

**U. S. Treasury Holdings
in System Open Market Account
as of 02/08/2012
(in thousands)**

U.S. Treasury Bills				
Maturity Date	CUSIP	Par Value	% of Total Outstanding	Change in Par from Prior Week
2/9/12	9127953C3	5,937,991.0	5.21%	
2/16/12	912795Z20	3,781,546.0	4.21%	
2/23/12	912795Z38	6,285,071.7	6.81%	
3/1/12	912795Z46	2,418,028.0	2.64%	
Total		18,422,636.7		2,418,028.0

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
2/15/12	912828KC3	1.375	5,999,450.2	17.84%		
2/15/12	9128277L0	4.875	2,779,532.0	11.22%		
2/29/12	912828MQ0	0.875	614,378.1	1.36%		-467,000.0
2/29/12	912828GK0	4.625	918,645.0	5.52%		-3,712,000.0
3/15/12	912828KC4	1.375	4,582,714.4	13.24%		-5,645,000.0
3/31/12	912828MU1	1.000	33,393.7	0.07%		-1,455,000.0
3/31/12	912828GM6	4.500	2,316,838.0	14.17%		-179,000.0
4/15/12	912828KK5	1.375	10,310,034.0	29.00%		-12,000.0
4/30/12	912828NB2	1.000	604.1	0.00%		-938,000.0
4/30/12	912828GQ7	4.500	3,089,144.0	18.78%		-9,000.0
5/15/12	912828KP4	1.375	4,504,338.9	10.93%	-1,426,000.0	-3,886,000.0
5/31/12	912828NE6	0.750	662.0	0.00%		-912,000.0
5/31/12	912828GU8	4.750	839.0	0.01%		-4,884,000.0
6/15/12	912828KX7	1.875	5,377,923.2	15.20%	-1,916,000.0	-3,121,000.0
6/30/12	912828NS5	0.625	289.0	0.00%		-1,191,000.0
6/30/12	912828GW4	4.875	1,225,473.0	7.71%	-1,968,000.0	-4,348,000.0
7/15/12	912828LB4	1.500	3,170,644.0	8.91%	-1,686,000.0	-3,500,000.0
7/31/12	912828NQ9	0.625	784.5	0.00%		-1,524,000.0
7/31/12	912828GZ7	4.625	2,404,502.0	15.21%	-8,000.0	-2,192,000.0
8/15/12	912828LH1	1.750	8,918,620.0	28.86%	-85,000.0	-2,080,000.0
8/15/12	912828AJ9	4.375	2,218,600.0	11.29%	-1,321,000.0	-1,324,000.0
8/31/12	912828PH7	0.375	1,084,909.6	2.86%		-1,403,000.0
8/31/12	912828HC7	4.125	4,346,344.0	27.01%	-4,000.0	-11,000.0
9/15/12	912828LM0	1.375	4,205,342.9	11.04%	-172,000.0	-192,000.0
9/30/12	912828NX4	0.375	162.7	0.00%		-1,134,000.0
9/30/12	912828HE3	4.250	3,665,221.0	23.09%		-3,000.0
10/15/12	912828LF9	1.375	474.6	0.00%		-937,000.0
10/31/12	912828PD6	0.375	474.6	0.00%		-769,000.0
10/31/12	912828HG8	3.875	871.0	0.01%		-3,469,000.0
11/15/12	912828LX6	1.375	1,816,253.4	4.04%	-11,000.0	-4,260,000.0
11/15/12	912828AP5	4.000	929.0	0.01%		-1,054,000.0
11/30/12	912828PV6	0.500	2,110,124.8	5.80%	-4,000.0	-1,801,000.0
11/30/12	912828HK9	3.375	1,512,232.0	9.48%	-9,000.0	-2,042,000.0
12/15/12	912828MB3	1.125	152,135.2	0.38%		-2,393,000.0
12/31/12	912828PW4	0.625	353.4	0.00%		-2,004,000.0
12/31/12	912828HM5	3.625	2,405,447.0	15.36%		-594,000.0
1/15/13	912828MG2	1.375	3,096,093.0	7.45%		179,000.0
1/31/13	912828PR5	0.625	1,545,435.8	4.33%		848,000.0
1/31/13	912828HQ6	2.875	930,976.0	5.93%		-971,000.0
2/15/13	912828MN7	1.375	6,819,922.6	15.33%		-937,000.0
2/15/13	912828AL4	3.875	3,153,500.0	16.17%		15,000.0
2/28/13	912828QK9	0.625	4,735,635.8	12.83%		4,735,635.8
2/28/13	912828HT0	2.750	2,764,651.0	15.55%		-474,000.0
3/15/13	912828MT4	1.375	3,736,243.3	9.23%		281,000.0
3/31/13	912828QL7	0.750	959,586.1	2.62%		959,586.1
3/31/13	912828HV5	2.500	3,114,029.0	15.14%		-693,000.0
4/15/13	912828MX5	1.750	8,790,158.5	20.48%		-1,192,000.0
4/30/13	912828QE3	0.625	4,726,217.5	12.70%		-1,726,217.5
4/30/13	912828HY9	3.125	1,231,816.6	5.04%		-1,180,000.0
5/15/13	912828NC0	1.375	5,877,833.5	14.23%		-763,000.0
5/15/13	912828BA7	3.625	2,097,732.0	11.49%		-1,697,000.0
5/31/13	912828QZ6	0.500	1,138,904.3	3.00%		1,138,904.3
5/31/13	912828JB7	3.500	2,473,481.2	12.05%		-580,000.0
6/15/13	912828NH9	1.125	5,365,771.5	14.82%		-424,000.0
6/30/13	912828RA0	0.375	806.4	0.00%		806.4
6/30/13	912828D3	3.375	1,646,320.0	3.47%		-1,057,000.0
7/15/13	912828NN6	1.000	6,113,938.4	17.46%		57,000.0
7/31/13	912828QW3	0.375	194.0	0.00%		194.0
7/31/13	912828JG6	3.375	3,566,379.5	15.30%		-1,150,000.0
8/15/13	912828NU0	0.750	2,355,029.5	6.54%		-1,981,000.0
8/15/13	912828BH2	4.250	6,139,214.0	18.31%		-224,000.0
8/31/13	912828R40	0.125	488.7	0.00%		488.7
8/31/13	912828JK7	3.125	1,725,772.7	7.22%		-133,000.0
9/15/13	912828NY2	0.750	550,000.1	1.65%		-4,717,000.0
9/30/13	912828RK8	0.125	663.1	0.00%		663.1
9/30/13	912828JM3	3.125	3,546,848.2	13.53%		274,000.0
10/15/13	912828PB0	0.500	6,154,212.2	19.06%		-3,419,000.0
10/31/13	912828RN2	0.250	744.8	0.00%		744.8
10/31/13	912828J04	2.750	3,120,380.8	12.45%		-1,499,000.0
11/15/13	912828GU8	0.500	6,749,061.4	20.54%		-3,059,000.0
11/15/13	912828BR0	4.250	955,874.0	3.12%		-2,032,000.0
11/30/13	912828RS1	0.250	824.1	0.00%		824.1
11/30/13	912828JT8	2.000	7,143,243.4	25.68%		1,278,000.0
12/15/13	912828PL8	0.750	9,909,454.6	30.52%		-1,021,000.0
12/31/13	912828RW2	0.125	740,425.0	2.05%		740,425.0
12/31/13	912828JV1	1.500	3,876,494.3	12.90%		-166,000.0
1/15/14	912828PC7	1.000	14,268,276.4	43.63%		2,832,000.0
1/31/14	912828SB7	0.250	658,621.2	1.85%		658,621.2
1/31/14	912828JZ4	1.750	5,743,345.2	18.36%		-1,280,000.0
2/15/14	912828QH6	1.250	12,948,226.7	39.56%		12,948,226.7
2/15/14	912828CA6	4.000	2,867,420.0	10.21%		540,000.0
2/28/14	912828KF6	1.875	9,438,163.4	27.99%		-2,962,000.0
3/15/14	912828PZ7	1.250	9,815,000.0	30.67%		9,815,000.0
3/31/14	912828KJ8	1.750	5,017,586.8	14.09%		-3,297,000.0
4/15/14	912828QC7	1.250	12,017,217.4	35.79%		12,017,217.4
4/30/14	912828KN9	1.875	7,494,837.9	20.70%		280,000.0
5/15/14	912828QM5	1.000	5,812,000.0	18.16%		5,812,000.0
5/15/14	912828CJ7	4.750	2,954,292.0	10.82%		-303,000.0
5/31/14	912828KV1	2.250	5,224,077.1	14.44%		-2,851,000.0
6/30/14	912828Y5	2.625	87,492.0	0.23%		-6,442,000.0
7/15/14	912828QU7	0.625	14,000.0	0.04%		14,000.0
7/31/14	912828LC2	2.625	6,410,958.1	16.04%		748,000.0
8/15/14	912828RB8	0.500	857.0	0.00%		857.0
8/15/14	912828CT5	4.250	3,511,849.0	14.21%		162,000.0
8/31/14	912828LK4	2.375	3,866,693.5	9.62%		1,308,000.0
9/30/14	912828LQ1	2.375	2,811,516.4	6.91%		879,000.0
10/31/14	912828LS7	2.375	5,649,792.7	13.45%		2,300,000.0
11/15/14	912828RC5	0.375	1,816,487.4	5.27%		1,816,487.4
11/15/14	912828DC1	4.250	3,044,586.0	13.95%		525,000.0
11/30/14	912828LZ1	2.125	3,044,222.6	7.93%		1,542,000.0
12/15/14	912828RV4	0.250	3,134.0	0.01%		3,134.0
12/31/14	912828ME7	2.625	6,773,773.2	15.66%		2,270,000.0
1/15/15	912828RZ5	0.250	1,959,146.0	5.72%		1,959,146.0
1/31/15	912828MH0	2.250	4,771,392.4	11.18%		207,000.0
2/15/15	912810DP0	11.250	4,698,733.0	44.66%		129,000.0
2/15/15	912828DM9	4.000	6,358,912.0	24.43%		1,694,000.0

2/28/15	912828MR8	2.375	3,852,224.3	8.95%	2,237,000.0
3/31/15	912828MW7	2.500	2,927,739.3	6.74%	440,000.0
4/30/15	912828MZ0	2.500	6,534,940.0	15.24%	2,818,000.0
5/15/15	912828DV9	4.125	12,496,588.0	30.23%	723,000.0
5/31/15	912828NF3	2.125	7,664,202.4	18.75%	1,289,000.0
6/30/15	912828NL0	1.875	14,859,724.4	37.97%	2,528,000.0
7/31/15	912828NP1	1.750	10,467,948.0	27.39%	1,513,000.0
8/15/15	912810DS4	10.625	2,158,400.0	53.64%	143,000.0
8/15/15	912828EE6	4.250	7,356,161.0	22.66%	563,000.0
8/31/15	912828NV8	1.250	5,534,425.4	15.01%	2,675,000.0
9/30/15	912828ND9	1.250	4,577,658.1	12.68%	2,089,000.0
10/31/15	912828PE4	1.250	4,330,474.5	12.12%	2,527,000.0
11/15/15	912810DT2	9.875	2,780,500.0	49.79%	275,000.0
11/15/15	912828EN6	4.500	2,751,586.0	11.85%	135,000.0
11/30/15	912828PJ3	1.375	6,665,124.6	18.32%	2,673,000.0
12/31/15	912828PM6	2.125	22,299,353.3	60.67%	9,437,000.0
1/31/16	912828PS3	2.000	5,838,435.5	16.36%	5,141,000.0
2/15/16	912810DY7	9.250	2,407,000.0	44.32%	54,000.0
2/15/16	912828EW6	4.500	2,461,266.0	11.27%	21,000.0
2/29/16	912828QJ2	2.125	21,168,635.6	57.33%	21,168,635.6
2/29/16	912828KS8	2.625	10,580,487.3	45.65%	2,588,000.0
3/31/16	912828QA1	2.250	14,551,586.0	39.79%	14,551,586.0
3/31/16	912828KT6	2.375	9,035,590.6	35.94%	2,182,000.0
4/30/16	912828QF0	2.000	13,795,217.4	37.08%	13,795,217.4
4/30/16	912828KR0	2.625	13,575,965.3	50.47%	2,963,000.0
5/15/16	912810DV5	7.250	5,624,200.0	29.88%	518,000.0
5/15/16	912828FF2	5.125	8,397,117.0	36.05%	487,000.0
5/31/16	912828QP8	1.750	14,667,904.1	38.65%	14,667,904.1
5/31/16	912828KW9	3.250	10,567,943.0	39.29%	456,000.0
6/30/16	912828QR4	1.500	3,855,806.2	10.67%	3,855,806.2
6/30/16	912828KZ2	3.250	9,711,088.8	34.95%	2,300.0
7/31/16	912828QX1	1.500	1,042,193.9	2.89%	1,042,193.9
7/31/16	912828LD0	3.250	6,136,405.8	21.38%	391,000.0
8/15/16	912828FQ8	4.875	6,350,557.0	28.15%	49,000.0
8/31/16	912828RF9	1.000	1,070,488.4	2.97%	1,070,488.4
8/31/16	912828LL2	3.000	5,903,651.7	20.47%	977,000.0
9/30/16	912828RJ1	1.000	1,089,663.0	3.02%	1,089,663.0
9/30/16	912828LP3	3.000	5,737,674.4	19.44%	1,973,000.0
10/31/16	912828RM4	1.000	1,330,744.7	3.66%	1,330,744.7
10/31/16	912828LJ2	3.125	5,198,257.9	16.31%	2,127,000.0
11/15/16	912810DX3	7.500	8,566,000.0	45.59%	867,000.0
11/15/16	912828FY1	4.625	5,007,117.0	21.50%	1,310,000.0
11/30/16	912828RU6	0.875	1,585,823.8	4.33%	1,585,823.8
11/30/16	912828MA5	2.750	8,950,931.5	27.16%	2,696,000.0
12/31/16	912828RX0	0.875	1,133,424.8	3.14%	1,133,424.8
12/31/16	912828M9	3.250	10,568,398.6	32.08%	2,542,000.0
1/31/17	912828SC5	0.875	658,621.0	1.85%	658,621.0
1/31/17	912828MK3	3.125	6,087,441.8	18.72%	2,250,000.0
2/15/17	912828GH7	4.625	7,069,553.0	31.86%	854,000.0
2/28/17	912828MS6	3.000	10,952,456.6	33.41%	2,265,000.0
3/31/17	912828MV9	3.250	10,381,468.0	31.38%	2,225,000.0
4/30/17	912828NA4	3.125	11,645,620.9	35.63%	1,928,000.0
5/15/17	912810DY1	8.750	6,867,000.0	44.13%	221,000.0
5/15/17	912828GS3	4.500	12,618,342.0	49.32%	899,000.0
5/31/17	912828NG1	2.750	11,175,631.8	35.28%	2,329,000.0
6/30/17	912828NK2	2.500	10,353,466.6	33.51%	2,753,000.0
7/31/17	912828NR7	2.375	6,689,256.5	22.33%	2,207,000.0
8/15/17	912810DZ8	8.875	5,928,000.0	54.05%	841,000.0
8/15/17	912828HA1	4.750	12,249,000.0	43.75%	2,059,000.0
8/31/17	912828NV6	1.875	1,861,037.1	6.28%	1,135,000.0
9/30/17	912828PA2	1.875	4,610,631.0	15.41%	2,697,000.0
10/31/17	912828PF1	1.875	2,014,478.9	6.81%	1,185,000.0
11/15/17	912828HH6	4.250	9,957,924.0	35.98%	9,000.0
11/30/17	912828PK0	2.250	7,022,703.2	23.30%	1,712,000.0
12/31/17	912828PN4	2.750	13,207,607.0	43.37%	1,030,000.0
1/31/18	912828PT1	2.625	13,274,875.1	44.88%	7,489,000.0
2/15/18	912828HR4	3.500	12,994,224.0	33.14%	915,000.0
2/28/18	912828PF0	2.750	17,305,040.9	59.57%	17,305,040.9
3/31/18	912828QB9	2.875	14,453,514.1	47.70%	14,453,514.1
4/30/18	912828QG8	2.625	17,259,665.8	55.98%	17,259,665.8
5/15/18	912810EA2	9.125	3,357,900.0	49.99%	473,000.0
5/15/18	912828HZ6	3.875	20,989,923.0	61.59%	7,026,000.0
5/31/18	912828QC6	2.375	16,349,892.0	52.00%	16,349,892.0
6/30/18	912828QT0	2.375	10,147,639.4	33.90%	10,147,639.4
7/31/18	912828QV9	2.250	11,899,532.0	39.85%	11,899,532.0
8/15/18	912828JH4	4.000	22,634,630.9	61.42%	10,147,000.0
8/31/18	912828RE2	1.500	4,349,976.1	14.55%	4,349,976.1
9/30/18	912828RH5	1.375	3,608,863.6	12.07%	3,608,863.6
10/31/18	912828RP7	1.750	11,473,617.0	38.11%	11,473,617.0
11/15/18	912810EB0	9.000	3,596,000.0	50.12%	272,000.0
11/15/18	912828JR2	3.750	27,107,856.6	47.27%	15,805,000.0
11/30/18	912828RT6	1.375	9,012,968.3	27.03%	9,012,968.3
12/31/18	912828RY8	1.375	10,474,123.4	34.98%	10,474,123.4
1/31/19	912828SD3	1.250	545,714.5	1.85%	545,714.5
2/15/19	912810EC8	8.875	6,844,000.0	52.28%	1,534,000.0
2/15/19	912828KD1	2.750	27,310,943.8	46.54%	20,098,000.0
5/15/19	912828KQ2	3.125	24,952,691.9	38.74%	12,587,000.0
8/15/19	912810ED6	8.125	11,117,100.0	61.80%	2,943,000.0
8/15/19	912828LJ7	3.625	35,983,027.1	53.90%	15,836,000.0
11/15/19	912828LY4	3.375	31,736,602.9	44.68%	19,145,000.0
2/15/20	912810EE4	8.500	6,633,079.0	70.00%	1,069,000.0
2/15/20	912828MP2	3.625	15,185,187.4	21.21%	10,480,000.0
5/15/20	912810EF1	8.750	5,305,600.0	69.97%	625,000.0
5/15/20	912828ND8	3.500	21,351,847.2	31.30%	17,333,000.0
8/15/20	912810EG9	8.750	11,941,100.0	70.00%	1,456,000.0
8/15/20	912828NT3	2.625	16,656,924.3	24.55%	14,805,000.0
11/15/20	912828PC8	2.625	2,219,213.0	3.29%	810,000.0
2/15/21	912810EH7	7.875	7,052,600.0	70.00%	5,061,000.0
2/15/21	912828PX2	3.625	4,978,406.2	7.37%	4,978,406.2
5/15/21	912810EJ3	8.125	7,046,500.0	70.00%	2,376,000.0
5/15/21	912828QN3	3.125	14,792,000.0	22.41%	14,792,000.0
8/15/21	912810EK0	8.125	6,417,000.0	67.50%	3,095,000.0
8/15/21	912828RC6	2.125	879,892.6	1.32%	879,892.6
11/15/21	912810EL8	8.000	20,368,900.0	66.50%	5,987,000.0
11/15/21	912828RR3	2.000	4,096,361.5	5.84%	4,096,361.5
8/15/22	912810EM6	7.250	2,274,500.0	22.46%	231,000.0
11/15/22	912810EN4	7.625	3,059,000.0	41.21%	387,000.0
2/15/23	912810EP9	7.125	7,811,500.0	49.50%	1,725,000.0
8/15/23	912810EZ7	6.250	5,415,500.0	62.50%	525,000.0
11/15/24	912810ES3	7.500	3,409,100.0	35.50%	989,000.0
2/15/25	912810ET1	7.625	4,012,500.0	42.20%	1,935,000.0
8/15/25	912810EV6	6.875	4,260,500.0	38.08%	2,164,000.0
2/15/26	912810EW4	6.000	2,485,000.0	19.36%	52,000.0
8/15/26	912810EX2	6.750	4,591,000.0	52.11%	1,508,000.0
11/15/26	912810EY0	6.500	4,579,000.0	42.16%	779,000.0
2/15/27	912810EZ7	6.625	3,686,000.0	38.71%	162,000.0
8/15/27	912810FA1	6.375	3,438,500.0	37.39%	139,000.0
11/15/27	912810FB9	6.125	6,908,500.0	31.37%	629,000.0
8/15/28	912810FE3	5.500	4,468,808.0	37.95%	835,000.0
11/15/28	912810FF0	5.250	2,147,000.0	19.61%	289,000.0
2/15/29	912810FG8	5.250	2,628,000.0	23.15%	173,000.0
8/15/29	912810FJ2	6.125	5,242,000.0	46.89%	1,372,000.0
5/15/30	912810FM5	6.250	7,090,700.0	41.60%	2,542,000.0
2/15/31	912810FP8	5.375	2,500,740.0	5.32%	24,000.0
2/15/36	912810FT0	4.500	6,767,823.0	25.64%	4,147,000.0

2/15/37	912810PT9	4.750	6,258,591.0	37.73%	199,000.0	3,312,000.0
5/15/37	912810PL6	5.000	7,483,046.0	34.95%		
2/15/38	912810PW2	4.375	9,241,000.2	41.03%	3,000.0	1,301,000.0
5/15/38	912810PX0	4.500	8,811,256.6	34.55%	3,000.0	2,162,000.0
2/15/39	912810QA9	3.500	2,402,527.1	9.27%		406,000.0
5/15/39	912810QB7	4.250	12,262,742.2	31.62%	101,000.0	4,388,000.0
8/15/39	912810QC5	4.500	16,030,955.3	38.66%	161,000.0	9,604,000.0
11/15/39	912810QD3	4.375	8,541,975.3	19.17%	116,000.0	5,203,000.0
2/15/40	912810QE1	4.625	10,533,224.4	23.46%	88,000.0	7,347,000.0
5/15/40	912810QH4	4.375	6,217,176.0	14.30%	76,000.0	4,516,000.0
8/15/40	912810QK7	3.875	10,781,010.1	24.95%	392,000.0	9,438,000.0
11/15/40	912810QL5	4.250	6,091,015.0	14.20%	123,000.0	4,741,000.0
2/15/41	912810QN1	4.750	9,578,045.2	22.27%	156,000.0	9,578,045.2
5/15/41	912810QQ4	4.375	3,498,000.0	8.33%	208,000.0	3,498,000.0
8/15/41	912810QS0	3.750	1,655,928.4	3.90%		1,655,928.4
11/15/41	912810QT8	3.125	2,760,669.6	6.19%		2,760,669.6
			<u>1,565,805,789.8</u>		<u>-99,000.0</u>	<u>548,876,139.0</u>

U.S. Treasury Inflation-Protected Securities							
Maturity Date	CUSIP	Coupon	Par Value	Inflation Compensation	% of Total Outstanding	Change in Par from Prior Week	Change in Par from Prior Year
4/15/12	912828GN4	2.000	1,518,105.0	173,231.0	8.78%		-1,773,000.0
7/15/12	912828AF7	3.000	1,694,394.0	436,103.1	7.36%	-668,000.0	-1,170,000.0
4/15/13	912828HW3	0.625	142,657.7	9,927.5	0.95%	-2,000.0	-857,000.0
1/15/14	912828BW9	2.000	1,587,000.0	354,742.1	7.55%	-31,000.0	803,000.0
4/15/14	912828KM1	1.250	230,220.1	15,712.5	1.51%	-25,000.0	-47,000.0
1/15/15	912828DH0	1.625	1,497,000.0	275,418.1	7.88%	-604,000.0	938,000.0
4/15/15	912828M13	0.500	234,650.9	10,139.3	1.10%		
7/15/15	912828EA4	1.875	358,000.0	58,099.8	2.11%		
1/15/16	912828ET3	2.000	513,000.0	71,332.7	3.02%		64,000.0
4/15/16	912828QD5	0.125	367,024.6	8,889.3	0.96%		367,024.6
7/15/16	912828FL9	2.500	3,073,000.0	367,100.6	15.36%		12,000.0
1/15/17	912828GD6	2.375	2,590,507.0	313,580.9	15.01%		276,000.0
7/15/17	912828GX2	2.625	1,083,000.0	98,336.4	7.73%		495,000.0
1/15/18	912828HN3	1.625	2,630,955.0	208,213.8	16.02%		120,000.0
7/15/18	912828JE1	1.375	974,000.0	47,141.6	6.50%		
1/15/19	912828LX9	2.125	1,750,763.1	92,772.9	11.87%		81,000.0
7/15/19	912828LA6	1.875	527,976.3	31,050.3	3.48%		6,000.0
1/15/20	912828MF4	1.375	979,904.9	44,546.5	5.16%		6,000.0
7/15/20	912828NM8	1.250	4,492,733.3	164,613.7	13.87%		865,000.0
1/15/21	912828PP9	1.125	4,549,201.3	152,307.3	12.40%		3,899,153.9
7/15/21	912828QV5	0.625	840,867.2	2,581.5	2.35%		840,867.2
1/15/22	912828SA9	0.250	282,266.1	321.8	1.84%		282,266.1
1/15/25	912810FR4	2.375	6,458,899.0	1,287,646.1	23.06%		1,605,000.0
1/15/26	912810FS2	2.000	3,532,993.0	491,262.7	17.66%		304,000.0
1/15/27	912810PS1	2.375	3,048,379.0	369,006.3	18.49%		396,000.0
1/15/28	912810PV4	1.750	1,637,237.5	129,571.0	10.47%		
4/15/28	912810FD5	3.625	4,158,000.0	1,653,927.7	24.77%		1,144,000.0
1/15/29	912810PZ5	2.500	282,301.2	14,959.1	1.99%		
4/15/29	912810FH6	3.875	4,412,000.0	1,655,425.5	22.62%		904,000.0
4/15/32	912810FQ6	3.375	401,000.0	109,741.7	8.00%		101,000.0
2/15/40	912810QF8	2.125	5,365,388.2	246,646.9	35.36%		3,209,000.0
2/15/41	912810QP6	2.125	6,156,902.1	199,175.8	25.66%		6,156,902.1
			<u>67,370,326.5</u>	<u>9,092,882.7</u>		<u>-1,330,000.0</u>	<u>19,028,213.9</u>

Federal Agency Securities							
Maturity Date	CUSIP	Issuer	Coupon	Par Value	Change in Par From Prior Week	Change in Par From Prior Year	
2/16/12	31359M5H2	FNMA	5.000	681,000.0			
3/5/12	3137EABR0	FHLMC	4.750	1,014,000.0			
3/15/12	31359MMQ3	FNMA	6.125	811,000.0			
3/23/12	3137EABY4	FHLMC	2.125	2,514,000.0			
4/13/12	3133XTAW6	FHLMC	2.250	1,278,000.0			
4/20/12	31398AWK4	FNMA	1.875	629,000.0			
5/15/12	3133MNVV0	FHLMC	5.750	405,000.0			
5/18/12	31398ABX9	FNMA	4.875	914,000.0			
6/15/12	3137EACG1	FHLMC	1.750	1,139,000.0			
6/20/12	3133XTS49	FHLMC	1.875	629,000.0			
7/15/12	31344QD9	FHLMC	5.125	455,000.0			
8/10/12	31398AYM8	FNMA	1.750	1,928,000.0			
8/20/12	3137EAAV1	FHLMC	5.500	1,133,000.0			
8/22/12	3133XUE41	FHLMC	1.750	758,000.0			
9/15/12	31359MPF4	FNMA	4.375	112,000.0			
9/21/12	3137EACG7	FHLMC	2.125	2,521,000.0			
9/28/12	3133XLUU0	FHLMC	1.625	1,172,000.0			
10/10/12	3133XMLE6	FHLMC	4.625	659,000.0			
10/25/12	3137EAAZ2	FHLMC	4.625	844,000.0			
11/15/12	3133MTZL5	FHLMC	4.500	850,000.0			
11/19/12	31398AHZ8	FNMA	4.750	975,000.0			
11/21/12	3133XVEH9	FHLMC	1.625	794,000.0			
12/21/12	3137EABE8	FHLMC	4.125	2,500,000.0			
1/9/13	3137EACG2	FHLMC	1.375	422,000.0			
1/15/13	31344SA3	FHLMC	4.500	1,143,000.0			
1/16/13	3133XW7L7	FHLMC	1.500	107,000.0			
2/12/13	31398AKY7	FNMA	3.625	498,000.0			
2/22/13	31398AE24	FNMA	1.750	603,000.0			
2/27/13	3133XP2W3	FHLMC	3.375	422,000.0			
3/15/13	31359MRG0	FNMA	4.375	756,000.0			
3/20/13	3133X7F8	FHLMC	1.625	409,000.0			
4/9/13	31398AMW9	FNMA	3.250	370,000.0			
5/29/13	3133XQU34	FHLMC	3.625	812,000.0			
5/29/13	3137EABJ7	FHLMC	3.500	351,000.0			
6/14/13	31339X2M5	FHLMC	3.875	232,000.0			
6/28/13	3137EABM0	FHLMC	3.750	1,478,000.0			
7/12/13	31398ASD5	FNMA	3.875	2,486,000.0			
7/15/13	31344ATZ7	FHLMC	4.500	173,000.0			
8/14/13	3133XGVF8	FHLMC	5.125	808,000.0			
9/6/13	3133XR88	FHLMC	4.000	1,497,000.0			
9/16/13	3133X1BV8	FHLMC	4.500	564,000.0			
9/27/13	3137EABS7	FHLMC	4.125	3,000,000.0			
10/15/13	31359MTG8	FNMA	4.625	487,000.0			
10/18/13	3133XSAE8	FHLMC	3.625	1,085,000.0			
11/15/13	31344AUK8	FHLMC	4.875	708,000.0			
12/11/13	31398ALU9	FNMA	2.875	1,151,000.0			
1/7/14	3137EABX6	FHLMC	2.500	1,564,000.0			
1/15/14	31344AUM4	FHLMC	4.500	746,000.0			
2/5/14	31398AVD1	FNMA	2.750	3,500,000.0			
3/13/14	31398AVZ2	FNMA	2.750	4,068,000.0			
4/15/14	31359MU78	FNMA	4.125	749,000.0			
4/23/14	3137EACB3	FHLMC	2.500	1,629,000.0			
5/15/14	31398AXJ6	FNMA	2.500	883,000.0			
6/18/14	3133X7FK5	FHLMC	5.250	423,000.0			
7/15/14	31344AUL6	FHLMC	5.000	1,009,000.0			
7/28/14	3137EACD9	FHLMC	3.000	523,000.0			
8/13/14	3133XLP9	FHLMC	5.500	565,000.0			
9/16/14	31398AYY2	FNMA	3.000	1,556,000.0			
10/15/14	31359MUJ8	FNMA	4.625	306,000.0			
11/20/14	31398AZJ7	FNMA	2.625	1,023,000.0			
1/15/15	31344LUX0	FHLMC	4.500	1,089,000.0			
2/9/15	3137EACH0	FHLMC	2.875	711,000.0			
4/15/15	31359MA45	FNMA	5.000	982,000.0			
7/17/15	31344AVC5	FHLMC	4.375	802,000.0			
10/15/15	31359MZC0	FNMA	4.375	947,000.0			
11/17/15	31344AVG6	FHLMC	4.750	1,202,000.0			

1/19/16	3134A4ZT4	FHLMC	4.750	1,626,000.0
3/15/16	31359MH89	FNMA	5.000	2,061,000.0
4/18/16	3137EAAD1	FHLMC	5.250	2,161,000.0
5/18/16	3133XFJF4	FHLB	5.375	2,000,000.0
7/15/16	31359MS61	FNMA	5.375	1,035,000.0
7/18/16	3137EAA4G4	FHLMC	5.500	1,569,000.0
9/15/16	31359MW41	FNMA	5.250	2,000,000.0
10/18/16	3137EAAJ8	FHLMC	5.125	1,999,000.0
12/15/16	31359M2D4	FNMA	4.875	1,044,000.0
12/16/16	3133XHZK1	FHLB	4.750	1,269,000.0
2/13/17	31359M4D2	FNMA	5.000	1,351,000.0
2/16/17	3137EAAH1	FHLMC	5.000	1,500,000.0
4/18/17	3137EAA58	FHLMC	5.000	1,500,000.0
5/11/17	31359M7X5	FNMA	5.000	1,495,000.0
5/17/17	3133XKQX6	FHLB	4.875	1,500,000.0
6/12/17	31398ADM1	FNMA	5.375	737,000.0
8/23/17	3137EAA55	FHLMC	5.500	1,340,000.0
11/17/17	3133XMQ87	FHLB	5.000	923,000.0
11/17/17	3137EABA6	FHLMC	5.125	1,443,000.0
6/13/18	3137EABP3	FHLMC	4.875	1,982,000.0
3/27/19	3137EACA5	FHLMC	3.750	62,000.0
5/15/29	31359MEU3	FNMA	6.250	486,000.0
1/15/30	31359MFJ7	FNMA	7.125	665,000.0
5/15/30	31359MFP3	FNMA	7.250	285,000.0
11/15/30	31359MGK3	FNMA	6.625	382,000.0
3/15/31	3134A4AA2	FHLMC	6.750	316,000.0
7/15/32	3134A4KX1	FHLMC	6.250	213,000.0
				<u>101,498,000.0</u>

