

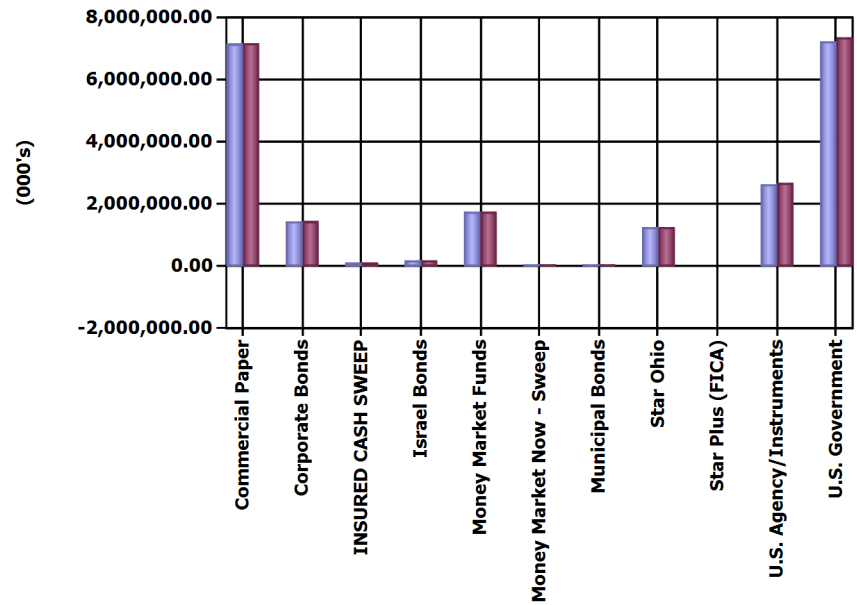


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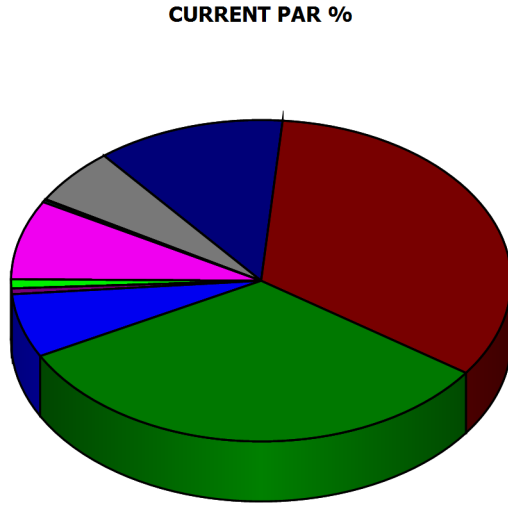
Investments Outstanding As Of Date: 7/30/2021

Assets (000's)	Current Par	Current Book	Current Market	Mkt/ Cur Book	Yield	WAL (Yr)	Mat (Yr)
Commercial Paper	7,174,786,000.00	7,169,221,250.72	7,172,346,619.06	100.04 %	0.13 %	.278	.278
Corporate Bonds	1,417,332,000.00	1,444,099,043.62	1,461,697,103.24	101.22 %	1.75 %	2.062	2.388
INSURED CASH SWEEP	128,642,517.98	128,642,517.98	128,642,517.98	100.00 %	0.15 %	.003	.003
Israel Bonds	200,000,000.00	200,000,000.00	200,088,387.00	100.04 %	2.26 %	2.399	2.399
Money Market Funds	1,765,325,941.18	1,765,325,941.18	1,765,325,941.18	100.00 %	0.04 %	.003	.003
Money Market Now - Sweep	50,991,935.61	50,991,935.61	50,991,935.61	100.00 %	0.01 %	.003	.003
Municipal Bonds	20,170,000.00	20,170,000.00	20,456,515.70	101.42 %	1.81 %	2.280	2.280
Star Ohio	1,263,149,868.81	1,263,149,868.81	1,263,149,868.81	100.00 %	0.08 %	.003	.003
Star Plus (FICA)	0.00	0.00	0.00	0.00 %	0.00 %	.000	.000
U.S. Agency/Instruments	2,688,838,000.00	2,635,426,814.12	2,691,099,944.73	102.11 %	0.73 %	.906	3.651
U.S. Government	7,360,058,500.00	7,234,877,834.41	7,370,223,024.30	101.87 %	0.55 %	1.701	1.701
<b>Totals (000's):</b>	<b>22,069,294,763.58</b>	<b>21,911,905,206.45</b>	<b>22,124,021,857.61</b>	<b>100.97 %</b>	<b>0.46 %</b>	<b>.925</b>	<b>1.280</b>

PORTFOLIO ALLOCATION



Current Book Market



- Commercial Paper - 33%
- Corporate Bonds - 6%
- INSURED CASH SWEEP - 1%
- Israel Bonds - 1%
- Money Market Funds - 8%
- Money Market Now - Sweep - 0%
- Municipal Bonds - 0%
- Star Ohio - 6%
- Star Plus (FICA) - 0%
- U.S. Agency/Instruments - 12%
- U.S. Government - 33%

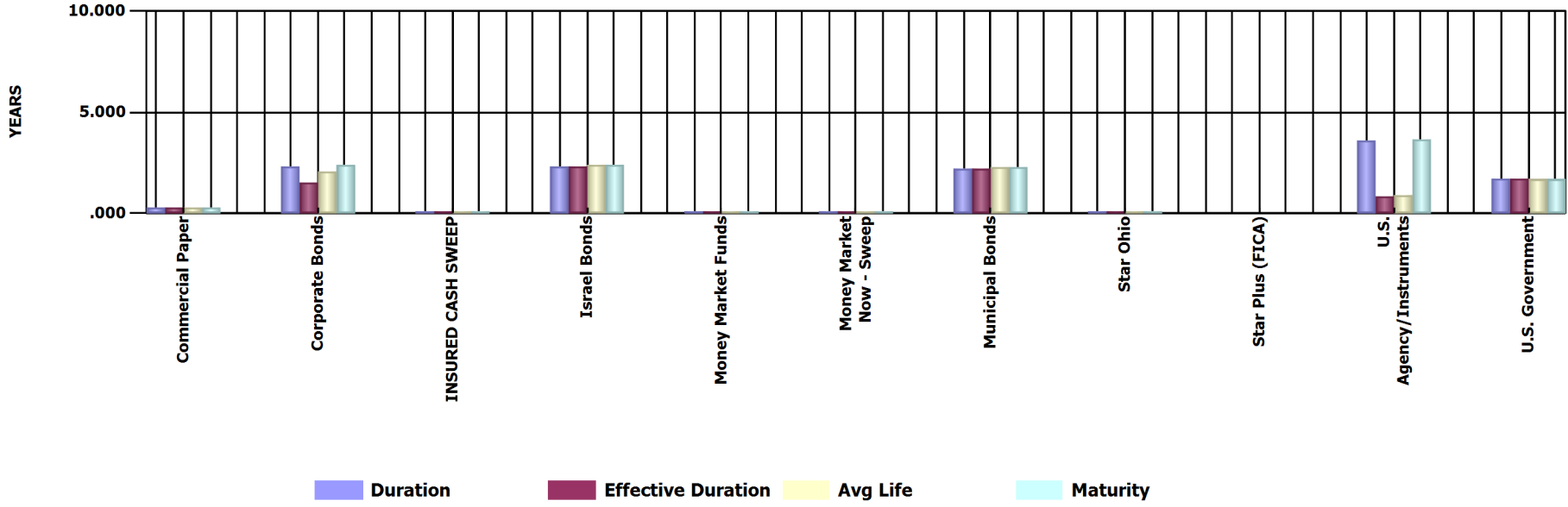


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Investments Outstanding As Of Date: 7/30/2021

Assets (000's)	Current Par	Duration (Yr)	Effective Duration (Yr)	WAL (Yr)	Mat (Yr)
Commercial Paper	7,174,786.00	.277	.277	.278	.278
Corporate Bonds	1,417,332.00	2.314	1.519	2.062	2.388
INSURED CASH SWEEP	128,642.52	.003	.003	.003	.003
Israel Bonds	200,000.00	2.312	2.312	2.399	2.399
Money Market Funds	1,765,325.94	.003	.003	.003	.003
Money Market Now - Sweep	50,991.94	.003	.003	.003	.003
Municipal Bonds	20,170.00	2.212	2.212	2.280	2.280
Star Ohio	1,263,149.87	.003	.003	.003	.003
Star Plus (FICA)	0.00	.000	.000	.000	.000
U.S. Agency/Instruments	2,688,838.00	3.600	.830	.906	3.651
U.S. Government	7,360,058.50	1.707	1.707	1.701	1.701
<b>Totals (000's):</b>	<b>22,069,294.76</b>	<b>1.270</b>	<b>.882</b>	<b>.925</b>	<b>1.280</b>

MATURITY ANALYSIS



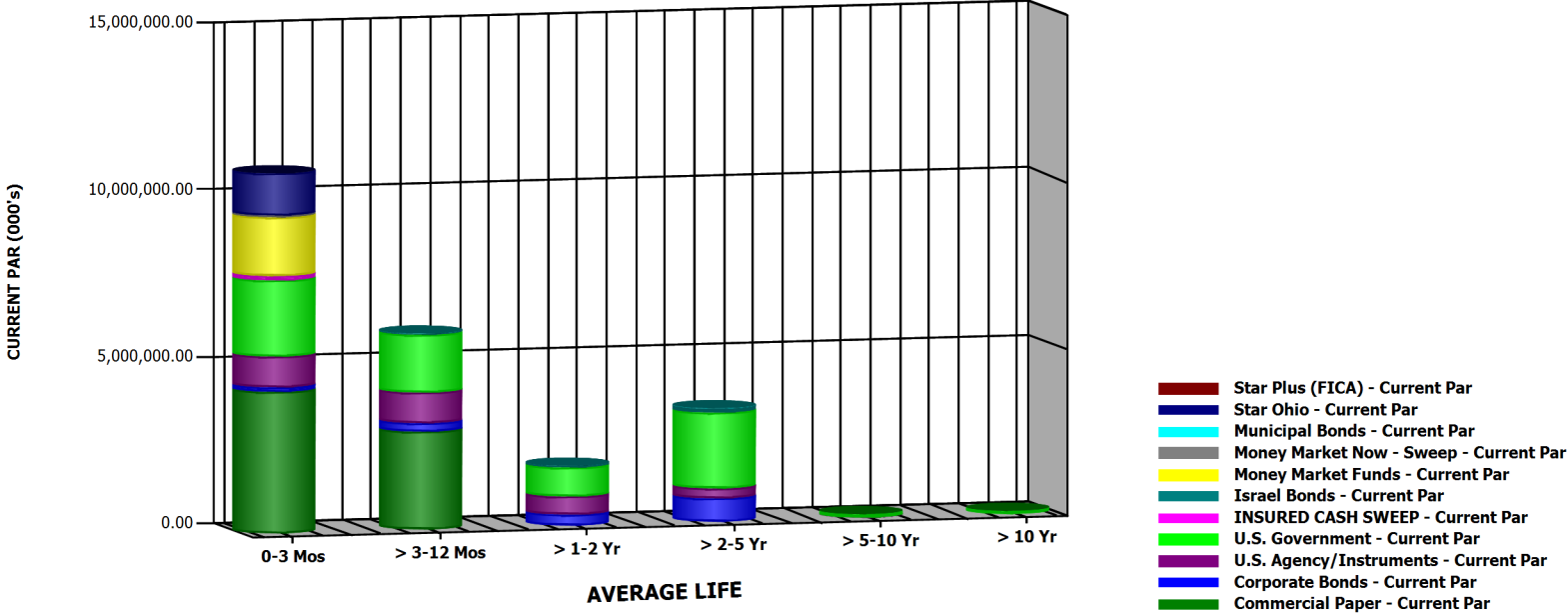


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Investments Outstanding As Of Date: 7/30/2021

Current Par (000's)	0-3 Mos	> 3-12 Mos	> 1-2 Yr	> 2-5 Yr	> 5-10 Yr	> 10 Yr	Totals (000's)
Commercial Paper	4,241,900.00	2,932,886.00	0.00	0.00	0.00	0.00	7,174,786.00
Corporate Bonds	133,239.00	253,934.00	330,290.00	699,869.00	0.00	0.00	1,417,332.00
INSURED CASH SWEEP	128,642.52	0.00	0.00	0.00	0.00	0.00	128,642.52
Israel Bonds	0.00	30,000.00	50,000.00	120,000.00	0.00	0.00	200,000.00
Money Market Funds	1,765,325.94	0.00	0.00	0.00	0.00	0.00	1,765,325.94
Money Market Now - Sweep	50,991.94	0.00	0.00	0.00	0.00	0.00	50,991.94
Municipal Bonds	0.00	4,985.00	4,665.00	10,520.00	0.00	0.00	20,170.00
Star Ohio	1,263,149.87	0.00	0.00	0.00	0.00	0.00	1,263,149.87
Star Plus (FICA)	0.00	0.00	0.00	0.00	0.00	0.00	0.00
U.S. Agency/Instruments	924,373.00	915,765.00	542,586.00	298,746.00	7,368.00	0.00	2,688,838.00
U.S. Government	2,279,564.00	1,734,612.25	869,127.25	2,272,678.75	108,283.25	95,793.00	7,360,058.50
Totals (000's):	10,787,186.26	5,872,182.25	1,796,668.25	3,401,813.75	115,651.25	95,793.00	22,069,294.76

AVERAGE LIFE DISTRIBUTION



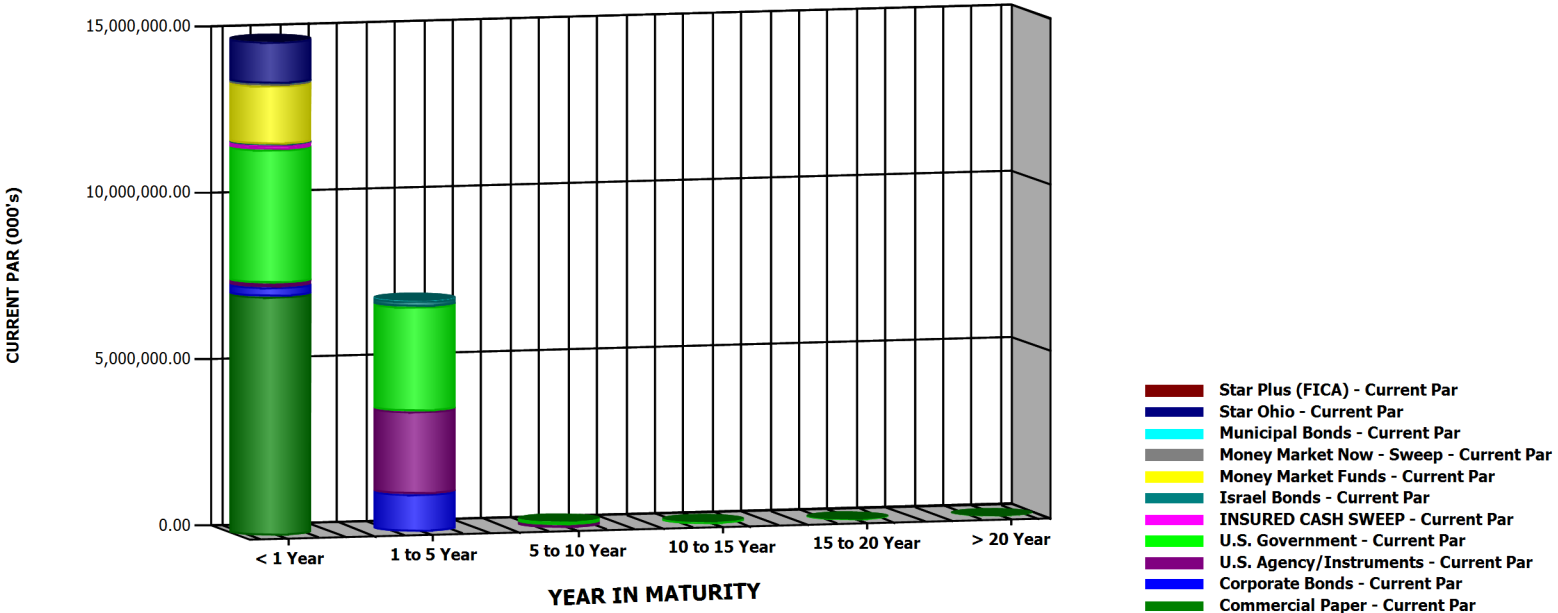


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Investments Outstanding As Of Date: 7/30/2021

Current Par (000's)	< 1 Year	1 to 5 Year	5 to 10 Year	10 to 15 Year	15 to 20 Year	> 20 Year	Totals (000's)
Commercial Paper	7,174,786.00	0.00	0.00	0.00	0.00	0.00	7,174,786.00
Corporate Bonds	287,593.00	1,129,739.00	0.00	0.00	0.00	0.00	1,417,332.00
INSURED CASH SWEEP	128,642.52	0.00	0.00	0.00	0.00	0.00	128,642.52
Israel Bonds	30,000.00	170,000.00	0.00	0.00	0.00	0.00	200,000.00
Money Market Funds	1,765,325.94	0.00	0.00	0.00	0.00	0.00	1,765,325.94
Money Market Now - Sweep	50,991.94	0.00	0.00	0.00	0.00	0.00	50,991.94
Municipal Bonds	4,985.00	15,185.00	0.00	0.00	0.00	0.00	20,170.00
Star Ohio	1,263,149.87	0.00	0.00	0.00	0.00	0.00	1,263,149.87
Star Plus (FICA)	0.00	0.00	0.00	0.00	0.00	0.00	0.00
U.S. Agency/Instruments	116,317.00	2,486,153.00	86,368.00	0.00	0.00	0.00	2,688,838.00
U.S. Government	4,014,176.25	3,141,806.00	108,283.25	63,236.00	24,152.00	8,405.00	7,360,058.50
Totals (000's):	14,835,967.51	6,942,883.00	194,651.25	63,236.00	24,152.00	8,405.00	22,069,294.76

MATURITY DISTRIBUTION

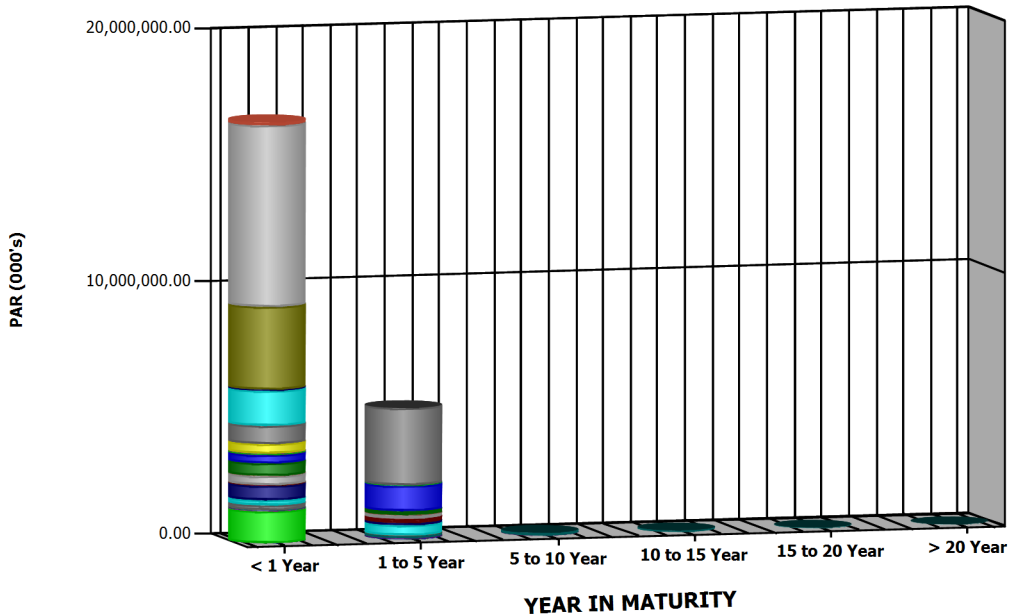




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Investments Outstanding As Of Date: 7/30/2021

Par (000's)	< 1 Year	1 to 5 Year	5 to 10 Year	10 to 15 Year	15 to 20 Year	> 20 Year	Totals (000's)
Commercial Paper	7,174,786.00	0.00	0.00	0.00	0.00	0.00	7,174,786.00
Corporate Bonds	387,173.00	1,030,159.00	0.00	0.00	0.00	0.00	1,417,332.00
INSURED CASH SWEEP	128,642.52	0.00	0.00	0.00	0.00	0.00	128,642.52
Israel Bonds	30,000.00	170,000.00	0.00	0.00	0.00	0.00	200,000.00
Money Market Funds	1,765,325.94	0.00	0.00	0.00	0.00	0.00	1,765,325.94
Money Market Now - Sweep	50,991.94	0.00	0.00	0.00	0.00	0.00	50,991.94
Municipal Bonds	4,985.00	15,185.00	0.00	0.00	0.00	0.00	20,170.00
Star Ohio	1,263,149.87	0.00	0.00	0.00	0.00	0.00	1,263,149.87
Star Plus (FICA)	0.00	0.00	0.00	0.00	0.00	0.00	0.00
U.S. Agency/Instruments	1,840,138.00	841,332.00	7,368.00	0.00	0.00	0.00	2,688,838.00
U.S. Government	4,014,176.25	3,141,806.00	108,283.25	63,236.00	24,152.00	8,405.00	7,360,058.50
Totals (000's):	16,659,368.51	5,198,482.00	115,651.25	63,236.00	24,152.00	8,405.00	22,069,294.76



- INSURED CASH SWEEP - Par
- CP-DISC-US-ACT/360-ZERO-Z - Par
- GOVT-US-ACT/360-ZERO-Z - Par
- COMMERCIAL PAPER - OPEN TERM - Par
- STAR OHIO-STAR PLUS(REINV DVD) - Par
- MONEY MARKET NOW - SWEEP ACCT - Par
- MONEY MARKET FUND - CASH ACCT - Par
- GOVT-US-ACT/ACT-FXD-S - Par
- MONEY MARKET NOW ACCT - Par
- CORP-US-30/360-FLT-Q - Par
- CORP-US-ACT/360-FLT-Q - Par
- CORP-US-30/360-STEP-S - Par
- CORP-US-30/360-FLT-M - Par
- CORP-US-30/360-FXD-S - Par
- FHLMC-GOVT-US-30/360-FXD-S - Par
- FFCB-GOVT-US-ACT/360-FLT-M - Par
- MUNI-US-30/360-FXD-S - Par
- FFCB-GOVT-US-30/360-FXD-S - Par
- FHLMC-GOVT-US-30/360-STEP-S - Par
- ISRAEL-ACT/365-FLT-S - Par
- ISRAEL-ACT/365-FXD-S - Par
- FHLB-GOVT-US-30/360-FXD-S - Par
- FNMA-GOVT-US-30/360-FXD-S - Par
- FHLB-GOVT-US-30/360-STEP-S - Par
- RFCS-GOVT-US-ACT/ACT-ZERO-Z - Par
- GOVT-US-ACT/ACT-ZERO-Z - Par
- FHLMC-GOVT-ACT/360-ZERO-Z - Par
- STAR OHIO - CASH ACCT - Par
- FNMA-GOVT-US-30/360-ZERO-Z - Par
- TVA-US-ACT/360-ZERO-Z - Par
- FED-GOVT-US-30/360-FXD-S - Par

CALL/MATURITY DISTRIBUTION



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Investments Outstanding As Of Date: 7/30/2021

INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Current Par	YTM	Days to Maturity
27044	146173	2000	STAR OHIO 27044	05/31/2015	3,375,954.56	.075	07/31/2021	3,375,954.56	.075	1
10010	154433	1000	STAR OHIO 10010	05/31/2015	796,316,141.05	.075	07/31/2021	796,316,141.05	.075	1
63942	174457	1020	STAR OHIO 63942	05/31/2015	8,390,421.95	.075	07/31/2021	8,390,421.95	.075	1
70933	182202	1010	STAR OHIO 70933	05/31/2015	0.00	.075	07/31/2021	0.00	.075	1
38141W273	184539	1000	GOLDMAN SACHS FIN SQ GOV	05/31/2015	575,869.86	.010	07/31/2021	575,869.86	.010	1
NOWSW3006	193190	1000	NOW ACCT-SWEEP ACCT-300	05/31/2015	50,991,935.61	.010	07/31/2021	50,991,935.61	.010	1
MMNOW0170	207633	1020	KEYBANK - INVESTMENT MAT	05/31/2015	8,004,396.46	.010	07/31/2021	8,004,396.46	.010	1
825252885	213723	1000	INVESCO GOVT & AGENCY PO	05/31/2015	801,803,492.64	.030	07/31/2021	801,803,492.64	.030	1
52470G791	216151	1000	WESTERN ASSET INST GOVT	05/31/2015	0.00	.010	07/31/2021	0.00	.010	1
PLUS30026	216345	1000	STAR OHIO - 10010	05/31/2015	0.00	.240	07/31/2021	0.00	.240	1
912828S76	227654	1020	US TREASURY NOTE 1.125 7-3	08/09/2016	14,995,898.44	1.125	07/31/2021	15,000,000.00	1.131	1
CITZMMKT3	229092	1000	CITIZENS INTEREST BEARING	01/09/2017	0.00	.120	07/31/2021	0.00	.120	1
OPNCP8020	236848	1000	US BANK - OPEN CP	05/21/2018	0.00	.005	07/31/2021	0.00	.005	1
KEYBMMKT0	238506	1000	KEYBANK STRATEGIC DEPOSI	10/05/2018	200,754,155.67	.150	07/31/2021	200,754,155.67	.150	1
912828S76	239551	1020	T 1 1-8 07-31-21	01/23/2019	4,824,023.44	1.125	07/31/2021	5,000,000.00	2.575	1
WTFBMMKT5	245817	1000	Waterford Negotiated Deposit	05/08/2020	21,744,261.22	.050	07/31/2021	21,744,261.22	.050	1
HUNTMMKT1	245818	1000	HUNTINGTON NEGOTIATED D	05/08/2020	25,017,800.21	.100	07/31/2021	25,017,800.21	.100	1
HUNTMMKT1	246013	1000	HUNTINGTON DEPOSIT	06/05/2020	100,124,619.35	.100	07/31/2021	100,124,619.35	.100	1
CORTMMKT6	246407	1000	CORTLAND NEGOTIATED DEP	07/24/2020	0.00	.020	07/31/2021	0.00	.020	1
PNCBMMKT9	246515	1000	PNC BANK NEGOTIATED DEPO	08/07/2020	0.00	.020	07/31/2021	0.00	.020	1
PREBMMKT8	246886	1000	PREMIER BANK	09/25/2020	25,006,041.64	.020	07/31/2021	25,006,041.64	.020	1
912828S76	247378	1000	T 1 1-8 07-31-21	11/09/2020	50,371,093.75	1.125	07/31/2021	50,000,000.00	.101	1
AXOSMMKT3	248038	1000	AXOS NEGOTIATED DEPOSIT	12/30/2020	0.00	.150	07/31/2021	0.00	.150	1
76656	250546	1060	STAR OHIO 76656	05/19/2021	455,067,351.25	.075	07/31/2021	455,067,351.25	.075	1
38141W273	250549	1060	GOLDMAN SACHS FIN SQ GOV	05/19/2021	82,280,039.13	.030	07/31/2021	82,280,039.13	.030	1
825252885	250550	1060	INVESCO GVT & AGENCY INST	05/19/2021	500,015,265.00	.010	07/31/2021	500,015,265.00	.010	1



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Investments Outstanding As Of Date: 7/30/2021

INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Current Par	YTM	Days to Maturity
CITZINTR1	251259	1000	CITIZENS INTRAFI SWEEP AC	07/21/2021	128,642,517.98	.150	07/31/2021	128,642,517.98	.150	1
06366GV22	248517	1000	BMOCHI 0 08-02-21	02/02/2021	24,981,145.83	.000	08/02/2021	25,000,000.00	.150	3
0347M2V37	250990	1000	ANGLES CP 0 08-03-21	07/01/2021	49,996,333.33	.000	08/03/2021	50,000,000.00	.080	4
912796J83	250994	1000	B 08-03-21	07/07/2021	49,998,312.50	.000	08/03/2021	50,000,000.00	.045	4
912796J83	250995	1000	B 08-03-21	07/07/2021	49,998,312.50	.000	08/03/2021	50,000,000.00	.045	4
912796J83	251022	1000	B 0 08-03-21	07/07/2021	49,998,312.50	.000	08/03/2021	50,000,000.00	.045	4
912796J83	251023	1000	B 0 08-03-21	07/07/2021	49,998,312.50	.000	08/03/2021	50,000,000.00	.045	4
50211TV37	251060	1000	LOREAL CP 0 08-03-21	07/08/2021	22,999,169.44	.000	08/03/2021	23,000,000.00	.050	4
69372AV41	251033	1000	PCAR CP 08-04-21	07/06/2021	12,899,480.42	.000	08/04/2021	12,900,000.00	.050	5
46640PV59	247667	1000	JPMSCC CP 0 08-05-21	12/01/2020	49,910,805.56	.000	08/05/2021	50,000,000.00	.260	6
62479LV51	248125	1000	MUFGBK 0 08-05-21	01/07/2021	49,938,750.00	.000	08/05/2021	50,000,000.00	.210	6
912796C64	248505	1000	WIB 08-05-21	02/04/2021	49,984,833.50	.000	08/05/2021	50,000,000.00	.060	6
912796C64	251063	1000	B 08-05-21	07/08/2021	49,998,250.00	.000	08/05/2021	50,000,000.00	.045	6
912796C64	251064	1000	B 08-05-21	07/08/2021	49,998,250.00	.000	08/05/2021	50,000,000.00	.045	6
22533TV52	251278	1000	CACPNY 0 08-05-21	07/22/2021	49,998,638.89	.000	08/05/2021	50,000,000.00	.070	6
22533TV52	251279	1000	CACPNY 0 08-05-21	07/22/2021	49,998,638.89	.000	08/05/2021	50,000,000.00	.070	6
22533TV52	251280	1000	CACPNY 0 08-05-21	07/22/2021	49,998,638.89	.000	08/05/2021	50,000,000.00	.070	6
22533TV52	251281	1000	CACPNY 0 08-05-21	07/22/2021	49,998,638.89	.000	08/05/2021	50,000,000.00	.070	6
60689FV62	250369	1000	MIZUNY 0 08-06-21	05/06/2021	49,984,028.00	.000	08/06/2021	50,000,000.00	.125	7
60689FV62	250384	1000	MIZUNY CP 0 08-06-21	05/07/2021	24,992,100.69	.000	08/06/2021	25,000,000.00	.125	7
0347M2V60	250991	1000	ANGLES CP 0 08-06-21	07/01/2021	49,996,000.00	.000	08/06/2021	50,000,000.00	.080	7
0347M2V60	251266	1000	ANGLES CP 08-06-21	07/22/2021	49,998,333.33	.000	08/06/2021	50,000,000.00	.080	7
0347M2V60	251267	1000	ANGLES CP 08-06-21	07/22/2021	49,998,333.34	.000	08/06/2021	50,000,000.00	.080	7
14912L6U0	243705	1030	CAT 1.7 08-09-21	12/12/2019	4,984,500.00	1.700	08/09/2021	5,000,000.00	1.890	10
19424HVA5	250295	1000	CCPV CP 0 08-10-21	05/04/2021	49,980,263.89	.000	08/10/2021	50,000,000.00	.145	11
912796J91	251065	1000	B 08-10-21	07/13/2021	49,998,250.00	.000	08/10/2021	50,000,000.00	.045	11
912796J91	251066	1000	B 08-10-21	07/13/2021	49,998,250.00	.000	08/10/2021	50,000,000.00	.045	11
30229AVB2	251059	1000	XON CP 0 08-11-21	07/08/2021	49,997,638.89	.000	08/11/2021	50,000,000.00	.050	12
9127964B2	248674	1000	B 08-12-21	02/16/2021	49,988,937.50	.000	08/12/2021	50,000,000.00	.045	13
9127964B2	248675	1000	B 08-12-21	02/16/2021	49,988,937.50	.000	08/12/2021	50,000,000.00	.045	13
9127964B2	250361	1000	B 08-12-21	05/07/2021	49,998,652.78	.000	08/12/2021	50,000,000.00	.010	13
9127964B2	250362	1000	B 08-12-21	05/07/2021	49,998,652.78	.000	08/12/2021	50,000,000.00	.010	13
06366GVC0	250368	1000	BMOCHI CP 0 08-12-21	05/06/2021	24,991,833.33	.000	08/12/2021	25,000,000.00	.120	13



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INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Current Par	YTM	Days to Maturity
86563GVC3	250370	1000	SUMTNY CP 0 08-12-21	05/06/2021	49,982,305.56	.000	08/12/2021	50,000,000.00	.130	13
9127964B2	250388	1000	WIB 08-12-21	05/13/2021	49,998,736.11	.000	08/12/2021	50,000,000.00	.010	13
9127964B2	250389	1000	WIB 08-12-21	05/13/2021	49,998,736.00	.000	08/12/2021	50,000,000.00	.010	13
0347M2VC7	250865	1000	ANGLES CP 0 08-12-21	06/21/2021	24,996,750.00	.000	08/12/2021	25,000,000.00	.090	13
0347M2VC7	250866	1000	ANGLES CP 0 08-12-21	06/21/2021	49,993,500.00	.000	08/12/2021	50,000,000.00	.090	13
9127964B2	251229	1020	B 08-12-21	07/20/2021	24,999,440.97	.000	08/12/2021	25,000,000.00	.035	13
2254EAVD2	247494	1000	CSFBNY 0 08-13-21	11/17/2020	49,899,125.00	.000	08/13/2021	50,000,000.00	.271	14
2254EAVD2	247495	1000	CSFBNY 0 08-13-21	11/17/2020	49,899,125.00	.000	08/13/2021	50,000,000.00	.271	14
912833LE8	178333	2000	US TREASURY STRIP	10/04/2006	24,277.50	.000	08/15/2021	50,000.00	4.920	16
912833LE8	178587	2000	US TREASURY STRIP	10/26/2006	65,704.56	.000	08/15/2021	138,000.00	5.076	16
912833LE8	178997	2000	US TREASURY STRIP	11/28/2006	24,808.50	.000	08/15/2021	50,000.00	4.820	16
912833LE8	182221	2000	US TREASURY STRIP	08/28/2007	49,631.00	.000	08/15/2021	100,000.00	5.080	16
912833LE8	182757	2000	US TREASURY STRIP	10/05/2007	50,705.00	.000	08/15/2021	100,000.00	4.960	16
912833LE8	188068	2000	US TREASURY STRIP	09/15/2008	29,050.00	.000	08/15/2021	50,000.00	4.249	16
912833LE8	188163	2010	US TREASURY STRIP	09/22/2008	339,684.48	.000	08/15/2021	576,000.00	4.137	16
912833LE8	193254	2000	US TREASURY STRIP	08/18/2009	58,879.25	.000	08/15/2021	100,000.00	4.466	16
912833LE8	199561	2000	US TREASURY STRIP	08/13/2010	34,594.00	.000	08/15/2021	50,000.00	3.375	16
912833LE8	200624	2000	US TREASURY STRIP	09/24/2010	71,034.00	.000	08/15/2021	100,000.00	3.165	16
912833LE8	207491	2000	US TREASURY STRIP	09/23/2011	40,528.50	.000	08/15/2021	50,000.00	2.134	16
912833LE8	207861	2000	US TREASURY STRIP	10/31/2011	79,323.00	.000	08/15/2021	100,000.00	2.380	16
912833LE8	207914	2000	US TREASURY STRIP	11/03/2011	39,611.50	.000	08/15/2021	50,000.00	2.395	16
912833LE8	211240	2000	US TREASURY STRIP	08/17/2012	43,207.00	.000	08/15/2021	50,000.00	1.630	16
912833LE8	211300	2000	US TREASURY STRIP	08/22/2012	85,578.00	.000	08/15/2021	100,000.00	1.742	16
912833LE8	215295	2000	US TREASURY STRIP	08/16/2013	41,120.00	.000	08/15/2021	50,000.00	2.460	16
912833LE8	215618	2000	US TREASURY STRIP	09/26/2013	41,365.50	.000	08/15/2021	50,000.00	2.419	16
912833LE8	215882	2000	US TREASURY STRIP	11/01/2013	84,203.00	.000	08/15/2021	100,000.00	2.220	16
912833LE8	218837	2000	US TREASURY STRIP	08/28/2014	344,292.00	.000	08/15/2021	400,000.00	2.165	16
912833LE8	219029	2000	US TREASURY STRIP	09/18/2014	85,300.00	.000	08/15/2021	100,000.00	2.315	16
912833LE8	219289	2000	US TREASURY STRIP	10/17/2014	35,012.00	.000	08/15/2021	40,000.00	1.960	16
912833LE8	224321	2000	USTREASURYSTRIP	10/08/2015	90,856.00	.000	08/15/2021	100,000.00	1.645	16
912833LE8	224483	2000	USTREASURYSTRIP	10/22/2015	90,730.00	.000	08/15/2021	100,000.00	1.680	16
912833LE8	224552	2000	USTREASURYSTRIP	10/29/2015	36,226.00	.000	08/15/2021	40,000.00	1.717	16
912833LE8	228089	2000	US TREASURY STRI ZERO-% 8	09/23/2016	47,019.00	.000	08/15/2021	50,000.00	1.260	16





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912833LE8	228285	2000	US TREASURY STRI ZERO-% 8	10/14/2016	234,192.50	.000	08/15/2021	250,000.00	1.355	16
912833LE8	234128	2000	S 0 08-15-21	10/26/2017	37,293.60	.000	08/15/2021	40,000.00	1.850	16
912833LE8	234152	2000	S 0 08-15-21	10/26/2017	46,634.50	.000	08/15/2021	50,000.00	1.840	16
912833LE8	234187	2000	S 0 08-15-21	10/27/2017	23,309.75	.000	08/15/2021	25,000.00	1.850	16
912833LE8	237890	2000	S 0 08-15-21	08/23/2018	110,886.00	.000	08/15/2021	120,000.00	2.670	16
912833LE8	237917	2000	S 0 08-15-21	08/23/2018	36,972.80	.000	08/15/2021	40,000.00	2.660	16
912833LE8	237930	2000	S 0 08-15-21	08/23/2018	231,005.00	.000	08/15/2021	250,000.00	2.671	16
912833LE8	238207	2000	S 0 08-15-21	09/13/2018	36,922.00	.000	08/15/2021	40,000.00	2.760	16
912833LE8	238692	2000	S 0 08-15-21	10/25/2018	368,308.00	.000	08/15/2021	400,000.00	2.962	16
912833LE8	242338	2000	S 0 08-15-21	08/19/2019	24,224.75	.000	08/15/2021	25,000.00	1.590	16
912833LE8	242567	2000	S 0 08-15-21	09/06/2019	97,218.00	.000	08/15/2021	100,000.00	1.459	16
912833LE8	242660	2000	S 0 08-15-21	09/12/2019	77,585.60	.000	08/15/2021	80,000.00	1.599	16
912833LE8	242797	2000	S 0 08-15-21	09/23/2019	242,092.50	.000	08/15/2021	250,000.00	1.704	16
084670BC1	244599	1030	BRK 3 3-4 08-15-21	03/06/2020	2,960,751.00	3.750	08/15/2021	2,850,000.00	1.027	16
912833LE8	246475	2000	S 0 08-15-21	08/10/2020	39,986.00	.000	08/15/2021	40,000.00	.035	16
912833LE8	246780	2000	US Treasury Strip 08,15,2021	09/18/2020	79,965.16	.000	08/15/2021	80,000.00	.048	16
912833LE8	247000	2000	S 0 08-15-21	10/13/2020	39,983.20	.000	08/15/2021	40,000.00	.050	16
912833LE8	247127	2000	S 0 08-15-21	10/22/2020	39,981.58	.000	08/15/2021	40,000.00	.057	16
07644AVG6	250467	1000	BEDFDG CP 0 08-16-21	05/17/2021	24,993,048.61	.000	08/16/2021	25,000,000.00	.110	17
62479LVG7	250473	1000	MUFG BK CP 08-16-21	05/17/2021	49,989,888.89	.000	08/16/2021	50,000,000.00	.080	17
912796K24	250424	1000	CMB 0 08-17-21	05/12/2021	49,999,730.50	.000	08/17/2021	50,000,000.00	.002	18
912796K24	250425	1000	CMB 0 08-17-21	05/12/2021	49,999,730.50	.000	08/17/2021	50,000,000.00	.002	18
86563GVJ8	250319	1000	SUMTNY CP 0 08-18-21	05/05/2021	49,979,583.33	.000	08/18/2021	50,000,000.00	.140	19
62479LVJ1	250508	1000	MUFG BK CP 0 08-18-21	05/18/2021	24,994,888.89	.000	08/18/2021	25,000,000.00	.080	19
2254EAVK6	247575	1000	CSFB NY 0 08-19-21	11/24/2020	49,903,222.22	.000	08/19/2021	50,000,000.00	.261	20
912796D48	248722	1000	B 08-19-21	02/18/2021	24,993,680.56	.000	08/19/2021	25,000,000.00	.050	20
912796D48	248723	1000	B 08-19-21	02/18/2021	49,987,361.11	.000	08/19/2021	50,000,000.00	.050	20
912796D48	248724	1000	B 08-19-21	02/18/2021	49,987,361.11	.000	08/19/2021	50,000,000.00	.050	20
86563GVK5	250436	1000	SUMTNY CP 0 08-19-21	05/13/2021	24,991,493.06	.000	08/19/2021	25,000,000.00	.125	20
912796D48	250466	1000	WIB 08-19-21	05/20/2021	49,999,368.06	.000	08/19/2021	50,000,000.00	.005	20
0347M2VK9	250867	1000	ANGLES 0 08-19-21	06/21/2021	49,992,625.00	.000	08/19/2021	50,000,000.00	.090	20
0347M2VK9	250868	1000	ANGLES 0 08-19-21	06/21/2021	49,992,625.00	.000	08/19/2021	50,000,000.00	.090	20
2254EAVL4	247549	1000	CSFB NY 0 08-20-21	11/23/2020	49,902,500.00	.000	08/20/2021	50,000,000.00	.261	21



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2254EAVL4	247550	1000	CSFBNY 0 08-20-21	11/23/2020	24,951,250.00	.000	08/20/2021	25,000,000.00	.261	21
86563GVL3	250385	1000	SUMTNY CP 0 08-20-21	05/10/2021	24,990,083.33	.000	08/20/2021	25,000,000.00	.140	21
60689FVPO	250507	1000	MIZUNY CP 08-23-21	05/18/2021	24,992,590.28	.000	08/23/2021	25,000,000.00	.110	24
13607EVP1	251270	1000	CANHLD CP 0 08-23-21	07/22/2021	49,997,111.11	.000	08/23/2021	50,000,000.00	.065	24
3130A9B34	227877	1010	FHLB MULTI STEP .750 8-24-2	09/08/2016	15,000,000.00	1.620	08/24/2021	15,000,000.00	1.620	25
912796K32	250426	1000	CMB 0 08-24-21	05/12/2021	49,999,277.78	.000	08/24/2021	50,000,000.00	.005	25
912796K32	250427	1000	CMB 0 08-24-21	05/12/2021	49,999,277.78	.000	08/24/2021	50,000,000.00	.005	25
912796K32	251310	1000	B 08-24-21	07/27/2021	49,998,444.44	.000	08/24/2021	50,000,000.00	.040	25
912796K32	251311	1000	B 08-24-21	07/27/2021	49,998,444.45	.000	08/24/2021	50,000,000.00	.040	25
78015CVRO	248905	1000	RYNYCP 0 08-25-21	02/25/2021	24,983,659.72	.000	08/25/2021	25,000,000.00	.130	26
78015CVRO	248906	1000	RYNYCP 0 08-25-21	02/25/2021	49,967,319.45	.000	08/25/2021	50,000,000.00	.130	26
78015CVS8	248444	1000	RYNYCP CP 0 08-26-21	01/27/2021	49,956,041.67	.000	08/26/2021	50,000,000.00	.150	27
912796D55	248823	1000	B 08-26-21	02/25/2021	49,989,888.89	.000	08/26/2021	50,000,000.00	.040	27
912796D55	248895	1000	B 08-26-21	02/26/2021	49,988,687.50	.000	08/26/2021	50,000,000.00	.045	27
912796D55	248896	1000	B 08-26-21	02/26/2021	49,988,687.50	.000	08/26/2021	50,000,000.00	.045	27
30229AVS5	249407	1000	XON CP 0 08-26-21	04/05/2021	49,980,138.89	.000	08/26/2021	50,000,000.00	.100	27
30229AVS5	249408	1000	XON CP 0 08-26-21	04/05/2021	49,980,138.89	.000	08/26/2021	50,000,000.00	.100	27
30229AVS5	249470	1000	XON CP 0 08-26-21	04/09/2021	24,991,312.50	.000	08/26/2021	25,000,000.00	.090	27
06366GVS5	250072	1000	BMOCHI 0 08-26-21	04/26/2021	24,989,833.33	.000	08/26/2021	25,000,000.00	.120	27
60689FVS4	250905	1000	MIZUNY CP 0 08-26-21	06/23/2021	24,997,555.56	.000	08/26/2021	25,000,000.00	.055	27
2254EAVT7	247626	1000	CSFBNY 0 08-27-21	11/30/2020	24,949,375.00	.000	08/27/2021	25,000,000.00	.271	28
13607EVT3	247654	1000	CANHLD 0 08-27-21	12/01/2020	24,960,770.83	.000	08/27/2021	25,000,000.00	.210	28
62479LVT9	251301	1000	MUFGBK CP 0 08-27-21	07/23/2021	24,998,541.67	.000	08/27/2021	25,000,000.00	.060	28
13607EVT3	251316	1000	CANHLD CP 0 08-27-21	07/26/2021	24,998,666.67	.000	08/27/2021	25,000,000.00	.060	28
86563GVW9	250928	1000	SUMTNY CP 08-30-21	06/24/2021	49,993,486.11	.000	08/30/2021	50,000,000.00	.070	31
9128282F6	227998	1020	US TREASURY NOTE 1.125 8-3	09/13/2016	14,932,031.25	1.125	08/31/2021	15,000,000.00	1.219	32
9128282F6	233563	1020	T 1 1-8 08-31-21	09/01/2017	14,724,609.38	1.125	08/31/2021	15,000,000.00	1.601	32
02314PVX6	249043	1000	AMZN CP 0 08-31-21	03/04/2021	49,983,750.00	.000	08/31/2021	50,000,000.00	.065	32
09659BW14	250515	1060	BNPPNY 0 09-01-21	05/19/2021	49,982,500.00	.000	09/01/2021	50,000,000.00	.120	33
09659BW14	250516	1060	BNPPNY 0 09-01-21	05/19/2021	49,982,500.00	.000	09/01/2021	50,000,000.00	.120	33
09659BW14	250517	1060	BNPPNY 0 09-01-21	05/19/2021	24,991,250.00	.000	09/01/2021	25,000,000.00	.120	33
22533TW10	250518	1060	CACPNY 0 09-01-21	05/19/2021	24,991,979.17	.000	09/01/2021	25,000,000.00	.110	33
22533TW10	250519	1060	CACPNY 0 09-01-21	05/19/2021	49,983,958.33	.000	09/01/2021	50,000,000.00	.110	33



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22533TW10	250520	1060	CACPNY 0 09-01-21	05/19/2021	49,983,958.33	.000	09/01/2021	50,000,000.00	.110	33
62479LW19	250526	1060	MUFGBK 0 09-01-21	05/19/2021	24,994,895.83	.000	09/01/2021	25,000,000.00	.070	33
62479LW19	250527	1060	MUFGBK 0 09-01-21	05/19/2021	49,989,791.67	.000	09/01/2021	50,000,000.00	.070	33
62479LW19	250528	1060	MUFGBK 0 09-01-21	05/19/2021	49,989,791.67	.000	09/01/2021	50,000,000.00	.070	33
0347M2W10	250532	1060	ANGLES CP 0 09-01-21	05/19/2021	24,990,520.83	.000	09/01/2021	25,000,000.00	.130	33
0347M2W10	250534	1060	ANGLES CP 0 09-01-21	05/19/2021	49,981,041.67	.000	09/01/2021	50,000,000.00	.130	33
0347M2W10	250535	1060	ANGLES CP 0 09-01-21	05/19/2021	49,981,041.67	.000	09/01/2021	50,000,000.00	.130	33
86563GW16	250621	1060	SUMTNY 0 09-01-21	05/28/2021	29,995,200.00	.000	09/01/2021	30,000,000.00	.060	33
86563GW16	250687	1060	SUMTNY 0 09-01-21	06/07/2021	19,997,133.33	.000	09/01/2021	20,000,000.00	.060	33
86563GW16	250688	1060	SUMTNY 0 09-01-21	06/07/2021	49,992,833.34	.000	09/01/2021	50,000,000.00	.060	33
0347M2W10	251011	1000	ANGLES CP 09-01-21	07/02/2021	24,995,763.89	.000	09/01/2021	25,000,000.00	.100	33
2254EAW25	247781	1000	CSFBNY 0 09-02-21	12/09/2020	24,951,791.67	.000	09/02/2021	25,000,000.00	.261	34
78015CW24	248443	1000	RYNYCP CP 0 09-02-21	01/27/2021	49,954,583.33	.000	09/02/2021	50,000,000.00	.150	34
78015CW24	248500	1000	RYNYCP CP 0 09-02-21	02/01/2021	24,979,291.67	.000	09/02/2021	25,000,000.00	.140	34
78015CW24	248995	1000	RYNYCP CP 0 09-02-21	03/02/2021	49,964,222.22	.000	09/02/2021	50,000,000.00	.140	34
912796D63	249041	1000	B 09-02-21	03/05/2021	49,987,430.55	.000	09/02/2021	50,000,000.00	.050	34
912796D63	249042	1000	B 09-02-21	03/05/2021	49,987,430.56	.000	09/02/2021	50,000,000.00	.050	34
912796D63	251256	1020	B 09-02-21	07/22/2021	49,997,666.67	.000	09/02/2021	50,000,000.00	.040	34
0347M2W36	251008	1000	ANGLES CP 0 09-03-21	07/06/2021	49,992,625.00	.000	09/03/2021	50,000,000.00	.090	35
14913Q2N8	244177	1030	CAT 3.15 09-07-21	01/29/2020	5,764,633.60	3.150	09/07/2021	5,632,000.00	1.657	39
78015CW73	248503	1000	RYNYCP CP 0 09-07-21	02/01/2021	24,978,805.56	.000	09/07/2021	25,000,000.00	.140	39
60689FW87	251058	1000	MIZUNY CP 0 09-08-21	07/08/2021	24,997,631.94	.000	09/08/2021	25,000,000.00	.055	40
02665WBG5	227974	1030	AMERICAN HONDA F 1.700 9-	09/12/2016	10,001,400.00	1.700	09/09/2021	10,000,000.00	1.697	41
78015CW99	248442	1000	RYNYCP CP 0 09-09-21	01/27/2021	49,953,125.00	.000	09/09/2021	50,000,000.00	.150	41
9127964L0	248697	1000	B 09-09-21	02/17/2021	49,989,545.00	.000	09/09/2021	50,000,000.00	.037	41
9127964L0	248698	1000	B 09-09-21	02/17/2021	49,989,545.00	.000	09/09/2021	50,000,000.00	.037	41
86563GW99	250614	1000	SUMTNY CP 0 09-09-21	05/27/2021	49,991,250.00	.000	09/09/2021	50,000,000.00	.060	41
62479LWA9	247941	1000	MUFGBK 0 09-10-21	12/21/2020	24,959,819.44	.000	09/10/2021	25,000,000.00	.220	42
912796L31	251230	1020	B 09-14-21	07/20/2021	49,996,888.89	.000	09/14/2021	50,000,000.00	.040	46
62479LWE1	251320	1000	MUFGBK CP 0 09-14-21	07/26/2021	49,995,833.33	.000	09/14/2021	50,000,000.00	.060	46
3134A4BU7	178679	2000	FHLMC STRIP	10/31/2006	3,050,379.20	.000	09/15/2021	6,590,000.00	5.247	47
3134A4BU7	178682	2000	FHLMC STRIP	10/31/2006	192,822.21	.000	09/15/2021	421,000.00	5.320	47
78015CWG3	248475	1000	RYNYCP CP 0 09-16-21	01/29/2021	49,955,277.78	.000	09/16/2021	50,000,000.00	.140	48



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46640PWG4	249198	1000	JPMSCC CP 0 09-16-21	03/15/2021	49,953,750.00	.000	09/16/2021	50,000,000.00	.180	48
46640PWG4	249199	1000	JPMSCC CP 0 09-16-21	03/15/2021	49,953,750.00	.000	09/16/2021	50,000,000.00	.180	48
86563GWW3	249317	1000	SUMTNY CP 0 09-16-21	03/25/2021	24,978,125.00	.000	09/16/2021	25,000,000.00	.180	48
0347M2WH5	251210	1000	ANGLES 0 09-17-21	07/19/2021	49,992,500.00	.000	09/17/2021	50,000,000.00	.090	49
0347M2WL6	251268	1000	ANGLES 0 09-20-21	07/22/2021	49,993,333.33	.000	09/20/2021	50,000,000.00	.080	52
48128GW30	238337	1030	JPM Float 09-21-21 000B	09/21/2018	10,000,000.00	4.810	09/21/2021	10,000,000.00	4.810	53
60689FWN4	250927	1000	MIZUNY CP 0 09-22-21	06/24/2021	24,995,312.50	.000	09/22/2021	25,000,000.00	.075	54
89233GWP7	248076	1000	TOYCC 0 09-23-21	01/05/2021	49,920,250.00	.000	09/23/2021	50,000,000.00	.220	55
912796F53	250873	1000	WIB 09-23-21	06/24/2021	49,994,818.06	.000	09/23/2021	50,000,000.00	.041	55
60689FWP9	250907	1000	MIZUNY CP 0 09-23-21	06/23/2021	49,990,416.67	.000	09/23/2021	50,000,000.00	.075	55
912796L56	251212	1000	CMB 0 09-28-21	07/16/2021	24,997,687.50	.000	09/28/2021	25,000,000.00	.045	60
912828T34	228217	1020	US TREASURY NOTE 1.125 9-3	10/05/2016	14,950,781.25	1.125	09/30/2021	15,000,000.00	1.193	62
912828T34	228247	1020	US TREASURY NOTE 1.125 9-3	10/07/2016	9,933,593.75	1.125	09/30/2021	10,000,000.00	1.263	62
912828YJ3	247740	1000	T 1 1-2 09-30-21	12/07/2020	25,285,156.25	1.500	09/30/2021	25,000,000.00	.096	62
78015CWW8	248479	1000	RYNYCP CP 0 09-30-21	01/29/2021	49,952,555.56	.000	09/30/2021	50,000,000.00	.140	62
912828T34	248568	1000	T 1 1-8 09-30-21	02/05/2021	25,172,851.56	1.125	09/30/2021	25,000,000.00	.058	62
912828T34	248569	1000	T 1 1-8 09-30-21	02/05/2021	25,172,851.56	1.125	09/30/2021	25,000,000.00	.058	62
912796F61	251185	1000	B 09-30-21	07/15/2021	49,995,187.50	.000	09/30/2021	50,000,000.00	.045	62
912796F61	251186	1000	B 09-30-21	07/15/2021	49,995,187.50	.000	09/30/2021	50,000,000.00	.045	62
458140AJ9	228372	1030	INTEL CORP 3.300 10-01-21	10/24/2016	5,681,004.16	3.300	10/01/2021	5,288,000.00	1.723	63
14912L7D7	243489	1030	CAT 1.931 10-01-21	11/22/2019	10,015,550.00	1.931	10/01/2021	10,000,000.00	1.845	63
46640PX40	250930	1000	JPMSCC CP 0 10-04-21	06/25/2021	34,991,162.50	.000	10/04/2021	35,000,000.00	.090	66
46640PX40	250931	1000	JPMSCC CP 0 10-04-21	06/25/2021	49,987,375.00	.000	10/04/2021	50,000,000.00	.090	66
74271TX57	251056	1000	PGPP CP 0 10-05-21	07/12/2021	16,997,993.06	.000	10/05/2021	17,000,000.00	.050	67
713448DL9	228221	1030	PEPSICO INC 1.700 10-06-21	10/07/2016	9,992,400.00	1.700	10/06/2021	10,000,000.00	1.716	68
59157TX65	251319	1000	METSHR CP 10-06-21	07/26/2021	24,997,000.00	.000	10/06/2021	25,000,000.00	.060	68
3135G0Q89	228353	1010	FNMA DEBENTURE 1.375 10-0	10/19/2016	9,979,000.00	1.375	10/07/2021	10,000,000.00	1.419	69
3135G0Q89	228730	1010	FNMA DEBENTURE	11/25/2016	4,869,375.00	1.375	10/07/2021	5,000,000.00	1.940	69
60689FX78	250057	1000	MIZUNY 0 10-07-21	04/23/2021	49,964,048.61	.000	10/07/2021	50,000,000.00	.155	69
74271TX73	251081	1000	PGPP CP 0 10-07-21	07/12/2021	13,998,308.33	.000	10/07/2021	14,000,000.00	.050	69
74271TX73	251082	1000	PGPP CP 0 10-07-21	07/12/2021	49,993,958.34	.000	10/07/2021	50,000,000.00	.050	69
74271TX73	251107	1000	PGPP CP 0 10-07-21	07/14/2021	35,996,175.00	.000	10/07/2021	36,000,000.00	.045	69
2254EAXC2	248233	1000	CSFBNY 0 10-12-21	01/15/2021	24,962,500.00	.000	10/12/2021	25,000,000.00	.200	74



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2254EAXC2	248234	1000	CSFBNY 0 10-12-21	01/15/2021	49,925,000.00	.000	10/12/2021	50,000,000.00	.200	74
24422ERH4	244416	1030	DE 3.15 10-15-21 MTN	02/21/2020	7,787,948.00	3.150	10/15/2021	7,600,000.00	1.624	77
62479LXF7	248298	1000	MUFGBK CP 0 10-15-21	01/20/2021	24,962,777.78	.000	10/15/2021	25,000,000.00	.200	77
62479LXL4	250531	1060	MUFGBK 0 10-20-21	05/19/2021	49,978,611.11	.000	10/20/2021	50,000,000.00	.100	82
62479LXL4	250533	1060	MUFGBK 0 10-20-21	05/19/2021	49,978,611.11	.000	10/20/2021	50,000,000.00	.100	82
912796G60	251292	1000	B 10-21-21	07/23/2021	49,995,000.00	.000	10/21/2021	50,000,000.00	.040	83
912796G60	251293	1000	B 10-21-21	07/23/2021	49,995,000.00	.000	10/21/2021	50,000,000.00	.040	83
94988J5T0	243596	1030	WFC 3 5-8 10-22-21 BKNT	12/04/2019	5,147,400.00	3.625	10/22/2021	5,000,000.00	2.021	84
94988J5T0	244189	1030	WFC 3 5-8 10-22-21 BKNT	01/30/2020	5,155,875.00	3.625	10/22/2021	5,000,000.00	1.784	84
62479LXN0	248473	1000	MUFGBK 0 10-22-21	01/29/2021	24,972,291.67	.000	10/22/2021	25,000,000.00	.150	84
60689FXN3	250058	1000	MIZUNY 0 10-22-21	04/23/2021	49,958,291.67	.000	10/22/2021	50,000,000.00	.165	84
03785DXN1	251165	1000	APPINC CP 10-22-21	07/13/2021	24,995,791.67	.000	10/22/2021	25,000,000.00	.060	84
13607EXU8	248516	1000	CANHLD CP 0 10-28-21	02/02/2021	49,947,888.89	.000	10/28/2021	50,000,000.00	.140	90
912796G78	251312	1000	B 10-28-21	07/29/2021	49,994,312.50	.000	10/28/2021	50,000,000.00	.045	90
912796G78	251313	1000	B 10-28-21	07/29/2021	49,994,312.50	.000	10/28/2021	50,000,000.00	.045	90
19424HXV7	250707	1000	CCPV CP 0 10-29-21	06/08/2021	28,989,632.50	.000	10/29/2021	29,000,000.00	.090	91
19424HXV7	250708	1000	CCPV CP 0 10-29-21	06/08/2021	49,982,125.00	.000	10/29/2021	50,000,000.00	.090	91
06366GXV6	250992	1000	BMOCHI 0 10-29-21	07/01/2021	49,981,666.67	.000	10/29/2021	50,000,000.00	.110	91
912828T67	228446	1020	US TREASURY NOTE 1.250 10-	10/31/2016	9,967,968.75	1.250	10/31/2021	10,000,000.00	1.316	93
912828T67	228604	1020	US TREASURY NOTE 1.250 10-	11/10/2016	9,888,671.88	1.250	10/31/2021	10,000,000.00	1.483	93
912828T67	242949	1020	T 1 1-4 10-31-21	09/30/2019	9,916,796.88	1.250	10/31/2021	10,000,000.00	1.658	93
912828YP9	243501	1020	T 1 1-2 10-31-21	11/25/2019	9,984,375.00	1.500	10/31/2021	10,000,000.00	1.582	93
912828F96	247588	1000	T 2 10-31-21	11/25/2020	50,882,812.50	2.000	10/31/2021	50,000,000.00	.102	93
912796M63	251303	1000	CMB 0 11-02-21	07/26/2021	49,993,125.00	.000	11/02/2021	50,000,000.00	.050	95
912796M63	251304	1000	CMB 0 11-02-21	07/26/2021	49,993,125.00	.000	11/02/2021	50,000,000.00	.050	95
742718EQ8	228540	1030	PROCTER & GAMBLE 1.700 11	11/08/2016	5,015,250.00	1.700	11/03/2021	5,000,000.00	1.636	96
742718EQ8	228769	1030	PG 1.7 11-03-21	12/02/2016	1,509,939.20	1.700	11/03/2021	1,532,000.00	2.009	96
89116EY31	248536	1000	TDHUSA CP 0 11-03-21	02/03/2021	49,954,500.00	.000	11/03/2021	50,000,000.00	.120	96
06054NY39	250889	1000	BOFACP CP 0 11-03-21	06/22/2021	49,979,527.78	.000	11/03/2021	50,000,000.00	.110	96
9127964W6	247349	1000	WIB 11-04-21	11/05/2020	49,933,646.00	.000	11/04/2021	50,000,000.00	.131	97
78015CY48	248994	1000	RYNYCP CP 0 11-04-21	03/02/2021	24,974,270.83	.000	11/04/2021	25,000,000.00	.150	97
60689FY44	251272	1000	MIZUNY CP 11-04-21	07/22/2021	49,984,687.50	.000	11/04/2021	50,000,000.00	.105	97
3134GBJV5	231215	1010	FHLMC 1 1-4 11-10-21	05/10/2017	4,996,000.00	2.350	11/10/2021	5,000,000.00	2.374	103



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06366GYA1	250416	1000	BMOCHI 0 11-10-21	05/11/2021	49,956,791.67	.000	11/10/2021	50,000,000.00	.170	103
14913Q3D9	244196	1030	CAT Float 11-12-21 MTN	01/31/2020	5,009,040.00	.368	11/12/2021	5,000,000.00	.010	105
912833LF5	179295	2000	US TREASURY STRIP	12/18/2006	122,757.50	.000	11/15/2021	250,000.00	4.828	108
912833LF5	179701	2000	US TREASURY STRIP	01/31/2007	70,956.00	.000	11/15/2021	150,000.00	5.127	108
912833LF5	183731	2000	US TREASURY STRIP	12/05/2007	26,815.00	.000	11/15/2021	50,000.00	4.518	108
912833LF5	183938	2000	US TREASURY STRIP	12/19/2007	51,285.00	.000	11/15/2021	100,000.00	4.860	108
912833LF5	184228	2000	US TREASURY STRIP	01/10/2008	80,970.00	.000	11/15/2021	150,000.00	4.503	108
912833LF5	189215	2000	US TREASURY STRIP	11/21/2008	54,777.00	.000	11/15/2021	100,000.00	4.690	108
912833LF5	189261	2000	US TREASURY STRIP	11/21/2008	2,900.00	.000	11/15/2021	5,000.00	4.240	108
912833LF5	189960	2000	US TREASURY STRIP	01/12/2009	156,332.50	.000	11/15/2021	250,000.00	3.690	108
912833LF5	190248	2000	US TREASURY STRIP	02/04/2009	59,801.00	.000	11/15/2021	100,000.00	4.065	108
912833LF5	194194	2000	US TREASURY STRIP	11/24/2009	61,591.00	.000	11/15/2021	100,000.00	4.088	108
912833LF5	194727	2000	US TREASURY STRIP	01/28/2010	30,544.50	.000	11/15/2021	50,000.00	4.222	108
912833LF5	201933	2000	US TREASURY STRIP	11/17/2010	35,344.50	.000	11/15/2021	50,000.00	3.180	108
912833LF5	202148	2000	US TREASURY STRIP	11/24/2010	34,551.00	.000	11/15/2021	50,000.00	3.396	108
912833LF5	203388	2000	US TREASURY STRIP	01/31/2011	66,261.00	.000	11/15/2021	100,000.00	3.852	108
912833LF5	212190	2000	US TREASURY STRIP	11/30/2012	130,705.50	.000	11/15/2021	150,000.00	1.543	108
912833LF5	212320	2000	US TREASURY STRIP	12/13/2012	306,099.50	.000	11/15/2021	350,000.00	1.508	108
912833LF5	212649	2000	US TREASURY STRIP	01/17/2013	42,963.00	.000	11/15/2021	50,000.00	1.726	108
912833LF5	216069	2000	US TREASURY STRIP	11/21/2013	41,378.00	.000	11/15/2021	50,000.00	2.385	108
912833LF5	216414	2000	US TREASURY STRIP	01/09/2014	80,998.00	.000	11/15/2021	100,000.00	2.703	108
912833LF5	219691	2000	US TREASURY STRIP	11/20/2014	215,610.00	.000	11/15/2021	250,000.00	2.130	108
912833LF5	220244	2000	US TREASURY STRIP	01/09/2015	44,316.00	.000	11/15/2021	50,000.00	1.770	108
912833LF5	220346	2000	US TREASURY STRIP	01/20/2015	89,074.00	.000	11/15/2021	100,000.00	1.704	108
912833LF5	220432	2000	US TREASURY STRIP	01/26/2015	89,728.00	.000	11/15/2021	100,000.00	1.600	108
912833LF5	220453	2000	US TREASURY STRIP	01/26/2015	44,760.00	.000	11/15/2021	50,000.00	1.634	108
912833LF5	220472	2000	US TREASURY STRIP	01/26/2015	35,842.80	.000	11/15/2021	40,000.00	1.620	108
912833LF5	220501	2000	US TREASURY STRIP	01/27/2015	223,725.00	.000	11/15/2021	250,000.00	1.640	108
912833LF5	220605	2000	US TREASURY STRIP	01/29/2015	222,852.50	.000	11/15/2021	250,000.00	1.699	108
912833LF5	225020	2000	USTREASURYSTRI	12/24/2015	222,765.00	.000	11/15/2021	250,000.00	1.967	108
912833LF5	225341	2000	USTREASURYSTRI	02/04/2016	91,102.00	.000	11/15/2021	100,000.00	1.620	108
912833LF5	228570	2000	US TREASURY STRI ZERO-% 1	11/14/2016	16,781.58	.000	11/15/2021	18,000.00	1.406	108
912833LF5	229105	2000	S 0 11-15-21	01/12/2017	18,194.00	.000	11/15/2021	20,000.00	1.965	108



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912833LF5	229107	2000	S 0 11-15-21	01/12/2017	18,194.00	.000	11/15/2021	20,000.00	1.965	108
912833LF5	229270	2000	S 0 11-15-21	01/26/2017	227,652.50	.000	11/15/2021	250,000.00	1.960	108
912833LF5	229396	2000	S 0 11-15-21	02/02/2017	36,386.40	.000	11/15/2021	40,000.00	1.990	108
912833LF5	234356	2000	S 0 11-15-21	11/16/2017	92,573.00	.000	11/15/2021	100,000.00	1.940	108
912833LF5	234929	2000	S 0 11-15-21	01/25/2018	36,612.40	.000	11/15/2021	40,000.00	2.340	108
912833LF5	235054	2000	S 0 11-15-21	02/02/2018	36,590.00	.000	11/15/2021	40,000.00	2.370	108
912833LF5	243382	2000	S 0 11-15-21	11/15/2019	38,676.00	.000	11/15/2021	40,000.00	1.690	108
912833LF5	243622	2000	S 0 11-15-21	12/09/2019	38,808.40	.000	11/15/2021	40,000.00	1.570	108
912833LF5	243718	2000	S 0 11-15-21	12/16/2019	38,753.60	.000	11/15/2021	40,000.00	1.660	108
912833LF5	247325	2000	S 0 11-15-21	11/06/2020	39,963.20	.000	11/15/2021	40,000.00	.090	108
912833LF5	247465	2000	S 0 11-15-21	11/19/2020	79,956.80	.000	11/15/2021	80,000.00	.055	108
912833LF5	247630	2000	S 0 11-15-21	12/03/2020	39,983.60	.000	11/15/2021	40,000.00	.043	108
912833LF5	247782	2000	S 0 11-15-21	12/14/2020	39,969.48	.000	11/15/2021	40,000.00	.083	108
912833LF5	247842	2000	S 0 11-15-21	12/17/2020	39,989.20	.000	11/15/2021	40,000.00	.030	108
90331HNX7	243292	1030	USB 3.45 11-16-21 BKNT	11/07/2019	1,101,297.50	3.450	11/16/2021	1,070,000.00	1.969	109
90331HNX7	244357	1030	USB 3.45 11-16-21 BKNT	02/13/2020	5,150,064.55	3.450	11/16/2021	5,000,000.00	1.709	109
90331HNX7	244515	1030	USB 3.45 11-16-21 BKNT	02/28/2020	7,423,047.60	3.450	11/16/2021	7,188,000.00	1.512	109
06366GYG8	250536	1060	BMOCHI 0 11-16-21	05/19/2021	49,962,291.66	.000	11/16/2021	50,000,000.00	.150	109
06366GYG8	250537	1060	BMOCHI 0 11-16-21	05/19/2021	49,962,291.67	.000	11/16/2021	50,000,000.00	.150	109
07644AYJ7	250435	1000	BEDFDG CP 0 11-18-21	05/13/2021	49,963,250.00	.000	11/18/2021	50,000,000.00	.140	111
06366GYJ2	250472	1000	BMOCHI 0 11-18-21	05/17/2021	49,961,458.33	.000	11/18/2021	50,000,000.00	.150	111
3130AHJY0	245475	1010	FHLB 1 5-8 11-19-21	04/20/2020	5,106,150.00	1.625	11/19/2021	5,000,000.00	.278	112
86563GYN6	250874	1000	SUMTNY CP 0 11-22-21	06/22/2021	24,989,375.00	.000	11/22/2021	25,000,000.00	.100	115
60689FYP7	250872	1000	MIZUNY CP 0 11-23-21	06/22/2021	49,975,402.78	.000	11/23/2021	50,000,000.00	.115	116
06054NYQ8	250965	1000	BOFACP CP 11-24-21	06/28/2021	24,987,583.33	.000	11/24/2021	25,000,000.00	.120	117
06054NYQ8	250966	1000	BOFACP CP 11-24-21	06/28/2021	49,975,166.67	.000	11/24/2021	50,000,000.00	.120	117
912796H77	250605	1020	B 0 11-26-21	05/27/2021	49,993,391.67	.000	11/26/2021	50,000,000.00	.026	119
912796H77	250619	1020	B 0 11-26-21	05/28/2021	24,996,840.28	.000	11/26/2021	25,000,000.00	.025	119
912796H77	250620	1020	B 0 11-26-21	05/28/2021	49,993,680.55	.000	11/26/2021	50,000,000.00	.025	119
3130AABG2	228783	1010	FHLB 1 7-8 11-29-21	12/02/2016	4,967,300.00	1.875	11/29/2021	5,000,000.00	2.013	122
912828U65	228782	1020	T 1 3-4 11-30-21	12/02/2016	9,935,937.50	1.750	11/30/2021	10,000,000.00	1.885	123
912828U65	233867	1020	T 1 3-4 11-30-21	10/03/2017	14,945,507.81	1.750	11/30/2021	15,000,000.00	1.841	123
912828U65	248570	1000	T 1 3-4 11-30-21	02/05/2021	25,343,750.00	1.750	11/30/2021	25,000,000.00	.064	123



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9127965G0	248943	1000	B 12-02-21	03/01/2021	24,989,937.50	.000	12/02/2021	25,000,000.00	.053	125
9127965G0	250631	1020	WIB 12-02-21	06/03/2021	24,996,208.33	.000	12/02/2021	25,000,000.00	.030	125
9127965G0	250633	1020	WIB 12-02-21	06/03/2021	49,992,416.67	.000	12/02/2021	50,000,000.00	.030	125
9127965G0	250658	1000	B 0 12-02-21	06/04/2021	49,992,433.20	.000	12/02/2021	50,000,000.00	.030	125
9127965G0	250659	1000	B 0 12-02-21	06/04/2021	49,992,433.19	.000	12/02/2021	50,000,000.00	.030	125
9127965G0	250660	1000	B 0 12-02-21	06/04/2021	49,992,433.19	.000	12/02/2021	50,000,000.00	.030	125
07644AZ72	250471	1000	BEDFDG 0 12-07-21	05/18/2021	49,960,528.00	.000	12/07/2021	50,000,000.00	.140	130
62479LZ73	250682	1000	MUFGBK CP 12-07-21	06/04/2021	49,979,333.33	.000	12/07/2021	50,000,000.00	.080	130
69353REY0	229228	1030	PNC 2.55 12-09-21 BKNT	01/24/2017	9,941,700.00	2.550	12/09/2021	10,000,000.00	2.678	132
69353REY0	243293	1030	PNC 2.55 12-09-21 BKNT	11/07/2019	2,277,450.00	2.550	12/09/2021	2,250,000.00	1.951	132
69353REY0	243339	1030	PNC 2.55 12-09-21 BKNT	11/12/2019	3,738,157.60	2.550	12/09/2021	3,695,000.00	1.972	132
19424HZ94	250635	1000	CCPV CP 0 12-09-21	06/01/2021	24,982,756.94	.000	12/09/2021	25,000,000.00	.130	132
912796J59	250694	1000	WIB 12-09-21	06/10/2021	49,992,391.50	.000	12/09/2021	50,000,000.00	.030	132
912796J59	250695	1000	WIB 12-09-21	06/10/2021	49,992,391.50	.000	12/09/2021	50,000,000.00	.030	132
74154EZE1	251273	1000	PRISTM 0 12-14-21	07/23/2021	18,093,484.00	.000	12/14/2021	18,100,000.00	.090	137
07644AZF4	250465	1000	BEDFDG CP 0 12-15-21	05/17/2021	24,979,388.89	.000	12/15/2021	25,000,000.00	.140	138
06054NZF1	250922	1000	BOFACP 0 12-15-21	06/24/2021	4,997,100.00	.000	12/15/2021	5,000,000.00	.120	138
19423JZG5	250838	1000	CCPFLX CP 0 12-16-21	06/17/2021	29,980,283.33	.000	12/16/2021	30,000,000.00	.130	139
3133ELJL9	244200	1010	FFCB Float 12-22-21	01/30/2020	9,999,244.40	.089	12/22/2021	10,000,000.00	.107	145
89116EZP1	249306	1000	TDHUSA CP 0 12-23-21	03/24/2021	49,937,208.33	.000	12/23/2021	50,000,000.00	.165	146
3130AACT3	231392	1010	FHLB 1 1-2 12-28-21 0003	05/16/2017	5,000,000.00	2.400	12/28/2021	5,000,000.00	2.400	151
912796A90	248944	1000	B 12-30-21	03/01/2021	49,976,777.78	.000	12/30/2021	50,000,000.00	.055	153
912796A90	249214	1000	B 0 12-30-21	03/17/2021	49,976,000.00	.000	12/30/2021	50,000,000.00	.060	153
19424HZW3	250628	1000	CCPV CP 0 12-30-21	05/28/2021	49,955,000.00	.000	12/30/2021	50,000,000.00	.150	153
912828U81	229026	1020	T 2 12-31-21	01/03/2017	10,011,718.75	2.000	12/31/2021	10,000,000.00	1.975	154
912828U81	233008	1020	T 2 12-31-21	07/05/2017	15,080,859.38	2.000	12/31/2021	15,000,000.00	1.874	154
912828U81	238564	1020	T 2 12-31-21	10/12/2018	9,710,156.25	2.000	12/31/2021	10,000,000.00	2.950	154
912828U81	247883	1000	T 2 12-31-21	12/16/2020	40,789,775.20	2.000	12/31/2021	40,000,000.00	.101	154
07644BA44	250689	1000	BEDFDG CP 0 01-04-22	06/08/2021	49,970,833.33	.000	01/04/2022	50,000,000.00	.100	158
19423KA53	250996	1000	CCPFLX CP 0 01-05-22	07/02/2021	14,989,091.67	.000	01/05/2022	15,000,000.00	.140	159
24422ETL3	243050	1030	DE 2.65 01-06-22 MTN	10/08/2019	3,231,247.80	2.650	01/06/2022	3,162,000.00	1.651	160
19424JA63	250626	1000	CCPV CP 0 01-06-22	05/28/2021	24,976,770.83	.000	01/06/2022	25,000,000.00	.150	160
07644BA69	250683	1000	BEDFDG CP 0 01-06-22	06/07/2021	49,970,416.67	.000	01/06/2022	50,000,000.00	.100	160





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07644BA69	250690	1000	BEDFDG CP 0 01-06-22	06/08/2021	24,985,277.78	.000	01/06/2022	25,000,000.00	.100	160
89116FA75	250670	1000	TDHUSA CP 01-07-22	06/03/2021	14,089,754.00	.000	01/07/2022	14,100,000.00	.120	161
59157UAA8	251298	1000	METSHR 0 01-10-22	07/23/2021	29,671,899.15	.000	01/10/2022	29,686,000.00	.100	164
3137EADB2	245599	1010	FHLMC 2 3-8 01-13-22	04/24/2020	6,766,317.96	2.375	01/13/2022	6,537,000.00	.327	167
07644BAD4	250606	1000	BEDFDG CP 0 01-13-22	05/27/2021	24,980,750.00	.000	01/13/2022	25,000,000.00	.120	167
19424JAD8	250627	1000	CCPV CP 0 01-13-22	05/28/2021	24,976,041.67	.000	01/13/2022	25,000,000.00	.150	167
19423KAD6	250839	1000	CCPFLX CP 0 01-13-22	06/17/2021	24,979,583.33	.000	01/13/2022	25,000,000.00	.140	167
06366HAD9	250993	1000	BMOCHI 0 01-13-22	07/01/2021	49,964,611.11	.000	01/13/2022	50,000,000.00	.130	167
19424JAE6	251106	1000	CCPV CP 0 01-14-22	07/12/2021	24,981,916.67	.000	01/14/2022	25,000,000.00	.140	168
31359YCK1	173956	2000	FNMA STRIP	12/13/2005	138,142.38	.000	01/15/2022	318,000.00	5.250	169
3134A4MY7	178666	2000	FHLMC STRIP	10/30/2006	2,561,364.96	.000	01/15/2022	5,619,000.00	5.233	169
2254EBAK7	250538	1060	CSFBNY 0 01-19-22	05/19/2021	49,938,750.00	.000	01/19/2022	50,000,000.00	.180	173
2254EBAK7	250539	1060	CSFBNY 0 01-19-22	05/19/2021	49,938,750.00	.000	01/19/2022	50,000,000.00	.180	173
91159HHP8	229284	1030	USB 2 5-8 01-24-22	01/26/2017	5,027,150.00	2.625	01/24/2022	5,000,000.00	2.509	178
91159HHP8	229865	1030	USB 2 5-8 01-24-22	03/13/2017	4,984,300.00	2.625	01/24/2022	5,000,000.00	2.694	178
912796C31	249209	1000	B 01-27-22	03/17/2021	24,987,930.56	.000	01/27/2022	25,000,000.00	.055	181
912796C31	249210	1000	B 01-27-22	03/17/2021	49,975,861.11	.000	01/27/2022	50,000,000.00	.055	181
912796C31	249211	1000	B 01-27-22	03/17/2021	49,975,861.11	.000	01/27/2022	50,000,000.00	.055	181
89116FAT7	249367	1000	TDHUSA CP 0 01-27-22	03/29/2021	49,924,000.00	.000	01/27/2022	50,000,000.00	.180	181
912796C31	249370	1000	B 01-27-22	03/30/2021	49,983,166.67	.000	01/27/2022	50,000,000.00	.040	181
912828H86	229805	1020	T 1 1-2 01-31-22	03/06/2017	9,740,625.00	1.500	01/31/2022	10,000,000.00	2.058	185
084670BF4	230356	1030	BRK 3.4 01-31-22	04/17/2017	5,487,336.32	3.400	01/31/2022	5,216,000.00	2.247	185
912828V72	233023	1020	T 1 7-8 01-31-22	07/06/2017	14,996,484.38	1.875	01/31/2022	15,000,000.00	1.880	185
912828V72	243650	1020	T 1 7-8 01-31-22	12/05/2019	10,057,812.50	1.875	01/31/2022	10,000,000.00	1.601	185
59157UB33	251299	1000	METSHR CP 02-03-22	07/23/2021	39,976,166.67	.000	02/03/2022	40,000,000.00	.110	188
742718DY2	237500	1030	PG 2.3 02-06-22	07/18/2018	4,882,900.00	2.300	02/06/2022	5,000,000.00	3.000	191
037833CM0	229502	1030	AAPL 2 1-2 02-09-22	02/10/2017	5,023,800.00	2.500	02/09/2022	5,000,000.00	2.398	194
58933YAO8	238575	1030	MRK 2.35 02-10-22	10/15/2018	4,851,250.00	2.350	02/10/2022	5,000,000.00	3.303	195
58933YAO8	240317	1030	MRK 2.35 02-10-22	04/12/2019	4,980,750.00	2.350	02/10/2022	5,000,000.00	2.491	195
07644BBA9	250674	1000	BEDFDG 0 02-10-22	06/07/2021	49,958,666.50	.000	02/10/2022	50,000,000.00	.120	195
19423KBA1	250842	1000	CCPFLX CP 0 02-10-22	06/17/2021	24,975,208.33	.000	02/10/2022	25,000,000.00	.150	195
912833LG3	180369	2000	US TREASURY STRIP	04/03/2007	24,060.00	.000	02/15/2022	50,000.00	4.980	200
912833LG3	180521	2000	US TREASURY STRIP	04/12/2007	47,349.00	.000	02/15/2022	100,000.00	5.100	200



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912833LG3	180737	2000	US TREASURY STRIP	04/30/2007	48,332.00	.000	02/15/2022	100,000.00	4.975	200
912833LG3	184839	2000	US TREASURY STRIP	02/28/2008	5,212.86	.000	02/15/2022	10,000.00	4.720	200
912833LG3	185229	2000	US TREASURY STRIP	03/27/2008	5,465.00	.000	02/15/2022	10,000.00	4.399	200
912833LG3	185272	2000	US TREASURY STRIP	03/28/2008	27,138.00	.000	02/15/2022	50,000.00	4.450	200
912833LG3	185598	2000	US TREASURY STRIP	04/16/2008	27,571.00	.000	02/15/2022	50,000.00	4.350	200
912833LG3	185617	2000	US TREASURY STRIP	04/16/2008	5,510.00	.000	02/15/2022	10,000.00	4.356	200
912833LG3	185884	2000	US TREASURY STRIP	04/28/2008	13,221.50	.000	02/15/2022	25,000.00	4.670	200
912833LG3	190598	2000	US TREASURY STRIP	02/27/2009	30,269.00	.000	02/15/2022	50,000.00	3.908	200
912833LG3	190829	2000	US TREASURY STRIP	03/20/2009	30,215.50	.000	02/15/2022	50,000.00	3.940	200
912833LG3	190955	2000	US TREASURY STRIP	03/30/2009	61,343.00	.000	02/15/2022	100,000.00	3.830	200
912833LG3	191121	2000	US TREASURY STRIP	04/13/2009	3,150.00	.000	02/15/2022	5,000.00	3.630	200
912833LG3	191209	2000	US TREASURY STRIP	04/16/2009	30,285.00	.000	02/15/2022	50,000.00	3.945	200
912833LG3	191859	2000	US TREASURY STRIP	04/24/2009	30,550.00	.000	02/15/2022	50,000.00	3.882	200
912833LG3	194856	2000	US TREASURY STRIP	02/08/2010	59,477.00	.000	02/15/2022	100,000.00	4.370	200
912833LG3	195182	2000	US TREASURY STRIP	03/03/2010	29,884.50	.000	02/15/2022	50,000.00	4.352	200
912833LG3	195389	2000	US TREASURY STRIP	03/12/2010	59,529.00	.000	02/15/2022	100,000.00	4.395	200
912833LG3	195858	2000	US TREASURY STRIP	04/08/2010	29,343.00	.000	02/15/2022	50,000.00	4.546	200
912833LG3	196883	2000	US TREASURY STRIP	04/30/2010	30,279.50	.000	02/15/2022	50,000.00	4.298	200
912833LG3	203857	2000	US TREASURY STRIP	02/28/2011	32,524.00	.000	02/15/2022	50,000.00	3.961	200
912833LG3	204504	2000	US TREASURY STRIP	04/12/2011	64,668.00	.000	02/15/2022	100,000.00	4.060	200
912833LG3	205417	2000	US TREASURY STRIP	05/05/2011	66,786.00	.000	02/15/2022	100,000.00	3.779	200
912833LG3	208700	2000	US TREASURY STRIP	02/16/2012	40,576.00	.000	02/15/2022	50,000.00	2.100	200
912833LG3	208871	2000	US TREASURY STRIP	03/05/2012	81,320.00	.000	02/15/2022	100,000.00	2.089	200
912833LG3	209010	2000	US TREASURY STRIP	03/19/2012	39,357.00	.000	02/15/2022	50,000.00	2.430	200
912833LG3	209135	2000	US TREASURY STRIP	04/05/2012	39,816.50	.000	02/15/2022	50,000.00	2.323	200
912833LG3	209927	2000	US TREASURY STRIP	04/30/2012	40,591.00	.000	02/15/2022	50,000.00	2.140	200
912833LG3	213284	2000	US TREASURY STRIP	03/25/2013	42,445.50	.000	02/15/2022	50,000.00	1.850	200
912833LG3	213359	2000	US TREASURY STRIP	03/28/2013	85,091.00	.000	02/15/2022	100,000.00	1.825	200
912833LG3	213436	2000	US TREASURY STRIP	04/04/2013	42,901.50	.000	02/15/2022	50,000.00	1.734	200
912833LG3	213503	2000	US TREASURY STRIP	04/12/2013	86,609.00	.000	02/15/2022	100,000.00	1.632	200
912833LG3	214254	2000	US TREASURY STRIP	05/02/2013	87,156.00	.000	02/15/2022	100,000.00	1.570	200
912833LG3	216909	2000	US TREASURY STRIP	03/21/2014	205,575.00	.000	02/15/2022	250,000.00	2.490	200
912833LG3	220874	2000	US TREASURY STRIP	02/13/2015	35,134.40	.000	02/15/2022	40,000.00	1.860	200



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912833LG3	222348	2000	US TREASURY STRIP	04/30/2015	35,533.60	.000	02/15/2022	40,000.00	1.750	200
912833LG3	225730	2000	USTREASURYSTRIP	03/17/2016	36,140.00	.000	02/15/2022	40,000.00	1.723	200
912833LG3	225757	2000	USTREASURYSTRIP	03/17/2016	16,491.79	.000	02/15/2022	18,250.00	1.720	200
912833LG3	229650	2000	S 0 02-15-22	02/24/2017	46,982.52	.000	02/15/2022	52,000.00	2.050	200
912833LG3	230016	2000	S 0 02-15-22	03/24/2017	361,420.00	.000	02/15/2022	400,000.00	2.082	200
912833LG3	230130	2000	S 0 02-15-22	03/30/2017	226,605.00	.000	02/15/2022	250,000.00	2.023	200
912833LG3	230235	2000	S 0 02-15-22	04/06/2017	45,476.50	.000	02/15/2022	50,000.00	1.960	200
912833LG3	230352	2000	S 0 02-15-22	04/17/2017	36,463.60	.000	02/15/2022	40,000.00	1.925	200
912833LG3	230987	2000	S 0 02-15-22	04/28/2017	228,192.50	.000	02/15/2022	250,000.00	1.910	200
912833LG3	235196	2000	S 0 02-15-22	02/15/2018	36,244.40	.000	02/15/2022	40,000.00	2.480	200
912833LG3	235365	2000	S 0 02-15-22	03/01/2018	36,222.40	.000	02/15/2022	40,000.00	2.520	200
912833LG3	235386	2000	S 0 02-15-22	03/01/2018	36,188.80	.000	02/15/2022	40,000.00	2.544	200
912833LG3	235450	2000	S 0 02-15-22	03/05/2018	180,598.00	.000	02/15/2022	200,000.00	2.600	200
912833LG3	235523	2000	S 0 02-15-22	03/08/2018	36,214.80	.000	02/15/2022	40,000.00	2.538	200
912833LG3	236305	2000	S 0 02-15-22	04/26/2018	36,036.40	.000	02/15/2022	40,000.00	2.760	200
912833LG3	244732	2000	S 0 02-15-22	03/19/2020	39,704.80	.000	02/15/2022	40,000.00	.388	200
912833LG3	244835	2000	S 0 02-15-22	04/02/2020	24,930.00	.000	02/15/2022	25,000.00	.150	200
912833LG3	249108	2000	S 0 02-15-22	03/12/2021	39,999.20	.000	02/15/2022	40,000.00	.002	200
912833LG3	249136	2000	S 0 02-15-22	03/12/2021	79,998.40	.000	02/15/2022	80,000.00	.002	200
912833LG3	250110	2000	S 0 02-15-22	05/03/2021	39,996.00	.000	02/15/2022	40,000.00	.013	200
69353RFB9	243051	1030	PNC 2 5-8 02-17-22 BKNT	10/08/2019	7,160,371.75	2.625	02/17/2022	7,025,000.00	1.786	202
69353RFB9	243858	1030	PNC 2 5-8 02-17-22 BKNT	12/24/2019	5,068,500.00	2.625	02/17/2022	5,000,000.00	1.970	202
60689GBH8	250540	1060	MIZUNY CP 0 02-17-22	05/19/2021	49,925,791.67	.000	02/17/2022	50,000,000.00	.195	202
60689GBH8	250541	1060	MIZUNY CP 0 02-17-22	05/19/2021	49,925,791.66	.000	02/17/2022	50,000,000.00	.195	202
19424JBH8	250634	1000	CCPV CP 0 02-17-22	06/01/2021	49,938,375.00	.000	02/17/2022	50,000,000.00	.170	202
59157UBJ8	251318	1000	METSHR CP 02-18-22	07/26/2021	49,968,375.00	.000	02/18/2022	50,000,000.00	.110	203
07644BBP6	250589	1000	BEDFDG CP 0 02-23-22	05/24/2021	49,935,069.44	.000	02/23/2022	50,000,000.00	.170	208
912796D30	249196	1000	B 0 02-24-22	03/16/2021	49,966,458.33	.000	02/24/2022	50,000,000.00	.070	209
912796D30	249197	1000	B 0 02-24-22	03/16/2021	49,966,458.34	.000	02/24/2022	50,000,000.00	.070	209
07644BBQ4	250577	1000	BEDFDG CP 0 02-24-22	05/24/2021	49,934,833.33	.000	02/24/2022	50,000,000.00	.170	209
14913Q2T5	243648	1030	CAT 2.95 02-26-22 MTN	12/06/2019	5,114,850.00	2.950	02/26/2022	5,000,000.00	1.889	211
912828J43	229757	1020	T 1 3-4 02-28-22	03/02/2017	9,872,330.00	1.750	02/28/2022	10,000,000.00	2.020	213
3136G4LR2	233568	1010	FNMA 2.06 02-28-22	09/01/2017	10,035,100.00	2.060	02/28/2022	10,000,000.00	1.978	213



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912828W55	239253	1020	T 1 7-8 02-28-22	12/21/2018	14,648,437.50	1.875	02/28/2022	15,000,000.00	2.645	213
478160CD4	229772	1030	JNJ 2 1-4 03-03-22	03/06/2017	9,974,600.00	2.250	03/03/2022	10,000,000.00	2.304	216
0258M0EGO	243476	1030	AXP 2.7 03-03-22 MTN	11/21/2019	2,034,640.00	2.700	03/03/2022	2,000,000.00	1.920	216
0258M0EGO	243477	1030	AXP 2.7 03-03-22 MTN	11/21/2019	282,784.38	2.700	03/03/2022	278,000.00	1.925	216
0258M0EGO	243964	1030	AXP 2.7 03-03-22 MTN	01/08/2020	5,085,950.00	2.700	03/03/2022	5,000,000.00	1.881	216
0258M0EGO	243979	1030	AXP 2.7 03-03-22 MTN	01/09/2020	10,172,700.00	2.700	03/03/2022	10,000,000.00	1.876	216
0258M0EGO	244045	1030	AXP 2.7 03-03-22 MTN	01/16/2020	4,068,760.00	2.700	03/03/2022	4,000,000.00	1.873	216
166764AT7	244274	1030	CVX 2.411 03-03-22	02/06/2020	5,075,250.00	2.411	03/03/2022	5,000,000.00	1.670	216
19424JC38	250739	1000	CCPV CP 0 03-03-22	06/09/2021	49,936,958.33	.000	03/03/2022	50,000,000.00	.170	216
19424JC38	250740	1000	CCPV CP 0 03-03-22	06/09/2021	9,987,391.67	.000	03/03/2022	10,000,000.00	.170	216
713448BY3	244580	1030	PEP 2 3-4 03-05-22	03/05/2020	2,104,290.00	2.750	03/05/2022	2,043,000.00	1.227	218
3134A4BV5	178685	2000	FHLMC STRIP	10/31/2006	2,080,702.26	.000	03/15/2022	4,602,000.00	5.231	228
24422ERM3	243827	1030	DE 2 3-4 03-15-22 MTN	12/20/2019	5,294,744.00	2.750	03/15/2022	5,200,000.00	1.913	228
19423KCH5	250841	1000	CCPFLX CP 0 03-17-22	06/17/2021	49,935,541.67	.000	03/17/2022	50,000,000.00	.170	230
06366HCH8	250869	1000	BMOCHI 0 03-17-22	06/21/2021	49,940,222.22	.000	03/17/2022	50,000,000.00	.160	230
3133ELTZ7	244717	1010	FFCB 0 5-8 03-18-22	03/18/2020	9,984,000.00	.625	03/18/2022	10,000,000.00	.706	231
89116FCN8	249327	1000	TDHUSA CP 0 03-22-22	03/25/2021	49,899,444.44	.000	03/22/2022	50,000,000.00	.200	235
912796F38	249286	1000	WIB 03-24-22	03/25/2021	49,969,666.67	.000	03/24/2022	50,000,000.00	.060	237
912796F38	249287	1000	WIB 03-24-22	03/25/2021	49,969,666.66	.000	03/24/2022	50,000,000.00	.060	237
912796F38	249325	1000	B 03-24-22	03/26/2021	49,969,750.00	.000	03/24/2022	50,000,000.00	.060	237
912796F38	249326	1000	B 03-24-22	03/26/2021	49,969,750.00	.000	03/24/2022	50,000,000.00	.060	237
2254EBCRO	250981	1000	CSFBNY CP 03-25-22	06/29/2021	9,985,802.78	.000	03/25/2022	10,000,000.00	.190	238
19423KCU6	250887	1000	CCPFLX CP 0 03-28-22	06/22/2021	24,965,125.00	.000	03/28/2022	25,000,000.00	.180	241
19423KCU6	250888	1000	CCPFLX CP 0 03-28-22	06/22/2021	49,930,250.00	.000	03/28/2022	50,000,000.00	.180	241
46640QCU3	250989	1000	JPMSCC CP 0 03-28-22	07/01/2021	49,936,250.00	.000	03/28/2022	50,000,000.00	.170	241
912828W89	231009	1020	T 1 7-8 03-31-22	04/27/2017	10,007,031.25	1.875	03/31/2022	10,000,000.00	1.860	244
912828W89	231248	1020	T 1 7-8 03-31-22	05/05/2017	10,000,000.00	1.875	03/31/2022	10,000,000.00	1.875	244
912828J76	233314	1020	T 1 3-4 03-31-22	08/09/2017	19,959,375.00	1.750	03/31/2022	20,000,000.00	1.796	244
46513XGT1	230154	1010	ISRAEL BOND	04/03/2017	7,500,000.00	3.500	04/01/2022	7,500,000.00	3.500	245
46513XHT0	230155	1010	ISRAEL FLOATING RATE BOND	04/03/2017	7,500,000.00	1.413	04/01/2022	7,500,000.00	1.413	245
46513XBT6	230156	1010	ISRAEL BOND	04/03/2017	10,000,000.00	3.200	04/01/2022	10,000,000.00	3.200	245
677522U44	244119	1010	OPFC Veterans Compensation	02/05/2020	4,985,000.00	1.694	04/01/2022	4,985,000.00	1.694	245
46513JAG6	244951	1010	ISRAEL BOND 1.35 4-1-22	04/15/2020	5,000,000.00	1.350	04/01/2022	5,000,000.00	1.350	245



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06366HD12	251024	1000	BMOCHI 0 04-01-22	07/06/2021	49,943,958.33	.000	04/01/2022	50,000,000.00	.150	245
06366HD12	251025	1000	BMOCHI 0 04-01-22	07/06/2021	24,971,979.17	.000	04/01/2022	25,000,000.00	.150	245
19423KD43	251029	1000	CCPFLX CP 0 04-04-22	07/06/2021	49,932,000.00	.000	04/04/2022	50,000,000.00	.180	248
19423KD43	251030	1000	CCPFLX CP 0 04-04-22	07/06/2021	49,932,000.00	.000	04/04/2022	50,000,000.00	.180	248
3135GOT45	234649	1010	FNMA 1 7-8 04-05-22	12/26/2017	9,858,300.00	1.875	04/05/2022	10,000,000.00	2.224	249
17327BD51	251031	1000	CGMICP CP 0 04-05-22	07/07/2021	49,937,666.67	.000	04/05/2022	50,000,000.00	.165	249
89236TFX8	240343	1030	TOYOTA 2.65 04-12-22 MTN	04/17/2019	4,998,100.00	2.650	04/12/2022	5,000,000.00	2.663	256
89236TFX8	244019	1030	TOYOTA 2.65 04-12-22 MTN	01/13/2020	5,604,060.00	2.650	04/12/2022	5,500,000.00	1.787	256
78015DDJ6	250542	1060	RYNYCP CP 0 04-18-22	05/19/2021	49,921,138.89	.000	04/18/2022	50,000,000.00	.170	262
78015DDJ6	250543	1060	RYNYCP CP 0 04-18-22	05/19/2021	49,921,138.89	.000	04/18/2022	50,000,000.00	.170	262
53948BDN6	251317	1000	LBCMNY CP 04-22-22	07/26/2021	24,968,125.00	.000	04/22/2022	25,000,000.00	.170	266
912828WZ9	233221	1020	T 1 3-4 04-30-22	07/27/2017	14,922,656.25	1.750	04/30/2022	15,000,000.00	1.863	274
912828X47	243704	1020	T 1 7-8 04-30-22	12/11/2019	10,052,343.75	1.875	04/30/2022	10,000,000.00	1.650	274
912828X47	250914	1020	T 1 7-8 04-30-22	06/24/2021	20,305,468.75	1.875	04/30/2022	20,000,000.00	.078	274
88059EHHO	178620	2000	TVA STRIP	10/25/2006	652,987.44	.000	05/01/2022	1,512,000.00	5.484	275
88059EHHO	179128	2000	TVA STRIP	12/04/2006	330,466.68	.000	05/01/2022	718,000.00	5.100	275
89116FE55	250320	1000	TDHUSA CP 0 05-05-22	05/06/2021	49,903,944.44	.000	05/05/2022	50,000,000.00	.190	279
458140BB5	235810	1030	INTC 2.35 05-11-22	04/06/2018	6,078,233.92	2.350	05/11/2022	6,224,000.00	2.961	285
037833CQ1	240319	1030	AAPL 2.3 05-11-22	04/12/2019	4,963,400.00	2.300	05/11/2022	5,000,000.00	2.548	285
037833CQ1	245574	1030	AAPL 2.3 05-11-22	04/24/2020	8,668,917.00	2.300	05/11/2022	8,405,000.00	.751	285
912833LH1	181168	2000	US TREASURY STRIP	05/31/2007	23,210.00	.000	05/15/2022	50,000.00	5.198	289
912833LH1	181416	2000	US TREASURY STRIP	06/26/2007	22,522.00	.000	05/15/2022	50,000.00	5.430	289
912833LH1	181557	2000	US TREASURY STRIP	07/06/2007	22,978.50	.000	05/15/2022	50,000.00	5.301	289
912833LH1	181863	2000	US TREASURY STRIP	07/30/2007	46,659.00	.000	05/15/2022	100,000.00	5.220	289
912833LH1	186335	2010	US TREASURY STRIP	05/22/2008	3,945,766.10	.000	05/15/2022	7,538,000.00	4.684	289
912833LH1	186421	2000	US TREASURY STRIP	05/27/2008	26,382.50	.000	05/15/2022	50,000.00	4.630	289
912833LH1	186666	2000	US TREASURY STRIP	06/09/2008	14,231.00	.000	05/15/2022	25,000.00	4.085	289
912833LH1	187229	2000	US TREASURY STRIP	07/11/2008	5,315.50	.000	05/15/2022	10,000.00	4.617	289
912833LH1	192217	2000	US TREASURY STRIP	05/13/2009	85,515.00	.000	05/15/2022	150,000.00	4.368	289
912833LH1	193236	2000	US TREASURY STRIP	08/18/2009	28,103.67	.000	05/15/2022	50,000.00	4.573	289
912833LH1	197101	2000	US TREASURY STRIP	05/11/2010	186,893.17	.000	05/15/2022	306,000.00	4.147	289
912833LH1	197196	2000	US TREASURY STRIP	05/14/2010	15,253.25	.000	05/15/2022	25,000.00	4.159	289
912833LH1	198376	2000	US TREASURY STRIP	06/30/2010	32,457.50	.000	05/15/2022	50,000.00	3.672	289



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912833LH1	198702	2000	US TREASURY STRIP	07/13/2010	64,500.00	.000	05/15/2022	100,000.00	3.738	289
912833LH1	205476	2000	US TREASURY STRIP	05/09/2011	66,326.00	.000	05/15/2022	100,000.00	3.762	289
912833LH1	206121	2000	US TREASURY STRIP	06/13/2011	68,827.00	.000	05/15/2022	100,000.00	3.450	289
912833LH1	206333	2000	US TREASURY STRIP	06/23/2011	34,390.50	.000	05/15/2022	50,000.00	3.465	289
912833LH1	206373	2000	US TREASURY STRIP	06/27/2011	34,353.50	.000	05/15/2022	50,000.00	3.479	289
912833LH1	210180	2000	US TREASURY STRIP	05/16/2012	41,028.50	.000	05/15/2022	50,000.00	1.988	289
912833LH1	210395	2000	US TREASURY STRIP	06/06/2012	42,642.00	.000	05/15/2022	50,000.00	1.608	289
912833LH1	210601	2000	US TREASURY STRIP	06/25/2012	41,952.50	.000	05/15/2022	50,000.00	1.783	289
912833LH1	214705	2000	US TREASURY STRIP	06/17/2013	41,361.50	.000	05/15/2022	50,000.00	2.140	289
912833LH1	218184	2000	US TREASURY STRIP	06/26/2014	41,232.00	.000	05/15/2022	50,000.00	2.460	289
912833LH1	218210	2000	US TREASURY STRIP	06/27/2014	41,138.50	.000	05/15/2022	50,000.00	2.490	289
912833LH1	218580	2000	US TREASURY STRIP	07/31/2014	41,615.50	.000	05/15/2022	50,000.00	2.370	289
912833LH1	222624	2000	US TREASURY STRIP	05/21/2015	217,085.00	.000	05/15/2022	250,000.00	2.032	289
912833LH1	226887	2000	US TREASURY STRI ZERO-% 5	05/26/2016	109,060.80	.000	05/15/2022	120,000.00	1.608	289
912833LH1	227314	2000	US TREASURY STRI ZERO-% 5	07/15/2016	46,507.50	.000	05/15/2022	50,000.00	1.245	289
912833LH1	227498	2000	US TREASURY STRI ZERO-% 5	07/29/2016	37,063.20	.000	05/15/2022	40,000.00	1.320	289
912833LH1	227669	2000	US TREASURY STRI ZERO-% 5	08/12/2016	92,731.00	.000	05/15/2022	100,000.00	1.315	289
912833LH1	231304	2000	S 0 05-15-22	05/11/2017	36,169.60	.000	05/15/2022	40,000.00	2.019	289
912833LH1	231587	2000	S 0 05-15-22	06/02/2017	36,460.80	.000	05/15/2022	40,000.00	1.880	289
912833LH1	237031	2000	S 0 05-15-22	06/14/2018	35,912.40	.000	05/15/2022	40,000.00	2.770	289
912833LH1	237316	2000	S 0 05-15-22	07/06/2018	36,041.20	.000	05/15/2022	40,000.00	2.719	289
912833LH1	237405	2000	S 0 05-15-22	07/12/2018	36,029.60	.000	05/15/2022	40,000.00	2.739	289
084664BT7	238846	1030	BRK 3 05-15-22	11/08/2018	9,886,300.00	3.000	05/15/2022	10,000,000.00	3.345	289
912833LH1	241255	2000	S 0 05-15-22	05/09/2019	37,356.00	.000	05/15/2022	40,000.00	2.280	289
912833LH1	241679	2000	S 0 05-15-22	06/21/2019	37,934.40	.000	05/15/2022	40,000.00	1.837	289
912833LH1	241904	2000	S 0 05-15-22	07/11/2019	37,947.60	.000	05/15/2022	40,000.00	1.860	289
912833LH1	242045	2000	S 0 05-15-22	07/22/2019	237,367.50	.000	05/15/2022	250,000.00	1.850	289
912833LH1	242098	2000	S 0 05-15-22	07/26/2019	38,062.80	.000	05/15/2022	40,000.00	1.778	289
912833LH1	245844	2000	S 0 05-15-22	05/18/2020	39,888.00	.000	05/15/2022	40,000.00	.141	289
912833LH1	246024	2000	S 0 05-15-22	06/12/2020	39,861.60	.000	05/15/2022	40,000.00	.180	289
912833LH1	246086	2000	S 0 05-15-22	06/19/2020	39,868.40	.000	05/15/2022	40,000.00	.173	289
912833LH1	246249	2000	S 0 05-15-22	07/16/2020	39,890.40	.000	05/15/2022	40,000.00	.150	289
912833LH1	246259	2000	S 0 05-15-22	07/16/2020	39,890.40	.000	05/15/2022	40,000.00	.150	289



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912833LH1	246314	2000	S 0 05-15-22	07/20/2020	39,909.20	.000	05/15/2022	40,000.00	.125	289
912833LH1	250337	2000	S 0 05-15-22	05/10/2021	79,984.00	.000	05/15/2022	80,000.00	.020	289
912833LH1	250737	2000	S 0 05-15-22	06/11/2021	40,000.00	.000	05/15/2022	40,000.00	.000	289
912833LH1	251113	2000	S 0 05-15-22	07/15/2021	39,994.00	.000	05/15/2022	40,000.00	.018	289
912833LH1	251137	2000	S 0 05-15-22	07/15/2021	199,972.00	.000	05/15/2022	200,000.00	.017	289
912833LH1	251350	2000	S 0 05-15-22	07/30/2021	39,996.00	.000	05/15/2022	40,000.00	.013	289
89116FEK2	250544	1060	TDHUSA 0 05-19-22	05/19/2021	49,903,680.50	.000	05/19/2022	50,000,000.00	.190	293
89116FEK2	250545	1060	TDHUSA 0 05-19-22	05/19/2021	49,903,680.50	.000	05/19/2022	50,000,000.00	.190	293
89116FEK2	250560	1000	TDHUSA CP 05-19-22	05/20/2021	49,903,944.44	.000	05/19/2022	50,000,000.00	.190	293
02665WDF5	243500	1030	HNDA 1.95 05-20-22	11/25/2019	5,006,000.00	1.950	05/20/2022	5,000,000.00	1.900	294
89116FEP1	250949	1000	TDHUSA CP 05-23-22	06/25/2021	35,946,880.00	.000	05/23/2022	36,000,000.00	.160	297
912828XR6	231877	1020	T 1 3-4 05-31-22	06/28/2017	9,979,687.50	1.750	05/31/2022	10,000,000.00	1.793	305
912828XR6	234073	1020	T 1 3-4 05-31-22	10/19/2017	9,910,156.25	1.750	05/31/2022	10,000,000.00	1.954	305
89116FEX4	250706	1000	TDHUSA 0 05-31-22	06/08/2021	49,930,583.50	.000	05/31/2022	50,000,000.00	.140	305
912828XD7	250915	1020	T 1 7-8 05-31-22	06/24/2021	20,335,156.25	1.875	05/31/2022	20,000,000.00	.081	305
24422EVA4	244033	1030	DE 1.95 06-13-22 MTN	01/15/2020	1,288,739.35	1.950	06/13/2022	1,285,000.00	1.826	318
19423KFG4	250837	1000	CCPFLX CP 0 06-16-22	06/17/2021	49,903,944.44	.000	06/16/2022	50,000,000.00	.190	321
88579YAF8	234396	1030	MMM 2 06-26-22 MTN	11/20/2017	987,320.00	2.000	06/26/2022	1,000,000.00	2.292	331
02665WCY5	244161	1030	HNDA 2.2 06-27-22 MTN	01/28/2020	10,106,000.00	2.200	06/27/2022	10,000,000.00	1.749	332
912828XW5	231908	1020	T 1 3-4 06-30-22	06/30/2017	9,959,375.00	1.750	06/30/2022	10,000,000.00	1.835	335
912828XW5	233003	1020	T 1 3-4 06-30-22	07/05/2017	9,930,468.75	1.750	06/30/2022	10,000,000.00	1.897	335
912828XW5	234770	1020	T 1 3-4 06-30-22	01/08/2018	19,599,218.75	1.750	06/30/2022	20,000,000.00	2.223	335
912828XW5	250625	1020	T 1 3-4 06-30-22	05/28/2021	25,458,007.81	1.750	06/30/2022	25,000,000.00	.070	335
17327BG58	251032	1000	CGMICP CP 0 07-05-22	07/06/2021	49,901,416.67	.000	07/05/2022	50,000,000.00	.195	340
89236TCQ6	241371	1030	TOYOTA 2.8 07-13-22 GMTN	05/20/2019	5,030,500.00	2.800	07/13/2022	5,000,000.00	2.596	348
9128287C8	250581	1020	T 1 3-4 07-15-22	05/24/2021	50,964,843.75	1.750	07/15/2022	50,000,000.00	.062	350
85324UGM9	251300	1000	SCHART 0 07-21-22	07/23/2021	49,889,083.50	.000	07/21/2022	50,000,000.00	.220	356
69353RFE3	241847	1030	PNC 2.45 07-28-22 BKNT	07/03/2019	5,041,450.00	2.450	07/28/2022	5,000,000.00	2.169	363
69353RFE3	242151	1030	PNC 2.45 07-28-22 BKNT	07/29/2019	4,177,888.00	2.450	07/28/2022	4,150,000.00	2.217	363
9128282P4	233835	1020	T 1 7-8 07-31-22	09/28/2017	9,985,156.25	1.875	07/31/2022	10,000,000.00	1.907	366
9128282P4	234096	1020	T 1 7-8 07-31-22	10/23/2017	9,942,968.75	1.875	07/31/2022	10,000,000.00	2.001	366
9128282P4	235438	1020	T 1 7-8 07-31-22	03/01/2018	4,842,382.81	1.875	07/31/2022	5,000,000.00	2.635	366
742718EU9	233340	1030	PG 2.15 08-11-22	08/15/2017	10,015,100.00	2.150	08/11/2022	10,000,000.00	2.118	377



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742718EU9	234675	1030	PG 2.15 08-11-22	12/29/2017	7,990,654.42	2.150	08/11/2022	8,081,000.00	2.407	377
912833LJ7	178334	2000	US TREASURY STRIP	10/04/2006	23,197.50	.000	08/15/2022	50,000.00	4.900	381
912833LJ7	178588	2000	US TREASURY STRIP	10/26/2006	62,540.22	.000	08/15/2022	138,000.00	5.071	381
912833LJ7	178998	2000	US TREASURY STRIP	11/28/2006	23,720.00	.000	08/15/2022	50,000.00	4.802	381
912833LJ7	182222	2000	US TREASURY STRIP	08/28/2007	47,341.00	.000	08/15/2022	100,000.00	5.060	381
912833LJ7	182553	2000	US TREASURY STRIP	09/25/2007	47,020.00	.000	08/15/2022	100,000.00	5.133	381
912833LJ7	182758	2000	US TREASURY STRIP	10/05/2007	48,316.00	.000	08/15/2022	100,000.00	4.955	381
912833LJ7	188069	2000	US TREASURY STRIP	09/15/2008	27,700.00	.000	08/15/2022	50,000.00	4.289	381
912833LJ7	188164	2010	US TREASURY STRIP	09/22/2008	324,547.20	.000	08/15/2022	576,000.00	4.171	381
912833LJ7	193255	2000	US TREASURY STRIP	08/18/2009	55,853.25	.000	08/15/2022	100,000.00	4.534	381
912833LJ7	199562	2000	US TREASURY STRIP	08/13/2010	32,907.50	.000	08/15/2022	50,000.00	3.515	381
912833LJ7	200625	2000	US TREASURY STRIP	09/24/2010	67,660.00	.000	08/15/2022	100,000.00	3.313	381
912833LJ7	207492	2000	US TREASURY STRIP	09/23/2011	38,898.50	.000	08/15/2022	50,000.00	2.318	381
912833LJ7	207862	2000	US TREASURY STRIP	10/31/2011	76,036.00	.000	08/15/2022	100,000.00	2.555	381
912833LJ7	207915	2000	US TREASURY STRIP	11/03/2011	37,998.00	.000	08/15/2022	50,000.00	2.562	381
912833LJ7	211241	2000	US TREASURY STRIP	08/17/2012	41,780.50	.000	08/15/2022	50,000.00	1.805	381
912833LJ7	211301	2000	US TREASURY STRIP	08/22/2012	82,580.00	.000	08/15/2022	100,000.00	1.927	381
912833LJ7	215296	2000	US TREASURY STRIP	08/16/2013	39,420.00	.000	08/15/2022	50,000.00	2.660	381
912833LJ7	215619	2000	US TREASURY STRIP	09/26/2013	39,489.50	.000	08/15/2022	50,000.00	2.673	381
912833LJ7	215883	2000	US TREASURY STRIP	11/01/2013	80,560.00	.000	08/15/2022	100,000.00	2.475	381
912833LJ7	218838	2000	US TREASURY STRIP	08/28/2014	332,868.00	.000	08/15/2022	400,000.00	2.320	381
912833LJ7	219030	2000	US TREASURY STRIP	09/18/2014	82,300.00	.000	08/15/2022	100,000.00	2.479	381
912833LJ7	219291	2000	US TREASURY STRIP	10/17/2014	33,925.60	.000	08/15/2022	40,000.00	2.115	381
912833LJ7	224330	2000	USTREASURYSTRI	10/08/2015	88,473.00	.000	08/15/2022	100,000.00	1.795	381
912833LJ7	224484	2000	USTREASURYSTRI	10/22/2015	88,325.00	.000	08/15/2022	100,000.00	1.830	381
912833LJ7	224553	2000	USTREASURYSTRI	10/29/2015	35,230.00	.000	08/15/2022	40,000.00	1.877	381
912833LJ7	228090	2000	US TREASURY STRI ZERO-% 8	09/23/2016	46,053.00	.000	08/15/2022	50,000.00	1.400	381
912833LJ7	228286	2000	US TREASURY STRI ZERO-% 8	10/14/2016	229,382.50	.000	08/15/2022	250,000.00	1.480	381
912833LJ7	234129	2000	S 0 08-15-22	10/26/2017	36,300.80	.000	08/15/2022	40,000.00	2.030	381
912833LJ7	234153	2000	S 0 08-15-22	10/26/2017	45,376.00	.000	08/15/2022	50,000.00	2.030	381
912833LJ7	234188	2000	S 0 08-15-22	10/27/2017	22,678.50	.000	08/15/2022	25,000.00	2.040	381
912833LJ7	237891	2000	S 0 08-15-22	08/23/2018	107,770.80	.000	08/15/2022	120,000.00	2.720	381
912833LJ7	237918	2000	S 0 08-15-22	08/23/2018	35,923.60	.000	08/15/2022	40,000.00	2.720	381





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912833LJ7	237931	2000	S 0 08-15-22	08/23/2018	224,560.00	.000	08/15/2022	250,000.00	2.716	381
912833LJ7	238208	2000	S 0 08-15-22	09/13/2018	35,843.20	.000	08/15/2022	40,000.00	2.818	381
912833LJ7	238691	2000	S 0 08-15-22	10/25/2018	356,804.00	.000	08/15/2022	400,000.00	3.024	381
912833LJ7	242339	2000	S 0 08-15-22	08/19/2019	23,886.50	.000	08/15/2022	25,000.00	1.530	381
912833LJ7	242568	2000	S 0 08-15-22	09/06/2019	96,041.00	.000	08/15/2022	100,000.00	1.379	381
912833LJ7	242661	2000	S 0 08-15-22	09/12/2019	76,514.40	.000	08/15/2022	80,000.00	1.529	381
912833LJ7	242798	2000	S 0 08-15-22	09/23/2019	238,410.00	.000	08/15/2022	250,000.00	1.647	381
912828YA2	243907	1020	T 1 1-2 08-15-22	12/30/2019	9,973,437.50	1.500	08/15/2022	10,000,000.00	1.603	381
912833LJ7	246476	2000	S 0 08-15-22	08/10/2020	39,927.60	.000	08/15/2022	40,000.00	.090	381
912833LJ7	246781	2000	US Treasury Strip 08,15,2022	09/18/2020	79,862.80	.000	08/15/2022	80,000.00	.090	381
912833LJ7	247001	2000	S 0 08-15-22	10/13/2020	39,911.20	.000	08/15/2022	40,000.00	.121	381
912833LJ7	247128	2000	S 0 08-15-22	10/22/2020	39,915.89	.000	08/15/2022	40,000.00	.116	381
9128282S8	233680	1020	T 1 5-8 08-31-22	09/15/2017	9,925,000.00	1.625	08/31/2022	10,000,000.00	1.784	397
9128282S8	243593	1020	T 1 5-8 08-31-22	12/03/2019	9,997,656.25	1.625	08/31/2022	10,000,000.00	1.633	397
91282CAG6	250582	1020	T 0 1-8 08-31-22	05/24/2021	50,033,203.13	.125	08/31/2022	50,000,000.00	.073	397
46513JAS0	246752	1010	ELEVENTH JUBILEE 2 YEAR IS	09/15/2020	15,000,000.00	1.000	09/01/2022	15,000,000.00	1.000	398
14913Q3A5	242716	1030	CAT 1.9 09-06-22 MTN	09/13/2019	9,945,200.00	1.900	09/06/2022	10,000,000.00	2.091	403
14913Q3A5	244062	1030	CAT 1.9 09-06-22 MTN	01/21/2020	2,001,620.00	1.900	09/06/2022	2,000,000.00	1.868	403
89236TEC5	237425	1030	TOYOTA 2.15 09-08-22 MTN	07/12/2018	2,324,400.65	2.150	09/08/2022	2,431,000.00	3.287	405
94988J6A0	243570	1030	WFC 2.082 09-09-22 bKNT	11/29/2019	4,243,494.86	2.082	09/09/2022	4,246,000.00	2.104	406
94988J6A0	243909	1030	WFC 2.082 09-09-22 bKNT	12/31/2019	10,779,583.20	2.082	09/09/2022	10,760,000.00	2.012	406
94988J5Z6	243910	1030	WFC Float 09-09-22 BKNT	12/31/2019	3,626,774.20	.783	09/09/2022	3,605,000.00	.301	406
94988J6A0	244124	1030	WFC 2.082 09-09-22 bKNT	01/24/2020	5,012,250.00	2.082	09/09/2022	5,000,000.00	1.985	406
3134A4BW3	178619	2000	FHLMC STRIP	10/25/2006	928,044.36	.000	09/15/2022	2,166,000.00	5.406	412
589331AT4	233710	1030	MRK 2.4 09-15-22	09/20/2017	5,895,810.80	2.400	09/15/2022	5,819,000.00	2.120	412
589331AT4	234427	1030	MRK 2.4 09-15-22	11/24/2017	4,992,000.00	2.400	09/15/2022	5,000,000.00	2.435	412
589331AT4	240222	1030	MRK 2.4 09-15-22	04/04/2019	5,130,355.48	2.400	09/15/2022	5,150,000.00	2.516	412
9128282W9	233872	1020	T 1 7-8 09-30-22	10/04/2017	9,970,312.50	1.875	09/30/2022	10,000,000.00	1.938	427
912828L57	234010	1020	T 1 3-4 09-30-22	10/13/2017	9,901,562.50	1.750	09/30/2022	10,000,000.00	1.959	427
9128282W9	234850	1020	T 1 7-8 09-30-22	01/19/2018	9,769,531.25	1.875	09/30/2022	10,000,000.00	2.397	427
91282CAN1	250584	1020	T 0 1-8 09-30-22	05/24/2021	50,027,343.75	.125	09/30/2022	50,000,000.00	.085	427
91282CAN1	250594	1020	T 0 1-8 09-30-22	05/25/2021	50,027,343.75	.125	09/30/2022	50,000,000.00	.084	427
912828YK0	243219	1020	T 1 3-8 10-15-22	10/29/2019	9,921,875.00	1.375	10/15/2022	10,000,000.00	1.646	442



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912828YK0	243234	1020	T 1 3-8 10-15-22	10/31/2019	9,919,531.25	1.375	10/15/2022	10,000,000.00	1.655	442
3130ACLM4	233922	1010	FHLB 1.3 10-25-22	10/25/2017	15,000,000.00	2.375	10/25/2022	15,000,000.00	2.375	452
9128283C2	234382	1020	T 2 10-31-22	11/15/2017	9,971,093.75	2.000	10/31/2022	10,000,000.00	2.062	458
9128283C2	234417	1020	T 2 10-31-22	11/21/2017	9,966,406.25	2.000	10/31/2022	10,000,000.00	2.072	458
91282CAR2	250585	1020	T 0 1-8 10-31-22	05/24/2021	50,016,601.56	.125	10/31/2022	50,000,000.00	.102	458
91282CAR2	250595	1020	T 0 1-8 10-31-22	05/25/2021	50,017,578.13	.125	10/31/2022	50,000,000.00	.100	458
88059EHJ6	50860	2000	TVA STRIP	04/13/1998	3,264,977.32	.000	11/01/2022	14,828,000.00	6.260	459
594918BH6	239007	1030	MSFT 2.65 11-03-22	11/28/2018	2,445,300.00	2.650	11/03/2022	2,500,000.00	3.247	461
693475AL9	242186	1030	PNC 2.854 11-09-22	08/01/2019	4,699,955.59	2.854	11/09/2022	4,631,000.00	2.378	467
693475AL9	243662	1030	PNC 2.854 11-09-22	12/09/2019	1,843,255.80	2.854	11/09/2022	1,800,000.00	2.002	467
912833LK4	179296	2000	US TREASURY STRIP	12/18/2006	117,020.00	.000	11/15/2022	250,000.00	4.829	473
912833LK4	183732	2000	US TREASURY STRIP	12/05/2007	25,535.00	.000	11/15/2022	50,000.00	4.547	473
912833LK4	183939	2000	US TREASURY STRIP	12/19/2007	48,809.00	.000	11/15/2022	100,000.00	4.870	473
912833LK4	184229	2000	US TREASURY STRIP	01/10/2008	77,070.00	.000	11/15/2022	150,000.00	4.536	473
912833LK4	189216	2000	US TREASURY STRIP	11/21/2008	52,153.00	.000	11/15/2022	100,000.00	4.710	473
912833LK4	189262	2000	US TREASURY STRIP	11/21/2008	2,850.00	.000	11/15/2022	5,000.00	4.061	473
912833LK4	189961	2000	US TREASURY STRIP	01/12/2009	149,395.00	.000	11/15/2022	250,000.00	3.755	473
912833LK4	190249	2000	US TREASURY STRIP	02/04/2009	56,864.00	.000	11/15/2022	100,000.00	4.140	473
912833LK4	194195	2000	US TREASURY STRIP	11/24/2009	58,187.00	.000	11/15/2022	100,000.00	4.217	473
912833LK4	194728	2000	US TREASURY STRIP	01/28/2010	28,850.50	.000	11/15/2022	50,000.00	4.344	473
912833LK4	201934	2000	US TREASURY STRIP	11/17/2010	33,330.00	.000	11/15/2022	50,000.00	3.410	473
912833LK4	202149	2000	US TREASURY STRIP	11/24/2010	32,553.00	.000	11/15/2022	50,000.00	3.616	473
912833LK4	203389	2000	US TREASURY STRIP	01/31/2011	62,330.00	.000	11/15/2022	100,000.00	4.051	473
912833LK4	212191	2000	US TREASURY STRIP	11/30/2012	126,030.00	.000	11/15/2022	150,000.00	1.756	473
912833LK4	212335	2000	US TREASURY STRIP	12/13/2012	295,326.50	.000	11/15/2022	350,000.00	1.719	473
912833LK4	212650	2000	US TREASURY STRIP	01/17/2013	41,372.00	.000	11/15/2022	50,000.00	1.937	473
912833LK4	216070	2000	US TREASURY STRIP	11/21/2013	39,487.00	.000	11/15/2022	50,000.00	2.645	473
912833LK4	216415	2000	US TREASURY STRIP	01/09/2014	77,212.00	.000	11/15/2022	100,000.00	2.944	473
912833LK4	219692	2000	US TREASURY STRIP	11/20/2014	208,682.50	.000	11/15/2022	250,000.00	2.275	473
912833LK4	220245	2000	US TREASURY STRIP	01/09/2015	43,204.50	.000	11/15/2022	50,000.00	1.870	473
912833LK4	220347	2000	US TREASURY STRIP	01/20/2015	86,821.00	.000	11/15/2022	100,000.00	1.816	473
912833LK4	220433	2000	US TREASURY STRIP	01/26/2015	87,629.00	.000	11/15/2022	100,000.00	1.700	473
912833LK4	220454	2000	US TREASURY STRIP	01/26/2015	43,755.00	.000	11/15/2022	50,000.00	1.718	473



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912833LK4	220473	2000	US TREASURY STRIP	01/26/2015	35,002.80	.000	11/15/2022	40,000.00	1.718	473
912833LK4	220502	2000	US TREASURY STRIP	01/27/2015	218,745.00	.000	11/15/2022	250,000.00	1.720	473
912833LK4	220606	2000	US TREASURY STRIP	01/29/2015	218,097.50	.000	11/15/2022	250,000.00	1.760	473
912833LK4	225015	2000	USTREASURYSTRI	12/24/2015	216,370.00	.000	11/15/2022	250,000.00	2.107	473
912833LK4	225342	2000	USTREASURYSTRI	02/04/2016	88,675.00	.000	11/15/2022	100,000.00	1.781	473
912833LK4	228571	2000	US TREASURY STRI ZERO-% 1	11/14/2016	17,303.68	.000	11/15/2022	19,000.00	1.564	473
912833LK4	229108	2000	S 0 11-15-22	01/12/2017	17,652.00	.000	11/15/2022	20,000.00	2.150	473
912833LK4	229110	2000	S 0 11-15-22	01/12/2017	17,652.00	.000	11/15/2022	20,000.00	2.150	473
912833LK4	229271	2000	S 0 11-15-22	01/26/2017	220,705.00	.000	11/15/2022	250,000.00	2.160	473
912833LK4	229397	2000	S 0 11-15-22	02/02/2017	35,246.80	.000	11/15/2022	40,000.00	2.200	473
912833LK4	234357	2000	S 0 11-15-22	11/16/2017	89,998.00	.000	11/15/2022	100,000.00	2.120	473
912833LK4	234930	2000	S 0 11-15-22	01/25/2018	35,601.20	.000	11/15/2022	40,000.00	2.440	473
912833LK4	235056	2000	S 0 11-15-22	02/02/2018	35,552.80	.000	11/15/2022	40,000.00	2.480	473
19416QELO	237855	1030	CL 2 1-4 11-15-22 GMTN	08/20/2018	4,386,999.75	2.250	11/15/2022	4,515,000.00	2.967	473
912833LK4	243383	2000	S 0 11-15-22	11/15/2019	38,010.00	.000	11/15/2022	40,000.00	1.708	473
912833LK4	243623	2000	S 0 11-15-22	12/09/2019	38,217.20	.000	11/15/2022	40,000.00	1.560	473
912833LK4	243719	2000	S 0 11-15-22	12/16/2019	38,107.20	.000	11/15/2022	40,000.00	1.670	473
912833LK4	247326	2000	S 0 11-15-22	11/06/2020	39,418.40	.000	11/15/2022	40,000.00	.725	473
912833LK4	247466	2000	S 0 11-15-22	11/19/2020	79,759.20	.000	11/15/2022	80,000.00	.152	473
912833LK4	247631	2000	S 0 11-15-22	12/03/2020	39,899.20	.000	11/15/2022	40,000.00	.129	473
912833LK4	247783	2000	S 0 11-15-22	12/14/2020	39,915.64	.000	11/15/2022	40,000.00	.110	473
912833LK4	247843	2000	S 0 11-15-22	12/17/2020	39,946.40	.000	11/15/2022	40,000.00	.070	473
02665WCA7	237859	1030	HNDA 2.6 11-16-22 MTN	08/20/2018	1,785,005.28	2.600	11/16/2022	1,831,000.00	3.238	474
02665WCA7	237868	1030	HNDA 2.6 11-16-22 MTN	08/21/2018	976,210.00	2.600	11/16/2022	1,000,000.00	3.204	474
14913Q3C1	244044	1030	CAT 1.95 11-18-22 MTN	01/16/2020	5,007,450.00	1.950	11/18/2022	5,000,000.00	1.896	476
14913Q2E8	235618	1030	CAT 2.55 11-29-22 MTN	03/14/2018	4,877,700.00	2.550	11/29/2022	5,000,000.00	3.112	487
14913Q2E8	240328	1030	CAT 2.55 11-29-22 MTN	04/15/2019	4,975,700.00	2.550	11/29/2022	5,000,000.00	2.691	487
14913Q2E8	243857	1030	CAT 2.55 11-29-22 MTN	12/24/2019	6,008,796.00	2.550	11/29/2022	5,900,000.00	1.900	487
89236TEG6	250381	1030	TOYOTA FLOAT 0 11-29-22	05/10/2021	10,037,717.60	.535	11/29/2022	10,000,000.00	.283	487
912828M80	234483	1020	T 2 11-30-22	12/01/2017	9,952,792.00	2.000	11/30/2022	10,000,000.00	2.100	488
912828M80	234534	1020	T 2 11-30-22	12/11/2017	9,933,593.75	2.000	11/30/2022	10,000,000.00	2.142	488
912828M80	234617	1020	T 2 11-30-22	12/20/2017	9,896,093.75	2.000	11/30/2022	10,000,000.00	2.223	488
91282CAX9	250583	1020	T 0 1-8 11-30-22	05/24/2021	50,015,625.00	.125	11/30/2022	50,000,000.00	.104	488



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91282CAX9	250596	1020	T 0 1-8 11-30-22	05/25/2021	50,013,671.88	.125	11/30/2022	50,000,000.00	.107	488
166764AB6	235349	1030	CVX 2.355 12-05-22	02/27/2018	4,867,050.00	2.355	12/05/2022	5,000,000.00	2.956	493
166764AB6	235506	1030	CVX 2.355 12-05-22	03/07/2018	1,458,390.00	2.355	12/05/2022	1,500,000.00	2.986	493
166764AB6	244053	1030	CVX 2.355 12-05-22	01/17/2020	5,075,450.00	2.355	12/05/2022	5,000,000.00	1.815	493
931142DU4	234520	1030	WMT 2.35 12-15-22	12/15/2017	4,986,200.00	2.350	12/15/2022	5,000,000.00	2.408	503
458140AM2	234546	1030	INTC 2.7 12-15-22	12/15/2017	5,047,250.00	2.700	12/15/2022	5,000,000.00	2.498	503
931142DU4	240064	1030	WMT 2.35 12-15-22	03/15/2019	4,936,800.00	2.350	12/15/2022	5,000,000.00	2.706	503
931142DU4	240260	1030	WMT 2.35 12-15-22	04/08/2019	4,959,895.50	2.350	12/15/2022	5,000,000.00	2.579	503
458140AM2	241019	1030	INTC 2.7 12-15-22	04/29/2019	4,042,951.50	2.700	12/15/2022	4,025,000.00	2.570	503
458140AM2	241226	1030	INTC 2.7 12-15-22	05/06/2019	6,181,399.69	2.700	12/15/2022	6,169,000.00	2.641	503
912828N30	234790	1020	T 2 1-8 12-31-22	01/10/2018	4,958,593.75	2.125	12/31/2022	5,000,000.00	2.302	519
912828N30	234811	1020	T 2 1-8 12-31-22	01/16/2018	4,942,187.50	2.125	12/31/2022	5,000,000.00	2.374	519
912828N30	234881	1020	T 2 1-8 12-31-22	01/22/2018	4,930,468.75	2.125	12/31/2022	5,000,000.00	2.425	519
912828N30	236831	1020	T 2 1-8 12-31-22	05/18/2018	9,659,375.00	2.125	12/31/2022	10,000,000.00	2.918	519
91282CBD2	250597	1020	T 0 1-8 12-31-22	05/25/2021	50,009,765.63	.125	12/31/2022	50,000,000.00	.113	519
91282CBD2	250711	1020	T 0 1-8 12-31-22	06/09/2021	25,006,835.94	.125	12/31/2022	25,000,000.00	.107	519
91282CBD2	250712	1020	T 0 1-8 12-31-22	06/09/2021	50,013,671.87	.125	12/31/2022	50,000,000.00	.107	519
24422EUA5	244306	1030	DE 2.7 01-06-23 MTN	02/07/2020	5,143,750.00	2.700	01/06/2023	5,000,000.00	1.685	525
89233P7F7	242229	1030	TOYOTA 2 5-8 01-10-23 MTN	08/07/2019	2,344,123.90	2.625	01/10/2023	2,294,000.00	1.962	529
037833DE7	240246	1030	AAPL 2.4 01-13-23	04/05/2019	4,956,750.00	2.400	01/13/2023	5,000,000.00	2.642	532
31359YCM7	173957	2000	FNMA STRIP	12/13/2005	130,752.99	.000	01/15/2023	317,000.00	5.250	534
88059ENC4	179702	2000	TVA STRIP	01/31/2007	63,690.00	.000	01/15/2023	150,000.00	5.441	534
90331HNL3	243294	1030	USB 2.85 01-23-23 BKNT	11/07/2019	2,146,851.25	2.850	01/23/2023	2,095,000.00	2.049	542
3133ELJN5	244142	1010	FFCB 1.64 01-24-23	01/24/2020	3,249,675.00	1.640	01/24/2023	3,250,000.00	1.643	543
3133ELJN5	244143	1010	FFCB 1.64 01-24-23	01/24/2020	4,999,250.00	1.640	01/24/2023	5,000,000.00	1.645	543
9128283U2	235035	1020	T 2 3-8 01-31-23	01/31/2018	4,978,125.00	2.375	01/31/2023	5,000,000.00	2.469	550
9128283U2	235899	1020	T 2 3-8 01-31-23	04/17/2018	14,789,062.50	2.375	01/31/2023	15,000,000.00	2.689	550
19416QEA4	235011	1030	CL 1.95 02-01-23 MTN	02/01/2018	9,647,400.00	1.950	02/01/2023	10,000,000.00	2.709	551
46513YCC0	235139	1010	ISRAEL BOND	02/15/2018	10,000,000.00	3.640	02/01/2023	10,000,000.00	3.640	551
46513YGQ5	235141	1010	ISRAEL BOND FLOATING RATE	02/15/2018	5,000,000.00	1.313	02/01/2023	5,000,000.00	1.313	551
31358CZ90	143510	2000	FNMA STRIP	08/10/2000	471,386.65	.000	02/07/2023	2,135,000.00	6.830	557
313490CK8	49399	2000	FED JUDICIARY	03/30/1998	716,040.00	.000	02/15/2023	3,400,000.00	6.362	565
912833LL2	180370	2000	US TREASURY STRIP	04/03/2007	22,905.50	.000	02/15/2023	50,000.00	4.980	565



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912833LL2	180522	2000	US TREASURY STRIP	04/12/2007	45,059.00	.000	02/15/2023	100,000.00	5.095	565
912833LL2	180738	2000	US TREASURY STRIP	04/30/2007	46,014.00	.000	02/15/2023	100,000.00	4.975	565
912833LL2	184840	2000	US TREASURY STRIP	02/28/2008	4,939.02	.000	02/15/2023	10,000.00	4.770	565
912833LL2	185230	2000	US TREASURY STRIP	03/27/2008	5,210.00	.000	02/15/2023	10,000.00	4.428	565
912833LL2	185273	2000	US TREASURY STRIP	03/28/2008	25,818.50	.000	02/15/2023	50,000.00	4.490	565
912833LL2	185599	2000	US TREASURY STRIP	04/16/2008	26,218.00	.000	02/15/2023	50,000.00	4.400	565
912833LL2	185618	2000	US TREASURY STRIP	04/16/2008	5,260.00	.000	02/15/2023	10,000.00	4.379	565
912833LL2	185885	2000	US TREASURY STRIP	04/28/2008	12,570.50	.000	02/15/2023	25,000.00	4.700	565
912833LL2	190599	2000	US TREASURY STRIP	02/27/2009	28,794.50	.000	02/15/2023	50,000.00	3.990	565
912833LL2	190830	2000	US TREASURY STRIP	03/20/2009	28,901.50	.000	02/15/2023	50,000.00	3.980	565
912833LL2	190956	2000	US TREASURY STRIP	03/30/2009	59,081.00	.000	02/15/2023	100,000.00	3.827	565
912833LL2	191122	2000	US TREASURY STRIP	04/13/2009	3,000.00	.000	02/15/2023	5,000.00	3.725	565
912803BB8	191213	2000	US TREASURY STRIP (P)	04/16/2009	29,076.50	.000	02/15/2023	50,000.00	3.957	565
912803BB8	191860	2000	US TREASURY STRIP (P)	04/24/2009	29,230.00	.000	02/15/2023	50,000.00	3.925	565
912833LL2	194858	2000	US TREASURY STRIP	02/08/2010	56,026.00	.000	02/15/2023	100,000.00	4.500	565
912833LL2	195183	2000	US TREASURY STRIP	03/03/2010	28,166.50	.000	02/15/2023	50,000.00	4.479	565
912833LL2	195390	2000	US TREASURY STRIP	03/12/2010	56,065.00	.000	02/15/2023	100,000.00	4.525	565
912833LL2	195859	2000	US TREASURY STRIP	04/08/2010	27,596.50	.000	02/15/2023	50,000.00	4.677	565
912833LL2	196884	2000	US TREASURY STRIP	04/30/2010	28,595.50	.000	02/15/2023	50,000.00	4.415	565
912833LL2	203858	2000	US TREASURY STRIP	02/28/2011	30,677.50	.000	02/15/2023	50,000.00	4.125	565
912833LL2	204505	2000	US TREASURY STRIP	04/12/2011	60,977.00	.000	02/15/2023	100,000.00	4.220	565
912833LL2	205418	2000	US TREASURY STRIP	05/05/2011	63,064.00	.000	02/15/2023	100,000.00	3.952	565
912833LL2	208701	2000	US TREASURY STRIP	02/16/2012	38,882.00	.000	02/15/2023	50,000.00	2.300	565
912833LL2	208872	2000	US TREASURY STRIP	03/05/2012	78,016.00	.000	02/15/2023	100,000.00	2.281	565
912833LL2	209011	2000	US TREASURY STRIP	03/19/2012	37,599.00	.000	02/15/2023	50,000.00	2.630	565
912833LL2	209136	2000	US TREASURY STRIP	04/05/2012	38,044.00	.000	02/15/2023	50,000.00	2.532	565
912833LL2	209928	2000	US TREASURY STRIP	04/30/2012	39,096.50	.000	02/15/2023	50,000.00	2.292	565
912833LL2	213288	2000	US TREASURY STRIP	03/25/2013	40,822.50	.000	02/15/2023	50,000.00	2.060	565
912833LL2	213360	2000	US TREASURY STRIP	03/28/2013	81,786.00	.000	02/15/2023	100,000.00	2.044	565
912833LL2	213437	2000	US TREASURY STRIP	04/04/2013	41,317.50	.000	02/15/2023	50,000.00	1.942	565
912833LL2	213504	2000	US TREASURY STRIP	04/12/2013	83,508.00	.000	02/15/2023	100,000.00	1.839	565
912833LL2	214255	2000	US TREASURY STRIP	05/02/2013	84,236.00	.000	02/15/2023	100,000.00	1.760	565
912833LL2	216910	2000	US TREASURY STRIP	03/21/2014	197,055.00	.000	02/15/2023	250,000.00	2.690	565



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912833LL2	220875	2000	US TREASURY STRIP	02/13/2015	34,244.80	.000	02/15/2023	40,000.00	1.950	565
912833LL2	222349	2000	US TREASURY STRIP	04/30/2015	34,650.80	.000	02/15/2023	40,000.00	1.850	565
912833LL2	225732	2000	USTREASURYSTRIP	03/17/2016	35,260.80	.000	02/15/2023	40,000.00	1.832	565
912833LL2	225759	2000	USTREASURYSTRIP	03/17/2016	16,089.93	.000	02/15/2023	18,250.00	1.830	565
912833LL2	229651	2000	S 0 02-15-23	02/24/2017	45,627.40	.000	02/15/2023	52,000.00	2.200	565
912833LL2	230017	2000	S 0 02-15-23	03/24/2017	350,920.00	.000	02/15/2023	400,000.00	2.232	565
912833LL2	230131	2000	S 0 02-15-23	03/30/2017	220,037.50	.000	02/15/2023	250,000.00	2.183	565
912833LL2	230237	2000	S 0 02-15-23	04/06/2017	44,186.00	.000	02/15/2023	50,000.00	2.120	565
912833LL2	230353	2000	S 0 02-15-23	04/17/2017	35,463.20	.000	02/15/2023	40,000.00	2.075	565
912833LL2	230988	2000	S 0 02-15-23	04/28/2017	221,975.00	.000	02/15/2023	250,000.00	2.060	565
912833LL2	235197	2000	S 0 02-15-23	02/15/2018	35,170.80	.000	02/15/2023	40,000.00	2.590	565
912833LL2	235366	2000	S 0 02-15-23	03/01/2018	35,136.80	.000	02/15/2023	40,000.00	2.630	565
912833LL2	235391	2000	S 0 02-15-23	03/01/2018	35,097.20	.000	02/15/2023	40,000.00	2.653	565
912833LL2	235451	2000	S 0 02-15-23	03/05/2018	175,084.00	.000	02/15/2023	200,000.00	2.706	565
912833LL2	235524	2000	S 0 02-15-23	03/08/2018	35,117.60	.000	02/15/2023	40,000.00	2.652	565
912833LL2	236306	2000	S 0 02-15-23	04/26/2018	34,912.80	.000	02/15/2023	40,000.00	2.850	565
912833LL2	244733	2000	S 0 02-15-23	03/19/2020	39,488.80	.000	02/15/2023	40,000.00	.443	565
912833LL2	244836	2000	S 0 02-15-23	04/02/2020	24,821.25	.000	02/15/2023	25,000.00	.250	565
912833LL2	249109	2000	S 0 02-15-23	03/12/2021	39,911.20	.000	02/15/2023	40,000.00	.115	565
912833LL2	249137	2000	S 0 02-15-23	03/12/2021	79,822.40	.000	02/15/2023	80,000.00	.115	565
912833LL2	250111	2000	S 0 02-15-23	05/03/2021	39,926.00	.000	02/15/2023	40,000.00	.104	565
30231GAR3	238864	1030	XOM 2.726 03-01-23	11/09/2018	2,915,490.00	2.726	03/01/2023	3,000,000.00	3.434	579
30231GAR3	240220	1030	XOM 2.726 03-01-23	04/04/2019	5,032,750.00	2.726	03/01/2023	5,000,000.00	2.549	579
713448CG1	241319	1030	PEP 2 3-4 03-01-23	05/14/2019	5,032,600.00	2.750	03/01/2023	5,000,000.00	2.568	579
478160BT0	242743	1030	JNJ 2.05 03-01-23	09/17/2019	5,014,773.70	2.050	03/01/2023	5,000,000.00	1.961	579
30231GAR3	244350	1030	XOM 2.726 03-01-23	02/13/2020	5,154,750.00	2.726	03/01/2023	5,000,000.00	1.681	579
30231GAR3	244657	1030	XOM 2.726 03-01-23	03/11/2020	10,288,600.00	2.726	03/01/2023	10,000,000.00	1.726	579
478160BT0	244685	1030	JNJ 2.05 03-01-23	03/13/2020	8,704,000.00	2.050	03/01/2023	8,500,000.00	1.224	579
084670BR8	235499	1030	BRK 2 3-4 03-15-23	03/15/2018	4,940,550.00	2.750	03/15/2023	5,000,000.00	3.008	593
084670BR8	235908	1030	BRK 2 3-4 03-15-23	04/19/2018	4,904,850.00	2.750	03/15/2023	5,000,000.00	3.172	593
084670BR8	241018	1030	BRK 2 3-4 03-15-23	04/29/2019	5,016,850.00	2.750	03/15/2023	5,000,000.00	2.658	593
084670BR8	242547	1030	BRK 2 3-4 03-15-23	09/03/2019	2,581,250.00	2.750	03/15/2023	2,500,000.00	1.796	593
88579YAX9	242555	1030	MMM 2 1-4 03-15-23 MTN	09/04/2019	5,072,500.00	2.250	03/15/2023	5,000,000.00	1.824	593



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084670BR8	245531	1030	BRK 2.75 3-15-2023	04/23/2020	10,588,100.00	2.750	03/15/2023	10,000,000.00	.694	593
9128284D9	235878	1020	T 2 1-2 03-31-23	04/13/2018	9,931,250.00	2.500	03/31/2023	10,000,000.00	2.649	609
9128284D9	235907	1020	T 2 1-2 03-31-23	04/18/2018	9,911,718.75	2.500	03/31/2023	10,000,000.00	2.691	609
9128284D9	236242	1020	T 2 1-2 03-31-23	04/20/2018	9,884,375.00	2.500	03/31/2023	10,000,000.00	2.751	609
9128284D9	236444	1020	T 2 1-2 03-31-23	04/25/2018	4,922,265.63	2.500	03/31/2023	5,000,000.00	2.840	609
912828Q29	242288	1020	T 1 1-2 03-31-23	08/09/2019	14,956,640.63	1.500	03/31/2023	15,000,000.00	1.582	609
677522U51	244120	1010	OPFC Veterans Compensation	02/05/2020	4,665,000.00	1.747	04/01/2023	4,665,000.00	1.747	610
46513JCG4	244952	1010	ISRAEL BOND 4-1-23 1.54	04/15/2020	20,000,000.00	1.540	04/01/2023	20,000,000.00	1.540	610
24422EVE6	244646	1030	DE 1.2 04-06-23 MTN	03/10/2020	5,024,250.00	1.200	04/06/2023	5,000,000.00	1.039	615
3137EAEQ8	245481	1010	FHLMC 0 3-8 04-20-23	04/21/2020	14,975,400.00	.375	04/20/2023	15,000,000.00	.430	629
9128284L1	237508	1020	T 2 3-4 04-30-23	07/18/2018	9,999,609.38	2.750	04/30/2023	10,000,000.00	2.750	639
91282CBX8	250942	1020	T 0 1-8 04-30-23	06/25/2021	29,937,890.63	.125	04/30/2023	30,000,000.00	.237	639
19416QECO	236538	1030	CL 2.1 05-01-23 MTN	05/02/2018	6,664,490.00	2.100	05/01/2023	7,000,000.00	3.144	640
19416QECO	240063	1030	CL 2.1 05-01-23 MTN	03/15/2019	4,888,250.00	2.100	05/01/2023	5,000,000.00	2.675	640
594918AT1	245532	1030	MSFT 2.375 5-1-2023	04/23/2020	10,502,573.90	2.375	05/01/2023	10,000,000.00	.692	640
037833AK6	244639	1030	AAPL 2.4 05-03-23	03/10/2020	1,563,930.00	2.400	05/03/2023	1,500,000.00	1.020	642
912833LN8	181169	2000	US TREASURY STRIP	05/31/2007	22,092.00	.000	05/15/2023	50,000.00	5.185	654
912833LN8	181417	2000	US TREASURY STRIP	06/26/2007	21,380.50	.000	05/15/2023	50,000.00	5.420	654
912833LN8	181558	2000	US TREASURY STRIP	07/06/2007	21,843.00	.000	05/15/2023	50,000.00	5.291	654
912833LN8	181864	2000	US TREASURY STRIP	07/30/2007	44,452.00	.000	05/15/2023	100,000.00	5.200	654
912833LN8	186336	2010	US TREASURY STRIP	05/22/2008	3,749,099.68	.000	05/15/2023	7,538,000.00	4.717	654
912833LN8	186422	2000	US TREASURY STRIP	05/27/2008	25,055.00	.000	05/15/2023	50,000.00	4.670	654
912833LN8	186667	2000	US TREASURY STRIP	06/09/2008	13,580.25	.000	05/15/2023	25,000.00	4.129	654
912833LN8	187230	2000	US TREASURY STRIP	07/11/2008	5,062.10	.000	05/15/2023	10,000.00	4.639	654
912833LN8	192218	2000	US TREASURY STRIP	05/13/2009	81,210.00	.000	05/15/2023	150,000.00	4.429	654
912833LN8	193237	2000	US TREASURY STRIP	08/18/2009	26,764.00	.000	05/15/2023	50,000.00	4.600	654
912833LN8	197102	2000	US TREASURY STRIP	05/11/2010	177,569.35	.000	05/15/2023	306,000.00	4.227	654
912833LN8	197197	2000	US TREASURY STRIP	05/14/2010	14,466.00	.000	05/15/2023	25,000.00	4.252	654
912833LN8	198377	2000	US TREASURY STRIP	06/30/2010	30,733.00	.000	05/15/2023	50,000.00	3.816	654
912833LN8	198704	2000	US TREASURY STRIP	07/13/2010	61,200.00	.000	05/15/2023	100,000.00	3.861	654
912833LN8	205477	2000	US TREASURY STRIP	05/09/2011	62,720.00	.000	05/15/2023	100,000.00	3.920	654
912833LN8	206122	2000	US TREASURY STRIP	06/13/2011	64,973.00	.000	05/15/2023	100,000.00	3.650	654
912833LN8	206332	2000	US TREASURY STRIP	06/23/2011	32,480.50	.000	05/15/2023	50,000.00	3.660	654



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912833LN8	206374	2000	US TREASURY STRIP	06/27/2011	32,419.50	.000	05/15/2023	50,000.00	3.679	654
912833LN8	210181	2000	US TREASURY STRIP	05/16/2012	39,408.00	.000	05/15/2023	50,000.00	2.176	654
912833LN8	210396	2000	US TREASURY STRIP	06/06/2012	41,171.50	.000	05/15/2023	50,000.00	1.784	654
912833LN8	210602	2000	US TREASURY STRIP	06/25/2012	40,402.50	.000	05/15/2023	50,000.00	1.967	654
912833LN8	214706	2000	US TREASURY STRIP	06/17/2013	39,743.50	.000	05/15/2023	50,000.00	2.330	654
912833LN8	218185	2000	US TREASURY STRIP	06/26/2014	39,605.50	.000	05/15/2023	50,000.00	2.640	654
912833LN8	218211	2000	US TREASURY STRIP	06/27/2014	39,528.50	.000	05/15/2023	50,000.00	2.663	654
912833LN8	218581	2000	US TREASURY STRIP	07/31/2014	40,155.00	.000	05/15/2023	50,000.00	2.510	654
912833LN8	222626	2000	US TREASURY STRIP	05/21/2015	210,577.50	.000	05/15/2023	250,000.00	2.161	654
912833LN8	226888	2000	US TREASURY STRI ZERO-% 5	05/26/2016	106,412.40	.000	05/15/2023	120,000.00	1.732	654
912833LN8	227315	2000	US TREASURY STRI ZERO-% 5	07/15/2016	45,576.50	.000	05/15/2023	50,000.00	1.360	654
912833LN8	227499	2000	US TREASURY STRI ZERO-% 5	07/29/2016	36,246.80	.000	05/15/2023	40,000.00	1.455	654
912833LN8	227670	2000	US TREASURY STRI ZERO-% 5	08/12/2016	90,637.00	.000	05/15/2023	100,000.00	1.460	654
912833LN8	231305	2000	S 0 05-15-23	05/11/2017	35,162.40	.000	05/15/2023	40,000.00	2.156	654
912833LN8	231589	2000	S 0 05-15-23	06/02/2017	35,522.00	.000	05/15/2023	40,000.00	2.005	654
912833LN8	237032	2000	S 0 05-15-23	06/14/2018	34,819.60	.000	05/15/2023	40,000.00	2.840	654
912833LN8	237317	2000	S 0 05-15-23	07/06/2018	34,985.20	.000	05/15/2023	40,000.00	2.776	654
912833LN8	237406	2000	S 0 05-15-23	07/12/2018	35,001.60	.000	05/15/2023	40,000.00	2.776	654
912828VB3	239254	1020	T 1 3-4 05-15-23	12/21/2018	9,622,656.25	1.750	05/15/2023	10,000,000.00	2.664	654
912833LN8	241256	2000	S 0 05-15-23	05/09/2019	36,504.00	.000	05/15/2023	40,000.00	2.290	654
912833LN8	241680	2000	S 0 05-15-23	06/21/2019	37,252.80	.000	05/15/2023	40,000.00	1.833	654
912833LN8	241905	2000	S 0 05-15-23	07/11/2019	37,274.00	.000	05/15/2023	40,000.00	1.844	654
912833LN8	242043	2000	S 0 05-15-23	07/22/2019	233,125.00	.000	05/15/2023	250,000.00	1.840	654
912833LN8	242099	2000	S 0 05-15-23	07/26/2019	37,396.40	.000	05/15/2023	40,000.00	1.777	654
912833LN8	245845	2000	S 0 05-15-23	05/18/2020	39,763.20	.000	05/15/2023	40,000.00	.199	654
912833LN8	246025	2000	S 0 05-15-23	06/12/2020	39,724.80	.000	05/15/2023	40,000.00	.236	654
912833LN8	246087	2000	S 0 05-15-23	06/19/2020	39,761.20	.000	05/15/2023	40,000.00	.206	654
912833LN8	246250	2000	S 0 05-15-23	07/16/2020	39,808.00	.000	05/15/2023	40,000.00	.170	654
912833LN8	246261	2000	S 0 05-15-23	07/16/2020	39,808.00	.000	05/15/2023	40,000.00	.170	654
912833LN8	246315	2000	S 0 05-15-23	07/20/2020	39,814.40	.000	05/15/2023	40,000.00	.165	654
912833LN8	250338	2000	S 0 05-15-23	05/10/2021	79,815.20	.000	05/15/2023	80,000.00	.115	654
912833LN8	250714	2000	S 0 05-15-23	06/11/2021	39,923.20	.000	05/15/2023	40,000.00	.100	654
912833LN8	251114	2000	S 0 05-15-23	07/15/2021	39,871.20	.000	05/15/2023	40,000.00	.176	654





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912833LN8	251138	2000	S 0 05-15-23	07/15/2021	199,408.00	.000	05/15/2023	200,000.00	.162	654
912833LN8	251351	2000	S 0 05-15-23	07/30/2021	39,913.20	.000	05/15/2023	40,000.00	.121	654
166764BK5	238919	1030	CVX 2.566 05-16-23	11/16/2018	2,401,650.00	2.566	05/16/2023	2,500,000.00	3.519	655
9128284S6	238481	1020	T 2 3-4 05-31-23	10/04/2018	9,907,812.50	2.750	05/31/2023	10,000,000.00	2.963	670
912828R69	250491	1020	T 1 5-8 05-31-23	05/18/2021	15,447,070.31	1.625	05/31/2023	15,000,000.00	.158	670
91282CCD1	250943	1020	T 0 1-8 05-31-23	06/25/2021	19,952,343.75	.125	05/31/2023	20,000,000.00	.249	670
3133EET67	244957	1010	FFCB 2.3 06-05-23	04/13/2020	10,558,700.00	2.300	06/05/2023	10,000,000.00	.507	675
24422EUHO	236968	1030	DE 3.45 06-07-23 GMTN	06/07/2018	2,007,760.00	3.450	06/07/2023	2,000,000.00	3.365	677
166764AH3	237293	1030	CVX 3.191 06-24-23	06/29/2018	5,729,067.52	3.191	06/24/2023	5,753,000.00	3.282	694
166764AH3	244669	1030	CVX 3.191 06-24-23	03/12/2020	10,490,400.00	3.191	06/24/2023	10,000,000.00	1.650	694
931142EK5	238626	1030	WMT 3.4 06-26-23	10/19/2018	4,996,950.00	3.400	06/26/2023	5,000,000.00	3.413	696
931142EK5	238647	1030	WMT 3.4 06-26-23	10/22/2018	4,986,150.00	3.400	06/26/2023	5,000,000.00	3.464	696
931142EK5	240013	1030	WMT 3.4 06-26-23	03/07/2019	7,139,440.00	3.400	06/26/2023	7,000,000.00	2.903	696
9128284U1	237586	1020	T 2 5-8 06-30-23	07/25/2018	9,907,812.50	2.625	06/30/2023	10,000,000.00	2.826	700
912828S35	242290	1020	T 1 3-8 06-30-23	08/09/2019	14,896,875.00	1.375	06/30/2023	15,000,000.00	1.558	700
3134A4NB6	158997	2000	FHLMC STRIP	01/23/2003	1,006,230.00	.000	07/15/2023	3,400,000.00	6.035	715
90331HNV1	237782	1030	USB 3.4 07-24-23 BKNT	08/10/2018	4,999,950.00	3.400	07/24/2023	5,000,000.00	3.400	724
90331HNV1	239090	1030	USB 3.4 07-24-23 BKNT	12/10/2018	4,980,150.00	3.400	07/24/2023	5,000,000.00	3.493	724
912828S92	241975	1020	T 1 1-4 07-31-23	07/15/2019	9,764,062.50	1.250	07/31/2023	10,000,000.00	1.858	731
912828S92	242682	1020	T 1 1-4 07-31-23	09/10/2019	9,907,812.50	1.250	07/31/2023	10,000,000.00	1.495	731
912828S92	250958	1020	T 1 1-4 07-31-23	06/25/2021	30,618,750.00	1.250	07/31/2023	30,000,000.00	.264	731
31358C2A3	108978	2000	FNMA STRIP	06/28/1999	591,450.00	.000	08/07/2023	3,000,000.00	6.849	738
594918BQ6	240012	1030	MSFT 2 08-08-23	03/07/2019	9,680,800.00	2.000	08/08/2023	10,000,000.00	2.772	739
594918BQ6	241792	1030	MSFT 2 08-08-23	06/28/2019	4,998,600.00	2.000	08/08/2023	5,000,000.00	2.007	739
594918BQ6	244688	1030	MSFT 2 08-08-23	03/13/2020	2,323,210.50	2.000	08/08/2023	2,265,000.00	1.226	739
3135G05R0	246531	1010	FNMA 0.3 08-10-23	08/12/2020	9,991,000.00	.300	08/10/2023	10,000,000.00	.330	741
3135G05R0	246544	1010	FNMA 0.3 08-10-23	08/13/2020	9,980,600.00	.300	08/10/2023	10,000,000.00	.365	741
3135G05R0	246545	1010	FNMA 0.3 08-10-23	08/13/2020	9,985,000.00	.300	08/10/2023	10,000,000.00	.350	741
89236THF5	247727	1030	TOYOTA .50 8-14-23	12/07/2020	3,176,750.92	.500	08/14/2023	3,164,000.00	.349	745
89236THF5	249069	1030	TOYOTA 0 1-2 08-14-23 MTN	03/09/2021	7,021,140.00	.500	08/14/2023	7,000,000.00	.375	745
912833LM0	178335	2000	US TREASURY STRIP	10/04/2006	22,029.00	.000	08/15/2023	50,000.00	4.920	746
912833LM0	178589	2000	US TREASURY STRIP	10/26/2006	59,534.58	.000	08/15/2023	138,000.00	5.066	746
912833LM0	178999	2000	US TREASURY STRIP	11/28/2006	22,591.50	.000	08/15/2023	50,000.00	4.810	746



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912833LMO	182223	2000	US TREASURY STRIP	08/28/2007	44,963.00	.000	08/15/2023	100,000.00	5.070	746
912833LMO	182554	2000	US TREASURY STRIP	09/25/2007	44,750.00	.000	08/15/2023	100,000.00	5.125	746
912833LMO	182759	2000	US TREASURY STRIP	10/05/2007	46,008.00	.000	08/15/2023	100,000.00	4.955	746
912833LMO	188070	2000	US TREASURY STRIP	09/15/2008	26,175.00	.000	08/15/2023	50,000.00	4.387	746
912833LMO	188165	2010	US TREASURY STRIP	09/22/2008	311,149.44	.000	08/15/2023	576,000.00	4.177	746
912833LMO	193256	2000	US TREASURY STRIP	08/18/2009	53,283.25	.000	08/15/2023	100,000.00	4.550	746
912833LMO	199563	2000	US TREASURY STRIP	08/13/2010	31,177.00	.000	08/15/2023	50,000.00	3.665	746
912833LMO	200626	2000	US TREASURY STRIP	09/24/2010	64,220.00	.000	08/15/2023	100,000.00	3.465	746
912833LMO	207493	2000	US TREASURY STRIP	09/23/2011	37,299.00	.000	08/15/2023	50,000.00	2.479	746
912833LMO	207863	2000	US TREASURY STRIP	10/31/2011	72,805.00	.000	08/15/2023	100,000.00	2.710	746
912833LMO	207916	2000	US TREASURY STRIP	11/03/2011	36,347.00	.000	08/15/2023	50,000.00	2.725	746
912833LMO	211242	2000	US TREASURY STRIP	08/17/2012	40,209.00	.000	08/15/2023	50,000.00	1.992	746
912833LMO	211302	2000	US TREASURY STRIP	08/22/2012	79,422.00	.000	08/15/2023	100,000.00	2.109	746
912833LMO	215297	2000	US TREASURY STRIP	08/16/2013	37,531.00	.000	08/15/2023	50,000.00	2.890	746
912833LMO	215620	2000	US TREASURY STRIP	09/26/2013	37,660.50	.000	08/15/2023	50,000.00	2.887	746
912833LMO	215884	2000	US TREASURY STRIP	11/01/2013	77,061.00	.000	08/15/2023	100,000.00	2.680	746
912833LMO	218839	2000	US TREASURY STRIP	08/28/2014	321,552.00	.000	08/15/2023	400,000.00	2.450	746
912833LMO	219031	2000	US TREASURY STRIP	09/18/2014	79,200.00	.000	08/15/2023	100,000.00	2.635	746
912833LMO	219292	2000	US TREASURY STRIP	10/17/2014	32,772.80	.000	08/15/2023	40,000.00	2.270	746
912833LMO	224331	2000	USTREASURYSTRIP	10/08/2015	85,898.00	.000	08/15/2023	100,000.00	1.945	746
912833LMO	224485	2000	USTREASURYSTRIP	10/22/2015	85,928.00	.000	08/15/2023	100,000.00	1.950	746
912833LMO	224554	2000	USTREASURYSTRIP	10/29/2015	34,293.60	.000	08/15/2023	40,000.00	1.984	746
912833LMO	228091	2000	US TREASURY STRI ZERO-% 8	09/23/2016	44,982.00	.000	08/15/2023	50,000.00	1.540	746
912833LMO	228287	2000	US TREASURY STRI ZERO-% 8	10/14/2016	223,737.50	.000	08/15/2023	250,000.00	1.630	746
912833LMO	234130	2000	S 0 08-15-23	10/26/2017	35,270.00	.000	08/15/2023	40,000.00	2.180	746
912833LMO	234154	2000	S 0 08-15-23	10/26/2017	44,087.50	.000	08/15/2023	50,000.00	2.180	746
912833LMO	234189	2000	S 0 08-15-23	10/27/2017	22,019.75	.000	08/15/2023	25,000.00	2.200	746
912833LMO	237892	2000	S 0 08-15-23	08/23/2018	104,796.00	.000	08/15/2023	120,000.00	2.740	746
912833LMO	237919	2000	S 0 08-15-23	08/23/2018	34,949.20	.000	08/15/2023	40,000.00	2.730	746
912833LMO	237932	2000	S 0 08-15-23	08/23/2018	218,420.00	.000	08/15/2023	250,000.00	2.731	746
742718EB1	238084	1030	PG 3.1 08-15-23	08/31/2018	3,778,926.00	3.100	08/15/2023	3,775,000.00	3.077	746
912833LMO	238209	2000	S 0 08-15-23	09/13/2018	34,833.60	.000	08/15/2023	40,000.00	2.830	746
912833LMO	238690	2000	S 0 08-15-23	10/25/2018	345,784.00	.000	08/15/2023	400,000.00	3.053	746



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912833LM0	242340	2000	S 0 08-15-23	08/19/2019	23,553.25	.000	08/15/2023	25,000.00	1.500	746
912833LM0	242569	2000	S 0 08-15-23	09/06/2019	94,802.00	.000	08/15/2023	100,000.00	1.359	746
912833LM0	242662	2000	S 0 08-15-23	09/12/2019	75,412.00	.000	08/15/2023	80,000.00	1.511	746
912833LM0	242799	2000	S 0 08-15-23	09/23/2019	234,450.00	.000	08/15/2023	250,000.00	1.656	746
912833LM0	246477	2000	S 0 08-15-23	08/10/2020	39,822.00	.000	08/15/2023	40,000.00	.148	746
912833LM0	246782	2000	US Treasury Strip 08,15,2023	09/18/2020	79,663.55	.000	08/15/2023	80,000.00	.145	746
912833LM0	247002	2000	S 0 08-15-23	10/13/2020	39,796.00	.000	08/15/2023	40,000.00	.180	746
912833LM0	247129	2000	S 0 08-15-23	10/22/2020	39,802.39	.000	08/15/2023	40,000.00	.176	746
3135G05U3	250701	1060	FNMA 0.35 08-18-23 0000	06/08/2021	17,646,025.50	.350	08/18/2023	17,595,000.00	.217	749
9128284X5	238202	1020	T 2 3-4 08-31-23	09/11/2018	9,968,750.00	2.750	08/31/2023	10,000,000.00	2.818	762
9128284X5	238335	1020	T 2 3-4 08-31-23	09/21/2018	9,901,562.50	2.750	08/31/2023	10,000,000.00	2.965	762
3130AJK24	245629	1010	FHLB 0.48 09-01-23	05/06/2020	20,029,600.00	.480	09/01/2023	20,000,000.00	.435	763
46513JCS8	246753	1010	ELEVENTH JUBILEE 3 YR ISRA	09/15/2020	2,500,000.00	1.180	09/01/2023	2,500,000.00	1.180	763
46513JQR5	246754	1010	8TH INVST BOND 3 YR	09/15/2020	7,500,000.00	1.330	09/01/2023	7,500,000.00	1.330	763
3134GWP42	246725	1010	FHLMC 0.32 09-14-23	09/14/2020	10,000,000.00	.320	09/14/2023	10,000,000.00	.320	776
3134GWJ80	246674	1010	FHLMC 0.32 09-15-23	09/15/2020	15,000,000.00	.320	09/15/2023	15,000,000.00	.320	777
91282CAK7	250941	1020	T 0 1-8 09-15-23	06/25/2021	29,886,328.13	.125	09/15/2023	30,000,000.00	.296	777
3134GWTL0	250607	1060	FHLMC 0.3 09-28-23	05/27/2021	25,016,000.00	.300	09/28/2023	25,000,000.00	.272	790
3134GWXN1	246959	1010	FHLMC 0.31 09-29-23	10/05/2020	15,003,000.00	.310	09/29/2023	15,000,000.00	.303	791
9128285D8	238449	1020	T 2 7-8 09-30-23	10/02/2018	9,965,625.00	2.875	09/30/2023	10,000,000.00	2.950	792
9128285D8	238486	1020	T 2 7-8 09-30-23	10/04/2018	9,942,187.50	2.875	09/30/2023	10,000,000.00	3.001	792
9128285D8	238511	1020	T 2 7-8 09-30-23	10/09/2018	9,910,156.25	2.875	09/30/2023	10,000,000.00	3.071	792
912828T26	242485	1020	T 1 3-8 09-30-23	08/23/2019	9,945,312.50	1.375	09/30/2023	10,000,000.00	1.513	792
3133EJD48	238865	1010	FFCB 3.05 10-02-23	11/08/2018	4,978,450.00	3.050	10/02/2023	5,000,000.00	3.145	794
713448FB9	246976	1030	PEPSICO INC 0.40 10-07-23	10/07/2020	4,997,150.00	.400	10/07/2023	5,000,000.00	.419	799
3137EAEY1	247077	1010	FHLMC 0 1-8 10-16-23	10/16/2020	12,951,510.00	.125	10/16/2023	13,000,000.00	.250	808
89236TDK8	241543	1030	TOYOTA 2 1-4 10-18-23 MTN	06/06/2019	2,725,211.84	2.250	10/18/2023	2,741,000.00	2.389	810
89236TDK8	242704	1030	TOYOTA 2 1-4 10-18-23 MTN	09/12/2019	3,536,120.00	2.250	10/18/2023	3,500,000.00	1.986	810
89236TDK8	242728	1030	TOYOTA 2 1-4 10-18-23 MTN	09/16/2019	5,037,050.00	2.250	10/18/2023	5,000,000.00	2.060	810
912828T91	241544	1020	T 1 5-8 10-31-23	06/05/2019	9,891,406.25	1.625	10/31/2023	10,000,000.00	1.883	823
912828T91	241545	1020	T 1 5-8 10-31-23	06/05/2019	9,889,062.50	1.625	10/31/2023	10,000,000.00	1.889	823
912828T91	243094	1020	T 1 5-8 10-31-23	10/11/2019	10,054,687.50	1.625	10/31/2023	10,000,000.00	1.485	823
912828T91	243145	1020	T 1 5-8 10-31-23	10/22/2019	20,029,687.50	1.625	10/31/2023	20,000,000.00	1.587	823



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88059EHL1	128969	2000	TVA STRIP	02/07/2000	470,668.03	.000	11/01/2023	2,401,000.00	6.986	824
912833LP3	179297	2000	US TREASURY STRIP	12/18/2006	111,512.50	.000	11/15/2023	250,000.00	4.832	838
912833LP3	179703	2000	US TREASURY STRIP	01/31/2007	64,126.50	.000	11/15/2023	150,000.00	5.127	838
912833LP3	183733	2000	US TREASURY STRIP	12/05/2007	24,400.00	.000	11/15/2023	50,000.00	4.550	838
912833LP3	183940	2000	US TREASURY STRIP	12/19/2007	46,516.00	.000	11/15/2023	100,000.00	4.870	838
912833LP3	184230	2000	US TREASURY STRIP	01/10/2008	73,650.00	.000	11/15/2023	150,000.00	4.540	838
912833LP3	189217	2000	US TREASURY STRIP	11/21/2008	50,589.00	.000	11/15/2023	100,000.00	4.600	838
912833LP3	189263	2000	US TREASURY STRIP	11/21/2008	2,675.00	.000	11/15/2023	5,000.00	4.218	838
912833LP3	189962	2000	US TREASURY STRIP	01/12/2009	143,260.00	.000	11/15/2023	250,000.00	3.787	838
912833LP3	190250	2000	US TREASURY STRIP	02/04/2009	54,070.00	.000	11/15/2023	100,000.00	4.205	838
912833LP3	194196	2000	US TREASURY STRIP	11/24/2009	55,012.00	.000	11/15/2023	100,000.00	4.322	838
912833LP3	194729	2000	US TREASURY STRIP	01/28/2010	27,171.50	.000	11/15/2023	50,000.00	4.470	838
912833LP3	201935	2000	US TREASURY STRIP	11/17/2010	31,369.50	.000	11/15/2023	50,000.00	3.620	838
912833LP3	202150	2000	US TREASURY STRIP	11/24/2010	30,891.00	.000	11/15/2023	50,000.00	3.746	838
912833LP3	203390	2000	US TREASURY STRIP	01/31/2011	58,735.00	.000	11/15/2023	100,000.00	4.205	838
912833LP3	212192	2000	US TREASURY STRIP	11/30/2012	121,449.00	.000	11/15/2023	150,000.00	1.936	838
912833LP3	212322	2000	US TREASURY STRIP	12/13/2012	284,469.50	.000	11/15/2023	350,000.00	1.907	838
912833LP3	212651	2000	US TREASURY STRIP	01/17/2013	39,734.50	.000	11/15/2023	50,000.00	2.134	838
912833LP3	216071	2000	US TREASURY STRIP	11/21/2013	37,675.50	.000	11/15/2023	50,000.00	2.855	838
912833LP3	216416	2000	US TREASURY STRIP	01/09/2014	73,693.00	.000	11/15/2023	100,000.00	3.124	838
912833LP3	219693	2000	US TREASURY STRIP	11/20/2014	201,742.50	.000	11/15/2023	250,000.00	2.401	838
912833LP3	220246	2000	US TREASURY STRIP	01/09/2015	42,038.00	.000	11/15/2023	50,000.00	1.970	838
912833LP3	220348	2000	US TREASURY STRIP	01/20/2015	84,363.00	.000	11/15/2023	100,000.00	1.938	838
912833LP3	220434	2000	US TREASURY STRIP	01/26/2015	85,261.00	.000	11/15/2023	100,000.00	1.820	838
912833LP3	220455	2000	US TREASURY STRIP	01/26/2015	42,547.00	.000	11/15/2023	50,000.00	1.842	838
912833LP3	220474	2000	US TREASURY STRIP	01/26/2015	34,044.80	.000	11/15/2023	40,000.00	1.840	838
912833LP3	220503	2000	US TREASURY STRIP	01/27/2015	212,790.00	.000	11/15/2023	250,000.00	1.840	838
912833LP3	220607	2000	US TREASURY STRIP	01/29/2015	211,767.50	.000	11/15/2023	250,000.00	1.897	838
912833LP3	225021	2000	USTREASURYSTRIP	12/24/2015	210,512.50	.000	11/15/2023	250,000.00	2.190	838
912833LP3	225343	2000	USTREASURYSTRIP	02/04/2016	86,241.00	.000	11/15/2023	100,000.00	1.912	838
912833LP3	228572	2000	US TREASURY STRI ZERO-% 1	11/14/2016	16,002.36	.000	11/15/2023	18,000.00	1.687	838
912833LP3	229111	2000	S 0 11-15-23	01/12/2017	17,150.40	.000	11/15/2023	20,000.00	2.260	838
912833LP3	229115	2000	S 0 11-15-23	01/12/2017	17,150.40	.000	11/15/2023	20,000.00	2.260	838



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912833LP3	229260	2000	S 0 11-15-23	01/26/2017	214,132.50	.000	11/15/2023	250,000.00	2.290	838
912833LP3	229398	2000	S 0 11-15-23	02/02/2017	34,184.80	.000	11/15/2023	40,000.00	2.330	838
912833LP3	234358	2000	S 0 11-15-23	11/16/2017	87,495.00	.000	11/15/2023	100,000.00	2.240	838
912833LP3	234931	2000	S 0 11-15-23	01/25/2018	34,509.60	.000	11/15/2023	40,000.00	2.560	838
912833LP3	235057	2000	S 0 11-15-23	02/02/2018	34,430.80	.000	11/15/2023	40,000.00	2.610	838
021441AF7	242019	1030	INTC 4.1 11-15-23	07/18/2019	2,148,120.00	4.100	11/15/2023	2,000,000.00	2.291	838
021441AF7	242464	1030	INTC 4.1 11-15-23	08/23/2019	2,201,335.40	4.100	11/15/2023	2,020,000.00	1.881	838
912833LP3	243384	2000	S 0 11-15-23	11/15/2019	37,292.00	.000	11/15/2023	40,000.00	1.760	838
912833LP3	243625	2000	S 0 11-15-23	12/09/2019	37,569.20	.000	11/15/2023	40,000.00	1.600	838
912833LP3	243720	2000	S 0 11-15-23	12/16/2019	37,435.20	.000	11/15/2023	40,000.00	1.700	838
912833LP3	247327	2000	S 0 11-15-23	11/06/2020	39,752.80	.000	11/15/2023	40,000.00	.205	838
912833LP3	247467	2000	S 0 11-15-23	11/19/2020	79,463.20	.000	11/15/2023	80,000.00	.225	838
912833LP3	247632	2000	S 0 11-15-23	12/03/2020	39,782.00	.000	11/15/2023	40,000.00	.185	838
912833LP3	247784	2000	S 0 11-15-23	12/14/2020	39,802.60	.000	11/15/2023	40,000.00	.170	838
912833LP3	247844	2000	S 0 11-15-23	12/17/2020	39,843.20	.000	11/15/2023	40,000.00	.135	838
91282CAW1	251177	1020	T 0 1-4 11-15-23	07/14/2021	24,962,890.63	.250	11/15/2023	25,000,000.00	.314	838
912828U57	240365	1020	T 2 1-8 11-30-23	04/17/2019	19,760,156.25	2.125	11/30/2023	20,000,000.00	2.400	853
3133EMHL9	247681	1010	FFCB 0.31 11-30-23	12/02/2020	14,992,500.00	.310	11/30/2023	15,000,000.00	.327	853
594918AW4	240344	1030	MSFT 3 5-8 12-15-23	04/17/2019	10,397,700.00	3.625	12/15/2023	10,000,000.00	2.710	868
594918AW4	242018	1030	MSFT 3 5-8 12-15-23	07/18/2019	5,305,000.00	3.625	12/15/2023	5,000,000.00	2.166	868
3133EJ3Q0	239248	1010	FFCB 2 7-8 12-21-23	12/21/2018	10,023,610.00	2.875	12/21/2023	10,000,000.00	2.824	874
3134GWXB7	246949	1010	FHLMC 0.3 12-29-23 0000	10/02/2020	24,995,000.00	.300	12/29/2023	25,000,000.00	.306	882
3134GWXB7	246985	1010	FHLMC 0.3 12-29-23 0000	10/07/2020	9,993,000.00	.300	12/29/2023	10,000,000.00	.322	882
912828V23	239614	1020	T 2 1-4 12-31-23	01/28/2019	14,773,828.13	2.250	12/31/2023	15,000,000.00	2.578	884
89236TFS9	242316	1030	TOYOTA 3.35 01-08-24	08/14/2019	3,168,300.00	3.350	01/08/2024	3,000,000.00	2.011	892
31359YCP0	147429	2000	FNMA STRIP	03/07/2001	278,697.69	.000	01/15/2024	1,143,000.00	6.270	899
31359YCP0	173958	2000	FNMA STRIP	12/13/2005	109,267.56	.000	01/15/2024	279,000.00	5.250	899
91282CBEO	250558	1060	T 0 1-8 01-15-24	05/20/2021	49,804,687.50	.125	01/15/2024	50,000,000.00	.273	899
24422EVN6	251333	1030	DE 0.45 01-17-24 MTN	07/28/2021	10,009,325.40	.450	01/17/2024	10,000,000.00	.412	901
3130AFRP4	240050	1010	FHLB 2.8 01-19-24	03/12/2019	10,065,000.00	2.800	01/19/2024	10,000,000.00	2.656	903
912828V80	243786	1020	T 2 1-4 01-31-24	12/17/2019	10,217,187.50	2.250	01/31/2024	10,000,000.00	1.702	915
9128285Z9	250487	1020	T 2 1-2 01-31-24	05/18/2021	10,603,906.25	2.500	01/31/2024	10,000,000.00	.258	915
91159HHV5	240173	1030	USB 3 3-8 02-05-24	03/29/2019	7,481,349.56	3.375	02/05/2024	7,275,000.00	2.746	920



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594918BX1	240120	1030	MSFT 2 7-8 02-06-24	03/25/2019	5,047,300.00	2.875	02/06/2024	5,000,000.00	2.666	921
594918BX1	240174	1030	MSFT 2 7-8 02-06-24	03/29/2019	5,089,050.00	2.875	02/06/2024	5,000,000.00	2.483	921
31358C2B1	143509	2000	FNMA STRIP	08/10/2000	312,829.30	.000	02/07/2024	1,505,000.00	6.800	922
037833CG3	240244	1030	AAPL 3 02-09-24	04/05/2019	5,057,800.00	3.000	02/09/2024	5,000,000.00	2.743	924
037833CG3	240245	1030	AAPL 3 02-09-24	04/05/2019	10,117,800.00	3.000	02/09/2024	10,000,000.00	2.738	924
88579YBB6	242499	1030	MMM 3 1-4 02-14-24 MTN	08/27/2019	5,273,600.00	3.250	02/14/2024	5,000,000.00	1.964	929
3133ELNE0	244718	1010	FFCB 1.43 02-14-24	03/16/2020	10,224,900.00	1.430	02/14/2024	10,000,000.00	.844	929
313490CM4	49401	2000	FED JUDICIARY	03/30/1998	478,320.00	.000	02/15/2024	2,400,000.00	6.332	930
912833LQ1	180371	2000	US TREASURY STRIP	04/03/2007	21,788.00	.000	02/15/2024	50,000.00	4.985	930
912833LQ1	180523	2000	US TREASURY STRIP	04/12/2007	42,848.00	.000	02/15/2024	100,000.00	5.095	930
912833LQ1	180739	2000	US TREASURY STRIP	04/30/2007	43,808.00	.000	02/15/2024	100,000.00	4.975	930
912833LQ1	184841	2000	US TREASURY STRIP	02/28/2008	4,667.73	.000	02/15/2024	10,000.00	4.830	930
912833LQ1	185231	2000	US TREASURY STRIP	03/27/2008	4,965.00	.000	02/15/2024	10,000.00	4.456	930
912833LQ1	185274	2000	US TREASURY STRIP	03/28/2008	24,582.50	.000	02/15/2024	50,000.00	4.520	930
912833LQ1	185600	2000	US TREASURY STRIP	04/16/2008	24,985.00	.000	02/15/2024	50,000.00	4.430	930
912833LQ1	185619	2000	US TREASURY STRIP	04/16/2008	5,000.00	.000	02/15/2024	10,000.00	4.426	930
912833LQ1	185886	2000	US TREASURY STRIP	04/28/2008	11,944.50	.000	02/15/2024	25,000.00	4.730	930
912833LQ1	190600	2000	US TREASURY STRIP	02/27/2009	27,763.00	.000	02/15/2024	50,000.00	3.970	930
912833LQ1	190831	2000	US TREASURY STRIP	03/20/2009	27,542.00	.000	02/15/2024	50,000.00	4.040	930
912833LQ1	190957	2000	US TREASURY STRIP	03/30/2009	55,996.00	.000	02/15/2024	100,000.00	3.935	930
912833LQ1	191123	2000	US TREASURY STRIP	04/13/2009	2,850.00	.000	02/15/2024	5,000.00	3.823	930
912833LQ1	191214	2000	US TREASURY STRIP	04/16/2009	29,074.50	.000	02/15/2024	50,000.00	3.688	930
912833LQ1	191861	2000	US TREASURY STRIP	04/24/2009	27,815.00	.000	02/15/2024	50,000.00	3.999	930
912833LQ1	194859	2000	US TREASURY STRIP	02/08/2010	52,785.00	.000	02/15/2024	100,000.00	4.610	930
912833LQ1	195184	2000	US TREASURY STRIP	03/03/2010	26,559.00	.000	02/15/2024	50,000.00	4.585	930
912833LQ1	195391	2000	US TREASURY STRIP	03/12/2010	52,874.00	.000	02/15/2024	100,000.00	4.627	930
912833LQ1	195860	2000	US TREASURY STRIP	04/08/2010	25,969.50	.000	02/15/2024	50,000.00	4.784	930
912833LQ1	196885	2000	US TREASURY STRIP	04/30/2010	27,061.50	.000	02/15/2024	50,000.00	4.500	930
912833LQ1	203859	2000	US TREASURY STRIP	02/28/2011	28,920.00	.000	02/15/2024	50,000.00	4.268	930
912833LQ1	204506	2000	US TREASURY STRIP	04/12/2011	57,390.00	.000	02/15/2024	100,000.00	4.370	930
912833LQ1	205419	2000	US TREASURY STRIP	05/05/2011	59,690.00	.000	02/15/2024	100,000.00	4.078	930
912833LQ1	208702	2000	US TREASURY STRIP	02/16/2012	37,178.50	.000	02/15/2024	50,000.00	2.485	930
912833LQ1	208873	2000	US TREASURY STRIP	03/05/2012	74,637.00	.000	02/15/2024	100,000.00	2.463	930



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912833LQ1	209012	2000	US TREASURY STRIP	03/19/2012	35,778.50	.000	02/15/2024	50,000.00	2.830	930
912833LQ1	209137	2000	US TREASURY STRIP	04/05/2012	36,308.50	.000	02/15/2024	50,000.00	2.716	930
912833LQ1	209929	2000	US TREASURY STRIP	04/30/2012	37,317.50	.000	02/15/2024	50,000.00	2.496	930
912833LQ1	213289	2000	US TREASURY STRIP	03/25/2013	39,141.00	.000	02/15/2024	50,000.00	2.260	930
912833LQ1	213361	2000	US TREASURY STRIP	03/28/2013	78,432.00	.000	02/15/2024	100,000.00	2.244	930
912833LQ1	213438	2000	US TREASURY STRIP	04/04/2013	39,659.50	.000	02/15/2024	50,000.00	2.143	930
912833LQ1	213505	2000	US TREASURY STRIP	04/12/2013	80,294.00	.000	02/15/2024	100,000.00	2.034	930
912833LQ1	214257	2000	US TREASURY STRIP	05/02/2013	80,987.00	.000	02/15/2024	100,000.00	1.964	930
912833LQ1	216911	2000	US TREASURY STRIP	03/21/2014	188,882.50	.000	02/15/2024	250,000.00	2.850	930
912833LQ1	220876	2000	US TREASURY STRIP	02/13/2015	33,258.80	.000	02/15/2024	40,000.00	2.060	930
912833LQ1	222350	2000	US TREASURY STRIP	04/30/2015	33,664.80	.000	02/15/2024	40,000.00	1.970	930
912833LQ1	225734	2000	USTREASURYSTRIP	03/17/2016	34,400.00	.000	02/15/2024	40,000.00	1.915	930
912833LQ1	225760	2000	USTREASURYSTRIP	03/17/2016	15,700.84	.000	02/15/2024	18,250.00	1.910	930
912833LQ1	229653	2000	S 0 02-15-24	02/24/2017	44,241.60	.000	02/15/2024	52,000.00	2.330	930
912833LQ1	230018	2000	S 0 02-15-24	03/24/2017	340,988.00	.000	02/15/2024	400,000.00	2.327	930
912833LQ1	230133	2000	S 0 02-15-24	03/30/2017	213,742.50	.000	02/15/2024	250,000.00	2.290	930
912833LQ1	230230	2000	S 0 02-15-24	04/06/2017	42,913.00	.000	02/15/2024	50,000.00	2.240	930
912833LQ1	230354	2000	S 0 02-15-24	04/17/2017	34,481.60	.000	02/15/2024	40,000.00	2.185	930
912833LQ1	230989	2000	S 0 02-15-24	04/28/2017	215,870.00	.000	02/15/2024	250,000.00	2.170	930
912833LQ1	235198	2000	S 0 02-15-24	02/15/2018	34,054.40	.000	02/15/2024	40,000.00	2.700	930
912833LQ1	235367	2000	S 0 02-15-24	03/01/2018	34,049.60	.000	02/15/2024	40,000.00	2.720	930
912833LQ1	235392	2000	S 0 02-15-24	03/01/2018	34,018.80	.000	02/15/2024	40,000.00	2.735	930
912833LQ1	235452	2000	S 0 02-15-24	03/05/2018	169,552.00	.000	02/15/2024	200,000.00	2.795	930
912833LQ1	235525	2000	S 0 02-15-24	03/08/2018	34,055.60	.000	02/15/2024	40,000.00	2.726	930
912833LQ1	236307	2000	S 0 02-15-24	04/26/2018	33,841.60	.000	02/15/2024	40,000.00	2.900	930
912833LQ1	244734	2000	S 0 02-15-24	03/19/2020	39,233.60	.000	02/15/2024	40,000.00	.495	930
912833LQ1	244837	2000	S 0 02-15-24	04/02/2020	24,711.50	.000	02/15/2024	25,000.00	.300	930
912833LQ1	249110	2000	S 0 02-15-24	03/12/2021	39,626.80	.000	02/15/2024	40,000.00	.320	930
912833LQ1	249138	2000	S 0 02-15-24	03/12/2021	79,253.60	.000	02/15/2024	80,000.00	.320	930
912833LQ1	250112	2000	S 0 02-15-24	05/03/2021	39,676.80	.000	02/15/2024	40,000.00	.291	930
3133ELNJ9	244454	1010	FFCB 1.55 02-28-24	02/28/2020	10,000,000.00	1.550	02/28/2024	10,000,000.00	1.550	943
912828W48	239977	1020	T 2 1-8 02-29-24	03/04/2019	14,694,140.63	2.125	02/29/2024	15,000,000.00	2.563	944
912828W48	242463	1020	T 2 1-8 02-29-24	08/22/2019	10,290,625.00	2.125	02/29/2024	10,000,000.00	1.459	944



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912828W48	243195	1020	T 2 1-8 02-29-24	10/25/2019	10,225,000.00	2.125	02/29/2024	10,000,000.00	1.587	944
46514AMN6	239843	1010	ISRAEL BOND 3.5	03/01/2019	10,000,000.00	3.500	03/01/2024	10,000,000.00	3.500	945
46514AMP1	240055	1010	ISRAEL BOND 3.45	03/15/2019	5,000,000.00	3.450	03/01/2024	5,000,000.00	3.450	945
713448CM8	240259	1030	PEP 3.6 03-01-24	04/08/2019	5,208,000.00	3.600	03/01/2024	5,000,000.00	2.687	945
166764BT6	240159	1030	CVX 2.895 03-03-24	03/28/2019	5,074,700.00	2.895	03/03/2024	5,000,000.00	2.570	947
166764BT6	240160	1030	CVX 2.895 03-03-24	03/28/2019	5,072,450.00	2.895	03/03/2024	5,000,000.00	2.580	947
58933YAU9	242056	1030	MRK 2.9 03-07-24	07/22/2019	5,160,400.00	2.900	03/07/2024	5,000,000.00	2.167	951
19416QEG1	240056	1030	CL 3 1-4 03-15-24 MTN	03/15/2019	5,628,128.40	3.250	03/15/2024	5,490,000.00	2.709	959
3130ALKS2	249133	1010	FHLB 0 3-8 03-15-24	03/15/2021	24,968,750.00	.375	03/15/2024	25,000,000.00	.417	959
3133ELTU8	244684	1010	FFCB 0.92 03-18-24	03/18/2020	10,011,000.00	.920	03/18/2024	10,000,000.00	.892	962
912828W71	240336	1020	T 2 1-8 03-31-24	04/15/2019	14,833,593.75	2.125	03/31/2024	15,000,000.00	2.363	975
912828W71	242150	1020	T 2 1-8 03-31-24	07/26/2019	10,122,656.25	2.125	03/31/2024	10,000,000.00	1.850	975
912828W71	250489	1020	T 2 1-8 03-31-24	05/18/2021	15,783,984.38	2.125	03/31/2024	15,000,000.00	.294	975
677522U69	244121	1010	OPFC Veterans Compensation	02/05/2020	4,745,000.00	1.797	04/01/2024	4,745,000.00	1.797	976
3133EMLV2	248086	1010	FFCB 0.27 04-05-24	01/06/2021	14,994,000.00	.270	04/05/2024	15,000,000.00	.282	980
3133ELVX9	244927	1010	FFCB 0 7-8 04-08-24	04/08/2020	14,992,500.00	.875	04/08/2024	15,000,000.00	.888	983
3134GWYD2	247024	1010	FHLMC 0 3-8 04-08-24	10/08/2020	14,994,750.00	.375	04/08/2024	15,000,000.00	.385	983
91282CBV2	250568	1060	T 0 3-8 04-15-24	05/21/2021	50,093,750.00	.375	04/15/2024	50,000,000.00	.310	990
931142DP5	240757	1030	WMT 3.3 04-22-24	04/22/2019	10,232,400.00	3.300	04/22/2024	10,000,000.00	2.799	997
931142DP5	241463	1030	WMT 3.3 04-22-24	05/30/2019	1,629,903.18	3.300	04/22/2024	1,581,000.00	2.622	997
3134GVMX3	245533	1010	FHLMC .59 4-29-2024	04/29/2020	15,000,000.00	.590	04/29/2024	15,000,000.00	.590	1004
912828X70	241556	1020	T 2 04-30-24	06/06/2019	20,131,250.00	2.000	04/30/2024	20,000,000.00	1.859	1005
46514ANE5	241064	1010	ISRAEL BOND 3.12	05/01/2019	20,000,000.00	3.120	05/01/2024	20,000,000.00	3.120	1006
46514ANF2	241301	1010	ISRAEL BOND 3.14 5-01-24	05/15/2019	10,000,000.00	3.140	05/01/2024	10,000,000.00	3.140	1006
037833AS9	241515	1030	AAPL 3.45 05-06-24	06/03/2019	5,264,551.25	3.450	05/06/2024	5,075,000.00	2.636	1011
037833CU2	241442	1030	AAPL 2.85 05-11-24	05/28/2019	10,100,300.00	2.850	05/11/2024	10,000,000.00	2.632	1016
458140BD1	241568	1030	INTC 2 7-8 05-11-24	06/10/2019	6,853,563.60	2.875	05/11/2024	6,708,000.00	2.404	1016
037833CU2	242817	1030	AAPL 2.85 05-11-24	09/20/2019	10,355,900.00	2.850	05/11/2024	10,000,000.00	2.042	1016
037833CU2	243962	1030	AAPL 2.85 05-11-24	01/08/2020	8,676,679.90	2.850	05/11/2024	8,365,000.00	1.950	1016
458140BD1	244656	1030	INTC 2 7-8 05-11-24	03/11/2020	9,436,536.08	2.875	05/11/2024	8,842,000.00	1.215	1016
037833CU2	244659	1030	AAPL 2.85 05-11-24	03/11/2020	3,176,580.00	2.850	05/11/2024	3,000,000.00	1.391	1016
3134GVUZ9	245838	1010	FHLMC 0.52 05-13-24	05/14/2020	15,000,000.00	.520	05/13/2024	15,000,000.00	.520	1018
912833LR9	181170	2000	US TREASURY STRIP	05/31/2007	20,972.50	.000	05/15/2024	50,000.00	5.190	1020





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912833LR9	181418	2000	US TREASURY STRIP	06/26/2007	20,250.50	.000	05/15/2024	50,000.00	5.425	1020
912833LR9	181559	2000	US TREASURY STRIP	07/06/2007	20,710.00	.000	05/15/2024	50,000.00	5.297	1020
912833LR9	181865	2000	US TREASURY STRIP	07/30/2007	42,158.00	.000	05/15/2024	100,000.00	5.210	1020
912833LR9	182555	2000	US TREASURY STRIP	09/25/2007	42,920.00	.000	05/15/2024	100,000.00	5.149	1020
912833LR9	186337	2010	US TREASURY STRIP	05/22/2008	3,552,131.74	.000	05/15/2024	7,538,000.00	4.764	1020
912833LR9	186423	2000	US TREASURY STRIP	05/27/2008	23,813.00	.000	05/15/2024	50,000.00	4.700	1020
912833LR9	186668	2000	US TREASURY STRIP	06/09/2008	12,905.75	.000	05/15/2024	25,000.00	4.193	1020
912833LR9	187231	2000	US TREASURY STRIP	07/11/2008	4,836.00	.000	05/15/2024	10,000.00	4.638	1020
912833LR9	192220	2000	US TREASURY STRIP	05/13/2009	76,455.00	.000	05/15/2024	150,000.00	4.542	1020
912833LR9	193238	2000	US TREASURY STRIP	08/18/2009	25,222.79	.000	05/15/2024	50,000.00	4.696	1020
912833LR9	197104	2000	US TREASURY STRIP	05/11/2010	168,631.09	.000	05/15/2024	306,000.00	4.298	1020
912833LR9	197198	2000	US TREASURY STRIP	05/14/2010	13,696.00	.000	05/15/2024	25,000.00	4.344	1020
912833LR9	198378	2000	US TREASURY STRIP	06/30/2010	29,157.50	.000	05/15/2024	50,000.00	3.925	1020
912833LR9	198705	2000	US TREASURY STRIP	07/13/2010	58,250.00	.000	05/15/2024	100,000.00	3.943	1020
912833LR9	205478	2000	US TREASURY STRIP	05/09/2011	56,714.00	.000	05/15/2024	100,000.00	4.405	1020
912833LR9	206123	2000	US TREASURY STRIP	06/13/2011	61,484.00	.000	05/15/2024	100,000.00	3.800	1020
912833LR9	206331	2000	US TREASURY STRIP	06/23/2011	30,695.50	.000	05/15/2024	50,000.00	3.820	1020
912833LR9	206375	2000	US TREASURY STRIP	06/27/2011	30,644.00	.000	05/15/2024	50,000.00	3.837	1020
912833LR9	210182	2000	US TREASURY STRIP	05/16/2012	37,821.00	.000	05/15/2024	50,000.00	2.340	1020
912833LR9	210397	2000	US TREASURY STRIP	06/06/2012	39,731.00	.000	05/15/2024	50,000.00	1.935	1020
912833LR9	210603	2000	US TREASURY STRIP	06/25/2012	38,892.50	.000	05/15/2024	50,000.00	2.124	1020
912833LR9	214707	2000	US TREASURY STRIP	06/17/2013	38,046.00	.000	05/15/2024	50,000.00	2.520	1020
912833LR9	218186	2000	US TREASURY STRIP	06/26/2014	38,168.50	.000	05/15/2024	50,000.00	2.750	1020
912833LR9	218212	2000	US TREASURY STRIP	06/27/2014	38,067.50	.000	05/15/2024	50,000.00	2.778	1020
912833LR9	218582	2000	US TREASURY STRIP	07/31/2014	38,751.50	.000	05/15/2024	50,000.00	2.620	1020
912833LR9	222628	2000	US TREASURY STRIP	05/21/2015	203,855.00	.000	05/15/2024	250,000.00	2.284	1020
912833LR9	226877	2000	US TREASURY STRI ZERO-% 5	05/26/2016	103,884.00	.000	05/15/2024	120,000.00	1.818	1020
912833LR9	227316	2000	US TREASURY STRI ZERO-% 5	07/15/2016	44,753.50	.000	05/15/2024	50,000.00	1.420	1020
912833LR9	227500	2000	US TREASURY STRI ZERO-% 5	07/29/2016	35,532.00	.000	05/15/2024	40,000.00	1.525	1020
912833LR9	227672	2000	US TREASURY STRI ZERO-% 5	08/12/2016	88,848.00	.000	05/15/2024	100,000.00	1.530	1020
912833LR9	231306	2000	S 0 05-15-24	05/11/2017	34,164.40	.000	05/15/2024	40,000.00	2.262	1020
912833LR9	231591	2000	S 0 05-15-24	06/02/2017	34,569.60	.000	05/15/2024	40,000.00	2.110	1020
912833LR9	237033	2000	S 0 05-15-24	06/14/2018	33,752.80	.000	05/15/2024	40,000.00	2.890	1020



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912833LR9	237318	2000	S 0 05-15-24	07/06/2018	33,972.40	.000	05/15/2024	40,000.00	2.807	1020
912833LR9	237409	2000	S 0 05-15-24	07/12/2018	33,974.80	.000	05/15/2024	40,000.00	2.814	1020
912833LR9	241257	2000	S 0 05-15-24	05/09/2019	35,629.20	.000	05/15/2024	40,000.00	2.320	1020
912833LR9	241681	2000	S 0 05-15-24	06/21/2019	36,514.00	.000	05/15/2024	40,000.00	1.870	1020
912833LR9	241906	2000	S 0 05-15-24	07/11/2019	36,312.80	.000	05/15/2024	40,000.00	2.006	1020
912833LR9	242044	2000	S 0 05-15-24	07/22/2019	228,532.50	.000	05/15/2024	250,000.00	1.873	1020
912833LR9	242100	2000	S 0 05-15-24	07/26/2019	36,691.60	.000	05/15/2024	40,000.00	1.805	1020
912833LR9	245846	2000	S 0 05-15-24	05/18/2020	39,542.00	.000	05/15/2024	40,000.00	.289	1020
912833LR9	246026	2000	S 0 05-15-24	06/12/2020	39,441.20	.000	05/15/2024	40,000.00	.359	1020
912833LR9	246088	2000	S 0 05-15-24	06/19/2020	39,508.00	.000	05/15/2024	40,000.00	.317	1020
912833LR9	246251	2000	S 0 05-15-24	07/16/2020	39,603.60	.000	05/15/2024	40,000.00	.260	1020
912833LR9	246263	2000	S 0 05-15-24	07/16/2020	39,603.60	.000	05/15/2024	40,000.00	.260	1020
912833LR9	246316	2000	S 0 05-15-24	07/20/2020	39,627.60	.000	05/15/2024	40,000.00	.245	1020
912833LR9	250339	2000	S 0 05-15-24	05/10/2021	79,220.80	.000	05/15/2024	80,000.00	.325	1020
91282CCC3	250555	1060	T 0 1-4 05-15-24	05/20/2021	49,855,468.75	.250	05/15/2024	50,000,000.00	.347	1020
912833LR9	250715	2000	S 0 05-15-24	06/11/2021	39,650.80	.000	05/15/2024	40,000.00	.300	1020
912833LR9	251115	2000	S 0 05-15-24	07/15/2021	39,560.40	.000	05/15/2024	40,000.00	.390	1020
912833LR9	251139	2000	S 0 05-15-24	07/15/2021	197,894.00	.000	05/15/2024	200,000.00	.374	1020
912833LR9	251352	2000	S 0 05-15-24	07/30/2021	39,652.80	.000	05/15/2024	40,000.00	.312	1020
912828XT2	241541	1020	T 2 05-31-24	06/06/2019	15,071,484.38	2.000	05/31/2024	15,000,000.00	1.899	1036
912828XT2	241723	1020	T 2 05-31-24	06/20/2019	10,060,937.50	2.000	05/31/2024	10,000,000.00	1.870	1036
912828XT2	250492	1020	T 2 05-31-24	05/18/2021	15,755,273.44	2.000	05/31/2024	15,000,000.00	.332	1036
24422EVO9	250703	1030	DE 0.45 06-07-24 MTN	06/10/2021	19,975,000.00	.450	06/07/2024	20,000,000.00	.492	1043
3133EMAB8	247242	1010	FFCB 0.39 06-17-24	10/27/2020	9,991,000.00	.390	06/17/2024	10,000,000.00	.415	1053
3134GXGS7	248183	1010	FHLMC 0.43 06-18-24	01/13/2021	10,005,500.00	.430	06/18/2024	10,000,000.00	.414	1054
24422ETT6	249184	1030	DE 2.65 06-24-24 MTN	03/15/2021	9,949,285.08	2.650	06/24/2024	9,345,000.00	.651	1060
9128286Z8	241846	1020	T 1 3-4 06-30-24	07/02/2019	9,977,343.75	1.750	06/30/2024	10,000,000.00	1.798	1066
9128286Z8	241887	1020	T 1 3-4 06-30-24	07/08/2019	9,964,843.75	1.750	06/30/2024	10,000,000.00	1.824	1066
9128286Z8	241973	1020	T 1 3-4 06-30-24	07/15/2019	9,935,937.50	1.750	06/30/2024	10,000,000.00	1.886	1066
9128286Z8	242020	1020	T 1 3-4 06-30-24	07/17/2019	9,939,843.75	1.750	06/30/2024	10,000,000.00	1.878	1066
3133ELQ56	246183	1010	FFCB 0.57 07-02-24	07/06/2020	9,996,000.00	.570	07/02/2024	10,000,000.00	.580	1068
3133ELQ56	246219	1010	FFCB 0.57 07-02-24	07/09/2020	9,997,500.00	.570	07/02/2024	10,000,000.00	.576	1068
931142EL3	241889	1030	WMT 2.85 07-08-24	07/09/2019	6,688,471.86	2.850	07/08/2024	6,489,000.00	2.197	1074



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931142EL3	242185	1030	WMT 2.85 07-08-24	08/01/2019	2,573,750.00	2.850	07/08/2024	2,500,000.00	2.216	1074
931142EL3	245630	1030	WMT 2.85 07-08-24	04/28/2020	5,888,769.92	2.850	07/08/2024	5,456,000.00	.918	1074
931142EL3	245871	1030	WMT 2.85 07-08-24	05/18/2020	10,800,000.00	2.850	07/08/2024	10,000,000.00	.877	1074
3134GVPH5	245631	1010	FHLMC 0.6 07-29-24	04/29/2020	25,000,000.00	.600	07/29/2024	25,000,000.00	.600	1095
91159HHX1	242152	1030	USB 2.4 07-30-24	07/30/2019	10,013,500.00	2.400	07/30/2024	10,000,000.00	2.371	1096
91159HHX1	248933	1030	USB 2.4 07-30-24	03/01/2021	5,304,000.00	2.400	07/30/2024	5,000,000.00	.598	1096
91159HHX1	249132	1030	USB 2.4 07-30-24	03/11/2021	5,276,572.69	2.400	07/30/2024	5,000,000.00	.743	1096
912828Y87	242149	1020	T 1 3-4 07-31-24	07/31/2019	9,948,437.50	1.750	07/31/2024	10,000,000.00	1.858	1097
912828Y87	242197	1020	T 1 3-4 07-31-24	08/01/2019	9,968,750.00	1.750	07/31/2024	10,000,000.00	1.816	1097
31358C2C9	132101	2000	FNMA STRIP	03/06/2000	879,017.75	.000	08/07/2024	4,405,000.00	6.709	1104
3136G4H22	246442	1010	FNMA 0.41 08-12-24	08/12/2020	15,000,000.00	.410	08/12/2024	15,000,000.00	.410	1109
912833LS7	178336	2000	US TREASURY STRIP	10/04/2006	20,983.50	.000	08/15/2024	50,000.00	4.920	1112
912833LS7	178590	2000	US TREASURY STRIP	10/26/2006	56,549.64	.000	08/15/2024	138,000.00	5.074	1112
912833LS7	179000	2000	US TREASURY STRIP	11/28/2006	21,524.00	.000	08/15/2024	50,000.00	4.815	1112
912833LS7	182224	2000	US TREASURY STRIP	08/28/2007	42,556.00	.000	08/15/2024	100,000.00	5.100	1112
912833LS7	182760	2000	US TREASURY STRIP	10/05/2007	43,684.00	.000	08/15/2024	100,000.00	4.973	1112
912833LS7	188071	2000	US TREASURY STRIP	09/15/2008	25,200.00	.000	08/15/2024	50,000.00	4.352	1112
912833LS7	188166	2010	US TREASURY STRIP	09/22/2008	297,624.96	.000	08/15/2024	576,000.00	4.197	1112
912833LS7	193257	2000	US TREASURY STRIP	08/18/2009	50,300.25	.000	08/15/2024	100,000.00	4.636	1112
912833LS7	199564	2000	US TREASURY STRIP	08/13/2010	29,634.00	.000	08/15/2024	50,000.00	3.770	1112
912833LS7	200627	2000	US TREASURY STRIP	09/24/2010	61,168.00	.000	08/15/2024	100,000.00	3.570	1112
912833LS7	207494	2000	US TREASURY STRIP	09/23/2011	35,735.50	.000	08/15/2024	50,000.00	2.622	1112
912833LS7	207864	2000	US TREASURY STRIP	10/31/2011	69,763.00	.000	08/15/2024	100,000.00	2.835	1112
912833LS7	207917	2000	US TREASURY STRIP	11/03/2011	34,779.50	.000	08/15/2024	50,000.00	2.860	1112
912833LS7	211243	2000	US TREASURY STRIP	08/17/2012	38,678.50	.000	08/15/2024	50,000.00	2.152	1112
912833LS7	211303	2000	US TREASURY STRIP	08/22/2012	76,301.00	.000	08/15/2024	100,000.00	2.270	1112
912833LS7	215298	2000	US TREASURY STRIP	08/16/2013	35,765.00	.000	08/15/2024	50,000.00	3.070	1112
912833LS7	215621	2000	US TREASURY STRIP	09/26/2013	35,911.50	.000	08/15/2024	50,000.00	3.064	1112
912833LS7	215885	2000	US TREASURY STRIP	11/01/2013	73,534.00	.000	08/15/2024	100,000.00	2.870	1112
912833LS7	218840	2000	US TREASURY STRIP	08/28/2014	310,592.00	.000	08/15/2024	400,000.00	2.555	1112
912833LS7	219032	2000	US TREASURY STRIP	09/18/2014	76,300.00	.000	08/15/2024	100,000.00	2.749	1112
912833LS7	219293	2000	US TREASURY STRIP	10/17/2014	31,700.40	.000	08/15/2024	40,000.00	2.380	1112
912833LS7	224332	2000	USTREASURYSTRIP	10/08/2015	83,224.00	.000	08/15/2024	100,000.00	2.085	1112



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912833LS7	224486	2000	USTREASURYSTRIP	10/22/2015	83,108.00	.000	08/15/2024	100,000.00	2.110	1112
912833LS7	224564	2000	USTREASURYSTRIP	10/29/2015	33,210.40	.000	08/15/2024	40,000.00	2.126	1112
912833LS7	228076	2000	US TREASURY STRI ZERO-% 8	09/23/2016	44,020.50	.000	08/15/2024	50,000.00	1.620	1112
912833LS7	228288	2000	US TREASURY STRI ZERO-% 8	10/14/2016	218,855.00	.000	08/15/2024	250,000.00	1.705	1112
912833LS7	234131	2000	S 0 08-15-24	10/26/2017	34,282.00	.000	08/15/2024	40,000.00	2.280	1112
912833LS7	234155	2000	S 0 08-15-24	10/26/2017	42,881.00	.000	08/15/2024	50,000.00	2.270	1112
912833LS7	234190	2000	S 0 08-15-24	10/27/2017	21,413.00	.000	08/15/2024	25,000.00	2.290	1112
912833LS7	237882	2000	S 0 08-15-24	08/23/2018	101,802.00	.000	08/15/2024	120,000.00	2.770	1112
912833LS7	237920	2000	S 0 08-15-24	08/23/2018	33,954.00	.000	08/15/2024	40,000.00	2.760	1112
912833LS7	237933	2000	S 0 08-15-24	08/23/2018	212,152.50	.000	08/15/2024	250,000.00	2.765	1112
912833LS7	238210	2000	S 0 08-15-24	09/13/2018	33,809.20	.000	08/15/2024	40,000.00	2.860	1112
912833LS7	238689	2000	S 0 08-15-24	10/25/2018	334,564.00	.000	08/15/2024	400,000.00	3.100	1112
912833LS7	242341	2000	S 0 08-15-24	08/19/2019	23,203.75	.000	08/15/2024	25,000.00	1.500	1112
912833LS7	242570	2000	S 0 08-15-24	09/06/2019	93,484.00	.000	08/15/2024	100,000.00	1.369	1112
912833LS7	242663	2000	S 0 08-15-24	09/12/2019	74,269.60	.000	08/15/2024	80,000.00	1.515	1112
912833LS7	242800	2000	S 0 08-15-24	09/23/2019	230,492.50	.000	08/15/2024	250,000.00	1.667	1112
912833LS7	246478	2000	S 0 08-15-24	08/10/2020	39,672.40	.000	08/15/2024	40,000.00	.205	1112
912833LS7	246783	2000	US Treasury Strip 08,15,2024	09/18/2020	79,290.82	.000	08/15/2024	80,000.00	.228	1112
912833LS7	247003	2000	S 0 08-15-24	10/13/2020	39,572.40	.000	08/15/2024	40,000.00	.280	1112
912833LS7	247130	2000	S 0 08-15-24	10/22/2020	39,613.73	.000	08/15/2024	40,000.00	.255	1112
30231GBC5	242465	1030	XOM 2.019 08-16-24	08/23/2019	5,037,300.00	2.019	08/16/2024	5,000,000.00	1.861	1113
30231GBC5	243569	1030	XOM 2.019 08-16-24	11/29/2019	1,401,479.19	2.019	08/16/2024	1,393,000.00	1.883	1113
3136G4Z71	246690	1010	FNMA 0.45 08-26-24 0000	09/03/2020	19,240,000.00	.450	08/26/2024	19,240,000.00	.450	1123
3136G4Y72	246603	1010	FNMA 0.455 08-27-24	08/27/2020	15,000,000.00	.455	08/27/2024	15,000,000.00	.455	1124
912828YE4	242556	1020	T 1 1 1-4 08-31-24	09/03/2019	9,923,437.50	1.250	08/31/2024	10,000,000.00	1.409	1128
912828YE4	250493	1020	T 1 1 1-4 08-31-24	05/18/2021	10,278,906.25	1.250	08/31/2024	10,000,000.00	.395	1128
912828YE4	250554	1060	T 1 1 1-4 08-31-24	05/20/2021	51,355,468.75	1.250	08/31/2024	50,000,000.00	.417	1128
912828YE4	250567	1060	T 1 1 1-4 08-31-24	05/21/2021	51,394,531.25	1.250	08/31/2024	50,000,000.00	.393	1128
3133EL5S9	246675	1010	FFCB 0.48 09-03-24	09/03/2020	20,000,000.00	.480	09/03/2024	20,000,000.00	.480	1131
191216CL2	242627	1030	KO 1 3-4 09-06-24	09/09/2019	9,960,600.00	1.750	09/06/2024	10,000,000.00	1.833	1134
3135G0ZR7	244719	1010	FNMA 2 5-8 09-06-24	03/16/2020	10,773,700.00	2.625	09/06/2024	10,000,000.00	.858	1134
037833DM9	242629	1030	AAPL 1.8 09-11-24	09/11/2019	9,945,000.00	1.800	09/11/2024	10,000,000.00	1.916	1139
48128GK66	242841	1030	JPM 2.15 09-23-24 GMTN	09/23/2019	10,000,000.00	2.150	09/23/2024	10,000,000.00	2.150	1151



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3130AK6G6	246922	1010	FHLB 0.39 09-23-24	09/30/2020	14,985,000.00	.390	09/23/2024	15,000,000.00	.415	1151
89236TGH2	242862	1030	TOYOTA 2.15 09-27-24 MTN	09/27/2019	5,000,000.00	2.150	09/27/2024	5,000,000.00	2.150	1155
3133EKU20	242884	1010	FFCB 1.89 09-27-24	09/27/2019	5,000,000.00	1.890	09/27/2024	5,000,000.00	1.890	1155
912828YH7	243092	1020	T 1 1-2 09-30-24	10/11/2019	10,010,937.50	1.500	09/30/2024	10,000,000.00	1.477	1158
912828YH7	243104	1020	T 1 1-2 09-30-24	10/15/2019	9,964,062.50	1.500	09/30/2024	10,000,000.00	1.576	1158
912828YH7	243340	1020	T 1 1-2 09-30-24	11/08/2019	9,882,031.25	1.500	09/30/2024	10,000,000.00	1.752	1158
3134GWVWY8	246948	1010	FHLMC 0 3-8 09-30-24 0000	10/02/2020	20,000,000.00	.375	09/30/2024	20,000,000.00	.375	1158
912828YH7	250494	1020	T 1 1-2 09-30-24	05/18/2021	25,910,156.25	1.500	09/30/2024	25,000,000.00	.411	1158
89236TGN9	243122	1030	TOYOTA 2 1-8 10-22-24	10/22/2019	5,000,000.00	2.125	10/22/2024	5,000,000.00	2.125	1180
3134GW3W4	247078	1010	FHLMC 0.41 10-28-24	10/28/2020	15,000,000.00	.410	10/28/2024	15,000,000.00	.410	1186
3136G46R9	247243	1010	FNMA 0.42 10-28-24	10/28/2020	10,854,570.00	.420	10/28/2024	10,860,000.00	.433	1186
69353REF1	248965	1030	PNC 3.3 10-30-24 BKNT	03/02/2021	3,292,530.00	3.300	10/30/2024	3,000,000.00	.603	1188
69353REF1	249217	1030	PNC 3.3 10-30-24 BKNT	03/18/2021	5,467,350.00	3.300	10/30/2024	5,000,000.00	.679	1188
48128GL73	243193	1030	JPM 2 1-4 10-31-24 GMTN	10/31/2019	5,000,000.00	2.250	10/31/2024	5,000,000.00	2.250	1189
912828YM6	243211	1020	T 1 1-2 10-31-24	10/31/2019	14,933,203.13	1.500	10/31/2024	15,000,000.00	1.593	1189
912828YM6	243218	1020	T 1 1-2 10-31-24	10/31/2019	9,916,406.25	1.500	10/31/2024	10,000,000.00	1.675	1189
912828YM6	243295	1020	T 1 1-2 10-31-24	11/06/2019	9,920,312.50	1.500	10/31/2024	10,000,000.00	1.667	1189
912828YM6	243337	1020	T 1 1-2 10-31-24	11/08/2019	9,904,296.88	1.500	10/31/2024	10,000,000.00	1.701	1189
912828YM6	250557	1060	T 1 1-2 10-31-24	05/20/2021	51,779,296.88	1.500	10/31/2024	50,000,000.00	.458	1189
693475AY1	243262	1030	PNC 2.2 11-01-24	11/06/2019	5,017,400.00	2.200	11/01/2024	5,000,000.00	2.126	1190
693475AY1	243338	1030	PNC 2.2 11-01-24	11/12/2019	4,989,800.00	2.200	11/01/2024	5,000,000.00	2.244	1190
693475AY1	243457	1030	PNC 2.2 11-01-24	11/18/2019	10,033,600.00	2.200	11/01/2024	10,000,000.00	2.128	1190
693475AY1	246896	1030	PNC 2.2 11-01-24	09/29/2020	15,914,700.00	2.200	11/01/2024	15,000,000.00	.685	1190
3133EMFP2	247313	1010	FFCB 0.44 11-04-24	11/04/2020	9,992,000.00	.440	11/04/2024	10,000,000.00	.460	1193
14913Q3B3	250929	1030	CAT 2.15 11-08-24 MTN	06/28/2021	10,481,740.00	2.150	11/08/2024	10,000,000.00	.697	1197
3133EK6L5	243269	1010	FFCB 1.79 11-12-24	11/12/2019	10,000,000.00	1.790	11/12/2024	10,000,000.00	1.790	1201
912833LT5	179298	2000	US TREASURY STRIP	12/18/2006	106,165.00	.000	11/15/2024	250,000.00	4.840	1204
912833LT5	183734	2000	US TREASURY STRIP	12/05/2007	23,205.00	.000	11/15/2024	50,000.00	4.582	1204
912833LT5	183941	2000	US TREASURY STRIP	12/19/2007	44,185.00	.000	11/15/2024	100,000.00	4.890	1204
912833LT5	184231	2000	US TREASURY STRIP	01/10/2008	70,140.00	.000	11/15/2024	150,000.00	4.564	1204
912833LT5	189218	2000	US TREASURY STRIP	11/21/2008	49,875.00	.000	11/15/2024	100,000.00	4.400	1204
912833LT5	189264	2000	US TREASURY STRIP	11/21/2008	2,600.00	.000	11/15/2024	5,000.00	4.133	1204
912833LT5	189963	2000	US TREASURY STRIP	01/12/2009	142,012.50	.000	11/15/2024	250,000.00	3.602	1204



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912833LT5	190251	2000	US TREASURY STRIP	02/04/2009	52,959.00	.000	11/15/2024	100,000.00	4.070	1204
912833LT5	194197	2000	US TREASURY STRIP	11/24/2009	51,822.00	.000	11/15/2024	100,000.00	4.438	1204
912833LT5	194730	2000	US TREASURY STRIP	01/28/2010	25,675.50	.000	11/15/2024	50,000.00	4.556	1204
912833LT5	201936	2000	US TREASURY STRIP	11/17/2010	29,484.00	.000	11/15/2024	50,000.00	3.810	1204
912833LT5	202151	2000	US TREASURY STRIP	11/24/2010	28,988.50	.000	11/15/2024	50,000.00	3.939	1204
912833LT5	203391	2000	US TREASURY STRIP	01/31/2011	55,167.00	.000	11/15/2024	100,000.00	4.361	1204
912833LT5	212193	2000	US TREASURY STRIP	11/30/2012	116,995.50	.000	11/15/2024	150,000.00	2.089	1204
912833LT5	212323	2000	US TREASURY STRIP	12/13/2012	273,833.00	.000	11/15/2024	350,000.00	2.069	1204
912833LT5	212652	2000	US TREASURY STRIP	01/17/2013	38,165.50	.000	11/15/2024	50,000.00	2.297	1204
912833LT5	216072	2000	US TREASURY STRIP	11/21/2013	35,877.00	.000	11/15/2024	50,000.00	3.045	1204
912833LT5	216417	2000	US TREASURY STRIP	01/09/2014	70,073.00	.000	11/15/2024	100,000.00	3.305	1204
912833LT5	219694	2000	US TREASURY STRIP	11/20/2014	194,320.00	.000	11/15/2024	250,000.00	2.539	1204
912833LT5	220247	2000	US TREASURY STRIP	01/09/2015	40,861.50	.000	11/15/2024	50,000.00	2.060	1204
912833LT5	220349	2000	US TREASURY STRIP	01/20/2015	81,953.00	.000	11/15/2024	100,000.00	2.038	1204
912833LT5	220435	2000	US TREASURY STRIP	01/26/2015	83,001.00	.000	11/15/2024	100,000.00	1.910	1204
912833LT5	220456	2000	US TREASURY STRIP	01/26/2015	41,430.00	.000	11/15/2024	50,000.00	1.928	1204
912833LT5	220475	2000	US TREASURY STRIP	01/26/2015	33,142.40	.000	11/15/2024	40,000.00	1.928	1204
912833LT5	220504	2000	US TREASURY STRIP	01/27/2015	207,312.50	.000	11/15/2024	250,000.00	1.920	1204
912833LT5	220608	2000	US TREASURY STRIP	01/29/2015	206,422.50	.000	11/15/2024	250,000.00	1.965	1204
912833LT5	225022	2000	USTREASURYSTRIP	12/24/2015	204,282.50	.000	11/15/2024	250,000.00	2.284	1204
912833LT5	225344	2000	USTREASURYSTRIP	02/04/2016	83,692.00	.000	11/15/2024	100,000.00	2.039	1204
912833LT5	228573	2000	US TREASURY STRI ZERO-% 1	11/14/2016	15,608.88	.000	11/15/2024	18,000.00	1.789	1204
912833LT5	229113	2000	S 0 11-15-24	01/12/2017	16,626.80	.000	11/15/2024	20,000.00	2.370	1204
912833LT5	229116	2000	S 0 11-15-24	01/12/2017	16,626.80	.000	11/15/2024	20,000.00	2.370	1204
912833LT5	229261	2000	S 0 11-15-24	01/26/2017	207,385.00	.000	11/15/2024	250,000.00	2.410	1204
912833LT5	229399	2000	S 0 11-15-24	02/02/2017	33,095.20	.000	11/15/2024	40,000.00	2.450	1204
912833LT5	234359	2000	S 0 11-15-24	11/16/2017	85,095.00	.000	11/15/2024	100,000.00	2.320	1204
912833LT5	234932	2000	S 0 11-15-24	01/25/2018	33,507.60	.000	11/15/2024	40,000.00	2.620	1204
912833LT5	235058	2000	S 0 11-15-24	02/02/2018	33,437.20	.000	11/15/2024	40,000.00	2.660	1204
48128GN63	243291	1030	JPM 2 1-4 11-15-24 GMTN	11/15/2019	10,000,000.00	2.250	11/15/2024	10,000,000.00	2.250	1204
912833LT5	243385	2000	S 0 11-15-24	11/15/2019	36,552.40	.000	11/15/2024	40,000.00	1.811	1204
912828G38	243456	1020	T 2 1-4 11-15-24	11/15/2019	10,292,578.13	2.250	11/15/2024	10,000,000.00	1.638	1204
912833LT5	243627	2000	S 0 11-15-24	12/09/2019	36,902.80	.000	11/15/2024	40,000.00	1.640	1204



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912833LT5	243721	2000	S 0 11-15-24	12/16/2019	36,735.20	.000	11/15/2024	40,000.00	1.740	1204
912833LT5	247328	2000	S 0 11-15-24	11/06/2020	39,512.40	.000	11/15/2024	40,000.00	.305	1204
912833LT5	247468	2000	S 0 11-15-24	11/19/2020	78,953.60	.000	11/15/2024	80,000.00	.330	1204
912833LT5	247633	2000	S 0 11-15-24	12/03/2020	39,556.40	.000	11/15/2024	40,000.00	.283	1204
912833LT5	247785	2000	S 0 11-15-24	12/14/2020	39,521.89	.000	11/15/2024	40,000.00	.307	1204
912833LT5	247845	2000	S 0 11-15-24	12/17/2020	39,595.60	.000	11/15/2024	40,000.00	.260	1204
3135G06E8	247502	1010	FNMA 0.42 11-18-24 0001	11/18/2020	9,988,000.00	.420	11/18/2024	10,000,000.00	.450	1207
3135GA3B5	250976	1010	FNMA 0.42 11-18-24	06/29/2021	9,194,152.50	.420	11/18/2024	9,245,000.00	.584	1207
3134GXDZ4	247585	1010	FHLMC 0.45 11-25-24 0000	11/25/2020	20,000,000.00	.450	11/25/2024	20,000,000.00	.450	1214
48128GM49	243543	1030	JPM 2.3 11-27-24 GMTN	11/27/2019	5,000,000.00	2.300	11/27/2024	5,000,000.00	2.300	1216
912828YV6	243661	1020	T 1 1-2 11-30-24	12/06/2019	9,932,421.88	1.500	11/30/2024	10,000,000.00	1.642	1219
912828YV6	243671	1020	T 1 1-2 11-30-24	12/09/2019	9,928,125.00	1.500	11/30/2024	10,000,000.00	1.651	1219
912828YV6	243760	1020	T 1 1-2 11-30-24	12/13/2019	19,787,500.00	1.500	11/30/2024	20,000,000.00	1.724	1219
9128283J7	243832	1020	T 2 1-8 11-30-24	12/19/2019	10,172,656.25	2.125	11/30/2024	10,000,000.00	1.759	1219
912828YV6	250556	1060	T 1 1-2 11-30-24	05/20/2021	51,765,625.00	1.500	11/30/2024	50,000,000.00	.490	1219
3136G43E1	246726	1010	FNMA 0.43 12-16-24	09/16/2020	20,000,000.00	.430	12/16/2024	20,000,000.00	.430	1235
3134GWST4	246761	1010	FHLMC 0.45 12-16-24	09/16/2020	15,000,000.00	.450	12/16/2024	15,000,000.00	.450	1235
3134GV2F4	246137	1010	FHLMC 0.6 12-30-24	06/30/2020	20,000,000.00	.600	12/30/2024	20,000,000.00	.600	1249
3130AKJQ0	247806	1010	FHLB 0.39 12-30-24	12/30/2020	18,967,700.00	.390	12/30/2024	19,000,000.00	.433	1249
912828YY0	243905	1020	T 1 3-4 12-31-24	12/31/2019	10,009,540.30	1.750	12/31/2024	10,000,000.00	1.730	1250
24422EVCO	250514	1030	DE 2.05 01-09-25 MTN	05/20/2021	13,912,555.62	2.050	01/09/2025	13,278,000.00	.716	1259
037833DF4	244003	1030	AAPL 2 3-4 01-13-25	01/13/2020	10,337,200.00	2.750	01/13/2025	10,000,000.00	2.037	1263
31359YCR6	173959	2000	FNMA STRIP	12/13/2005	98,180.60	.000	01/15/2025	266,000.00	5.290	1265
76116EGF1	179704	2000	REF CORP STRIP	01/31/2007	59,028.00	.000	01/15/2025	150,000.00	5.262	1265
478160CJ1	244002	1030	JNJ 2 5-8 01-15-25	01/15/2020	5,775,998.25	2.625	01/15/2025	5,595,000.00	1.943	1265
478160CJ1	244275	1030	JNJ 2 5-8 01-15-25	02/06/2020	4,385,249.22	2.625	01/15/2025	4,202,000.00	1.701	1265
90331HPL1	244083	1030	USB 2.05 01-21-25 BKNT	01/22/2020	2,999,700.00	2.050	01/21/2025	3,000,000.00	2.052	1271
90331HPL1	244086	1030	USB 2.05 01-21-25 BKNT	01/22/2020	2,503,600.00	2.050	01/21/2025	2,500,000.00	2.020	1271
90331HPL1	244088	1030	USB 2.05 01-21-25 BKNT	01/22/2020	8,007,120.00	2.050	01/21/2025	8,000,000.00	2.031	1271
90331HMS9	248551	1030	USB 2.8 01-27-25 BKNT	02/05/2021	10,837,200.00	2.800	01/27/2025	10,000,000.00	.664	1277
90331HMS9	249088	1030	USB 2.8 01-27-25 BKNT	03/10/2021	7,468,320.51	2.800	01/27/2025	7,000,000.00	1.036	1277
3134GXKU7	248143	1010	FHLMC 0 3-8 01-29-25	01/29/2021	19,469,775.00	.375	01/29/2025	19,500,000.00	.414	1279
912828Z52	244276	1020	T 1 3-8 01-31-25	02/05/2020	9,986,328.13	1.375	01/31/2025	10,000,000.00	1.403	1281



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912828Z52	244290	1020	T 1 3-8 01-31-25	02/06/2020	9,955,468.75	1.375	01/31/2025	10,000,000.00	1.468	1281
912828Z52	250978	1020	T 1 3-8 01-31-25	06/29/2021	51,378,906.25	1.375	01/31/2025	50,000,000.00	.597	1281
46513JRA1	244244	1010	ISRAEL BOND 2.43 2.1.25	02/01/2020	7,000,000.00	2.430	02/01/2025	7,000,000.00	2.430	1282
46513JEB3	244245	1010	ISRAEL BOND 2.28 2.1.25	02/01/2020	28,000,000.00	2.280	02/01/2025	28,000,000.00	2.280	1282
31358C2D7	143508	2000	FNMA STRIP	08/10/2000	427,761.60	.000	02/07/2025	2,195,000.00	6.790	1288
48128GS43	244321	1030	JPM 2 02-12-25 GMTN	02/12/2020	9,970,000.00	2.000	02/12/2025	10,000,000.00	2.063	1293
88579YBH3	244356	1030	MMM 2 02-14-25	02/14/2020	5,036,000.00	2.000	02/14/2025	5,000,000.00	1.849	1295
88579YBH3	251282	1030	MMM 2 02-14-25	07/26/2021	12,029,397.90	2.000	02/14/2025	11,505,000.00	.698	1295
912833LU2	180372	2000	US TREASURY STRIP	04/03/2007	20,723.00	.000	02/15/2025	50,000.00	4.990	1296
912833LU2	180524	2000	US TREASURY STRIP	04/12/2007	40,692.00	.000	02/15/2025	100,000.00	5.103	1296
912833LU2	180740	2000	US TREASURY STRIP	04/30/2007	41,671.00	.000	02/15/2025	100,000.00	4.980	1296
912833LU2	184842	2000	US TREASURY STRIP	02/28/2008	4,450.19	.000	02/15/2025	10,000.00	4.830	1296
912833LU2	185232	2000	US TREASURY STRIP	03/27/2008	4,740.00	.000	02/15/2025	10,000.00	4.470	1296
912833LU2	185275	2000	US TREASURY STRIP	03/28/2008	23,820.50	.000	02/15/2025	50,000.00	4.440	1296
912833LU2	185601	2000	US TREASURY STRIP	04/16/2008	23,797.00	.000	02/15/2025	50,000.00	4.460	1296
912833LU2	185623	2000	US TREASURY STRIP	04/16/2008	4,800.00	.000	02/15/2025	10,000.00	4.408	1296
912833LU2	185887	2000	US TREASURY STRIP	04/28/2008	11,305.75	.000	02/15/2025	25,000.00	4.780	1296
912833LU2	190601	2000	US TREASURY STRIP	02/27/2009	26,736.50	.000	02/15/2025	50,000.00	3.959	1296
912833LU2	190832	2000	US TREASURY STRIP	03/20/2009	26,256.50	.000	02/15/2025	50,000.00	4.090	1296
912833LU2	190958	2000	US TREASURY STRIP	03/30/2009	53,103.00	.000	02/15/2025	100,000.00	4.025	1296
912833LU2	191124	2000	US TREASURY STRIP	04/13/2009	2,750.00	.000	02/15/2025	5,000.00	3.809	1296
912833LU2	191215	2000	US TREASURY STRIP	04/16/2009	26,355.50	.000	02/15/2025	50,000.00	4.085	1296
912833LU2	191862	2000	US TREASURY STRIP	04/24/2009	26,435.00	.000	02/15/2025	50,000.00	4.072	1296
912833LU2	194861	2000	US TREASURY STRIP	02/08/2010	49,845.00	.000	02/15/2025	100,000.00	4.690	1296
912833LU2	195185	2000	US TREASURY STRIP	03/03/2010	25,037.00	.000	02/15/2025	50,000.00	4.679	1296
912833LU2	195392	2000	US TREASURY STRIP	03/12/2010	49,804.00	.000	02/15/2025	100,000.00	4.724	1296
912833LU2	195861	2000	US TREASURY STRIP	04/08/2010	24,416.00	.000	02/15/2025	50,000.00	4.883	1296
912833LU2	196886	2000	US TREASURY STRIP	04/30/2010	25,530.00	.000	02/15/2025	50,000.00	4.595	1296
912833LU2	203860	2000	US TREASURY STRIP	02/28/2011	27,180.00	.000	02/15/2025	50,000.00	4.413	1296
912833LU2	204507	2000	US TREASURY STRIP	04/12/2011	53,930.00	.000	02/15/2025	100,000.00	4.510	1296
912833LU2	205420	2000	US TREASURY STRIP	05/05/2011	56,398.00	.000	02/15/2025	100,000.00	4.199	1296
912833LU2	208703	2000	US TREASURY STRIP	02/16/2012	35,489.00	.000	02/15/2025	50,000.00	2.655	1296
912833LU2	208874	2000	US TREASURY STRIP	03/05/2012	71,366.00	.000	02/15/2025	100,000.00	2.622	1296





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912833LU2	209013	2000	US TREASURY STRIP	03/19/2012	34,043.00	.000	02/15/2025	50,000.00	3.000	1296
912833LU2	209138	2000	US TREASURY STRIP	04/05/2012	34,583.00	.000	02/15/2025	50,000.00	2.887	1296
912833LU2	209930	2000	US TREASURY STRIP	04/30/2012	35,684.00	.000	02/15/2025	50,000.00	2.654	1296
912833LU2	213290	2000	US TREASURY STRIP	03/25/2013	37,514.00	.000	02/15/2025	50,000.00	2.430	1296
912833LU2	213362	2000	US TREASURY STRIP	03/28/2013	75,184.00	.000	02/15/2025	100,000.00	2.414	1296
912833LU2	213439	2000	US TREASURY STRIP	04/04/2013	38,052.50	.000	02/15/2025	50,000.00	2.314	1296
912833LU2	213506	2000	US TREASURY STRIP	04/12/2013	77,296.00	.000	02/15/2025	100,000.00	2.186	1296
912833LU2	214258	2000	US TREASURY STRIP	05/02/2013	78,032.00	.000	02/15/2025	100,000.00	2.115	1296
912833LU2	216912	2000	US TREASURY STRIP	03/21/2014	180,677.50	.000	02/15/2025	250,000.00	3.000	1296
912833LU2	220877	2000	US TREASURY STRIP	02/13/2015	32,390.80	.000	02/15/2025	40,000.00	2.120	1296
912833LU2	222351	2000	US TREASURY STRIP	04/30/2015	32,756.00	.000	02/15/2025	40,000.00	2.050	1296
912833LU2	225735	2000	USTREASURYSTRIIP	03/17/2016	33,329.60	.000	02/15/2025	40,000.00	2.057	1296
912833LU2	225748	2000	USTREASURYSTRIIP	03/17/2016	15,189.11	.000	02/15/2025	18,250.00	2.070	1296
912833LU2	229655	2000	S 0 02-15-25	02/24/2017	42,821.48	.000	02/15/2025	52,000.00	2.450	1296
912833LU2	230019	2000	S 0 02-15-25	03/24/2017	330,096.00	.000	02/15/2025	400,000.00	2.447	1296
912833LU2	230114	2000	S 0 02-15-25	03/30/2017	207,365.00	.000	02/15/2025	250,000.00	2.387	1296
912833LU2	230234	2000	S 0 02-15-25	04/06/2017	41,675.00	.000	02/15/2025	50,000.00	2.330	1296
912833LU2	230355	2000	S 0 02-15-25	04/17/2017	33,492.80	.000	02/15/2025	40,000.00	2.280	1296
912833LU2	230990	2000	S 0 02-15-25	04/28/2017	209,797.50	.000	02/15/2025	250,000.00	2.260	1296
912833LU2	235199	2000	S 0 02-15-25	02/15/2018	32,902.40	.000	02/15/2025	40,000.00	2.810	1296
912833LU2	235368	2000	S 0 02-15-25	03/01/2018	32,960.80	.000	02/15/2025	40,000.00	2.800	1296
912833LU2	235393	2000	S 0 02-15-25	03/01/2018	32,919.20	.000	02/15/2025	40,000.00	2.818	1296
912833LU2	235453	2000	S 0 02-15-25	03/05/2018	164,144.00	.000	02/15/2025	200,000.00	2.863	1296
912833LU2	235526	2000	S 0 02-15-25	03/08/2018	32,958.80	.000	02/15/2025	40,000.00	2.809	1296
912833LU2	236308	2000	S 0 02-15-25	04/26/2018	32,771.20	.000	02/15/2025	40,000.00	2.950	1296
912833LU2	244735	2000	S 0 02-15-25	03/19/2020	38,990.00	.000	02/15/2025	40,000.00	.522	1296
912833LU2	244838	2000	S 0 02-15-25	04/02/2020	24,518.00	.000	02/15/2025	25,000.00	.400	1296
912833LU2	249111	2000	S 0 02-15-25	03/12/2021	39,076.80	.000	02/15/2025	40,000.00	.595	1296
912833LU2	249139	2000	S 0 02-15-25	03/12/2021	78,153.60	.000	02/15/2025	80,000.00	.595	1296
912833LU2	250113	2000	S 0 02-15-25	05/03/2021	39,153.60	.000	02/15/2025	40,000.00	.566	1296
3130ALHA5	248852	1010	FHLB 0.47 02-25-25	02/25/2021	15,000,000.00	.470	02/25/2025	15,000,000.00	.470	1306
3134GWMN3	246602	1010	FHLMC 0.52 02-27-25	08/27/2020	9,995,000.00	.520	02/27/2025	10,000,000.00	.531	1308
912828ZC7	250488	1020	T 1 1-8 02-28-25	05/18/2021	10,223,437.50	1.125	02/28/2025	10,000,000.00	.528	1309



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912828ZC7	250975	1020	T 1 1-8 02-28-25	06/29/2021	50,921,875.00	1.125	02/28/2025	50,000,000.00	.616	1309
46513JEE7	244690	1010	ISRAEL BOND 1.95 3-01-25	03/15/2020	10,000,000.00	1.950	03/01/2025	10,000,000.00	1.950	1310
3133ELQY3	244676	1010	FFCB 1.21 03-03-25	03/11/2020	10,178,000.00	1.210	03/03/2025	10,000,000.00	.844	1312
3133ELQY3	244686	1010	FFCB 1.21 03-03-25	03/12/2020	10,148,000.00	1.210	03/03/2025	10,000,000.00	.905	1312
30231GAF9	248814	1030	XOM 2.709 03-06-25	02/24/2021	6,532,490.00	2.709	03/06/2025	6,100,000.00	.914	1315
30231GAF9	248936	1030	XOM 2.709 03-06-25	03/01/2021	5,328,300.00	2.709	03/06/2025	5,000,000.00	1.035	1315
30231GAF9	251179	1030	XOM 2.709 03-06-25	07/15/2021	10,623,800.00	2.709	03/06/2025	10,000,000.00	.962	1315
30231GAF9	251336	1030	XOM 2.709 03-06-25	07/28/2021	5,318,900.00	2.709	03/06/2025	5,000,000.00	.907	1315
3130AJBDO	244530	1010	FHLB 1.48 03-10-25	03/10/2020	11,550,000.00	1.480	03/10/2025	11,550,000.00	1.480	1319
3133EMJP8	247680	1010	FFCB 0.49 03-10-25	12/10/2020	15,000,000.00	.490	03/10/2025	15,000,000.00	.490	1319
3133ELTV6	244687	1010	FFCB 0.9 03-17-25	03/17/2020	9,994,300.00	.900	03/17/2025	10,000,000.00	.912	1326
3133EMTQ5	249171	1010	FFCB 0.7 3-17-25	03/17/2021	25,000,000.00	.700	03/17/2025	25,000,000.00	.700	1326
3133EMTQ5	249234	1010	FFCB 0.7 03-17-25	03/18/2021	18,981,000.00	.700	03/17/2025	19,000,000.00	.725	1326
3133EMTQ5	249265	1010	FFCB 0.7 03-17-25	03/22/2021	9,990,000.00	.700	03/17/2025	10,000,000.00	.725	1326
458140BP4	248182	1030	INTC 3.4 03-25-25	01/14/2021	5,520,750.00	3.400	03/25/2025	5,000,000.00	.868	1334
912828ZF0	246644	1020	T 0 1-2 03-31-25	08/27/2020	20,193,750.00	.500	03/31/2025	20,000,000.00	.288	1340
912828ZF0	248966	1020	T 0 1-2 03-31-25	03/01/2021	19,912,500.00	.500	03/31/2025	20,000,000.00	.609	1340
912828ZF0	250490	1020	T 0 1-2 03-31-25	05/18/2021	19,962,500.00	.500	03/31/2025	20,000,000.00	.549	1340
677522U77	244122	1010	OPFC Veterans Compensation	02/05/2020	4,830,000.00	1.960	04/01/2025	4,830,000.00	1.960	1341
3133EMBK7	247182	1010	FFCB 0.45 04-07-25	10/22/2020	4,991,000.00	.450	04/07/2025	5,000,000.00	.491	1347
31364DKF2	128970	2000	FNMA STRIP	02/07/2000	223,375.00	.000	04/08/2025	1,250,000.00	6.961	1348
3134GVKP2	244945	1010	FHLMC 1 04-21-25	04/21/2020	15,000,000.00	1.000	04/21/2025	15,000,000.00	1.000	1361
3133EMWH1	250023	1010	FFCB 0.71 04-21-25	04/22/2021	15,000,000.00	.710	04/21/2025	15,000,000.00	.710	1361
3135G03U5	245575	1010	FNMA 0 5-8 04-22-25	04/24/2020	14,969,100.00	.625	04/22/2025	15,000,000.00	.667	1362
3135G03U5	245799	1010	FNMA 0 5-8 04-22-25	05/04/2020	10,023,300.00	.625	04/22/2025	10,000,000.00	.577	1362
3134GVQQ4	245806	1010	FHLMC 0 3-4 04-30-25 0000	05/05/2020	15,000,000.00	.750	04/30/2025	15,000,000.00	.750	1370
912828ZL7	250759	1020	T 0 3-8 04-30-25	06/11/2021	49,759,500.00	.375	04/30/2025	50,000,000.00	.500	1370
3134GXAG9	247293	1010	FHLMC 0.46 5-2-25	11/02/2020	10,000,000.00	.460	05/02/2025	10,000,000.00	.460	1372
3134GVPJ1	245628	1010	FHLMC 0.7 05-06-25	05/06/2020	25,000,000.00	.700	05/06/2025	25,000,000.00	.700	1376
037833DT4	245809	1030	AAPL 1 1-8 05-11-25	05/11/2020	10,028,300.00	1.125	05/11/2025	10,000,000.00	1.067	1381
912833LV0	181171	2000	US TREASURY STRIP	05/31/2007	19,959.50	.000	05/15/2025	50,000.00	5.180	1385
912833LV0	181419	2000	US TREASURY STRIP	06/26/2007	19,228.50	.000	05/15/2025	50,000.00	5.415	1385
912833LV0	181560	2000	US TREASURY STRIP	07/06/2007	19,671.00	.000	05/15/2025	50,000.00	5.292	1385



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912833LVO	181866	2000	US TREASURY STRIP	07/30/2007	40,080.00	.000	05/15/2025	100,000.00	5.205	1385
912833LVO	186338	2010	US TREASURY STRIP	05/22/2008	3,362,475.66	.000	05/15/2025	7,538,000.00	4.811	1385
912833LVO	186424	2000	US TREASURY STRIP	05/27/2008	22,582.00	.000	05/15/2025	50,000.00	4.740	1385
912833LVO	186669	2000	US TREASURY STRIP	06/09/2008	11,087.50	.000	05/15/2025	25,000.00	4.860	1385
912833LVO	187232	2000	US TREASURY STRIP	07/11/2008	4,607.10	.000	05/15/2025	10,000.00	4.654	1385
912833LVO	192221	2000	US TREASURY STRIP	05/13/2009	72,570.00	.000	05/15/2025	150,000.00	4.588	1385
912833LVO	193239	2000	US TREASURY STRIP	08/18/2009	23,949.52	.000	05/15/2025	50,000.00	4.731	1385
912833LVO	197106	2000	US TREASURY STRIP	05/11/2010	159,702.01	.000	05/15/2025	306,000.00	4.379	1385
912833LVO	197199	2000	US TREASURY STRIP	05/14/2010	12,980.00	.000	05/15/2025	25,000.00	4.417	1385
912833LVO	198379	2000	US TREASURY STRIP	06/30/2010	27,752.50	.000	05/15/2025	50,000.00	3.997	1385
912833LVO	198708	2000	US TREASURY STRIP	07/13/2010	55,350.00	.000	05/15/2025	100,000.00	4.026	1385
912833LVO	205479	2000	US TREASURY STRIP	05/09/2011	56,083.00	.000	05/15/2025	100,000.00	4.169	1385
912833LVO	206124	2000	US TREASURY STRIP	06/13/2011	58,012.00	.000	05/15/2025	100,000.00	3.950	1385
912833LVO	206330	2000	US TREASURY STRIP	06/23/2011	28,997.00	.000	05/15/2025	50,000.00	3.960	1385
912833LVO	206376	2000	US TREASURY STRIP	06/27/2011	28,917.00	.000	05/15/2025	50,000.00	3.983	1385
912833LVO	210183	2000	US TREASURY STRIP	05/16/2012	36,274.50	.000	05/15/2025	50,000.00	2.484	1385
912833LVO	210398	2000	US TREASURY STRIP	06/06/2012	38,344.00	.000	05/15/2025	50,000.00	2.062	1385
912833LVO	210604	2000	US TREASURY STRIP	06/25/2012	37,390.00	.000	05/15/2025	50,000.00	2.268	1385
912833LVO	214709	2000	US TREASURY STRIP	06/17/2013	36,371.00	.000	05/15/2025	50,000.00	2.690	1385
912833LVO	218187	2000	US TREASURY STRIP	06/26/2014	36,586.50	.000	05/15/2025	50,000.00	2.890	1385
912833LVO	218213	2000	US TREASURY STRIP	06/27/2014	36,483.50	.000	05/15/2025	50,000.00	2.917	1385
912833LVO	218583	2000	US TREASURY STRIP	07/31/2014	37,316.00	.000	05/15/2025	50,000.00	2.730	1385
912833LVO	222630	2000	US TREASURY STRIP	05/21/2015	197,090.00	.000	05/15/2025	250,000.00	2.396	1385
912833LVO	226878	2000	US TREASURY STRI ZERO-% 5	05/26/2016	101,092.80	.000	05/15/2025	120,000.00	1.921	1385
912833LVO	227317	2000	US TREASURY STRI ZERO-% 5	07/15/2016	43,758.50	.000	05/15/2025	50,000.00	1.515	1385
912833LVO	227501	2000	US TREASURY STRI ZERO-% 5	07/29/2016	34,722.80	.000	05/15/2025	40,000.00	1.615	1385
912833LVO	227673	2000	US TREASURY STRI ZERO-% 5	08/12/2016	86,709.00	.000	05/15/2025	100,000.00	1.635	1385
912833LVO	231307	2000	S 0 05-15-25	05/11/2017	33,151.20	.000	05/15/2025	40,000.00	2.358	1385
912833LVO	231594	2000	S 0 05-15-25	06/02/2017	33,612.80	.000	05/15/2025	40,000.00	2.200	1385
912833LVO	237034	2000	S 0 05-15-25	06/14/2018	32,686.40	.000	05/15/2025	40,000.00	2.940	1385
912833LVO	237319	2000	S 0 05-15-25	07/06/2018	32,952.80	.000	05/15/2025	40,000.00	2.846	1385
912833LVO	237413	2000	S 0 05-15-25	07/12/2018	32,964.40	.000	05/15/2025	40,000.00	2.847	1385
912833LVO	241258	2000	S 0 05-15-25	05/09/2019	34,713.20	.000	05/15/2025	40,000.00	2.370	1385



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912833LV0	241682	2000	S 0 05-15-25	06/21/2019	35,730.80	.000	05/15/2025	40,000.00	1.922	1385
912833LV0	241907	2000	S 0 05-15-25	07/11/2019	35,793.60	.000	05/15/2025	40,000.00	1.910	1385
912833LV0	242042	2000	S 0 05-15-25	07/22/2019	223,662.50	.000	05/15/2025	250,000.00	1.924	1385
912833LV0	242101	2000	S 0 05-15-25	07/26/2019	35,938.80	.000	05/15/2025	40,000.00	1.853	1385
912833LV0	245847	2000	S 0 05-15-25	05/18/2020	39,253.60	.000	05/15/2025	40,000.00	.378	1385
912833LV0	246027	2000	S 0 05-15-25	06/12/2020	39,103.20	.000	05/15/2025	40,000.00	.461	1385
912833LV0	246089	2000	S 0 05-15-25	06/19/2020	39,215.60	.000	05/15/2025	40,000.00	.404	1385
912833LV0	246252	2000	S 0 05-15-25	07/16/2020	39,348.80	.000	05/15/2025	40,000.00	.340	1385
912833LV0	246276	2000	S 0 05-15-25	07/16/2020	39,348.80	.000	05/15/2025	40,000.00	.340	1385
912833LV0	246317	2000	S 0 05-15-25	07/20/2020	39,359.60	.000	05/15/2025	40,000.00	.335	1385
912833LV0	250340	2000	S 0 05-15-25	05/10/2021	78,115.20	.000	05/15/2025	80,000.00	.595	1385
912833LV0	250716	2000	S 0 05-15-25	06/11/2021	39,146.40	.000	05/15/2025	40,000.00	.550	1385
912833LV0	251116	2000	S 0 05-15-25	07/15/2021	39,055.20	.000	05/15/2025	40,000.00	.624	1385
912833LV0	251140	2000	S 0 05-15-25	07/15/2021	195,378.00	.000	05/15/2025	200,000.00	.611	1385
912833LV0	251353	2000	S 0 05-15-25	07/30/2021	39,199.60	.000	05/15/2025	40,000.00	.534	1385
3133ELC28	245934	1010	FFCB 0.73 05-27-25	05/28/2020	24,968,750.00	.730	05/27/2025	25,000,000.00	.756	1397
3134GVB31	245993	1010	FHLMC 0 3-4 05-28-25	06/05/2020	13,401,867.00	.750	05/28/2025	13,422,000.00	.781	1398
912828ZT0	249086	1020	T 0 1-4 05-31-25	03/09/2021	24,560,546.88	.250	05/31/2025	25,000,000.00	.672	1401
912828ZT0	250758	1020	T 0 1-4 05-31-25	06/11/2021	49,457,031.25	.250	05/31/2025	50,000,000.00	.527	1401
69353REQ7	248113	1030	PNC 3 1-4 06-01-25 BKNT	01/08/2021	11,304,048.00	3.250	06/01/2025	10,200,000.00	.743	1402
3130ALHP2	248886	1010	FHLB 0.59 06-10-25	03/10/2021	15,000,000.00	.590	06/10/2025	15,000,000.00	.590	1411
3135G04Z3	246986	1010	FNMA 0 1-2 06-17-25	10/07/2020	15,442,812.00	.500	06/17/2025	15,400,000.00	.440	1418
3135G04Z3	247351	1010	FNMA 0 1-2 06-17-25	11/04/2020	15,000,000.00	.500	06/17/2025	15,000,000.00	.500	1418
3135G04Z3	250880	1010	FNMA 0 1-2 06-17-25	06/22/2021	20,558,337.80	.500	06/17/2025	20,735,000.00	.717	1418
48128GU40	246123	1030	JPM 1.05 6-23-25	06/23/2020	10,000,000.00	1.050	06/23/2025	10,000,000.00	1.050	1424
912828ZW3	246950	1020	T 0 1-4 06-30-25	10/02/2020	24,976,562.50	.250	06/30/2025	25,000,000.00	.270	1431
912828ZW3	246974	1020	T 0 1-4 06-30-25	10/06/2020	19,951,562.50	.250	06/30/2025	20,000,000.00	.302	1431
912828ZW3	246984	1020	T 0 1-4 06-30-25	10/07/2020	19,940,625.00	.250	06/30/2025	20,000,000.00	.313	1431
912828ZW3	247746	1020	T 0.25 6-30-25	12/07/2020	9,940,625.00	.250	06/30/2025	10,000,000.00	.381	1431
3130AMSC7	250749	1010	FHLB 0 5-8 06-30-25	06/30/2021	3,000,000.00	.625	06/30/2025	3,000,000.00	.625	1431
3130AMZE5	250892	1060	FHLB 0 1-4 06-30-25 0001	06/30/2021	50,000,000.00	.250	06/30/2025	50,000,000.00	.250	1431
3130AN4D9	250979	1010	FHLB 0.75 06-30-2025	06/30/2021	5,000,000.00	.750	06/30/2025	5,000,000.00	.750	1431
3136G4YT4	246184	1010	FNMA 0 3-4 07-14-25	07/14/2020	10,000,000.00	.750	07/14/2025	10,000,000.00	.750	1445



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3130AN4N7	251050	1010	FHLB 0.72 07-14-25	07/14/2021	20,000,000.00	.720	07/14/2025	20,000,000.00	.720	1445
46625HMN7	246895	1030	JPM 3.9 07-15-25	09/29/2020	4,525,736.00	3.900	07/15/2025	3,998,000.00	1.068	1446
46625HMN7	247830	1030	JPM 3.9 07-15-25	12/15/2020	6,355,691.67	3.900	07/15/2025	5,617,000.00	.960	1446
3130AKM29	251018	1010	FHLB 0.4 07-15-25	07/06/2021	4,934,500.00	.400	07/15/2025	5,000,000.00	.731	1446
3134GV5V6	246204	1010	FHLMC 0.6 07-22-25	07/22/2020	15,000,000.00	.600	07/22/2025	15,000,000.00	.600	1453
3133ELX33	246387	1010	FFCB 0.69 7.22.25	07/23/2020	9,995,000.00	.690	07/22/2025	10,000,000.00	.700	1453
3136G4D75	246418	1010	FNMA 0.6 07-29-25 0000	07/29/2020	20,000,000.00	.600	07/29/2025	20,000,000.00	.600	1460
3136G4ZP1	246312	1010	FNMA 0.65 07-30-25	07/30/2020	14,976,750.00	.650	07/30/2025	15,000,000.00	.682	1461
91282CAB7	246542	1020	T O 1-4 07-31-25	08/13/2020	19,951,562.50	.250	07/31/2025	20,000,000.00	.299	1462
91282CAB7	246633	1020	T O 1-4 07-31-25	08/26/2020	19,956,250.00	.250	07/31/2025	20,000,000.00	.295	1462
3136G4B77	246417	1010	FNMA 0.7 08-04-25	08/04/2020	10,000,000.00	.700	08/04/2025	10,000,000.00	.700	1466
3134GWJN7	250470	1010	FHLMC 0.68 08-06-25	05/17/2021	16,971,780.00	.680	08/06/2025	17,000,000.00	.720	1468
3136G4C43	246419	1010	FNMA 0.65 08-14-25	08/14/2020	15,000,000.00	.650	08/14/2025	15,000,000.00	.650	1476
3135G05S8	246512	1010	FNMA 0 1-2 08-14-25	08/14/2020	20,000,000.00	.500	08/14/2025	20,000,000.00	.500	1476
912833LW8	178337	2000	US TREASURY STRIP	10/04/2006	20,025.00	.000	08/15/2025	50,000.00	4.910	1477
912833LW8	178591	2000	US TREASURY STRIP	10/26/2006	53,924.88	.000	08/15/2025	138,000.00	5.060	1477
912833LW8	179001	2000	US TREASURY STRIP	11/28/2006	20,561.50	.000	08/15/2025	50,000.00	4.805	1477
912833LW8	182225	2000	US TREASURY STRIP	08/28/2007	40,395.00	.000	08/15/2025	100,000.00	5.110	1477
912833LW8	182556	2000	US TREASURY STRIP	09/25/2007	40,300.00	.000	08/15/2025	100,000.00	5.146	1477
912833LW8	182761	2000	US TREASURY STRIP	10/05/2007	41,591.00	.000	08/15/2025	100,000.00	4.972	1477
912833LW8	188072	2000	US TREASURY STRIP	09/15/2008	23,900.00	.000	08/15/2025	50,000.00	4.412	1477
912833LW8	188167	2010	US TREASURY STRIP	09/22/2008	283,253.76	.000	08/15/2025	576,000.00	4.245	1477
912833LW8	193258	2000	US TREASURY STRIP	08/18/2009	47,575.25	.000	08/15/2025	100,000.00	4.700	1477
912833LW8	199566	2000	US TREASURY STRIP	08/13/2010	28,213.50	.000	08/15/2025	50,000.00	3.850	1477
912833LW8	200628	2000	US TREASURY STRIP	09/24/2010	58,269.00	.000	08/15/2025	100,000.00	3.660	1477
912833LW8	207495	2000	US TREASURY STRIP	09/23/2011	34,194.00	.000	08/15/2025	50,000.00	2.754	1477
912833LW8	207865	2000	US TREASURY STRIP	10/31/2011	66,683.00	.000	08/15/2025	100,000.00	2.960	1477
912833LW8	207918	2000	US TREASURY STRIP	11/03/2011	33,304.50	.000	08/15/2025	50,000.00	2.970	1477
912833LW8	211244	2000	US TREASURY STRIP	08/17/2012	37,131.50	.000	08/15/2025	50,000.00	2.303	1477
912833LW8	211304	2000	US TREASURY STRIP	08/22/2012	73,174.00	.000	08/15/2025	100,000.00	2.421	1477
912833LW8	215299	2000	US TREASURY STRIP	08/16/2013	34,042.50	.000	08/15/2025	50,000.00	3.230	1477
912833LW8	215622	2000	US TREASURY STRIP	09/26/2013	34,202.00	.000	08/15/2025	50,000.00	3.221	1477
912833LW8	215886	2000	US TREASURY STRIP	11/01/2013	70,071.00	.000	08/15/2025	100,000.00	3.040	1477



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912833LW8	218841	2000	US TREASURY STRIP	08/28/2014	299,544.00	.000	08/15/2025	400,000.00	2.655	1477
912833LW8	219033	2000	US TREASURY STRIP	09/18/2014	73,400.00	.000	08/15/2025	100,000.00	2.855	1477
912833LW8	219294	2000	US TREASURY STRIP	10/17/2014	30,580.80	.000	08/15/2025	40,000.00	2.495	1477
912833LW8	224333	2000	USTREASURYSTRI	10/08/2015	80,922.00	.000	08/15/2025	100,000.00	2.160	1477
912833LW8	224487	2000	USTREASURYSTRI	10/22/2015	80,988.00	.000	08/15/2025	100,000.00	2.160	1477
912833LW8	224565	2000	USTREASURYSTRI	10/29/2015	32,300.00	.000	08/15/2025	40,000.00	2.195	1477
912833LW8	228077	2000	US TREASURY STRI ZERO-% 8	09/23/2016	42,954.50	.000	08/15/2025	50,000.00	1.715	1477
912833LW8	228289	2000	US TREASURY STRI ZERO-% 8	10/14/2016	213,387.50	.000	08/15/2025	250,000.00	1.800	1477
912833LW8	234132	2000	S 0 08-15-25	10/26/2017	33,358.80	.000	08/15/2025	40,000.00	2.340	1477
912833LW8	234156	2000	S 0 08-15-25	10/26/2017	41,698.50	.000	08/15/2025	50,000.00	2.340	1477
912833LW8	234191	2000	S 0 08-15-25	10/27/2017	20,818.25	.000	08/15/2025	25,000.00	2.360	1477
912833LW8	237893	2000	S 0 08-15-25	08/23/2018	98,767.20	.000	08/15/2025	120,000.00	2.810	1477
912833LW8	237921	2000	S 0 08-15-25	08/23/2018	32,945.20	.000	08/15/2025	40,000.00	2.800	1477
912833LW8	237934	2000	S 0 08-15-25	08/23/2018	205,827.50	.000	08/15/2025	250,000.00	2.806	1477
912833LW8	238211	2000	S 0 08-15-25	09/13/2018	32,773.20	.000	08/15/2025	40,000.00	2.900	1477
912833LW8	238688	2000	S 0 08-15-25	10/25/2018	323,192.00	.000	08/15/2025	400,000.00	3.157	1477
912833LW8	242342	2000	S 0 08-15-25	08/19/2019	22,832.50	.000	08/15/2025	25,000.00	1.520	1477
912833LW8	242571	2000	S 0 08-15-25	09/06/2019	91,976.00	.000	08/15/2025	100,000.00	1.413	1477
912833LW8	242664	2000	S 0 08-15-25	09/12/2019	72,920.80	.000	08/15/2025	80,000.00	1.570	1477
912833LW8	242801	2000	S 0 08-15-25	09/23/2019	226,035.00	.000	08/15/2025	250,000.00	1.717	1477
912833LW8	246479	2000	S 0 08-15-25	08/10/2020	39,442.80	.000	08/15/2025	40,000.00	.280	1477
912833LW8	246784	2000	US Treasury Strip 08,15,2025	09/18/2020	78,742.88	.000	08/15/2025	80,000.00	.323	1477
912833LW8	247004	2000	S 0 08-15-25	10/13/2020	39,243.20	.000	08/15/2025	40,000.00	.395	1477
912833LW8	247131	2000	S 0 08-15-25	10/22/2020	39,263.16	.000	08/15/2025	40,000.00	.386	1477
3136G4H30	246443	1010	FNMA 0.6 08-18-25 0000	08/18/2020	15,000,000.00	.600	08/18/2025	15,000,000.00	.600	1480
3136G4H71	246499	1010	FNMA 0 1-2 08-18-25	08/18/2020	7,500,000.00	.500	08/18/2025	7,500,000.00	.500	1480
3136G4H63	246500	1010	FNMA 0.55 08-19-25	08/19/2020	10,000,000.00	.550	08/19/2025	10,000,000.00	.550	1481
3136G4R47	246546	1010	FNMA 0 5-8 08-19-25	08/19/2020	20,000,000.00	.625	08/19/2025	20,000,000.00	.625	1481
3136G4K77	246511	1010	FNMA 0.45 08-21-25	08/21/2020	10,000,000.00	.450	08/21/2025	10,000,000.00	.450	1483
3136G4N74	246584	1010	FNMA 0.56 08-21-25	08/21/2020	10,000,000.00	.560	08/21/2025	10,000,000.00	.560	1483
3136G4P98	246532	1010	FNMA 0 1-2 08-25-25	08/25/2020	14,980,500.00	.500	08/25/2025	15,000,000.00	.526	1487
3135G05X7	249071	1010	FNMA 0 3-8 08-25-25	03/08/2021	9,856,100.00	.375	08/25/2025	10,000,000.00	.703	1487
3136G4W41	249419	1010	FNMA 0.65 8-25-25	04/06/2021	11,890,800.00	.650	08/25/2025	12,000,000.00	.862	1487



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46513JRR4	246755	1010	8TH INVST BOND 5 YEAR	09/15/2020	10,000,000.00	1.590	09/01/2025	10,000,000.00	1.590	1494
3130AK4T0	246724	1010	FHLB 0.58 09-11-25	09/11/2020	9,987,500.00	.580	09/11/2025	10,000,000.00	.605	1504
3130AK6H4	250961	1010	FHLB 0 1-2 09-22-25	06/28/2021	4,952,713.70	.500	09/22/2025	5,015,000.00	.799	1515
3137EAEX3	247183	1010	FHLMC 0 3-8 09-23-25	10/22/2020	9,949,000.00	.375	09/23/2025	10,000,000.00	.480	1516
3137EAEX3	247225	1010	FHLMC 0 3-8 09-23-25	10/26/2020	4,966,550.00	.375	09/23/2025	5,000,000.00	.513	1516
3134GWW93	246865	1010	FHLMC 0.55 09-30-25 0000	09/30/2020	5,000,000.00	.550	09/30/2025	5,000,000.00	.550	1523
91282CAM3	246975	1020	T 0 1-4 09-30-25	10/06/2020	19,940,625.00	.250	09/30/2025	20,000,000.00	.310	1523
91282CAM3	246995	1020	T 0 1-4 09-30-25	10/08/2020	19,917,968.75	.250	09/30/2025	20,000,000.00	.333	1523
91282CAM3	247185	1020	T 0 1-4 09-30-25	10/22/2020	19,898,437.50	.250	09/30/2025	20,000,000.00	.354	1523
3134GWVX1	246864	1010	FHLMC 0.53 10-07-25	10/07/2020	20,000,000.00	.530	10/07/2025	20,000,000.00	.530	1530
3134GWW36	246863	1010	FHLMC 0.48 10-14-25	10/14/2020	20,000,000.00	.480	10/14/2025	20,000,000.00	.480	1537
3134GWW44	246862	1010	FHLMC 0.45 10-15-25	10/15/2020	19,945,500.00	.450	10/15/2025	20,000,000.00	.505	1538
46647PBF2	248392	1030	JPM 2.301 10-15-25	01/27/2021	10,591,000.00	2.301	10/15/2025	10,000,000.00	1.014	1538
89236THP3	248935	1030	TOYOTA 0.8 10-16-25 MTN	03/01/2021	9,927,000.00	.800	10/16/2025	10,000,000.00	.962	1539
89236THP3	249182	1030	TOYOTA 0.8 10-16-25 MTN	03/15/2021	4,940,250.00	.800	10/16/2025	5,000,000.00	1.068	1539
89236THP3	249280	1030	TOYOTA 0.8 10-16-25 MTN	03/24/2021	4,927,500.00	.800	10/16/2025	5,000,000.00	1.127	1539
89236THP3	250774	1030	TOYOTA 0.8 10-16-25 MTN	06/16/2021	7,640,820.00	.800	10/16/2025	7,650,000.00	.828	1539
3134GWZG4	246987	1010	FHLMC 0.6 10-20-25	10/20/2020	20,000,000.00	.600	10/20/2025	20,000,000.00	.600	1543
3134GW4Z6	247079	1010	FHLMC 0.54 10-27-25	10/27/2020	15,000,000.00	.540	10/27/2025	15,000,000.00	.540	1550
3136G45C3	247168	1010	FNMA 0.54 10-27-25	10/27/2020	14,991,000.00	.540	10/27/2025	15,000,000.00	.552	1550
3134GW4Z6	247226	1010	FHLMC 0.54 10-27-25	10/27/2020	5,440,462.50	.540	10/27/2025	5,450,000.00	.576	1550
3134GWYZ3	246988	1010	FHLMC 0.53 10-28-25	10/28/2020	15,000,000.00	.530	10/28/2025	15,000,000.00	.530	1551
3136G46S7	247184	1010	FNMA 0.56 10-28-25	10/28/2020	10,000,000.00	.560	10/28/2025	10,000,000.00	.560	1551
3135GA2A8	247406	1010	FNMA 0.58 10-28-25	11/10/2020	14,979,000.00	.580	10/28/2025	15,000,000.00	.609	1551
742718FL8	251302	1030	PG 0.55 10-29-25	07/27/2021	12,192,880.25	.550	10/29/2025	12,275,000.00	.710	1552
91282CAT8	247292	1020	T 0 1-4 10-31-25	11/02/2020	19,878,125.00	.250	10/31/2025	20,000,000.00	.373	1554
91282CAT8	247303	1020	T 0 1-4 10-31-25	11/02/2020	9,935,156.25	.250	10/31/2025	10,000,000.00	.381	1554
91282CAT8	247317	1020	T 0 1-4 10-31-25	11/04/2020	19,859,375.00	.250	10/31/2025	20,000,000.00	.392	1554
91282CAT8	247394	1020	T 0 1-4 10-31-25	11/10/2020	19,817,187.50	.250	10/31/2025	20,000,000.00	.436	1554
3133EMFS6	247291	1010	FFCB 0.46 11-03-25	11/03/2020	9,980,200.00	.460	11/03/2025	10,000,000.00	.500	1557
594918BJ2	249206	1030	MSFT 3 1-8 11-03-25	03/17/2021	10,925,000.00	3.125	11/03/2025	10,000,000.00	1.071	1557
594918BJ2	251335	1030	MSFT 3 1-8 11-03-25	07/28/2021	6,059,009.58	3.125	11/03/2025	5,541,000.00	.886	1557
3135G06G3	247407	1010	FNMA 0.50 11-07-25	11/12/2020	22,917,660.00	.500	11/07/2025	23,000,000.00	.573	1561



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3135G06G3	247615	1010	FNMA 0 1-2 11-07-25	11/27/2020	5,000,000.00	.500	11/07/2025	5,000,000.00	.500	1561
912833LX6	179299	2000	US TREASURY STRIP	12/18/2006	101,300.00	.000	11/15/2025	250,000.00	4.835	1569
912833LX6	179705	2000	US TREASURY STRIP	01/31/2007	57,760.50	.000	11/15/2025	150,000.00	5.145	1569
912833LX6	183735	2000	US TREASURY STRIP	12/05/2007	22,105.00	.000	11/15/2025	50,000.00	4.601	1569
912833LX6	183942	2000	US TREASURY STRIP	12/19/2007	42,101.00	.000	11/15/2025	100,000.00	4.890	1569
912833LX6	184232	2000	US TREASURY STRIP	01/10/2008	66,975.00	.000	11/15/2025	150,000.00	4.570	1569
912833LX6	189219	2000	US TREASURY STRIP	11/21/2008	46,964.00	.000	11/15/2025	100,000.00	4.500	1569
912833LX6	189266	2000	US TREASURY STRIP	11/21/2008	2,400.00	.000	11/15/2025	5,000.00	4.369	1569
912833LX6	189964	2000	US TREASURY STRIP	01/12/2009	137,542.50	.000	11/15/2025	250,000.00	3.580	1569
912833LX6	190252	2000	US TREASURY STRIP	02/04/2009	52,010.00	.000	11/15/2025	100,000.00	3.935	1569
912833LX6	194198	2000	US TREASURY STRIP	11/24/2009	49,295.00	.000	11/15/2025	100,000.00	4.477	1569
912833LX6	194731	2000	US TREASURY STRIP	01/28/2010	24,260.00	.000	11/15/2025	50,000.00	4.631	1569
912833LX6	201937	2000	US TREASURY STRIP	11/17/2010	27,772.50	.000	11/15/2025	50,000.00	3.960	1569
912833LX6	202152	2000	US TREASURY STRIP	11/24/2010	27,348.50	.000	11/15/2025	50,000.00	4.070	1569
912833LX6	203392	2000	US TREASURY STRIP	01/31/2011	52,041.00	.000	11/15/2025	100,000.00	4.466	1569
912833LX6	212194	2000	US TREASURY STRIP	11/30/2012	112,654.50	.000	11/15/2025	150,000.00	2.222	1569
912833LX6	212324	2000	US TREASURY STRIP	12/13/2012	263,497.50	.000	11/15/2025	350,000.00	2.209	1569
912833LX6	212653	2000	US TREASURY STRIP	01/17/2013	36,596.50	.000	11/15/2025	50,000.00	2.448	1569
912833LX6	216073	2000	US TREASURY STRIP	11/21/2013	34,077.50	.000	11/15/2025	50,000.00	3.225	1569
912833LX6	216418	2000	US TREASURY STRIP	01/09/2014	66,572.00	.000	11/15/2025	100,000.00	3.464	1569
912833LX6	219697	2000	US TREASURY STRIP	11/20/2014	187,192.50	.000	11/15/2025	250,000.00	2.651	1569
912833LX6	220248	2000	US TREASURY STRIP	01/09/2015	39,733.00	.000	11/15/2025	50,000.00	2.130	1569
912833LX6	220350	2000	US TREASURY STRIP	01/20/2015	79,626.00	.000	11/15/2025	100,000.00	2.117	1569
912833LX6	220436	2000	US TREASURY STRIP	01/26/2015	80,658.00	.000	11/15/2025	100,000.00	2.000	1569
912833LX6	220457	2000	US TREASURY STRIP	01/26/2015	40,253.50	.000	11/15/2025	50,000.00	2.018	1569
912833LX6	220476	2000	US TREASURY STRIP	01/26/2015	32,211.60	.000	11/15/2025	40,000.00	2.015	1569
912833LX6	220505	2000	US TREASURY STRIP	01/27/2015	201,440.00	.000	11/15/2025	250,000.00	2.010	1569
912833LX6	220609	2000	US TREASURY STRIP	01/29/2015	200,487.50	.000	11/15/2025	250,000.00	2.055	1569
912833LX6	225023	2000	USTREASURYSTRIP	12/24/2015	198,137.50	.000	11/15/2025	250,000.00	2.364	1569
912833LX6	225362	2000	USTREASURYSTRIP	02/04/2016	81,233.00	.000	11/15/2025	100,000.00	2.137	1569
912833LX6	228574	2000	US TREASURY STRI ZERO-% 1	11/14/2016	15,188.94	.000	11/15/2025	18,000.00	1.895	1569
912833LX6	229118	2000	S 0 11-15-25	01/12/2017	16,070.40	.000	11/15/2025	20,000.00	2.490	1569
912833LX6	229119	2000	S 0 11-15-25	01/12/2017	16,070.40	.000	11/15/2025	20,000.00	2.490	1569





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912833LX6	229262	2000	S 0 11-15-25	01/26/2017	200,375.00	.000	11/15/2025	250,000.00	2.530	1569
912833LX6	229408	2000	S 0 11-15-25	02/02/2017	31,964.40	.000	11/15/2025	40,000.00	2.570	1569
912833LX6	234360	2000	S 0 11-15-25	11/16/2017	82,696.00	.000	11/15/2025	100,000.00	2.390	1569
912833LX6	234933	2000	S 0 11-15-25	01/25/2018	32,496.40	.000	11/15/2025	40,000.00	2.680	1569
912833LX6	235059	2000	S 0 11-15-25	02/02/2018	32,415.60	.000	11/15/2025	40,000.00	2.720	1569
912833LX6	243386	2000	S 0 11-15-25	11/15/2019	35,778.00	.000	11/15/2025	40,000.00	1.868	1569
912833LX6	243629	2000	S 0 11-15-25	12/09/2019	36,219.60	.000	11/15/2025	40,000.00	1.680	1569
912833LX6	243722	2000	S 0 11-15-25	12/16/2019	36,019.60	.000	11/15/2025	40,000.00	1.780	1569
912833LX6	247329	2000	S 0 11-15-25	11/06/2020	39,126.40	.000	11/15/2025	40,000.00	.440	1569
912833LX6	247469	2000	S 0 11-15-25	11/19/2020	78,099.20	.000	11/15/2025	80,000.00	.483	1569
912833LX6	247634	2000	S 0 11-15-25	12/03/2020	39,186.40	.000	11/15/2025	40,000.00	.416	1569
912833LX6	247786	2000	S 0 11-15-25	12/14/2020	39,123.20	.000	11/15/2025	40,000.00	.451	1569
912833LX6	247846	2000	S 0 11-15-25	12/17/2020	39,212.80	.000	11/15/2025	40,000.00	.405	1569
3135GA2Z3	247405	1010	FNMA 0.56 11-17-25 0000	11/17/2020	14,958,000.00	.560	11/17/2025	15,000,000.00	.617	1571
91159HHU7	248486	1030	USB 3.95 11-17-25 MTN	02/02/2021	3,153,346.20	3.950	11/17/2025	2,745,000.00	.781	1571
166764BD1	251261	1030	CVX 3.326 11-17-25	07/23/2021	11,338,208.08	3.326	11/17/2025	10,344,000.00	1.043	1571
3135GA4P3	247423	1010	FNMA 0.65 11.18.25	11/18/2020	10,000,000.00	.650	11/18/2025	10,000,000.00	.650	1572
3134GXFA7	247584	1010	FHLMC 0.65 11-26-25	11/30/2020	15,000,000.00	.650	11/26/2025	15,000,000.00	.650	1580
91282CAZ4	247614	1020	T 0 3-8 11-30-25	11/30/2020	9,995,312.50	.375	11/30/2025	10,000,000.00	.384	1584
91282CAZ4	247684	1020	T 0 3-8 11-30-25	12/02/2020	14,973,046.88	.375	11/30/2025	15,000,000.00	.411	1584
91282CAZ4	249087	1020	T 0 3-8 11-30-25	03/09/2021	24,523,437.50	.375	11/30/2025	25,000,000.00	.786	1584
3134GXFV1	250496	1010	FHLMC 0 5-8 12-17-25	05/18/2021	9,918,000.00	.625	12/17/2025	10,000,000.00	.808	1601
48128GZ52	247920	1030	JPM 0.8 12-21-25 GMTN	12/21/2020	20,000,000.00	.800	12/21/2025	20,000,000.00	.800	1605
3130ALMN1	249056	1010	FHLB 0.87 12-24-25	03/24/2021	25,000,000.00	.870	12/24/2025	25,000,000.00	.870	1608
3135G06Q1	247807	1010	FNMA 0.64 12-30-25	12/30/2020	15,000,000.00	.640	12/30/2025	15,000,000.00	.640	1614
3135G06Q1	248181	1010	FNMA 0.64 12-30-25	01/13/2021	11,509,000.00	.640	12/30/2025	11,509,000.00	.640	1614
3134GXHL1	249090	1010	FHLMC 0.7 12-30-25	03/09/2021	19,072,900.00	.700	12/30/2025	19,250,000.00	.896	1614
91282CBC4	248026	1020	T 0 3-8 12-31-25	12/31/2020	9,998,437.50	.375	12/31/2025	10,000,000.00	.378	1615
91282CBC4	248112	1020	T 0 3-8 12-31-25	01/07/2021	19,951,562.50	.375	12/31/2025	20,000,000.00	.424	1615
91282CBC4	248130	1020	T 0 3-8 12-31-25	01/08/2021	19,925,000.00	.375	12/31/2025	20,000,000.00	.451	1615
91282CBC4	248141	1020	T 0 3-8 12-31-25	01/11/2021	14,925,000.00	.375	12/31/2025	15,000,000.00	.477	1615
91282CBC4	248157	1020	T 0 3-8 12-31-25	01/12/2021	14,915,625.00	.375	12/31/2025	15,000,000.00	.490	1615
31359YCT2	147430	2000	FNMA STRIP	03/07/2001	510,114.50	.000	01/15/2026	2,350,000.00	6.240	1630



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31359YCT2	173960	2000	FNMA STRIP	12/13/2005	94,640.82	.000	01/15/2026	267,000.00	5.230	1630
3130AKQM1	248160	1010	FHLB 0.3 01-27-26	01/27/2021	20,000,000.00	.300	01/27/2026	20,000,000.00	.300	1642
3135G06R9	248085	1010	FNMA 0.55 01-28-26	01/28/2021	25,000,000.00	.550	01/28/2026	25,000,000.00	.550	1643
3130AKN51	248114	1010	FHLB 0.52 01-28-26	01/28/2021	25,000,000.00	.520	01/28/2026	25,000,000.00	.520	1643
3130AKQ82	248159	1010	FHLB 0.6 01-28-26 0001	01/28/2021	15,000,000.00	.600	01/28/2026	15,000,000.00	.600	1643
3130AKPF7	248228	1010	FHLB 0.58 01-28-26	01/28/2021	15,442,275.00	.580	01/28/2026	15,450,000.00	.590	1643
48128G2B5	248418	1030	JPM 0.82 01-28-26 GMTN	01/28/2021	10,000,000.00	.820	01/28/2026	10,000,000.00	.820	1643
3130AKUC8	248487	1010	FHLB 0.3 01-28-26	02/01/2021	9,492,875.00	.300	01/28/2026	9,500,000.00	.315	1643
3130AKVP8	248393	1010	FHLB 0.35 01-29-26 0000	01/29/2021	24,998,125.00	.350	01/29/2026	25,000,000.00	.352	1644
91282CBH3	248526	1020	T O 3-8 01-31-26	02/03/2021	9,968,750.00	.375	01/31/2026	10,000,000.00	.438	1646
91282CBH3	248593	1020	T O 3-8 01-31-26	02/09/2021	9,948,437.50	.375	01/31/2026	10,000,000.00	.480	1646
91282CBH3	248708	1020	T O 3-8 01-31-26	02/17/2021	14,873,437.50	.375	01/31/2026	15,000,000.00	.548	1646
91282CBH3	248763	1020	T O 3-8 01-31-26	02/18/2021	9,912,500.00	.375	01/31/2026	10,000,000.00	.554	1646
91282CBH3	248764	1020	T O 3-8 01-31-26	02/19/2021	19,815,625.00	.375	01/31/2026	20,000,000.00	.564	1646
91282CBH3	249072	1020	T O 3-8 01-31-26	03/08/2021	19,581,250.00	.375	01/31/2026	20,000,000.00	.812	1646
91282CBH3	249085	1020	T O 3-8 01-31-26	03/09/2021	14,676,562.50	.375	01/31/2026	15,000,000.00	.825	1646
46514TPV4	248467	1010	ISRAEL BOND 1.20 02-01-26	02/01/2021	5,000,000.00	1.200	02/01/2026	5,000,000.00	1.200	1647
46514TZG6	248468	1010	ISRAEL BOND 1.35 02-01-26	02/01/2021	5,000,000.00	1.350	02/01/2026	5,000,000.00	1.350	1647
3133EMPU0	251410	1010	FFCB 0 1-2 02-04-26	07/30/2021	4,954,800.00	.500	02/04/2026	5,000,000.00	.704	1650
037833EB2	248523	1030	AAPL 0.7 02-08-26	02/08/2021	3,991,600.00	.700	02/08/2026	4,000,000.00	.743	1654
037833EB2	248524	1030	AAPL 0.7 02-08-26	02/08/2021	5,987,640.00	.700	02/08/2026	6,000,000.00	.742	1654
037833EB2	248812	1030	AAPL 0.7 02-08-26	02/24/2021	9,950,000.00	.700	02/08/2026	10,000,000.00	.803	1654
912833LY4	180373	2000	US TREASURY STRIP	04/03/2007	19,799.00	.000	02/15/2026	50,000.00	4.970	1661
912833LY4	180525	2000	US TREASURY STRIP	04/12/2007	38,853.00	.000	02/15/2026	100,000.00	5.080	1661
912833LY4	180741	2000	US TREASURY STRIP	04/30/2007	39,780.00	.000	02/15/2026	100,000.00	4.965	1661
912833LY4	184843	2000	US TREASURY STRIP	02/28/2008	4,213.13	.000	02/15/2026	10,000.00	4.870	1661
912833LY4	185233	2000	US TREASURY STRIP	03/27/2008	4,515.00	.000	02/15/2026	10,000.00	4.495	1661
912833LY4	185276	2000	US TREASURY STRIP	03/28/2008	22,677.50	.000	02/15/2026	50,000.00	4.470	1661
912833LY4	185602	2000	US TREASURY STRIP	04/16/2008	22,691.00	.000	02/15/2026	50,000.00	4.480	1661
912833LY4	185624	2000	US TREASURY STRIP	04/16/2008	4,560.00	.000	02/15/2026	10,000.00	4.452	1661
912833LY4	185888	2000	US TREASURY STRIP	04/28/2008	10,765.25	.000	02/15/2026	25,000.00	4.790	1661
912833LY4	190602	2000	US TREASURY STRIP	02/27/2009	26,175.00	.000	02/15/2026	50,000.00	3.851	1661
912833LY4	190833	2000	US TREASURY STRIP	03/20/2009	25,593.50	.000	02/15/2026	50,000.00	4.000	1661



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912833LY4	190959	2000	US TREASURY STRIP	03/30/2009	51,783.00	.000	02/15/2026	100,000.00	3.937	1661
912833LY4	191125	2000	US TREASURY STRIP	04/13/2009	2,650.00	.000	02/15/2026	5,000.00	3.805	1661
912833LY4	191216	2000	US TREASURY STRIP	04/16/2009	25,434.50	.000	02/15/2026	50,000.00	4.056	1661
912833LY4	191863	2000	US TREASURY STRIP	04/24/2009	25,615.00	.000	02/15/2026	50,000.00	4.018	1661
912833LY4	194862	2000	US TREASURY STRIP	02/08/2010	47,142.00	.000	02/15/2026	100,000.00	4.750	1661
912833LY4	195186	2000	US TREASURY STRIP	03/03/2010	23,685.00	.000	02/15/2026	50,000.00	4.738	1661
912833LY4	195393	2000	US TREASURY STRIP	03/12/2010	47,053.00	.000	02/15/2026	100,000.00	4.789	1661
912833LY4	195862	2000	US TREASURY STRIP	04/08/2010	23,146.50	.000	02/15/2026	50,000.00	4.917	1661
912833LY4	196887	2000	US TREASURY STRIP	04/30/2010	24,162.00	.000	02/15/2026	50,000.00	4.657	1661
912833LY4	203861	2000	US TREASURY STRIP	02/28/2011	25,573.50	.000	02/15/2026	50,000.00	4.531	1661
912833LY4	204508	2000	US TREASURY STRIP	04/12/2011	50,687.00	.000	02/15/2026	100,000.00	4.630	1661
912833LY4	205421	2000	US TREASURY STRIP	05/05/2011	53,309.00	.000	02/15/2026	100,000.00	4.301	1661
912833LY4	208704	2000	US TREASURY STRIP	02/16/2012	33,903.00	.000	02/15/2026	50,000.00	2.795	1661
912833LY4	208875	2000	US TREASURY STRIP	03/05/2012	68,232.00	.000	02/15/2026	100,000.00	2.759	1661
912833LY4	209014	2000	US TREASURY STRIP	03/19/2012	32,461.00	.000	02/15/2026	50,000.00	3.130	1661
912833LY4	209139	2000	US TREASURY STRIP	04/05/2012	32,969.50	.000	02/15/2026	50,000.00	3.027	1661
912833LY4	209931	2000	US TREASURY STRIP	04/30/2012	34,113.50	.000	02/15/2026	50,000.00	2.791	1661
912833LY4	213291	2000	US TREASURY STRIP	03/25/2013	35,926.00	.000	02/15/2026	50,000.00	2.580	1661
912833LY4	213363	2000	US TREASURY STRIP	03/28/2013	71,968.00	.000	02/15/2026	100,000.00	2.569	1661
912833LY4	213440	2000	US TREASURY STRIP	04/04/2013	36,465.50	.000	02/15/2026	50,000.00	2.468	1661
912833LY4	213507	2000	US TREASURY STRIP	04/12/2013	74,206.00	.000	02/15/2026	100,000.00	2.336	1661
912833LY4	214259	2000	US TREASURY STRIP	05/02/2013	75,019.00	.000	02/15/2026	100,000.00	2.260	1661
912833LY4	216913	2000	US TREASURY STRIP	03/21/2014	172,722.50	.000	02/15/2026	250,000.00	3.130	1661
912833LY4	220878	2000	US TREASURY STRIP	02/13/2015	31,457.20	.000	02/15/2026	40,000.00	2.195	1661
912833LY4	222352	2000	US TREASURY STRIP	04/30/2015	31,754.00	.000	02/15/2026	40,000.00	2.150	1661
912833LY4	225737	2000	USTREASURYSTRIP	03/17/2016	32,494.40	.000	02/15/2026	40,000.00	2.107	1661
912833LY4	225751	2000	USTREASURYSTRIP	03/17/2016	14,835.79	.000	02/15/2026	18,250.00	2.100	1661
912833LY4	229658	2000	S 0 02-15-26	02/24/2017	41,422.68	.000	02/15/2026	52,000.00	2.550	1661
912833LY4	230020	2000	S 0 02-15-26	03/24/2017	319,512.00	.000	02/15/2026	400,000.00	2.541	1661
912833LY4	230115	2000	S 0 02-15-26	03/30/2017	200,852.50	.000	02/15/2026	250,000.00	2.480	1661
912833LY4	230236	2000	S 0 02-15-26	04/06/2017	40,330.00	.000	02/15/2026	50,000.00	2.440	1661
912833LY4	230332	2000	S 0 02-15-26	04/17/2017	32,457.60	.000	02/15/2026	40,000.00	2.380	1661
912833LY4	230991	2000	S 0 02-15-26	04/28/2017	203,005.00	.000	02/15/2026	250,000.00	2.380	1661



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912833LY4	235200	2000	S 0 02-15-26	02/15/2018	31,871.20	.000	02/15/2026	40,000.00	2.860	1661
912833LY4	235369	2000	S 0 02-15-26	03/01/2018	31,931.20	.000	02/15/2026	40,000.00	2.850	1661
912833LY4	235394	2000	S 0 02-15-26	03/01/2018	31,878.40	.000	02/15/2026	40,000.00	2.871	1661
912833LY4	235454	2000	S 0 02-15-26	03/05/2018	158,956.00	.000	02/15/2026	200,000.00	2.910	1661
912833LY4	235527	2000	S 0 02-15-26	03/08/2018	31,930.00	.000	02/15/2026	40,000.00	2.857	1661
912833LY4	236309	2000	S 0 02-15-26	04/26/2018	31,727.60	.000	02/15/2026	40,000.00	2.990	1661
912833LY4	244736	2000	S 0 02-15-26	03/19/2020	38,586.80	.000	02/15/2026	40,000.00	.610	1661
912833LY4	244839	2000	S 0 02-15-26	04/02/2020	24,306.25	.000	02/15/2026	25,000.00	.480	1661
912833LY4	249112	2000	S 0 02-15-26	03/12/2021	38,324.00	.000	02/15/2026	40,000.00	.870	1661
912833LY4	249140	2000	S 0 02-15-26	03/12/2021	76,648.00	.000	02/15/2026	80,000.00	.870	1661
912833LY4	250114	2000	S 0 02-15-26	05/03/2021	38,368.00	.000	02/15/2026	40,000.00	.872	1661
3133EMQX3	248789	1010	FFCB 0.59 02-17-26	02/22/2021	19,912,800.00	.590	02/17/2026	20,000,000.00	.679	1663
48128G2M1	248661	1030	JPM 0.83 02-24-26 MTN	02/24/2021	4,992,500.00	.830	02/24/2026	5,000,000.00	.861	1670
58933YAY1	248711	1030	MRK 0 3-4 02-24-26	02/24/2021	9,975,500.00	.750	02/24/2026	10,000,000.00	.800	1670
3130AL6G4	248592	1010	FHLB 0.6 02-25-26	02/25/2021	12,198,780.00	.600	02/25/2026	12,200,000.00	.602	1671
3130ALD27	248709	1010	FHLB 0.65 02-25-26	02/25/2021	25,000,000.00	.650	02/25/2026	25,000,000.00	.650	1671
3130ALCU6	248712	1010	FHLB 0.7 02-25-26	02/25/2021	19,992,000.00	.700	02/25/2026	20,000,000.00	.708	1671
3130ALGA6	248817	1010	FHLB 0.7 02-25-26 0001	02/25/2021	9,991,500.00	.700	02/25/2026	10,000,000.00	.717	1671
3130AKZ41	248525	1010	FHLB 0.56 02-26-26	02/26/2021	20,000,000.00	.560	02/26/2026	20,000,000.00	.560	1672
3130AL7F5	248594	1010	FHLB 0.35 2-26-26	02/26/2021	15,000,000.00	.350	02/26/2026	15,000,000.00	.350	1672
3130AKZ82	248815	1010	FHLB 0.58 02-26-26	02/26/2021	5,425,475.00	.580	02/26/2026	5,450,000.00	.672	1672
3130ALEK6	248816	1010	FHLB 0.78 02-26-26	02/26/2021	14,988,750.00	.780	02/26/2026	15,000,000.00	.795	1672
3130ALGR9	249256	1010	FHLB 0.85 02-26-26	03/19/2021	14,902,500.00	.850	02/26/2026	15,000,000.00	.985	1672
3130AKZ25	250825	1010	FHLB 0.65 02-26-26	06/17/2021	9,893,000.00	.650	02/26/2026	10,000,000.00	.883	1672
91282CBQ3	248788	1020	WIT 0 1-2 02-28-26	03/01/2021	19,921,302.60	.500	02/28/2026	20,000,000.00	.580	1674
91282CBQ3	248813	1020	WIT 0 1-2 02-28-26	03/01/2021	29,848,111.20	.500	02/28/2026	30,000,000.00	.603	1674
91282CBQ3	248887	1020	WIT 0 1-2 02-28-26	03/01/2021	19,882,083.00	.500	02/28/2026	20,000,000.00	.620	1674
91282CBQ3	248929	1020	T 0 1-2 02-28-26	03/01/2021	9,870,312.50	.500	02/28/2026	10,000,000.00	.765	1674
91282CBQ3	248930	1020	T 0 1-2 02-28-26	03/01/2021	14,767,968.75	.500	02/28/2026	15,000,000.00	.817	1674
91282CBQ3	248931	1020	T 0 1-2 02-28-26	03/01/2021	24,718,750.00	.500	02/28/2026	25,000,000.00	.730	1674
91282CBQ3	248932	1020	T 0 1-2 02-28-26	03/01/2021	24,773,437.50	.500	02/28/2026	25,000,000.00	.685	1674
478160BY9	248937	1030	JNJ 2.45 03-01-26	03/01/2021	5,369,000.00	2.450	03/01/2026	5,000,000.00	.936	1675
478160BY9	248967	1030	JNJ 2.45 03-01-26	03/02/2021	5,352,100.00	2.450	03/01/2026	5,000,000.00	1.002	1675



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30231GAT9	249051	1030	XOM 3.043 03-01-26	03/08/2021	5,440,050.00	3.043	03/01/2026	5,000,000.00	1.216	1675
30231GAT9	249052	1030	XOM 3.043 03-01-26	03/08/2021	5,425,000.00	3.043	03/01/2026	5,000,000.00	1.276	1675
30231GAT9	251217	1030	XOM 3.043 03-01-26	07/20/2021	5,439,650.00	3.043	03/01/2026	5,000,000.00	1.084	1675
14913R2K2	251374	1030	CAT 0.9 03-02-26	07/29/2021	10,038,217.60	.900	03/02/2026	10,000,000.00	.815	1676
3130ALEY6	251411	1010	FHLB 0.8 03-04-26	07/30/2021	9,990,000.00	.800	03/04/2026	10,000,000.00	.822	1678
3130ALDG6	248710	1010	FHLB 0.66 03-09-26	03/09/2021	20,000,000.00	.660	03/09/2026	20,000,000.00	.660	1683
3133EMSU7	249008	1010	FFCB 0.8 03-09-26	03/09/2021	10,000,000.00	.800	03/09/2026	10,000,000.00	.800	1683
3130ALGS7	248851	1010	FHLB 0.85 03-10-26	03/10/2021	8,249,175.00	.850	03/10/2026	8,250,000.00	.852	1684
084670BS6	249089	1030	BRK 3 1-8 03-15-26	03/15/2021	3,799,747.25	3.125	03/15/2026	3,500,000.00	1.348	1689
3130ALGJ7	248850	1010	FHLB 1 03-23-26	03/23/2021	14,625,000.00	1.000	03/23/2026	14,625,000.00	1.000	1697
91282CBT7	249391	1020	T O 3-4 03-31-26	03/31/2021	39,659,375.00	.750	03/31/2026	40,000,000.00	.925	1705
677522U85	244123	1010	OPFC Veterans Compensation	02/05/2020	945,000.00	2.063	04/01/2026	945,000.00	2.063	1706
3130ALSY1	249267	1010	FHLB 1 04-07-26	04/07/2021	25,000,000.00	1.000	04/07/2026	25,000,000.00	1.000	1712
3130AMA77	250022	1010	FHLB 0.88 04-28-26	04/28/2021	20,000,000.00	.880	04/28/2026	20,000,000.00	.880	1733
3130AN5C0	251019	1010	FHLB 1.05 04-29-26 0002	07/29/2021	3,000,000.00	1.050	04/29/2026	3,000,000.00	1.050	1734
91282CBW0	250098	1020	T O 3-4 04-30-26	04/30/2021	29,835,937.50	.750	04/30/2026	30,000,000.00	.862	1735
91282CBW0	250134	1020	T O 3-4 04-30-26	04/30/2021	29,796,093.75	.750	04/30/2026	30,000,000.00	.889	1735
91282CBW0	250447	1020	T O 3-4 04-30-26	05/13/2021	19,898,437.50	.750	04/30/2026	20,000,000.00	.855	1735
3130AMCD2	250097	1010	FHLB 0.94 05-12-26	05/12/2021	25,000,000.00	.940	05/12/2026	25,000,000.00	.940	1747
3133EMZB1	250448	1010	FFCB 0.96 05-13-26	05/13/2021	19,960,000.00	.960	05/13/2026	20,000,000.00	1.001	1748
48128G3J7	250311	1030	JPM 1.3 05-14-26	05/14/2021	10,000,000.00	1.300	05/14/2026	10,000,000.00	1.300	1749
912833LZ1	181172	2000	US TREASURY STRIP	05/31/2007	19,017.50	.000	05/15/2026	50,000.00	5.165	1750
912833LZ1	181420	2000	US TREASURY STRIP	06/26/2007	18,312.00	.000	05/15/2026	50,000.00	5.390	1750
912833LZ1	181561	2000	US TREASURY STRIP	07/06/2007	18,763.50	.000	05/15/2026	50,000.00	5.265	1750
912833LZ1	181867	2000	US TREASURY STRIP	07/30/2007	38,682.00	.000	05/15/2026	100,000.00	5.118	1750
912833LZ1	186339	2010	US TREASURY STRIP	05/22/2008	3,186,689.50	.000	05/15/2026	7,538,000.00	4.846	1750
912833LZ1	186425	2000	US TREASURY STRIP	05/27/2008	21,435.50	.000	05/15/2026	50,000.00	4.770	1750
912833LZ1	186670	2000	US TREASURY STRIP	06/09/2008	10,521.50	.000	05/15/2026	25,000.00	4.885	1750
912833LZ1	187233	2000	US TREASURY STRIP	07/11/2008	4,375.40	.000	05/15/2026	10,000.00	4.686	1750
912833LZ1	192223	2000	US TREASURY STRIP	05/13/2009	69,570.00	.000	05/15/2026	150,000.00	4.569	1750
912833LZ1	193240	2000	US TREASURY STRIP	08/18/2009	22,818.09	.000	05/15/2026	50,000.00	4.741	1750
912833LZ1	197107	2000	US TREASURY STRIP	05/11/2010	152,333.53	.000	05/15/2026	306,000.00	4.404	1750
912833LZ1	197200	2000	US TREASURY STRIP	05/14/2010	12,415.50	.000	05/15/2026	25,000.00	4.422	1750



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912833LZ1	198380	2000	US TREASURY STRIP	06/30/2010	26,638.50	.000	05/15/2026	50,000.00	4.006	1750
912833LZ1	198709	2000	US TREASURY STRIP	07/13/2010	52,800.00	.000	05/15/2026	100,000.00	4.073	1750
912833LZ1	205480	2000	US TREASURY STRIP	05/09/2011	53,069.00	.000	05/15/2026	100,000.00	4.264	1750
912833LZ1	206125	2000	US TREASURY STRIP	06/13/2011	54,735.00	.000	05/15/2026	100,000.00	4.080	1750
912833LZ1	206329	2000	US TREASURY STRIP	06/23/2011	27,378.00	.000	05/15/2026	50,000.00	4.085	1750
912833LZ1	206377	2000	US TREASURY STRIP	06/27/2011	27,336.00	.000	05/15/2026	50,000.00	4.098	1750
912833LZ1	210184	2000	US TREASURY STRIP	05/16/2012	34,813.50	.000	05/15/2026	50,000.00	2.603	1750
912833LZ1	210399	2000	US TREASURY STRIP	06/06/2012	37,100.50	.000	05/15/2026	50,000.00	2.152	1750
912833LZ1	210605	2000	US TREASURY STRIP	06/25/2012	35,983.00	.000	05/15/2026	50,000.00	2.383	1750
912833LZ1	214711	2000	US TREASURY STRIP	06/17/2013	34,742.00	.000	05/15/2026	50,000.00	2.840	1750
912833LZ1	218188	2000	US TREASURY STRIP	06/26/2014	35,096.50	.000	05/15/2026	50,000.00	3.000	1750
912833LZ1	218214	2000	US TREASURY STRIP	06/27/2014	34,972.00	.000	05/15/2026	50,000.00	3.031	1750
912833LZ1	218584	2000	US TREASURY STRIP	07/31/2014	35,898.00	.000	05/15/2026	50,000.00	2.830	1750
912833LZ1	222625	2000	US TREASURY STRIP	05/21/2015	190,472.50	.000	05/15/2026	250,000.00	2.491	1750
912833LZ1	226879	2000	US TREASURY STRI ZERO-% 5	05/26/2016	98,467.20	.000	05/15/2026	120,000.00	1.993	1750
912833LZ1	227318	2000	US TREASURY STRI ZERO-% 5	07/15/2016	42,705.50	.000	05/15/2026	50,000.00	1.610	1750
912833LZ1	227502	2000	US TREASURY STRI ZERO-% 5	07/29/2016	33,887.60	.000	05/15/2026	40,000.00	1.700	1750
912833LZ1	227674	2000	US TREASURY STRI ZERO-% 5	08/12/2016	84,773.00	.000	05/15/2026	100,000.00	1.700	1750
912833LZ1	231308	2000	S 0 05-15-26	05/11/2017	32,076.40	.000	05/15/2026	40,000.00	2.465	1750
912833LZ1	231596	2000	S 0 05-15-26	06/02/2017	32,552.40	.000	05/15/2026	40,000.00	2.315	1750
912833LZ1	237035	2000	S 0 05-15-26	06/14/2018	31,647.20	.000	05/15/2026	40,000.00	2.980	1750
912833LZ1	237320	2000	S 0 05-15-26	07/06/2018	31,968.40	.000	05/15/2026	40,000.00	2.872	1750
912833LZ1	237412	2000	S 0 05-15-26	07/12/2018	31,979.60	.000	05/15/2026	40,000.00	2.874	1750
912833LZ1	241259	2000	S 0 05-15-26	05/09/2019	33,787.60	.000	05/15/2026	40,000.00	2.420	1750
912833LZ1	241683	2000	S 0 05-15-26	06/21/2019	34,944.00	.000	05/15/2026	40,000.00	1.968	1750
912833LZ1	241908	2000	S 0 05-15-26	07/11/2019	35,012.40	.000	05/15/2026	40,000.00	1.955	1750
912833LZ1	242039	2000	S 0 05-15-26	07/22/2019	218,510.00	.000	05/15/2026	250,000.00	1.985	1750
912833LZ1	242102	2000	S 0 05-15-26	07/26/2019	35,139.60	.000	05/15/2026	40,000.00	1.913	1750
912833LZ1	245848	2000	S 0 05-15-26	05/18/2020	38,851.20	.000	05/15/2026	40,000.00	.487	1750
912833LZ1	246028	2000	S 0 05-15-26	06/12/2020	38,618.80	.000	05/15/2026	40,000.00	.594	1750
912833LZ1	246090	2000	S 0 05-15-26	06/19/2020	38,775.60	.000	05/15/2026	40,000.00	.527	1750
912833LZ1	246253	2000	S 0 05-15-26	07/16/2020	38,988.00	.000	05/15/2026	40,000.00	.440	1750
912833LZ1	246277	2000	S 0 05-15-26	07/16/2020	38,988.00	.000	05/15/2026	40,000.00	.440	1750



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CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Current Par	YTM	Days to Maturity
912833LZ1	246318	2000	S 0 05-15-26	07/20/2020	39,000.80	.000	05/15/2026	40,000.00	.435	1750
912833LZ1	250341	2000	S 0 05-15-26	05/10/2021	76,554.40	.000	05/15/2026	80,000.00	.880	1750
912833LZ1	250717	2000	S 0 05-15-26	06/11/2021	38,419.60	.000	05/15/2026	40,000.00	.820	1750
912833LZ1	251117	2000	S 0 05-15-26	07/15/2021	38,412.80	.000	05/15/2026	40,000.00	.839	1750
912833LZ1	251141	2000	S 0 05-15-26	07/15/2021	192,206.00	.000	05/15/2026	200,000.00	.824	1750
912833LZ1	251354	2000	S 0 05-15-26	07/30/2021	38,654.00	.000	05/15/2026	40,000.00	.715	1750
3130AMCL4	250408	1010	FHLB 1.02 05-19-26	05/19/2021	9,996,500.00	1.020	05/19/2026	10,000,000.00	1.027	1754
3130AMFW7	250363	1010	FHLB 0 3-4 05-26-26	05/26/2021	25,000,000.00	.750	05/26/2026	25,000,000.00	.750	1761
3130AMJY9	250449	1010	FHLB 1.07 05-26-26	05/26/2021	5,350,000.00	1.070	05/26/2026	5,350,000.00	1.070	1761
3130AMGZ9	250588	1010	FHLB 0.9 05-26-26	05/26/2021	14,981,250.00	.900	05/26/2026	15,000,000.00	.926	1761
91282CCF6	250673	1020	T 0 3-4 05-31-26	06/04/2021	29,878,125.00	.750	05/31/2026	30,000,000.00	.833	1766
91282CCF6	250775	1020	T 0 3-4 05-31-26	06/15/2021	14,975,390.63	.750	05/31/2026	15,000,000.00	.784	1766
91282CCF6	250821	1020	T 0 3-4 05-31-26	06/17/2021	14,927,343.75	.750	05/31/2026	15,000,000.00	.850	1766
91282CCF6	250843	1020	T 0 3-4 05-31-26	06/18/2021	19,851,562.50	.750	05/31/2026	20,000,000.00	.904	1766
91282CCF6	250879	1020	T 0 3-4 05-31-26	06/22/2021	19,840,625.00	.750	05/31/2026	20,000,000.00	.915	1766
3130AMLH3	250495	1010	FHLB 1 06-02-26	06/02/2021	25,000,000.00	1.000	06/02/2026	25,000,000.00	1.000	1768
3133EMH21	250767	1010	FFCB 0.9 06-15-26	06/15/2021	5,000,000.00	.900	06/15/2026	5,000,000.00	.900	1781
3133EMH21	250818	1010	FFCB 0.9 06-15-26	06/17/2021	14,977,500.00	.900	06/15/2026	15,000,000.00	.931	1781
3133EMH21	250883	1010	FFCB 0.9 06-15-26	06/22/2021	9,980,000.00	.900	06/15/2026	10,000,000.00	.941	1781
24422EVR7	250796	1030	DE 1.05 06-17-26 MTN	06/17/2021	5,207,332.00	1.050	06/17/2026	5,200,000.00	1.021	1783
24422EVR7	250881	1030	DE 1.05 06-17-26 MTN	06/23/2021	14,840,698.00	1.050	06/17/2026	14,900,000.00	1.132	1783
24422EVR7	251260	1030	DE 1.05 06-17-26 MTN	07/23/2021	10,030,520.40	1.050	06/17/2026	10,000,000.00	.986	1783
3133EML67	250823	1010	FFCB 0.8 06-22-26	06/22/2021	19,891,903.00	.800	06/22/2026	20,000,000.00	.911	1788
48128G4A5	250885	1030	JPM 1.1 06-22-26 MTN	06/22/2021	2,496,875.00	1.100	06/22/2026	2,500,000.00	1.126	1788
3134GXHY3	250713	1010	FHLMC 0 3-4 06-23-26	06/23/2021	24,920,000.00	.750	06/23/2026	25,000,000.00	.815	1789
3130AN3G3	250959	1010	FHLB 0.3 06-29-26	06/29/2021	25,000,000.00	.300	06/29/2026	25,000,000.00	.300	1795
91282CCJ8	250940	1020	T 0 7-8 06-30-26	06/30/2021	19,970,312.50	.875	06/30/2026	20,000,000.00	.905	1796
91282CCJ8	250960	1020	T 0 7-8 06-30-26	06/30/2021	19,954,687.50	.875	06/30/2026	20,000,000.00	.921	1796
3133EMP22	250977	1010	FFCB 0.91 06-30-26	06/30/2021	18,775,560.00	.910	06/30/2026	18,800,000.00	.937	1796
3130ANAB6	251180	1010	FHLB 0.85 07-29-26	07/29/2021	3,994,000.00	.850	07/29/2026	4,000,000.00	.881	1825
3130ANBY5	251181	1010	FHLB 0.91 07-29-26	07/29/2021	25,000,000.00	.910	07/29/2026	25,000,000.00	.910	1825
3130ANC24	251182	1010	FHLB 1.06 07-29-26 0000	07/29/2021	25,000,000.00	1.060	07/29/2026	25,000,000.00	1.060	1825
3130ANCQ1	251197	1010	FHLB 0.87 07-30-26	07/30/2021	25,000,000.00	.870	07/30/2026	25,000,000.00	.870	1826



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912833PA2	178592	2000	US TREASURY STRIP	10/26/2006	51,376.02	.000	08/15/2026	138,000.00	5.052	1842
912833PA2	182226	2000	US TREASURY STRIP	08/28/2007	38,478.00	.000	08/15/2026	100,000.00	5.100	1842
912833PA2	182557	2000	US TREASURY STRIP	09/25/2007	38,190.00	.000	08/15/2026	100,000.00	5.162	1842
912833PA2	182762	2000	US TREASURY STRIP	10/05/2007	39,670.00	.000	08/15/2026	100,000.00	4.963	1842
912833PA2	188073	2000	US TREASURY STRIP	09/15/2008	22,725.00	.000	08/15/2026	50,000.00	4.450	1842
912833PA2	188168	2010	US TREASURY STRIP	09/22/2008	269,706.24	.000	08/15/2026	576,000.00	4.285	1842
912833PA2	193259	2000	US TREASURY STRIP	08/18/2009	45,523.25	.000	08/15/2026	100,000.00	4.685	1842
912833PA2	199565	2000	US TREASURY STRIP	08/13/2010	26,882.00	.000	08/15/2026	50,000.00	3.915	1842
912833PA2	200629	2000	US TREASURY STRIP	09/24/2010	55,583.00	.000	08/15/2026	100,000.00	3.730	1842
912833PA2	207496	2000	US TREASURY STRIP	09/23/2011	32,702.00	.000	08/15/2026	50,000.00	2.871	1842
912833PA2	207866	2000	US TREASURY STRIP	10/31/2011	63,816.00	.000	08/15/2026	100,000.00	3.060	1842
912833PA2	207919	2000	US TREASURY STRIP	11/03/2011	31,800.00	.000	08/15/2026	50,000.00	3.085	1842
912833PA2	211245	2000	US TREASURY STRIP	08/17/2012	35,713.50	.000	08/15/2026	50,000.00	2.419	1842
912833PA2	211305	2000	US TREASURY STRIP	08/22/2012	70,279.00	.000	08/15/2026	100,000.00	2.539	1842
912833PA2	215300	2000	US TREASURY STRIP	08/16/2013	32,384.00	.000	08/15/2026	50,000.00	3.370	1842
912833PA2	215623	2000	US TREASURY STRIP	09/26/2013	32,573.00	.000	08/15/2026	50,000.00	3.353	1842
912833PA2	215887	2000	US TREASURY STRIP	11/01/2013	66,885.00	.000	08/15/2026	100,000.00	3.170	1842
912833PA2	218842	2000	US TREASURY STRIP	08/28/2014	288,496.00	.000	08/15/2026	400,000.00	2.750	1842
912833PA2	219034	2000	US TREASURY STRIP	09/18/2014	70,600.00	.000	08/15/2026	100,000.00	2.945	1842
912833PA2	219295	2000	US TREASURY STRIP	10/17/2014	29,502.80	.000	08/15/2026	40,000.00	2.590	1842
912833PA2	224334	2000	USTREASURYSTRIP	10/08/2015	78,356.00	.000	08/15/2026	100,000.00	2.260	1842
912833PA2	224488	2000	USTREASURYSTRIP	10/22/2015	78,255.00	.000	08/15/2026	100,000.00	2.280	1842
912833PA2	224566	2000	USTREASURYSTRIP	10/29/2015	31,222.80	.000	08/15/2026	40,000.00	2.308	1842
912833PA2	228078	2000	US TREASURY STRI ZERO-% 8	09/23/2016	41,835.50	.000	08/15/2026	50,000.00	1.810	1842
912833PA2	228290	2000	US TREASURY STRI ZERO-% 8	10/14/2016	207,565.00	.000	08/15/2026	250,000.00	1.900	1842
912833PA2	234133	2000	S 0 08-15-26	10/26/2017	32,393.60	.000	08/15/2026	40,000.00	2.410	1842
912833PA2	234157	2000	S 0 08-15-26	10/26/2017	40,492.00	.000	08/15/2026	50,000.00	2.410	1842
912833PA2	234192	2000	S 0 08-15-26	10/27/2017	20,212.25	.000	08/15/2026	25,000.00	2.430	1842
912833PA2	237894	2000	S 0 08-15-26	08/23/2018	95,823.60	.000	08/15/2026	120,000.00	2.840	1842
912833PA2	237922	2000	S 0 08-15-26	08/23/2018	31,966.00	.000	08/15/2026	40,000.00	2.830	1842
912833PA2	237935	2000	S 0 08-15-26	08/23/2018	199,660.00	.000	08/15/2026	250,000.00	2.838	1842
912833PA2	238212	2000	S 0 08-15-26	09/13/2018	31,758.40	.000	08/15/2026	40,000.00	2.934	1842
912833PA2	238687	2000	S 0 08-15-26	10/25/2018	312,552.00	.000	08/15/2026	400,000.00	3.185	1842





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912833PA2	242343	2000	S 0 08-15-26	08/19/2019	22,442.50	.000	08/15/2026	25,000.00	1.550	1842
912833PA2	242585	2000	S 0 08-15-26	09/06/2019	90,565.00	.000	08/15/2026	100,000.00	1.433	1842
912833PA2	242665	2000	S 0 08-15-26	09/12/2019	71,687.20	.000	08/15/2026	80,000.00	1.591	1842
912833PA2	242802	2000	S 0 08-15-26	09/23/2019	221,825.00	.000	08/15/2026	250,000.00	1.742	1842
912833PA2	246480	2000	S 0 08-15-26	08/10/2020	39,108.80	.000	08/15/2026	40,000.00	.375	1842
912833PA2	246785	2000	US Treasury Strip 08,15,2026	09/18/2020	78,050.70	.000	08/15/2026	80,000.00	.418	1842
912833PA2	247005	2000	S 0 08-15-26	10/13/2020	38,836.80	.000	08/15/2026	40,000.00	.506	1842
912833PA2	247132	2000	S 0 08-15-26	10/22/2020	38,865.26	.000	08/15/2026	40,000.00	.495	1842
912833PBO	183736	2000	US TREASURY STRIP	12/05/2007	21,105.00	.000	11/15/2026	50,000.00	4.605	1934
912833PBO	183943	2000	US TREASURY STRIP	12/19/2007	42,689.00	.000	11/15/2026	100,000.00	4.553	1934
912833PBO	184233	2000	US TREASURY STRIP	01/10/2008	64,200.00	.000	11/15/2026	150,000.00	4.554	1934
912833PBO	189220	2000	US TREASURY STRIP	11/21/2008	44,605.00	.000	11/15/2026	100,000.00	4.540	1934
912833PBO	189267	2000	US TREASURY STRIP	11/21/2008	2,250.00	.000	11/15/2026	5,000.00	4.490	1934
912833PBO	189965	2000	US TREASURY STRIP	01/12/2009	132,050.00	.000	11/15/2026	250,000.00	3.610	1934
912833PBO	190254	2000	US TREASURY STRIP	02/04/2009	49,718.00	.000	11/15/2026	100,000.00	3.970	1934
912833PBO	194199	2000	US TREASURY STRIP	11/24/2009	46,951.00	.000	11/15/2026	100,000.00	4.504	1934
912833PBO	194732	2000	US TREASURY STRIP	01/28/2010	23,034.00	.000	11/15/2026	50,000.00	4.668	1934
912833PBO	201938	2000	US TREASURY STRIP	11/17/2010	26,084.00	.000	11/15/2026	50,000.00	4.110	1934
912833PBO	202153	2000	US TREASURY STRIP	11/24/2010	25,675.00	.000	11/15/2026	50,000.00	4.216	1934
912833PBO	203393	2000	US TREASURY STRIP	01/31/2011	48,751.00	.000	11/15/2026	100,000.00	4.603	1934
912833PBO	212195	2000	US TREASURY STRIP	11/30/2012	108,349.50	.000	11/15/2026	150,000.00	2.344	1934
912833PBO	212325	2000	US TREASURY STRIP	12/13/2012	253,270.50	.000	11/15/2026	350,000.00	2.337	1934
912833PBO	212654	2000	US TREASURY STRIP	01/17/2013	35,098.00	.000	11/15/2026	50,000.00	2.576	1934
912833PBO	216074	2000	US TREASURY STRIP	11/21/2013	32,461.00	.000	11/15/2026	50,000.00	3.355	1934
912833PBO	216419	2000	US TREASURY STRIP	01/09/2014	63,370.00	.000	11/15/2026	100,000.00	3.582	1934
912833PBO	219700	2000	US TREASURY STRIP	11/20/2014	180,460.00	.000	11/15/2026	250,000.00	2.738	1934
912833PBO	220249	2000	US TREASURY STRIP	01/09/2015	38,582.00	.000	11/15/2026	50,000.00	2.200	1934
912833PBO	220351	2000	US TREASURY STRIP	01/20/2015	77,161.00	.000	11/15/2026	100,000.00	2.206	1934
912833PBO	220437	2000	US TREASURY STRIP	01/26/2015	78,333.00	.000	11/15/2026	100,000.00	2.080	1934
912833PBO	220458	2000	US TREASURY STRIP	01/26/2015	39,050.50	.000	11/15/2026	50,000.00	2.105	1934
912833PBO	220477	2000	US TREASURY STRIP	01/26/2015	31,245.60	.000	11/15/2026	40,000.00	2.104	1934
912833PBO	220506	2000	US TREASURY STRIP	01/27/2015	195,617.50	.000	11/15/2026	250,000.00	2.090	1934
912833PBO	220610	2000	US TREASURY STRIP	01/29/2015	194,397.50	.000	11/15/2026	250,000.00	2.145	1934



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912833PBO	225024	2000	USTREASURYSTRIP	12/24/2015	191,855.00	.000	11/15/2026	250,000.00	2.445	1934
912833PBO	225346	2000	USTREASURYSTRIP	02/04/2016	78,798.00	.000	11/15/2026	100,000.00	2.223	1934
912833PBO	228575	2000	US TREASURY STRI ZERO-% 1	11/14/2016	15,578.29	.000	11/15/2026	19,000.00	1.995	1934
912833PBO	229121	2000	S O 11-15-26	01/12/2017	15,556.20	.000	11/15/2026	20,000.00	2.570	1934
912833PBO	229123	2000	S O 11-15-26	01/12/2017	15,556.20	.000	11/15/2026	20,000.00	2.570	1934
912833PBO	229263	2000	S O 11-15-26	01/26/2017	194,175.00	.000	11/15/2026	250,000.00	2.595	1934
912833PBO	229409	2000	S O 11-15-26	02/02/2017	30,918.80	.000	11/15/2026	40,000.00	2.650	1934
912833PBO	234361	2000	S O 11-15-26	11/16/2017	80,325.00	.000	11/15/2026	100,000.00	2.450	1934
912833PBO	234934	2000	S O 11-15-26	01/25/2018	31,560.00	.000	11/15/2026	40,000.00	2.710	1934
912833PBO	235060	2000	S O 11-15-26	02/02/2018	31,442.40	.000	11/15/2026	40,000.00	2.760	1934
912833PBO	243387	2000	S O 11-15-26	11/15/2019	34,993.60	.000	11/15/2026	40,000.00	1.919	1934
912833PBO	243630	2000	S O 11-15-26	12/09/2019	35,496.40	.000	11/15/2026	40,000.00	1.730	1934
912833PBO	243723	2000	S O 11-15-26	12/16/2019	35,290.00	.000	11/15/2026	40,000.00	1.820	1934
912833PBO	247330	2000	S O 11-15-26	11/06/2020	38,593.60	.000	11/15/2026	40,000.00	.595	1934
912833PBO	247470	2000	S O 11-15-26	11/19/2020	77,080.00	.000	11/15/2026	80,000.00	.622	1934
912833PBO	247635	2000	S O 11-15-26	12/03/2020	38,672.40	.000	11/15/2026	40,000.00	.568	1934
912833PBO	247787	2000	S O 11-15-26	12/14/2020	38,578.88	.000	11/15/2026	40,000.00	.612	1934
912833PBO	247847	2000	S O 11-15-26	12/17/2020	38,722.00	.000	11/15/2026	40,000.00	.550	1934
912833PC8	184844	2000	US TREASURY STRIP	02/28/2008	3,992.97	.000	02/15/2027	10,000.00	4.900	2026
912833PC8	185234	2000	US TREASURY STRIP	03/27/2008	4,350.00	.000	02/15/2027	10,000.00	4.456	2026
912833PC8	185277	2000	US TREASURY STRIP	03/28/2008	21,736.50	.000	02/15/2027	50,000.00	4.460	2026
912833PC8	185603	2000	US TREASURY STRIP	04/16/2008	21,628.00	.000	02/15/2027	50,000.00	4.500	2026
912803BK8	185625	2000	US TREASURY STRIP (P)	04/16/2008	4,360.00	.000	02/15/2027	10,000.00	4.457	2026
912833PC8	185889	2000	US TREASURY STRIP	04/28/2008	10,477.25	.000	02/15/2027	25,000.00	4.680	2026
912833PC8	190603	2000	US TREASURY STRIP	02/27/2009	24,864.00	.000	02/15/2027	50,000.00	3.926	2026
912833PC8	190836	2000	US TREASURY STRIP	03/20/2009	24,427.50	.000	02/15/2027	50,000.00	4.040	2026
912833PC8	190960	2000	US TREASURY STRIP	03/30/2009	49,194.00	.000	02/15/2027	100,000.00	4.007	2026
912833PC8	191126	2000	US TREASURY STRIP	04/13/2009	2,550.00	.000	02/15/2027	5,000.00	3.810	2026
912833PC8	191217	2000	US TREASURY STRIP	04/16/2009	24,411.50	.000	02/15/2027	50,000.00	4.061	2026
912833PC8	191864	2000	US TREASURY STRIP	04/24/2009	24,565.00	.000	02/15/2027	50,000.00	4.030	2026
912833PC8	194863	2000	US TREASURY STRIP	02/08/2010	44,608.00	.000	02/15/2027	100,000.00	4.800	2026
912833PC8	195187	2000	US TREASURY STRIP	03/03/2010	22,413.00	.000	02/15/2027	50,000.00	4.789	2026
912833PC8	195394	2000	US TREASURY STRIP	03/12/2010	44,414.00	.000	02/15/2027	100,000.00	4.852	2026



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912833PC8	195863	2000	US TREASURY STRIP	04/08/2010	21,881.50	.000	02/15/2027	50,000.00	4.963	2026
912833PC8	196888	2000	US TREASURY STRIP	04/30/2010	22,895.50	.000	02/15/2027	50,000.00	4.705	2026
912833PC8	203862	2000	US TREASURY STRIP	02/28/2011	24,078.50	.000	02/15/2027	50,000.00	4.630	2026
912833PC8	204509	2000	US TREASURY STRIP	04/12/2011	47,823.00	.000	02/15/2027	100,000.00	4.710	2026
912833PC8	205422	2000	US TREASURY STRIP	05/05/2011	50,336.00	.000	02/15/2027	100,000.00	4.397	2026
912833PC8	208705	2000	US TREASURY STRIP	02/16/2012	32,467.00	.000	02/15/2027	50,000.00	2.900	2026
912833PC8	208876	2000	US TREASURY STRIP	03/05/2012	65,416.00	.000	02/15/2027	100,000.00	2.859	2026
912833PC8	209015	2000	US TREASURY STRIP	03/19/2012	30,964.00	.000	02/15/2027	50,000.00	3.240	2026
912833PC8	209140	2000	US TREASURY STRIP	04/05/2012	31,497.00	.000	02/15/2027	50,000.00	3.134	2026
912833PC8	209932	2000	US TREASURY STRIP	04/30/2012	32,691.00	.000	02/15/2027	50,000.00	2.893	2026
912833PC8	213292	2000	US TREASURY STRIP	03/25/2013	34,351.00	.000	02/15/2027	50,000.00	2.720	2026
912833PC8	213364	2000	US TREASURY STRIP	03/28/2013	68,896.00	.000	02/15/2027	100,000.00	2.701	2026
912833PC8	213441	2000	US TREASURY STRIP	04/04/2013	34,935.00	.000	02/15/2027	50,000.00	2.602	2026
912833PC8	213508	2000	US TREASURY STRIP	04/12/2013	71,292.00	.000	02/15/2027	100,000.00	2.459	2026
912833PC8	214260	2000	US TREASURY STRIP	05/02/2013	72,161.00	.000	02/15/2027	100,000.00	2.380	2026
912833PC8	216914	2000	US TREASURY STRIP	03/21/2014	165,117.50	.000	02/15/2027	250,000.00	3.240	2026
912833PC8	220879	2000	US TREASURY STRIP	02/13/2015	30,468.80	.000	02/15/2027	40,000.00	2.280	2026
912833PC8	222353	2000	US TREASURY STRIP	04/30/2015	30,685.60	.000	02/15/2027	40,000.00	2.260	2026
912833PC8	225719	2000	USTREASURYSTRIP	03/17/2016	31,520.00	.000	02/15/2027	40,000.00	2.195	2026
912833PC8	225753	2000	USTREASURYSTRIP	03/17/2016	14,388.48	.000	02/15/2027	18,250.00	2.190	2026
912833PC8	229661	2000	S 0 02-15-27	02/24/2017	40,029.60	.000	02/15/2027	52,000.00	2.640	2026
912833PC8	230021	2000	S 0 02-15-27	03/24/2017	309,256.00	.000	02/15/2027	400,000.00	2.616	2026
912833PC8	230117	2000	S 0 02-15-27	03/30/2017	194,655.00	.000	02/15/2027	250,000.00	2.549	2026
912833PC8	230238	2000	S 0 02-15-27	04/06/2017	39,096.50	.000	02/15/2027	50,000.00	2.510	2026
912833PC8	230333	2000	S 0 02-15-27	04/17/2017	31,483.60	.000	02/15/2027	40,000.00	2.450	2026
912833PC8	230992	2000	S 0 02-15-27	04/28/2017	196,920.00	.000	02/15/2027	250,000.00	2.450	2026
912833PC8	235201	2000	S 0 02-15-27	02/15/2018	30,869.20	.000	02/15/2027	40,000.00	2.900	2026
912833PC8	235370	2000	S 0 02-15-27	03/01/2018	30,930.80	.000	02/15/2027	40,000.00	2.890	2026
912833PC8	235395	2000	S 0 02-15-27	03/01/2018	30,882.00	.000	02/15/2027	40,000.00	2.908	2026
912833PC8	235455	2000	S 0 02-15-27	03/05/2018	154,022.00	.000	02/15/2027	200,000.00	2.940	2026
912833PC8	235528	2000	S 0 02-15-27	03/08/2018	30,928.00	.000	02/15/2027	40,000.00	2.897	2026
912833PC8	236310	2000	S 0 02-15-27	04/26/2018	30,719.60	.000	02/15/2027	40,000.00	3.020	2026
912833PC8	244737	2000	S 0 02-15-27	03/19/2020	38,205.20	.000	02/15/2027	40,000.00	.666	2026



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912833PC8	244840	2000	S 0 02-15-27	04/02/2020	24,074.25	.000	02/15/2027	25,000.00	.550	2026
912833PC8	249113	2000	S 0 02-15-27	03/12/2021	37,447.20	.000	02/15/2027	40,000.00	1.115	2026
912833PC8	249158	2000	S 0 02-15-27	03/12/2021	74,894.40	.000	02/15/2027	80,000.00	1.115	2026
912833PC8	250115	2000	S 0 02-15-27	05/03/2021	37,463.60	.000	02/15/2027	40,000.00	1.135	2026
912833PD6	186340	2010	US TREASURY STRIP	05/22/2008	3,045,578.14	.000	05/15/2027	7,538,000.00	4.832	2115
912833PD6	186426	2000	US TREASURY STRIP	05/27/2008	20,372.50	.000	05/15/2027	50,000.00	4.790	2115
912833PD6	186671	2000	US TREASURY STRIP	06/09/2008	9,998.00	.000	05/15/2027	25,000.00	4.900	2115
912833PD6	187234	2000	US TREASURY STRIP	07/11/2008	4,164.30	.000	05/15/2027	10,000.00	4.703	2115
912833PD6	192222	2000	US TREASURY STRIP	05/13/2009	66,435.00	.000	05/15/2027	150,000.00	4.575	2115
912833PD6	193241	2000	US TREASURY STRIP	08/18/2009	21,864.33	.000	05/15/2027	50,000.00	4.717	2115
912833PD6	197109	2000	US TREASURY STRIP	05/11/2010	144,946.69	.000	05/15/2027	306,000.00	4.441	2115
912833PD6	197201	2000	US TREASURY STRIP	05/14/2010	11,795.50	.000	05/15/2027	25,000.00	4.467	2115
912833PD6	198381	2000	US TREASURY STRIP	06/30/2010	25,454.50	.000	05/15/2027	50,000.00	4.041	2115
912833PD6	198710	2000	US TREASURY STRIP	07/13/2010	50,450.00	.000	05/15/2027	100,000.00	4.104	2115
912833PD6	205481	2000	US TREASURY STRIP	05/09/2011	50,215.00	.000	05/15/2027	100,000.00	4.347	2115
912833PD6	206126	2000	US TREASURY STRIP	06/13/2011	51,998.00	.000	05/15/2027	100,000.00	4.150	2115
912833PD6	206328	2000	US TREASURY STRIP	06/23/2011	25,947.00	.000	05/15/2027	50,000.00	4.170	2115
912833PD6	206378	2000	US TREASURY STRIP	06/27/2011	25,908.00	.000	05/15/2027	50,000.00	4.183	2115
912833PD6	210185	2000	US TREASURY STRIP	05/16/2012	33,482.00	.000	05/15/2027	50,000.00	2.692	2115
912833PD6	210400	2000	US TREASURY STRIP	06/06/2012	35,808.50	.000	05/15/2027	50,000.00	2.247	2115
912833PD6	210606	2000	US TREASURY STRIP	06/25/2012	34,692.00	.000	05/15/2027	50,000.00	2.470	2115
912833PD6	214712	2000	US TREASURY STRIP	06/17/2013	33,134.00	.000	05/15/2027	50,000.00	2.980	2115
912833PD6	218189	2000	US TREASURY STRIP	06/26/2014	33,701.00	.000	05/15/2027	50,000.00	3.085	2115
912833PD6	218222	2000	US TREASURY STRIP	06/27/2014	33,546.00	.000	05/15/2027	50,000.00	3.122	2115
912833PD6	218585	2000	US TREASURY STRIP	07/31/2014	34,509.50	.000	05/15/2027	50,000.00	2.920	2115
912833PD6	222627	2000	US TREASURY STRIP	05/21/2015	183,795.00	.000	05/15/2027	250,000.00	2.584	2115
912833PD6	226880	2000	US TREASURY STRI ZERO-% 5	05/26/2016	95,656.80	.000	05/15/2027	120,000.00	2.077	2115
912833PD6	227320	2000	US TREASURY STRI ZERO-% 5	07/15/2016	41,846.00	.000	05/15/2027	50,000.00	1.650	2115
912833PD6	227503	2000	US TREASURY STRI ZERO-% 5	07/29/2016	33,158.80	.000	05/15/2027	40,000.00	1.745	2115
912833PD6	227675	2000	US TREASURY STRI ZERO-% 5	08/12/2016	82,775.00	.000	05/15/2027	100,000.00	1.765	2115
912833PD6	231309	2000	S 0 05-15-27	05/11/2017	31,087.20	.000	05/15/2027	40,000.00	2.534	2115
912833PD6	231597	2000	S 0 05-15-27	06/02/2017	31,578.00	.000	05/15/2027	40,000.00	2.390	2115
912833PD6	237036	2000	S 0 05-15-27	06/14/2018	30,644.00	.000	05/15/2027	40,000.00	3.010	2115



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912833PD6	237321	2000	S 0 05-15-27	07/06/2018	30,994.80	.000	05/15/2027	40,000.00	2.900	2115
912833PD6	237404	2000	S 0 05-15-27	07/12/2018	30,998.80	.000	05/15/2027	40,000.00	2.904	2115
912833PD6	241260	2000	S 0 05-15-27	05/09/2019	32,828.40	.000	05/15/2027	40,000.00	2.480	2115
912833PD6	241684	2000	S 0 05-15-27	06/21/2019	34,112.00	.000	05/15/2027	40,000.00	2.026	2115
912833PD6	241909	2000	S 0 05-15-27	07/11/2019	34,180.80	.000	05/15/2027	40,000.00	2.014	2115
912833PD6	242040	2000	S 0 05-15-27	07/22/2019	213,250.00	.000	05/15/2027	250,000.00	2.045	2115
912833PD6	242103	2000	S 0 05-15-27	07/26/2019	34,314.80	.000	05/15/2027	40,000.00	1.974	2115
912833PD6	245849	2000	S 0 05-15-27	05/18/2020	38,437.20	.000	05/15/2027	40,000.00	.571	2115
912833PD6	246029	2000	S 0 05-15-27	06/12/2020	38,108.00	.000	05/15/2027	40,000.00	.701	2115
912833PD6	246091	2000	S 0 05-15-27	06/19/2020	38,307.20	.000	05/15/2027	40,000.00	.627	2115
912833PD6	246254	2000	S 0 05-15-27	07/16/2020	38,553.20	.000	05/15/2027	40,000.00	.540	2115
912833PD6	246278	2000	S 0 05-15-27	07/16/2020	38,553.20	.000	05/15/2027	40,000.00	.540	2115
912833PD6	246319	2000	S 0 05-15-27	07/20/2020	38,581.60	.000	05/15/2027	40,000.00	.530	2115
912833PD6	250342	2000	S 0 05-15-27	05/10/2021	74,736.00	.000	05/15/2027	80,000.00	1.135	2115
912833PD6	250718	2000	S 0 05-15-27	06/11/2021	37,548.40	.000	05/15/2027	40,000.00	1.070	2115
912833PD6	251118	2000	S 0 05-15-27	07/15/2021	37,680.80	.000	05/15/2027	40,000.00	1.026	2115
912833PD6	251142	2000	S 0 05-15-27	07/15/2021	188,584.00	.000	05/15/2027	200,000.00	1.010	2115
912833PD6	251355	2000	S 0 05-15-27	07/30/2021	37,997.60	.000	05/15/2027	40,000.00	.888	2115
912833PE4	178593	2000	US TREASURY STRIP	10/26/2006	49,154.22	.000	08/15/2027	138,000.00	5.024	2207
912833PE4	188074	2000	US TREASURY STRIP	09/15/2008	21,750.00	.000	08/15/2027	50,000.00	4.449	2207
912833PE4	188169	2010	US TREASURY STRIP	09/22/2008	256,982.40	.000	08/15/2027	576,000.00	4.317	2207
912833PE4	193260	2000	US TREASURY STRIP	08/18/2009	43,702.25	.000	08/15/2027	100,000.00	4.654	2207
912833PE4	199567	2000	US TREASURY STRIP	08/13/2010	25,602.50	.000	08/15/2027	50,000.00	3.975	2207
912833PE4	200630	2000	US TREASURY STRIP	09/24/2010	52,817.00	.000	08/15/2027	100,000.00	3.815	2207
912833PE4	207497	2000	US TREASURY STRIP	09/23/2011	31,345.50	.000	08/15/2027	50,000.00	2.960	2207
912833PE4	207867	2000	US TREASURY STRIP	10/31/2011	61,284.00	.000	08/15/2027	100,000.00	3.125	2207
912833PE4	207920	2000	US TREASURY STRIP	11/03/2011	30,555.00	.000	08/15/2027	50,000.00	3.145	2207
912833PE4	211246	2000	US TREASURY STRIP	08/17/2012	34,342.00	.000	08/15/2027	50,000.00	2.521	2207
912833PE4	211306	2000	US TREASURY STRIP	08/22/2012	67,512.00	.000	08/15/2027	100,000.00	2.640	2207
912833PE4	215301	2000	US TREASURY STRIP	08/16/2013	30,806.50	.000	08/15/2027	50,000.00	3.490	2207
912833PE4	215624	2000	US TREASURY STRIP	09/26/2013	31,071.50	.000	08/15/2027	50,000.00	3.456	2207
912833PE4	215888	2000	US TREASURY STRIP	11/01/2013	63,853.00	.000	08/15/2027	100,000.00	3.280	2207
912833PE4	218843	2000	US TREASURY STRIP	08/28/2014	277,688.00	.000	08/15/2027	400,000.00	2.835	2207



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912833PE4	219035	2000	US TREASURY STRIP	09/18/2014	67,800.00	.000	08/15/2027	100,000.00	3.033	2207
912833PE4	219296	2000	US TREASURY STRIP	10/17/2014	28,463.20	.000	08/15/2027	40,000.00	2.670	2207
912833PE4	224335	2000	USTREASURYSTRIP	10/08/2015	75,811.00	.000	08/15/2027	100,000.00	2.350	2207
912833PE4	224489	2000	USTREASURYSTRIP	10/22/2015	75,613.00	.000	08/15/2027	100,000.00	2.380	2207
912833PE4	224567	2000	USTREASURYSTRIP	10/29/2015	30,164.80	.000	08/15/2027	40,000.00	2.407	2207
912833PE4	228079	2000	US TREASURY STRI ZERO-% 8	09/23/2016	40,735.00	.000	08/15/2027	50,000.00	1.890	2207
912833PE4	228291	2000	US TREASURY STRI ZERO-% 8	10/14/2016	202,042.50	.000	08/15/2027	250,000.00	1.975	2207
912833PE4	234134	2000	S 0 08-15-27	10/26/2017	31,474.00	.000	08/15/2027	40,000.00	2.460	2207
912833PE4	234158	2000	S 0 08-15-27	10/26/2017	39,361.50	.000	08/15/2027	50,000.00	2.455	2207
912833PE4	234193	2000	S 0 08-15-27	10/27/2017	19,634.50	.000	08/15/2027	25,000.00	2.480	2207
912833PE4	237895	2000	S 0 08-15-27	08/23/2018	92,829.60	.000	08/15/2027	120,000.00	2.880	2207
912833PE4	237923	2000	S 0 08-15-27	08/23/2018	30,943.20	.000	08/15/2027	40,000.00	2.880	2207
912833PE4	237936	2000	S 0 08-15-27	08/23/2018	193,395.00	.000	08/15/2027	250,000.00	2.880	2207
912833PE4	238213	2000	S 0 08-15-27	09/13/2018	30,754.80	.000	08/15/2027	40,000.00	2.968	2207
912833PE4	238686	2000	S 0 08-15-27	10/25/2018	301,572.00	.000	08/15/2027	400,000.00	3.233	2207
912833PE4	242344	2000	S 0 08-15-27	08/19/2019	22,046.25	.000	08/15/2027	25,000.00	1.580	2207
912833PE4	242573	2000	S 0 08-15-27	09/06/2019	89,043.00	.000	08/15/2027	100,000.00	1.467	2207
912833PE4	242666	2000	S 0 08-15-27	09/12/2019	70,367.20	.000	08/15/2027	80,000.00	1.626	2207
912833PE4	242803	2000	S 0 08-15-27	09/23/2019	217,430.00	.000	08/15/2027	250,000.00	1.776	2207
912833PE4	246481	2000	S 0 08-15-27	08/10/2020	38,756.00	.000	08/15/2027	40,000.00	.451	2207
912833PE4	246786	2000	US Treasury Strip 08,15,2027	09/18/2020	77,218.26	.000	08/15/2027	80,000.00	.513	2207
912833PE4	247006	2000	S 0 08-15-27	10/13/2020	38,373.20	.000	08/15/2027	40,000.00	.608	2207
912833PE4	247133	2000	S 0 08-15-27	10/22/2020	38,395.78	.000	08/15/2027	40,000.00	.601	2207
31364DKL9	152858	2000	FNMA STRIP	12/11/2001	488,018.16	.000	10/08/2027	2,617,000.00	6.610	2261
912833QB9	189221	2000	US TREASURY STRIP	11/21/2008	42,253.00	.000	11/15/2027	100,000.00	4.590	2299
912833QB9	189268	2000	US TREASURY STRIP	11/21/2008	2,150.00	.000	11/15/2027	5,000.00	4.496	2299
912833QB9	189966	2000	US TREASURY STRIP	01/12/2009	126,822.50	.000	11/15/2027	250,000.00	3.635	2299
912833QB9	190255	2000	US TREASURY STRIP	02/04/2009	47,103.00	.000	11/15/2027	100,000.00	4.050	2299
912833QB9	194200	2000	US TREASURY STRIP	11/24/2009	44,817.00	.000	11/15/2027	100,000.00	4.515	2299
912833QB9	194733	2000	US TREASURY STRIP	01/28/2010	21,877.50	.000	11/15/2027	50,000.00	4.699	2299
912833QB9	201939	2000	US TREASURY STRIP	11/17/2010	24,671.50	.000	11/15/2027	50,000.00	4.200	2299
912833QB9	202155	2000	US TREASURY STRIP	11/24/2010	24,284.50	.000	11/15/2027	50,000.00	4.300	2299
912833QB9	203394	2000	US TREASURY STRIP	01/31/2011	46,118.00	.000	11/15/2027	100,000.00	4.664	2299



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912833QB9	212196	2000	US TREASURY STRIP	11/30/2012	104,304.00	.000	11/15/2027	150,000.00	2.444	2299
912833QB9	212326	2000	US TREASURY STRIP	12/13/2012	243,411.00	.000	11/15/2027	350,000.00	2.449	2299
912833QB9	212655	2000	US TREASURY STRIP	01/17/2013	33,669.50	.000	11/15/2027	50,000.00	2.685	2299
912833QB9	216075	2000	US TREASURY STRIP	11/21/2013	30,927.50	.000	11/15/2027	50,000.00	3.465	2299
912833QB9	216420	2000	US TREASURY STRIP	01/09/2014	60,349.00	.000	11/15/2027	100,000.00	3.680	2299
912833QB9	219695	2000	US TREASURY STRIP	11/20/2014	174,025.00	.000	11/15/2027	250,000.00	2.809	2299
912833QB9	220250	2000	US TREASURY STRIP	01/09/2015	37,508.00	.000	11/15/2027	50,000.00	2.250	2299
912833QB9	220352	2000	US TREASURY STRIP	01/20/2015	74,914.00	.000	11/15/2027	100,000.00	2.266	2299
912833QB9	220438	2000	US TREASURY STRIP	01/26/2015	76,148.00	.000	11/15/2027	100,000.00	2.140	2299
912833QB9	220459	2000	US TREASURY STRIP	01/26/2015	37,956.00	.000	11/15/2027	50,000.00	2.165	2299
912833QB9	220478	2000	US TREASURY STRIP	01/26/2015	30,374.40	.000	11/15/2027	40,000.00	2.162	2299
912833QB9	220507	2000	US TREASURY STRIP	01/27/2015	190,140.00	.000	11/15/2027	250,000.00	2.150	2299
912833QB9	220611	2000	US TREASURY STRIP	01/29/2015	188,975.00	.000	11/15/2027	250,000.00	2.200	2299
912833QB9	225025	2000	USTREASURYSTRIP	12/24/2015	185,802.50	.000	11/15/2027	250,000.00	2.511	2299
912833QB9	225348	2000	USTREASURYSTRIP	02/04/2016	76,466.00	.000	11/15/2027	100,000.00	2.291	2299
912833QB9	228576	2000	US TREASURY STRI ZERO-% 1	11/14/2016	14,327.10	.000	11/15/2027	18,000.00	2.085	2299
912833QB9	229125	2000	S 0 11-15-27	01/12/2017	15,067.00	.000	11/15/2027	20,000.00	2.630	2299
912833QB9	229126	2000	S 0 11-15-27	01/12/2017	15,067.00	.000	11/15/2027	20,000.00	2.630	2299
912833QB9	229264	2000	S 0 11-15-27	01/26/2017	188,025.00	.000	11/15/2027	250,000.00	2.655	2299
912833QB9	229410	2000	S 0 11-15-27	02/02/2017	29,924.00	.000	11/15/2027	40,000.00	2.710	2299
912833QB9	234362	2000	S 0 11-15-27	11/16/2017	78,006.00	.000	11/15/2027	100,000.00	2.500	2299
912833QB9	234951	2000	S 0 11-15-17	01/25/2018	30,632.80	.000	11/15/2027	40,000.00	2.740	2299
912833QB9	235061	2000	S 0 11-15-27	02/02/2018	30,533.20	.000	11/15/2027	40,000.00	2.780	2299
912833QB9	243388	2000	S 0 11-15-27	11/15/2019	34,231.20	.000	11/15/2027	40,000.00	1.956	2299
912833QB9	243631	2000	S 0 11-15-27	12/09/2019	34,780.80	.000	11/15/2027	40,000.00	1.770	2299
912833QB9	243724	2000	S 0 11-15-27	12/16/2019	34,574.80	.000	11/15/2027	40,000.00	1.850	2299
912833QB9	247331	2000	S 0 11-15-27	11/06/2020	38,017.60	.000	11/15/2027	40,000.00	.725	2299
912833QB9	247471	2000	S 0 11-15-27	11/19/2020	75,950.40	.000	11/15/2027	80,000.00	.745	2299
912833QB9	247636	2000	S 0 11-15-27	12/03/2020	38,110.00	.000	11/15/2027	40,000.00	.698	2299
912833QB9	247788	2000	S 0 11-15-27	12/14/2020	37,978.05	.000	11/15/2027	40,000.00	.751	2299
912833QB9	247848	2000	S 0 11-15-27	12/17/2020	38,127.20	.000	11/15/2027	40,000.00	.695	2299
31359YCX3	173965	2000	FNMA STRIP	12/14/2005	163,318.68	.000	01/15/2028	513,000.00	5.250	2360
912833RY8	184845	2000	US TREASURY STRIP	02/28/2008	3,811.70	.000	02/15/2028	10,000.00	4.890	2391



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912833RY8	185235	2000	US TREASURY STRIP	03/27/2008	4,145.00	.000	02/15/2028	10,000.00	4.478	2391
912833RY8	185626	2000	US TREASURY STRIP	04/16/2008	4,125.00	.000	02/15/2028	10,000.00	4.515	2391
912833RY8	185890	2000	US TREASURY STRIP	04/28/2008	10,042.25	.000	02/15/2028	25,000.00	4.660	2391
912833RY8	190604	2000	US TREASURY STRIP	02/27/2009	24,675.00	.000	02/15/2028	50,000.00	3.758	2391
912833RY8	190835	2000	US TREASURY STRIP	03/20/2009	23,383.00	.000	02/15/2028	50,000.00	4.060	2391
912833RY8	190961	2000	US TREASURY STRIP	03/30/2009	47,190.00	.000	02/15/2028	100,000.00	4.017	2391
912833RY8	191127	2000	US TREASURY STRIP	04/13/2009	2,450.00	.000	02/15/2028	5,000.00	3.822	2391
912833RY8	191218	2000	US TREASURY STRIP	04/16/2009	23,318.00	.000	02/15/2028	50,000.00	4.091	2391
912833RY8	191865	2000	US TREASURY STRIP	04/24/2009	23,510.00	.000	02/15/2028	50,000.00	4.052	2391
912833RY8	194864	2000	US TREASURY STRIP	02/08/2010	42,392.00	.000	02/15/2028	100,000.00	4.820	2391
912833RY8	195188	2000	US TREASURY STRIP	03/03/2010	21,336.00	.000	02/15/2028	50,000.00	4.800	2391
912833RY8	195395	2000	US TREASURY STRIP	03/12/2010	42,132.00	.000	02/15/2028	100,000.00	4.879	2391
912833RY8	195864	2000	US TREASURY STRIP	04/08/2010	20,752.00	.000	02/15/2028	50,000.00	4.986	2391
912833RY8	196889	2000	US TREASURY STRIP	04/30/2010	21,770.00	.000	02/15/2028	50,000.00	4.727	2391
912833RY8	203863	2000	US TREASURY STRIP	02/28/2011	22,739.50	.000	02/15/2028	50,000.00	4.699	2391
912833RY8	204510	2000	US TREASURY STRIP	04/12/2011	45,348.00	.000	02/15/2028	100,000.00	4.750	2391
912833RY8	205423	2000	US TREASURY STRIP	05/05/2011	47,680.00	.000	02/15/2028	100,000.00	4.463	2391
912833RY8	208706	2000	US TREASURY STRIP	02/16/2012	31,175.00	.000	02/15/2028	50,000.00	2.975	2391
912833RY8	208877	2000	US TREASURY STRIP	03/05/2012	62,889.00	.000	02/15/2028	100,000.00	2.929	2391
912833RY8	209016	2000	US TREASURY STRIP	03/19/2012	29,611.50	.000	02/15/2028	50,000.00	3.320	2391
912833RY8	209141	2000	US TREASURY STRIP	04/05/2012	30,201.50	.000	02/15/2028	50,000.00	3.203	2391
912833RY8	209933	2000	US TREASURY STRIP	04/30/2012	31,377.00	.000	02/15/2028	50,000.00	2.972	2391
912833RY8	213295	2000	US TREASURY STRIP	03/25/2013	32,899.00	.000	02/15/2028	50,000.00	2.830	2391
912833RY8	213365	2000	US TREASURY STRIP	03/28/2013	66,007.00	.000	02/15/2028	100,000.00	2.810	2391
912833RY8	213442	2000	US TREASURY STRIP	04/04/2013	33,484.00	.000	02/15/2028	50,000.00	2.715	2391
912833RY8	213509	2000	US TREASURY STRIP	04/12/2013	68,518.00	.000	02/15/2028	100,000.00	2.563	2391
912833RY8	214261	2000	US TREASURY STRIP	05/02/2013	69,452.00	.000	02/15/2028	100,000.00	2.480	2391
912833RY8	216915	2000	US TREASURY STRIP	03/21/2014	157,507.50	.000	02/15/2028	250,000.00	3.350	2391
912833RY8	220881	2000	US TREASURY STRIP	02/13/2015	29,518.80	.000	02/15/2028	40,000.00	2.350	2391
912833RY8	222331	2000	US TREASURY STRIP	04/30/2015	29,739.20	.000	02/15/2028	40,000.00	2.330	2391
912833RY8	225721	2000	USTREASURYSTRIP	03/17/2016	30,577.20	.000	02/15/2028	40,000.00	2.267	2391
912833RY8	225756	2000	USTREASURYSTRIP	03/17/2016	13,962.89	.000	02/15/2028	18,250.00	2.260	2391
912833RY8	229663	2000	S 0 02-15-28	02/24/2017	38,783.16	.000	02/15/2028	52,000.00	2.690	2391





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912833RY8	230022	2000	S 0 02-15-28	03/24/2017	299,124.00	.000	02/15/2028	400,000.00	2.685	2391
912833RY8	230119	2000	S 0 02-15-28	03/30/2017	188,612.50	.000	02/15/2028	250,000.00	2.606	2391
912833RY8	230239	2000	S 0 02-15-28	04/06/2017	37,929.50	.000	02/15/2028	50,000.00	2.560	2391
912833RY8	230334	2000	S 0 02-15-28	04/17/2017	30,562.40	.000	02/15/2028	40,000.00	2.500	2391
912833RY8	230993	2000	S 0 02-15-28	04/28/2017	191,160.00	.000	02/15/2028	250,000.00	2.500	2391
912833RY8	235202	2000	S 0 02-15-28	02/15/2018	29,845.60	.000	02/15/2028	40,000.00	2.950	2391
912833RY8	235371	2000	S 0 02-15-28	03/01/2018	29,908.80	.000	02/15/2028	40,000.00	2.940	2391
912833RY8	235396	2000	S 0 02-15-28	03/01/2018	29,842.00	.000	02/15/2028	40,000.00	2.963	2391
912833RY8	235456	2000	S 0 02-15-28	03/05/2018	148,714.00	.000	02/15/2028	200,000.00	3.000	2391
912833RY8	235529	2000	S 0 02-15-28	03/08/2018	29,907.60	.000	02/15/2028	40,000.00	2.946	2391
912833RY8	236311	2000	S 0 02-15-28	04/26/2018	29,726.40	.000	02/15/2028	40,000.00	3.050	2391
912833RY8	244738	2000	S 0 02-15-28	03/19/2020	37,782.40	.000	02/15/2028	40,000.00	.722	2391
912833RY8	244842	2000	S 0 02-15-28	04/02/2020	23,829.75	.000	02/15/2028	25,000.00	.610	2391
912833RY8	249114	2000	S 0 02-15-28	03/12/2021	36,551.60	.000	02/15/2028	40,000.00	1.305	2391
912833RY8	249141	2000	S 0 02-15-28	03/12/2021	73,103.20	.000	02/15/2028	80,000.00	1.305	2391
912833RY8	250116	2000	S 0 02-15-28	05/03/2021	36,520.80	.000	02/15/2028	40,000.00	1.345	2391
912833WQ9	186341	2010	US TREASURY STRIP	05/22/2008	2,914,416.94	.000	05/15/2028	7,538,000.00	4.813	2481
912833WQ9	186672	2000	US TREASURY STRIP	06/09/2008	9,572.00	.000	05/15/2028	25,000.00	4.875	2481
912833WQ9	187235	2000	US TREASURY STRIP	07/11/2008	3,993.00	.000	05/15/2028	10,000.00	4.680	2481
912833WQ9	192224	2000	US TREASURY STRIP	05/13/2009	63,585.00	.000	05/15/2028	150,000.00	4.567	2481
912833WQ9	193242	2000	US TREASURY STRIP	08/18/2009	22,379.83	.000	05/15/2028	50,000.00	4.335	2481
912833WQ9	197110	2000	US TREASURY STRIP	05/11/2010	137,853.61	.000	05/15/2028	306,000.00	4.477	2481
912833WQ9	197202	2000	US TREASURY STRIP	05/14/2010	11,177.00	.000	05/15/2028	25,000.00	4.522	2481
912833WQ9	198382	2000	US TREASURY STRIP	06/30/2010	24,247.50	.000	05/15/2028	50,000.00	4.090	2481
912833WQ9	198711	2000	US TREASURY STRIP	07/13/2010	48,200.00	.000	05/15/2028	100,000.00	4.133	2481
912833WQ9	205482	2000	US TREASURY STRIP	05/09/2011	47,643.00	.000	05/15/2028	100,000.00	4.405	2481
912833WQ9	206127	2000	US TREASURY STRIP	06/13/2011	49,493.00	.000	05/15/2028	100,000.00	4.200	2481
912833WQ9	206327	2000	US TREASURY STRIP	06/23/2011	24,652.00	.000	05/15/2028	50,000.00	4.230	2481
912833WQ9	206379	2000	US TREASURY STRIP	06/27/2011	24,620.50	.000	05/15/2028	50,000.00	4.240	2481
912833WQ9	210186	2000	US TREASURY STRIP	05/16/2012	32,309.50	.000	05/15/2028	50,000.00	2.748	2481
912833WQ9	210401	2000	US TREASURY STRIP	06/06/2012	34,894.00	.000	05/15/2028	50,000.00	2.269	2481
912833WQ9	210607	2000	US TREASURY STRIP	06/25/2012	33,486.00	.000	05/15/2028	50,000.00	2.539	2481
912833WQ9	214713	2000	US TREASURY STRIP	06/17/2013	31,699.00	.000	05/15/2028	50,000.00	3.080	2481



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912833WQ9	218190	2000	US TREASURY STRIP	06/26/2014	32,263.00	.000	05/15/2028	50,000.00	3.180	2481
912833WQ9	218216	2000	US TREASURY STRIP	06/27/2014	32,103.00	.000	05/15/2028	50,000.00	3.217	2481
912833WQ9	218586	2000	US TREASURY STRIP	07/31/2014	33,116.00	.000	05/15/2028	50,000.00	3.010	2481
912833WQ9	222629	2000	US TREASURY STRIP	05/21/2015	177,315.00	.000	05/15/2028	250,000.00	2.663	2481
912833WQ9	226881	2000	US TREASURY STRI ZERO-% 5	05/26/2016	92,816.40	.000	05/15/2028	120,000.00	2.157	2481
912833WQ9	227321	2000	US TREASURY STRI ZERO-% 5	07/15/2016	40,803.00	.000	05/15/2028	50,000.00	1.725	2481
912833WQ9	227504	2000	US TREASURY STRI ZERO-% 5	07/29/2016	32,340.80	.000	05/15/2028	40,000.00	1.810	2481
912833WQ9	227676	2000	US TREASURY STRI ZERO-% 5	08/12/2016	80,672.00	.000	05/15/2028	100,000.00	1.835	2481
912833WQ9	231310	2000	S 0 05-15-28	05/11/2017	30,107.20	.000	05/15/2028	40,000.00	2.597	2481
912833WQ9	231599	2000	S 0 05-15-28	06/02/2017	30,636.80	.000	05/15/2028	40,000.00	2.450	2481
912833WQ9	237037	2000	S 0 05-15-28	06/14/2018	29,684.00	.000	05/15/2028	40,000.00	3.030	2481
912833WQ9	237322	2000	S 0 05-15-28	07/06/2018	30,036.80	.000	05/15/2028	40,000.00	2.927	2481
912833WQ9	237411	2000	S 0 05-15-28	07/12/2018	30,018.00	.000	05/15/2028	40,000.00	2.938	2481
912833WQ9	241261	2000	S 0 05-15-28	05/09/2019	31,886.80	.000	05/15/2028	40,000.00	2.530	2481
912833WQ9	241685	2000	S 0 05-15-28	06/21/2019	33,270.00	.000	05/15/2028	40,000.00	2.081	2481
912833WQ9	241910	2000	S 0 05-15-28	07/11/2019	33,376.80	.000	05/15/2028	40,000.00	2.057	2481
912833WQ9	242041	2000	S 0 05-15-28	07/22/2019	208,012.50	.000	05/15/2028	250,000.00	2.097	2481
912833WQ9	242104	2000	S 0 05-15-28	07/26/2019	33,463.20	.000	05/15/2028	40,000.00	2.037	2481
912833WQ9	245850	2000	S 0 05-15-28	05/18/2020	38,027.20	.000	05/15/2028	40,000.00	.634	2481
912833WQ9	246030	2000	S 0 05-15-28	06/12/2020	37,610.00	.000	05/15/2028	40,000.00	.779	2481
912833WQ9	246092	2000	S 0 05-15-28	06/19/2020	37,826.00	.000	05/15/2028	40,000.00	.708	2481
912833WQ9	246255	2000	S 0 05-15-28	07/16/2020	38,136.80	.000	05/15/2028	40,000.00	.610	2481
912833WQ9	246279	2000	S 0 05-15-28	07/16/2020	38,136.80	.000	05/15/2028	40,000.00	.610	2481
912833WQ9	246320	2000	S 0 05-15-28	07/20/2020	38,169.20	.000	05/15/2028	40,000.00	.600	2481
912833WQ9	250343	2000	S 0 05-15-28	05/10/2021	72,796.00	.000	05/15/2028	80,000.00	1.350	2481
912833WQ9	250719	2000	S 0 05-15-28	06/11/2021	36,591.20	.000	05/15/2028	40,000.00	1.290	2481
912833WQ9	251119	2000	S 0 05-15-28	07/15/2021	36,923.60	.000	05/15/2028	40,000.00	1.174	2481
912833WQ9	251143	2000	S 0 05-15-28	07/15/2021	184,826.00	.000	05/15/2028	200,000.00	1.158	2481
912833WQ9	251356	2000	S 0 05-15-28	07/30/2021	37,299.60	.000	05/15/2028	40,000.00	1.032	2481
31359YCY1	173971	2000	FNMA STRIP	12/14/2005	124,161.72	.000	07/15/2028	402,000.00	5.270	2542
912833RZ5	178594	2000	US TREASURY STRIP	10/26/2006	46,993.14	.000	08/15/2028	138,000.00	5.002	2573
912833RZ5	188170	2010	US TREASURY STRIP	09/22/2008	247,104.00	.000	08/15/2028	576,000.00	4.299	2573
912833RZ5	193261	2000	US TREASURY STRIP	08/18/2009	41,670.25	.000	08/15/2028	100,000.00	4.663	2573



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912833RZ5	199568	2000	US TREASURY STRIP	08/13/2010	24,355.00	.000	08/15/2028	50,000.00	4.035	2573
912833RZ5	200631	2000	US TREASURY STRIP	09/24/2010	50,193.00	.000	08/15/2028	100,000.00	3.890	2573
912833RZ5	207498	2000	US TREASURY STRIP	09/23/2011	30,028.50	.000	08/15/2028	50,000.00	3.041	2573
912833RZ5	207868	2000	US TREASURY STRIP	10/31/2011	58,924.00	.000	08/15/2028	100,000.00	3.175	2573
912833RZ5	207921	2000	US TREASURY STRIP	11/03/2011	29,338.50	.000	08/15/2028	50,000.00	3.202	2573
912833RZ5	211247	2000	US TREASURY STRIP	08/17/2012	33,155.50	.000	08/15/2028	50,000.00	2.585	2573
912833RZ5	211307	2000	US TREASURY STRIP	08/22/2012	65,071.00	.000	08/15/2028	100,000.00	2.707	2573
912833RZ5	215302	2000	US TREASURY STRIP	08/16/2013	29,367.00	.000	08/15/2028	50,000.00	3.580	2573
912833RZ5	215626	2000	US TREASURY STRIP	09/26/2013	29,645.50	.000	08/15/2028	50,000.00	3.542	2573
912833RZ5	215889	2000	US TREASURY STRIP	11/01/2013	61,006.00	.000	08/15/2028	100,000.00	3.370	2573
912833RZ5	218844	2000	US TREASURY STRIP	08/28/2014	267,208.00	.000	08/15/2028	400,000.00	2.910	2573
912833RZ5	219036	2000	US TREASURY STRIP	09/18/2014	65,100.00	.000	08/15/2028	100,000.00	3.110	2573
912833RZ5	219298	2000	US TREASURY STRIP	10/17/2014	27,454.80	.000	08/15/2028	40,000.00	2.740	2573
912833RZ5	224322	2000	USTREASURYSTRIP	10/08/2015	73,358.00	.000	08/15/2028	100,000.00	2.425	2573
912833RZ5	224490	2000	USTREASURYSTRIP	10/22/2015	73,193.00	.000	08/15/2028	100,000.00	2.450	2573
912833RZ5	224568	2000	USTREASURYSTRIP	10/29/2015	29,199.60	.000	08/15/2028	40,000.00	2.475	2573
912833RZ5	228080	2000	US TREASURY STRI ZERO-% 8	09/23/2016	39,718.00	.000	08/15/2028	50,000.00	1.945	2573
912833RZ5	228292	2000	US TREASURY STRI ZERO-% 8	10/14/2016	196,607.50	.000	08/15/2028	250,000.00	2.040	2573
912833RZ5	234135	2000	S 0 08-15-28	10/26/2017	30,583.20	.000	08/15/2028	40,000.00	2.500	2573
912833RZ5	234159	2000	S 0 08-15-28	10/26/2017	38,229.00	.000	08/15/2028	50,000.00	2.500	2573
912833RZ5	234194	2000	S 0 08-15-28	10/27/2017	19,075.00	.000	08/15/2028	25,000.00	2.520	2573
912833RZ5	237898	2000	S 0 08-15-28	08/23/2018	89,947.20	.000	08/15/2028	120,000.00	2.910	2573
912833RZ5	237924	2000	S 0 08-15-28	08/23/2018	30,011.60	.000	08/15/2028	40,000.00	2.900	2573
912833RZ5	237937	2000	S 0 08-15-28	08/23/2018	187,427.50	.000	08/15/2028	250,000.00	2.908	2573
912833RZ5	238214	2000	S 0 08-15-28	09/13/2018	29,786.00	.000	08/15/2028	40,000.00	2.994	2573
912833RZ5	238685	2000	S 0 08-15-28	10/25/2018	291,292.00	.000	08/15/2028	400,000.00	3.260	2573
912833RZ5	242345	2000	S 0 08-15-28	08/19/2019	21,663.25	.000	08/15/2028	25,000.00	1.600	2573
912833RZ5	242574	2000	S 0 08-15-28	09/06/2019	87,459.00	.000	08/15/2028	100,000.00	1.504	2573
912833RZ5	242667	2000	S 0 08-15-28	09/12/2019	69,016.80	.000	08/15/2028	80,000.00	1.662	2573
912833RZ5	242804	2000	S 0 08-15-28	09/23/2019	213,037.50	.000	08/15/2028	250,000.00	1.807	2573
912833RZ5	246482	2000	S 0 08-15-28	08/10/2020	38,332.80	.000	08/15/2028	40,000.00	.532	2573
912833RZ5	246787	2000	US Treasury Strip 08,15,2028	09/18/2020	76,277.35	.000	08/15/2028	80,000.00	.604	2573
912833RZ5	247007	2000	S 0 08-15-28	10/13/2020	37,858.80	.000	08/15/2028	40,000.00	.703	2573



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912833RZ5	247134	2000	S 0 08-15-28	10/22/2020	37,866.76	.000	08/15/2028	40,000.00	.703	2573
3134A4CJ1	173969	2000	FHLMC STRIP	12/14/2005	391,074.72	.000	09/15/2028	1,252,000.00	5.180	2604
912833WR7	189269	2000	US TREASURY STRIP	11/21/2008	2,100.00	.000	11/15/2028	5,000.00	4.389	2665
912833WR7	194201	2000	US TREASURY STRIP	11/24/2009	42,737.00	.000	11/15/2028	100,000.00	4.531	2665
912833WR7	194734	2000	US TREASURY STRIP	01/28/2010	20,819.50	.000	11/15/2028	50,000.00	4.716	2665
912833WR7	201940	2000	US TREASURY STRIP	11/17/2010	23,377.00	.000	11/15/2028	50,000.00	4.270	2665
912833WR7	202156	2000	US TREASURY STRIP	11/24/2010	23,077.00	.000	11/15/2028	50,000.00	4.348	2665
912833WR7	203395	2000	US TREASURY STRIP	01/31/2011	43,735.00	.000	11/15/2028	100,000.00	4.704	2665
912833WR7	212197	2000	US TREASURY STRIP	11/30/2012	100,618.50	.000	11/15/2028	150,000.00	2.518	2665
912833WR7	212327	2000	US TREASURY STRIP	12/13/2012	234,944.50	.000	11/15/2028	350,000.00	2.519	2665
912833WR7	212656	2000	US TREASURY STRIP	01/17/2013	32,371.50	.000	11/15/2028	50,000.00	2.766	2665
912833WR7	216076	2000	US TREASURY STRIP	11/21/2013	29,533.00	.000	11/15/2028	50,000.00	3.545	2665
912833WR7	216421	2000	US TREASURY STRIP	01/09/2014	57,622.00	.000	11/15/2028	100,000.00	3.747	2665
912833WR7	219696	2000	US TREASURY STRIP	11/20/2014	167,887.50	.000	11/15/2028	250,000.00	2.867	2665
912833WR7	220251	2000	US TREASURY STRIP	01/09/2015	36,428.00	.000	11/15/2028	50,000.00	2.300	2665
912833WR7	220353	2000	US TREASURY STRIP	01/20/2015	72,720.00	.000	11/15/2028	100,000.00	2.319	2665
912833WR7	220440	2000	US TREASURY STRIP	01/26/2015	73,835.00	.000	11/15/2028	100,000.00	2.210	2665
912833WR7	220460	2000	US TREASURY STRIP	01/26/2015	36,834.50	.000	11/15/2028	50,000.00	2.227	2665
912833WR7	220480	2000	US TREASURY STRIP	01/26/2015	29,477.60	.000	11/15/2028	40,000.00	2.224	2665
912833WR7	220508	2000	US TREASURY STRIP	01/27/2015	184,852.50	.000	11/15/2028	250,000.00	2.200	2665
912833WR7	220612	2000	US TREASURY STRIP	01/29/2015	183,205.00	.000	11/15/2028	250,000.00	2.266	2665
912833WR7	225026	2000	USTREASURYSTRIP	12/24/2015	179,707.50	.000	11/15/2028	250,000.00	2.577	2665
912833WR7	225349	2000	USTREASURYSTRIP	02/04/2016	73,937.00	.000	11/15/2028	100,000.00	2.377	2665
912833WR7	228577	2000	US TREASURY STRI ZERO-% 1	11/14/2016	13,946.58	.000	11/15/2028	18,000.00	2.137	2665
912833WR7	229128	2000	S 0 11-15-28	01/12/2017	14,592.80	.000	11/15/2028	20,000.00	2.680	2665
912833WR7	229129	2000	S 0 11-15-28	01/12/2017	14,592.80	.000	11/15/2028	20,000.00	2.680	2665
912833WR7	229265	2000	S 0 11-15-28	01/26/2017	182,175.00	.000	11/15/2028	250,000.00	2.700	2665
912833WR7	229411	2000	S 0 11-15-28	02/02/2017	28,960.40	.000	11/15/2028	40,000.00	2.760	2665
912833WR7	234363	2000	S 0 11-15-28	11/16/2017	75,762.00	.000	11/15/2028	100,000.00	2.540	2665
912833WR7	234935	2000	S 0 11-15-28	01/25/2018	29,747.20	.000	11/15/2028	40,000.00	2.760	2665
912833WR7	235062	2000	S 0 11-15-28	02/02/2018	29,607.20	.000	11/15/2028	40,000.00	2.810	2665
912833WR7	243389	2000	S 0 11-15-28	11/15/2019	33,437.20	.000	11/15/2028	40,000.00	2.001	2665
912833WR7	243632	2000	S 0 11-15-28	12/09/2019	34,052.40	.000	11/15/2028	40,000.00	1.810	2665



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912833WR7	243725	2000	S 0 11-15-28	12/16/2019	33,824.40	.000	11/15/2028	40,000.00	1.890	2665
912833WR7	247332	2000	S 0 11-15-28	11/06/2020	37,442.80	.000	11/15/2028	40,000.00	.825	2665
912833WR7	247472	2000	S 0 11-15-28	11/19/2020	74,719.20	.000	11/15/2028	80,000.00	.857	2665
912833WR7	247637	2000	S 0 11-15-28	12/03/2020	37,568.00	.000	11/15/2028	40,000.00	.791	2665
912833WR7	247789	2000	S 0 11-15-28	12/14/2020	37,355.52	.000	11/15/2028	40,000.00	.866	2665
912833WR7	247849	2000	S 0 11-15-28	12/17/2020	37,507.20	.000	11/15/2028	40,000.00	.815	2665
31359YCZ8	173966	2000	FNMA STRIP	12/14/2005	155,772.45	.000	01/15/2029	513,000.00	5.230	2726
912833XN5	184846	2000	US TREASURY STRIP	02/28/2008	3,646.82	.000	02/15/2029	10,000.00	4.870	2757
912833XN5	185236	2000	US TREASURY STRIP	03/27/2008	4,000.00	.000	02/15/2029	10,000.00	4.435	2757
912833XN5	185627	2000	US TREASURY STRIP	04/16/2008	3,990.00	.000	02/15/2029	10,000.00	4.459	2757
912833XN5	185891	2000	US TREASURY STRIP	04/28/2008	9,590.25	.000	02/15/2029	25,000.00	4.660	2757
912833XN5	191128	2000	US TREASURY STRIP	04/13/2009	2,350.00	.000	02/15/2029	5,000.00	3.841	2757
912833XN5	194865	2000	US TREASURY STRIP	02/08/2010	40,420.00	.000	02/15/2029	100,000.00	4.820	2757
912833XN5	195189	2000	US TREASURY STRIP	03/03/2010	21,321.50	.000	02/15/2029	50,000.00	4.547	2757
912833XN5	195396	2000	US TREASURY STRIP	03/12/2010	40,031.00	.000	02/15/2029	100,000.00	4.895	2757
912833XN5	195865	2000	US TREASURY STRIP	04/08/2010	19,674.00	.000	02/15/2029	50,000.00	5.008	2757
912833XN5	196890	2000	US TREASURY STRIP	04/30/2010	20,728.50	.000	02/15/2029	50,000.00	4.740	2757
912833XN5	203864	2000	US TREASURY STRIP	02/28/2011	21,484.00	.000	02/15/2029	50,000.00	4.758	2757
912833XN5	204511	2000	US TREASURY STRIP	04/12/2011	42,819.00	.000	02/15/2029	100,000.00	4.810	2757
912833XN5	205424	2000	US TREASURY STRIP	05/05/2011	45,195.00	.000	02/15/2029	100,000.00	4.517	2757
912833XN5	208707	2000	US TREASURY STRIP	02/16/2012	30,015.50	.000	02/15/2029	50,000.00	3.025	2757
912833XN5	208878	2000	US TREASURY STRIP	03/05/2012	60,629.00	.000	02/15/2029	100,000.00	2.974	2757
912833XN5	209017	2000	US TREASURY STRIP	03/19/2012	28,462.50	.000	02/15/2029	50,000.00	3.360	2757
912833XN5	209142	2000	US TREASURY STRIP	04/05/2012	29,073.00	.000	02/15/2029	50,000.00	3.241	2757
912833XN5	209934	2000	US TREASURY STRIP	04/30/2012	30,194.00	.000	02/15/2029	50,000.00	3.026	2757
912833XN5	213296	2000	US TREASURY STRIP	03/25/2013	31,539.50	.000	02/15/2029	50,000.00	2.920	2757
912833XN5	213366	2000	US TREASURY STRIP	03/28/2013	63,263.00	.000	02/15/2029	100,000.00	2.903	2757
912833XN5	213443	2000	US TREASURY STRIP	04/04/2013	32,116.50	.000	02/15/2029	50,000.00	2.809	2757
912833XN5	213510	2000	US TREASURY STRIP	04/12/2013	65,831.00	.000	02/15/2029	100,000.00	2.656	2757
912833XN5	214262	2000	US TREASURY STRIP	05/02/2013	66,921.00	.000	02/15/2029	100,000.00	2.560	2757
912833XN5	216916	2000	US TREASURY STRIP	03/21/2014	150,362.50	.000	02/15/2029	250,000.00	3.440	2757
912833XN5	220882	2000	US TREASURY STRIP	02/13/2015	28,678.00	.000	02/15/2029	40,000.00	2.390	2757
912833XN5	222332	2000	US TREASURY STRIP	04/30/2015	28,782.00	.000	02/15/2029	40,000.00	2.400	2757



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912833XN5	225724	2000	USTREASURYSTRIP	03/17/2016	29,622.80	.000	02/15/2029	40,000.00	2.339	2757
912833XN5	225758	2000	USTREASURYSTRIP	03/17/2016	13,531.10	.000	02/15/2029	18,250.00	2.330	2757
912833XN5	229665	2000	S 0 02-15-29	02/24/2017	37,537.76	.000	02/15/2029	52,000.00	2.740	2757
912833XN5	230023	2000	S 0 02-15-29	03/24/2017	289,192.00	.000	02/15/2029	400,000.00	2.745	2757
912833XN5	230120	2000	S 0 02-15-29	03/30/2017	182,500.00	.000	02/15/2029	250,000.00	2.666	2757
912833XN5	230240	2000	S 0 02-15-29	04/06/2017	36,675.00	.000	02/15/2029	50,000.00	2.630	2757
912833XN5	230335	2000	S 0 02-15-29	04/17/2017	29,604.00	.000	02/15/2029	40,000.00	2.560	2757
912833XN5	230994	2000	S 0 02-15-29	04/28/2017	185,170.00	.000	02/15/2029	250,000.00	2.560	2757
912833XN5	235184	2000	S 0 02-15-29	02/15/2018	28,921.20	.000	02/15/2029	40,000.00	2.970	2757
912833XN5	235372	2000	S 0 02-15-29	03/01/2018	28,954.40	.000	02/15/2029	40,000.00	2.970	2757
912833XN5	235397	2000	S 0 02-15-29	03/01/2018	28,893.20	.000	02/15/2029	40,000.00	2.990	2757
912833XN5	235457	2000	S 0 02-15-29	03/05/2018	144,102.00	.000	02/15/2029	200,000.00	3.016	2757
912833XN5	235530	2000	S 0 02-15-29	03/08/2018	28,961.60	.000	02/15/2029	40,000.00	2.973	2757
912833XN5	236312	2000	S 0 02-15-29	04/26/2018	28,809.20	.000	02/15/2029	40,000.00	3.060	2757
912833XN5	244739	2000	S 0 02-15-29	03/19/2020	37,278.40	.000	02/15/2029	40,000.00	.792	2757
912833XN5	244846	2000	S 0 02-15-29	04/02/2020	23,497.25	.000	02/15/2029	25,000.00	.700	2757
912833XN5	249115	2000	S 0 02-15-29	03/12/2021	35,669.60	.000	02/15/2029	40,000.00	1.450	2757
912833XN5	249142	2000	S 0 02-15-29	03/12/2021	71,339.20	.000	02/15/2029	80,000.00	1.450	2757
912833XN5	250117	2000	S 0 02-15-29	05/03/2021	35,542.00	.000	02/15/2029	40,000.00	1.523	2757
912833XS4	186343	2010	US TREASURY STRIP	05/22/2008	2,772,174.88	.000	05/15/2029	7,538,000.00	4.825	2846
912833XS4	186673	2000	US TREASURY STRIP	06/09/2008	9,140.50	.000	05/15/2029	25,000.00	4.865	2846
912833XS4	187236	2000	US TREASURY STRIP	07/11/2008	3,824.10	.000	05/15/2029	10,000.00	4.665	2846
912833XS4	197112	2000	US TREASURY STRIP	05/11/2010	131,543.89	.000	05/15/2029	306,000.00	4.490	2846
912833XS4	197204	2000	US TREASURY STRIP	05/14/2010	10,619.00	.000	05/15/2029	25,000.00	4.557	2846
912833XS4	198383	2000	US TREASURY STRIP	06/30/2010	23,037.00	.000	05/15/2029	50,000.00	4.148	2846
912833XS4	198712	2000	US TREASURY STRIP	07/13/2010	45,800.00	.000	05/15/2029	100,000.00	4.188	2846
912833XS4	205483	2000	US TREASURY STRIP	05/09/2011	45,223.00	.000	05/15/2029	100,000.00	4.453	2846
912833XS4	206128	2000	US TREASURY STRIP	06/13/2011	46,816.00	.000	05/15/2029	100,000.00	4.280	2846
912833XS4	206326	2000	US TREASURY STRIP	06/23/2011	23,435.00	.000	05/15/2029	50,000.00	4.280	2846
912833XS4	206381	2000	US TREASURY STRIP	06/27/2011	23,374.50	.000	05/15/2029	50,000.00	4.297	2846
912833XS4	210187	2000	US TREASURY STRIP	05/16/2012	31,146.00	.000	05/15/2029	50,000.00	2.804	2846
912833XS4	210402	2000	US TREASURY STRIP	06/06/2012	33,823.50	.000	05/15/2029	50,000.00	2.321	2846
912833XS4	210608	2000	US TREASURY STRIP	06/25/2012	32,418.00	.000	05/15/2029	50,000.00	2.582	2846



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912833XS4	214714	2000	US TREASURY STRIP	06/17/2013	30,314.50	.000	05/15/2029	50,000.00	3.170	2846
912833XS4	218191	2000	US TREASURY STRIP	06/26/2014	30,919.50	.000	05/15/2029	50,000.00	3.255	2846
912833XS4	218217	2000	US TREASURY STRIP	06/27/2014	30,768.50	.000	05/15/2029	50,000.00	3.289	2846
912833XS4	218587	2000	US TREASURY STRIP	07/31/2014	31,815.00	.000	05/15/2029	50,000.00	3.080	2846
912833XS4	222631	2000	US TREASURY STRIP	05/21/2015	170,645.00	.000	05/15/2029	250,000.00	2.750	2846
912833XS4	226882	2000	US TREASURY STRI ZERO-% 5	05/26/2016	90,230.40	.000	05/15/2029	120,000.00	2.210	2846
912833XS4	227322	2000	US TREASURY STRI ZERO-% 5	07/15/2016	39,854.00	.000	05/15/2029	50,000.00	1.775	2846
912833XS4	227505	2000	US TREASURY STRI ZERO-% 5	07/29/2016	31,562.40	.000	05/15/2029	40,000.00	1.860	2846
912833XS4	227677	2000	US TREASURY STRI ZERO-% 5	08/12/2016	78,862.00	.000	05/15/2029	100,000.00	1.870	2846
912833XS4	231311	2000	S 0 05-15-29	05/11/2017	29,104.80	.000	05/15/2029	40,000.00	2.665	2846
912833XS4	231601	2000	S 0 05-15-29	06/02/2017	29,688.80	.000	05/15/2029	40,000.00	2.510	2846
912833XS4	237038	2000	S 0 05-15-29	06/14/2018	28,742.40	.000	05/15/2029	40,000.00	3.050	2846
912833XS4	237323	2000	S 0 05-15-29	07/06/2018	29,140.00	.000	05/15/2029	40,000.00	2.939	2846
912833XS4	237415	2000	S 0 05-15-29	07/12/2018	29,154.40	.000	05/15/2029	40,000.00	2.938	2846
912833XS4	241262	2000	S 0 05-15-29	05/09/2019	31,002.80	.000	05/15/2029	40,000.00	2.560	2846
912833XS4	241686	2000	S 0 05-15-29	06/21/2019	32,438.80	.000	05/15/2029	40,000.00	2.128	2846
912833XS4	241911	2000	S 0 05-15-29	07/11/2019	32,564.00	.000	05/15/2029	40,000.00	2.100	2846
912833XS4	242038	2000	S 0 05-15-29	07/22/2019	202,697.50	.000	05/15/2029	250,000.00	2.148	2846
912833XS4	242105	2000	S 0 05-15-29	07/26/2019	32,629.60	.000	05/15/2029	40,000.00	2.088	2846
912833XS4	245851	2000	S 0 05-15-29	05/18/2020	37,561.60	.000	05/15/2029	40,000.00	.701	2846
912833XS4	246031	2000	S 0 05-15-29	06/12/2020	37,080.40	.000	05/15/2029	40,000.00	.851	2846
912833XS4	246093	2000	S 0 05-15-29	06/19/2020	37,313.60	.000	05/15/2029	40,000.00	.782	2846
912833XS4	246256	2000	S 0 05-15-29	07/16/2020	37,672.40	.000	05/15/2029	40,000.00	.680	2846
912833XS4	246280	2000	S 0 05-15-29	07/16/2020	37,672.40	.000	05/15/2029	40,000.00	.680	2846
912833XS4	246321	2000	S 0 05-15-29	07/20/2020	37,708.40	.000	05/15/2029	40,000.00	.670	2846
912833XS4	250344	2000	S 0 05-15-29	05/10/2021	70,857.60	.000	05/15/2029	80,000.00	1.520	2846
912833XS4	250720	2000	S 0 05-15-29	06/11/2021	35,671.60	.000	05/15/2029	40,000.00	1.450	2846
912833XS4	251120	2000	S 0 05-15-29	07/15/2021	36,042.00	.000	05/15/2029	40,000.00	1.334	2846
912833XS4	251144	2000	S 0 05-15-29	07/15/2021	180,428.00	.000	05/15/2029	200,000.00	1.319	2846
912833XS4	251357	2000	S 0 05-15-29	07/30/2021	36,482.80	.000	05/15/2029	40,000.00	1.184	2846
912833XP0	178595	2000	US TREASURY STRIP	10/26/2006	44,867.94	.000	08/15/2029	138,000.00	4.988	2938
912833XP0	188171	2010	US TREASURY STRIP	09/22/2008	237,248.64	.000	08/15/2029	576,000.00	4.290	2938
912833XP0	199569	2000	US TREASURY STRIP	08/13/2010	23,141.00	.000	08/15/2029	50,000.00	4.095	2938



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912833XP0	200632	2000	US TREASURY STRIP	09/24/2010	47,851.00	.000	08/15/2029	100,000.00	3.940	2938
912833XP0	207499	2000	US TREASURY STRIP	09/23/2011	28,792.50	.000	08/15/2029	50,000.00	3.108	2938
912833XP0	207869	2000	US TREASURY STRIP	10/31/2011	56,550.00	.000	08/15/2029	100,000.00	3.230	2938
912833XP0	207922	2000	US TREASURY STRIP	11/03/2011	28,163.50	.000	08/15/2029	50,000.00	3.254	2938
912833XP0	211248	2000	US TREASURY STRIP	08/17/2012	32,050.50	.000	08/15/2029	50,000.00	2.634	2938
912833XP0	211308	2000	US TREASURY STRIP	08/22/2012	62,827.00	.000	08/15/2029	100,000.00	2.756	2938
912833XP0	215303	2000	US TREASURY STRIP	08/16/2013	28,077.00	.000	08/15/2029	50,000.00	3.640	2938
912833XP0	215627	2000	US TREASURY STRIP	09/26/2013	28,280.50	.000	08/15/2029	50,000.00	3.620	2938
912833XP0	215890	2000	US TREASURY STRIP	11/01/2013	58,272.00	.000	08/15/2029	100,000.00	3.450	2938
912833XP0	218845	2000	US TREASURY STRIP	08/28/2014	257,308.00	.000	08/15/2029	400,000.00	2.970	2938
912833XP0	219037	2000	US TREASURY STRIP	09/18/2014	62,500.00	.000	08/15/2029	100,000.00	3.178	2938
912833XP0	219297	2000	US TREASURY STRIP	10/17/2014	26,503.60	.000	08/15/2029	40,000.00	2.795	2938
912833XP0	224323	2000	USTREASURYSTRIP	10/08/2015	70,977.00	.000	08/15/2029	100,000.00	2.490	2938
912833XP0	224491	2000	USTREASURYSTRIP	10/22/2015	70,753.00	.000	08/15/2029	100,000.00	2.520	2938
912833XP0	224569	2000	USTREASURYSTRIP	10/29/2015	28,246.80	.000	08/15/2029	40,000.00	2.538	2938
912833XP0	228081	2000	US TREASURY STRI ZERO-% 8	09/23/2016	38,585.50	.000	08/15/2029	50,000.00	2.020	2938
912833XP0	228293	2000	US TREASURY STRI ZERO-% 8	10/14/2016	191,315.00	.000	08/15/2029	250,000.00	2.095	2938
912833XP0	234136	2000	S 0 08-15-29	10/26/2017	29,693.60	.000	08/15/2029	40,000.00	2.540	2938
912833XP0	234160	2000	S 0 08-15-29	10/26/2017	37,117.00	.000	08/15/2029	50,000.00	2.540	2938
912833XP0	234195	2000	S 0 08-15-29	10/27/2017	18,516.75	.000	08/15/2029	25,000.00	2.560	2938
912833XP0	237897	2000	S 0 08-15-29	08/23/2018	87,290.40	.000	08/15/2029	120,000.00	2.920	2938
912833XP0	237925	2000	S 0 08-15-29	08/23/2018	29,096.80	.000	08/15/2029	40,000.00	2.920	2938
912833XP0	237938	2000	S 0 08-15-29	08/23/2018	181,762.50	.000	08/15/2029	250,000.00	2.925	2938
912833XP0	238216	2000	S 0 08-15-29	09/13/2018	28,864.00	.000	08/15/2029	40,000.00	3.010	2938
912833XP0	238684	2000	S 0 08-15-29	10/25/2018	281,484.00	.000	08/15/2029	400,000.00	3.278	2938
912833XP0	242346	2000	S 0 08-15-29	08/19/2019	21,257.50	.000	08/15/2029	25,000.00	1.630	2938
912833XP0	242575	2000	S 0 08-15-29	09/06/2019	85,823.00	.000	08/15/2029	100,000.00	1.544	2938
912833XP0	242668	2000	S 0 08-15-29	09/12/2019	67,631.20	.000	08/15/2029	80,000.00	1.700	2938
912833XP0	242805	2000	S 0 08-15-29	09/23/2019	208,440.00	.000	08/15/2029	250,000.00	1.846	2938
912833XP0	246483	2000	S 0 08-15-29	08/10/2020	37,897.20	.000	08/15/2029	40,000.00	.600	2938
912833XP0	246788	2000	US Treasury Strip 08,15,2029	09/18/2020	75,202.29	.000	08/15/2029	80,000.00	.696	2938
912833XP0	247008	2000	S 0 08-15-29	10/13/2020	37,274.40	.000	08/15/2029	40,000.00	.800	2938
912833XP0	247135	2000	S 0 08-15-29	10/22/2020	37,299.55	.000	08/15/2029	40,000.00	.795	2938





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912833XT2	189270	2000	US TREASURY STRIP	11/21/2008	2,012.50	.000	11/15/2029	5,000.00	4.384	3030
912833XT2	201941	2000	US TREASURY STRIP	11/17/2010	22,038.00	.000	11/15/2029	50,000.00	4.360	3030
912833XT2	202157	2000	US TREASURY STRIP	11/24/2010	21,799.50	.000	11/15/2029	50,000.00	4.423	3030
912833XT2	203396	2000	US TREASURY STRIP	01/31/2011	41,397.00	.000	11/15/2029	100,000.00	4.750	3030
912833XT2	212198	2000	US TREASURY STRIP	11/30/2012	97,201.50	.000	11/15/2029	150,000.00	2.575	3030
912833XT2	212328	2000	US TREASURY STRIP	12/13/2012	227,090.50	.000	11/15/2029	350,000.00	2.573	3030
912833XT2	212657	2000	US TREASURY STRIP	01/17/2013	31,166.50	.000	11/15/2029	50,000.00	2.829	3030
912833XT2	216077	2000	US TREASURY STRIP	11/21/2013	28,157.50	.000	11/15/2029	50,000.00	3.625	3030
912833XT2	216422	2000	US TREASURY STRIP	01/09/2014	54,936.00	.000	11/15/2029	100,000.00	3.816	3030
912833XT2	219698	2000	US TREASURY STRIP	11/20/2014	162,167.50	.000	11/15/2029	250,000.00	2.909	3030
912833XT2	220252	2000	US TREASURY STRIP	01/09/2015	35,448.00	.000	11/15/2029	50,000.00	2.330	3030
912833XT2	220354	2000	US TREASURY STRIP	01/20/2015	70,649.00	.000	11/15/2029	100,000.00	2.359	3030
912833XT2	220442	2000	US TREASURY STRIP	01/26/2015	71,914.00	.000	11/15/2029	100,000.00	2.240	3030
912833XT2	220461	2000	US TREASURY STRIP	01/26/2015	35,838.50	.000	11/15/2029	50,000.00	2.263	3030
912833XT2	220481	2000	US TREASURY STRIP	01/26/2015	28,673.20	.000	11/15/2029	40,000.00	2.262	3030
912833XT2	220509	2000	US TREASURY STRIP	01/27/2015	179,532.50	.000	11/15/2029	250,000.00	2.250	3030
912833XT2	220613	2000	US TREASURY STRIP	01/29/2015	178,337.50	.000	11/15/2029	250,000.00	2.297	3030
912833XT2	225027	2000	USTREASURYSTRIP	12/24/2015	174,040.00	.000	11/15/2029	250,000.00	2.624	3030
912833XT2	225330	2000	USTREASURYSTRIP	02/04/2016	71,526.00	.000	11/15/2029	100,000.00	2.447	3030
912833XT2	228578	2000	US TREASURY STRI ZERO-% 1	11/14/2016	14,310.23	.000	11/15/2029	19,000.00	2.192	3030
912833XT2	229130	2000	S 0 11-15-29	01/12/2017	14,155.60	.000	11/15/2029	20,000.00	2.710	3030
912833XT2	229131	2000	S 0 11-15-29	01/12/2017	14,155.60	.000	11/15/2029	20,000.00	2.710	3030
912833XT2	229277	2000	S 0 11-15-29	01/26/2017	176,237.50	.000	11/15/2029	250,000.00	2.750	3030
912833XT2	229412	2000	S 0 11-15-29	02/02/2017	28,035.60	.000	11/15/2029	40,000.00	2.800	3030
912833XT2	234364	2000	S 0 11-15-29	11/16/2017	73,525.00	.000	11/15/2029	100,000.00	2.580	3030
912833XT2	234936	2000	S 0 11-15-29	01/25/2018	28,875.60	.000	11/15/2029	40,000.00	2.780	3030
912833XT2	235063	2000	S 0 11-15-29	02/02/2018	28,725.60	.000	11/15/2029	40,000.00	2.830	3030
912833XT2	243390	2000	S 0 11-15-29	11/15/2019	32,664.80	.000	11/15/2029	40,000.00	2.036	3030
912833XT2	243633	2000	S 0 11-15-29	12/09/2019	33,312.80	.000	11/15/2029	40,000.00	1.850	3030
912833XT2	243726	2000	S 0 11-15-29	12/16/2019	33,064.00	.000	11/15/2029	40,000.00	1.930	3030
912833XT2	247333	2000	S 0 11-15-29	11/06/2020	36,836.80	.000	11/15/2029	40,000.00	.915	3030
912833XT2	247473	2000	S 0 11-15-29	11/19/2020	73,564.80	.000	11/15/2029	80,000.00	.935	3030
912833XT2	247638	2000	S 0 11-15-29	12/03/2020	36,971.60	.000	11/15/2029	40,000.00	.882	3030



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912833XT2	247790	2000	S 0 11-15-29	12/14/2020	36,675.97	.000	11/15/2029	40,000.00	.975	3030
912833XT2	247850	2000	S 0 11-15-29	12/17/2020	36,858.40	.000	11/15/2029	40,000.00	.920	3030
31359YDB0	173967	2000	FMNA STRIP	12/14/2005	149,678.01	.000	01/15/2030	513,000.00	5.180	3091
912833XX3	184847	2000	US TREASURY STRIP	02/28/2008	3,482.97	.000	02/15/2030	10,000.00	4.860	3122
912833XX3	185237	2000	US TREASURY STRIP	03/27/2008	3,800.00	.000	02/15/2030	10,000.00	4.470	3122
912833XX3	185628	2000	US TREASURY STRIP	04/16/2008	3,800.00	.000	02/15/2030	10,000.00	4.481	3122
912833XX3	185892	2000	US TREASURY STRIP	04/28/2008	9,217.25	.000	02/15/2030	25,000.00	4.630	3122
912833XX3	191130	2000	US TREASURY STRIP	04/13/2009	2,250.00	.000	02/15/2030	5,000.00	3.868	3122
912833XX3	203865	2000	US TREASURY STRIP	02/28/2011	20,308.00	.000	02/15/2030	50,000.00	4.808	3122
912833XX3	204512	2000	US TREASURY STRIP	04/12/2011	40,681.00	.000	02/15/2030	100,000.00	4.830	3122
912833XX3	205425	2000	US TREASURY STRIP	05/05/2011	42,849.00	.000	02/15/2030	100,000.00	4.564	3122
912833XX3	208708	2000	US TREASURY STRIP	02/16/2012	28,921.50	.000	02/15/2030	50,000.00	3.065	3122
912833XX3	208879	2000	US TREASURY STRIP	03/05/2012	58,409.00	.000	02/15/2030	100,000.00	3.018	3122
912833XX3	209018	2000	US TREASURY STRIP	03/19/2012	27,336.50	.000	02/15/2030	50,000.00	3.400	3122
912833XX3	209143	2000	US TREASURY STRIP	04/05/2012	27,946.50	.000	02/15/2030	50,000.00	3.283	3122
912833XX3	209935	2000	US TREASURY STRIP	04/30/2012	29,070.50	.000	02/15/2030	50,000.00	3.071	3122
912833XX3	213297	2000	US TREASURY STRIP	03/25/2013	30,283.50	.000	02/15/2030	50,000.00	2.990	3122
912833XX3	213367	2000	US TREASURY STRIP	03/28/2013	60,753.00	.000	02/15/2030	100,000.00	2.973	3122
912833XX3	213444	2000	US TREASURY STRIP	04/04/2013	30,856.50	.000	02/15/2030	50,000.00	2.882	3122
912833XX3	213511	2000	US TREASURY STRIP	04/12/2013	63,428.00	.000	02/15/2030	100,000.00	2.721	3122
912833XX3	214263	2000	US TREASURY STRIP	05/02/2013	64,274.00	.000	02/15/2030	100,000.00	2.650	3122
912833XX3	216917	2000	US TREASURY STRIP	03/21/2014	143,740.00	.000	02/15/2030	250,000.00	3.510	3122
912833XX3	220883	2000	US TREASURY STRIP	02/13/2015	27,839.20	.000	02/15/2030	40,000.00	2.430	3122
912833XX3	222333	2000	US TREASURY STRIP	04/30/2015	27,898.80	.000	02/15/2030	40,000.00	2.450	3122
912833XX3	225726	2000	USTREASURYSTRIP	03/17/2016	28,864.80	.000	02/15/2030	40,000.00	2.358	3122
912833XX3	225761	2000	USTREASURYSTRIP	03/17/2016	13,166.83	.000	02/15/2030	18,250.00	2.360	3122
912833XX3	229666	2000	S 0 02-15-30	02/24/2017	36,343.84	.000	02/15/2030	52,000.00	2.780	3122
912833XX3	230024	2000	S 0 02-15-30	03/24/2017	279,628.00	.000	02/15/2030	400,000.00	2.795	3122
912833XX3	230116	2000	S 0 02-15-30	03/30/2017	176,715.00	.000	02/15/2030	250,000.00	2.711	3122
912833XX3	230222	2000	S 0 02-15-30	04/06/2017	35,593.00	.000	02/15/2030	50,000.00	2.660	3122
912833XX3	230336	2000	S 0 02-15-30	04/17/2017	28,751.20	.000	02/15/2030	40,000.00	2.590	3122
912833XX3	230976	2000	S 0 02-15-30	04/28/2017	179,835.00	.000	02/15/2030	250,000.00	2.590	3122
912833XX3	235203	2000	S 0 02-15-30	02/15/2018	27,981.60	.000	02/15/2030	40,000.00	3.000	3122



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912833XX3	235373	2000	S 0 02-15-30	03/01/2018	28,047.20	.000	02/15/2030	40,000.00	2.990	3122
912833XX3	235398	2000	S 0 02-15-30	03/01/2018	27,962.80	.000	02/15/2030	40,000.00	3.016	3122
912833XX3	235458	2000	S 0 02-15-30	03/05/2018	139,392.00	.000	02/15/2030	200,000.00	3.044	3122
912833XX3	235531	2000	S 0 02-15-30	03/08/2018	28,020.80	.000	02/15/2030	40,000.00	3.003	3122
912833XX3	236313	2000	S 0 02-15-30	04/26/2018	27,882.80	.000	02/15/2030	40,000.00	3.080	3122
912833XX3	244740	2000	S 0 02-15-30	03/19/2020	36,883.20	.000	02/15/2030	40,000.00	.820	3122
912833XX3	244851	2000	S 0 02-15-30	04/02/2020	23,173.75	.000	02/15/2030	25,000.00	.770	3122
912833XX3	249116	2000	S 0 02-15-30	03/12/2021	34,733.60	.000	02/15/2030	40,000.00	1.587	3122
912833XX3	249143	2000	S 0 02-15-30	03/12/2021	69,467.20	.000	02/15/2030	80,000.00	1.587	3122
912833XX3	250118	2000	S 0 02-15-30	05/03/2021	34,573.20	.000	02/15/2030	40,000.00	1.666	3122
31359YEA1	173972	2000	FNMA STRIP	12/14/2005	446,896.72	.000	05/15/2030	1,558,000.00	5.180	3211
912833XU9	186344	2010	US TREASURY STRIP	05/22/2008	2,669,356.56	.000	05/15/2030	7,538,000.00	4.779	3211
912833XU9	186674	2000	US TREASURY STRIP	06/09/2008	8,796.00	.000	05/15/2030	25,000.00	4.820	3211
912833XU9	187237	2000	US TREASURY STRIP	07/11/2008	3,685.50	.000	05/15/2030	10,000.00	4.622	3211
912833XU9	197113	2000	US TREASURY STRIP	05/11/2010	125,451.43	.000	05/15/2030	306,000.00	4.506	3211
912833XU9	197205	2000	US TREASURY STRIP	05/14/2010	10,115.50	.000	05/15/2030	25,000.00	4.575	3211
912833XU9	198713	2000	US TREASURY STRIP	07/13/2010	43,800.00	.000	05/15/2030	100,000.00	4.205	3211
912833XU9	205484	2000	US TREASURY STRIP	05/09/2011	42,946.00	.000	05/15/2030	100,000.00	4.494	3211
912833XU9	206129	2000	US TREASURY STRIP	06/13/2011	44,555.00	.000	05/15/2030	100,000.00	4.319	3211
912833XU9	206325	2000	US TREASURY STRIP	06/23/2011	22,256.50	.000	05/15/2030	50,000.00	4.330	3211
912833XU9	206383	2000	US TREASURY STRIP	06/27/2011	22,195.00	.000	05/15/2030	50,000.00	4.348	3211
912833XU9	210188	2000	US TREASURY STRIP	05/16/2012	30,005.50	.000	05/15/2030	50,000.00	2.858	3211
912833XU9	210403	2000	US TREASURY STRIP	06/06/2012	32,844.50	.000	05/15/2030	50,000.00	2.356	3211
912833XU9	210609	2000	US TREASURY STRIP	06/25/2012	31,362.50	.000	05/15/2030	50,000.00	2.624	3211
912833XU9	214715	2000	US TREASURY STRIP	06/17/2013	29,084.00	.000	05/15/2030	50,000.00	3.230	3211
912833XU9	218192	2000	US TREASURY STRIP	06/26/2014	29,634.50	.000	05/15/2030	50,000.00	3.320	3211
912833XU9	218218	2000	US TREASURY STRIP	06/27/2014	29,671.00	.000	05/15/2030	50,000.00	3.313	3211
912833XU9	218588	2000	US TREASURY STRIP	07/31/2014	30,571.00	.000	05/15/2030	50,000.00	3.140	3211
912833XU9	222632	2000	US TREASURY STRIP	05/21/2015	164,140.00	.000	05/15/2030	250,000.00	2.828	3211
912833XU9	226889	2000	US TREASURY STRI ZERO-% 5	05/26/2016	87,688.80	.000	05/15/2030	120,000.00	2.258	3211
912833XU9	227323	2000	US TREASURY STRI ZERO-% 5	07/15/2016	39,075.50	.000	05/15/2030	50,000.00	1.790	3211
912833XU9	227506	2000	US TREASURY STRI ZERO-% 5	07/29/2016	30,878.00	.000	05/15/2030	40,000.00	1.885	3211
912833XU9	227678	2000	US TREASURY STRI ZERO-% 5	08/12/2016	77,039.00	.000	05/15/2030	100,000.00	1.905	3211



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912833XU9	231312	2000	S 0 05-15-30	05/11/2017	28,257.20	.000	05/15/2030	40,000.00	2.689	3211
912833XU9	231583	2000	S 0 05-15-30	06/02/2017	28,846.80	.000	05/15/2030	40,000.00	2.540	3211
912833XU9	237039	2000	S 0 05-15-30	06/14/2018	27,820.00	.000	05/15/2030	40,000.00	3.070	3211
912833XU9	237324	2000	S 0 05-15-30	07/06/2018	28,223.60	.000	05/15/2030	40,000.00	2.962	3211
912833XU9	237410	2000	S 0 05-15-30	07/12/2018	28,235.60	.000	05/15/2030	40,000.00	2.963	3211
912833XU9	241263	2000	S 0 05-15-30	05/09/2019	30,093.20	.000	05/15/2030	40,000.00	2.600	3211
912833XU9	241687	2000	S 0 05-15-30	06/21/2019	31,619.60	.000	05/15/2030	40,000.00	2.169	3211
912833XU9	241912	2000	S 0 05-15-30	07/11/2019	31,744.00	.000	05/15/2030	40,000.00	2.143	3211
912833XU9	242037	2000	S 0 05-15-30	07/22/2019	197,377.50	.000	05/15/2030	250,000.00	2.197	3211
912833XU9	242106	2000	S 0 05-15-30	07/26/2019	31,816.00	.000	05/15/2030	40,000.00	2.130	3211
912833XU9	245852	2000	S 0 05-15-30	05/18/2020	37,062.80	.000	05/15/2030	40,000.00	.765	3211
912833XU9	246032	2000	S 0 05-15-30	06/12/2020	36,470.40	.000	05/15/2030	40,000.00	.933	3211
912833XU9	246094	2000	S 0 05-15-30	06/19/2020	36,706.80	.000	05/15/2030	40,000.00	.869	3211
912833XU9	246257	2000	S 0 05-15-30	07/16/2020	37,161.60	.000	05/15/2030	40,000.00	.750	3211
912833XU9	246281	2000	S 0 05-15-30	07/16/2020	37,161.60	.000	05/15/2030	40,000.00	.750	3211
912833XU9	246322	2000	S 0 05-15-30	07/20/2020	37,219.20	.000	05/15/2030	40,000.00	.735	3211
912833XU9	250345	2000	S 0 05-15-30	05/10/2021	68,893.60	.000	05/15/2030	80,000.00	1.665	3211
912833XU9	250721	2000	S 0 05-15-30	06/11/2021	34,726.80	.000	05/15/2030	40,000.00	1.590	3211
912833XU9	251121	2000	S 0 05-15-30	07/15/2021	35,221.20	.000	05/15/2030	40,000.00	1.445	3211
912833XU9	251145	2000	S 0 05-15-30	07/15/2021	176,314.00	.000	05/15/2030	200,000.00	1.432	3211
912833XU9	251358	2000	S 0 05-15-30	07/30/2021	35,716.00	.000	05/15/2030	40,000.00	1.292	3211
912833XY1	178596	2000	US TREASURY STRIP	10/26/2006	43,180.20	.000	08/15/2030	138,000.00	4.941	3303
912833XY1	188172	2010	US TREASURY STRIP	09/22/2008	228,124.80	.000	08/15/2030	576,000.00	4.275	3303
912833XY1	207500	2000	US TREASURY STRIP	09/23/2011	27,601.50	.000	08/15/2030	50,000.00	3.170	3303
912833XY1	207870	2000	US TREASURY STRIP	10/31/2011	54,463.00	.000	08/15/2030	100,000.00	3.260	3303
912833XY1	207923	2000	US TREASURY STRIP	11/03/2011	27,138.50	.000	08/15/2030	50,000.00	3.280	3303
912833XY1	211249	2000	US TREASURY STRIP	08/17/2012	31,018.00	.000	08/15/2030	50,000.00	2.671	3303
912833XY1	211309	2000	US TREASURY STRIP	08/22/2012	60,719.00	.000	08/15/2030	100,000.00	2.794	3303
912833XY1	215304	2000	US TREASURY STRIP	08/16/2013	26,768.00	.000	08/15/2030	50,000.00	3.710	3303
912833XY1	215628	2000	US TREASURY STRIP	09/26/2013	27,014.00	.000	08/15/2030	50,000.00	3.679	3303
912833XY1	215891	2000	US TREASURY STRIP	11/01/2013	55,712.00	.000	08/15/2030	100,000.00	3.515	3303
912833XY1	218846	2000	US TREASURY STRIP	08/28/2014	247,876.00	.000	08/15/2030	400,000.00	3.020	3303
912833XY1	219038	2000	US TREASURY STRIP	09/18/2014	60,300.00	.000	08/15/2030	100,000.00	3.205	3303



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912833XY1	219290	2000	US TREASURY STRIP	10/17/2014	25,637.60	.000	08/15/2030	40,000.00	2.830	3303
912833XY1	224324	2000	USTREASURYSTRIP	10/08/2015	68,686.00	.000	08/15/2030	100,000.00	2.545	3303
912833XY1	224492	2000	USTREASURYSTRIP	10/22/2015	68,401.00	.000	08/15/2030	100,000.00	2.580	3303
912833XY1	224570	2000	USTREASURYSTRIP	10/29/2015	27,323.60	.000	08/15/2030	40,000.00	2.593	3303
912833XY1	228092	2000	US TREASURY STRI ZERO-% 8	09/23/2016	37,558.50	.000	08/15/2030	50,000.00	2.070	3303
912833XY1	228274	2000	US TREASURY STRI ZERO-% 8	10/14/2016	185,965.00	.000	08/15/2030	250,000.00	2.150	3303
912833XY1	234137	2000	S 0 08-15-30	10/26/2017	28,734.80	.000	08/15/2030	40,000.00	2.600	3303
912833XY1	234161	2000	S 0 08-15-30	10/26/2017	35,941.50	.000	08/15/2030	50,000.00	2.595	3303
912833XY1	234196	2000	S 0 08-15-30	10/27/2017	17,915.25	.000	08/15/2030	25,000.00	2.620	3303
912833XY1	237896	2000	S 0 08-15-30	08/23/2018	84,596.40	.000	08/15/2030	120,000.00	2.940	3303
912833XY1	237926	2000	S 0 08-15-30	08/23/2018	28,232.00	.000	08/15/2030	40,000.00	2.930	3303
912833XY1	237939	2000	S 0 08-15-30	08/23/2018	176,165.00	.000	08/15/2030	250,000.00	2.944	3303
912833XY1	238215	2000	S 0 08-15-30	09/13/2018	27,801.60	.000	08/15/2030	40,000.00	3.075	3303
912833XY1	238683	2000	S 0 08-15-30	10/25/2018	272,004.00	.000	08/15/2030	400,000.00	3.293	3303
912833XY1	242347	2000	S 0 08-15-30	08/19/2019	20,824.25	.000	08/15/2030	25,000.00	1.670	3303
912833XY1	242576	2000	S 0 08-15-30	09/06/2019	84,180.00	.000	08/15/2030	100,000.00	1.580	3303
912833XY1	242669	2000	S 0 08-15-30	09/12/2019	66,238.40	.000	08/15/2030	80,000.00	1.735	3303
912833XY1	242806	2000	S 0 08-15-30	09/23/2019	203,742.50	.000	08/15/2030	250,000.00	1.887	3303
912833XY1	246484	2000	S 0 08-15-30	08/10/2020	37,416.00	.000	08/15/2030	40,000.00	.668	3303
912833XY1	246789	2000	US Treasury Strip 08,15,2030	09/18/2020	73,999.53	.000	08/15/2030	80,000.00	.789	3303
912833XY1	247009	2000	S 0 08-15-30	10/13/2020	36,613.60	.000	08/15/2030	40,000.00	.901	3303
912833XY1	247136	2000	S 0 08-15-30	10/22/2020	36,675.49	.000	08/15/2030	40,000.00	.886	3303
9128337N4	189271	2000	US TREASURY STRIP	11/21/2008	1,925.00	.000	11/15/2030	5,000.00	4.389	3395
9128337N4	203397	2000	US TREASURY STRIP	01/31/2011	39,285.00	.000	11/15/2030	100,000.00	4.778	3395
9128337N4	212199	2000	US TREASURY STRIP	11/30/2012	93,927.00	.000	11/15/2030	150,000.00	2.624	3395
9128337N4	212329	2000	US TREASURY STRIP	12/13/2012	219,327.50	.000	11/15/2030	350,000.00	2.625	3395
9128337N4	212658	2000	US TREASURY STRIP	01/17/2013	30,017.00	.000	11/15/2030	50,000.00	2.883	3395
9128337N4	216078	2000	US TREASURY STRIP	11/21/2013	26,893.50	.000	11/15/2030	50,000.00	3.685	3395
9128337N4	216423	2000	US TREASURY STRIP	01/09/2014	52,384.00	.000	11/15/2030	100,000.00	3.875	3395
9128337N4	219699	2000	US TREASURY STRIP	11/20/2014	156,930.00	.000	11/15/2030	250,000.00	2.934	3395
9128337N4	220253	2000	US TREASURY STRIP	01/09/2015	34,473.50	.000	11/15/2030	50,000.00	2.360	3395
9128337N4	220355	2000	US TREASURY STRIP	01/20/2015	68,765.00	.000	11/15/2030	100,000.00	2.382	3395
9128337N4	220443	2000	US TREASURY STRIP	01/26/2015	70,110.00	.000	11/15/2030	100,000.00	2.260	3395



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9128337N4	220462	2000	US TREASURY STRIP	01/26/2015	34,948.50	.000	11/15/2030	50,000.00	2.279	3395
9128337N4	220482	2000	US TREASURY STRIP	01/26/2015	27,948.00	.000	11/15/2030	40,000.00	2.282	3395
9128337N4	220510	2000	US TREASURY STRIP	01/27/2015	175,012.50	.000	11/15/2030	250,000.00	2.270	3395
9128337N4	220614	2000	US TREASURY STRIP	01/29/2015	173,905.00	.000	11/15/2030	250,000.00	2.311	3395
9128337N4	225028	2000	USTREASURYSTRIIP	12/24/2015	168,765.00	.000	11/15/2030	250,000.00	2.656	3395
9128337N4	225331	2000	USTREASURYSTRIIP	02/04/2016	69,459.00	.000	11/15/2030	100,000.00	2.481	3395
9128337N4	228579	2000	US TREASURY STR ZERO-% 1	11/14/2016	13,169.52	.000	11/15/2030	18,000.00	2.244	3395
9128337N4	229127	2000	S 0 11-15-30	01/12/2017	13,704.60	.000	11/15/2030	20,000.00	2.750	3395
9128337N4	229144	2000	S 0 11-15-30	01/12/2017	13,704.60	.000	11/15/2030	20,000.00	2.750	3395
9128337N4	229278	2000	S 0 11-15-30	01/26/2017	170,557.50	.000	11/15/2030	250,000.00	2.790	3395
9128337N4	229413	2000	S 0 11-15-30	02/02/2017	27,118.80	.000	11/15/2030	40,000.00	2.840	3395
9128337N4	234365	2000	S 0 11-15-30	11/16/2017	71,297.00	.000	11/15/2030	100,000.00	2.620	3395
9128337N4	234937	2000	S 0 11-15-30	01/25/2018	28,018.40	.000	11/15/2030	40,000.00	2.800	3395
9128337N4	235064	2000	S 0 11-15-30	02/02/2018	27,859.20	.000	11/15/2030	40,000.00	2.850	3395
9128337N4	243391	2000	S 0 11-15-30	11/15/2019	31,854.00	.000	11/15/2030	40,000.00	2.081	3395
9128337N4	243634	2000	S 0 11-15-30	12/09/2019	32,563.60	.000	11/15/2030	40,000.00	1.890	3395
9128337N4	243727	2000	S 0 11-15-30	12/16/2019	32,294.80	.000	11/15/2030	40,000.00	1.970	3395
9128337N4	247334	2000	S 0 11-15-30	11/06/2020	36,193.60	.000	11/15/2030	40,000.00	1.000	3395
9128337N4	247474	2000	S 0 11-15-30	11/19/2020	72,157.60	.000	11/15/2030	80,000.00	1.036	3395
9128337N4	247639	2000	S 0 11-15-30	12/03/2020	36,320.80	.000	11/15/2030	40,000.00	.972	3395
9128337N4	247791	2000	S 0 11-15-30	12/14/2020	35,958.96	.000	11/15/2030	40,000.00	1.076	3395
9128337N4	247851	2000	S 0 11-15-30	12/17/2020	36,163.20	.000	11/15/2030	40,000.00	1.020	3395
912803CK7	184848	2000	US TREASURY STRIP (P)	02/28/2008	3,364.63	.000	02/15/2031	10,000.00	4.800	3487
912833XZ8	185238	2000	US TREASURY STRIP	03/27/2008	3,700.00	.000	02/15/2031	10,000.00	4.392	3487
912833XZ8	185629	2000	US TREASURY STRIP	04/16/2008	3,700.00	.000	02/15/2031	10,000.00	4.402	3487
912833XZ8	185893	2000	US TREASURY STRIP	04/28/2008	8,923.25	.000	02/15/2031	25,000.00	4.570	3487
912833XZ8	191131	2000	US TREASURY STRIP	04/13/2009	2,200.00	.000	02/15/2031	5,000.00	3.794	3487
912833XZ8	208709	2000	US TREASURY STRIP	02/16/2012	27,872.00	.000	02/15/2031	50,000.00	3.100	3487
912833XZ8	208880	2000	US TREASURY STRIP	03/05/2012	56,337.00	.000	02/15/2031	100,000.00	3.051	3487
912833XZ8	209019	2000	US TREASURY STRIP	03/19/2012	26,400.00	.000	02/15/2031	50,000.00	3.406	3487
912833XZ8	209144	2000	US TREASURY STRIP	04/05/2012	26,862.00	.000	02/15/2031	50,000.00	3.321	3487
912833XZ8	209936	2000	US TREASURY STRIP	04/30/2012	28,057.50	.000	02/15/2031	50,000.00	3.098	3487
912833XZ8	213298	2000	US TREASURY STRIP	03/25/2013	29,037.50	.000	02/15/2031	50,000.00	3.060	3487



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912833XZ8	213368	2000	US TREASURY STRIP	03/28/2013	58,325.00	.000	02/15/2031	100,000.00	3.037	3487
912833XZ8	213445	2000	US TREASURY STRIP	04/04/2013	29,608.50	.000	02/15/2031	50,000.00	2.954	3487
912833XZ8	213512	2000	US TREASURY STRIP	04/12/2013	61,034.00	.000	02/15/2031	100,000.00	2.786	3487
912833XZ8	214264	2000	US TREASURY STRIP	05/02/2013	61,948.00	.000	02/15/2031	100,000.00	2.710	3487
912833XZ8	216918	2000	US TREASURY STRIP	03/21/2014	137,447.50	.000	02/15/2031	250,000.00	3.570	3487
912833XZ8	220885	2000	US TREASURY STRIP	02/13/2015	27,046.40	.000	02/15/2031	40,000.00	2.460	3487
912833XZ8	222334	2000	US TREASURY STRIP	04/30/2015	27,100.80	.000	02/15/2031	40,000.00	2.480	3487
912833XZ8	225728	2000	USTREASURYSTRIP	03/17/2016	28,046.00	.000	02/15/2031	40,000.00	2.395	3487
912833XZ8	225739	2000	USTREASURYSTRIP	03/17/2016	12,823.55	.000	02/15/2031	18,250.00	2.380	3487
912833XZ8	229667	2000	S 0 02-15-31	02/24/2017	35,208.16	.000	02/15/2031	52,000.00	2.810	3487
912833XZ8	230025	2000	S 0 02-15-31	03/24/2017	270,672.00	.000	02/15/2031	400,000.00	2.830	3487
912833XZ8	230118	2000	S 0 02-15-31	03/30/2017	171,105.00	.000	02/15/2031	250,000.00	2.750	3487
912833XZ8	230223	2000	S 0 02-15-31	04/06/2017	34,428.50	.000	02/15/2031	50,000.00	2.710	3487
912833XZ8	230337	2000	S 0 02-15-31	04/17/2017	27,868.00	.000	02/15/2031	40,000.00	2.630	3487
912833XZ8	230977	2000	S 0 02-15-31	04/28/2017	174,315.00	.000	02/15/2031	250,000.00	2.630	3487
912833XZ8	235204	2000	S 0 02-15-31	02/15/2018	27,091.20	.000	02/15/2031	40,000.00	3.020	3487
912833XZ8	235374	2000	S 0 02-15-31	03/01/2018	27,122.80	.000	02/15/2031	40,000.00	3.020	3487
912833XZ8	235399	2000	S 0 02-15-31	03/01/2018	27,059.20	.000	02/15/2031	40,000.00	3.038	3487
912833XZ8	235459	2000	S 0 02-15-31	03/05/2018	134,866.00	.000	02/15/2031	200,000.00	3.066	3487
912833XZ8	235532	2000	S 0 02-15-31	03/08/2018	27,125.60	.000	02/15/2031	40,000.00	3.024	3487
912833XZ8	236289	2000	S 0 02-15-31	04/26/2018	26,975.20	.000	02/15/2031	40,000.00	3.100	3487
912833XZ8	244741	2000	S 0 02-15-31	03/19/2020	36,443.60	.000	02/15/2031	40,000.00	.855	3487
912833XZ8	244854	2000	S 0 02-15-31	04/02/2020	22,872.00	.000	02/15/2031	25,000.00	.820	3487
912833XZ8	249117	2000	S 0 02-15-31	03/12/2021	33,833.60	.000	02/15/2031	40,000.00	1.693	3487
912833XZ8	249144	2000	S 0 02-15-31	03/12/2021	67,667.20	.000	02/15/2031	80,000.00	1.693	3487
912833XZ8	250119	2000	S 0 02-15-31	05/03/2021	33,637.20	.000	02/15/2031	40,000.00	1.778	3487
9128337P9	186345	2010	US TREASURY STRIP	05/22/2008	2,558,246.44	.000	05/15/2031	7,538,000.00	4.758	3576
9128337P9	186675	2000	US TREASURY STRIP	06/09/2008	8,452.75	.000	05/15/2031	25,000.00	4.785	3576
9128337P9	187238	2000	US TREASURY STRIP	07/11/2008	3,541.30	.000	05/15/2031	10,000.00	4.596	3576
9128337P9	197114	2000	US TREASURY STRIP	05/11/2010	119,704.75	.000	05/15/2031	306,000.00	4.517	3576
9128337P9	197207	2000	US TREASURY STRIP	05/14/2010	9,583.00	.000	05/15/2031	25,000.00	4.618	3576
9128337P9	198714	2000	US TREASURY STRIP	07/13/2010	41,900.00	.000	05/15/2031	100,000.00	4.218	3576
9128337P9	210189	2000	US TREASURY STRIP	05/16/2012	28,844.50	.000	05/15/2031	50,000.00	2.917	3576



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9128337P9	210404	2000	US TREASURY STRIP	06/06/2012	31,877.50	.000	05/15/2031	50,000.00	2.391	3576
9128337P9	210610	2000	US TREASURY STRIP	06/25/2012	30,489.00	.000	05/15/2031	50,000.00	2.636	3576
9128337P9	214716	2000	US TREASURY STRIP	06/17/2013	27,870.50	.000	05/15/2031	50,000.00	3.290	3576
9128337P9	218193	2000	US TREASURY STRIP	06/26/2014	28,414.00	.000	05/15/2031	50,000.00	3.375	3576
9128337P9	218219	2000	US TREASURY STRIP	06/27/2014	28,438.00	.000	05/15/2031	50,000.00	3.370	3576
9128337P9	218589	2000	US TREASURY STRIP	07/31/2014	29,486.50	.000	05/15/2031	50,000.00	3.170	3576
9128337P9	222634	2000	US TREASURY STRIP	05/21/2015	158,265.00	.000	05/15/2031	250,000.00	2.881	3576
9128337P9	226890	2000	US TREASURY STRI ZERO-% 5	05/26/2016	85,387.20	.000	05/15/2031	120,000.00	2.286	3576
9128337P9	227324	2000	US TREASURY STRI ZERO-% 5	07/15/2016	38,160.00	.000	05/15/2031	50,000.00	1.830	3576
9128337P9	227507	2000	US TREASURY STRI ZERO-% 5	07/29/2016	30,148.80	.000	05/15/2031	40,000.00	1.920	3576
9128337P9	227679	2000	US TREASURY STRI ZERO-% 5	08/12/2016	75,152.00	.000	05/15/2031	100,000.00	1.945	3576
9128337P9	231313	2000	S 0 05-15-31	05/11/2017	27,300.00	.000	05/15/2031	40,000.00	2.745	3576
9128337P9	231584	2000	S 0 05-15-31	06/02/2017	27,954.00	.000	05/15/2031	40,000.00	2.585	3576
9128337P9	237027	2000	S 0 05-15-31	06/14/2018	26,985.20	.000	05/15/2031	40,000.00	3.070	3576
9128337P9	237309	2000	S 0 05-15-31	07/06/2018	27,357.60	.000	05/15/2031	40,000.00	2.976	3576
9128337P9	237403	2000	S 0 05-15-31	07/12/2018	27,353.20	.000	05/15/2031	40,000.00	2.981	3576
9128337P9	241264	2000	S 0 05-15-31	05/09/2019	29,186.80	.000	05/15/2031	40,000.00	2.640	3576
9128337P9	241688	2000	S 0 05-15-31	06/21/2019	30,774.40	.000	05/15/2031	40,000.00	2.216	3576
9128337P9	241913	2000	S 0 05-15-31	07/11/2019	30,885.60	.000	05/15/2031	40,000.00	2.195	3576
9128337P9	242036	2000	S 0 05-15-31	07/22/2019	192,035.00	.000	05/15/2031	250,000.00	2.245	3576
9128337P9	242107	2000	S 0 05-15-31	07/26/2019	30,964.00	.000	05/15/2031	40,000.00	2.181	3576
9128337P9	245853	2000	S 0 05-15-31	05/18/2020	36,548.40	.000	05/15/2031	40,000.00	.823	3576
9128337P9	246033	2000	S 0 05-15-31	06/12/2020	35,862.40	.000	05/15/2031	40,000.00	1.002	3576
9128337P9	246095	2000	S 0 05-15-31	06/19/2020	36,071.60	.000	05/15/2031	40,000.00	.950	3576
9128337P9	246260	2000	S 0 05-15-31	07/16/2020	36,646.80	.000	05/15/2031	40,000.00	.810	3576
9128337P9	246282	2000	S 0 05-15-31	07/16/2020	36,646.80	.000	05/15/2031	40,000.00	.810	3576
9128337P9	246323	2000	S 0 05-15-31	07/20/2020	36,689.20	.000	05/15/2031	40,000.00	.800	3576
9128337P9	250346	2000	S 0 05-15-31	05/10/2021	66,992.00	.000	05/15/2031	80,000.00	1.780	3576
9128337P9	250722	2000	S 0 05-15-31	06/11/2021	33,779.60	.000	05/15/2031	40,000.00	1.710	3576
9128337P9	251122	2000	S 0 05-15-31	07/15/2021	34,427.60	.000	05/15/2031	40,000.00	1.531	3576
9128337P9	251146	2000	S 0 05-15-31	07/15/2021	172,382.00	.000	05/15/2031	200,000.00	1.517	3576
9128337P9	251359	2000	S 0 05-15-31	07/30/2021	34,938.00	.000	05/15/2031	40,000.00	1.386	3576
9128334S6	178597	2000	US TREASURY STRIP	10/26/2006	41,082.60	.000	08/15/2031	138,000.00	4.945	3668





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9128334S6	188173	2010	US TREASURY STRIP	09/22/2008	219,709.44	.000	08/15/2031	576,000.00	4.254	3668
9128334S6	211250	2000	US TREASURY STRIP	08/17/2012	29,986.00	.000	08/15/2031	50,000.00	2.710	3668
9128334S6	211310	2000	US TREASURY STRIP	08/22/2012	58,617.00	.000	08/15/2031	100,000.00	2.834	3668
9128334S6	215305	2000	US TREASURY STRIP	08/16/2013	25,575.00	.000	08/15/2031	50,000.00	3.760	3668
9128334S6	215629	2000	US TREASURY STRIP	09/26/2013	25,832.50	.000	08/15/2031	50,000.00	3.727	3668
9128334S6	215892	2000	US TREASURY STRIP	11/01/2013	53,243.00	.000	08/15/2031	100,000.00	3.575	3668
9128334S6	218847	2000	US TREASURY STRIP	08/28/2014	238,956.00	.000	08/15/2031	400,000.00	3.060	3668
9128334S6	219039	2000	US TREASURY STRIP	09/18/2014	58,000.00	.000	08/15/2031	100,000.00	3.248	3668
9128334S6	219288	2000	US TREASURY STRIP	10/17/2014	24,762.40	.000	08/15/2031	40,000.00	2.870	3668
9128334S6	224325	2000	US TREASURY STRIP	10/08/2015	66,189.00	.000	08/15/2031	100,000.00	2.620	3668
9128334S6	224493	2000	USTREASURYSTRI	10/22/2015	66,099.00	.000	08/15/2031	100,000.00	2.635	3668
9128334S6	224571	2000	USTREASURYSTRI	10/29/2015	26,471.60	.000	08/15/2031	40,000.00	2.630	3668
9128334S6	228093	2000	US TREASURY STRI ZERO-% 8	09/23/2016	36,603.50	.000	08/15/2031	50,000.00	2.105	3668
9128334S6	228275	2000	US TREASURY STRI ZERO-% 8	10/14/2016	181,230.00	.000	08/15/2031	250,000.00	2.180	3668
9128334S6	234138	2000	S 0 08-15-31	10/26/2017	27,774.00	.000	08/15/2031	40,000.00	2.660	3668
9128334S6	234162	2000	S 0 08-15-31	10/26/2017	34,765.00	.000	08/15/2031	50,000.00	2.650	3668
9128334S6	234197	2000	S 0 08-15-31	10/27/2017	17,312.75	.000	08/15/2031	25,000.00	2.680	3668
9128334S6	237887	2000	S 0 08-15-31	08/23/2018	82,058.40	.000	08/15/2031	120,000.00	2.950	3668
9128334S6	237903	2000	S 0 08-15-31	08/23/2018	27,352.80	.000	08/15/2031	40,000.00	2.950	3668
9128334S6	237940	2000	S 0 08-15-31	08/23/2018	170,790.00	.000	08/15/2031	250,000.00	2.958	3668
9128334S6	238217	2000	S 0 08-15-31	09/13/2018	27,065.60	.000	08/15/2031	40,000.00	3.046	3668
9128334S6	238682	2000	S 0 08-15-31	10/25/2018	262,636.00	.000	08/15/2031	400,000.00	3.312	3668
9128334S6	242348	2000	S 0 08-15-31	08/19/2019	20,359.50	.000	08/15/2031	25,000.00	1.720	3668
9128334S6	242577	2000	S 0 08-15-31	09/06/2019	82,432.00	.000	08/15/2031	100,000.00	1.625	3668
9128334S6	242670	2000	S 0 08-15-31	09/12/2019	64,759.20	.000	08/15/2031	80,000.00	1.780	3668
9128334S6	242807	2000	S 0 08-15-31	09/23/2019	198,870.00	.000	08/15/2031	250,000.00	1.933	3668
9128334S6	246485	2000	S 0 08-15-31	08/10/2020	36,927.60	.000	08/15/2031	40,000.00	.727	3668
9128334S6	246790	2000	US Treasury Strip 08,15,2031	09/18/2020	72,784.22	.000	08/15/2031	80,000.00	.869	3668
9128334S6	247010	2000	S 0 08-15-31	10/13/2020	35,958.80	.000	08/15/2031	40,000.00	.985	3668
9128334S6	247137	2000	S 0 08-15-31	10/22/2020	36,023.50	.000	08/15/2031	40,000.00	.971	3668
9128337Q7	189272	2000	US TREASURY STRIP	11/21/2008	1,818.25	.000	11/15/2031	5,000.00	4.450	3760
9128337Q7	212200	2000	US TREASURY STRIP	11/30/2012	90,726.00	.000	11/15/2031	150,000.00	2.670	3760
9128337Q7	212331	2000	US TREASURY STRIP	12/13/2012	211,620.50	.000	11/15/2031	350,000.00	2.677	3760



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9128337Q7	212659	2000	US TREASURY STRIP	01/17/2013	28,954.50	.000	11/15/2031	50,000.00	2.923	3760
9128337Q7	216079	2000	US TREASURY STRIP	11/21/2013	25,724.00	.000	11/15/2031	50,000.00	3.730	3760
9128337Q7	216424	2000	US TREASURY STRIP	01/09/2014	50,087.00	.000	11/15/2031	100,000.00	3.912	3760
9128337Q7	219701	2000	US TREASURY STRIP	11/20/2014	151,685.00	.000	11/15/2031	250,000.00	2.963	3760
9128337Q7	220254	2000	US TREASURY STRIP	01/09/2015	33,506.50	.000	11/15/2031	50,000.00	2.390	3760
9128337Q7	220356	2000	US TREASURY STRIP	01/20/2015	66,801.00	.000	11/15/2031	100,000.00	2.413	3760
9128337Q7	220444	2000	US TREASURY STRIP	01/26/2015	68,211.00	.000	11/15/2031	100,000.00	2.290	3760
9128337Q7	220463	2000	US TREASURY STRIP	01/26/2015	33,995.50	.000	11/15/2031	50,000.00	2.309	3760
9128337Q7	220483	2000	US TREASURY STRIP	01/26/2015	27,180.40	.000	11/15/2031	40,000.00	2.313	3760
9128337Q7	220511	2000	US TREASURY STRIP	01/27/2015	170,540.00	.000	11/15/2031	250,000.00	2.290	3760
9128337Q7	220615	2000	US TREASURY STRIP	01/29/2015	169,220.00	.000	11/15/2031	250,000.00	2.338	3760
9128337Q7	225029	2000	USTREASURYSTRI	12/24/2015	163,407.50	.000	11/15/2031	250,000.00	2.693	3760
9128337Q7	225332	2000	USTREASURYSTRI	02/04/2016	67,408.00	.000	11/15/2031	100,000.00	2.515	3760
9128337Q7	228580	2000	US TREASURY STRI ZERO-% 1	11/14/2016	12,776.04	.000	11/15/2031	18,000.00	2.298	3760
9128337Q7	229097	2000	S 0 11-15-31	01/12/2017	13,257.60	.000	11/15/2031	20,000.00	2.790	3760
9128337Q7	229132	2000	S 0 11-15-31	01/12/2017	13,257.60	.000	11/15/2031	20,000.00	2.790	3760
9128337Q7	229279	2000	S 0 11-15-31	01/26/2017	164,930.00	.000	11/15/2031	250,000.00	2.830	3760
9128337Q7	229414	2000	S 0 11-15-31	02/02/2017	26,173.20	.000	11/15/2031	40,000.00	2.890	3760
9128337Q7	234366	2000	S 0 11-15-31	11/16/2017	69,082.00	.000	11/15/2031	100,000.00	2.660	3760
9128337Q7	234938	2000	S 0 11-15-31	01/25/2018	27,176.00	.000	11/15/2031	40,000.00	2.820	3760
9128337Q7	235065	2000	S 0 11-15-31	02/02/2018	27,008.40	.000	11/15/2031	40,000.00	2.870	3760
9128337Q7	243392	2000	S 0 11-15-31	11/15/2019	31,009.20	.000	11/15/2031	40,000.00	2.133	3760
9128337Q7	243635	2000	S 0 11-15-31	12/09/2019	31,768.40	.000	11/15/2031	40,000.00	1.940	3760
9128337Q7	243728	2000	S 0 11-15-31	12/16/2019	31,481.60	.000	11/15/2031	40,000.00	2.020	3760
9128337Q7	247335	2000	S 0 11-15-31	11/06/2020	35,463.20	.000	11/15/2031	40,000.00	1.095	3760
9128337Q7	247475	2000	S 0 11-15-31	11/19/2020	70,825.60	.000	11/15/2031	80,000.00	1.112	3760
9128337Q7	247640	2000	S 0 11-15-31	12/03/2020	35,644.80	.000	11/15/2031	40,000.00	1.055	3760
9128337Q7	247792	2000	S 0 11-15-31	12/14/2020	35,263.42	.000	11/15/2031	40,000.00	1.157	3760
9128337Q7	247852	2000	S 0 11-15-31	12/17/2020	35,487.60	.000	11/15/2031	40,000.00	1.100	3760
9128334T4	184849	2000	US TREASURY STRIP	02/28/2008	3,607.60	.000	02/15/2032	10,000.00	4.300	3852
9128334T4	185239	2000	US TREASURY STRIP	03/27/2008	3,520.00	.000	02/15/2032	10,000.00	4.419	3852
9128334T4	185630	2000	US TREASURY STRIP	04/16/2008	3,550.00	.000	02/15/2032	10,000.00	4.393	3852
9128334T4	185894	2000	US TREASURY STRIP	04/28/2008	8,568.75	.000	02/15/2032	25,000.00	4.550	3852



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9128334T4	191132	2000	US TREASURY STRIP	04/13/2009	2,150.00	.000	02/15/2032	5,000.00	3.729	3852
9128334T4	213299	2000	US TREASURY STRIP	03/25/2013	27,908.00	.000	02/15/2032	50,000.00	3.110	3852
9128334T4	213369	2000	US TREASURY STRIP	03/28/2013	56,007.00	.000	02/15/2032	100,000.00	3.093	3852
9128334T4	213446	2000	US TREASURY STRIP	04/04/2013	28,429.00	.000	02/15/2032	50,000.00	3.015	3852
9128334T4	213513	2000	US TREASURY STRIP	04/12/2013	58,798.00	.000	02/15/2032	100,000.00	2.838	3852
9128334T4	214265	2000	US TREASURY STRIP	05/02/2013	59,636.00	.000	02/15/2032	100,000.00	2.770	3852
9128334T4	216919	2000	US TREASURY STRIP	03/21/2014	131,737.50	.000	02/15/2032	250,000.00	3.610	3852
9128334T4	220887	2000	US TREASURY STRIP	02/13/2015	26,260.40	.000	02/15/2032	40,000.00	2.490	3852
9128334T4	222335	2000	US TREASURY STRIP	04/30/2015	26,179.20	.000	02/15/2032	40,000.00	2.540	3852
9128334T4	225729	2000	USTREASURYSTRIP	03/17/2016	27,251.20	.000	02/15/2032	40,000.00	2.426	3852
9128334T4	225741	2000	USTREASURYSTRIP	03/17/2016	12,445.22	.000	02/15/2032	18,250.00	2.420	3852
9128334T4	229668	2000	S 0 02-15-32	02/24/2017	33,937.28	.000	02/15/2032	52,000.00	2.870	3852
9128334T4	230026	2000	S 0 02-15-32	03/24/2017	261,056.00	.000	02/15/2032	400,000.00	2.885	3852
9128334T4	230121	2000	S 0 02-15-32	03/30/2017	165,257.50	.000	02/15/2032	250,000.00	2.801	3852
9128334T4	230224	2000	S 0 02-15-32	04/06/2017	33,318.50	.000	02/15/2032	50,000.00	2.750	3852
9128334T4	230338	2000	S 0 02-15-32	04/17/2017	26,912.00	.000	02/15/2032	40,000.00	2.690	3852
9128334T4	230978	2000	S 0 02-15-32	04/28/2017	168,337.50	.000	02/15/2032	250,000.00	2.690	3852
9128334T4	235205	2000	S 0 02-15-32	02/15/2018	26,218.80	.000	02/15/2032	40,000.00	3.040	3852
9128334T4	235375	2000	S 0 02-15-32	03/01/2018	26,249.60	.000	02/15/2032	40,000.00	3.040	3852
9128334T4	235400	2000	S 0 02-15-32	03/01/2018	26,158.40	.000	02/15/2032	40,000.00	3.065	3852
9128334T4	235460	2000	S 0 02-15-32	03/05/2018	130,446.00	.000	02/15/2032	200,000.00	3.087	3852
9128334T4	235533	2000	S 0 02-15-32	03/08/2018	26,230.00	.000	02/15/2032	40,000.00	3.050	3852
9128334T4	236290	2000	S 0 02-15-32	04/26/2018	26,087.20	.000	02/15/2032	40,000.00	3.120	3852
9128334T4	244742	2000	S 0 02-15-32	03/19/2020	35,988.80	.000	02/15/2032	40,000.00	.889	3852
9128334T4	244855	2000	S 0 02-15-32	04/02/2020	22,552.00	.000	02/15/2032	25,000.00	.870	3852
9128334T4	249118	2000	S 0 02-15-32	03/12/2021	32,973.60	.000	02/15/2032	40,000.00	1.775	3852
9128334T4	249145	2000	S 0 02-15-32	03/12/2021	65,947.20	.000	02/15/2032	80,000.00	1.775	3852
9128334T4	250120	2000	S 0 02-15-32	05/03/2021	32,772.80	.000	02/15/2032	40,000.00	1.856	3852
9128337R5	186346	2010	US TREASURY STRIP	05/22/2008	2,429,874.30	.000	05/15/2032	7,538,000.00	4.777	3942
9128337R5	186676	2000	US TREASURY STRIP	06/09/2008	8,090.75	.000	05/15/2032	25,000.00	4.770	3942
9128337R5	187239	2000	US TREASURY STRIP	07/11/2008	3,399.00	.000	05/15/2032	10,000.00	4.577	3942
9128337R5	197115	2000	US TREASURY STRIP	05/11/2010	114,450.73	.000	05/15/2032	306,000.00	4.518	3942
9128337R5	197208	2000	US TREASURY STRIP	05/14/2010	9,127.75	.000	05/15/2032	25,000.00	4.632	3942



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9128337R5	198715	2000	US TREASURY STRIP	07/13/2010	40,200.00	.000	05/15/2032	100,000.00	4.217	3942
9128337R5	214717	2000	US TREASURY STRIP	06/17/2013	26,775.50	.000	05/15/2032	50,000.00	3.330	3942
9128337R5	218194	2000	US TREASURY STRIP	06/26/2014	27,300.50	.000	05/15/2032	50,000.00	3.412	3942
9128337R5	218220	2000	US TREASURY STRIP	06/27/2014	27,311.50	.000	05/15/2032	50,000.00	3.410	3942
9128337R5	218590	2000	US TREASURY STRIP	07/31/2014	28,349.00	.000	05/15/2032	50,000.00	3.215	3942
9128337R5	222636	2000	US TREASURY STRIP	05/21/2015	152,347.50	.000	05/15/2032	250,000.00	2.938	3942
9128337R5	226891	2000	US TREASURY STRI ZERO-% 5	05/26/2016	82,810.80	.000	05/15/2032	120,000.00	2.336	3942
9128337R5	227325	2000	US TREASURY STRI ZERO-% 5	07/15/2016	37,149.50	.000	05/15/2032	50,000.00	1.885	3942
9128337R5	227508	2000	US TREASURY STRI ZERO-% 5	07/29/2016	29,302.00	.000	05/15/2032	40,000.00	1.980	3942
9128337R5	227680	2000	US TREASURY STRI ZERO-% 5	08/12/2016	73,195.00	.000	05/15/2032	100,000.00	1.990	3942
9128337R5	231314	2000	S 0 05-15-32	05/11/2017	26,405.20	.000	05/15/2032	40,000.00	2.786	3942
9128337R5	231586	2000	S 0 05-15-32	06/02/2017	27,044.80	.000	05/15/2032	40,000.00	2.635	3942
9128337R5	237026	2000	S 0 05-15-32	06/14/2018	26,104.00	.000	05/15/2032	40,000.00	3.090	3942
9128337R5	237311	2000	S 0 05-15-32	07/06/2018	26,539.60	.000	05/15/2032	40,000.00	2.982	3942
9128337R5	237402	2000	S 0 05-15-32	07/12/2018	26,538.80	.000	05/15/2032	40,000.00	2.986	3942
9128337R5	241265	2000	S 0 05-15-32	05/09/2019	28,285.60	.000	05/15/2032	40,000.00	2.680	3942
9128337R5	241689	2000	S 0 05-15-32	06/21/2019	29,946.80	.000	05/15/2032	40,000.00	2.257	3942
9128337R5	241914	2000	S 0 05-15-32	07/11/2019	30,054.40	.000	05/15/2032	40,000.00	2.238	3942
9128337R5	242032	2000	S 0 05-15-32	07/22/2019	186,802.50	.000	05/15/2032	250,000.00	2.287	3942
9128337R5	242108	2000	S 0 05-15-32	07/26/2019	30,108.00	.000	05/15/2032	40,000.00	2.231	3942
9128337R5	245854	2000	S 0 05-15-32	05/18/2020	36,016.00	.000	05/15/2032	40,000.00	.877	3942
9128337R5	246034	2000	S 0 05-15-32	06/12/2020	35,233.60	.000	05/15/2032	40,000.00	1.067	3942
9128337R5	246096	2000	S 0 05-15-32	06/19/2020	35,448.80	.000	05/15/2032	40,000.00	1.017	3942
9128337R5	246262	2000	S 0 05-15-32	07/16/2020	36,138.00	.000	05/15/2032	40,000.00	.860	3942
9128337R5	246283	2000	S 0 05-15-32	07/16/2020	36,138.00	.000	05/15/2032	40,000.00	.860	3942
9128337R5	246324	2000	S 0 05-15-32	07/20/2020	36,141.60	.000	05/15/2032	40,000.00	.860	3942
9128337R5	250347	2000	S 0 05-15-32	05/10/2021	65,278.40	.000	05/15/2032	80,000.00	1.855	3942
9128337R5	250723	2000	S 0 05-15-32	06/11/2021	32,922.80	.000	05/15/2032	40,000.00	1.790	3942
9128337R5	251123	2000	S 0 05-15-32	07/15/2021	33,623.20	.000	05/15/2032	40,000.00	1.609	3942
9128337R5	251147	2000	S 0 05-15-32	07/15/2021	168,380.00	.000	05/15/2032	200,000.00	1.595	3942
9128337R5	251360	2000	S 0 05-15-32	07/30/2021	34,168.00	.000	05/15/2032	40,000.00	1.465	3942
9128334U1	188174	2010	US TREASURY STRIP	09/22/2008	211,392.00	.000	08/15/2032	576,000.00	4.239	4034
9128334U1	215306	2000	US TREASURY STRIP	08/16/2013	24,502.00	.000	08/15/2032	50,000.00	3.790	4034



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9128334U1	215630	2000	US TREASURY STRIP	09/26/2013	24,740.00	.000	08/15/2032	50,000.00	3.760	4034
9128334U1	215893	2000	US TREASURY STRIP	11/01/2013	50,917.00	.000	08/15/2032	100,000.00	3.625	4034
9128334U1	218848	2000	US TREASURY STRIP	08/28/2014	230,376.00	.000	08/15/2032	400,000.00	3.095	4034
9128334U1	219040	2000	US TREASURY STRIP	09/18/2014	55,900.00	.000	08/15/2032	100,000.00	3.274	4034
9128334U1	219285	2000	US TREASURY STRIP	10/17/2014	23,940.00	.000	08/15/2032	40,000.00	2.900	4034
9128334U1	224326	2000	USTREASURYSTRIP	10/08/2015	63,901.00	.000	08/15/2032	100,000.00	2.675	4034
9128334U1	224494	2000	USTREASURYSTRIP	10/22/2015	63,913.00	.000	08/15/2032	100,000.00	2.680	4034
9128334U1	224556	2000	USTREASURYSTRIP	10/29/2015	25,555.20	.000	08/15/2032	40,000.00	2.685	4034
9128334U1	228095	2000	US TREASURY STRI ZERO-% 8	09/23/2016	35,536.00	.000	08/15/2032	50,000.00	2.160	4034
9128334U1	228276	2000	US TREASURY STRI ZERO-% 8	10/14/2016	175,682.50	.000	08/15/2032	250,000.00	2.240	4034
9128334U1	234139	2000	S 0 08-15-32	10/26/2017	26,931.60	.000	08/15/2032	40,000.00	2.690	4034
9128334U1	234163	2000	S 0 08-15-32	10/26/2017	33,664.50	.000	08/15/2032	50,000.00	2.690	4034
9128334U1	234198	2000	S 0 08-15-32	10/27/2017	16,784.25	.000	08/15/2032	25,000.00	2.710	4034
9128334U1	237886	2000	S 0 08-15-32	08/23/2018	79,471.20	.000	08/15/2032	120,000.00	2.970	4034
9128334U1	237904	2000	S 0 08-15-32	08/23/2018	26,526.80	.000	08/15/2032	40,000.00	2.960	4034
9128334U1	237941	2000	S 0 08-15-32	08/23/2018	165,577.50	.000	08/15/2032	250,000.00	2.969	4034
9128334U1	238218	2000	S 0 08-15-32	09/13/2018	26,227.20	.000	08/15/2032	40,000.00	3.055	4034
9128334U1	238681	2000	S 0 08-15-32	10/25/2018	253,700.00	.000	08/15/2032	400,000.00	3.325	4034
9128334U1	242349	2000	S 0 08-15-32	08/19/2019	19,911.00	.000	08/15/2032	25,000.00	1.760	4034
9128334U1	242578	2000	S 0 08-15-32	09/06/2019	80,691.00	.000	08/15/2032	100,000.00	1.665	4034
9128334U1	242671	2000	S 0 08-15-32	09/12/2019	63,312.00	.000	08/15/2032	80,000.00	1.818	4034
9128334U1	242808	2000	S 0 08-15-32	09/23/2019	194,235.00	.000	08/15/2032	250,000.00	1.967	4034
9128334U1	246486	2000	S 0 08-15-32	08/10/2020	36,428.80	.000	08/15/2032	40,000.00	.780	4034
9128334U1	246791	2000	US Treasury Strip 08,15,2032	09/18/2020	71,589.61	.000	08/15/2032	80,000.00	.935	4034
9128334U1	247011	2000	S 0 08-15-32	10/13/2020	35,306.40	.000	08/15/2032	40,000.00	1.057	4034
9128334U1	247138	2000	S 0 08-15-32	10/22/2020	35,377.80	.000	08/15/2032	40,000.00	1.042	4034
9128337S3	189274	2000	US TREASURY STRIP	11/21/2008	1,802.35	.000	11/15/2032	5,000.00	4.300	4126
9128337S3	212660	2000	US TREASURY STRIP	01/17/2013	27,918.00	.000	11/15/2032	50,000.00	2.961	4126
9128337S3	216080	2000	US TREASURY STRIP	11/21/2013	24,560.50	.000	11/15/2032	50,000.00	3.780	4126
9128337S3	216425	2000	US TREASURY STRIP	01/09/2014	47,935.00	.000	11/15/2032	100,000.00	3.940	4126
9128337S3	219702	2000	US TREASURY STRIP	11/20/2014	146,565.00	.000	11/15/2032	250,000.00	2.991	4126
9128337S3	220255	2000	US TREASURY STRIP	01/09/2015	32,604.50	.000	11/15/2032	50,000.00	2.410	4126
9128337S3	220357	2000	US TREASURY STRIP	01/20/2015	64,979.00	.000	11/15/2032	100,000.00	2.434	4126



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9128337S3	220445	2000	US TREASURY STRIP	01/26/2015	66,441.00	.000	11/15/2032	100,000.00	2.310	4126
9128337S3	220464	2000	US TREASURY STRIP	01/26/2015	33,136.00	.000	11/15/2032	50,000.00	2.325	4126
9128337S3	220484	2000	US TREASURY STRIP	01/26/2015	26,474.00	.000	11/15/2032	40,000.00	2.332	4126
9128337S3	220512	2000	US TREASURY STRIP	01/27/2015	166,115.00	.000	11/15/2032	250,000.00	2.310	4126
9128337S3	220616	2000	US TREASURY STRIP	01/29/2015	165,100.00	.000	11/15/2032	250,000.00	2.346	4126
9128337S3	225030	2000	USTREASURYSTRIP	12/24/2015	157,917.50	.000	11/15/2032	250,000.00	2.738	4126
9128337S3	225333	2000	USTREASURYSTRIP	02/04/2016	64,965.00	.000	11/15/2032	100,000.00	2.587	4126
9128337S3	228581	2000	US TREASURY STRI ZERO-% 1	11/14/2016	13,071.24	.000	11/15/2032	19,000.00	2.351	4126
9128337S3	229101	2000	S 0 11-15-32	01/12/2017	12,835.00	.000	11/15/2032	20,000.00	2.820	4126
9128337S3	229133	2000	S 0 11-15-32	01/12/2017	12,835.00	.000	11/15/2032	20,000.00	2.820	4126
9128337S3	229280	2000	S 0 11-15-32	01/26/2017	159,365.00	.000	11/15/2032	250,000.00	2.870	4126
9128337S3	229415	2000	S 0 11-15-32	02/02/2017	25,314.80	.000	11/15/2032	40,000.00	2.920	4126
9128337S3	234367	2000	S 0 11-15-32	11/16/2017	66,884.00	.000	11/15/2032	100,000.00	2.700	4126
9128337S3	234939	2000	S 0 11-15-32	01/25/2018	26,348.40	.000	11/15/2032	40,000.00	2.840	4126
9128337S3	235066	2000	S 0 11-15-32	02/02/2018	26,173.20	.000	11/15/2032	40,000.00	2.890	4126
9128337S3	243393	2000	S 0 11-15-32	11/15/2019	30,198.80	.000	11/15/2032	40,000.00	2.174	4126
9128337S3	243636	2000	S 0 11-15-32	12/09/2019	31,001.60	.000	11/15/2032	40,000.00	1.980	4126
9128337S3	243729	2000	S 0 11-15-32	12/16/2019	30,737.20	.000	11/15/2032	40,000.00	2.050	4126
9128337S3	247336	2000	S 0 11-15-32	11/06/2020	34,806.40	.000	11/15/2032	40,000.00	1.160	4126
9128337S3	247476	2000	S 0 11-15-32	11/19/2020	69,471.20	.000	11/15/2032	80,000.00	1.181	4126
9128337S3	247641	2000	S 0 11-15-32	12/03/2020	35,000.00	.000	11/15/2032	40,000.00	1.121	4126
9128337S3	247793	2000	S 0 11-15-32	12/14/2020	34,585.16	.000	11/15/2032	40,000.00	1.224	4126
9128337S3	247853	2000	S 0 11-15-32	12/17/2020	34,810.40	.000	11/15/2032	40,000.00	1.170	4126
9128334V9	185240	2000	US TREASURY STRIP	03/27/2008	3,395.00	.000	02/15/2033	10,000.00	4.388	4218
9128334V9	185631	2000	US TREASURY STRIP	04/16/2008	3,425.00	.000	02/15/2033	10,000.00	4.362	4218
9128334V9	185895	2000	US TREASURY STRIP	04/28/2008	8,192.00	.000	02/15/2033	25,000.00	4.550	4218
9128334V9	191133	2000	US TREASURY STRIP	04/13/2009	2,100.00	.000	02/15/2033	5,000.00	3.672	4218
9128334V9	213370	2000	US TREASURY STRIP	03/28/2013	53,837.00	.000	02/15/2033	100,000.00	3.138	4218
9128334V9	216920	2000	US TREASURY STRIP	03/21/2014	126,167.50	.000	02/15/2033	250,000.00	3.650	4218
9128334V9	220888	2000	US TREASURY STRIP	02/13/2015	25,527.60	.000	02/15/2033	40,000.00	2.510	4218
9128334V9	222337	2000	US TREASURY STRIP	04/30/2015	25,347.60	.000	02/15/2033	40,000.00	2.580	4218
9128334V9	225731	2000	USTREASURYSTRIP	03/17/2016	26,375.60	.000	02/15/2033	40,000.00	2.477	4218
9128334V9	225743	2000	USTREASURYSTRIP	03/17/2016	12,048.28	.000	02/15/2033	18,250.00	2.470	4218



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9128334V9	229669	2000	S 0 02-15-33	02/24/2017	32,802.64	.000	02/15/2033	52,000.00	2.905	4218
9128334V9	230027	2000	S 0 02-15-33	03/24/2017	252,100.00	.000	02/15/2033	400,000.00	2.925	4218
9128334V9	230122	2000	S 0 02-15-33	03/30/2017	159,667.50	.000	02/15/2033	250,000.00	2.843	4218
9128334V9	230225	2000	S 0 02-15-33	04/06/2017	32,168.00	.000	02/15/2033	50,000.00	2.800	4218
9128334V9	230339	2000	S 0 02-15-33	04/17/2017	26,039.20	.000	02/15/2033	40,000.00	2.730	4218
9128334V9	230979	2000	S 0 02-15-33	04/28/2017	162,880.00	.000	02/15/2033	250,000.00	2.730	4218
9128334V9	235206	2000	S 0 02-15-33	02/15/2018	25,364.80	.000	02/15/2033	40,000.00	3.060	4218
9128334V9	235376	2000	S 0 02-15-33	03/01/2018	25,394.40	.000	02/15/2033	40,000.00	3.060	4218
9128334V9	235401	2000	S 0 02-15-33	03/01/2018	25,304.00	.000	02/15/2033	40,000.00	3.084	4218
9128334V9	235461	2000	S 0 02-15-33	03/05/2018	126,176.00	.000	02/15/2033	200,000.00	3.105	4218
9128334V9	235534	2000	S 0 02-15-33	03/08/2018	25,373.20	.000	02/15/2033	40,000.00	3.070	4218
9128334V9	236291	2000	S 0 02-15-33	04/26/2018	25,254.80	.000	02/15/2033	40,000.00	3.130	4218
9128334V9	244743	2000	S 0 02-15-33	03/19/2020	35,533.60	.000	02/15/2033	40,000.00	.919	4218
9128334V9	244856	2000	S 0 02-15-33	04/02/2020	22,242.75	.000	02/15/2033	25,000.00	.910	4218
9128334V9	249119	2000	S 0 02-15-33	03/12/2021	32,072.00	.000	02/15/2033	40,000.00	1.860	4218
9128334V9	249146	2000	S 0 02-15-33	03/12/2021	64,129.60	.000	02/15/2033	80,000.00	1.862	4218
9128334V9	250121	2000	S 0 02-15-33	05/03/2021	31,889.20	.000	02/15/2033	40,000.00	1.932	4218
9128337T1	186347	2010	US TREASURY STRIP	05/22/2008	2,332,634.10	.000	05/15/2033	7,538,000.00	4.751	4307
9128337T1	186677	2000	US TREASURY STRIP	06/09/2008	7,699.50	.000	05/15/2033	25,000.00	4.780	4307
9128337T1	187240	2000	US TREASURY STRIP	07/11/2008	3,258.10	.000	05/15/2033	10,000.00	4.565	4307
9128337T1	197116	2000	US TREASURY STRIP	05/11/2010	109,083.49	.000	05/15/2033	306,000.00	4.533	4307
9128337T1	197209	2000	US TREASURY STRIP	05/14/2010	8,693.75	.000	05/15/2033	25,000.00	4.645	4307
9128337T1	198716	2000	US TREASURY STRIP	07/13/2010	38,350.00	.000	05/15/2033	100,000.00	4.241	4307
9128337T1	218195	2000	US TREASURY STRIP	06/26/2014	26,236.00	.000	05/15/2033	50,000.00	3.444	4307
9128337T1	218221	2000	US TREASURY STRIP	06/27/2014	26,142.00	.000	05/15/2033	50,000.00	3.464	4307
9128337T1	218591	2000	US TREASURY STRIP	07/31/2014	27,307.50	.000	05/15/2033	50,000.00	3.245	4307
9128337T1	222635	2000	US TREASURY STRIP	05/21/2015	146,737.50	.000	05/15/2033	250,000.00	2.985	4307
9128337T1	226892	2000	US TREASURY STRI ZERO-% 5	05/26/2016	80,301.60	.000	05/15/2033	120,000.00	2.381	4307
9128337T1	227326	2000	US TREASURY STRI ZERO-% 5	07/15/2016	36,186.50	.000	05/15/2033	50,000.00	1.930	4307
9128337T1	227509	2000	US TREASURY STRI ZERO-% 5	07/29/2016	28,468.80	.000	05/15/2033	40,000.00	2.035	4307
9128337T1	227681	2000	US TREASURY STRI ZERO-% 5	08/12/2016	71,286.00	.000	05/15/2033	100,000.00	2.030	4307
9128337T1	231315	2000	S 0 05-15-33	05/11/2017	25,498.80	.000	05/15/2033	40,000.00	2.832	4307
9128337T1	231588	2000	S 0 05-15-33	06/02/2017	26,160.00	.000	05/15/2033	40,000.00	2.680	4307



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9128337T1	237025	2000	S 0 05-15-33	06/14/2018	25,315.60	.000	05/15/2033	40,000.00	3.090	4307
9128337T1	237312	2000	S 0 05-15-33	07/06/2018	25,758.80	.000	05/15/2033	40,000.00	2.984	4307
9128337T1	237401	2000	S 0 05-15-33	07/12/2018	25,758.00	.000	05/15/2033	40,000.00	2.987	4307
9128337T1	241266	2000	S 0 05-15-33	05/09/2019	27,428.40	.000	05/15/2033	40,000.00	2.710	4307
9128337T1	241690	2000	S 0 05-15-33	06/21/2019	29,118.00	.000	05/15/2033	40,000.00	2.298	4307
9128337T1	241915	2000	S 0 05-15-33	07/11/2019	29,232.00	.000	05/15/2033	40,000.00	2.278	4307
9128337T1	242034	2000	S 0 05-15-33	07/22/2019	181,435.00	.000	05/15/2033	250,000.00	2.334	4307
9128337T1	242109	2000	S 0 05-15-33	07/26/2019	29,267.20	.000	05/15/2033	40,000.00	2.276	4307
9128337T1	245855	2000	S 0 05-15-33	05/18/2020	35,458.80	.000	05/15/2033	40,000.00	.930	4307
9128337T1	246035	2000	S 0 05-15-33	06/12/2020	34,584.00	.000	05/15/2033	40,000.00	1.129	4307
9128337T1	246097	2000	S 0 05-15-33	06/19/2020	34,848.40	.000	05/15/2033	40,000.00	1.071	4307
9128337T1	246264	2000	S 0 05-15-33	07/16/2020	35,555.60	.000	05/15/2033	40,000.00	.920	4307
9128337T1	246284	2000	S 0 05-15-33	07/16/2020	35,555.60	.000	05/15/2033	40,000.00	.920	4307
9128337T1	246325	2000	S 0 05-15-33	07/20/2020	35,604.80	.000	05/15/2033	40,000.00	.910	4307
9128337T1	250348	2000	S 0 05-15-33	05/10/2021	63,476.80	.000	05/15/2033	80,000.00	1.935	4307
9128337T1	250724	2000	S 0 05-15-33	06/11/2021	31,999.20	.000	05/15/2033	40,000.00	1.880	4307
9128337T1	251124	2000	S 0 05-15-33	07/15/2021	32,845.20	.000	05/15/2033	40,000.00	1.672	4307
9128337T1	251148	2000	S 0 05-15-33	07/15/2021	164,486.00	.000	05/15/2033	200,000.00	1.659	4307
9128337T1	251361	2000	S 0 05-15-33	07/30/2021	33,398.00	.000	05/15/2033	40,000.00	1.535	4307
9128334W7	188175	2010	US TREASURY STRIP	09/22/2008	202,705.92	.000	08/15/2033	576,000.00	4.239	4399
9128334W7	218849	2000	US TREASURY STRIP	08/28/2014	222,368.00	.000	08/15/2033	400,000.00	3.120	4399
9128334W7	219041	2000	US TREASURY STRIP	09/18/2014	53,750.00	.000	08/15/2033	100,000.00	3.311	4399
9128334W7	219274	2000	US TREASURY STRIP	10/17/2014	23,088.80	.000	08/15/2033	40,000.00	2.940	4399
9128334W7	224327	2000	USTREASURYSTRI	10/08/2015	61,680.00	.000	08/15/2033	100,000.00	2.725	4399
9128334W7	224495	2000	USTREASURYSTRI	10/22/2015	61,689.00	.000	08/15/2033	100,000.00	2.730	4399
9128334W7	224557	2000	USTREASURYSTRI	10/29/2015	24,678.00	.000	08/15/2033	40,000.00	2.732	4399
9128334W7	228096	2000	US TREASURY STRI ZERO-% 8	09/23/2016	34,520.50	.000	08/15/2033	50,000.00	2.205	4399
9128334W7	228277	2000	US TREASURY STRI ZERO-% 8	10/14/2016	170,105.00	.000	08/15/2033	250,000.00	2.300	4399
9128334W7	234140	2000	S 0 08-15-33	10/26/2017	26,058.40	.000	08/15/2033	40,000.00	2.730	4399
9128334W7	234164	2000	S 0 08-15-33	10/26/2017	32,624.00	.000	08/15/2033	50,000.00	2.720	4399
9128334W7	234199	2000	S 0 08-15-33	10/27/2017	16,237.00	.000	08/15/2033	25,000.00	2.750	4399
9128334W7	237885	2000	S 0 08-15-33	08/23/2018	77,162.40	.000	08/15/2033	120,000.00	2.970	4399
9128334W7	237905	2000	S 0 08-15-33	08/23/2018	25,720.80	.000	08/15/2033	40,000.00	2.970	4399





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9128334W7	237942	2000	S 0 08-15-33	08/23/2018	160,577.50	.000	08/15/2033	250,000.00	2.977	4399
9128334W7	238219	2000	S 0 08-15-33	09/13/2018	25,410.40	.000	08/15/2033	40,000.00	3.064	4399
9128334W7	238680	2000	S 0 08-15-33	10/25/2018	245,112.00	.000	08/15/2033	400,000.00	3.335	4399
9128334W7	242350	2000	S 0 08-15-33	08/19/2019	19,456.75	.000	08/15/2033	25,000.00	1.800	4399
9128334W7	242579	2000	S 0 08-15-33	09/06/2019	78,859.00	.000	08/15/2033	100,000.00	1.711	4399
9128334W7	242672	2000	S 0 08-15-33	09/12/2019	61,834.40	.000	08/15/2033	80,000.00	1.858	4399
9128334W7	242809	2000	S 0 08-15-33	09/23/2019	189,880.00	.000	08/15/2033	250,000.00	1.990	4399
9128334W7	246487	2000	S 0 08-15-33	08/10/2020	35,950.00	.000	08/15/2033	40,000.00	.822	4399
9128334W7	246792	2000	US Treasury Strip 08,15,2033	09/18/2020	70,375.85	.000	08/15/2033	80,000.00	.996	4399
9128334W7	247012	2000	S 0 08-15-33	10/13/2020	34,625.20	.000	08/15/2033	40,000.00	1.127	4399
9128334W7	247139	2000	S 0 08-15-33	10/22/2020	34,736.41	.000	08/15/2033	40,000.00	1.104	4399
9128337U8	189275	2000	US TREASURY STRIP	11/21/2008	1,727.25	.000	11/15/2033	5,000.00	4.300	4491
9128337U8	216426	2000	US TREASURY STRIP	01/09/2014	45,822.00	.000	11/15/2033	100,000.00	3.971	4491
9128337U8	219703	2000	US TREASURY STRIP	11/20/2014	141,650.00	.000	11/15/2033	250,000.00	3.015	4491
9128337U8	220256	2000	US TREASURY STRIP	01/09/2015	31,833.00	.000	11/15/2033	50,000.00	2.410	4491
9128337U8	220358	2000	US TREASURY STRIP	01/20/2015	63,356.00	.000	11/15/2033	100,000.00	2.440	4491
9128337U8	220446	2000	US TREASURY STRIP	01/26/2015	64,873.00	.000	11/15/2033	100,000.00	2.315	4491
9128337U8	220465	2000	US TREASURY STRIP	01/26/2015	32,367.00	.000	11/15/2033	50,000.00	2.327	4491
9128337U8	220485	2000	US TREASURY STRIP	01/26/2015	25,843.20	.000	11/15/2033	40,000.00	2.337	4491
9128337U8	220513	2000	US TREASURY STRIP	01/27/2015	162,342.50	.000	11/15/2033	250,000.00	2.310	4491
9128337U8	220617	2000	US TREASURY STRIP	01/29/2015	161,355.00	.000	11/15/2033	250,000.00	2.344	4491
9128337U8	225031	2000	USTREASURYSTRIP	12/24/2015	152,427.50	.000	11/15/2033	250,000.00	2.784	4491
9128337U8	225334	2000	USTREASURYSTRIP	02/04/2016	62,696.00	.000	11/15/2033	100,000.00	2.644	4491
9128337U8	228582	2000	US TREASURY STRI ZERO-% 1	11/14/2016	11,987.82	.000	11/15/2033	18,000.00	2.405	4491
9128337U8	229103	2000	S 0 11-15-33	01/12/2017	12,397.80	.000	11/15/2033	20,000.00	2.860	4491
9128337U8	229134	2000	S 0 11-15-33	01/12/2017	12,397.80	.000	11/15/2033	20,000.00	2.860	4491
9128337U8	229281	2000	S 0 11-15-33	01/26/2017	154,120.00	.000	11/15/2033	250,000.00	2.900	4491
9128337U8	229400	2000	S 0 11-15-33	02/02/2017	24,429.20	.000	11/15/2033	40,000.00	2.960	4491
9128337U8	234368	2000	S 0 11-15-33	11/16/2017	64,806.00	.000	11/15/2033	100,000.00	2.730	4491
9128337U8	234940	2000	S 0 11-15-33	01/25/2018	25,536.00	.000	11/15/2033	40,000.00	2.860	4491
9128337U8	235067	2000	S 0 11-15-33	02/02/2018	25,354.00	.000	11/15/2033	40,000.00	2.910	4491
9128337U8	243394	2000	S 0 11-15-33	11/15/2019	29,390.00	.000	11/15/2033	40,000.00	2.214	4491
9128337U8	243637	2000	S 0 11-15-33	12/09/2019	30,188.00	.000	11/15/2033	40,000.00	2.030	4491



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9128337U8	243730	2000	S 0 11-15-33	12/16/2019	29,951.20	.000	11/15/2033	40,000.00	2.090	4491
9128337U8	247337	2000	S 0 11-15-33	11/06/2020	34,117.60	.000	11/15/2033	40,000.00	1.225	4491
9128337U8	247477	2000	S 0 11-15-33	11/19/2020	68,066.40	.000	11/15/2033	80,000.00	1.248	4491
9128337U8	247642	2000	S 0 11-15-33	12/03/2020	34,366.80	.000	11/15/2033	40,000.00	1.176	4491
9128337U8	247794	2000	S 0 11-15-33	12/14/2020	33,892.62	.000	11/15/2033	40,000.00	1.287	4491
9128337U8	247854	2000	S 0 11-15-33	12/17/2020	34,186.80	.000	11/15/2033	40,000.00	1.220	4491
9128334X5	185241	2000	US TREASURY STRIP	03/27/2008	3,250.00	.000	02/15/2034	10,000.00	6.638	4583
9128334X5	185637	2000	US TREASURY STRIP	04/16/2008	3,300.00	.000	02/15/2034	10,000.00	6.546	4583
9128334X5	185897	2000	US TREASURY STRIP	04/28/2008	7,851.25	.000	02/15/2034	25,000.00	6.844	4583
9128334X5	191134	2000	US TREASURY STRIP	04/13/2009	2,050.00	.000	02/15/2034	5,000.00	5.248	4583
9128334X5	213371	2000	US TREASURY STRIP	03/28/2013	51,738.00	.000	02/15/2034	100,000.00	3.865	4583
9128334X5	220890	2000	US TREASURY STRIP	02/13/2015	24,852.00	.000	02/15/2034	40,000.00	2.784	4583
9128334X5	222338	2000	US TREASURY STRIP	04/30/2015	24,569.20	.000	02/15/2034	40,000.00	2.852	4583
9128334X5	225733	2000	USTREASURYSTRIP	03/17/2016	25,461.20	.000	02/15/2034	40,000.00	2.642	4583
9128334X5	225745	2000	USTREASURYSTRIP	03/17/2016	11,632.00	.000	02/15/2034	18,250.00	2.634	4583
9128334X5	229670	2000	S 0 02-15-34	02/24/2017	31,631.08	.000	02/15/2034	52,000.00	2.950	4583
9128334X5	230028	2000	S 0 02-15-34	03/24/2017	243,056.00	.000	02/15/2034	400,000.00	2.970	4583
9128334X5	230123	2000	S 0 02-15-34	03/30/2017	154,300.00	.000	02/15/2034	250,000.00	2.879	4583
9128334X5	230226	2000	S 0 02-15-34	04/06/2017	31,027.00	.000	02/15/2034	50,000.00	2.850	4583
9128334X5	230340	2000	S 0 02-15-34	04/17/2017	25,133.20	.000	02/15/2034	40,000.00	2.780	4583
9128334X5	230980	2000	S 0 02-15-34	04/28/2017	157,215.00	.000	02/15/2034	250,000.00	2.780	4583
9128334X5	235207	2000	S 0 02-15-34	02/15/2018	24,567.20	.000	02/15/2034	40,000.00	3.070	4583
9128334X5	235377	2000	S 0 02-15-34	03/01/2018	24,557.60	.000	02/15/2034	40,000.00	3.080	4583
9128334X5	235402	2000	S 0 02-15-34	03/01/2018	24,468.40	.000	02/15/2034	40,000.00	3.103	4583
9128334X5	235462	2000	S 0 02-15-34	03/05/2018	122,174.00	.000	02/15/2034	200,000.00	3.114	4583
9128334X5	235535	2000	S 0 02-15-34	03/08/2018	24,554.80	.000	02/15/2034	40,000.00	3.084	4583
9128334X5	236292	2000	S 0 02-15-34	04/26/2018	24,482.80	.000	02/15/2034	40,000.00	3.130	4583
9128334X5	244744	2000	S 0 02-15-34	03/19/2020	35,112.00	.000	02/15/2034	40,000.00	.939	4583
9128334X5	244857	2000	S 0 02-15-34	04/02/2020	21,860.00	.000	02/15/2034	25,000.00	.970	4583
9128334X5	249120	2000	S 0 02-15-34	03/12/2021	31,182.80	.000	02/15/2034	40,000.00	1.935	4583
9128334X5	249147	2000	S 0 02-15-34	03/12/2021	62,349.60	.000	02/15/2034	80,000.00	1.937	4583
9128334X5	250122	2000	S 0 02-15-34	05/03/2021	31,010.00	.000	02/15/2034	40,000.00	2.001	4583
9128337V6	186678	2000	US TREASURY STRIP	06/09/2008	7,362.75	.000	05/15/2034	25,000.00	4.770	4672



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9128337V6	187241	2000	US TREASURY STRIP	07/11/2008	3,117.50	.000	05/15/2034	10,000.00	4.561	4672
9128337V6	197117	2000	US TREASURY STRIP	05/11/2010	104,429.23	.000	05/15/2034	306,000.00	4.528	4672
9128337V6	197210	2000	US TREASURY STRIP	05/14/2010	8,303.75	.000	05/15/2034	25,000.00	4.645	4672
9128337V6	198717	2000	US TREASURY STRIP	07/13/2010	36,650.00	.000	05/15/2034	100,000.00	4.255	4672
9128337V6	222633	2000	US TREASURY STRIP	05/21/2015	141,057.50	.000	05/15/2034	250,000.00	3.037	4672
9128337V6	226893	2000	US TREASURY STRI ZERO-% 5	05/26/2016	77,565.60	.000	05/15/2034	120,000.00	2.443	4672
9128337V6	227327	2000	US TREASURY STRI ZERO-% 5	07/15/2016	35,154.50	.000	05/15/2034	50,000.00	1.985	4672
9128337V6	227510	2000	US TREASURY NOTE ZERO-%	07/29/2016	27,629.20	.000	05/15/2034	40,000.00	2.090	4672
9128337V6	227682	2000	US TREASURY STRI ZERO-% 5	08/12/2016	69,127.00	.000	05/15/2034	100,000.00	2.090	4672
9128337V6	231292	2000	S 0 05-15-34	05/11/2017	24,601.20	.000	05/15/2034	40,000.00	2.878	4672
9128337V6	231590	2000	S 0 05-15-34	06/02/2017	25,260.40	.000	05/15/2034	40,000.00	2.730	4672
9128337V6	237024	2000	S 0 05-15-34	06/14/2018	24,512.80	.000	05/15/2034	40,000.00	3.100	4672
9128337V6	237313	2000	S 0 05-15-34	07/06/2018	24,991.20	.000	05/15/2034	40,000.00	2.988	4672
9128337V6	237400	2000	S 0 05-15-34	07/12/2018	25,022.40	.000	05/15/2034	40,000.00	2.983	4672
9128337V6	241267	2000	S 0 05-15-34	05/09/2019	26,542.40	.000	05/15/2034	40,000.00	2.750	4672
9128337V6	241691	2000	S 0 05-15-34	06/21/2019	28,318.40	.000	05/15/2034	40,000.00	2.331	4672
9128337V6	241916	2000	S 0 05-15-34	07/11/2019	28,412.40	.000	05/15/2034	40,000.00	2.317	4672
9128337V6	242035	2000	S 0 05-15-34	07/22/2019	176,242.50	.000	05/15/2034	250,000.00	2.374	4672
9128337V6	242110	2000	S 0 05-15-34	07/26/2019	28,412.00	.000	05/15/2034	40,000.00	2.324	4672
9128337V6	245856	2000	S 0 05-15-34	05/18/2020	34,906.80	.000	05/15/2034	40,000.00	.976	4672
9128337V6	246036	2000	S 0 05-15-34	06/12/2020	33,951.20	.000	05/15/2034	40,000.00	1.181	4672
9128337V6	246098	2000	S 0 05-15-34	06/19/2020	34,212.00	.000	05/15/2034	40,000.00	1.127	4672
9128337V6	246265	2000	S 0 05-15-34	07/16/2020	34,989.20	.000	05/15/2034	40,000.00	.970	4672
9128337V6	246285	2000	S 0 05-15-34	07/16/2020	34,989.20	.000	05/15/2034	40,000.00	.970	4672
9128337V6	246326	2000	S 0 05-15-34	07/20/2020	35,089.20	.000	05/15/2034	40,000.00	.950	4672
9128337V6	250349	2000	S 0 05-15-34	05/10/2021	61,747.20	.000	05/15/2034	80,000.00	2.000	4672
9128337V6	250725	2000	S 0 05-15-34	06/11/2021	31,205.60	.000	05/15/2034	40,000.00	1.930	4672
9128337V6	251125	2000	S 0 05-15-34	07/15/2021	32,077.20	.000	05/15/2034	40,000.00	1.727	4672
9128337V6	251149	2000	S 0 05-15-34	07/15/2021	160,664.00	.000	05/15/2034	200,000.00	1.714	4672
9128337V6	251362	2000	S 0 05-15-34	07/30/2021	32,645.60	.000	05/15/2034	40,000.00	1.594	4672
9128334Y3	218850	2000	US TREASURY STRIP	08/28/2014	214,320.00	.000	08/15/2034	400,000.00	3.150	4764
9128334Y3	219276	2000	US TREASURY STRIP	10/17/2014	22,337.20	.000	08/15/2034	40,000.00	2.960	4764
9128334Y3	224328	2000	USTREASURYSTRIP	10/08/2015	59,532.00	.000	08/15/2034	100,000.00	2.770	4764



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9128334Y3	224466	2000	USTREASURYSTRIP	10/22/2015	59,484.00	.000	08/15/2034	100,000.00	2.780	4764
9128334Y3	224558	2000	USTREASURYSTRIP	10/29/2015	23,804.40	.000	08/15/2034	40,000.00	2.780	4764
9128334Y3	228097	2000	US TREASURY STRI ZERO-% 8	09/23/2016	33,415.00	.000	08/15/2034	50,000.00	2.265	4764
9128334Y3	228278	2000	US TREASURY STRI ZERO-% 8	10/14/2016	164,655.00	.000	08/15/2034	250,000.00	2.355	4764
9128334Y3	234141	2000	S 0 08-15-34	10/26/2017	25,235.60	.000	08/15/2034	40,000.00	2.760	4764
9128334Y3	234165	2000	S 0 08-15-34	10/26/2017	31,596.50	.000	08/15/2034	50,000.00	2.750	4764
9128334Y3	234200	2000	S 0 08-15-34	10/27/2017	15,721.25	.000	08/15/2034	25,000.00	2.780	4764
9128334Y3	237884	2000	S 0 08-15-34	08/23/2018	74,920.80	.000	08/15/2034	120,000.00	2.970	4764
9128334Y3	237906	2000	S 0 08-15-34	08/23/2018	24,973.60	.000	08/15/2034	40,000.00	2.970	4764
9128334Y3	237943	2000	S 0 08-15-34	08/23/2018	155,855.00	.000	08/15/2034	250,000.00	2.979	4764
9128334Y3	238220	2000	S 0 08-15-34	09/13/2018	24,618.40	.000	08/15/2034	40,000.00	3.072	4764
9128334Y3	238679	2000	S 0 08-15-34	10/25/2018	236,588.00	.000	08/15/2034	400,000.00	3.350	4764
9128334Y3	242351	2000	S 0 08-15-34	08/19/2019	18,998.00	.000	08/15/2034	25,000.00	1.840	4764
9128334Y3	242580	2000	S 0 08-15-34	09/06/2019	77,009.00	.000	08/15/2034	100,000.00	1.756	4764
9128334Y3	242673	2000	S 0 08-15-34	09/12/2019	60,343.20	.000	08/15/2034	80,000.00	1.898	4764
9128334Y3	242810	2000	S 0 08-15-34	09/23/2019	185,200.00	.000	08/15/2034	250,000.00	2.025	4764
9128334Y3	246488	2000	S 0 08-15-34	08/10/2020	35,457.60	.000	08/15/2034	40,000.00	.862	4764
9128334Y3	246793	2000	US Treasury Strip 08,15,2034	09/18/2020	69,180.89	.000	08/15/2034	80,000.00	1.048	4764
9128334Y3	247013	2000	S 0 08-15-34	10/13/2020	34,003.60	.000	08/15/2034	40,000.00	1.177	4764
9128334Y3	247140	2000	S 0 08-15-34	10/22/2020	34,097.47	.000	08/15/2034	40,000.00	1.159	4764
9128337W4	189276	2000	US TREASURY STRIP	11/21/2008	1,676.50	.000	11/15/2034	5,000.00	4.250	4856
9128337W4	220257	2000	US TREASURY STRIP	01/09/2015	31,018.50	.000	11/15/2034	50,000.00	2.420	4856
9128337W4	220359	2000	US TREASURY STRIP	01/20/2015	61,815.00	.000	11/15/2034	100,000.00	2.442	4856
9128337W4	220447	2000	US TREASURY STRIP	01/26/2015	63,458.00	.000	11/15/2034	100,000.00	2.310	4856
9128337W4	220466	2000	US TREASURY STRIP	01/26/2015	31,645.50	.000	11/15/2034	50,000.00	2.324	4856
9128337W4	220486	2000	US TREASURY STRIP	01/26/2015	25,269.20	.000	11/15/2034	40,000.00	2.333	4856
9128337W4	220514	2000	US TREASURY STRIP	01/27/2015	158,657.50	.000	11/15/2034	250,000.00	2.310	4856
9128337W4	220619	2000	US TREASURY STRIP	01/29/2015	157,825.00	.000	11/15/2034	250,000.00	2.337	4856
9128337W4	225032	2000	USTREASURYSTRIP	12/24/2015	146,947.50	.000	11/15/2034	250,000.00	2.832	4856
9128337W4	225335	2000	USTREASURYSTRIP	02/04/2016	60,693.00	.000	11/15/2034	100,000.00	2.677	4856
9128337W4	228583	2000	US TREASURY STRI ZERO-% 1	11/14/2016	11,594.88	.000	11/15/2034	18,000.00	2.458	4856
9128337W4	229106	2000	S 0 11-15-34	01/12/2017	11,966.20	.000	11/15/2034	20,000.00	2.900	4856
9128337W4	229135	2000	S 0 11-15-34	01/12/2017	11,966.20	.000	11/15/2034	20,000.00	2.900	4856



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9128337W4	229282	2000	S 0 11-15-34	01/26/2017	148,697.50	.000	11/15/2034	250,000.00	2.940	4856
9128337W4	229401	2000	S 0 11-15-34	02/02/2017	23,556.00	.000	11/15/2034	40,000.00	3.000	4856
9128337W4	234369	2000	S 0 11-15-34	11/16/2017	62,756.00	.000	11/15/2034	100,000.00	2.760	4856
9128337W4	234941	2000	S 0 11-15-34	01/25/2018	24,780.00	.000	11/15/2034	40,000.00	2.870	4856
9128337W4	235069	2000	S 0 11-15-34	02/02/2018	24,591.20	.000	11/15/2034	40,000.00	2.920	4856
9128337W4	243395	2000	S 0 11-15-34	11/15/2019	28,580.40	.000	11/15/2034	40,000.00	2.254	4856
9128337W4	243638	2000	S 0 11-15-34	12/09/2019	29,410.00	.000	11/15/2034	40,000.00	2.070	4856
9128337W4	243731	2000	S 0 11-15-34	12/16/2019	29,205.20	.000	11/15/2034	40,000.00	2.120	4856
9128337W4	247338	2000	S 0 11-15-34	11/06/2020	33,446.40	.000	11/15/2034	40,000.00	1.280	4856
9128337W4	247478	2000	S 0 11-15-34	11/19/2020	66,732.00	.000	11/15/2034	80,000.00	1.301	4856
9128337W4	247643	2000	S 0 11-15-34	12/03/2020	33,741.20	.000	11/15/2034	40,000.00	1.223	4856
9128337W4	247795	2000	S 0 11-15-34	12/14/2020	33,214.12	.000	11/15/2034	40,000.00	1.340	4856
9128337W4	247855	2000	S 0 11-15-34	12/17/2020	33,540.80	.000	11/15/2034	40,000.00	1.270	4856
9128334Z0	185242	2000	US TREASURY STRIP	03/27/2008	3,120.00	.000	02/15/2035	10,000.00	4.379	4948
9128334Z0	185632	2000	US TREASURY STRIP	04/16/2008	3,150.00	.000	02/15/2035	10,000.00	4.352	4948
9128334Z0	185898	2000	US TREASURY STRIP	04/28/2008	7,546.00	.000	02/15/2035	25,000.00	4.520	4948
9128334Z0	191135	2000	US TREASURY STRIP	04/13/2009	2,000.00	.000	02/15/2035	5,000.00	3.577	4948
9128334Z0	213372	2000	US TREASURY STRIP	03/28/2013	49,712.00	.000	02/15/2035	100,000.00	3.219	4948
9128334Z0	220880	2000	US TREASURY STRIP	02/13/2015	24,189.60	.000	02/15/2035	40,000.00	2.530	4948
9128334Z0	222339	2000	US TREASURY STRIP	04/30/2015	23,800.40	.000	02/15/2035	40,000.00	2.640	4948
9128334Z0	225736	2000	USTREASURYSTRIP	03/17/2016	24,701.20	.000	02/15/2035	40,000.00	2.565	4948
9128334Z0	225746	2000	USTREASURYSTRIP	03/17/2016	11,279.79	.000	02/15/2035	18,250.00	2.560	4948
9128334Z0	229671	2000	S 0 02-15-35	02/24/2017	30,528.16	.000	02/15/2035	52,000.00	2.985	4948
9128334Z0	230029	2000	S 0 02-15-35	03/24/2017	234,748.00	.000	02/15/2035	400,000.00	3.000	4948
9128334Z0	230124	2000	S 0 02-15-35	03/30/2017	148,977.50	.000	02/15/2035	250,000.00	2.916	4948
9128334Z0	230227	2000	S 0 02-15-35	04/06/2017	29,949.50	.000	02/15/2035	50,000.00	2.890	4948
9128334Z0	230341	2000	S 0 02-15-35	04/17/2017	24,277.20	.000	02/15/2035	40,000.00	2.820	4948
9128334Z0	230981	2000	S 0 02-15-35	04/28/2017	151,595.00	.000	02/15/2035	250,000.00	2.830	4948
9128334Z0	235208	2000	S 0 02-15-35	02/15/2018	23,790.00	.000	02/15/2035	40,000.00	3.080	4948
9128334Z0	235378	2000	S 0 02-15-35	03/01/2018	23,778.40	.000	02/15/2035	40,000.00	3.090	4948
9128334Z0	235403	2000	S 0 02-15-35	03/01/2018	23,674.80	.000	02/15/2035	40,000.00	3.116	4948
9128334Z0	235463	2000	S 0 02-15-35	03/05/2018	118,220.00	.000	02/15/2035	200,000.00	3.126	4948
9128334Z0	235536	2000	S 0 02-15-35	03/08/2018	23,759.20	.000	02/15/2035	40,000.00	3.098	4948



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9128334Z0	236293	2000	S 0 02-15-35	04/26/2018	23,734.00	.000	02/15/2035	40,000.00	3.130	4948
9128334Z0	244745	2000	S 0 02-15-35	03/19/2020	34,696.80	.000	02/15/2035	40,000.00	.956	4948
9128334Z0	244858	2000	S 0 02-15-35	04/02/2020	21,585.50	.000	02/15/2035	25,000.00	.990	4948
9128334Z0	249121	2000	S 0 02-15-35	03/12/2021	29,900.00	.000	02/15/2035	40,000.00	2.100	4948
9128334Z0	249148	2000	S 0 02-15-35	03/12/2021	60,512.80	.000	02/15/2035	80,000.00	2.014	4948
9128334Z0	250123	2000	S 0 02-15-35	05/03/2021	30,159.20	.000	02/15/2035	40,000.00	2.059	4948
912833X88	186679	2000	US TREASURY STRIP	06/09/2008	7,060.75	.000	05/15/2035	25,000.00	4.750	5037
912833X88	187242	2000	US TREASURY STRIP	07/11/2008	2,998.90	.000	05/15/2035	10,000.00	4.537	5037
912833X88	197118	2000	US TREASURY STRIP	05/11/2010	99,845.35	.000	05/15/2035	306,000.00	4.528	5037
912833X88	197211	2000	US TREASURY STRIP	05/14/2010	7,921.25	.000	05/15/2035	25,000.00	4.650	5037
912833X88	198718	2000	US TREASURY STRIP	07/13/2010	35,200.00	.000	05/15/2035	100,000.00	4.248	5037
912833X88	226894	2000	US TREASURY STRI ZERO-% 5	05/26/2016	75,168.00	.000	05/15/2035	120,000.00	2.481	5037
912833X88	227328	2000	US TREASURY STRI ZERO-% 5	07/15/2016	34,211.00	.000	05/15/2035	50,000.00	2.025	5037
912833X88	227511	2000	US TREASURY STRI ZERO-% 5	07/29/2016	26,860.00	.000	05/15/2035	40,000.00	2.130	5037
912833X88	227683	2000	US TREASURY STRI ZERO-% 5	08/12/2016	67,204.00	.000	05/15/2035	100,000.00	2.130	5037
912833X88	231293	2000	S 0 05-15-35	05/11/2017	23,751.60	.000	05/15/2035	40,000.00	2.915	5037
912833X88	231592	2000	S 0 05-15-35	06/02/2017	24,411.20	.000	05/15/2035	40,000.00	2.770	5037
912833X88	237022	2000	S 0 05-15-35	06/14/2018	23,770.00	.000	05/15/2035	40,000.00	3.100	5037
912833X88	237325	2000	S 0 05-15-35	07/06/2018	24,273.60	.000	05/15/2035	40,000.00	2.985	5037
912833X88	237399	2000	S 0 05-15-35	07/12/2018	24,313.60	.000	05/15/2035	40,000.00	2.978	5037
912833X88	241268	2000	S 0 05-15-35	05/09/2019	25,745.60	.000	05/15/2035	40,000.00	2.770	5037
912833X88	241692	2000	S 0 05-15-35	06/21/2019	27,530.80	.000	05/15/2035	40,000.00	2.363	5037
912833X88	241917	2000	S 0 05-15-35	07/11/2019	27,624.00	.000	05/15/2035	40,000.00	2.350	5037
912833X88	242033	2000	S 0 05-15-35	07/22/2019	171,195.00	.000	05/15/2035	250,000.00	2.409	5037
912833X88	242111	2000	S 0 05-15-35	07/26/2019	27,585.60	.000	05/15/2035	40,000.00	2.365	5037
912833X88	245857	2000	S 0 05-15-35	05/18/2020	34,317.60	.000	05/15/2035	40,000.00	1.025	5037
912833X88	246037	2000	S 0 05-15-35	06/12/2020	33,296.00	.000	05/15/2035	40,000.00	1.233	5037
912833X88	246099	2000	S 0 05-15-35	06/19/2020	33,605.20	.000	05/15/2035	40,000.00	1.172	5037
912833X88	246266	2000	S 0 05-15-35	07/16/2020	34,499.20	.000	05/15/2035	40,000.00	1.000	5037
912833X88	246286	2000	S 0 05-15-35	07/16/2020	34,499.20	.000	05/15/2035	40,000.00	1.000	5037
912833X88	246327	2000	S 0 05-15-35	07/20/2020	34,584.40	.000	05/15/2035	40,000.00	.984	5037
912833X88	250350	2000	S 0 05-15-35	05/10/2021	60,028.80	.000	05/15/2035	80,000.00	2.060	5037
912833X88	250726	2000	S 0 05-15-35	06/11/2021	30,359.60	.000	05/15/2035	40,000.00	1.990	5037



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912833X88	251126	2000	S 0 05-15-35	07/15/2021	31,302.00	.000	05/15/2035	40,000.00	1.780	5037
912833X88	251150	2000	S 0 05-15-35	07/15/2021	156,824.00	.000	05/15/2035	200,000.00	1.766	5037
912833X88	251363	2000	S 0 05-15-35	07/30/2021	31,890.80	.000	05/15/2035	40,000.00	1.649	5037
9128335A4	218851	2000	US TREASURY STRIP	08/28/2014	207,300.00	.000	08/15/2035	400,000.00	3.160	5129
9128335A4	219278	2000	US TREASURY STRIP	10/17/2014	21,646.00	.000	08/15/2035	40,000.00	2.970	5129
9128335A4	224467	2000	USTREASURYSTRIP	10/22/2015	57,751.00	.000	08/15/2035	100,000.00	2.790	5129
9128335A4	224559	2000	USTREASURYSTRIP	10/29/2015	23,111.20	.000	08/15/2035	40,000.00	2.790	5129
9128335A4	228098	2000	US TREASURY STRI ZERO-% 8	09/23/2016	32,397.00	.000	08/15/2035	50,000.00	2.310	5129
9128335A4	228279	2000	US TREASURY STRI ZERO-% 8	10/14/2016	159,355.00	.000	08/15/2035	250,000.00	2.405	5129
9128335A4	234142	2000	S 0 08-15-35	10/26/2017	24,467.20	.000	08/15/2035	40,000.00	2.780	5129
9128335A4	234166	2000	S 0 08-15-35	10/26/2017	30,584.00	.000	08/15/2035	50,000.00	2.780	5129
9128335A4	234201	2000	S 0 08-15-35	10/27/2017	15,239.50	.000	08/15/2035	25,000.00	2.800	5129
9128335A4	237883	2000	S 0 08-15-35	08/23/2018	72,744.00	.000	08/15/2035	120,000.00	2.970	5129
9128335A4	237907	2000	S 0 08-15-35	08/23/2018	24,248.00	.000	08/15/2035	40,000.00	2.970	5129
9128335A4	237944	2000	S 0 08-15-35	08/23/2018	151,390.00	.000	08/15/2035	250,000.00	2.976	5129
9128335A4	238221	2000	S 0 08-15-35	09/13/2018	23,863.20	.000	08/15/2035	40,000.00	3.076	5129
9128335A4	238678	2000	S 0 08-15-35	10/25/2018	228,476.00	.000	08/15/2035	400,000.00	3.360	5129
9128335A4	242352	2000	S 0 08-15-35	08/19/2019	18,535.50	.000	08/15/2035	25,000.00	1.880	5129
9128335A4	242581	2000	S 0 08-15-35	09/06/2019	75,243.00	.000	08/15/2035	100,000.00	1.792	5129
9128335A4	242674	2000	S 0 08-15-35	09/12/2019	58,916.00	.000	08/15/2035	80,000.00	1.930	5129
9128335A4	242811	2000	S 0 08-15-35	09/23/2019	180,660.00	.000	08/15/2035	250,000.00	2.054	5129
9128335A4	246489	2000	S 0 08-15-35	08/10/2020	34,902.80	.000	08/15/2035	40,000.00	.910	5129
9128335A4	246794	2000	US Treasury Strip 08,15,2035	09/18/2020	67,915.88	.000	08/15/2035	80,000.00	1.102	5129
9128335A4	247014	2000	S 0 08-15-35	10/13/2020	33,305.60	.000	08/15/2035	40,000.00	1.238	5129
9128335A4	247141	2000	S 0 08-15-35	10/22/2020	33,419.00	.000	08/15/2035	40,000.00	1.217	5129
912833X96	189277	2000	US TREASURY STRIP	11/21/2008	1,633.15	.000	11/15/2035	5,000.00	4.190	5221
912833X96	220487	2000	US TREASURY STRIP	01/26/2015	24,715.20	.000	11/15/2035	40,000.00	2.328	5221
912833X96	228584	2000	US TREASURY STRI ZERO-% 1	11/14/2016	11,190.42	.000	11/15/2035	18,000.00	2.517	5221
912833X96	229109	2000	S 0 11-15-35	01/12/2017	11,605.20	.000	11/15/2035	20,000.00	2.910	5221
912833X96	229136	2000	S 0 11-15-35	01/12/2017	11,605.20	.000	11/15/2035	20,000.00	2.910	5221
912833X96	229283	2000	S 0 11-15-35	01/26/2017	143,887.50	.000	11/15/2035	250,000.00	2.960	5221
912833X96	229402	2000	S 0 11-15-35	02/02/2017	22,738.40	.000	11/15/2035	40,000.00	3.030	5221
912833X96	234370	2000	S 0 11-15-35	11/16/2017	60,843.00	.000	11/15/2035	100,000.00	2.780	5221



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912833X96	234942	2000	S 0 11-15-35	01/25/2018	24,041.60	.000	11/15/2035	40,000.00	2.880	5221
912833X96	235070	2000	S 0 11-15-35	02/02/2018	23,846.80	.000	11/15/2035	40,000.00	2.930	5221
912833X96	243396	2000	S 0 11-15-35	11/15/2019	27,779.60	.000	11/15/2035	40,000.00	2.292	5221
912833X96	243639	2000	S 0 11-15-35	12/09/2019	28,674.40	.000	11/15/2035	40,000.00	2.100	5221
912833X96	243715	2000	S 0 11-15-35	12/16/2019	28,461.20	.000	11/15/2035	40,000.00	2.150	5221
912833X96	247339	2000	S 0 11-15-35	11/06/2020	32,508.80	.000	11/15/2035	40,000.00	1.385	5221
912833X96	247479	2000	S 0 11-15-35	11/19/2020	65,384.00	.000	11/15/2035	80,000.00	1.351	5221
912833X96	247644	2000	S 0 11-15-35	12/03/2020	33,100.40	.000	11/15/2035	40,000.00	1.270	5221
912833X96	247796	2000	S 0 11-15-35	12/14/2020	32,541.19	.000	11/15/2035	40,000.00	1.388	5221
912833X96	247856	2000	S 0 11-15-35	12/17/2020	32,874.40	.000	11/15/2035	40,000.00	1.320	5221
9128335B2	185243	2000	US TREASURY STRIP	03/27/2008	3,025.00	.000	02/15/2036	10,000.00	4.334	5313
9128335B2	185633	2000	US TREASURY STRIP	04/16/2008	3,075.00	.000	02/15/2036	10,000.00	4.282	5313
9128335B2	185899	2000	US TREASURY STRIP	04/28/2008	7,235.75	.000	02/15/2036	25,000.00	4.510	5313
9128335B2	191136	2000	US TREASURY STRIP	04/13/2009	1,950.00	.000	02/15/2036	5,000.00	3.539	5313
9128335B2	213373	2000	US TREASURY STRIP	03/28/2013	47,998.00	.000	02/15/2036	100,000.00	3.233	5313
9128335B2	220884	2000	US TREASURY STRIP	02/13/2015	23,588.80	.000	02/15/2036	40,000.00	2.530	5313
9128335B2	222340	2000	US TREASURY STRIP	04/30/2015	23,231.60	.000	02/15/2036	40,000.00	2.630	5313
9128335B2	225738	2000	USTREASURYSTRIIP	03/17/2016	24,032.00	.000	02/15/2036	40,000.00	2.575	5313
9128335B2	229672	2000	S 0 02-15-36	02/24/2017	29,553.68	.000	02/15/2036	52,000.00	3.000	5313
9128335B2	230030	2000	S 0 02-15-36	03/24/2017	226,888.00	.000	02/15/2036	400,000.00	3.023	5313
9128335B2	230126	2000	S 0 02-15-36	03/30/2017	144,270.00	.000	02/15/2036	250,000.00	2.933	5313
9128335B2	230229	2000	S 0 02-15-36	04/06/2017	28,994.00	.000	02/15/2036	50,000.00	2.910	5313
9128335B2	230342	2000	S 0 02-15-36	04/17/2017	23,563.20	.000	02/15/2036	40,000.00	2.830	5313
9128335B2	230982	2000	S 0 02-15-36	04/28/2017	146,850.00	.000	02/15/2036	250,000.00	2.850	5313
9128335B2	235209	2000	S 0 02-15-36	02/15/2018	23,033.20	.000	02/15/2036	40,000.00	3.090	5313
9128335B2	235379	2000	S 0 02-15-36	03/01/2018	23,060.40	.000	02/15/2036	40,000.00	3.090	5313
9128335B2	235404	2000	S 0 02-15-36	03/01/2018	22,942.00	.000	02/15/2036	40,000.00	3.119	5313
9128335B2	235464	2000	S 0 02-15-36	03/05/2018	114,528.00	.000	02/15/2036	200,000.00	3.130	5313
9128335B2	235537	2000	S 0 02-15-36	03/08/2018	23,040.00	.000	02/15/2036	40,000.00	3.098	5313
9128335B2	236294	2000	S 0 02-15-36	04/26/2018	23,008.00	.000	02/15/2036	40,000.00	3.130	5313
9128335B2	244746	2000	S 0 02-15-36	03/19/2020	34,286.00	.000	02/15/2036	40,000.00	.971	5313
9128335B2	244859	2000	S 0 02-15-36	04/02/2020	21,306.00	.000	02/15/2036	25,000.00	1.010	5313
9128335B2	249122	2000	S 0 02-15-36	03/12/2021	29,433.60	.000	02/15/2036	40,000.00	2.065	5313





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9128335B2	249149	2000	S 0 02-15-36	03/12/2021	58,824.00	.000	02/15/2036	80,000.00	2.070	5313
9128335B2	250124	2000	S 0 02-15-36	05/03/2021	29,311.20	.000	02/15/2036	40,000.00	2.114	5313
912833Y20	186680	2000	US TREASURY STRIP	06/09/2008	6,773.75	.000	05/15/2036	25,000.00	4.730	5403
912833Y20	187243	2000	US TREASURY STRIP	07/11/2008	2,888.50	.000	05/15/2036	10,000.00	4.510	5403
912833Y20	197119	2000	US TREASURY STRIP	05/11/2010	95,114.59	.000	05/15/2036	306,000.00	4.543	5403
912833Y20	197212	2000	US TREASURY STRIP	05/14/2010	7,554.00	.000	05/15/2036	25,000.00	4.656	5403
912833Y20	198719	2000	US TREASURY STRIP	07/13/2010	33,600.00	.000	05/15/2036	100,000.00	4.266	5403
912833Y20	227512	2000	US TREASURY STRI ZERO-% 5	07/29/2016	26,245.60	.000	05/15/2036	40,000.00	2.140	5403
912833Y20	231294	2000	S 0 05-15-36	05/11/2017	22,953.20	.000	05/15/2036	40,000.00	2.943	5403
912833Y20	231593	2000	S 0 05-15-36	06/02/2017	23,638.00	.000	05/15/2036	40,000.00	2.795	5403
912833Y20	237023	2000	S 0 05-15-36	06/14/2018	23,050.00	.000	05/15/2036	40,000.00	3.100	5403
912833Y20	237326	2000	S 0 05-15-36	07/06/2018	23,582.00	.000	05/15/2036	40,000.00	2.981	5403
912833Y20	237398	2000	S 0 05-15-36	07/12/2018	23,627.60	.000	05/15/2036	40,000.00	2.973	5403
912833Y20	241269	2000	S 0 05-15-36	05/09/2019	24,963.20	.000	05/15/2036	40,000.00	2.790	5403
912833Y20	241693	2000	S 0 05-15-36	06/21/2019	26,784.40	.000	05/15/2036	40,000.00	2.387	5403
912833Y20	241918	2000	S 0 05-15-36	07/11/2019	26,851.60	.000	05/15/2036	40,000.00	2.380	5403
912833Y20	242031	2000	S 0 05-15-36	07/22/2019	166,370.00	.000	05/15/2036	250,000.00	2.437	5403
912833Y20	242112	2000	S 0 05-15-36	07/26/2019	26,810.80	.000	05/15/2036	40,000.00	2.395	5403
912833Y20	245858	2000	S 0 05-15-36	05/18/2020	33,780.00	.000	05/15/2036	40,000.00	1.060	5403
912833Y20	246038	2000	S 0 05-15-36	06/12/2020	32,676.40	.000	05/15/2036	40,000.00	1.274	5403
912833Y20	246100	2000	S 0 05-15-36	06/19/2020	32,992.80	.000	05/15/2036	40,000.00	1.215	5403
912833Y20	246267	2000	S 0 05-15-36	07/16/2020	33,942.00	.000	05/15/2036	40,000.00	1.040	5403
912833Y20	246287	2000	S 0 05-15-36	07/16/2020	33,942.00	.000	05/15/2036	40,000.00	1.040	5403
912833Y20	246328	2000	S 0 05-15-36	07/20/2020	34,106.00	.000	05/15/2036	40,000.00	1.010	5403
912833Y20	250351	2000	S 0 05-15-36	05/10/2021	58,332.00	.000	05/15/2036	80,000.00	2.115	5403
912833Y20	250727	2000	S 0 05-15-36	06/11/2021	29,545.20	.000	05/15/2036	40,000.00	2.040	5403
912833Y20	251127	2000	S 0 05-15-36	07/15/2021	30,536.40	.000	05/15/2036	40,000.00	1.828	5403
912833Y20	251151	2000	S 0 05-15-36	07/15/2021	153,030.00	.000	05/15/2036	200,000.00	1.813	5403
912833Y20	251364	2000	S 0 05-15-36	07/30/2021	31,146.40	.000	05/15/2036	40,000.00	1.698	5403
9128337E4	218852	2000	US TREASURY STRIP	08/28/2014	200,032.00	.000	08/15/2036	400,000.00	3.180	5495
9128337E4	219280	2000	US TREASURY STRIP	10/17/2014	20,926.80	.000	08/15/2036	40,000.00	2.990	5495
9128337E4	224468	2000	USTREASURYSTRIP	10/22/2015	55,943.00	.000	08/15/2036	100,000.00	2.810	5495
9128337E4	224560	2000	USTREASURYSTRIP	10/29/2015	22,406.00	.000	08/15/2036	40,000.00	2.806	5495



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9128337E4	234143	2000	S 0 08-15-36	10/26/2017	23,668.80	.000	08/15/2036	40,000.00	2.810	5495
9128337E4	234167	2000	S 0 08-15-36	10/26/2017	29,586.00	.000	08/15/2036	50,000.00	2.810	5495
9128337E4	234202	2000	S 0 08-15-36	10/27/2017	14,739.25	.000	08/15/2036	25,000.00	2.830	5495
9128337E4	237881	2000	S 0 08-15-36	08/23/2018	70,506.00	.000	08/15/2036	120,000.00	2.980	5495
9128337E4	237908	2000	S 0 08-15-36	08/23/2018	23,543.60	.000	08/15/2036	40,000.00	2.970	5495
9128337E4	237945	2000	S 0 08-15-36	08/23/2018	146,907.50	.000	08/15/2036	250,000.00	2.979	5495
9128337E4	238222	2000	S 0 08-15-36	09/13/2018	23,129.60	.000	08/15/2036	40,000.00	3.080	5495
9128337E4	238677	2000	S 0 08-15-36	10/25/2018	220,604.00	.000	08/15/2036	400,000.00	3.370	5495
9128337E4	242353	2000	S 0 08-15-36	08/19/2019	18,130.75	.000	08/15/2036	25,000.00	1.900	5495
9128337E4	242582	2000	S 0 08-15-36	09/06/2019	73,503.00	.000	08/15/2036	100,000.00	1.826	5495
9128337E4	242675	2000	S 0 08-15-36	09/12/2019	57,496.00	.000	08/15/2036	80,000.00	1.961	5495
9128337E4	242812	2000	S 0 08-15-36	09/23/2019	176,132.50	.000	08/15/2036	250,000.00	2.084	5495
9128337E4	246490	2000	S 0 08-15-36	08/10/2020	34,384.00	.000	08/15/2036	40,000.00	.947	5495
9128337E4	246795	2000	US Treasury Strip 08,15,2036	09/18/2020	66,686.90	.000	08/15/2036	80,000.00	1.148	5495
9128337E4	247015	2000	S 0 08-15-36	10/13/2020	32,608.40	.000	08/15/2036	40,000.00	1.294	5495
9128337E4	247142	2000	S 0 08-15-36	10/22/2020	32,757.52	.000	08/15/2036	40,000.00	1.267	5495
912833Y38	189278	2000	US TREASURY STRIP	11/21/2008	1,584.10	.000	11/15/2036	5,000.00	4.150	5587
912833Y38	220488	2000	US TREASURY STRIP	01/26/2015	24,395.20	.000	11/15/2036	40,000.00	2.281	5587
912833Y38	229112	2000	S 0 11-15-36	01/12/2017	11,208.60	.000	11/15/2036	20,000.00	2.940	5587
912833Y38	229137	2000	S 0 11-15-36	01/12/2017	11,208.60	.000	11/15/2036	20,000.00	2.940	5587
912833Y38	229403	2000	S 0 11-15-36	02/02/2017	21,893.60	.000	11/15/2036	40,000.00	3.070	5587
912833Y38	234371	2000	S 0 11-15-36	11/16/2017	58,965.00	.000	11/15/2036	100,000.00	2.800	5587
912833Y38	234943	2000	S 0 11-15-36	01/25/2018	23,320.40	.000	11/15/2036	40,000.00	2.890	5587
912833Y38	235071	2000	S 0 11-15-36	02/02/2018	23,120.40	.000	11/15/2036	40,000.00	2.940	5587
912833Y38	243397	2000	S 0 11-15-36	11/15/2019	27,076.00	.000	11/15/2036	40,000.00	2.309	5587
912833Y38	243640	2000	S 0 11-15-36	12/09/2019	27,987.60	.000	11/15/2036	40,000.00	2.120	5587
912833Y38	243732	2000	S 0 11-15-36	12/16/2019	27,765.60	.000	11/15/2036	40,000.00	2.170	5587
912833Y38	247340	2000	S 0 11-15-36	11/06/2020	32,037.60	.000	11/15/2036	40,000.00	1.390	5587
912833Y38	247480	2000	S 0 11-15-36	11/19/2020	63,939.20	.000	11/15/2036	80,000.00	1.406	5587
912833Y38	247645	2000	S 0 11-15-36	12/03/2020	32,405.20	.000	11/15/2036	40,000.00	1.324	5587
912833Y38	247797	2000	S 0 11-15-36	12/14/2020	31,838.99	.000	11/15/2036	40,000.00	1.438	5587
912833Y38	247857	2000	S 0 11-15-36	12/17/2020	32,189.20	.000	11/15/2036	40,000.00	1.370	5587
9128337F1	185244	2000	US TREASURY STRIP	03/27/2008	2,900.00	.000	02/15/2037	10,000.00	4.331	5679



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9128337F1	185634	2000	US TREASURY STRIP	04/16/2008	2,950.00	.000	02/15/2037	10,000.00	4.279	5679
9128337F1	185900	2000	US TREASURY STRIP	04/28/2008	6,905.00	.000	02/15/2037	25,000.00	4.518	5679
9128337F1	191138	2000	US TREASURY STRIP	04/13/2009	1,900.00	.000	02/15/2037	5,000.00	3.506	5679
9128337F1	213374	2000	US TREASURY STRIP	03/28/2013	46,189.00	.000	02/15/2037	100,000.00	3.260	5679
9128337F1	220886	2000	US TREASURY STRIP	02/13/2015	22,828.80	.000	02/15/2037	40,000.00	2.565	5679
9128337F1	222342	2000	US TREASURY STRIP	04/30/2015	22,462.80	.000	02/15/2037	40,000.00	2.665	5679
9128337F1	225740	2000	USTREASURYSTRIP	03/17/2016	23,280.40	.000	02/15/2037	40,000.00	2.605	5679
9128337F1	230031	2000	S 0 02-15-37	03/24/2017	218,164.00	.000	02/15/2037	400,000.00	3.070	5679
9128337F1	230343	2000	S 0 02-15-37	04/17/2017	22,687.20	.000	02/15/2037	40,000.00	2.880	5679
9128337F1	235210	2000	S 0 02-15-37	02/15/2018	22,295.60	.000	02/15/2037	40,000.00	3.100	5679
9128337F1	235380	2000	S 0 02-15-37	03/01/2018	22,322.40	.000	02/15/2037	40,000.00	3.100	5679
9128337F1	235405	2000	S 0 02-15-37	03/01/2018	22,193.60	.000	02/15/2037	40,000.00	3.131	5679
9128337F1	235465	2000	S 0 02-15-37	03/05/2018	110,778.00	.000	02/15/2037	200,000.00	3.142	5679
9128337F1	235538	2000	S 0 02-15-37	03/08/2018	22,288.00	.000	02/15/2037	40,000.00	3.111	5679
9128337F1	236295	2000	S 0 02-15-37	04/26/2018	22,263.20	.000	02/15/2037	40,000.00	3.140	5679
9128337F1	244747	2000	S 0 02-15-37	03/19/2020	33,665.20	.000	02/15/2037	40,000.00	1.022	5679
9128337F1	244860	2000	S 0 02-15-37	04/02/2020	20,846.00	.000	02/15/2037	25,000.00	1.080	5679
9128337F1	249123	2000	S 0 02-15-37	03/12/2021	28,572.40	.000	02/15/2037	40,000.00	2.123	5679
9128337F1	249150	2000	S 0 02-15-37	03/12/2021	57,127.20	.000	02/15/2037	80,000.00	2.125	5679
9128337F1	250125	2000	S 0 02-15-37	05/03/2021	28,505.20	.000	02/15/2037	40,000.00	2.158	5679
912833Y46	186681	2000	US TREASURY STRIP	06/09/2008	6,501.00	.000	05/15/2037	25,000.00	4.710	5768
912833Y46	187244	2000	US TREASURY STRIP	07/11/2008	2,789.90	.000	05/15/2037	10,000.00	4.475	5768
912833Y46	197121	2000	US TREASURY STRIP	05/11/2010	90,637.81	.000	05/15/2037	306,000.00	4.556	5768
912833Y46	197213	2000	US TREASURY STRIP	05/14/2010	7,288.75	.000	05/15/2037	25,000.00	4.617	5768
912833Y46	198720	2000	US TREASURY STRIP	07/13/2010	31,810.00	.000	05/15/2037	100,000.00	4.313	5768
912833Y46	227513	2000	US TREASURY STRI ZERO-% 5	07/29/2016	25,429.60	.000	05/15/2037	40,000.00	2.190	5768
912833Y46	231295	2000	S 0 05-15-37	05/11/2017	22,117.20	.000	05/15/2037	40,000.00	2.983	5768
912833Y46	231595	2000	S 0 05-15-37	06/02/2017	22,810.80	.000	05/15/2037	40,000.00	2.835	5768
912833Y46	237016	2000	S 0 05-15-37	06/14/2018	22,351.60	.000	05/15/2037	40,000.00	3.100	5768
912833Y46	237327	2000	S 0 05-15-37	07/06/2018	22,894.80	.000	05/15/2037	40,000.00	2.981	5768
912833Y46	237397	2000	S 0 05-15-37	07/12/2018	22,945.60	.000	05/15/2037	40,000.00	2.971	5768
912833Y46	241270	2000	S 0 05-15-37	05/09/2019	24,194.80	.000	05/15/2037	40,000.00	2.810	5768
912833Y46	241694	2000	S 0 05-15-37	06/21/2019	26,059.60	.000	05/15/2037	40,000.00	2.408	5768



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912833Y46	241919	2000	S 0 05-15-37	07/11/2019	26,164.00	.000	05/15/2037	40,000.00	2.393	5768
912833Y46	242030	2000	S 0 05-15-37	07/22/2019	161,735.00	.000	05/15/2037	250,000.00	2.460	5768
912833Y46	242113	2000	S 0 05-15-37	07/26/2019	26,065.20	.000	05/15/2037	40,000.00	2.420	5768
912833Y46	245859	2000	S 0 05-15-37	05/18/2020	33,238.80	.000	05/15/2037	40,000.00	1.093	5768
912833Y46	246039	2000	S 0 05-15-37	06/12/2020	32,080.40	.000	05/15/2037	40,000.00	1.308	5768
912833Y46	246101	2000	S 0 05-15-37	06/19/2020	32,458.00	.000	05/15/2037	40,000.00	1.240	5768
912833Y46	246268	2000	S 0 05-15-37	07/16/2020	33,367.60	.000	05/15/2037	40,000.00	1.080	5768
912833Y46	246288	2000	S 0 05-15-37	07/16/2020	33,367.60	.000	05/15/2037	40,000.00	1.080	5768
912833Y46	246329	2000	S 0 05-15-37	07/20/2020	33,559.60	.000	05/15/2037	40,000.00	1.046	5768
912833Y46	250352	2000	S 0 05-15-37	05/10/2021	56,756.80	.000	05/15/2037	80,000.00	2.155	5768
912833Y46	250728	2000	S 0 05-15-37	06/11/2021	28,724.40	.000	05/15/2037	40,000.00	2.090	5768
912833Y46	251128	2000	S 0 05-15-37	07/15/2021	29,821.60	.000	05/15/2037	40,000.00	1.863	5768
912833Y46	251152	2000	S 0 05-15-37	07/15/2021	149,494.00	.000	05/15/2037	200,000.00	1.847	5768
912833Y46	251365	2000	S 0 05-15-37	07/30/2021	30,447.20	.000	05/15/2037	40,000.00	1.735	5768
912833Z52	218853	2000	US TREASURY STRIP	08/28/2014	192,948.00	.000	08/15/2037	400,000.00	3.200	5860
912833Z52	219281	2000	US TREASURY STRIP	10/17/2014	20,132.80	.000	08/15/2037	40,000.00	3.030	5860
912833Z52	224469	2000	USTREASURYSTRIIP	10/22/2015	54,054.00	.000	08/15/2037	100,000.00	2.840	5860
912833Z52	224561	2000	USTREASURYSTRIIP	10/29/2015	21,664.40	.000	08/15/2037	40,000.00	2.833	5860
912833Z52	234144	2000	S 0 08-15-37	10/26/2017	22,882.80	.000	08/15/2037	40,000.00	2.840	5860
912833Z52	237880	2000	S 0 08-15-37	08/23/2018	68,450.40	.000	08/15/2037	120,000.00	2.980	5860
912833Z52	237909	2000	S 0 08-15-37	08/23/2018	22,859.60	.000	08/15/2037	40,000.00	2.970	5860
912833Z52	237946	2000	S 0 08-15-37	08/23/2018	142,522.50	.000	08/15/2037	250,000.00	2.983	5860
912833Z52	238223	2000	S 0 08-15-37	09/13/2018	22,391.60	.000	08/15/2037	40,000.00	3.090	5860
912833Z52	238676	2000	S 0 08-15-37	10/25/2018	213,156.00	.000	08/15/2037	400,000.00	3.375	5860
912833Z52	242354	2000	S 0 08-15-37	08/19/2019	17,759.50	.000	08/15/2037	25,000.00	1.910	5860
912833Z52	242583	2000	S 0 08-15-37	09/06/2019	71,781.00	.000	08/15/2037	100,000.00	1.857	5860
912833Z52	242676	2000	S 0 08-15-37	09/12/2019	56,095.20	.000	08/15/2037	80,000.00	1.990	5860
912833Z52	242813	2000	S 0 08-15-37	09/23/2019	171,560.00	.000	08/15/2037	250,000.00	2.115	5860
912833Z52	246491	2000	S 0 08-15-37	08/10/2020	33,882.40	.000	08/15/2037	40,000.00	.978	5860
912833Z52	246796	2000	US Treasury Strip 08,15,2037	09/18/2020	65,563.49	.000	08/15/2037	80,000.00	1.181	5860
912833Z52	247016	2000	S 0 08-15-37	10/13/2020	32,034.80	.000	08/15/2037	40,000.00	1.323	5860
912833Z52	247143	2000	S 0 08-15-37	10/22/2020	32,144.37	.000	08/15/2037	40,000.00	1.304	5860
912834AD0	189279	2000	US TREASURY STRIP	11/21/2008	1,542.10	.000	11/15/2037	5,000.00	4.100	5952



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912834ADO	220489	2000	US TREASURY STRIP	01/26/2015	23,676.80	.000	11/15/2037	40,000.00	2.313	5952
912834ADO	229114	2000	S 0 11-15-37	01/12/2017	10,819.40	.000	11/15/2037	20,000.00	2.970	5952
912834ADO	229138	2000	S 0 11-15-37	01/12/2017	10,819.40	.000	11/15/2037	20,000.00	2.970	5952
912834ADO	229404	2000	S 0 11-15-37	02/02/2017	21,106.80	.000	11/15/2037	40,000.00	3.100	5952
912834ADO	234944	2000	S 0 11-15-37	01/25/2018	22,616.80	.000	11/15/2037	40,000.00	2.900	5952
912834ADO	235072	2000	S 0 11-15-37	02/02/2018	22,368.00	.000	11/15/2037	40,000.00	2.960	5952
912834ADO	243398	2000	S 0 11-15-37	11/15/2019	26,306.80	.000	11/15/2037	40,000.00	2.342	5952
912834ADO	243641	2000	S 0 11-15-37	12/09/2019	27,258.40	.000	11/15/2037	40,000.00	2.150	5952
912834ADO	243733	2000	S 0 11-15-37	12/16/2019	27,028.80	.000	11/15/2037	40,000.00	2.200	5952
912834ADO	247341	2000	S 0 11-15-37	11/06/2020	31,437.20	.000	11/15/2037	40,000.00	1.420	5952
912834ADO	247481	2000	S 0 11-15-37	11/19/2020	62,720.80	.000	11/15/2037	80,000.00	1.437	5952
912834ADO	247646	2000	S 0 11-15-37	12/03/2020	31,749.60	.000	11/15/2037	40,000.00	1.367	5952
912834ADO	247798	2000	S 0 11-15-37	12/14/2020	31,126.00	.000	11/15/2037	40,000.00	1.488	5952
912834ADO	247858	2000	S 0 11-15-37	12/17/2020	31,540.00	.000	11/15/2037	40,000.00	1.410	5952
912833Z60	191137	2000	US TREASURY STRIP	04/13/2009	1,900.00	.000	02/15/2038	5,000.00	4.472	6044
912833Z60	213375	2000	US TREASURY STRIP	03/28/2013	44,327.00	.000	02/15/2038	100,000.00	3.754	6044
912833Z60	220889	2000	US TREASURY STRIP	02/13/2015	22,053.20	.000	02/15/2038	40,000.00	2.740	6044
912833Z60	222344	2000	US TREASURY STRIP	04/30/2015	21,802.40	.000	02/15/2038	40,000.00	2.793	6044
912833Z60	225742	2000	USTREASURYSTRIIP	03/17/2016	22,407.20	.000	02/15/2038	40,000.00	2.667	6044
912833Z60	230032	2000	S 0 02-15-38	03/24/2017	210,184.00	.000	02/15/2038	400,000.00	3.103	6044
912833Z60	230344	2000	S 0 02-15-38	04/17/2017	21,778.00	.000	02/15/2038	40,000.00	2.940	6044
912833Z60	235211	2000	S 0 02-15-38	02/15/2018	21,620.40	.000	02/15/2038	40,000.00	3.100	6044
912833Z60	235381	2000	S 0 02-15-38	03/01/2018	21,646.00	.000	02/15/2038	40,000.00	3.100	6044
912833Z60	235406	2000	S 0 02-15-38	03/01/2018	21,519.20	.000	02/15/2038	40,000.00	3.130	6044
912833Z60	235466	2000	S 0 02-15-38	03/05/2018	107,420.00	.000	02/15/2038	200,000.00	3.140	6044
912833Z60	235539	2000	S 0 02-15-38	03/08/2018	21,632.00	.000	02/15/2038	40,000.00	3.106	6044
912833Z60	236296	2000	S 0 02-15-38	04/26/2018	21,580.40	.000	02/15/2038	40,000.00	3.140	6044
912833Z60	244748	2000	S 0 02-15-38	03/19/2020	33,022.00	.000	02/15/2038	40,000.00	1.073	6044
912833Z60	244861	2000	S 0 02-15-38	04/02/2020	20,549.50	.000	02/15/2038	25,000.00	1.100	6044
912833Z60	249124	2000	S 0 02-15-38	03/12/2021	27,756.00	.000	02/15/2038	40,000.00	2.170	6044
912833Z60	249151	2000	S 0 02-15-38	03/12/2021	55,493.60	.000	02/15/2038	80,000.00	2.172	6044
912833Z60	250126	2000	S 0 02-15-38	05/03/2021	27,678.80	.000	02/15/2038	40,000.00	2.205	6044
912834AE8	197123	2000	US TREASURY STRIP	05/11/2010	86,531.29	.000	05/15/2038	306,000.00	4.560	6133



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912834AE8	197214	2000	US TREASURY STRIP	05/14/2010	6,861.25	.000	05/15/2038	25,000.00	4.671	6133
912834AE8	198721	2000	US TREASURY STRIP	07/13/2010	30,580.00	.000	05/15/2038	100,000.00	4.301	6133
912834AE8	227514	2000	US TREASURY STRI ZERO-% 5	07/29/2016	24,828.40	.000	05/15/2038	40,000.00	2.200	6133
912834AE8	231296	2000	S 0 05-15-38	05/11/2017	21,290.40	.000	05/15/2038	40,000.00	3.024	6133
912834AE8	231598	2000	S 0 05-15-38	06/02/2017	21,972.40	.000	05/15/2038	40,000.00	2.880	6133
912834AE8	237021	2000	S 0 05-15-38	06/14/2018	21,632.00	.000	05/15/2038	40,000.00	3.110	6133
912834AE8	237328	2000	S 0 05-15-38	07/06/2018	22,210.00	.000	05/15/2038	40,000.00	2.985	6133
912834AE8	237396	2000	S 0 05-15-38	07/12/2018	22,275.60	.000	05/15/2038	40,000.00	2.972	6133
912834AE8	241271	2000	S 0 05-15-38	05/09/2019	23,440.80	.000	05/15/2038	40,000.00	2.830	6133
912834AE8	241695	2000	S 0 05-15-38	06/21/2019	25,314.80	.000	05/15/2038	40,000.00	2.435	6133
912834AE8	241920	2000	S 0 05-15-38	07/11/2019	25,420.80	.000	05/15/2038	40,000.00	2.420	6133
912834AE8	242029	2000	S 0 05-15-38	07/22/2019	156,955.00	.000	05/15/2038	250,000.00	2.489	6133
912834AE8	242114	2000	S 0 05-15-38	07/26/2019	25,299.60	.000	05/15/2038	40,000.00	2.451	6133
912834AE8	242396	2000	S 0 05-15-38	08/19/2019	13,405.26	.000	05/15/2038	19,000.00	1.870	6133
912834AE8	245860	2000	S 0 05-15-38	05/18/2020	32,533.60	.000	05/15/2038	40,000.00	1.152	6133
912834AE8	246040	2000	S 0 05-15-38	06/12/2020	31,350.80	.000	05/15/2038	40,000.00	1.364	6133
912834AE8	246102	2000	S 0 05-15-38	06/19/2020	31,707.60	.000	05/15/2038	40,000.00	1.302	6133
912834AE8	246269	2000	S 0 05-15-38	07/16/2020	32,776.80	.000	05/15/2038	40,000.00	1.120	6133
912834AE8	246289	2000	S 0 05-15-38	07/16/2020	32,776.80	.000	05/15/2038	40,000.00	1.120	6133
912834AE8	246330	2000	S 0 05-15-38	07/20/2020	32,940.80	.000	05/15/2038	40,000.00	1.093	6133
912834AE8	250353	2000	S 0 05-15-38	05/10/2021	55,088.00	.000	05/15/2038	80,000.00	2.205	6133
912834AE8	250729	2000	S 0 05-15-38	06/11/2021	27,898.40	.000	05/15/2038	40,000.00	2.140	6133
912834AE8	251129	2000	S 0 05-15-38	07/15/2021	29,064.40	.000	05/15/2038	40,000.00	1.906	6133
912834AE8	251153	2000	S 0 05-15-38	07/15/2021	145,698.00	.000	05/15/2038	200,000.00	1.891	6133
912834AE8	251366	2000	S 0 05-15-38	07/30/2021	29,688.00	.000	05/15/2038	40,000.00	1.783	6133
912834AT5	218854	2000	US TREASURY STRIP	08/28/2014	185,600.00	.000	08/15/2038	400,000.00	3.230	6225
912834AT5	219283	2000	US TREASURY STRIP	10/17/2014	19,444.80	.000	08/15/2038	40,000.00	3.050	6225
912834AT5	224470	2000	USTREASURYSTRIP	10/22/2015	51,788.00	.000	08/15/2038	100,000.00	2.905	6225
912834AT5	224562	2000	USTREASURYSTRIP	10/29/2015	20,889.60	.000	08/15/2038	40,000.00	2.870	6225
912834AT5	234145	2000	S 0 08-15-38	10/26/2017	22,155.60	.000	08/15/2038	40,000.00	2.860	6225
912834AT5	237910	2000	S 0 08-15-38	08/23/2018	22,152.00	.000	08/15/2038	40,000.00	2.980	6225
912834AT5	238224	2000	S 0 08-15-38	09/13/2018	21,715.20	.000	08/15/2038	40,000.00	3.090	6225
912834AT5	238675	2000	S 0 08-15-38	10/25/2018	205,900.00	.000	08/15/2038	400,000.00	3.381	6225



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912834AT5	242355	2000	S 0 08-15-38	08/19/2019	17,327.00	.000	08/15/2038	25,000.00	1.940	6225
912834AT5	242584	2000	S 0 08-15-38	09/06/2019	70,083.00	.000	08/15/2038	100,000.00	1.886	6225
912834AT5	242677	2000	S 0 08-15-38	09/12/2019	54,698.40	.000	08/15/2038	80,000.00	2.019	6225
912834AT5	242814	2000	S 0 08-15-38	09/23/2019	167,120.00	.000	08/15/2038	250,000.00	2.143	6225
912834AT5	246492	2000	S 0 08-15-38	08/10/2020	33,295.60	.000	08/15/2038	40,000.00	1.021	6225
912834AT5	246797	2000	US Treasury Strip 08,15,2038	09/18/2020	64,199.32	.000	08/15/2038	80,000.00	1.233	6225
912834AT5	247017	2000	S 0 08-15-38	10/13/2020	31,397.60	.000	08/15/2038	40,000.00	1.362	6225
912834AT5	247144	2000	S 0 08-15-38	10/22/2020	31,519.23	.000	08/15/2038	40,000.00	1.342	6225
912834DU9	220490	2000	US TREASURY STRIP	01/26/2015	22,891.20	.000	11/15/2038	40,000.00	2.359	6317
912834DU9	229117	2000	S 0 11-15-38	01/12/2017	10,392.60	.000	11/15/2038	20,000.00	3.020	6317
912834DU9	229139	2000	S 0 11-15-38	01/12/2017	10,392.60	.000	11/15/2038	20,000.00	3.020	6317
912834DU9	229405	2000	S 0 11-15-38	02/02/2017	20,379.60	.000	11/15/2038	40,000.00	3.120	6317
912834DU9	234945	2000	S 0 11-15-38	01/25/2018	21,974.80	.000	11/15/2038	40,000.00	2.900	6317
912834DU9	235073	2000	S 0 11-15-38	02/02/2018	21,764.80	.000	11/15/2038	40,000.00	2.950	6317
912834DU9	243399	2000	S 0 11-15-38	11/15/2019	25,504.80	.000	11/15/2038	40,000.00	2.383	6317
912834DU9	243642	2000	S 0 11-15-38	12/09/2019	26,532.00	.000	11/15/2038	40,000.00	2.180	6317
912834DU9	243734	2000	S 0 11-15-38	12/16/2019	26,296.00	.000	11/15/2038	40,000.00	2.230	6317
912834DU9	247342	2000	S 0 11-15-38	11/06/2020	30,829.20	.000	11/15/2038	40,000.00	1.450	6317
912834DU9	247482	2000	S 0 11-15-38	11/19/2020	61,515.20	.000	11/15/2038	80,000.00	1.466	6317
912834DU9	247647	2000	S 0 11-15-38	12/03/2020	31,136.40	.000	11/15/2038	40,000.00	1.400	6317
912834DU9	247799	2000	S 0 11-15-38	12/14/2020	30,502.05	.000	11/15/2038	40,000.00	1.518	6317
912834DU9	247859	2000	S 0 11-15-38	12/17/2020	30,879.60	.000	11/15/2038	40,000.00	1.450	6317
912834AU2	213376	2000	US TREASURY STRIP	03/28/2013	42,661.00	.000	02/15/2039	100,000.00	3.318	6409
912834AU2	220891	2000	US TREASURY STRIP	02/13/2015	21,312.40	.000	02/15/2039	40,000.00	2.640	6409
912834AU2	222346	2000	US TREASURY STRIP	04/30/2015	21,130.00	.000	02/15/2039	40,000.00	2.700	6409
912834AU2	225744	2000	USTREASURYSTRIIP	03/17/2016	21,668.80	.000	02/15/2039	40,000.00	2.693	6409
912834AU2	230033	2000	S 0 02-15-39	03/24/2017	202,780.00	.000	02/15/2039	400,000.00	3.127	6409
912834AU2	230345	2000	S 0 02-15-39	04/17/2017	21,015.20	.000	02/15/2039	40,000.00	2.970	6409
912834AU2	235212	2000	S 0 02-15-39	02/15/2018	20,922.00	.000	02/15/2039	40,000.00	3.110	6409
912834AU2	235382	2000	S 0 02-15-39	03/01/2018	20,947.20	.000	02/15/2039	40,000.00	3.110	6409
912834AU2	235407	2000	S 0 02-15-39	03/01/2018	20,831.20	.000	02/15/2039	40,000.00	3.137	6409
912834AU2	235467	2000	S 0 02-15-39	03/05/2018	103,910.00	.000	02/15/2039	200,000.00	3.150	6409
912834AU2	235540	2000	S 0 02-15-39	03/08/2018	20,950.00	.000	02/15/2039	40,000.00	3.112	6409



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912834AU2	236297	2000	S 0 02-15-39	04/26/2018	20,961.20	.000	02/15/2039	40,000.00	3.130	6409
912834AU2	244749	2000	S 0 02-15-39	03/19/2020	32,231.60	.000	02/15/2039	40,000.00	1.145	6409
912834AU2	244862	2000	S 0 02-15-39	04/02/2020	20,173.25	.000	02/15/2039	25,000.00	1.140	6409
912834AU2	249125	2000	S 0 02-15-39	03/12/2021	27,019.20	.000	02/15/2039	40,000.00	2.200	6409
912834AU2	249152	2000	S 0 02-15-39	03/12/2021	53,980.80	.000	02/15/2039	80,000.00	2.206	6409
912834AU2	250127	2000	S 0 02-15-39	05/03/2021	26,888.80	.000	02/15/2039	40,000.00	2.245	6409
912834DV7	197124	2000	US TREASURY STRIP	05/11/2010	82,568.59	.000	05/15/2039	306,000.00	4.567	6498
912834DV7	197215	2000	US TREASURY STRIP	05/14/2010	6,511.00	.000	05/15/2039	25,000.00	4.693	6498
912834DV7	198722	2000	US TREASURY STRIP	07/13/2010	29,132.00	.000	05/15/2039	100,000.00	4.323	6498
912834DV7	227515	2000	US TREASURY STRI ZERO-% 5	07/29/2016	24,072.80	.000	05/15/2039	40,000.00	2.240	6498
912834DV7	231297	2000	S 0 05-15-39	05/11/2017	20,460.40	.000	05/15/2039	40,000.00	3.069	6498
912834DV7	231600	2000	S 0 05-15-39	06/02/2017	21,146.00	.000	05/15/2039	40,000.00	2.925	6498
912834DV7	237020	2000	S 0 05-15-39	06/14/2018	20,974.80	.000	05/15/2039	40,000.00	3.110	6498
912834DV7	237329	2000	S 0 05-15-39	07/06/2018	21,562.40	.000	05/15/2039	40,000.00	2.984	6498
912834DV7	237395	2000	S 0 05-15-39	07/12/2018	21,642.00	.000	05/15/2039	40,000.00	2.969	6498
912834DV7	241272	2000	S 0 05-15-39	05/09/2019	22,746.40	.000	05/15/2039	40,000.00	2.840	6498
912834DV7	241696	2000	S 0 05-15-39	06/21/2019	24,560.00	.000	05/15/2039	40,000.00	2.466	6498
912834DV7	241921	2000	S 0 05-15-39	07/11/2019	24,646.80	.000	05/15/2039	40,000.00	2.455	6498
912834DV7	242115	2000	S 0 05-15-39	07/26/2019	24,503.20	.000	05/15/2039	40,000.00	2.490	6498
912834DV7	242397	2000	S 0 05-15-39	08/19/2019	17,245.50	.000	05/15/2039	25,000.00	1.890	6498
912834DV7	245861	2000	S 0 05-15-39	05/18/2020	31,902.00	.000	05/15/2039	40,000.00	1.195	6498
912834DV7	246041	2000	S 0 05-15-39	06/12/2020	30,621.20	.000	05/15/2039	40,000.00	1.417	6498
912834DV7	246103	2000	S 0 05-15-39	06/19/2020	30,920.00	.000	05/15/2039	40,000.00	1.367	6498
912834DV7	246270	2000	S 0 05-15-39	07/16/2020	32,050.80	.000	05/15/2039	40,000.00	1.180	6498
912834DV7	246290	2000	S 0 05-15-39	07/16/2020	32,050.80	.000	05/15/2039	40,000.00	1.180	6498
912834DV7	246331	2000	S 0 05-15-39	07/20/2020	32,244.80	.000	05/15/2039	40,000.00	1.148	6498
912834DV7	250354	2000	S 0 05-15-39	05/10/2021	53,415.20	.000	05/15/2039	80,000.00	2.255	6498
912834DV7	250730	2000	S 0 05-15-39	06/11/2021	26,926.40	.000	05/15/2039	40,000.00	2.220	6498
912834DV7	251130	2000	S 0 05-15-39	07/15/2021	28,217.60	.000	05/15/2039	40,000.00	1.966	6498
912834DV7	251154	2000	S 0 05-15-39	07/15/2021	141,476.00	.000	05/15/2039	200,000.00	1.951	6498
912834DV7	251367	2000	S 0 05-15-39	07/30/2021	28,874.00	.000	05/15/2039	40,000.00	1.840	6498
912834EP9	224471	2000	USTREASURYSTRIP	10/22/2015	49,554.00	.000	08/15/2039	100,000.00	2.970	6590
912834EP9	224563	2000	USTREASURYSTRIP	10/29/2015	20,080.40	.000	08/15/2039	40,000.00	2.917	6590





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912834EP9	234146	2000	S 0 08-15-39	10/26/2017	21,442.80	.000	08/15/2039	40,000.00	2.880	6590
912834EP9	237911	2000	S 0 08-15-39	08/23/2018	21,506.00	.000	08/15/2039	40,000.00	2.980	6590
912834EP9	238225	2000	S 0 08-15-39	09/13/2018	21,016.40	.000	08/15/2039	40,000.00	3.100	6590
912834EP9	238674	2000	S 0 08-15-39	10/25/2018	198,580.00	.000	08/15/2039	400,000.00	3.394	6590
912834EP9	242398	2000	S 0 08-15-39	08/19/2019	17,164.75	.000	08/15/2039	25,000.00	1.890	6590
912834EP9	242678	2000	S 0 08-15-39	09/12/2019	53,336.00	.000	08/15/2039	80,000.00	2.045	6590
912834EP9	246493	2000	S 0 08-15-39	08/10/2020	32,654.40	.000	08/15/2039	40,000.00	1.070	6590
912834EP9	246798	2000	US Treasury Strip 08,15,2039	09/18/2020	63,011.47	.000	08/15/2039	80,000.00	1.267	6590
912834EP9	247018	2000	S 0 08-15-39	10/13/2020	30,748.80	.000	08/15/2039	40,000.00	1.401	6590
912834EP9	247145	2000	S 0 08-15-39	10/22/2020	30,891.93	.000	08/15/2039	40,000.00	1.378	6590
912834EV6	220491	2000	US TREASURY STRIP	01/26/2015	22,117.20	.000	11/15/2039	40,000.00	2.403	6682
912834EV6	229120	2000	S 0 11-15-39	01/12/2017	10,018.00	.000	11/15/2039	20,000.00	3.050	6682
912834EV6	229140	2000	S 0 11-15-39	01/12/2017	10,018.00	.000	11/15/2039	20,000.00	3.050	6682
912834EV6	229406	2000	S 0 11-15-39	02/02/2017	19,626.00	.000	11/15/2039	40,000.00	3.150	6682
912834EV6	234946	2000	S 0 11-15-39	01/25/2018	21,397.20	.000	11/15/2039	40,000.00	2.890	6682
912834EV6	235074	2000	S 0 11-15-39	02/02/2018	21,182.00	.000	11/15/2039	40,000.00	2.940	6682
912834EV6	243400	2000	S 0 11-15-39	11/15/2019	24,740.80	.000	11/15/2039	40,000.00	2.417	6682
912834EV6	243643	2000	S 0 11-15-39	12/09/2019	25,758.80	.000	11/15/2039	40,000.00	2.220	6682
912834EV6	243735	2000	S 0 11-15-39	12/16/2019	25,618.00	.000	11/15/2039	40,000.00	2.250	6682
912834EV6	247343	2000	S 0 11-15-39	11/06/2020	30,215.60	.000	11/15/2039	40,000.00	1.480	6682
912834EV6	247483	2000	S 0 11-15-39	11/19/2020	60,287.20	.000	11/15/2039	80,000.00	1.495	6682
912834EV6	247648	2000	S 0 11-15-39	12/03/2020	30,513.20	.000	11/15/2039	40,000.00	1.434	6682
912834EV6	247800	2000	S 0 11-15-39	12/14/2020	29,855.71	.000	11/15/2039	40,000.00	1.552	6682
912834EV6	247860	2000	S 0 11-15-39	12/17/2020	30,294.40	.000	11/15/2039	40,000.00	1.475	6682
912834FB9	213377	2000	US TREASURY STRIP	03/28/2013	41,063.00	.000	02/15/2040	100,000.00	3.338	6774
912834FB9	225747	2000	USTREASURYSTRIIP	03/17/2016	20,918.00	.000	02/15/2040	40,000.00	2.729	6774
912834FB9	230034	2000	S 0 02-15-40	03/24/2017	195,152.00	.000	02/15/2040	400,000.00	3.159	6774
912834FB9	230346	2000	S 0 02-15-40	04/17/2017	20,176.40	.000	02/15/2040	40,000.00	3.020	6774
912834FB9	235213	2000	S 0 02-15-40	02/15/2018	20,286.40	.000	02/15/2040	40,000.00	3.110	6774
912834FB9	235383	2000	S 0 02-15-40	03/01/2018	20,310.40	.000	02/15/2040	40,000.00	3.110	6774
912834FB9	235408	2000	S 0 02-15-40	03/01/2018	20,179.60	.000	02/15/2040	40,000.00	3.140	6774
912834FB9	235468	2000	S 0 02-15-40	03/05/2018	100,930.00	.000	02/15/2040	200,000.00	3.140	6774
912834FB9	235541	2000	S 0 02-15-40	03/08/2018	20,308.40	.000	02/15/2040	40,000.00	3.113	6774



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912834FB9	236298	2000	S 0 02-15-40	04/26/2018	20,320.40	.000	02/15/2040	40,000.00	3.130	6774
912834FB9	244750	2000	S 0 02-15-40	03/19/2020	31,783.60	.000	02/15/2040	40,000.00	1.158	6774
912834FB9	244863	2000	S 0 02-15-40	04/02/2020	19,788.25	.000	02/15/2040	25,000.00	1.180	6774
912834FB9	249126	2000	S 0 02-15-40	03/12/2021	26,262.00	.000	02/15/2040	40,000.00	2.235	6774
912834FB9	249153	2000	S 0 02-15-40	03/12/2021	52,474.40	.000	02/15/2040	80,000.00	2.240	6774
912834FB9	250128	2000	S 0 02-15-40	05/03/2021	26,154.00	.000	02/15/2040	40,000.00	2.274	6774
912834HV3	227516	2000	US TREASURY STRI ZERO-% 5	07/29/2016	23,294.40	.000	05/15/2040	40,000.00	2.285	6864
912834HV3	231299	2000	S 0 05-15-40	05/11/2017	19,676.40	.000	05/15/2040	40,000.00	3.107	6864
912834HV3	231602	2000	S 0 05-15-40	06/02/2017	20,356.00	.000	05/15/2040	40,000.00	2.965	6864
912834HV3	237019	2000	S 0 05-15-40	06/14/2018	20,337.20	.000	05/15/2040	40,000.00	3.110	6864
912834HV3	237330	2000	S 0 05-15-40	07/06/2018	20,887.60	.000	05/15/2040	40,000.00	2.995	6864
912834HV3	237394	2000	S 0 05-15-40	07/12/2018	20,969.20	.000	05/15/2040	40,000.00	2.979	6864
912834HV3	241273	2000	S 0 05-15-40	05/09/2019	22,022.40	.000	05/15/2040	40,000.00	2.860	6864
912834HV3	241697	2000	S 0 05-15-40	06/21/2019	23,787.60	.000	05/15/2040	40,000.00	2.502	6864
912834HV3	241922	2000	S 0 05-15-40	07/11/2019	23,880.00	.000	05/15/2040	40,000.00	2.490	6864
912834HV3	242116	2000	S 0 05-15-40	07/26/2019	23,708.40	.000	05/15/2040	40,000.00	2.530	6864
912834HV3	245862	2000	S 0 05-15-40	05/18/2020	31,169.20	.000	05/15/2040	40,000.00	1.252	6864
912834HV3	246042	2000	S 0 05-15-40	06/12/2020	29,853.60	.000	05/15/2040	40,000.00	1.474	6864
912834HV3	246104	2000	S 0 05-15-40	06/19/2020	30,194.40	.000	05/15/2040	40,000.00	1.418	6864
912834HV3	246271	2000	S 0 05-15-40	07/16/2020	31,365.20	.000	05/15/2040	40,000.00	1.230	6864
912834HV3	246291	2000	S 0 05-15-40	07/16/2020	31,365.20	.000	05/15/2040	40,000.00	1.230	6864
912834HV3	246332	2000	S 0 05-15-40	07/20/2020	31,498.40	.000	05/15/2040	40,000.00	1.209	6864
912834HV3	250355	2000	S 0 05-15-40	05/10/2021	51,985.60	.000	05/15/2040	80,000.00	2.280	6864
912834HV3	250731	2000	S 0 05-15-40	06/11/2021	26,142.00	.000	05/15/2040	40,000.00	2.260	6864
912834HV3	251131	2000	S 0 05-15-40	07/15/2021	27,424.80	.000	05/15/2040	40,000.00	2.014	6864
912834HV3	251155	2000	S 0 05-15-40	07/15/2021	137,366.00	.000	05/15/2040	200,000.00	2.005	6864
912834HV3	251368	2000	S 0 05-15-40	07/30/2021	28,029.60	.000	05/15/2040	40,000.00	1.901	6864
912834JB5	224472	2000	USTREASURYSTRIP	10/22/2015	47,298.00	.000	08/15/2040	100,000.00	3.040	6956
912834JB5	234147	2000	S 0 08-15-40	10/26/2017	20,698.40	.000	08/15/2040	40,000.00	2.910	6956
912834JB5	237912	2000	S 0 08-15-40	08/23/2018	20,834.00	.000	08/15/2040	40,000.00	2.990	6956
912834JB5	238226	2000	S 0 08-15-40	09/13/2018	20,344.40	.000	08/15/2040	40,000.00	3.108	6956
912834JB5	238673	2000	S 0 08-15-40	10/25/2018	191,596.00	.000	08/15/2040	400,000.00	3.404	6956
912834JB5	242399	2000	S 0 08-15-40	08/19/2019	16,809.75	.000	08/15/2040	25,000.00	1.900	6956



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912834JB5	242658	2000	S 0 08-15-40	09/12/2019	51,905.60	.000	08/15/2040	80,000.00	2.078	6956
912834JB5	246494	2000	S 0 08-15-40	08/10/2020	32,051.60	.000	08/15/2040	40,000.00	1.110	6956
912834JB5	246799	2000	US Treasury Strip 08,15,2040	09/18/2020	61,718.38	.000	08/15/2040	80,000.00	1.308	6956
912834JB5	247019	2000	S 0 08-15-40	10/13/2020	30,337.20	.000	08/15/2040	40,000.00	1.399	6956
912834JB5	247146	2000	S 0 08-15-40	10/22/2020	30,213.86	.000	08/15/2040	40,000.00	1.421	6956
912834JH2	229122	2000	S 0 11-15-40	01/12/2017	9,673.80	.000	11/15/2040	20,000.00	3.070	7048
912834JH2	229141	2000	S 0 11-15-40	01/12/2017	9,673.80	.000	11/15/2040	20,000.00	3.070	7048
912834JH2	229407	2000	S 0 11-15-40	02/02/2017	18,800.40	.000	11/15/2040	40,000.00	3.200	7048
912834JH2	234947	2000	S 0 11-15-40	01/25/2018	20,652.00	.000	11/15/2040	40,000.00	2.920	7048
912834JH2	235075	2000	S 0 11-15-40	02/02/2018	20,434.80	.000	11/15/2040	40,000.00	2.970	7048
912834JH2	243401	2000	S 0 11-15-40	11/15/2019	23,969.20	.000	11/15/2040	40,000.00	2.454	7048
912834JH2	243644	2000	S 0 11-15-40	12/09/2019	25,040.40	.000	11/15/2040	40,000.00	2.250	7048
912834JH2	243736	2000	S 0 11-15-40	12/16/2019	24,896.40	.000	11/15/2040	40,000.00	2.280	7048
912834JH2	247344	2000	S 0 11-15-40	11/06/2020	29,537.60	.000	11/15/2040	40,000.00	1.520	7048
912834JH2	247484	2000	S 0 11-15-40	11/19/2020	59,123.20	.000	11/15/2040	80,000.00	1.519	7048
912834JH2	247649	2000	S 0 11-15-40	12/03/2020	30,155.20	.000	11/15/2040	40,000.00	1.421	7048
912834JH2	247801	2000	S 0 11-15-40	12/14/2020	29,229.67	.000	11/15/2040	40,000.00	1.581	7048
912834JH2	247861	2000	S 0 11-15-40	12/17/2020	29,675.60	.000	11/15/2040	40,000.00	1.505	7048
912834JP4	213378	2000	US TREASURY STRIP	03/28/2013	39,487.00	.000	02/15/2041	100,000.00	3.360	7140
912834JP4	230035	2000	S 0 02-15-41	03/24/2017	186,620.00	.000	02/15/2041	400,000.00	3.216	7140
912834JP4	230347	2000	S 0 02-15-41	04/17/2017	19,466.00	.000	02/15/2041	40,000.00	3.045	7140
912834JP4	235214	2000	S 0 02-15-41	02/15/2018	19,580.80	.000	02/15/2041	40,000.00	3.130	7140
912834JP4	235384	2000	S 0 02-15-41	03/01/2018	19,560.00	.000	02/15/2041	40,000.00	3.140	7140
912834JP4	235409	2000	S 0 02-15-41	03/01/2018	19,459.20	.000	02/15/2041	40,000.00	3.163	7140
912834JP4	235469	2000	S 0 02-15-41	03/05/2018	97,284.00	.000	02/15/2041	200,000.00	3.165	7140
912834JP4	235542	2000	S 0 02-15-41	03/08/2018	19,606.80	.000	02/15/2041	40,000.00	3.132	7140
912834JP4	236299	2000	S 0 02-15-41	04/26/2018	19,654.80	.000	02/15/2041	40,000.00	3.140	7140
912834JP4	244751	2000	S 0 02-15-41	03/19/2020	30,932.40	.000	02/15/2041	40,000.00	1.233	7140
912834JP4	244864	2000	S 0 02-15-41	04/02/2020	19,315.00	.000	02/15/2041	25,000.00	1.240	7140
912834JP4	249127	2000	S 0 02-15-41	03/12/2021	25,523.20	.000	02/15/2041	40,000.00	2.267	7140
912834JP4	249154	2000	S 0 02-15-41	03/12/2021	51,016.00	.000	02/15/2041	80,000.00	2.270	7140
912834JP4	250129	2000	S 0 02-15-41	05/03/2021	25,444.80	.000	02/15/2041	40,000.00	2.299	7140
912834KH0	231301	2000	S 0 05-15-41	05/11/2017	18,953.20	.000	05/15/2041	40,000.00	3.135	7229



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912834KH0	231603	2000	S 0 05-15-41	06/02/2017	19,649.20	.000	05/15/2041	40,000.00	2.990	7229
912834KH0	237018	2000	S 0 05-15-41	06/14/2018	19,674.80	.000	05/15/2041	40,000.00	3.120	7229
912834KH0	237331	2000	S 0 05-15-41	07/06/2018	20,248.80	.000	05/15/2041	40,000.00	3.001	7229
912834KH0	237393	2000	S 0 05-15-41	07/12/2018	20,308.40	.000	05/15/2041	40,000.00	2.990	7229
912834KH0	241274	2000	S 0 05-15-41	05/09/2019	21,266.80	.000	05/15/2041	40,000.00	2.890	7229
912834KH0	241698	2000	S 0 05-15-41	06/21/2019	23,033.60	.000	05/15/2041	40,000.00	2.536	7229
912834KH0	241923	2000	S 0 05-15-41	07/11/2019	23,146.00	.000	05/15/2041	40,000.00	2.520	7229
912834KH0	242117	2000	S 0 05-15-41	07/26/2019	22,946.40	.000	05/15/2041	40,000.00	2.565	7229
912834KH0	245863	2000	S 0 05-15-41	05/18/2020	30,280.00	.000	05/15/2041	40,000.00	1.331	7229
912834KH0	246043	2000	S 0 05-15-41	06/12/2020	29,084.00	.000	05/15/2041	40,000.00	1.529	7229
912834KH0	246105	2000	S 0 05-15-41	06/19/2020	29,438.40	.000	05/15/2041	40,000.00	1.472	7229
912834KH0	246272	2000	S 0 05-15-41	07/16/2020	30,727.60	.000	05/15/2041	40,000.00	1.270	7229
912834KH0	246292	2000	S 0 05-15-41	07/16/2020	30,727.60	.000	05/15/2041	40,000.00	1.270	7229
912834KH0	246333	2000	S 0 05-15-41	07/20/2020	30,955.20	.000	05/15/2041	40,000.00	1.235	7229
912834KH0	250356	2000	S 0 05-15-41	05/10/2021	50,619.20	.000	05/15/2041	80,000.00	2.300	7229
912834KH0	250732	2000	S 0 05-15-41	06/11/2021	25,520.40	.000	05/15/2041	40,000.00	2.268	7229
912834KH0	251132	2000	S 0 05-15-41	07/15/2021	26,664.80	.000	05/15/2041	40,000.00	2.055	7229
912834KH0	251156	2000	S 0 05-15-41	07/15/2021	133,574.00	.000	05/15/2041	200,000.00	2.046	7229
912834KH0	251369	2000	S 0 05-15-41	07/30/2021	27,310.80	.000	05/15/2041	40,000.00	1.937	7229
912834KP2	224473	2000	USTREASURYSTRIP	10/22/2015	45,776.00	.000	08/15/2041	100,000.00	3.050	7321
912834KP2	234148	2000	S 0 08-15-41	10/26/2017	19,968.00	.000	08/15/2041	40,000.00	2.940	7321
912834KP2	237913	2000	S 0 08-15-41	08/23/2018	20,179.20	.000	08/15/2041	40,000.00	3.000	7321
912834KP2	238227	2000	S 0 08-15-41	09/13/2018	20,219.60	.000	08/15/2041	40,000.00	2.999	7321
912834KP2	238672	2000	S 0 08-15-41	10/25/2018	185,124.00	.000	08/15/2041	400,000.00	3.407	7321
912834KP2	242400	2000	S 0 08-15-41	08/19/2019	16,423.25	.000	08/15/2041	25,000.00	1.920	7321
912834KP2	242679	2000	S 0 08-15-41	09/12/2019	50,492.00	.000	08/15/2041	80,000.00	2.110	7321
912834KP2	246495	2000	S 0 08-15-41	08/10/2020	31,474.00	.000	08/15/2041	40,000.00	1.144	7321
912834KP2	246800	2000	US Treasury Strip 08,15,2041	09/18/2020	60,528.27	.000	08/15/2041	80,000.00	1.339	7321
912834KP2	247020	2000	S 0 08-15-41	10/13/2020	29,687.20	.000	08/15/2041	40,000.00	1.436	7321
912834KP2	247147	2000	S 0 08-15-41	10/22/2020	29,568.25	.000	08/15/2041	40,000.00	1.457	7321
912834KV9	229124	2000	S 0 11-15-41	01/12/2017	9,337.60	.000	11/15/2041	20,000.00	3.090	7413
912834KV9	229142	2000	S 0 11-15-41	01/12/2017	9,337.60	.000	11/15/2041	20,000.00	3.090	7413
912834KV9	234948	2000	S 0 11-15-41	01/25/2018	19,968.00	.000	11/15/2041	40,000.00	2.940	7413



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912834KV9	235076	2000	S 0 11-15-41	02/02/2018	19,794.80	.000	11/15/2041	40,000.00	2.980	7413
912834KV9	243402	2000	S 0 11-15-41	11/15/2019	23,244.80	.000	11/15/2041	40,000.00	2.483	7413
912834KV9	243645	2000	S 0 11-15-41	12/09/2019	24,380.40	.000	11/15/2041	40,000.00	2.270	7413
912834KV9	243737	2000	S 0 11-15-41	12/16/2019	24,232.80	.000	11/15/2041	40,000.00	2.300	7413
912834KV9	247345	2000	S 0 11-15-41	11/06/2020	28,882.00	.000	11/15/2041	40,000.00	1.555	7413
912834KV9	247485	2000	S 0 11-15-41	11/19/2020	57,884.00	.000	11/15/2041	80,000.00	1.548	7413
912834KV9	247650	2000	S 0 11-15-41	12/03/2020	29,474.00	.000	11/15/2041	40,000.00	1.463	7413
912834KV9	247802	2000	S 0 11-15-41	12/14/2020	28,570.65	.000	11/15/2041	40,000.00	1.615	7413
912834KV9	247862	2000	S 0 11-15-41	12/17/2020	28,992.40	.000	11/15/2041	40,000.00	1.545	7413
912834LB2	213379	2000	US TREASURY STRIP	03/28/2013	37,911.00	.000	02/15/2042	100,000.00	3.386	7505
912834LB2	235215	2000	S 0 02-15-42	02/15/2018	18,937.20	.000	02/15/2042	40,000.00	3.140	7505
912834LB2	235385	2000	S 0 02-15-42	03/01/2018	18,915.60	.000	02/15/2042	40,000.00	3.150	7505
912834LB2	235410	2000	S 0 02-15-42	03/01/2018	18,796.40	.000	02/15/2042	40,000.00	3.177	7505
912834LB2	235470	2000	S 0 02-15-42	03/05/2018	94,054.00	.000	02/15/2042	200,000.00	3.175	7505
912834LB2	235543	2000	S 0 02-15-42	03/08/2018	18,957.20	.000	02/15/2042	40,000.00	3.143	7505
912834LB2	236300	2000	S 0 02-15-42	04/26/2018	19,007.20	.000	02/15/2042	40,000.00	3.150	7505
912834LB2	244752	2000	S 0 02-15-42	03/19/2020	30,210.80	.000	02/15/2042	40,000.00	1.285	7505
912834LB2	244865	2000	S 0 02-15-42	04/02/2020	18,953.50	.000	02/15/2042	25,000.00	1.270	7505
912834LB2	249128	2000	S 0 02-15-42	03/12/2021	24,784.40	.000	02/15/2042	40,000.00	2.300	7505
912834LB2	249155	2000	S 0 02-15-42	03/12/2021	49,568.80	.000	02/15/2042	80,000.00	2.300	7505
912834LB2	250130	2000	S 0 02-15-42	05/03/2021	24,722.00	.000	02/15/2042	40,000.00	2.328	7505
912834LK2	237017	2000	S 0 05-15-42	06/14/2018	19,030.40	.000	05/15/2042	40,000.00	3.130	7594
912834LK2	237332	2000	S 0 05-15-42	07/06/2018	19,618.40	.000	05/15/2042	40,000.00	3.008	7594
912834LK2	237392	2000	S 0 05-15-42	07/12/2018	20,046.60	.000	05/15/2042	40,000.00	2.919	7594
912834LK2	241275	2000	S 0 05-15-42	05/09/2019	20,478.80	.000	05/15/2042	40,000.00	2.930	7594
912834LK2	241699	2000	S 0 05-15-42	06/21/2019	22,278.40	.000	05/15/2042	40,000.00	2.572	7594
912834LK2	241924	2000	S 0 05-15-42	07/11/2019	22,421.20	.000	05/15/2042	40,000.00	2.550	7594
912834LK2	242118	2000	S 0 05-15-42	07/26/2019	22,183.20	.000	05/15/2042	40,000.00	2.602	7594
912834LK2	245864	2000	S 0 05-15-42	05/18/2020	29,601.60	.000	05/15/2042	40,000.00	1.374	7594
912834LK2	246044	2000	S 0 05-15-42	06/12/2020	28,334.40	.000	05/15/2042	40,000.00	1.579	7594
912834LK2	246106	2000	S 0 05-15-42	06/19/2020	28,680.40	.000	05/15/2042	40,000.00	1.524	7594
912834LK2	246273	2000	S 0 05-15-42	07/16/2020	30,013.60	.000	05/15/2042	40,000.00	1.320	7594
912834LK2	246293	2000	S 0 05-15-42	07/16/2020	30,013.60	.000	05/15/2042	40,000.00	1.320	7594



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912834LK2	246334	2000	S 0 05-15-42	07/20/2020	30,243.20	.000	05/15/2042	40,000.00	1.286	7594
912834LK2	250357	2000	S 0 05-15-42	05/10/2021	49,269.60	.000	05/15/2042	80,000.00	2.320	7594
912834LK2	250733	2000	S 0 05-15-42	06/11/2021	24,844.40	.000	05/15/2042	40,000.00	2.289	7594
912834LK2	251133	2000	S 0 05-15-42	07/15/2021	25,905.60	.000	05/15/2042	40,000.00	2.096	7594
912834LK2	251157	2000	S 0 05-15-42	07/15/2021	129,728.00	.000	05/15/2042	200,000.00	2.089	7594
912834LK2	251370	2000	S 0 05-15-42	07/30/2021	26,471.60	.000	05/15/2042	40,000.00	1.995	7594
912834LR7	224474	2000	USTREASURYSTRIP	10/22/2015	44,118.00	.000	08/15/2042	100,000.00	3.075	7686
912834LR7	237914	2000	S 0 08-15-42	08/23/2018	19,587.20	.000	08/15/2042	40,000.00	3.000	7686
912834LR7	238228	2000	S 0 08-15-42	09/13/2018	19,073.60	.000	08/15/2042	40,000.00	3.120	7686
912834LR7	238671	2000	S 0 08-15-42	10/25/2018	178,972.00	.000	08/15/2042	400,000.00	3.407	7686
912834LR7	242401	2000	S 0 08-15-42	08/19/2019	16,002.75	.000	08/15/2042	25,000.00	1.950	7686
912834LR7	242680	2000	S 0 08-15-42	09/12/2019	49,253.60	.000	08/15/2042	80,000.00	2.127	7686
912834LR7	246496	2000	S 0 08-15-42	08/10/2020	30,818.80	.000	08/15/2042	40,000.00	1.188	7686
912834LR7	246801	2000	US Treasury Strip 08,15,2042	09/18/2020	59,336.05	.000	08/15/2042	80,000.00	1.369	7686
912834LR7	247021	2000	S 0 08-15-42	10/13/2020	28,993.20	.000	08/15/2042	40,000.00	1.479	7686
912834LR7	247148	2000	S 0 08-15-42	10/22/2020	28,937.72	.000	08/15/2042	40,000.00	1.489	7686
912834LX4	234949	2000	S 0 11-15-42	01/25/2018	19,346.40	.000	11/15/2042	40,000.00	2.950	7778
912834LX4	235055	2000	S 0 11-15-42	02/02/2018	19,124.00	.000	11/15/2042	40,000.00	3.000	7778
912834LX4	243403	2000	S 0 11-15-42	11/15/2019	22,586.00	.000	11/15/2042	40,000.00	2.500	7778
912834LX4	243646	2000	S 0 11-15-42	12/09/2019	23,782.40	.000	11/15/2042	40,000.00	2.280	7778
912834LX4	243738	2000	S 0 11-15-42	12/16/2019	23,631.60	.000	11/15/2042	40,000.00	2.310	7778
912834LX4	247346	2000	S 0 11-15-42	11/06/2020	28,190.40	.000	11/15/2042	40,000.00	1.595	7778
912834LX4	247486	2000	S 0 11-15-42	11/19/2020	56,629.60	.000	11/15/2042	80,000.00	1.577	7778
912834LX4	247651	2000	S 0 11-15-42	12/03/2020	28,791.20	.000	11/15/2042	40,000.00	1.504	7778
912834LX4	247803	2000	S 0 11-15-42	12/14/2020	27,931.97	.000	11/15/2042	40,000.00	1.645	7778
912834LX4	247863	2000	S 0 11-15-42	12/17/2020	28,364.00	.000	11/15/2042	40,000.00	1.575	7778
912834MD7	244753	2000	S 0 02-15-43	03/19/2020	29,414.80	.000	02/15/2043	40,000.00	1.346	7870
912834MD7	244866	2000	S 0 02-15-43	04/02/2020	18,503.75	.000	02/15/2043	25,000.00	1.320	7870
912834MD7	249129	2000	S 0 02-15-43	03/12/2021	24,187.20	.000	02/15/2043	40,000.00	2.307	7870
912834MD7	249156	2000	S 0 02-15-43	03/12/2021	48,374.40	.000	02/15/2043	80,000.00	2.307	7870
912834MD7	250131	2000	S 0 02-15-43	05/03/2021	24,073.60	.000	02/15/2043	40,000.00	2.344	7870
912834MM7	241276	2000	S 0 05-15-43	05/09/2019	19,844.40	.000	05/15/2043	40,000.00	2.940	7959
912834MM7	241700	2000	S 0 05-15-43	06/21/2019	21,588.80	.000	05/15/2043	40,000.00	2.597	7959



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912834MM7	241925	2000	S 0 05-15-43	07/11/2019	22,422.60	.000	05/15/2043	40,000.00	2.442	7959
912834MM7	242119	2000	S 0 05-15-43	07/26/2019	21,490.40	.000	05/15/2043	40,000.00	2.627	7959
912834MM7	245865	2000	S 0 05-15-43	05/18/2020	28,887.20	.000	05/15/2043	40,000.00	1.421	7959
912834MM7	246045	2000	S 0 05-15-43	06/12/2020	27,658.80	.000	05/15/2043	40,000.00	1.616	7959
912834MM7	246107	2000	S 0 05-15-43	06/19/2020	27,989.20	.000	05/15/2043	40,000.00	1.565	7959
912834MM7	246274	2000	S 0 05-15-43	07/16/2020	29,287.20	.000	05/15/2043	40,000.00	1.370	7959
912834MM7	246294	2000	S 0 05-15-43	07/16/2020	29,287.20	.000	05/15/2043	40,000.00	1.370	7959
912834MM7	246335	2000	S 0 05-15-43	07/20/2020	29,484.80	.000	05/15/2043	40,000.00	1.341	7959
912834MM7	250358	2000	S 0 05-15-43	05/10/2021	47,937.60	.000	05/15/2043	80,000.00	2.340	7959
912834MM7	250734	2000	S 0 05-15-43	06/11/2021	24,177.20	.000	05/15/2043	40,000.00	2.309	7959
912834MM7	251134	2000	S 0 05-15-43	07/15/2021	25,267.20	.000	05/15/2043	40,000.00	2.115	7959
912834MM7	251158	2000	S 0 05-15-43	07/15/2021	126,678.00	.000	05/15/2043	200,000.00	2.103	7959
912834MM7	251371	2000	S 0 05-15-43	07/30/2021	25,878.40	.000	05/15/2043	40,000.00	2.008	7959
912834MT2	224475	2000	USTREASURYSTRIP	10/22/2015	43,087.00	.000	08/15/2043	100,000.00	3.050	8051
912834MT2	242402	2000	S 0 08-15-43	08/19/2019	15,658.00	.000	08/15/2043	25,000.00	1.960	8051
912834MT2	242681	2000	S 0 08-15-43	09/12/2019	48,005.60	.000	08/15/2043	80,000.00	2.146	8051
912834MT2	246497	2000	S 0 08-15-43	08/10/2020	30,116.40	.000	08/15/2043	40,000.00	1.237	8051
912834MT2	246802	2000	US Treasury Strip 08,15,2043	09/18/2020	57,944.18	.000	08/15/2043	80,000.00	1.413	8051
912834MT2	247022	2000	S 0 08-15-43	10/13/2020	28,254.00	.000	08/15/2043	40,000.00	1.528	8051
912834MT2	247149	2000	S 0 08-15-43	10/22/2020	28,219.21	.000	08/15/2043	40,000.00	1.535	8051
912834MZ8	243404	2000	S 0 11-15-43	11/15/2019	21,995.20	.000	11/15/2043	40,000.00	2.507	8143
912834MZ8	243647	2000	S 0 11-15-43	12/09/2019	23,194.40	.000	11/15/2043	40,000.00	2.290	8143
912834MZ8	243716	2000	S 0 11-15-43	12/16/2019	23,040.40	.000	11/15/2043	40,000.00	2.320	8143
912834MZ8	247347	2000	S 0 11-15-43	11/06/2020	27,588.00	.000	11/15/2043	40,000.00	1.620	8143
912834MZ8	247487	2000	S 0 11-15-43	11/19/2020	55,400.80	.000	11/15/2043	80,000.00	1.605	8143
912834MZ8	247652	2000	S 0 11-15-43	12/03/2020	28,172.40	.000	11/15/2043	40,000.00	1.533	8143
912834MZ8	247804	2000	S 0 11-15-43	12/14/2020	27,229.40	.000	11/15/2043	40,000.00	1.685	8143
912834MZ8	247864	2000	S 0 11-15-43	12/17/2020	27,732.80	.000	11/15/2043	40,000.00	1.605	8143
912834NF1	244754	2000	S 0 02-15-44	03/19/2020	28,686.80	.000	02/15/2044	40,000.00	1.395	8235
912834NF1	244867	2000	S 0 02-15-44	04/02/2020	18,089.50	.000	02/15/2044	25,000.00	1.360	8235
912834NF1	249130	2000	S 0 02-15-44	03/12/2021	23,569.20	.000	02/15/2044	40,000.00	2.320	8235
912834NF1	249157	2000	S 0 02-15-44	03/12/2021	47,138.40	.000	02/15/2044	80,000.00	2.320	8235
912834NF1	250132	2000	S 0 02-15-44	05/03/2021	23,445.20	.000	02/15/2044	40,000.00	2.358	8235



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912834NP9	245866	2000	S 0 05-15-44	05/18/2020	28,278.80	.000	05/15/2044	40,000.00	1.451	8325
912834NP9	246046	2000	S 0 05-15-44	06/12/2020	26,947.20	.000	05/15/2044	40,000.00	1.658	8325
912834NP9	246108	2000	S 0 05-15-44	06/19/2020	27,280.40	.000	05/15/2044	40,000.00	1.607	8325
912834NP9	246275	2000	S 0 05-15-44	07/16/2020	28,618.00	.000	05/15/2044	40,000.00	1.410	8325
912834NP9	246295	2000	S 0 05-15-44	07/16/2020	28,618.00	.000	05/15/2044	40,000.00	1.410	8325
912834NP9	246336	2000	S 0 05-15-44	07/20/2020	28,782.40	.000	05/15/2044	40,000.00	1.386	8325
912834NP9	250359	2000	S 0 05-15-44	05/10/2021	46,675.20	.000	05/15/2044	80,000.00	2.355	8325
912834NP9	250735	2000	S 0 05-15-44	06/11/2021	23,678.40	.000	05/15/2044	40,000.00	2.300	8325
912834NP9	251135	2000	S 0 05-15-44	07/15/2021	24,763.60	.000	05/15/2044	40,000.00	2.111	8325
912834NP9	251159	2000	S 0 05-15-44	07/15/2021	124,112.00	.000	05/15/2044	200,000.00	2.101	8325
912834NP9	251372	2000	S 0 05-15-44	07/30/2021	25,372.40	.000	05/15/2044	40,000.00	2.007	8325
912834NV6	224476	2000	USTREASURYSTRIIP	10/22/2015	41,506.00	.000	08/15/2044	100,000.00	3.075	8417
912834NV6	242403	2000	S 0 08-15-44	08/19/2019	15,279.75	.000	08/15/2044	25,000.00	1.980	8417
912834NV6	246498	2000	S 0 08-15-44	08/10/2020	29,507.20	.000	08/15/2044	40,000.00	1.271	8417
912834NV6	246803	2000	US Treasury Strip 08,15,2044	09/18/2020	56,634.42	.000	08/15/2044	80,000.00	1.450	8417
912834NV6	247023	2000	S 0 08-15-44	10/13/2020	27,379.20	.000	08/15/2044	40,000.00	1.597	8417
912834NV6	247150	2000	S 0 08-15-44	10/22/2020	27,575.10	.000	08/15/2044	40,000.00	1.568	8417
912834PB8	247348	2000	S 0 11-15-44	11/06/2020	26,953.20	.000	11/15/2044	40,000.00	1.650	8509
912834PB8	247488	2000	S 0 11-15-44	11/19/2020	54,208.80	.000	11/15/2044	80,000.00	1.629	8509
912834PB8	247653	2000	S 0 11-15-44	12/03/2020	27,538.00	.000	11/15/2044	40,000.00	1.565	8509
912834PB8	247805	2000	S 0 11-15-44	12/14/2020	26,636.96	.000	11/15/2044	40,000.00	1.707	8509
912834PB8	247865	2000	S 0 11-15-44	12/17/2020	27,099.60	.000	11/15/2044	40,000.00	1.635	8509
912834PH5	244868	2000	S 0 02-15-45	04/02/2020	17,758.00	.000	02/15/2045	25,000.00	1.380	8601
912834PH5	249131	2000	S 0 02-15-45	03/12/2021	20,914.80	.000	02/15/2045	40,000.00	2.728	8601
912834PH5	249159	2000	S 0 02-15-45	03/12/2021	41,829.60	.000	02/15/2045	80,000.00	2.728	8601
912834PH5	250133	2000	S 0 02-15-45	05/03/2021	22,820.00	.000	02/15/2045	40,000.00	2.373	8601
912834KB3	250360	2000	S 0 05-15-45	05/10/2021	45,541.60	.000	05/15/2045	80,000.00	2.360	8690
912834KB3	250736	2000	S 0 05-15-45	06/11/2021	23,194.00	.000	05/15/2045	40,000.00	2.291	8690
912834KB3	251136	2000	S 0 05-15-45	07/15/2021	24,266.00	.000	05/15/2045	40,000.00	2.108	8690
912834KB3	251160	2000	S 0 05-15-45	07/15/2021	121,574.00	.000	05/15/2045	200,000.00	2.100	8690
912834KB3	251373	2000	S 0 05-15-45	07/30/2021	24,881.20	.000	05/15/2045	40,000.00	2.005	8690
912834PM4	242404	2000	S 0 08-15-45	08/19/2019	14,943.00	.000	08/15/2045	25,000.00	1.990	8782
912834PZ5	244869	2000	S 0 02-15-46	04/02/2020	17,425.75	.000	02/15/2046	25,000.00	1.400	8966





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Investments Outstanding As Of Date: 7/30/2021

## INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Current Par	YTM	Days to Maturity
912834QP6	242405	2000 S 0	08-15-46	08/19/2019	14,650.00	.000	08/15/2046	25,000.00	1.990	9147
912834RB6	244870	2000 S 0	02-15-47	04/02/2020	17,184.25	.000	02/15/2047	25,000.00	1.400	9331
912834RR1	242406	2000 S 0	08-15-47	08/19/2019	14,362.75	.000	08/15/2047	25,000.00	1.990	9512
912834TF5	244871	2000 S 0	02-15-48	04/02/2020	16,899.25	.000	02/15/2048	25,000.00	1.410	9696
912834TV0	242407	2000 S 0	08-15-48	08/19/2019	14,162.25	.000	08/15/2048	25,000.00	1.970	9878
912834UH9	244872	2000 S 0	02-15-49	04/02/2020	16,663.50	.000	02/15/2049	25,000.00	1.410	10062
912834UY2	242408	2000 S 0	08-15-49	08/19/2019	13,887.50	.000	08/15/2049	25,000.00	1.970	10243