

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MARCH 31, 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	
Treasury Notes:							
CUSIP:	Interest Rate:						
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	32,406,125	498,400	0
912828HZ6	3.875	912820QW0	05/15/18	34,078,060	33,861,263	216,797	160
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	32,590,559	40,000	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	36,647,024	155,954	10,200
912828K82	1.000	912820W60	08/15/18	24,482,462	24,217,862	264,600	0
912828RE2	1.500	912820YX9	08/31/18	64,886,560	64,856,160	30,400	0
912828C3	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	57,011,483	339,912	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	28,762,983	600	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	34,992,148	800	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	58,624,788	52,013	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
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	64,250,266	160,557	9,000
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
912828WWW6	1.625	912820P50	07/31/19	35,011,053	34,879,853	131,200	0
912828K25	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
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	0
912828U32	1.000	9128205X1	11/15/19	29,257,183	29,192,183	65,000	0

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			Total Outstanding	Portion Held in Unstripped Form	Portion Held in Stripped Form	Reconstituted This Month	
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	34,824,558	34,824,558	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	68,109,679	109,505	40
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
912828V20	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	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	34,994,581	6,400	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
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	67,506,244	78,620	3,160
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
9128284B3	2.375	9128204R5	03/15/21	28,000,828	28,000,828	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
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

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912828J76	1.750	912820U21	03/31/22	29,000,002	29,000,002	0	0
912828W89	1.875	912820V4	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	68,977,461	7,088	1,080
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	43,532,563	43,532,563	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	65,808,762	192,000	80
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	65,925,736	72,956	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	66,031,311	600	58,400
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	66,520,968	1,021	160
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	66,119,010	1,809	22,480
912828P46	1.625	9128202A4	02/15/26	64,946,660	64,945,260	1,400	0
912828R36	1.625	9128202R7	05/15/26	69,496,759	69,479,759	17,000	13,200
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	69,122,875	11,700	48,000
912828V98	2.250	9128206P7	02/15/27	65,820,868	65,812,578	8,290	11,200
912828X88	2.375	9128207D3	05/15/27	71,050,221	71,048,566	1,655	320
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	66,453,491	20,620	0
9128283W8	2.750	9128204M6	02/15/28	49,536,054	49,064,054	472,000	12,000
Total Treasury Notes				8,827,023,394	8,815,893,907	11,129,487	191,480
Treasury Bonds:							
CUSIP:	Interest Rate:						
912810EA2	9.125	912803AN3	05/15/18	6,717,439	5,166,991	1,550,448	52,000
912810EB0	9.000	912803AP8	11/15/18	7,174,470	5,602,651	1,571,819	2,000
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	10,951,808	2,138,690	8,000
912810ED6	8.125	912803AR4	08/15/19	18,940,932	18,738,227	202,705	17,032
912810EE4	8.500	912803AS2	02/15/20	9,476,268	9,239,854	236,414	0
912810EF1	8.750	912803AT0	05/15/20	7,582,183	7,152,003	430,181	0
912810EG9	8.750	912803AU7	08/15/20	17,059,306	16,668,095	391,211	0
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,920,321	155,252	0
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	9,725,051	341,737	189,952
912810EK0	8.125	912803AX1	08/15/21	9,506,382	9,230,257	276,125	59,904
912810EL8	8.000	912803AY9	11/15/21	30,632,194	28,795,078	1,837,116	189,385
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	9,424,569	703,221	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MARCH 31, 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	
912810EN4	7.625	912803BA0	11/15/22	7,423,626	6,928,177	495,449	0
912810EP9	7.125	912803BB8	02/15/23	15,782,061	15,415,054	367,007	0
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	22,365,631	293,413	4,000
912810ES3	7.500	912803BD4	11/15/24	9,604,162	8,719,415	884,747	0
912810ET1	7.625	912803BE2	02/15/25	9,509,170	8,241,574	1,267,596	0
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	12,523,042	314,874	135,000
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	9,723,016	1,137,161	78,000
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	8,824,256	697,715	480,960
912810FA1	6.375	912803BL6	08/15/27	9,196,756	7,880,126	1,316,630	29,000
912810FB9	6.125	912803BM4	11/15/27	22,021,339	19,298,543	2,722,796	88,960
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,507,370	1,268,831	63,200
912810FF0	5.250	912803BV4	11/15/28	10,947,052	10,191,073	755,979	76,480
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,888,215	462,126	112,660
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	10,283,965	894,615	0
912810FM5	6.250	912803CH4	05/15/30	17,043,162	14,992,115	2,051,047	269,181
912810FP8	5.375	912803CK7	02/15/31	16,427,648	14,762,238	1,665,410	44,720
912810FT0	4.500	912803CX9	02/15/36	26,397,130	22,638,653	3,758,477	2,129,040
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	15,849,801	739,655	110,800
912810PU6	5.000	912803DA8	05/15/37	21,413,045	20,960,266	452,779	95,800
912810PW2	4.375	912803DC4	02/15/38	22,525,149	21,523,315	1,001,834	452,632
912810PX0	4.500	912803DD2	05/15/38	25,500,123	24,581,382	918,741	117,000
912810QA9	3.500	912803DF7	02/15/39	25,908,569	24,757,137	1,151,432	99,000
912810QB7	4.250	912803DG5	05/15/39	38,778,773	35,263,078	3,515,695	43,160
912810QC5	4.500	912803DH3	08/15/39	41,430,538	38,741,112	2,689,426	172,200
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	40,063,904	4,500,345	231,680
912810QE1	4.625	912803DK6	02/15/40	44,902,490	37,347,995	7,554,495	126,880
912810QH4	4.375	912803DM2	05/15/40	43,473,044	34,878,694	8,594,350	225,491
912810QK7	3.875	912803DN0	08/15/40	43,213,317	41,347,168	1,866,149	165,000
912810QL5	4.250	912803DP5	11/15/40	42,903,189	38,590,715	4,312,474	461,056
912810QN1	4.750	912803DQ3	02/15/41	43,004,945	41,631,448	1,373,497	0
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	39,561,976	2,433,531	193,480
912810QS0	3.750	912803DT7	08/15/41	42,488,837	39,834,326	2,654,511	152,400
912810QT8	3.125	912803DU4	11/15/41	44,622,444	43,036,429	1,586,015	270,528
912810QU5	3.125	912803DV2	02/15/42	47,219,044	46,260,163	958,881	284,073
912810QW1	3.000	912803DX8	05/15/42	43,918,686	42,714,337	1,204,348	141,220
912810QX9	2.750	912803DY6	08/15/42	41,995,432	38,842,206	3,153,226	269,280
912810QY7	2.750	912803DZ3	11/15/42	41,994,009	36,282,951	5,711,058	125,600
912810QZ4	3.125	912803EA7	02/15/43	41,999,759	29,778,499	12,221,260	161,874
912810RB6	2.875	912803EC3	05/15/43	41,999,319	32,286,527	9,712,792	91,160
912810RC4	3.625	912803ED1	08/15/43	41,998,968	33,138,188	8,860,780	567,020
912810RD2	3.750	912803EE9	11/15/43	41,994,787	36,865,109	5,129,678	1,917,720
912810RE0	3.625	912803EF6	02/15/44	41,999,879	27,486,224	14,513,655	1,359,100
912810RG5	3.375	912803EH2	05/15/44	41,992,115	30,178,320	11,813,795	2,277,280
912810RH3	3.125	912803EJ8	08/15/44	42,000,030	36,684,665	5,315,365	344,940
912810RJ9	3.000	912803EK5	11/15/44	42,020,892	32,374,798	9,646,093	168,400
912810RK6	2.500	912803EL3	02/15/45	42,000,609	33,619,790	8,380,819	15,640
912810RM2	3.000	912803EN9	05/15/45	42,361,715	34,612,712	7,749,003	322,818
912810RN0	2.875	912803EP4	08/15/45	42,320,986	29,555,970	12,765,016	214,455
912810RP5	3.000	912803EQ2	11/15/45	42,076,670	28,555,776	13,520,894	265,395
912810RQ3	2.500	912803ER0	02/15/46	40,252,169	31,826,053	8,426,116	190,120
912810RS9	2.500	912803ET6	05/15/46	43,173,535	37,866,559	5,306,976	1,373,640
912810RT7	2.250	912803EU3	08/15/46	40,536,407	37,045,344	3,491,063	195,441
912810RU4	2.875	912803EV1	11/15/46	42,948,775	33,663,872	9,284,903	204,000
912810RV2	3.000	912803EW9	02/15/47	40,830,504	32,114,457	8,716,047	167,920
912810RX8	3.000	912803EY5	05/15/47	44,224,115	36,879,313	7,344,802	1,728,699
912810RY6	2.750	912803EZ2	08/15/47	43,512,331	38,061,521	5,450,810	76,400
912810RZ3	2.750	912803FA6	11/15/47	41,228,751	37,434,251	3,794,500	346,600
912810SA7	3.000	912803FB4	02/15/48	32,022,232	30,407,392	1,614,840	18,000
Total Treasury Bonds.....				2,036,919,177	1,775,578,505	261,340,672	19,773,376
Treasury Inflation-Protected Securities:							
CUSIP:	Interest Rate:						
912828UX6	0.125	912820C47	04/15/18	53,588,069	53,588,069	0	0
912828JE1	1.375	912820RB5	07/15/18	17,201,154	17,201,154	0	0
912828JX9	2.125	912820SV0	01/15/19	17,011,021	17,011,021	0	0
912828C99	0.125	912820M53	04/15/19	52,872,082	52,872,082	0	0
912828LA6	1.875	912820TY3	07/15/19	17,612,426	17,612,426	0	0
912828MF4	1.375	912820VB0	01/15/20	21,739,692	21,739,692	0	0
912828K33	0.125	912820U47	04/15/20	52,971,908	52,971,908	0	0
912828NM8	1.250	912820WF0	07/15/20	36,786,897	36,786,897	0	0
912828PP9	1.125	912820XK8	01/15/21	41,545,165	41,545,165	0	0
912828Q60	0.125	912820ZL0	04/15/21	46,999,721	46,999,721	0	0
912828QV5	0.625	912820YP6	07/15/21	39,401,787	39,401,787	0	0
912828SA9	0.125	912820ZS9	01/15/22	45,193,122	45,193,122	0	0
912828X39	0.125	9128206Y8	04/15/22	45,267,275	45,267,275	0	0
912828TE0	0.125	912820RP4	07/15/22	44,174,497	44,174,497	0	0
912828UH1	0.125	912820A64	01/15/23	44,010,644	44,010,644	0	0
912828VM9	0.375	912820G43	07/15/23	43,654,279	43,654,279	0	0
912828B25	0.625	912820K71	01/15/24	43,517,625	43,517,625	0	0
912828WU0	0.125	912820P35	07/15/24	42,789,434	42,789,434	0	0
912810FR4	2.375	912803CN1	01/15/25	36,807,313	36,807,313	0	0
912828H45	0.250	912820S65	01/15/25	42,885,371	42,885,371	0	0
912828XL9	0.375	912820W29	07/15/25	42,837,651	42,837,651	0	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MARCH 31, 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	
912810FS2	2.000	912803CW1	01/15/26	24,968,346	24,968,346	0	0
912828N71	0.625	912820Z59	01/15/26	44,235,572	44,235,572	0	0
912828S50	0.125	9128203A3	07/15/26	38,082,225	38,082,225	0	0
912810PS1	2.375	912803CY7	01/15/27	20,251,535	20,251,535	0	0
912828V49	0.375	9128206J1	01/15/27	39,469,339	39,469,339	0	0
912828L3	0.375	9128207P6	07/15/27	37,393,999	37,393,999	0	0
912810PV4	1.750	912803DB6	01/15/28	18,491,445	18,491,445	0	0
912828R9	0.500	9128204G9	01/15/28	26,026,654	26,026,654	0	0
912810FD5	3.625	912803BN2	04/15/28	25,711,785	25,711,555	230	0
912810PZ5	2.500	912803DE0	01/15/29	16,330,818	16,330,818	0	0
912810FH6	3.875	912803CF8	04/15/29	29,386,514	29,377,470	9,043	0
912810FQ6	3.375	912803CL5	04/15/32	6,996,829	6,996,829	0	0
912810QF8	2.125	912803DL4	02/15/40	17,392,204	17,392,204	0	0
912810QP6	2.125	912803DR1	02/15/41	27,137,680	27,137,680	0	0
912810QV3	0.750	912803DW0	02/15/42	25,360,874	25,360,874	0	0
912810RA8	0.625	912803EB5	02/15/43	24,787,350	24,787,350	0	0
912810RF7	1.375	912803EG4	02/15/44	24,471,741	24,471,741	0	0
912810RL4	0.750	912803EM1	02/15/45	24,201,283	24,201,283	0	0
912810RR1	1.000	912803ES8	02/15/46	21,309,567	21,309,567	0	0
912810RW0	0.875	912803EX7	02/15/47	19,196,154	19,196,154	0	0
912810SB5	1.000	912803FC2	02/15/48	8,748,368	8,748,368	0	0
Total Treasury Inflation-Protected Securities.....				1,348,817,417	1,348,808,143	9,273	0
Grand Total.....				12,212,759,987	11,940,280,555	272,479,431	19,964,856