

**U. S. Treasury Holdings
in System Open Market Account
as of 11/18/2009
(in thousands)**

U.S. Treasury Bills				
Maturity Date	CUSIP	Par Value	% of Total Outstanding	Change in Par from Prior Week
11/19/09	912795S51	5,937,991.0	4%	
11/27/09	912795Q53	3,781,546.0	4%	
12/3/09	912795Q61	6,285,071.7	7%	
12/10/09	912795R37	2,418,028.0	2%	2,418,028.0
Total		18,422,636.7		

U.S. Treasury Notes and Bonds						
Maturity Date	CUSIP	Coupon	Par Value	% of Total Outstanding	Change in Par from Prior Week	Change in Par from Prior Year
11/30/09	912828HJ2	3.125	3,543,435.0	14%		
12/15/09	912828HE7	3.500	388,000.0	3%		
12/31/09	912828HL7	3.250	3,497,220.0	13%		
1/15/10	912828DG2	3.625	1,650,000.0	11%		
1/31/10	912828HP8	2.125	1,922,817.0	7%		
2/15/10	912828DL1	3.500	2,727,883.0	16%		
2/15/10	912828GG9	4.750	1,467,760.0	8%		
2/15/10	912827SZ1	6.500	4,900,500.0	21%		
2/28/10	912828HS2	2.000	2,900,059.0	10%		
3/15/10	912828DP2	4.000	875,500.0	6%		
3/31/10	912828HU7	1.750	3,991,601.0	12%		
4/15/10	912828DR8	4.000	2,031,000.0	14%		
4/30/10	912828HX1	2.125	2,751,815.9	8%		600,000.0
5/15/10	912828DU1	3.875	2,858,834.0	15%		
5/15/10	912828GR5	4.500	3,939,140.0	21%		
5/31/10	912828JA9	2.625	2,455,498.8	8%		50,000.0
6/15/10	912828DK5	3.625	404,000.0	3%		
6/30/10	912828LC5	2.875	3,216,480.0	10%		
7/15/10	912828DZ0	3.875	23,000.0	0%		16,000.0
7/31/10	912828JF8	2.750	3,414,989.0	10%		
8/15/10	912828ED8	4.125	1,836,881.0	12%		40,000.0
8/15/10	9128276J6	5.750	2,594,477.0	12%		
8/31/10	912828JJ0	2.375	2,668,760.3	8%		
9/15/10	912828EC1	3.875	833,000.0	6%		
9/30/10	912828LL5	2.000	3,150,451.8	8%		
10/15/10	912828EJ5	4.250	580,000.0	4%		
10/31/10	912828JP6	1.500	2,029,428.0	6%		523,000.0
11/15/10	912828EM8	4.500	2,198,782.0	14%		
11/30/10	912828JS0	1.250	3,900,952.6	10%		3,900,952.6
12/15/10	912828EG9	4.375	960,000.0	7%		350,000.0
12/31/10	912828JV3	0.875	4,962,313.7	19%		4,962,313.7
1/15/11	912828ES5	4.250	50,000.0	0%		
1/31/11	912828JY7	0.875	2,231,793.8	5%		2,231,793.8
2/15/11	9128276T4	5.000	1,652,010.0	7%		25,000.0
2/28/11	912828KE9	0.875	3,557,704.3	8%		3,557,704.3
2/28/11	912828EX4	4.500	2,375,000.0	14%		418,000.0
3/31/11	912828KH2	0.875	2,980,984.6	7%		2,980,984.6
3/31/11	912828FA3	4.750	1,952,000.0	11%		100,000.0
4/30/11	912828KL3	0.875	3,939,100.7	10%		3,939,100.7
4/30/11	912828FD7	4.875	2,307,000.0	13%		437,000.0
5/31/11	912828KU3	0.875	7,893,373.9	19%		7,893,373.9
5/31/11	912828FH8	4.875	1,365,182.0	8%		87,000.0
6/30/11	912828LF5	1.125	1,161,613.2	3%		1,161,613.2
6/30/11	912828FK1	5.125	2,251,000.0	13%		
7/31/11	912828LG3	1.000	1,052,108.9	2%		1,052,108.9
7/31/11	912828FN5	4.875	1,895,811.0	11%		463,000.0
8/15/11	9128277B2	5.000	2,204,678.0	8%		
8/31/11	912828LV0	1.000	1,263,977.8	3%		1,263,977.8
8/31/11	912828FS4	4.625	2,131,000.0	12%		631,000.0
9/30/11	912828LW8	1.000	761,655.2	2%		761,655.2
9/30/11	912828FU9	4.500	2,663,000.0	15%		1,902,000.0
10/31/11	912828LT5	1.000	1,084,753.4	2%		1,084,753.4
10/31/11	912828FW5	4.625	2,945,502.0	18%		699,000.0
11/15/11	912828JU5	1.750	5,509,096.5	19%		1,066,000.0
11/30/11	912828GA2	4.500	3,662,737.0	21%		626,000.0
12/15/11	912828KA7	1.125	2,415,463.7	8%		2,415,463.7
12/31/11	912828GC8	4.625	1,901,925.0	12%		746,000.0
1/15/12	912828KB5	1.125	4,569,518.9	14%		4,569,518.9
1/31/12	912828GF1	4.750	2,153,240.0	14%		71,000.0
2/15/12	912828KC3	1.375	5,999,450.2	18%		5,999,450.2
2/15/12	9128277L0	4.875	2,779,532.0	11%		318,000.0
2/29/12	912828GK0	4.625	4,630,645.0	28%		644,000.0
3/15/12	912828KG4	1.375	10,227,714.4	30%		10,227,714.4
3/31/12	912828GM6	4.500	2,495,838.0	15%		141,000.0
4/15/12	912828KK5	1.375	10,322,034.0	29%		10,322,034.0
4/30/12	912828GQ7	4.500	3,096,144.0	19%		646,000.0
5/15/12	912828KP4	1.375	8,390,338.9	20%		8,390,338.9
5/31/12	912828GU8	4.750	4,884,839.0	30%		2,649,000.0
6/15/12	912828KX7	1.875	8,498,923.2	24%		8,498,923.2
6/30/12	912828GW4	4.875	5,564,473.0	35%		3,662,000.0
7/15/12	912828LB4	1.500	6,670,644.0	19%		6,670,644.0
7/31/12	912828GZ7	4.625	4,596,502.0	29%		2,794,000.0
8/15/12	912828LH1	1.750	10,888,620.0	25%		10,888,620.0
8/15/12	912828AJ9	4.375	3,542,600.0	18%		246,000.0
8/31/12	912828HC7	4.125	4,356,344.0	27%		1,265,000.0
9/15/12	912828LM0	1.375	3,595,342.9	9%		3,595,342.9
9/30/12	912828HE3	4.250	3,668,221.0	23%		791,000.0
10/15/12	912828LR9	1.375	305,000.2	1%		305,000.2
10/31/12	912828HG8	3.875	3,469,871.0	22%		961,000.0
11/15/12	912828LX6	1.375	4,973,253.4	11%	4,973,253.4	4,973,253.4
11/15/12	912828AP5	4.000	1,054,929.0	6%		819,000.0
11/30/12	912828HK9	3.375	3,554,232.0	22%		601,000.0
12/31/12	912828HM5	3.625	2,999,447.0	19%		342,000.0
1/31/13	912828HQ6	2.875	1,901,976.0	12%		197,000.0
2/15/13	912828AU4	3.875	3,134,500.0	16%		1,465,000.0
2/28/13	912828HT0	2.750	3,238,651.0	18%		1,454,000.0
3/31/13	912828HV5	2.500	3,807,029.0	19%		1,241,000.0
4/30/13	912828HY9	3.125	2,411,816.6	12%		860,000.0
5/15/13	912828BA7	3.625	3,794,732.0	21%		3,543,000.0
5/31/13	912828JB7	3.500	3,053,481.2	15%		1,530,000.0
6/30/13	912828JD3	3.375	2,514,320.0	11%		370,000.0
7/31/13	912828JG6	3.375	4,716,379.5	20%		2,403,000.0
8/15/13	912828BH2	4.250	5,570,214.0	17%		1,116,000.0
8/31/13	912828JK7	3.125	1,858,772.7	8%		24,000.0
9/30/13	912828JH3	3.125	3,272,848.2	12%		1,049,000.0
10/31/13	912828JQ4	2.750	3,648,360.8	27%		2,585,000.0
11/15/13	912828BR0	4.250	2,987,874.0	10%		1,031,000.0
11/30/13	912828JT8	2.000	3,319,243.4	12%		3,319,243.4
12/31/13	912828JW1	1.500	2,312,494.3	8%		2,312,494.3
1/31/14	912828JZ4	1.750	6,791,345.2	22%		6,791,345.2
2/15/14	912828CA6	4.000	2,259,420.0	8%		803,000.0
2/28/14	912828KF6	1.875	11,793,163.4	35%		11,793,163.4
3/31/14	912828JK8	1.750	7,405,586.8	21%		7,405,586.8

4/30/14	912828KN9	1.875	7,173,837.9	20%	7,173,837.9	
5/15/14	912828CJ7	4.750	3,213,292.0	12%	220,000.0	
5/31/14	912828KV1	2.250	8,027,077.1	22%	8,027,077.1	
6/30/14	912828KY5	2.625	6,443,492.0	17%	6,443,492.0	
7/31/14	912828LC2	2.625	4,036,958.1	10%	4,036,958.1	
8/15/14	912828CT5	4.250	2,845,849.0	12%	1,111,000.0	
8/31/14	912828LK4	2.375	1,323,693.5	3%	1,323,693.5	
9/30/14	912828LQ1	2.375	1,038,516.4	3%	1,038,516.4	
10/31/14	912828LS7	2.375	1,010,792.7	2%	1,010,792.7	
11/15/14	912828DC1	4.250	2,512,588.0	10%	274,000.0	
2/15/15	912810DP1	11.250	3,681,733.0	35%	1,766,000.0	
2/15/15	912828DM9	4.000	4,461,912.0	13%	3,595,000.0	
5/15/15	912828DV9	4.125	9,515,588.0	28%	7,045,000.0	
8/15/15	912810DS4	10.625	1,407,400.0	35%	235,000.0	
8/15/15	912828EE6	4.250	5,872,161.0	18%	4,400,000.0	
11/15/15	912810DT2	9.875	1,910,500.0	34%	899,000.0	
11/15/15	912828EN6	4.500	2,220,586.0	10%		
2/15/16	912810DY7	9.250	1,901,000.0	35%	759,000.0	
2/15/16	912828EW6	4.500	1,802,266.0	8%	961,000.0	
2/29/16	912828KS8	2.625	5,561,487.3	24%	5,561,487.3	
3/31/16	912828KT6	2.375	4,664,590.6	19%	4,664,590.6	
4/30/16	912828KR0	2.625	9,010,965.3	33%	9,010,965.3	
5/15/16	912810DW5	7.250	4,269,200.0	23%	1,931,000.0	
5/15/16	912828FF2	5.125	6,378,117.0	27%	4,584,000.0	
5/31/16	912828KN9	3.250	9,410,943.0	35%	9,410,943.0	
6/30/16	912828KZ2	3.250	7,632,088.8	27%	7,632,088.8	
7/31/16	912828LD0	3.250	5,454,405.8	19%	5,454,405.8	
8/15/16	912828FQ8	4.875	6,300,557.0	28%	5,244,000.0	
8/31/16	912828LL2	3.000	1,487,651.7	5%	1,487,651.7	
9/30/16	912828LP3	3.000	513,674.4	2%	513,674.4	
10/31/16	912828LU2	3.125	764,257.9	2%	764,257.9	
11/15/16	912810DX3	7.500	6,574,000.0	35%	3,648,000.0	
11/15/16	912828FY1	4.625	3,669,117.0	16%	1,875,000.0	
2/15/17	912828GH7	4.625	4,383,553.0	20%	3,191,000.0	
5/15/17	912810DY1	8.750	5,445,000.0	35%	3,015,000.0	
5/15/17	912828GS3	4.500	8,332,342.0	33%	4,246,000.0	
8/15/17	912810DZ8	8.875	3,838,000.0	35%	1,415,000.0	
8/15/17	912828HA1	4.750	9,800,000.0	35%	2,800,000.0	
11/15/17	912828HH6	4.250	6,831,924.0	25%	158,000.0	
2/15/18	912828HR4	3.500	6,204,224.0	16%	2,675,943.8	
5/15/18	912810EA2	9.125	2,350,900.0	35%	1,101,000.0	
5/15/18	912828HZ6	3.875	8,076,923.0	24%		
8/15/18	912828JH4	4.000	7,804,630.9	21%		
11/15/18	912810EB0	9.000	2,510,000.0	35%	1,457,000.0	
11/15/18	912828JR2	3.750	5,359,856.6	9%	1,805,379.6	
2/15/19	912810EC8	8.875	4,573,000.0	35%	1,996,000.0	
2/15/19	912828KD1	2.750	2,675,943.8	5%	2,675,943.8	
5/15/19	912828KQ2	3.125	4,413,691.9	7%	4,413,691.9	
8/15/19	912810ED6	8.125	6,629,100.0	35%	3,788,000.0	
8/15/19	912828LJ7	3.625	3,751,027.1	6%	3,751,027.1	
11/15/19	912828LY4	3.375	3,108,283.3	11%	3,108,283.3	
2/15/20	912810EE4	8.500	3,314,079.0	35%	1,828,000.0	
5/15/20	912810EF1	8.750	2,652,600.0	35%	1,151,000.0	
8/15/20	912810EG9	8.750	5,970,100.0	35%	3,331,000.0	
2/15/21	912810EH7	7.875	1,931,600.0	19%	402,000.0	
5/15/21	912810EJ3	8.125	3,519,500.0	35%	1,902,000.0	
8/15/21	912810EK0	8.125	2,951,000.0	31%	868,000.0	
11/15/21	912810EL8	8.000	8,270,900.0	27%	3,675,000.0	
8/15/22	912810EM6	7.250	2,041,500.0	20%	533,000.0	
11/15/22	912810EN4	7.625	2,597,000.0	35%	996,000.0	
2/15/23	912810EP9	7.125	5,522,500.0	35%	2,807,000.0	
8/15/23	912810EQ7	6.250	4,801,500.0	21%	1,909,000.0	
11/15/24	912810ES3	7.500	1,980,100.0	21%	365,000.0	
2/15/25	912810ET1	7.625	2,052,500.0	22%	334,000.0	
8/15/25	912810EV6	6.875	1,969,500.0	18%		
2/15/26	912810EW4	6.000	1,967,000.0	15%	292,000.0	
8/15/26	912810EX2	6.750	3,083,000.0	35%	1,219,000.0	
11/15/26	912810EY0	6.500	3,800,000.0	35%	2,076,000.0	
2/15/27	912810EZ7	6.250	3,293,000.0	35%	1,808,000.0	
8/15/27	912810FA1	6.375	3,214,500.0	35%	1,525,000.0	
11/15/27	912810FB9	6.125	5,789,500.0	26%	2,441,000.0	
8/15/28	912810FE3	5.500	2,583,808.0	22%	669,000.0	
11/15/28	912810FF0	5.250	1,688,000.0	15%	77,000.0	
2/15/29	912810FG8	5.250	2,160,000.0	19%	490,000.0	
8/15/29	912810FJ2	6.125	2,907,000.0	26%	762,000.0	
5/15/30	912810FM5	6.250	2,832,700.0	17%	609,000.0	
2/15/31	912810FP8	5.375	2,395,740.0	15%	973,000.0	
2/15/36	912810FT0	4.500	2,603,823.0	10%	206,000.0	
2/15/37	912810PT9	4.750	2,915,591.0	18%	326,000.0	
5/15/37	912810PU6	5.000	7,483,046.0	35%	70,000.0	
2/15/38	912810PW2	4.375	7,791,000.2	35%	265,000.0	
5/15/38	912810PX0	4.500	5,732,256.6	22%	227,000.0	
2/15/39	912810QA9	3.500	1,799,527.1	7%	1,799,527.1	
5/15/39	912810QB7	4.250	5,361,742.2	14%	5,361,742.2	
8/15/39	912810QC5	4.500	3,529,955.3	9%	3,529,955.3	
11/15/39	912810QD3	4.375	1,989,301.3	11%	1,989,301.3	
Total			707,648,521.1		1,070,838.0	385,318,753.1

U.S. Treasury Inflation-Indexed Securities							
Maturity Date	CUSIP	Coupon	Par Value	Inflation Compensation	% of Total Outstanding	Change in Par from Prior Week	Change in Par from Prior Year
1/15/10	9128275W8	4.250	1,253,789.0	355,248.6	11%		
4/15/10	912828CZ1	0.875	3,472,000.0	485,107.8	12%		2,209,000.0
1/15/11	9128276R8	3.500	1,111,000.0	267,273.3	10%		568,000.0
4/15/11	912828FB1	2.375	2,921,502.0	256,537.1	14%		42,000.0
1/15/12	9128277J5	3.375	90,000.0	19,438.2	1%		
4/15/12	912828GN4	2.000	3,291,105.0	210,729.5	19%		10,000.0
7/15/12	912828AF7	3.000	2,386,394.0	479,331.1	10%		
4/15/13	912828HW3	0.625	999,657.7	21,512.6	7%		
7/15/13	912828BD1	1.875	293,000.0	51,447.9	1%		
1/15/14	912828BW9	2.000	732,000.0	123,364.0	3%		67,000.0
4/15/14	912828KM1	1.250	277,220.1	5,608.2	2%		277,220.1
7/15/14	912828CP3	2.000	50,000.0	7,273.0	0%		50,000.0
1/15/15	912828DH0	1.625	135,000.0	17,654.0	1%		135,000.0
7/15/15	912828EA4	1.875	208,000.0	22,890.4	1%		
1/15/16	912828ET3	2.000	335,000.0	29,433.1	2%		110,000.0
7/15/16	912828FL9	2.500	3,061,000.0	211,637.5	15%		
1/15/17	912828GD6	2.375	2,274,507.0	160,716.7	13%		25,000.0
7/15/17	912828GX2	2.625	250,000.0	10,445.0	2%		250,000.0
1/15/18	912828HN3	1.625	2,411,955.0	73,902.3	15%		
7/15/18	912828JE1	1.375	974,000.0	1,246.7	7%		
1/15/19	912828JX9	2.125	757,763.1	4,288.9	5%		757,763.1
7/15/19	912828LA6	1.875	189,976.3	2,133.4	1%		189,976.3
1/15/25	912810FR4	2.375	3,783,899.0	547,496.7	13%		604,000.0
1/15/26	912810FS2	2.000	2,999,993.0	263,579.4	15%		
1/15/27	912810PS1	2.375	2,482,379.0	175,404.9	15%		
1/15/28	912810PV4	1.750	1,635,237.5	50,103.7	10%		
4/15/28	912810FD5	3.625	2,837,000.0	950,253.2	17%		300,000.0
1/15/29	912810PZ5	2.500	150,301.2	850.7	1%		150,301.2
4/15/29	912810FH6	3.875	3,033,000.0	950,542.2	16%		182,000.0
4/15/32	912810FQ6	3.375	296,000.0	57,567.7	5%		
Total			44,642,678.9	5,813,017.7			5,927,260.7

Federal Agency Securities						
Maturity Date	CUSIP	Issuer	Coupon	Par Value	Change in Par From Prior Week	Change in Par From Prior Year
12/10/09	31398AJX1	FNMA	3.875	30,000.0		30,000.0
1/15/10	3133X9VB3	FHLB	3.875	3,000.0		3,000.0
1/15/10	31359MFG3	FNMA	7.250	65,000.0		65,000.0
2/9/10	3137EAAP4	FHLMC	4.875	360,000.0		360,000.0
2/10/10	31398AKX9	FNMA	3.250	453,000.0		453,000.0
2/15/10	31359MXH1	FNMA	3.875	710,000.0		710,000.0
3/12/10	31359MSZ2	FNMA	4.750	878,000.0		878,000.0
3/15/10	3134A33L8	FHLMC	7.000	399,000.0		399,000.0
3/17/10	3133XBB20	FHLB	4.375	246,000.0		246,000.0
4/9/10	31398AMV1	FNMA	2.500	85,000.0		85,000.0
4/30/10	3133XQSC2	FHLB	2.375	262,000.0		262,000.0
4/30/10	3137EABG3	FHLMC	2.875	529,000.0		529,000.0
5/14/10	3133KXKD2	FHLB	4.875	316,000.0		316,000.0
5/15/10	31359MC92	FNMA	4.125	219,000.0		219,000.0
5/20/10	31398APV8	FNMA	2.375	200,000.0		200,000.0
5/28/10	3137EABH1	FHLMC	2.375	662,000.0		662,000.0
6/15/10	31359MFS7	FNMA	7.125	509,000.0		509,000.0
6/18/10	3133XQU26	FHLB	2.750	592,000.0		592,000.0
6/28/10	3137EABL2	FHLMC	2.875	852,000.0		852,000.0
7/12/10	3134AVB7	FHLMC	4.125	1,621,000.0		1,621,000.0
7/12/10	31398AC7	FNMA	3.000	1,030,000.0		1,030,000.0
7/16/10	3133XRN22	FHLB	3.500	1,754,000.0		1,754,000.0
7/16/10	3137EABQ1	FHLMC	3.250	976,000.0		976,000.0
8/12/10	31398ASU7	FNMA	3.250	811,000.0		811,000.0
8/13/10	3133XRWL0	FHLB	3.375	845,000.0		845,000.0
8/15/10	31359MYN7	FNMA	4.250	514,000.0		514,000.0
8/23/10	3137EAA7	FHLMC	5.125	709,000.0		709,000.0
9/13/10	31398AGJ0	FNMA	4.375	374,000.0		374,000.0
9/15/10	3134A3SH5	FHLMC	6.875	1,609,000.0		1,609,000.0
9/17/10	3133XCQZ9	FHLB	4.375	414,000.0		414,000.0
10/12/10	31398ATZ5	FNMA	2.875	1,923,000.0		1,923,000.0
10/18/10	3134A4VE1	FHLMC	4.125	252,000.0		252,000.0
10/20/10	3133XSCT3	FHLB	3.375	1,187,000.0		1,187,000.0
10/22/10	3133XME56	FHLB	4.375	253,000.0		253,000.0
10/25/10	3137EABJ2	FHLMC	3.125	809,000.0		809,000.0
11/15/10	31359MGJ6	FNMA	6.625	687,000.0		687,000.0
11/23/10	3137EABV0	FHLMC	2.875	816,000.0		816,000.0
12/15/10	31359MZL0	FNMA	4.750	294,000.0		294,000.0
12/17/10	3133XNHZ5	FHLB	3.625	424,000.0		424,000.0
1/7/11	3137EABW8	FHLMC	1.500	1,129,000.0		1,129,000.0
1/18/11	3134A4VJ0	FHLMC	4.750	445,000.0		445,000.0
1/21/11	3133XVPR6	FHLB	1.625	1,261,000.0		1,261,000.0
2/15/11	31359MF40	FNMA	4.500	139,000.0		139,000.0
2/18/11	3133XECU1	FHLB	4.625	89,000.0		89,000.0
2/25/11	3137EABF5	FHLMC	3.250	867,000.0	19,000.0	867,000.0
3/15/11	3134A4DY7	FHLMC	5.625	1,191,000.0		1,191,000.0
3/15/11	31359MHK2	FNMA	5.500	752,000.0		752,000.0
3/16/11	3133XT4D5	FHLB	1.625	1,152,000.0	19,000.0	1,152,000.0
3/23/11	31398AVQ2	FNMA	1.750	7,499,000.0		7,499,000.0
4/11/11	3137EABK4	FHLMC	2.750	777,000.0		777,000.0
4/11/11	31398APG1	FNMA	2.750	788,000.0	59,000.0	788,000.0
4/15/11	31359MM26	FNMA	5.125	781,000.0	87,000.0	781,000.0
4/18/11	3137EAB5	FHLMC	5.125	1,381,000.0		1,381,000.0
4/26/11	3137EABZ1	FHLMC	1.625	1,839,000.0	85,000.0	1,839,000.0
4/28/11	31398AWQ1	FNMA	1.375	922,000.0	194,000.0	922,000.0
5/15/11	31359MJH7	FNMA	6.000	3,239,000.0	119,000.0	3,239,000.0
5/18/11	3133XJ84	FHLB	3.75	988,000.0	28,000.0	988,000.0
5/19/11	31398ARH7	FNMA	3.375	849,000.0	194,000.0	849,000.0
5/20/11	3133XQQQ8	FHLB	2.625	683,000.0	22,000.0	683,000.0
6/15/11	3134A4FM1	FHLMC	6.000	564,000.0	22,000.0	564,000.0
6/24/11	3133XRCW8	FHLB	3.375	581,000.0	130,000.0	581,000.0
6/29/11	3137EABN8	FHLMC	3.875	440,000.0	70,000.0	440,000.0
7/1/11	3133XRRU6	FHLB	3.625	1,514,000.0	34,000.0	1,514,000.0
7/18/11	3137EAAJ6	FHLMC	5.250	971,000.0	67,000.0	971,000.0
7/27/11	3133XTX44	FHLB	1.625	1,318,000.0	562,000.0	1,318,000.0
8/15/11	31398ATL6	FNMA	3.625	1,769,000.0	10,000.0	1,769,000.0
8/19/11	3133XGDD3	FHLB	5.375	880,000.0	53,000.0	880,000.0
9/15/11	3134A4HF4	FHLMC	5.500	140,000.0	2,000.0	140,000.0
9/16/11	3133XS4S4	FHLB	3.625	1,306,000.0		1,306,000.0
10/15/11	31359MZ30	FNMA	5.000	550,000.0	69,000.0	550,000.0
11/15/11	31398ML50	FNMA	5.375	169,000.0		169,000.0
11/18/11	3133XHPH9	FHLB	4.875	531,000.0		531,000.0
11/23/11	31398AZN5	FNMA	1.000	190,000.0		190,000.0
12/15/11	3137EACF4	FHLMC	1.125	421,000.0		421,000.0
1/9/12	31398AUU4	FNMA	2.000	1,099,000.0		1,099,000.0
1/15/12	3134A4JT2	FHLMC	5.750	610,000.0		610,000.0
2/16/12	31359MSH2	FNMA	5.000	463,000.0		463,000.0
3/5/12	3137EAAJ0	FHLMC	4.750	770,000.0		770,000.0
3/15/12	31359MMQ3	FNMA	6.125	794,000.0		794,000.0
3/23/12	3137EABY4	FHLMC	2.125	1,647,000.0		1,647,000.0
4/13/12	3133XTAW6	FHLB	2.250	1,205,000.0		1,205,000.0
4/20/12	31398AWK4	FNMA	1.875	598,000.0		598,000.0
5/15/12	3133MNVV0	FHLB	5.750	399,000.0		399,000.0
5/18/12	31398ABX9	FNMA	4.875	843,000.0		843,000.0
6/15/12	3137EAC1	FHLMC	1.750	1,057,000.0		1,057,000.0
6/20/12	3133XTS49	FHLB	1.875	583,000.0		583,000.0
7/15/12	3134A4QD9	FHLMC	5.125	455,000.0		455,000.0
8/10/12	31398AYM8	FNMA	1.750	1,725,000.0		1,725,000.0
8/20/12	3137EAAV1	FHLMC	5.500	985,000.0		985,000.0
8/22/12	3133XUE41	FHLB	1.750	619,000.0		619,000.0
9/15/12	31359MPF4	FNMA	4.375	103,000.0		103,000.0
9/21/12	3137EAC7	FHLMC	2.125	2,346,000.0		2,346,000.0
9/26/12	3133XUUI0	FHLB	1.625	691,000.0		691,000.0
10/10/12	3133XML66	FHLB	4.625	475,000.0		475,000.0
10/25/12	3137EAAZ2	FHLMC	4.625	536,000.0		536,000.0
11/15/12	3133MTZL5	FHLB	4.500	693,000.0		693,000.0
11/19/12	31398AHZ8	FNMA	4.750	792,000.0		792,000.0
11/21/12	3133XVEV9	FHLB	1.625	274,000.0		274,000.0
12/21/12	3137EABE8	FHLMC	4.125	2,500,000.0		2,500,000.0
1/15/13	3134AAS43	FHLMC	4.500	927,000.0		927,000.0
2/12/13	31398AKY7	FNMA	3.625	246,000.0		246,000.0
2/27/13	3133XP2W3	FHLB	3.375	80,000.0		80,000.0
3/15/13	31359MRG0	FNMA	4.375	518,000.0		518,000.0
4/9/13	31398AMW9	FNMA	3.250	255,000.0		255,000.0
5/29/13	3133XQU34	FHLMC	3.625	637,000.0		637,000.0
5/29/13	3137EABJ7	FHLMC	3.500	236,000.0		236,000.0
6/14/13	31339X2R5	FHLB	3.875	232,000.0		232,000.0
6/28/13	3137EABM0	FHLMC	3.750	1,420,000.0		1,420,000.0
7/12/13	31398ASD5	FNMA	3.875	2,266,000.0		2,266,000.0
7/15/13	3134A4TZ7	FHLMC	4.500	166,000.0		166,000.0
8/14/13	3133XGVF8	FHLB	5.125	688,000.0		688,000.0
9/6/13	3133XRX88	FHLB	4.000	1,497,000.0		1,497,000.0
9/16/13	31331BV8	FHLB	4.500	560,000.0		560,000.0
9/27/13	3137EAB57	FHLMC	4.125	3,000,000.0		3,000,000.0
10/15/13	31359MTG8	FNMA	4.625	227,000.0		227,000.0
10/18/13	3133XSAE8	FHLB	3.625	761,000.0		761,000.0
11/15/13	3134A4UK8	FHLMC	4.875	502,000.0		502,000.0
12/11/13	31398AUJ9	FNMA	2.875	1,028,000.0		1,028,000.0

1/7/14	3137EABX6	FHLMC	2.500	1,426,000.0		1,426,000.0
1/15/14	3134A4UM4	FHLMC	4.500	734,000.0		734,000.0
2/5/14	31398AVD1	FNMA	2.750	3,500,000.0		3,500,000.0
3/13/14	31398AVZ2	FNMA	2.750	3,364,000.0		3,364,000.0
4/15/14	31359MUT8	FNMA	4.125	745,000.0		745,000.0
4/23/14	3137EACB3	FHLMC	2.500	1,472,000.0		1,472,000.0
5/15/14	31398AXJ6	FNMA	2.500	788,000.0		788,000.0
6/18/14	3133X7FK5	FHLB	5.250	423,000.0		423,000.0
7/15/14	3134A4UL6	FHLMC	5.000	900,000.0		900,000.0
7/28/14	3137EACD9	FHLMC	3.000	484,000.0		484,000.0
8/13/14	3133XWLP9	FHLB	5.500	565,000.0		565,000.0
9/16/14	31398AYY2	FNMA	3.000	1,166,000.0		1,166,000.0
10/15/14	31359MWJ8	FNMA	4.625	223,000.0		223,000.0
11/20/14	31398AZV7	FNMA	2.625	923,000.0		923,000.0
1/15/15	3134A4UX0	FHLMC	4.500	936,000.0		936,000.0
4/15/15	31359MA45	FNMA	5.000	931,000.0		931,000.0
7/17/15	3134A4VC5	FHLMC	4.375	642,000.0		642,000.0
10/15/15	31359MZC0	FNMA	4.375	947,000.0		947,000.0
11/17/15	3134A4VG6	FHLMC	4.750	1,132,000.0		1,132,000.0
1/19/16	3134A4ZT4	FHLMC	4.750	1,584,000.0		1,584,000.0
3/15/16	31359MH89	FNMA	5.000	2,061,000.0		2,061,000.0
4/18/16	3137EAAD1	FHLMC	5.250	2,052,000.0		2,052,000.0
5/18/16	3133XFJF4	FHLB	5.375	2,000,000.0		2,000,000.0
7/15/16	31359MS61	FNMA	5.375	1,033,000.0	86,000.0	1,033,000.0
7/18/16	3137EAAJ4	FHLMC	5.500	1,568,000.0	147,000.0	1,568,000.0
9/15/16	31359MW41	FNMA	5.250	2,000,000.0		2,000,000.0
10/18/16	3137EAAJ8	FHLMC	5.125	1,610,000.0	74,000.0	1,610,000.0
12/15/16	31359M2D4	FNMA	4.875	1,044,000.0	64,000.0	1,044,000.0
12/16/16	3133XHZK1	FHLB	4.750	1,269,000.0		1,269,000.0
2/13/17	31359MD2	FNMA	5.000	1,226,000.0	150,000.0	1,226,000.0
2/16/17	3137EAAM1	FHLMC	5.000	1,500,000.0	11,000.0	1,500,000.0
4/18/17	3137EAAS8	FHLMC	5.000	1,500,000.0	218,000.0	1,500,000.0
5/11/17	31359M7X5	FNMA	5.000	1,458,000.0	272,000.0	1,458,000.0
5/17/17	3133XKQX6	FHLB	4.875	1,500,000.0		1,500,000.0
6/12/17	31398ADM1	FNMA	5.375	469,000.0	61,000.0	469,000.0
8/23/17	3137EAAV5	FHLMC	5.500	1,209,000.0	116,000.0	1,209,000.0
11/17/17	3133XMQ87	FHLB	5.000	562,000.0	155,000.0	562,000.0
11/17/17	3137EABA6	FHLMC	5.125	1,430,000.0	116,000.0	1,430,000.0
6/13/18	3137EABP3	FHLMC	4.875	1,670,000.0	50,000.0	1,670,000.0
3/27/19	3137EACA5	FHLMC	3.750	62,000.0		62,000.0
5/15/29	31359MEU3	FNMA	6.250	486,000.0		486,000.0
1/15/30	31359MFJ7	FNMA	7.125	424,000.0		424,000.0
5/15/30	31359MFP3	FNMA	7.250	255,000.0		255,000.0
11/15/30	31359MGK3	FNMA	6.625	382,000.0		382,000.0
3/15/31	3134A4AA2	FHLMC	6.750	316,000.0	7,000.0	316,000.0
7/15/32	3134A4KX1	FHLMC	6.250	184,000.0	4,000.0	184,000.0
Total				153,049,000.0	3,376,000.0	153,049,000.0