

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JULY 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:						
912828HA1	4.750	912820PX9	08/15/17	28,000,273	27,815,193	185,080	15,960
912828D49	0.875	912820P76	08/15/17	26,999,835	26,675,903	323,932	0
912828TM2	0.625	912820RV1	08/31/17	60,994,652	60,917,532	77,120	0
912828NW6	1.875	912820WQ6	08/31/17	29,710,046	29,624,606	85,440	0
912828D98	1.000	912820Q42	09/15/17	27,005,028	26,962,428	42,600	0
912828TS9	0.625	912820RZ2	09/30/17	60,999,864	60,951,864	48,000	0
912828PA2	1.875	912820WU7	09/30/17	29,913,658	29,913,658	0	0
912828F54	0.875	912820Q83	10/15/17	27,000,042	26,972,842	27,200	0
912828TWO	0.750	912820SE8	10/31/17	60,998,955	60,910,155	88,800	0
912828PF1	1.875	912820WW3	10/31/17	29,594,504	29,590,984	3,520	0
912828HH6	4.250	912820QE0	11/15/17	27,674,248	27,054,512	619,736	0
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	26,170,215	300,000	0
912828HR4	3.500	912820QN0	02/15/18	39,204,509	38,932,766	271,743	0
912828H94	1.000	912820T23	02/15/18	24,001,115	23,810,855	190,260	0
912828PY0	2.750	912820XS1	02/28/18	30,583,054	30,563,054	20,000	0
912828UR9	0.750	912820B48	02/28/18	69,708,484	69,702,884	5,600	0
912828J68	1.000	912820T72	03/15/18	24,000,046	23,999,046	1,000	0
912828Q89	2.875	912820XV4	03/31/18	30,300,265	30,299,305	960	0
912828UU2	0.750	912820B89	03/31/18	35,000,031	34,998,431	1,600	0
912828Q45	0.875	912820G21	03/31/18	32,194,224	31,895,024	299,200	0
912828K25	0.750	912820U39	04/15/18	24,000,017	24,000,017	0	0
912828UZ1	0.625	912820C62	04/30/18	34,999,544	34,595,384	404,160	0
912828QG8	2.625	912820YC5	04/30/18	30,829,674	30,679,274	150,400	0
912828Q94	0.750	912820ZM8	04/30/18	32,904,525	32,899,725	4,800	0
912828HZ6	3.875	912820QW0	05/15/18	34,078,060	33,865,940	212,120	0
912828XA3	1.000	912820U88	05/15/18	24,542,732	24,367,252	175,480	0
912828VE7	1.000	912820F44	05/31/18	34,999,424	34,882,424	117,000	0
912828QQ6	2.375	912820YF8	05/31/18	31,440,908	31,440,908	0	0
912828R51	0.875	912820S55	05/31/18	32,630,559	32,630,559	0	0
912828XF2	1.125	912820V53	06/15/18	23,999,855	23,993,455	6,400	0
912828VK3	1.375	912820G27	06/30/18	35,000,000	34,980,800	19,200	0
912828QT0	2.375	912820YL5	06/30/18	29,933,711	29,932,111	1,600	0
912828R93	0.625	912820ZW6	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	34,993,680	6,400	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	36,769,288	33,690	0
912828K82	1.000	912820W60	08/15/18	24,482,462	24,308,862	173,600	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	34,995,307	4,640	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	57,173,862	177,533	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	912820ZNO	12/31/18	29,935,159	29,915,959	19,200	0
912828A75	1.500	912820K48	12/31/18	34,992,948	34,992,948	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	58,656,716	20,085	80
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

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JULY 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	
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	912820E06	03/31/19	29,147,502	29,147,502	0	0
912828Q52	0.875	912820K2	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	64,296,756	114,067	6,000
912828R44	0.875	912820Q29	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	912820F78	05/31/19	29,127,783	29,127,783	0	0
912828R85	0.875	912820V8	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	912820K7	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	912820Q4	07/31/19	28,636,881	28,636,881	0	0
912828LJ7	3.625	912820UD7	08/15/19	66,753,044	66,749,684	3,360	0
912828B5	0.750	912820F2	08/15/19	26,458,230	26,273,830	184,400	0
912828TN0	1.000	912820RW9	08/31/19	29,000,016	29,000,016	0	0
912828D80	1.625	912820Q26	08/31/19	35,001,742	34,916,942	84,800	0
912828G4	0.875	912820P8	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
912828T59	1.000	912820S10	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	34,999,932	34,993,532	6,400	0
912828LY4	3.375	912820US4	11/15/19	71,036,988	70,858,071	178,917	4,800
912828U32	1.000	912820X1	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	912820C6	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	912820H5	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	912820N2	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	912820E79	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	35,000,033	0	0
912828X21	1.500	912820X0	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	68,105,054	114,130	40
912828X96	1.500	912820C5	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	912820J0	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	34,999,896	0	0
912828J8	1.500	912820T71	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	67,597,030	252,560	160
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
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	34,999,986	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	67,352,381	57,502	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	67,509,244	75,620	160
912828B90	2.000	912820L70	02/28/21	29,081,565	29,081,565	0	0
912828P87	1.125	912820C0	02/28/21	45,394,961	45,394,961	0	0
912828C57	2.250	912820M38	03/31/21	29,000,122	29,000,122	0	0
912828Q37	1.250	912820ZH9	03/31/21	42,100,681	42,100,681	0	0
912828WG1	2.250	912820M87	04/30/21	29,000,012	28,997,612	2,400	0
912828Q78	1.375	912820N6	04/30/21	43,034,996	43,034,996	0	0
912828QN3	3.125	912820YE1	05/15/21	65,998,404	65,995,204	3,200	0
912828WN6	2.000	912820N52	05/31/21	29,011,415	28,945,815	65,600	0
912828R77	1.375	912820T3	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	912820X4	06/30/21	38,960,007	38,960,007	0	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JULY 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
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	66,603,724	131,200	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	70,092,288	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	74,199,359	920	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	68,888,789	95,760	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	65,486,096	508,800	0
912828L24	1.875	912820X28	08/31/22	28,999,997	28,999,997	0	0
912828L57	1.750	912820X69	09/30/22	28,995,021	28,995,021	0	0
912828M49	1.875	912820Y27	10/31/22	28,999,763	28,999,763	0	0
912828TY6	1.625	912820SH1	11/15/22	65,999,975	65,888,135	111,840	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	65,973,846	27,000	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	66,000,762	0	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	65,999,304	612	16,440
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	65,868,664	128,160	2,000
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	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	65,868,956	129,736	0
912828G38	2.250	912820R58	11/15/24	66,031,911	66,031,911	0	0
912828J27	2.000	912820T31	02/15/25	65,995,280	65,479,380	515,900	310,000
912828XB1	2.125	912820U96	05/15/25	66,523,989	66,522,868	1,121	120,760
912828K74	2.000	912820W78	08/15/25	66,482,519	66,447,619	34,900	17,000
912828M56	2.250	912820Y43	11/15/25	66,120,819	66,119,499	1,320	0
912828P46	1.625	9128202A4	02/15/26	64,946,660	64,946,660	0	0
912828R36	1.625	9128202R7	05/15/26	69,503,759	69,502,279	1,480	57,300
912828A27	1.500	9128205K9	08/15/26	65,356,241	65,356,241	0	0
912828U24	2.000	9128205Y9	11/15/26	69,142,575	69,142,575	0	0
912828V98	2.250	9128206P7	02/15/27	65,820,868	65,819,288	1,580	101,280
912828X88	2.375	9128207D3	05/15/27	71,050,221	70,361,341	688,880	668,040
Total Treasury Notes				8,782,272,318	8,770,868,633	11,403,686	1,320,100
Treasury Bonds:							
CUSIP:	Interest Rate:						
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	9,439,294	1,529,064	12,380
912810EA2	9.125	912803AN3	05/15/18	6,717,439	5,304,143	1,413,296	0
912810EB0	9.000	912803AP8	11/15/18	7,174,470	5,680,826	1,493,644	4,710
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	10,990,563	2,099,935	2,750
912810ED6	8.125	912803AR4	08/15/19	18,940,932	18,721,859	219,074	0
912810EE4	8.500	912803AS2	02/15/20	9,476,268	9,245,805	230,463	5,930
912810EF1	8.750	912803AT0	05/15/20	7,582,183	7,211,565	370,618	2,016
912810EG9	8.750	912803AU7	08/15/20	17,059,306	16,647,598	411,708	5,296

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JULY 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	9,919,481	156,092	0
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	9,626,086	440,702	77,512
912810EK0	8.125	912803AX1	08/15/21	9,506,382	9,283,340	223,042	0
912810EL8	8.000	912803AY9	11/15/21	30,632,194	28,711,511	1,920,684	17,703
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	9,526,585	601,206	9,000
912810EN4	7.625	912803BA0	11/15/22	7,423,626	6,887,487	536,139	0
912810EP9	7.125	912803BB8	02/15/23	15,782,061	15,178,734	603,327	10,420
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	22,174,499	484,545	6,340
912810ES3	7.500	912803BD4	11/15/24	9,604,162	8,909,736	694,426	36,000
912810ET1	7.625	912803BE2	02/15/25	9,509,170	8,849,134	660,036	27,040
912810EV6	6.875	912803BF9	08/15/25	11,187,207	10,010,190	1,177,017	2,240
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,552,382	285,534	4,000
912810EX2	6.750	912803BH5	08/15/26	8,810,418	8,172,094	638,324	1,000
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	9,714,621	1,145,556	320
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	8,730,961	791,010	6,080
912810FA1	6.375	912803BL6	08/15/27	9,196,756	7,786,046	1,410,710	0
912810FB9	6.125	912803BM4	11/15/27	22,021,339	19,881,023	2,140,316	0
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,419,505	1,356,696	0
912810FF0	5.250	912803BV4	11/15/28	10,947,052	10,084,076	862,976	90,000
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,825,585	524,756	24,000
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	10,143,160	1,035,420	0
912810FM5	6.250	912803CH4	05/15/30	17,043,162	14,780,008	2,263,154	55,424
912810FP8	5.375	912803CK7	02/15/31	16,427,648	14,875,120	1,552,528	12,800
912810FT0	4.500	912803CX9	02/15/36	26,397,130	21,298,104	5,099,026	764,400
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	15,832,881	756,575	55,560
912810PU6	5.000	912803DA8	05/15/37	21,413,045	20,315,698	1,097,347	21,544
912810PW2	4.375	912803DC4	02/15/38	22,525,149	21,171,993	1,353,156	14,046
912810PX0	4.500	912803DD2	05/15/38	25,500,123	24,364,642	1,135,481	33,200
912810QA9	3.500	912803DF7	02/15/39	25,908,569	24,625,452	1,283,117	186,715
912810QB7	4.250	912803DG5	05/15/39	38,778,773	34,782,678	3,996,095	60,580
912810QC5	4.500	912803DH3	08/15/39	41,430,538	38,405,872	3,024,666	29,000
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	39,202,894	5,361,355	152,672
912810QE1	4.625	912803DK6	02/15/40	44,902,490	36,530,235	8,372,255	145,320
912810QH4	4.375	912803DM2	05/15/40	43,473,044	34,114,870	9,358,174	438,416
912810QK7	3.875	912803DN0	08/15/40	43,213,317	40,488,514	2,724,802	82,160
912810QL5	4.250	912803DP5	11/15/40	42,903,189	38,264,729	4,638,460	12,540
912810QN1	4.750	912803DQ3	02/15/41	43,004,945	40,994,288	2,010,657	0
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	38,869,739	3,125,768	31,168
912810QSO	3.750	912803DT7	08/15/41	42,488,837	39,942,746	2,546,091	65,840
912810QT8	3.125	912803DU4	11/15/41	44,622,444	42,894,202	1,728,242	156,208
912810QU5	3.125	912803DV2	02/15/42	47,219,044	45,756,038	1,463,006	56,800
912810QW1	3.000	912803DX8	05/15/42	43,918,686	42,404,816	1,513,869	135,820
912810QX9	2.750	912803DY6	08/15/42	41,995,432	38,111,126	3,884,306	242,860
912810QY7	2.750	912803DZ3	11/15/42	41,994,009	35,683,963	6,310,046	12,800
912810QZ4	3.125	912803EA7	02/15/43	41,999,759	29,540,082	12,459,677	126,976
912810RB6	2.875	912803EC3	05/15/43	41,999,319	33,156,178	8,843,141	84,250
912810RC4	3.625	912803ED1	08/15/43	41,998,968	36,527,957	5,471,011	1,110,280
912810RD2	3.750	912803EE9	11/15/43	41,994,787	37,135,210	4,859,577	69,540
912810RE0	3.625	912803EF6	02/15/44	41,999,879	28,751,903	13,247,976	1,187,560
912810RG5	3.375	912803EH2	05/15/44	41,992,115	28,225,970	13,766,145	89,000
912810RH3	3.125	912803EJ8	08/15/44	42,000,030	35,461,379	6,538,651	120,000
912810RJ9	3.000	912803EK5	11/15/44	42,020,892	32,613,869	9,407,023	197,599
912810RK6	2.500	912803EL3	02/15/45	42,000,609	34,793,318	7,207,291	239,642
912810RM2	3.000	912803EN9	05/15/45	42,361,715	34,455,505	7,906,210	659,433
912810RNO	2.875	912803EP4	08/15/45	42,320,986	30,934,485	11,386,501	38,400
912810RP5	3.000	912803EQ2	11/15/45	42,076,670	28,269,586	13,807,084	152,620
912810RQ3	2.500	912803ER0	02/15/46	40,252,169	35,104,951	5,147,218	137,140
912810RS9	2.500	912803ET6	05/15/46	43,173,535	37,873,069	5,300,466	51,875
912810RT7	2.250	912803EU3	08/15/46	40,536,407	37,064,787	3,471,620	380,885
912810RU4	2.875	912803EV1	11/15/46	42,948,775	38,454,533	4,494,242	458,370
912810RV2	3.000	912803EW9	02/15/47	40,830,504	37,550,477	3,280,027	26,600
912810RX8	3.000	912803EY5	05/15/47	44,224,115	41,204,255	3,019,860	690,100
Total Treasury Bonds				1,931,124,221	1,691,456,009	239,668,212	8,930,880
Treasury Inflation-Protected Securities:							
CUSIP:	Interest Rate:						
912828HN3	1.625	912820QK6	01/15/18	19,177,402	19,177,402	0	0
912828UX6	0.125	912820C47	04/15/18	52,927,655	52,927,655	0	0
912828JE1	1.375	912820RB5	07/15/18	16,989,031	16,989,031	0	0
912828JX9	2.125	912820SV0	01/15/19	16,801,273	16,801,273	0	0
912828C99	0.125	912820M53	04/15/19	52,220,087	52,220,087	0	0
912828LA6	1.875	912820TY3	07/15/19	17,395,394	17,395,394	0	0
912828MF4	1.375	912820VB0	01/15/20	21,471,605	21,471,605	0	0
912828K33	0.125	912820U47	04/15/20	52,319,065	52,319,065	0	0
912828NM8	1.250	912820WF0	07/15/20	36,333,601	36,333,601	0	0
912828PP9	1.125	912820XK8	01/15/21	41,033,140	41,033,140	0	0
912828Q60	0.125	912820ZL0	04/15/21	46,420,238	46,420,238	0	0
912828QV5	0.625	912820YP6	07/15/21	38,916,151	38,916,151	0	0
912828SA9	0.125	912820ZS9	01/15/22	44,636,232	44,636,232	0	0
912828X39	0.125	9128206Y8	04/15/22	16,098,649	16,098,649	0	0
912828TE0	0.125	912820RP4	07/15/22	43,630,044	43,630,044	0	0
912828UH1	0.125	912820A64	01/15/23	43,468,234	43,468,234	0	0
912828VM9	0.375	912820G43	07/15/23	43,116,349	43,116,349	0	0
912828B25	0.625	912820K71	01/15/24	42,981,200	42,981,200	0	0
912828WU0	0.125	912820P35	07/15/24	42,262,111	42,262,111	0	0
912810FR4	2.375	912803CN1	01/15/25	36,353,420	36,353,420	0	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JULY 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
912828H45	0.250	912820S65	01/15/25	42,356,954	42,356,954	0	0
912828XL9	0.375	912820W29	07/15/25	42,309,586	42,309,586	0	0
912810FS2	2.000	912803CW1	01/15/26	24,660,544	24,660,544	0	0
912828N71	0.625	912820Z59	01/15/26	43,690,051	43,690,051	0	0
912828S50	0.125	9128203A3	07/15/26	37,612,874	37,612,874	0	0
912810PS1	2.375	912803CY7	01/15/27	20,001,827	20,001,827	0	0
912828V49	0.375	9128206J1	01/15/27	38,982,971	38,982,971	0	0
912828L3	0.375	9128207P6	07/15/27	14,328,074	14,328,074	0	0
912810PV4	1.750	912803DB6	01/15/28	18,263,496	18,263,496	0	0
912810FD5	3.625	912803BN2	04/15/28	25,394,745	25,394,518	227	0
912810PZ5	2.500	912803DE0	01/15/29	16,129,456	16,129,456	0	0
912810FH6	3.875	912803CF8	04/15/29	29,024,261	29,015,329	8,932	0
912810FQ6	3.375	912803CL5	04/15/32	6,910,569	6,910,569	0	0
912810QF8	2.125	912803DL4	02/15/40	17,177,834	17,177,834	0	0
912810QP6	2.125	912803DR1	02/15/41	26,803,334	26,803,334	0	0
912810QV3	0.750	912803DW0	02/15/42	25,048,419	25,048,419	0	0
912810RA8	0.625	912803EB5	02/15/43	24,481,913	24,481,913	0	0
912810RF7	1.375	912803EG4	02/15/44	24,169,979	24,169,979	0	0
912810RL4	0.750	912803EM1	02/15/45	23,902,973	23,902,973	0	0
912810RR1	1.000	912803ES8	02/15/46	21,046,899	21,046,899	0	0
912810RW0	0.875	912803EX7	02/15/47	13,763,735	13,763,735	0	0
Total Treasury Inflation-Protected Securities.....				1,260,611,376	1,260,602,217	9,159	0
Grand Total.....				11,974,007,915	11,722,926,859	251,081,057	10,250,980