

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JUNE 30, 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:						
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	27,743,612	71,200	0
912828JH4	4.000	912820RE9	08/15/18	36,802,978	36,561,556	241,422	8,000
912828K82	1.000	912820W60	08/15/18	24,482,462	24,177,862	304,600	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	56,998,110	353,285	1,000
912828M64	1.250	912820Y35	11/15/18	24,122,422	24,003,254	119,168	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	34,559,420	435,680	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	23,927,480	66,400	0
912828RY8	1.375	912820ZNO	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	58,619,868	56,933	1,000
912828P53	0.750	912820Z91	02/15/19	25,884,438	25,741,598	142,840	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	64,050,083	360,740	930
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	28,837,535	161,600	0
912828WL0	1.500	912820N45	05/31/19	35,013,460	34,962,260	51,200	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
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	66,721,158	31,886	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	23,827,159	172,800	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	29,232,743	1,600	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	70,552,061	484,927	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
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	71,193,730	401,735	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

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			Total Outstanding	Portion Held in Unstripped Form	Portion Held in Stripped Form	Reconstituted This Month	
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
9128284C1	2.250	9128204S3	03/31/20	35,282,481	35,282,481	0	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
9128284J6	2.375	9128204X2	04/30/20	36,079,831	36,079,831	0	0
912828ND8	3.500	912820VW4	05/15/20	68,219,184	68,108,479	110,705	0
912828X96	1.500	9128207C5	05/15/20	31,929,001	31,860,001	69,000	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
9128284Q0	2.500	9128205C7	05/31/20	38,730,810	38,730,810	0	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	67,597,842	251,748	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	67,356,451	53,432	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	9128204A2	12/15/20	23,999,874	23,992,834	7,040	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	35,631,977	4,800	0
912828PX2	3.625	912820XQ5	02/15/21	67,584,864	67,506,244	78,620	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
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	28,990,522	9,600	0
912828Q37	1.250	9128202H9	03/31/21	42,100,681	42,100,681	0	0
9128284G2	2.375	9128204V6	04/15/21	30,051,484	30,051,484	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
9128284P2	2.625	9128205A1	05/15/21	38,472,277	38,472,277	0	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
9128284T4	2.625	9128205G8	06/15/21	31,999,931	31,999,931	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	38,955,207	4,800	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	74,084,629	115,650	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	68,977,221	7,328	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

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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	65,999,975	53,920	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	29,520,865	29,520,865	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	37,376,151	37,376,151	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
9128284D9	2.500	9128204T1	03/31/23	41,165,502	41,165,502	0	0
912828R28	1.625	9128202P1	04/30/23	35,440,730	35,440,730	0	0
9128284L1	2.750	9128204Y0	04/30/23	39,466,440	39,466,440	0	0
912828VB3	1.750	912820F36	05/15/23	66,000,762	65,806,762	194,000	0
912828R69	1.625	9128202U0	05/31/23	35,132,561	35,132,561	0	0
9128284S6	2.750	9128205D5	05/31/23	42,253,198	42,253,198	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	65,999,869	47	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	65,818,318	178,506	11,000
912828W48	2.125	9128206S1	02/29/24	31,879,252	31,879,252	0	0
912828W71	2.125	9128206W2	03/31/24	31,390,005	31,390,005	0	0
912828X70	2.000	9128207B7	04/30/24	31,818,596	31,818,596	0	0
912828WJ5	2.500	912820N29	05/15/24	65,994,795	65,994,794	1	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	65,925,576	73,116	0
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
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	65,487,879	500,401	0
9128283Z1	2.750	9128204Q7	02/28/25	36,070,112	36,070,112	0	0
9128284F4	2.625	9128204U8	03/31/25	34,108,089	34,108,089	0	0
9128284M9	2.875	9128204Z7	04/30/25	32,701,484	32,701,484	0	0
912828XB1	2.125	912820U96	05/15/25	66,521,989	66,519,968	2,021	257,600
9128284R8	2.875	9128205F0	05/31/25	35,211,597	35,211,597	0	0
912828K74	2.000	912820W78	08/15/25	66,481,519	66,473,189	8,330	0
912828M56	2.250	912820Y43	11/15/25	66,120,819	66,119,010	1,809	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	69,480,959	15,800	0
9128282A7	1.500	9128205K9	08/15/26	65,356,241	65,336,241	20,000	0
912828U24	2.000	9128205Y9	11/15/26	69,134,575	69,123,826	10,749	1,000
912828V98	2.250	9128206P7	02/15/27	65,820,868	65,812,738	8,130	0
912828X88	2.375	9128207D3	05/15/27	71,050,221	71,048,566	1,655	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	0
9128283W8	2.750	9128204M6	02/15/28	70,572,105	69,909,025	663,080	548,280
9128284N7	2.875	9128205B9	05/15/28	53,026,699	53,026,699	0	0
Total Treasury Notes				8,937,432,938	8,926,571,464	10,861,474	828,810
Treasury Bonds:							
CUSIP:	Interest Rate:						
912810EB0	9.000	912803AP8	11/15/18	7,174,470	5,592,384	1,582,086	3,110
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	10,936,188	2,154,310	3,320
912810ED6	8.125	912803AR4	08/15/19	18,940,932	18,084,387	856,545	0
912810EE4	8.500	912803AS2	02/15/20	9,476,268	9,240,334	235,934	8,000
912810EF1	8.750	912803AT0	05/15/20	7,582,183	7,167,400	414,784	2,496
912810EG9	8.750	912803AU7	08/15/20	17,059,306	16,667,798	391,508	0
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,920,301	155,272	0
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	9,281,095	785,693	3,000
912810EK0	8.125	912803AX1	08/15/21	9,506,382	9,232,385	273,997	1,000
912810EL8	8.000	912803AY9	11/15/21	30,632,194	28,794,087	1,838,107	6,400
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	9,424,098	703,692	0
912810EN4	7.625	912803BA0	11/15/22	7,423,626	6,937,750	485,876	10,400
912810EP9	7.125	912803BB8	02/15/23	15,782,061	15,295,674	486,387	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JUNE 30, 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
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	22,414,640	244,404	111,400
912810ES3	7.500	912803BD4	11/15/24	9,604,162	8,673,495	930,667	9,960
912810ET1	7.625	912803BE2	02/15/25	9,509,170	8,359,614	1,149,556	73,920
912810EV6	6.875	912803BF9	08/15/25	11,187,207	10,018,843	1,168,364	44,379
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,482,382	355,534	38,000
912810EX2	6.750	912803BH5	08/15/26	8,810,418	8,166,517	643,901	3,560
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	9,795,524	1,064,653	45,268
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	8,949,441	572,530	75,200
912810FA1	6.375	912803BL6	08/15/27	9,196,756	7,944,866	1,251,890	25,320
912810FB9	6.125	912803BM4	11/15/27	22,021,339	19,331,163	2,690,176	395,200
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,676,154	1,100,047	382,800
912810FF0	5.250	912803BV4	11/15/28	10,947,052	10,143,373	803,679	20,800
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,984,155	366,186	91,760
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	10,309,951	868,629	15,000
912810FM5	6.250	912803CH4	05/15/30	17,043,162	15,128,453	1,914,709	26,922
912810FF8	5.375	912803CK7	02/15/31	16,427,648	14,919,078	1,508,570	139,680
912810FT0	4.500	912803CX9	02/15/36	26,397,130	22,845,063	3,552,067	2,991,440
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	15,801,866	787,590	64,440
912810PU6	5.000	912803DA8	05/15/37	21,413,045	20,956,561	456,484	25,000
912810PW2	4.375	912803DC4	02/15/38	22,525,149	21,495,934	1,029,215	415,336
912810PX0	4.500	912803DD2	05/15/38	25,500,123	24,601,760	898,363	91,800
912810QA9	3.500	912803DF7	02/15/39	25,908,569	24,627,522	1,281,047	227,000
912810QB7	4.250	912803DG5	05/15/39	38,778,773	35,161,863	3,616,910	8,240
912810QC5	4.500	912803DH3	08/15/39	41,430,538	38,883,740	2,546,798	16,000
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	40,128,736	4,435,513	1,120
912810QE1	4.625	912803DK6	02/15/40	44,902,490	37,711,631	7,190,859	79,840
912810QH4	4.375	912803DM2	05/15/40	43,473,044	35,153,496	8,319,548	720,904
912810QK7	3.875	912803DN0	08/15/40	43,213,317	41,339,133	1,874,184	90,205
912810QL5	4.250	912803DP5	11/15/40	42,903,189	38,627,215	4,275,974	228,560
912810QN1	4.750	912803DQ3	02/15/41	43,004,945	41,837,128	1,167,817	184,400
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	39,786,579	2,208,929	259,840
912810QS0	3.750	912803DT7	08/15/41	42,488,837	40,226,413	2,262,424	314,168
912810QT8	3.125	912803DU4	11/15/41	44,622,444	42,774,057	1,848,387	109,018
912810QU5	3.125	912803DV2	02/15/42	47,219,044	46,161,306	1,057,738	62,367
912810QW1	3.000	912803DX8	05/15/42	43,918,686	42,644,182	1,274,504	113,760
912810QX9	2.750	912803DY6	08/15/42	41,995,432	38,836,626	3,158,806	115,680
912810QY7	2.750	912803DZ3	11/15/42	41,994,009	36,143,266	5,850,743	439,400
912810QZ4	3.125	912803EA7	02/15/43	41,999,759	29,256,944	12,742,815	170,752
912810RB6	2.875	912803EC3	05/15/43	41,999,319	31,546,481	10,452,838	250,100
912810RC4	3.625	912803ED1	08/15/43	41,998,968	30,872,601	11,126,367	229,760
912810RD2	3.750	912803EE9	11/15/43	41,994,787	35,620,927	6,373,860	942,200
912810RE0	3.625	912803EF6	02/15/44	41,999,879	30,691,549	11,308,330	378,840
912810RG5	3.375	912803EH2	05/15/44	41,992,115	32,020,680	9,971,435	573,660
912810RH3	3.125	912803EJ8	08/15/44	42,000,030	36,855,374	5,144,656	138,056
912810RJ9	3.000	912803EK5	11/15/44	42,020,892	33,475,370	8,545,522	282,670
912810RK6	2.500	912803EL3	02/15/45	42,000,609	31,867,195	10,133,414	684,840
912810RM2	3.000	912803EN9	05/15/45	42,361,715	34,320,390	8,041,324	571,678
912810RN0	2.875	912803EP4	08/15/45	42,320,986	28,605,940	13,715,046	67,000
912810RP5	3.000	912803EQ2	11/15/45	42,076,670	29,789,928	12,286,742	736,850
912810RQ3	2.500	912803ER0	02/15/46	40,252,169	30,534,981	9,717,188	893,160
912810RS9	2.500	912803ET6	05/15/46	43,173,535	35,837,847	7,335,688	470,780
912810RT7	2.250	912803EU3	08/15/46	40,536,407	37,197,684	3,338,723	443,240
912810RU4	2.875	912803EV1	11/15/46	42,948,775	32,104,980	10,843,795	509,920
912810RV2	3.000	912803EW9	02/15/47	40,830,504	32,026,791	8,803,713	1,022,900
912810RX8	3.000	912803EY5	05/15/47	44,224,115	34,638,228	9,585,887	1,118,349
912810RY6	2.750	912803EZ2	08/15/47	43,512,331	35,394,441	8,117,890	1,361,360
912810RZ3	2.750	912803FA6	11/15/47	41,228,751	34,971,690	6,257,061	1,202,160
912810SA7	3.000	912803FB4	02/15/48	45,044,506	40,482,574	4,561,932	97,500
912810SC3	3.125	912803FD0	05/15/48	35,098,213	33,215,241	1,882,972	3,218,040
Total Treasury Bonds.....				2,078,322,224	1,801,943,437	276,378,787	23,459,228
Treasury Inflation-Protected Securities:							
CUSIP:	Interest Rate:						
912828JE1	1.375	912820RB5	07/15/18	17,388,577	17,388,577	0	0
912828JX9	2.125	912820SV0	01/15/19	17,196,302	17,196,302	0	0
912828C99	0.125	912820M53	04/15/19	53,448,078	53,448,078	0	0
912828LA6	1.875	912820TY3	07/15/19	17,804,417	17,804,417	0	0
912828MF4	1.375	912820VB0	01/15/20	21,976,474	21,976,474	0	0
912828K33	0.125	912820U47	04/15/20	53,549,154	53,549,154	0	0
912828NM8	1.250	912820WF0	07/15/20	37,187,740	37,187,740	0	0
912828PP9	1.125	912820XK8	01/15/21	41,997,772	41,997,772	0	0
912828Q60	0.125	912820L0	04/15/21	47,511,770	47,511,770	0	0
912828QV5	0.625	912820YP6	07/15/21	39,831,155	39,831,155	0	0
912828SA9	0.125	912820ZS9	01/15/22	45,685,613	45,685,613	0	0
912828X39	0.125	9128206Y8	04/15/22	45,760,446	45,760,446	0	0
912828TE0	0.125	912820RP4	07/15/22	44,655,813	44,655,813	0	0
912828UH1	0.125	912820A64	01/15/23	44,489,917	44,489,917	0	0
9128284H0	0.625	9128204W4	04/15/23	18,193,762	18,193,762	0	0
912828VM9	0.375	912820G43	07/15/23	44,129,887	44,129,887	0	0
912828B25	0.625	912820K71	01/15/24	43,991,761	43,991,761	0	0
912828WU0	0.125	912820P35	07/15/24	43,255,659	43,255,659	0	0
912810FR4	2.375	912803CN1	01/15/25	37,208,284	37,208,284	0	0
912828H45	0.250	912820S65	01/15/25	43,352,706	43,352,706	0	0
912828XL9	0.375	912820W29	07/15/25	43,304,628	43,304,628	0	0
912810FS2	2.000	912803CW1	01/15/26	25,240,348	25,240,348	0	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JUNE 30, 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
912828N71	0.625	912820Z59	01/15/26	44,717,463	44,717,463	0	0
912828SS0	0.125	9128203A3	07/15/26	38,497,419	38,497,419	0	0
912810PS1	2.375	912803CY7	01/15/27	20,472,069	20,472,069	0	0
912828V49	0.375	9128206J1	01/15/27	39,899,529	39,899,529	0	0
9128282L3	0.375	9128207P6	07/15/27	37,801,190	37,801,190	0	0
912810PV4	1.750	912803DB6	01/15/28	18,692,973	18,692,973	0	0
9128283R9	0.500	9128204G9	01/15/28	39,419,978	39,419,978	0	0
912810FD5	3.625	912803BN2	04/15/28	25,991,901	25,991,669	232	0
912810PZ5	2.500	912803DE0	01/15/29	16,508,689	16,508,689	0	0
912810FH6	3.875	912803CF8	04/15/29	29,706,653	29,697,511	9,142	0
912810FQ6	3.375	912803CL5	04/15/32	7,073,015	7,073,015	0	0
912810QF8	2.125	912803DL4	02/15/40	17,581,693	17,581,693	0	0
912810QP6	2.125	912803DR1	02/15/41	27,433,411	27,433,411	0	0
912810QV3	0.750	912803DW0	02/15/42	25,637,250	25,637,250	0	0
912810RA8	0.625	912803EB5	02/15/43	25,057,368	25,057,368	0	0
912810RF7	1.375	912803EG4	02/15/44	24,738,286	24,738,286	0	0
912810RL4	0.750	912803EM1	02/15/45	24,464,863	24,464,863	0	0
912810RR1	1.000	912803ES8	02/15/46	21,541,669	21,541,669	0	0
912810RW0	0.875	912803EX7	02/15/47	19,405,422	19,405,422	0	0
912810SB5	1.000	912803FC2	02/15/48	13,922,447	13,922,447	0	0
Total Treasury Inflation-Protected Securities.....				1,345,723,549	1,345,714,174	9,374	0
Grand Total.....				12,361,478,710	12,074,229,076	287,249,634	24,288,038