

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, OCTOBER 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: | | | | | | |
| 912828HH6 | 4.250 | 912820QE0 | 11/15/17 | 27,674,248 | 26,965,198 | 709,050 | 6,011 |
| 912828G20 | 0.875 | 912820R41 | 11/15/17 | 26,034,720 | 25,832,268 | 202,452 | 0 |
| 912828UA6 | 0.625 | 912820SJ7 | 11/30/17 | 35,000,007 | 34,965,127 | 34,880 | 0 |
| 912828PK0 | 2.250 | 912820XB8 | 11/30/17 | 30,143,705 | 29,992,505 | 151,200 | 0 |
| 912828M72 | 0.875 | 912820Y50 | 11/30/17 | 25,999,234 | 25,999,234 | 0 | 0 |
| 912828G79 | 1.000 | 912820R90 | 12/15/17 | 24,999,957 | 24,976,157 | 23,800 | 0 |
| 912828UE8 | 0.750 | 912820A23 | 12/31/17 | 35,000,025 | 34,993,625 | 6,400 | 0 |
| 912828PN4 | 2.750 | 912820XF9 | 12/31/17 | 30,453,707 | 30,419,307 | 34,400 | 0 |
| 912828N55 | 1.000 | 912820Y92 | 12/31/17 | 25,998,414 | 25,998,414 | 0 | 0 |
| 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 | 26,130,215 | 340,000 | 0 |
| 912828HR4 | 3.500 | 912820QN0 | 02/15/18 | 39,204,509 | 38,888,862 | 315,647 | 5,000 |
| 912828H94 | 1.000 | 912820T23 | 02/15/18 | 24,001,115 | 23,810,835 | 190,280 | 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 | 69,702,884 | 5,600 | 0 |
| 912828J68 | 1.000 | 912820T72 | 03/15/18 | 24,000,046 | 23,999,046 | 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 | 912820G1 | 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 | 30,679,274 | 150,400 | 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 | 33,861,780 | 216,280 | 160 |
| 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 | 912820B31 | 07/31/18 | 27,814,812 | 27,783,612 | 31,200 | 0 |
| 912828JH4 | 4.000 | 912820RE9 | 08/15/18 | 36,802,978 | 36,748,222 | 54,756 | 0 |
| 912828K82 | 1.000 | 912820W60 | 08/15/18 | 24,482,462 | 24,276,462 | 206,000 | 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 | 30,102,651 | 0 | 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 | 57,099,606 | 251,789 | 0 |
| 912828M64 | 1.250 | 912820Y35 | 11/15/18 | 24,122,422 | 24,044,102 | 78,320 | 0 |
| 912828RT9 | 1.375 | 912820ZK6 | 11/30/18 | 30,314,142 | 30,301,342 | 12,800 | 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 | 23,987,640 | 6,240 | 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 | 58,616,636 | 60,165 | 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 | 64,300,563 | 110,260 | 5,020 |
| 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 |

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, OCTOBER 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 |
| 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 | 912820Z29 | 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 | 160 |
| 912828B5 | 0.750 | 9128203F2 | 08/15/19 | 26,458,230 | 26,226,830 | 231,400 | 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 |
| 912828T26 | 1.250 | 9128203J4 | 08/31/19 | 26,813,750 | 26,813,750 | 0 | 0 |
| 912828G4 | 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 |
| 912828X7 | 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 | 61,650,388 | 61,643,988 | 6,400 | 0 |
| 912828LY4 | 3.375 | 912820US4 | 11/15/19 | 71,036,988 | 70,685,406 | 351,582 | 40,000 |
| 912828U32 | 1.000 | 9128205X1 | 11/15/19 | 29,257,183 | 29,257,183 | 0 | 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 |
| 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 | 71,501,065 | 94,400 | 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 | 35,127,647 | 0 | 0 |
| 912828ND8 | 3.500 | 912820VW4 | 05/15/20 | 68,219,184 | 68,105,014 | 114,170 | 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 |
| 912828J8 | 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 | 34,994,998 | 0 | 0 |
| 912828NT3 | 2.625 | 912820WM5 | 08/15/20 | 67,849,590 | 67,596,870 | 252,720 | 0 |
| 912828Q2 | 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 |
| 912828V1 | 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 | 34,999,986 | 0 | 0 |
| 912828Z22 | 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 | 67,352,221 | 57,662 | 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 |
| 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 | 9128202H9 | 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 | 65,846,204 | 152,200 | 0 |
| 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 | 28,967,272 | 41,600 | 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 | 0 |
| 912828D72 | 2.000 | 912820Q34 | 08/31/21 | 29,001,997 | 29,001,997 | 0 | 0 |
| 912828F6 | 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 |

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, OCTOBER 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 | |
| 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 | 70,028,288 | 64,200 | 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 |
| 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 | 74,199,349 | 930 | 0 |
| 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 | 68,977,869 | 6,680 | 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 | 34,850,492 | 34,850,492 | 0 | 0 |
| 912828TY6 | 1.625 | 912820SH1 | 11/15/22 | 65,999,975 | 65,992,295 | 7,680 | 0 |
| 912828M80 | 2.000 | 912820Y76 | 11/30/22 | 29,000,248 | 29,000,248 | 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 | 65,999,846 | 1,000 | 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 | 66,000,682 | 80 | 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 |
| 912828VS6 | 2.500 | 912820G84 | 08/15/23 | 65,999,916 | 65,999,312 | 604 | 8 |
| 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 | 64,494,959 | 1,501,150 | 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 | 65,899,664 | 97,160 | 25,000 |
| 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 | 65,993,695 | 1,100 | 200 |
| 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 | 65,892,156 | 106,536 | 75,200 |
| 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 |
| 912828J27 | 2.000 | 912820T31 | 02/15/25 | 65,995,280 | 65,479,280 | 516,000 | 73,000 |
| 912828XB1 | 2.125 | 912820U96 | 05/15/25 | 66,523,989 | 66,522,708 | 1,281 | 0 |
| 912828K74 | 2.000 | 912820W78 | 08/15/25 | 66,482,519 | 66,448,819 | 33,700 | 1,600 |
| 912828M56 | 2.250 | 912820Y43 | 11/15/25 | 66,120,819 | 66,120,709 | 110 | 73,980 |
| 912828P46 | 1.625 | 9128202A4 | 02/15/26 | 64,946,660 | 64,864,560 | 82,100 | 65,600 |
| 912828R36 | 1.625 | 9128202R7 | 05/15/26 | 69,503,759 | 69,078,459 | 425,300 | 0 |
| 9128282A7 | 1.500 | 9128205K9 | 08/15/26 | 65,356,241 | 65,336,241 | 20,000 | 0 |
| 912828U24 | 2.000 | 9128205Y9 | 11/15/26 | 69,142,575 | 68,969,935 | 172,640 | 43,200 |
| 912828V98 | 2.250 | 9128206P7 | 02/15/27 | 65,820,868 | 65,243,168 | 577,700 | 155,200 |
| 912828X88 | 2.375 | 9128207D3 | 05/15/27 | 71,050,221 | 70,732,601 | 317,620 | 187,680 |
| 9128282R0 | 2.250 | 9128203H8 | 08/15/27 | 69,920,360 | 69,886,760 | 33,600 | 212,520 |
| Total Treasury Notes | | | | 8,830,094,983 | 8,816,736,779 | 13,358,204 | 969,539 |
| Treasury Bonds: | | | | | | | |
| CUSIP: | Interest Rate: | | | | | | |
| 912810EA2 | 9.125 | 912803AN3 | 05/15/18 | 6,717,439 | 5,284,078 | 1,433,361 | 65,000 |
| 912810EB0 | 9.000 | 912803AP8 | 11/15/18 | 7,174,470 | 5,584,706 | 1,589,764 | 1,200 |
| 912810EC8 | 8.875 | 912803AQ6 | 02/15/19 | 13,090,498 | 11,005,643 | 2,084,855 | 21,680 |
| 912810ED6 | 8.125 | 912803AR4 | 08/15/19 | 18,940,932 | 18,720,667 | 220,266 | 10,000 |
| 912810EE4 | 8.500 | 912803AS2 | 02/15/20 | 9,476,268 | 9,245,645 | 230,623 | 5,000 |
| 912810EF1 | 8.750 | 912803AT0 | 05/15/20 | 7,582,183 | 7,183,933 | 398,250 | 2,320 |
| 912810EG9 | 8.750 | 912803AU7 | 08/15/20 | 17,059,306 | 16,674,758 | 384,548 | 0 |

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, OCTOBER 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 | |
| 912810EH7 | 7.875 | 912803AV5 | 02/15/21 | 10,075,573 | 9,907,472 | 168,101 | 1,000 |
| 912810EJ3 | 8.125 | 912803AW3 | 05/15/21 | 10,066,788 | 9,640,494 | 426,294 | 11,672 |
| 912810EK0 | 8.125 | 912803AX1 | 08/15/21 | 9,506,382 | 9,175,108 | 331,274 | 17,472 |
| 912810EL8 | 8.000 | 912803AY9 | 11/15/21 | 30,632,194 | 28,752,247 | 1,879,947 | 262,689 |
| 912810EM6 | 7.250 | 912803AZ6 | 08/15/22 | 10,127,790 | 9,451,639 | 676,151 | 27,000 |
| 912810EN4 | 7.625 | 912803BA0 | 11/15/22 | 7,423,626 | 6,933,807 | 489,819 | 29,000 |
| 912810EP9 | 7.125 | 912803BB8 | 02/15/23 | 15,782,061 | 15,332,834 | 449,227 | 960 |
| 912810EQ7 | 6.250 | 912803BC6 | 08/15/23 | 22,659,044 | 22,242,071 | 416,973 | 105,002 |
| 912810ES3 | 7.500 | 912803BD4 | 11/15/24 | 9,604,162 | 8,628,336 | 975,826 | 119,000 |
| 912810ET1 | 7.625 | 912803BE2 | 02/15/25 | 9,509,170 | 8,245,734 | 1,263,436 | 25,320 |
| 912810EV6 | 6.875 | 912803BF9 | 08/15/25 | 11,187,207 | 10,071,012 | 1,116,195 | 38,016 |
| 912810EW4 | 6.000 | 912803BG7 | 02/15/26 | 12,837,916 | 12,313,812 | 524,104 | 104,530 |
| 912810EX2 | 6.750 | 912803BH5 | 08/15/26 | 8,810,418 | 8,175,654 | 634,764 | 15,140 |
| 912810EY0 | 6.500 | 912803BJ1 | 11/15/26 | 10,860,177 | 9,760,181 | 1,099,996 | 47,400 |
| 912810EZ7 | 6.625 | 912803BK8 | 02/15/27 | 9,521,971 | 8,733,976 | 787,995 | 11,935 |
| 912810FA1 | 6.375 | 912803BL6 | 08/15/27 | 9,196,756 | 7,851,326 | 1,345,430 | 17,880 |
| 912810FB9 | 6.125 | 912803BM4 | 11/15/27 | 22,021,339 | 19,757,063 | 2,264,276 | 28,280 |
| 912810FE3 | 5.500 | 912803BP7 | 08/15/28 | 11,776,201 | 10,434,145 | 1,342,056 | 23,000 |
| 912810FF0 | 5.250 | 912803BV4 | 11/15/28 | 10,947,052 | 10,081,113 | 865,939 | 100,960 |
| 912810FG8 | 5.250 | 912803BW2 | 02/15/29 | 11,350,341 | 10,743,985 | 606,356 | 24,480 |
| 912810FJ2 | 6.125 | 912803CG6 | 08/15/29 | 11,178,580 | 10,236,160 | 942,420 | 115,280 |
| 912810FM5 | 6.250 | 912803CH4 | 05/15/30 | 17,043,162 | 14,781,052 | 2,262,110 | 158,773 |
| 912810FP8 | 5.375 | 912803CK7 | 02/15/31 | 16,427,648 | 14,605,118 | 1,822,530 | 0 |
| 912810FT0 | 4.500 | 912803CX9 | 02/15/36 | 26,397,130 | 20,612,593 | 5,784,537 | 1,104,476 |
| 912810PT9 | 4.750 | 912803CZ4 | 02/15/37 | 16,589,456 | 15,828,681 | 760,775 | 0 |
| 912810PU6 | 5.000 | 912803DA8 | 05/15/37 | 21,413,045 | 20,775,209 | 637,836 | 265,168 |
| 912810PW2 | 4.375 | 912803DC4 | 02/15/38 | 22,525,149 | 21,043,757 | 1,481,392 | 70,960 |
| 912810PX0 | 4.500 | 912803DD2 | 05/15/38 | 25,500,123 | 24,383,222 | 1,116,901 | 49,880 |
| 912810QA9 | 3.500 | 912803DF7 | 02/15/39 | 25,908,569 | 24,625,827 | 1,282,742 | 241,360 |
| 912810QB7 | 4.250 | 912803DG5 | 05/15/39 | 38,778,773 | 35,021,278 | 3,757,495 | 122,320 |
| 912810QC5 | 4.500 | 912803DH3 | 08/15/39 | 41,430,538 | 38,275,502 | 3,155,036 | 6,720 |
| 912810QD3 | 4.375 | 912803DJ9 | 11/15/39 | 44,564,249 | 39,404,420 | 5,159,829 | 1,696 |
| 912810QE1 | 4.625 | 912803DK6 | 02/15/40 | 44,902,490 | 36,731,385 | 8,171,105 | 257,440 |
| 912810QH4 | 4.375 | 912803DM2 | 05/15/40 | 43,473,044 | 34,403,894 | 9,069,150 | 13,800 |
| 912810QK7 | 3.875 | 912803DN0 | 08/15/40 | 43,213,317 | 40,945,003 | 2,268,314 | 172,870 |
| 912810QL5 | 4.250 | 912803DP5 | 11/15/40 | 42,903,189 | 38,636,729 | 4,266,460 | 140,040 |
| 912810QN1 | 4.750 | 912803DQ3 | 02/15/41 | 43,004,945 | 41,086,658 | 1,918,287 | 1,200 |
| 912810QQ4 | 4.375 | 912803DS9 | 05/15/41 | 41,995,507 | 38,777,491 | 3,218,016 | 26,992 |
| 912810QS0 | 3.750 | 912803DT7 | 08/15/41 | 42,488,837 | 39,974,824 | 2,514,013 | 513,136 |
| 912810QT8 | 3.125 | 912803DU4 | 11/15/41 | 44,622,444 | 42,964,637 | 1,657,807 | 167,341 |
| 912810QU5 | 3.125 | 912803DV2 | 02/15/42 | 47,219,044 | 45,868,941 | 1,350,103 | 55,123 |
| 912810QW1 | 3.000 | 912803DX8 | 05/15/42 | 43,918,686 | 42,546,301 | 1,372,384 | 153,770 |
| 912810QX9 | 2.750 | 912803DY6 | 08/15/42 | 41,995,432 | 38,154,551 | 3,840,881 | 73,480 |
| 912810QY7 | 2.750 | 912803DZ3 | 11/15/42 | 41,994,009 | 35,898,943 | 6,095,066 | 78,160 |
| 912810QZ4 | 3.125 | 912803EA7 | 02/15/43 | 41,999,759 | 29,860,258 | 12,139,500 | 274,306 |
| 912810RB6 | 2.875 | 912803EC3 | 05/15/43 | 41,999,319 | 32,667,831 | 9,331,488 | 389,388 |
| 912810RC4 | 3.625 | 912803ED1 | 08/15/43 | 41,998,968 | 35,831,423 | 6,167,545 | 1,240,900 |
| 912810RD2 | 3.750 | 912803EE9 | 11/15/43 | 41,994,787 | 37,318,990 | 4,675,797 | 1,451,000 |
| 912810RE0 | 3.625 | 912803EF6 | 02/15/44 | 41,999,879 | 28,455,028 | 13,544,851 | 189,375 |
| 912810RG5 | 3.375 | 912803EH2 | 05/15/44 | 41,992,115 | 28,393,750 | 13,598,365 | 584,920 |
| 912810RH3 | 3.125 | 912803EJ8 | 08/15/44 | 42,000,030 | 35,823,890 | 6,176,140 | 394,030 |
| 912810RJ9 | 3.000 | 912803EK5 | 11/15/44 | 42,020,892 | 33,364,478 | 8,656,414 | 530,240 |
| 912810RK6 | 2.500 | 912803EL3 | 02/15/45 | 42,000,609 | 34,008,883 | 7,991,726 | 86,360 |
| 912810RM2 | 3.000 | 912803EN9 | 05/15/45 | 42,361,715 | 34,412,489 | 7,949,225 | 176,705 |
| 912810RNO | 2.875 | 912803EP4 | 08/15/45 | 42,320,986 | 29,915,455 | 12,405,531 | 394,881 |
| 912810RP5 | 3.000 | 912803EQ2 | 11/15/45 | 42,076,670 | 27,248,666 | 14,828,004 | 294,380 |
| 912810RQ3 | 2.500 | 912803ER0 | 02/15/46 | 40,252,169 | 34,570,812 | 5,681,357 | 268,800 |
| 912810RS9 | 2.500 | 912803ET6 | 05/15/46 | 43,173,535 | 37,411,711 | 5,761,824 | 110,280 |
| 912810RT7 | 2.250 | 912803EU3 | 08/15/46 | 40,536,407 | 37,075,123 | 3,461,284 | 695,640 |
| 912810RU4 | 2.875 | 912803EV1 | 11/15/46 | 42,948,775 | 35,319,962 | 7,628,813 | 428,600 |
| 912810RV2 | 3.000 | 912803EW9 | 02/15/47 | 40,830,504 | 33,228,282 | 7,602,222 | 986,720 |
| 912810RX8 | 3.000 | 912803EY5 | 05/15/47 | 44,224,115 | 41,245,415 | 2,978,700 | 1,034,556 |
| 912810RY6 | 2.750 | 912803EZ2 | 08/15/47 | 43,512,331 | 42,001,011 | 1,511,320 | 478,880 |
| Total Treasury Bonds..... | | | | 1,963,668,194 | 1,713,667,071 | 250,001,122 | 14,915,881 |
| Treasury Inflation-Protected Securities: | | | | | | | |
| CUSIP: | Interest Rate: | | | | | | |
| 912828HN3 | 1.625 | 912820QK6 | 01/15/18 | 19,237,816 | 19,237,816 | 0 | 0 |
| 912828JX9 | 1.375 | 912820RB5 | 07/15/18 | 17,042,473 | 17,042,473 | 0 | 0 |
| 912828JX9 | 2.125 | 912820SV0 | 01/15/19 | 16,854,189 | 16,854,189 | 0 | 0 |
| 912828C99 | 0.125 | 912820M53 | 04/15/19 | 52,384,086 | 52,384,086 | 0 | 0 |
| 912828LA6 | 1.875 | 912820TY3 | 07/15/19 | 17,450,031 | 17,450,031 | 0 | 0 |
| 912828MF4 | 1.375 | 912820VB0 | 01/15/20 | 21,539,149 | 21,539,149 | 0 | 0 |
| 912828K33 | 0.125 | 912820U47 | 04/15/20 | 52,483,778 | 52,483,778 | 0 | 0 |
| 912828NM8 | 1.250 | 912820WF0 | 07/15/20 | 36,447,573 | 36,447,573 | 0 | 0 |
| 912828PP9 | 1.125 | 912820XK8 | 01/15/21 | 41,161,880 | 41,161,880 | 0 | 0 |
| 912828Q60 | 0.125 | 912820L0L | 04/15/21 | 46,565,896 | 46,565,896 | 0 | 0 |
| 912828QV5 | 0.625 | 912820YP6 | 07/15/21 | 39,038,366 | 39,038,366 | 0 | 0 |
| 912828SA9 | 0.125 | 912820ZS9 | 01/15/22 | 44,776,590 | 44,776,590 | 0 | 0 |
| 912828X39 | 0.125 | 9128206Y8 | 04/15/22 | 30,723,134 | 30,723,134 | 0 | 0 |
| 912828TE0 | 0.125 | 912820RP4 | 07/15/22 | 43,766,977 | 43,766,977 | 0 | 0 |
| 912828UH1 | 0.125 | 912820A64 | 01/15/23 | 43,604,759 | 43,604,759 | 0 | 0 |
| 912828VM9 | 0.375 | 912820G43 | 07/15/23 | 43,251,652 | 43,251,652 | 0 | 0 |
| 912828B25 | 0.625 | 912820K71 | 01/15/24 | 43,116,433 | 43,116,433 | 0 | 0 |

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, OCTOBER 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 | |
| 912828WU0 | 0.125 | 912820P35 | 07/15/24 | 42,394,967 | 42,394,967 | 0 | 0 |
| 912810FR4 | 2.375 | 912803CN1 | 01/15/25 | 36,467,664 | 36,467,664 | 0 | 0 |
| 912828H45 | 0.250 | 912820S65 | 01/15/25 | 42,489,776 | 42,489,776 | 0 | 0 |
| 912828XL9 | 0.375 | 912820W29 | 07/15/25 | 42,442,832 | 42,442,832 | 0 | 0 |
| 912810FS2 | 2.000 | 912803CW1 | 01/15/26 | 24,737,945 | 24,737,945 | 0 | 0 |
| 912828N71 | 0.625 | 912820Z59 | 01/15/26 | 43,827,492 | 43,827,492 | 0 | 0 |
| 912828S50 | 0.125 | 9128203A3 | 07/15/26 | 37,731,133 | 37,731,133 | 0 | 0 |
| 912810PS1 | 2.375 | 912803CY7 | 01/15/27 | 20,064,790 | 20,064,790 | 0 | 0 |
| 912828V49 | 0.375 | 9128206J1 | 01/15/27 | 39,105,332 | 39,105,332 | 0 | 0 |
| 912828L3 | 0.375 | 9128207P6 | 07/15/27 | 25,411,061 | 25,411,061 | 0 | 0 |
| 912810PV4 | 1.750 | 912803DB6 | 01/15/28 | 18,321,030 | 18,321,030 | 0 | 0 |
| 912810FD5 | 3.625 | 912803BN2 | 04/15/28 | 25,474,634 | 25,474,407 | 228 | 0 |
| 912810PZ5 | 2.500 | 912803DE0 | 01/15/29 | 16,180,256 | 16,180,256 | 0 | 0 |
| 912810FH6 | 3.875 | 912803CF8 | 04/15/29 | 29,115,507 | 29,106,547 | 8,960 | 0 |
| 912810FQ6 | 3.375 | 912803CL5 | 04/15/32 | 6,932,272 | 6,932,272 | 0 | 0 |
| 912810QF8 | 2.125 | 912803DL4 | 02/15/40 | 17,231,843 | 17,231,843 | 0 | 0 |
| 912810QP6 | 2.125 | 912803DR1 | 02/15/41 | 26,887,520 | 26,887,520 | 0 | 0 |
| 912810QV3 | 0.750 | 912803DW0 | 02/15/42 | 25,127,053 | 25,127,053 | 0 | 0 |
| 912810RA8 | 0.625 | 912803EB5 | 02/15/43 | 24,558,732 | 24,558,732 | 0 | 0 |
| 912810RF7 | 1.375 | 912803EG4 | 02/15/44 | 24,245,937 | 24,245,937 | 0 | 0 |
| 912810RL4 | 0.750 | 912803EM1 | 02/15/45 | 23,977,953 | 23,977,953 | 0 | 0 |
| 912810RR1 | 1.000 | 912803ES8 | 02/15/46 | 21,113,126 | 21,113,126 | 0 | 0 |
| 912810RW0 | 0.875 | 912803EX7 | 02/15/47 | 19,019,240 | 19,019,240 | 0 | 0 |
| Total Treasury Inflation-Protected Securities..... | | | | 1,295,396,510 | 1,295,387,322 | 9,188 | 0 |
| Grand Total..... | | | | 12,089,159,686 | 11,825,791,172 | 263,368,514 | 15,885,420 |