

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, FEBRUARY 28, 2018**

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	
<b>Treasury Notes:</b>							
CUSIP:	Interest Rate:						
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	30,280,105	20,160	0
912828UU2	0.750	912820B89	03/31/18	35,000,031	34,868,031	132,000	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	34,999,544	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	32,406,125	498,400	0
912828HZ6	3.875	912820QW0	05/15/18	34,078,060	33,862,103	215,957	0
912828XA3	1.000	912820U88	05/15/18	24,542,732	24,360,252	182,480	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	912820S5	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	29,767,682	24,640	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	36,681,824	121,154	0
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
9128282C3	0.750	9128205L7	08/31/18	27,778,138	27,723,738	54,400	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	23,974,428	25,600	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	57,016,683	334,712	0
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	34,953,180	41,920	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	58,629,788	47,013	0
912828P53	0.750	912820Z91	02/15/19	25,884,438	25,848,598	35,840	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	29,599,979	3,200	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
912828S78	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	64,244,523	166,300	0
912828R44	0.875	912820ZQ9	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	912820ZV8	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
9128282K5	1.375	9128207Q4	07/31/19	28,636,878	28,636,878	0	0
912828LJ7	3.625	912820UD7	08/15/19	66,753,044	66,722,158	30,886	0
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

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				Total Outstanding	Portion Held in Unstripped Form	Portion Held in Stripped Form	Reconstituted This Month
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	70,557,661	479,327	1,000
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
9128283N8	1.875	9128204B0	12/31/19	29,393,492	29,393,492	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
9128283S7	2.000	9128204H7	01/31/20	29,820,679	29,820,679	0	0
912828MP2	3.625	912820VH7	02/15/20	71,595,465	71,199,065	396,400	0
912828W22	1.375	9128206N2	02/15/20	26,771,095	26,714,095	57,000	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	34,989,354	9,600	0
9128283Y4	2.250	9128204N4	02/29/20	34,826,318	34,826,318	0	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	34,891,186	108,800	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	28,994,408	5,600	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	67,356,611	53,272	9,600
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	9128204A2	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
9128283Q1	2.000	9128204F1	01/15/21	24,812,812	24,812,812	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	67,503,084	81,780	0
9128283X6	2.250	9128204L8	02/15/21	30,913,584	30,913,584	0	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	65,984,303	14,101	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	28,952,072	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	66,571,724	163,200	0
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
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

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912828SF8	2.000	912820ZW0	02/15/22	74,200,279	74,085,629	114,650	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	68,976,381	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	38,127,147	5,600	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	65,548,511	446,385	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	65,942,895	57,080	0
912828M80	2.000	912820Y76	11/30/22	64,845,013	64,845,013	0	0
912828N30	2.125	912820Z34	12/31/22	67,444,612	67,444,612	0	0
912828P38	1.750	912820Z83	01/31/23	29,527,865	29,527,865	0	0
9128283U2	2.375	9128204J3	01/31/23	38,997,043	38,997,043	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
9128284A5	2.625	9128204P9	02/28/23	43,532,713	43,532,713	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
912828VS6	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	64,349,208	1,646,901	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	65,970,358	26,466	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	65,923,736	74,956	2,000
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	65,972,911	59,000	0
9128283J7	2.125	9128203Z8	11/30/24	29,519,458	29,519,458	0	0
9128283P3	2.250	9128204D6	12/31/24	31,660,300	31,660,300	0	0
9128283V0	2.500	9128204K0	01/31/25	32,115,181	32,115,181	0	0
912828J27	2.000	912820T31	02/15/25	65,988,280	65,472,879	515,401	0
9128283Z1	2.750	9128204Q7	02/28/25	36,070,112	36,070,112	0	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	66,472,189	9,330	0
912828M56	2.250	912820Y43	11/15/25	66,120,819	66,096,530	24,289	246,740
912828P46	1.625	9128202A4	02/15/26	64,946,660	64,945,260	1,400	137,600
912828R36	1.625	9128202R7	05/15/26	69,496,759	69,466,559	30,200	106,720
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	69,074,875	59,700	0
912828V98	2.250	9128206P7	02/15/27	65,820,868	65,801,378	19,490	102,000
912828X88	2.375	9128207D3	05/15/27	71,050,221	71,049,246	975	0
9128282R0	2.250	9128203H8	08/15/27	69,920,360	69,857,380	62,980	0
9128283F5	2.250	9128203W5	11/15/27	66,474,111	66,472,491	1,620	5,500
9128283W8	2.750	9128204M6	02/15/28	28,536,050	28,536,050	0	0
<b>Total Treasury Notes</b>				<b>8,899,519,038</b>	<b>8,888,380,968</b>	<b>11,138,070</b>	<b>611,160</b>
<b>Treasury Bonds:</b>							
CUSIP:	Interest Rate:						
912810EA2	9.125	912803AN3	05/15/18	6,717,439	5,119,991	1,597,448	0
912810EB0	9.000	912803AP8	11/15/18	7,174,470	5,600,651	1,573,819	0
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	10,966,328	2,124,170	0
912810ED6	8.125	912803AR4	08/15/19	18,940,932	18,721,195	219,737	2,000
912810EE4	8.500	912803AS2	02/15/20	9,476,268	9,240,854	235,414	5,000
912810EF1	8.750	912803ATO	05/15/20	7,582,183	7,152,003	430,181	0
912810EG9	8.750	912803AU7	08/15/20	17,059,306	16,674,175	385,131	0
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,921,481	154,092	0
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	9,536,099	530,689	9,600

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, FEBRUARY 28, 2018**

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
912810EK0	8.125	912803AX1	08/15/21	9,506,382	9,230,353	276,029	0
912810EL8	8.000	912803AY9	11/15/21	30,632,194	28,796,693	1,835,501	0
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	9,424,569	703,221	6,640
912810EN4	7.625	912803BA0	11/15/22	7,423,626	6,928,177	495,449	5,600
912810EP9	7.125	912803BB8	02/15/23	15,782,061	15,416,054	366,007	940
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	22,361,631	297,413	26,080
912810ES3	7.500	912803BD4	11/15/24	9,604,162	8,719,415	884,747	58,600
912810ET1	7.625	912803BE2	02/15/25	9,509,170	8,241,574	1,267,596	480
912810EV6	6.875	912803BF9	08/15/25	11,187,207	10,115,900	1,071,307	0
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,390,042	447,874	94,000
912810EX2	6.750	912803BH5	08/15/26	8,810,418	8,161,494	648,924	0
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	9,694,576	1,165,601	12,000
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	8,828,176	693,795	53,200
912810FA1	6.375	912803BL6	08/15/27	9,196,756	7,851,126	1,345,630	17,000
912810FB9	6.125	912803BM4	11/15/27	22,021,339	19,315,343	2,705,996	45,560
912810FC3	5.500	912803BP7	08/15/28	11,776,201	10,676,370	1,099,831	245,640
912810FF0	5.250	912803BV4	11/15/28	10,947,052	10,114,593	832,459	119,440
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,784,745	565,596	24,640
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	10,283,965	894,615	10,080
912810FM5	6.250	912803CH4	05/15/30	17,043,162	14,802,934	2,240,228	58,480
912810FP8	5.375	912803CK7	02/15/31	16,427,648	14,717,518	1,710,130	94,880
912810FT0	4.500	912803CX9	02/15/36	26,397,130	21,897,193	4,499,937	1,767,280
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	15,854,001	735,455	72,000
912810PU6	5.000	912803DA8	05/15/37	21,413,045	20,910,033	503,012	79,000
912810PW2	4.375	912803DC4	02/15/38	22,525,149	21,257,703	1,267,446	268,338
912810PX0	4.500	912803DD2	05/15/38	25,500,123	24,466,382	1,033,741	98,520
912810QA9	3.500	912803DF7	02/15/39	25,908,569	24,730,977	1,177,592	30,720
912810QB7	4.250	912803DG5	05/15/39	38,778,773	35,229,278	3,549,495	100,080
912810QC5	4.500	912803DH3	08/15/39	41,430,538	38,594,272	2,836,266	42,000
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	39,933,344	4,630,905	0
912810QE1	4.625	912803DK6	02/15/40	44,902,490	37,395,915	7,506,575	90,480
912810QH4	4.375	912803DM2	05/15/40	43,473,044	34,657,203	8,815,841	263,016
912810QK7	3.875	912803DN0	08/15/40	43,213,317	41,237,298	1,976,019	227,760
912810QL5	4.250	912803DP5	11/15/40	42,903,189	38,688,819	4,214,370	173,600
912810QN1	4.750	912803DQ3	02/15/41	43,004,945	41,728,448	1,276,497	116,000
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	39,392,016	2,603,491	107,280
912810QS0	3.750	912803DT7	08/15/41	42,488,837	40,193,206	2,295,631	43,200
912810QT8	3.125	912803DU4	11/15/41	44,622,444	42,897,223	1,725,221	270,688
912810QU5	3.125	912803DV2	02/15/42	47,219,044	46,215,790	1,003,254	133,000
912810QW1	3.000	912803DX8	05/15/42	43,918,686	42,716,477	1,202,208	127,000
912810QX9	2.750	912803DY6	08/15/42	41,995,432	38,601,966	3,393,466	234,400
912810QY7	2.750	912803DZ3	11/15/42	41,994,009	36,415,751	5,578,258	272,080
912810QZ4	3.125	912803EA7	02/15/43	41,999,759	29,736,087	12,263,671	610,533
912810RB6	2.875	912803EC3	05/15/43	41,999,319	33,564,087	8,435,232	558,581
912810RC4	3.625	912803ED1	08/15/43	41,998,968	33,170,768	8,828,200	668,115
912810RD2	3.750	912803EE9	11/15/43	41,994,787	37,704,637	4,290,150	1,655,228
912810RE0	3.625	912803EF6	02/15/44	41,999,879	27,267,824	14,732,055	1,507,211
912810RG5	3.375	912803EH2	05/15/44	41,992,115	29,096,240	12,895,875	730,800
912810RH3	3.125	912803EJ8	08/15/44	42,000,030	36,900,638	5,099,392	502,726
912810RJ9	3.000	912803EK5	11/15/44	42,020,892	33,128,040	8,892,852	657,339
912810RK6	2.500	912803EL3	02/15/45	42,000,609	33,724,870	8,275,739	318,685
912810RM2	3.000	912803EN9	05/15/45	42,361,715	34,430,994	7,930,720	363,300
912810RN0	2.875	912803EP4	08/15/45	42,320,986	29,599,865	12,721,121	483,960
912810RP5	3.000	912803EQ2	11/15/45	42,076,670	28,819,377	13,257,293	981,470
912810RQ3	2.500	912803ER0	02/15/46	40,252,169	32,462,093	7,790,076	1,636,832
912810RS9	2.500	912803ET6	05/15/46	43,173,535	37,566,904	5,606,631	529,160
912810RT7	2.250	912803EU3	08/15/46	40,536,407	37,083,783	3,452,624	13,400
912810RU4	2.875	912803EV1	11/15/46	42,948,775	34,427,112	8,521,663	114,400
912810RV2	3.000	912803EW9	02/15/47	40,830,504	32,920,792	7,909,712	1,421,320
912810RX8	3.000	912803EY5	05/15/47	44,224,115	37,474,932	6,749,183	238,100
912810RY6	2.750	912803EZ2	08/15/47	43,512,331	39,049,281	4,463,050	500,800
912810RZ3	2.750	912803FA6	11/15/47	41,228,751	38,478,681	2,750,070	298,760
912810SA7	3.000	912803FB4	02/15/48	19,022,240	18,480,240	542,000	0
<b>Total Treasury Bonds.....</b>				<b>2,023,919,184</b>	<b>1,767,888,565</b>	<b>256,030,620</b>	<b>19,197,022</b>
<b>Treasury Inflation-Protected Securities:</b>							
CUSIP: Interest Rate:							
912828UX6	0.125	912820CA7	04/15/18	53,317,604	53,317,604	0	0
912828JE1	1.375	912820RB5	07/15/18	17,114,179	17,114,179	0	0
912828JX9	2.125	912820SV0	01/15/19	16,925,088	16,925,088	0	0
912828C99	0.125	912820M53	04/15/19	52,605,084	52,605,084	0	0
912828LA6	1.875	912820TY3	07/15/19	17,523,640	17,523,640	0	0
912828MF4	1.375	912820VB0	01/15/20	21,629,839	21,629,839	0	0
912828K33	0.125	912820U47	04/15/20	52,704,563	52,704,563	0	0
912828NM8	1.250	912820WF0	07/15/20	36,601,370	36,601,370	0	0
912828PP9	1.125	912820XK8	01/15/21	41,335,367	41,335,367	0	0
912828Q60	0.125	912820L0	04/15/21	46,762,354	46,762,354	0	0
912828QV5	0.625	912820YP6	07/15/21	39,202,873	39,202,873	0	0
912828SA9	0.125	912820ZS9	01/15/22	44,964,834	44,964,834	0	0
912828X39	0.125	9128206Y8	04/15/22	45,038,906	45,038,906	0	0
912828TE0	0.125	912820RP4	07/15/22	43,951,468	43,951,468	0	0
912828UH1	0.125	912820A64	01/15/23	43,788,433	43,788,433	0	0
912828VM9	0.375	912820G43	07/15/23	43,434,105	43,434,105	0	0
912828B25	0.625	912820K71	01/15/24	43,297,974	43,297,974	0	0
912828WU0	0.125	912820P35	07/15/24	42,573,338	42,573,338	0	0

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, FEBRUARY 28, 2018**

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	
912810FR4	2.375	912803CN1	01/15/25	36,621,388	36,621,388	0	0
912828H45	0.250	912820S65	01/15/25	42,668,921	42,668,921	0	0
912828XL9	0.375	912820W29	07/15/25	42,621,587	42,621,587	0	0
912810FS2	2.000	912803CW1	01/15/26	24,842,145	24,842,145	0	0
912828N71	0.625	912820Z59	01/15/26	44,012,019	44,012,019	0	0
912828S50	0.125	9128203A3	07/15/26	37,889,916	37,889,916	0	0
912810PS1	2.375	912803CY7	01/15/27	20,149,180	20,149,180	0	0
912828V49	0.375	9128206J1	01/15/27	39,270,021	39,270,021	0	0
9128282L3	0.375	9128207P6	07/15/27	37,204,986	37,204,986	0	0
912810PV4	1.750	912803DB6	01/15/28	18,398,108	18,398,108	0	0
9128283R9	0.500	9128204G9	01/15/28	14,910,606	14,910,606	0	0
912810FD5	3.625	912803BN2	04/15/28	25,581,881	25,581,652	229	0
912810PZ5	2.500	912803DE0	01/15/29	16,248,320	16,248,320	0	0
912810FH6	3.875	912803CF8	04/15/29	29,238,142	29,229,144	8,998	0
912810FQ6	3.375	912803CL5	04/15/32	6,961,493	6,961,493	0	0
912810QF8	2.125	912803DL4	02/15/40	17,304,362	17,304,362	0	0
912810QP6	2.125	912803DR1	02/15/41	27,000,728	27,000,728	0	0
912810QV3	0.750	912803DW0	02/15/42	25,232,978	25,232,978	0	0
912810RA8	0.625	912803EB5	02/15/43	24,662,231	24,662,231	0	0
912810RF7	1.375	912803EG4	02/15/44	24,348,136	24,348,136	0	0
912810RL4	0.750	912803EM1	02/15/45	24,079,153	24,079,153	0	0
912810RR1	1.000	912803ES8	02/15/46	21,201,973	21,201,973	0	0
912810RW0	0.875	912803EX7	02/15/47	19,099,281	19,099,281	0	0
912810SB5	1.000	912803FC2	02/15/48	8,706,576	8,706,576	0	0
<b>Total Treasury Inflation-Protected Securities.....</b>				<b>1,331,025,149</b>	<b>1,331,015,923</b>	<b>9,226</b>	<b>0</b>
<b>Grand Total.....</b>				<b>12,254,463,372</b>	<b>11,987,285,455</b>	<b>267,177,916</b>	<b>19,808,182</b>