749	22,400	0
912828XV7	1.250	9128207K7	06/30/19	29,160,383	29,160,383	0	0
912828S43	0.750	9128202Z9	07/15/19	25,563,097	25,563,097	0	0
912828TH3	0.875	912820RS8	07/31/19	29,000,021	29,000,021	0	0
912828WW6	1.625	912820P50	07/31/19	35,011,053	34,879,853	131,200	0
912828K5	1.375	9128207Q4	07/31/19	28,636,878	28,636,878	0	0
912828LJ7	3.625	912820UD7	08/15/19	66,753,044	66,749,844	3,200	0

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				Total Outstanding	Portion Held in Unstripped Form	Portion Held in Stripped Form	Reconstituted This Month
9128282B5	0.750	9128203F2	08/15/19	26,458,230	26,211,132	247,098	0
912828TN0	1.000	912820RW9	08/31/19	29,000,016	28,925,016	75,000	0
912828D80	1.625	912820Q26	08/31/19	35,001,742	34,916,942	84,800	0
9128282T6	1.250	9128203J4	08/31/19	26,813,750	26,813,750	0	0
9128282G4	0.875	9128205P8	09/15/19	23,999,959	23,844,759	155,200	0
912828TR1	1.000	912820SA6	09/30/19	29,000,018	28,998,218	1,800	0
912828F39	1.750	912820Q67	09/30/19	35,000,247	34,997,047	3,200	0
9128282X7	1.375	9128203N5	09/30/19	29,234,343	29,234,343	0	0
912828T59	1.000	9128205T0	10/15/19	24,002,511	24,002,511	0	0
912828TV2	1.250	912820SD0	10/31/19	29,000,050	29,000,050	0	0
912828F62	1.500	912820R25	10/31/19	61,649,932	61,643,532	6,400	0
912828LY4	3.375	912820US4	11/15/19	71,036,988	70,531,775	505,213	0
912828U32	1.000	9128205X1	11/15/19	29,257,183	29,192,183	65,000	0
912828UB4	1.000	912820SK4	11/30/19	29,000,055	29,000,055	0	0
912828G61	1.500	912820R74	11/30/19	35,000,123	35,000,123	0	0
9128283H1	1.750	9128203X3	11/30/19	27,409,418	27,409,418	0	0
912828U73	1.375	9128206C6	12/15/19	23,999,873	23,990,273	9,600	0
912828UF5	1.125	912820A31	12/31/19	29,000,003	29,000,003	0	0
912828G95	1.625	912820S32	12/31/19	35,000,049	35,000,049	0	0
912828V31	1.375	9128206H5	01/15/20	25,327,472	25,327,472	0	0
912828UL2	1.375	912820A72	01/31/20	29,000,018	29,000,018	0	0
912828H52	1.250	912820S81	01/31/20	35,000,013	34,993,773	6,240	0
912828MP2	3.625	912820VH7	02/15/20	71,595,465	71,201,065	394,400	0
912828W22	1.375	9128206N2	02/15/20	26,771,095	26,771,095	0	0
912828UQ1	1.250	912820B63	02/29/20	29,000,021	29,000,021	0	0
912828J50	1.375	912820T56	02/29/20	34,998,954	34,990,954	8,000	0
912828W63	1.625	9128206T9	03/15/20	23,999,829	23,999,829	0	0
912828UV0	1.125	912820B97	03/31/20	29,001,062	29,001,062	0	0
912828J84	1.375	912820T98	03/31/20	35,000,033	34,988,833	11,200	0
912828X21	1.500	9128206X0	04/15/20	24,196,700	24,196,700	0	0
912828VA5	1.125	912820SN8	04/30/20	29,000,052	29,000,052	0	0
912828K58	1.375	912820U62	04/30/20	35,127,647	35,121,247	6,400	0
912828ND8	3.500	912820VW4	05/15/20	68,219,184	68,109,639	109,545	0
912828X96	1.500	9128207C5	05/15/20	31,929,001	31,929,001	0	0
912828VF4	1.375	912820F51	05/31/20	28,994,639	28,994,639	0	0
912828XE5	1.500	912820V38	05/31/20	34,995,026	34,962,226	32,800	0
912828XU9	1.500	9128207J0	06/15/20	24,000,030	24,000,030	0	0
912828VJ6	1.875	912820F85	06/30/20	29,000,038	29,000,038	0	0
912828XH8	1.625	912820V79	06/30/20	34,999,896	34,996,696	3,200	0
9128282J8	1.500	9128207N1	07/15/20	24,547,877	24,547,877	0	0
912828VP2	2.000	912820G68	07/31/20	29,000,225	29,000,225	0	0
912828XM7	1.625	912820W45	07/31/20	34,994,998	34,983,798	11,200	0
912828NT3	2.625	912820WM5	08/15/20	67,849,590	67,597,682	251,908	0
9128282Q2	1.500	9128203G0	08/15/20	31,221,267	31,221,267	0	0
912828VV9	2.125	912820H26	08/31/20	29,000,238	29,000,238	0	0
912828L32	1.375	912820W94	08/31/20	35,000,010	35,000,010	0	0
9128282V1	1.375	9128203M7	09/15/20	24,000,042	24,000,042	0	0
912828VZ0	2.000	912820H83	09/30/20	28,999,861	28,999,861	0	0
912828L65	1.375	912820X51	09/30/20	34,999,986	34,897,586	102,400	0
9128282Z2	1.625	9128203R6	10/15/20	23,995,719	23,995,719	0	0
912828WC0	1.750	912820J24	10/31/20	29,000,008	29,000,008	0	0
912828L99	1.375	912820X93	10/31/20	35,000,030	35,000,030	0	0
912828PC8	2.625	912820WZ6	11/15/20	67,409,883	67,345,911	63,972	0
9128283G3	1.750	9128203V7	11/15/20	26,918,413	26,918,413	0	0
912828A42	2.000	912820J99	11/30/20	29,000,151	29,000,151	0	0
912828M98	1.625	912820Y68	11/30/20	35,000,981	35,000,981	0	0
9128283L2	1.875	912820A42	12/15/20	23,999,874	23,999,874	0	0
912828A83	2.375	912820K55	12/31/20	29,000,046	29,000,046	0	0
912828N48	1.750	912820Z26	12/31/20	34,999,953	34,999,953	0	0
912828B58	2.125	912820L21	01/31/21	29,000,056	29,000,056	0	0
912828N89	1.375	912820Z75	01/31/21	35,636,777	35,636,777	0	0
912828PX2	3.625	912820XQ5	02/15/21	67,584,864	67,509,084	75,780	0
912828B90	2.000	912820L70	02/28/21	29,081,565	29,081,565	0	0
912828P87	1.125	9128202C0	02/28/21	45,394,961	45,394,961	0	0
912828C57	2.250	912820M38	03/31/21	29,000,122	29,000,122	0	0
912828Q37	1.250	912820ZH9	03/31/21	42,100,681	42,100,681	0	0
912828WG1	2.250	912820M87	04/30/21	29,000,012	28,997,612	2,400	0
912828Q78	1.375	9128202N6	04/30/21	43,034,996	43,034,996	0	0
912828QN3	3.125	912820YE1	05/15/21	65,998,404	65,986,303	12,101	149,000
912828WN6	2.000	912820N52	05/31/21	29,011,415	28,945,815	65,600	0
912828R77	1.375	9128202T3	05/31/21	42,671,194	42,671,194	0	0
912828WR7	2.125	912820N94	06/30/21	29,000,031	29,000,031	0	0
912828S27	1.125	9128202X4	06/30/21	38,960,007	38,960,007	0	0
912828WY2	2.250	912820P68	07/31/21	29,008,872	28,952,072	56,800	0
912828S76	1.125	9128203C9	07/31/21	36,374,436	36,374,436	0	0
912828RC6	2.125	912820YT8	08/15/21	66,734,924	66,411,724	323,200	160,000
912828D72	2.000	912820Q34	08/31/21	29,001,997	29,001,997	0	0
9128282F6	1.125	9128205M5	08/31/21	36,325,501	36,325,501	0	0
912828F21	2.125	912820Q75	09/30/21	28,999,912	28,999,912	0	0
912828T34	1.125	9128205R4	09/30/21	36,072,634	36,072,634	0	0
912828F96	2.000	912820R33	10/31/21	29,000,022	29,000,022	0	0
912828T67	1.250	9128205V5	10/31/21	36,055,456	36,055,456	0	0
912828RR3	2.000	912820ZH3	11/15/21	70,092,488	70,028,298	64,190	0
912828G53	1.875	912820R82	11/30/21	29,000,076	29,000,076	0	0
912828U65	1.750	9128206A0	11/30/21	37,618,629	37,618,629	0	0

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912828G87	2.125	912820S40	12/31/21	29,000,005	29,000,005	0	0
912828U81	2.000	9128206F9	12/31/21	38,521,169	38,521,169	0	0
912828H86	1.500	912820S99	01/31/22	29,000,012	29,000,012	0	0
912828V72	1.875	9128206L6	01/31/22	36,156,202	36,156,202	0	0
912828SF8	2.000	912820ZW0	02/15/22	74,200,279	74,199,129	1,150	1,100
912828J43	1.750	912820T64	02/28/22	29,000,023	29,000,023	0	0
912828W55	1.875	9128206R3	02/28/22	38,715,219	38,715,219	0	0
912828J76	1.750	912820U21	03/31/22	29,000,002	29,000,002	0	0
912828W89	1.875	9128206V4	03/31/22	38,116,206	38,116,206	0	0
912828WZ9	1.750	912820U70	04/30/22	29,106,104	29,106,104	0	0
912828X47	1.875	9128207A9	04/30/22	38,640,820	38,640,820	0	0
912828SV3	1.750	912820E29	05/15/22	68,984,549	68,976,381	8,168	0
912828XD7	1.875	912820V46	05/31/22	28,999,681	28,999,681	0	0
912828XR6	1.750	9128207G6	05/31/22	38,090,150	38,090,150	0	0
912828XG0	2.125	912820V87	06/30/22	29,000,014	29,000,014	0	0
912828XW5	1.750	9128207L5	06/30/22	38,132,747	38,132,747	0	0
912828XQ8	2.000	912820W52	07/31/22	29,000,008	29,000,008	0	0
9128282P4	1.875	9128207R2	07/31/22	37,457,039	37,457,039	0	0
912828TJ9	1.625	912820RU3	08/15/22	65,994,896	65,554,096	440,800	0
912828L24	1.875	912820X28	08/31/22	28,999,997	28,999,997	0	0
9128282S8	1.625	9128203K1	08/31/22	35,065,529	35,065,529	0	0
912828L57	1.750	912820X69	09/30/22	28,995,021	28,995,021	0	0
9128282W9	1.875	9128203P0	09/30/22	38,229,346	38,229,346	0	0
912828M49	1.875	912820Y27	10/31/22	28,999,763	28,999,763	0	0
9128283C2	2.000	9128203T2	10/31/22	34,850,242	34,850,242	0	0
912828TY6	1.625	912820SH1	11/15/22	65,999,975	65,992,895	7,080	160
912828M80	2.000	912820Y76	11/30/22	64,845,013	64,845,013	0	0
912828N30	2.125	912820Z34	12/31/22	29,000,018	29,000,018	0	0
912828P38	1.750	912820Z83	01/31/23	29,527,865	29,527,865	0	0
912828UN8	2.000	912820B30	02/15/23	66,000,846	66,000,191	655	0
912828P79	1.500	9128202D8	02/28/23	37,384,151	37,384,151	0	0
912828Q29	1.500	9128202J5	03/31/23	34,671,134	34,671,134	0	0
912828R28	1.625	9128202P1	04/30/23	35,440,730	35,440,730	0	0
912828VB3	1.750	912820F36	05/15/23	66,000,762	65,808,682	192,080	0
912828R69	1.625	9128202U0	05/31/23	35,135,561	35,135,561	0	0
912828S35	1.375	9128202Y2	06/30/23	32,084,552	32,084,552	0	0
912828S92	1.250	9128203D7	07/31/23	29,955,431	29,900,871	54,560	0
912828V56	2.500	912820G84	08/15/23	65,999,916	65,999,877	39	0
9128282D1	1.375	9128205N3	08/31/23	29,914,893	29,914,893	0	0
912828T26	1.375	9128205S2	09/30/23	29,706,834	29,706,834	0	0
912828T91	1.625	9128205W3	10/31/23	29,692,711	29,692,711	0	0
912828WE6	2.750	912820J65	11/15/23	65,996,109	64,490,008	1,506,101	0
912828U57	2.125	9128206B8	11/30/23	30,980,363	30,980,363	0	0
912828V23	2.250	9128206G7	12/31/23	31,723,494	31,723,494	0	0
912828V80	2.250	9128206M4	01/31/24	29,775,684	29,775,684	0	0
912828B66	2.750	912820L47	02/15/24	65,996,824	65,921,558	75,266	0
912828W48	2.125	9128206S1	02/29/24	31,883,252	31,883,252	0	0
912828W71	2.125	9128206W2	03/31/24	31,390,005	31,390,005	0	0
912828X70	2.000	9128207B7	04/30/24	31,821,596	31,821,596	0	0
912828WJ5	2.500	912820N29	05/15/24	65,994,795	65,993,794	1,001	0
912828XT2	2.000	9128207H4	05/31/24	31,368,553	31,368,553	0	0
912828XX3	2.000	9128207M3	06/30/24	31,403,548	31,403,548	0	0
9128282N9	2.125	9128207S0	07/31/24	30,846,907	30,846,907	0	0
912828D56	2.375	912820P84	08/15/24	65,998,692	65,925,016	73,676	33,000
9128282U3	1.875	9128203L9	08/31/24	28,877,629	28,877,629	0	0
9128282Y5	2.125	9128203Q8	09/30/24	31,480,100	31,480,100	0	0
9128283D0	2.250	9128203U9	10/31/24	28,700,490	28,700,490	0	0
912828G38	2.250	912820R58	11/15/24	66,031,911	66,031,311	600	0
9128283J7	2.125	9128203Z8	11/30/24	29,519,458	29,519,458	0	0
912828J27	2.000	912820T31	02/15/25	65,988,280	65,472,879	515,401	0
912828XB1	2.125	912820U96	05/15/25	66,521,989	66,520,808	1,181	0
912828K74	2.000	912820W78	08/15/25	66,481,519	66,461,314	20,205	0
912828M56	2.250	912820Y43	11/15/25	66,120,819	66,120,390	429	0
912828P46	1.625	9128202A4	02/15/26	64,946,660	64,946,260	400	0
912828R36	1.625	9128202R7	05/15/26	69,496,759	69,378,519	118,240	175,480
9128282A7	1.500	9128205K9	08/15/26	65,356,241	65,336,241	20,000	0
912828U24	2.000	9128205Y9	11/15/26	69,134,575	69,124,075	10,500	350
912828V98	2.250	9128206P7	02/15/27	65,820,868	65,468,098	352,770	410,360
912828X88	2.375	9128207D3	05/15/27	71,050,221	71,049,246	975	6,400
9128282R0	2.250	9128203H8	08/15/27	69,920,360	69,889,380	30,980	0
9128283F5	2.250	9128203W5	11/15/27	45,796,757	45,796,757	0	0
Total Treasury Notes				8,758,253,945	8,746,084,967	12,168,978	954,395
Treasury Bonds:							
CUSIP:	Interest Rate:						
912810EA2	9.125	912803AN3	05/15/18	6,717,439	5,188,546	1,528,893	0
912810EB0	9.000	912803AP8	11/15/18	7,174,470	5,583,441	1,591,029	460
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	10,995,948	2,094,550	16,080
912810ED6	8.125	912803AR4	08/15/19	18,940,932	18,720,362	220,570	0
912810EE4	8.500	912803AS2	02/15/20	9,476,268	9,244,854	231,414	0
912810EF1	8.750	912803AT0	05/15/20	7,582,183	7,158,003	424,181	26,880
912810EG9	8.750	912803AU7	08/15/20	17,059,306	16,674,575	384,731	1,392
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,931,561	144,012	5,100
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	9,514,621	552,167	13,760
912810EK0	8.125	912803AX1	08/15/21	9,506,382	9,232,753	273,629	10,496
912810EL8	8.000	912803AY9	11/15/21	30,632,194	28,789,717	1,842,477	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, DECEMBER 31, 2017

Loan Description	Corpus STRIP CUSIP	Maturity Date	Amount Outstanding in Thousands				
			Total Outstanding	Portion Held in Unstripped Form	Portion Held in Stripped Form	Reconstituted This Month	
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	9,421,759	706,031	0
912810EN4	7.625	912803BA0	11/15/22	7,423,626	6,900,577	523,049	0
912810EP9	7.125	912803BB8	02/15/23	15,782,061	15,416,414	365,647	960
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	22,289,127	369,917	9,080
912810ES3	7.500	912803BD4	11/15/24	9,604,162	8,752,535	851,627	192,040
912810ET1	7.625	912803BE2	02/15/25	9,509,170	8,224,174	1,284,996	56,000
912810EV6	6.875	912803BF9	08/15/25	11,187,207	10,122,780	1,064,427	11,840
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,304,862	533,054	7,070
912810EX2	6.750	912803BH5	08/15/26	8,810,418	8,161,494	648,924	9,120
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	9,720,336	1,139,841	22,000
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	8,780,976	740,995	80,320
912810FA1	6.375	912803BL6	08/15/27	9,196,756	7,856,646	1,340,110	1,280
912810FB9	6.125	912803BM4	11/15/27	22,021,339	19,334,003	2,687,336	211,940
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,671,530	1,104,671	424,855
912810FF0	5.250	912803BV4	11/15/28	10,947,052	10,080,193	866,859	273,960
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,783,025	567,316	157,680
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	10,285,765	892,815	82,200
912810FM5	6.250	912803CH4	05/15/30	17,043,162	14,868,054	2,175,108	120,560
912810FP8	5.375	912803CK7	02/15/31	16,427,648	14,708,378	1,719,270	104,960
912810FT0	4.500	912803CX9	02/15/36	26,397,130	21,523,313	4,873,817	1,349,740
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	15,817,041	772,415	13,600
912810PU6	5.000	912803DA8	05/15/37	21,413,045	20,856,781	556,264	98,608
912810PW2	4.375	912803DC4	02/15/38	22,525,149	21,247,165	1,277,984	129,880
912810PX0	4.500	912803DD2	05/15/38	25,500,123	24,504,222	995,901	244,640
912810QA9	3.500	912803DF7	02/15/39	25,908,569	24,747,187	1,161,382	29,000
912810QB7	4.250	912803DG5	05/15/39	38,778,773	35,323,558	3,455,215	151,680
912810QC5	4.500	912803DH3	08/15/39	41,430,538	38,381,112	3,049,426	145,090
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	39,853,600	4,710,649	336,140
912810QE1	4.625	912803DK6	02/15/40	44,902,490	37,117,435	7,785,055	487,600
912810QH4	4.375	912803DM2	05/15/40	43,473,044	34,954,707	8,518,337	659,818
912810QK7	3.875	912803DN0	08/15/40	43,213,317	41,217,018	1,996,299	243,135
912810QL5	4.250	912803DP5	11/15/40	42,903,189	38,809,819	4,093,370	237,010
912810QN1	4.750	912803DQ3	02/15/41	43,004,945	41,642,153	1,362,792	22,360
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	39,254,656	2,740,851	30,880
912810QS0	3.750	912803DT7	08/15/41	42,488,837	40,004,734	2,484,103	64,720
912810QT8	3.125	912803DU4	11/15/41	44,622,444	42,947,053	1,675,391	18,616
912810QU5	3.125	912803DV2	02/15/42	47,219,044	45,988,229	1,230,815	291,328
912810QW1	3.000	912803DX8	05/15/42	43,918,686	42,671,537	1,247,148	93,036
912810QX9	2.750	912803DY6	08/15/42	41,995,432	38,493,206	3,502,226	128,600
912810QY7	2.750	912803DZ3	11/15/42	41,994,009	36,524,711	5,469,298	374,880
912810QZ4	3.125	912803EA7	02/15/43	41,999,759	29,571,400	12,428,358	462,680
912810RB6	2.875	912803EC3	05/15/43	41,999,319	33,544,651	8,454,668	1,063,270
912810RC4	3.625	912803ED1	08/15/43	41,998,968	35,078,053	6,920,915	1,089,080
912810RD2	3.750	912803EE9	11/15/43	41,994,787	37,408,889	4,585,898	2,718,820
912810RE0	3.625	912803EF6	02/15/44	41,999,879	28,386,693	13,613,186	1,361,710
912810RG5	3.375	912803EH2	05/15/44	41,992,115	28,787,500	13,204,615	574,900
912810RH3	3.125	912803EJ8	08/15/44	42,000,030	36,199,859	5,800,171	481,622
912810RJ9	3.000	912803EK5	11/15/44	42,020,892	33,140,464	8,880,428	544,101
912810RK6	2.500	912803EL3	02/15/45	42,000,609	33,585,365	8,415,244	271,529
912810RM2	3.000	912803EN9	05/15/45	42,361,715	33,897,509	8,464,205	2,007,280
912810RN0	2.875	912803EP4	08/15/45	42,320,986	29,753,091	12,567,895	375,796
912810RP5	3.000	912803EQ2	11/15/45	42,076,670	28,000,547	14,076,123	757,241
912810RQ3	2.500	912803ER0	02/15/46	40,252,169	34,356,037	5,896,132	615,825
912810RS9	2.500	912803ET6	05/15/46	43,173,535	37,801,084	5,372,451	1,557,743
912810RT7	2.250	912803EU3	08/15/46	40,536,407	37,126,943	3,409,464	978,795
912810RU4	2.875	912803EV1	11/15/46	42,948,775	34,309,202	8,639,573	800,660
912810RV2	3.000	912803EW9	02/15/47	40,830,504	32,957,932	7,872,572	1,643,180
912810RX8	3.000	912803EY5	05/15/47	44,224,115	39,170,282	5,053,833	1,634,090
912810RY6	2.750	912803EZ2	08/15/47	43,512,331	40,477,201	3,035,130	380,000
912810RZ3	2.750	912803FA6	11/15/47	28,822,808	27,418,098	1,404,710	16,600
Total Treasury Bonds.....				1,992,491,002	1,742,567,045	249,923,956	26,325,316
Treasury Inflation-Protected Securities:							
CUSIP:	Interest Rate:						
912828HN3	1.625	912820QK6	01/15/18	19,330,407	19,330,407	0	0
912828UX6	0.125	912820C47	04/15/18	53,349,600	53,349,600	0	0
912828JE1	1.375	912820RB5	07/15/18	17,124,508	17,124,508	0	0
912828JX9	2.125	912820SV0	01/15/19	16,935,258	16,935,258	0	0
912828C99	0.125	912820M53	04/15/19	52,636,584	52,636,584	0	0
912828LA6	1.875	912820TY3	07/15/19	17,534,112	17,534,112	0	0
912828MF4	1.375	912820VB0	01/15/20	21,642,930	21,642,930	0	0
912828K33	0.125	912820U47	04/15/20	52,736,605	52,736,605	0	0
912828NM8	1.250	912820WF0	07/15/20	36,623,387	36,623,387	0	0
912828PP9	1.125	912820XK8	01/15/21	41,360,308	41,360,308	0	0
912828Q60	0.125	912820ZL0	04/15/21	46,790,676	46,790,676	0	0
912828QV5	0.625	912820YP6	07/15/21	39,226,528	39,226,528	0	0
912828SA9	0.125	912820ZS9	01/15/22	44,992,080	44,992,080	0	0
912828X39	0.125	9128206Y8	04/15/22	45,066,008	45,066,008	0	0
912828TE0	0.125	912820RP4	07/15/22	43,978,117	43,978,117	0	0
912828UH1	0.125	912820A64	01/15/23	43,814,672	43,814,672	0	0
912828VM9	0.375	912820G43	07/15/23	43,460,345	43,460,345	0	0
912828B25	0.625	912820K71	01/15/24	43,323,791	43,323,791	0	0
912828WU0	0.125	912820P35	07/15/24	42,599,171	42,599,171	0	0
912810FR4	2.375	912803CN1	01/15/25	36,643,509	36,643,509	0	0
912828H45	0.250	912820S65	01/15/25	42,694,747	42,694,747	0	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, DECEMBER 31, 2017

Loan Description	Corpus STRIP CUSIP	Maturity Date	Amount Outstanding in Thousands				
			Total Outstanding	Portion Held in Unstripped Form	Portion Held in Stripped Form	Reconstituted This Month	
912828XL9	0.375	912820W29	07/15/25	42,647,416	42,647,416	0	0
912810FS2	2.000	912803CW1	01/15/26	24,857,145	24,857,145	0	0
912828N71	0.625	912820Z59	01/15/26	44,038,743	44,038,743	0	0
912828S50	0.125	9128203A3	07/15/26	37,913,126	37,913,126	0	0
912810PS1	2.375	912803CY7	01/15/27	20,161,377	20,161,377	0	0
912828V49	0.375	9128206J1	01/15/27	39,293,877	39,293,877	0	0
912828L3	0.375	9128207P6	07/15/27	37,227,505	37,227,505	0	0
912810PV4	1.750	912803DB6	01/15/28	18,409,208	18,409,208	0	0
912810FD5	3.625	912803BN2	04/15/28	25,597,321	25,597,093	229	0
912810PZ5	2.500	912803DE0	01/15/29	16,258,084	16,258,084	0	0
912810FH6	3.875	912803CF8	04/15/29	29,255,884	29,246,881	9,003	0
912810FQ6	3.375	912803CL5	04/15/32	6,965,703	6,965,703	0	0
912810QF8	2.125	912803DL4	02/15/40	17,314,830	17,314,830	0	0
912810QP6	2.125	912803DR1	02/15/41	27,017,037	27,017,037	0	0
912810QV3	0.750	912803DW0	02/15/42	25,248,242	25,248,242	0	0
912810RA8	0.625	912803EB5	02/15/43	24,677,181	24,677,181	0	0
912810RF7	1.375	912803EG4	02/15/44	24,362,867	24,362,867	0	0
912810RL4	0.750	912803EM1	02/15/45	24,093,643	24,093,643	0	0
912810RR1	1.000	912803ES8	02/15/46	21,214,811	21,214,811	0	0
912810RW0	0.875	912803EX7	02/15/47	19,110,876	19,110,876	0	0
Total Treasury Inflation-Protected Securities.....				1,327,528,222	1,327,518,990	9,232	0
Grand Total.....				12,078,273,169	11,816,171,002	262,102,166	27,279,711