

	A	B	C	D	E
1					
2		<b>Agency Bullets Position Listing</b>			
3					
4		<b>BPM Level 2</b>	<b>Account</b>	<b>Trader Name</b>	<b>Product</b>
5		AGENCIES	GMK2	KING	3134A4ZY3
6		AGENCIES	GM74	KING	880591CS9
7		AGENCIES	GM74	KING	3133X72S2
8		AGENCIES	GM74	KING	038461AC3
9		AGENCIES	G17L	AGARWAL	912828HY9
10		AGENCIES	GM74	KING	3133XMFY2
11		AGENCIES	G144	KING	05946KAA9
12		AGENCIES	GMK2	KING	313771AA5
13		AGENCIES	GM74	KING	880591EA6
14		AGENCIES	GM74	KING	3133XDVS7
15		AGENCIES	GMK2	KING	31398AFD9
16		AGENCIES	GM73	VOLK	3134A4ZZ0
17		AGENCIES	G17L	AGARWAL	3134A4ZZ0
18		AGENCIES	GM75	AGARWAL	038461AC3
19		AGENCIES	GM74	KING	880591DM1
20		AGENCIES	GM75	AGARWAL	3133XFKF2
21		AGENCIES	GM74	KING	880591CJ9
22		AGENCIES	GM74	KING	3133XFKF2
23		AGENCIES	GM75	AGARWAL	313771AA5
24		AGENCIES	GM74	KING	3133X8AS1
25		AGENCIES	GM75	AGARWAL	31359MTP8
26		AGENCIES	GM74	KING	3133XFPR1
27		AGENCIES	GM75	AGARWAL	3133XFAY2
28		AGENCIES	GM74	KING	31359MTP8
29		AGENCIES	GM74	KING	880591DV1
30		AGENCIES	GM75	AGARWAL	3133XDVS7
31		AGENCIES	GM75	AGARWAL	31359MNU3
32		AGENCIES	GM74	KING	31364FCB5
33		AGENCIES	GM75	AGARWAL	31359MRK1
34		AGENCIES	GM74	KING	880591CU4
35		AGENCIES	G16D	VOLK	31359MZL0
36		AGENCIES	G17L	AGARWAL	3133XLWM1
37		AGENCIES	GM77	RIZZIERI SYND	31331VJ80
38		AGENCIES	GMK2	KING	912828HY9
39		AGENCIES	GM75	AGARWAL	3134A4ZY3
40		AGENCIES	GMK2	KING	31359MEB5
41		AGENCIES	GM75	AGARWAL	3133X8L34
42		AGENCIES	GMBM	AGARWAL	76116FAC1
43		AGENCIES	GMK2	KING	31331VWF9
44		AGENCIES	GMBM	AGARWAL	313586RC5
45		AGENCIES	G12H	AGARWAL	40411EAB4
46		AGENCIES	GMK2	KING	31359MEU3
47		AGENCIES	GMK2	KING	3134A4ZZ0

	F	G	H
1			
2			
3			
4	Product Name	Maturity Date	Coupon Rate
5	FREDDIE MAC	06/27/16	5.750%
6	TENNESSEE VALLEY AUTHORITY	04/01/36	5.880%
7	FEDERAL HOME LOAN BANK SYSTEM	05/15/19	5.375%
8	EGYPT GOVERNMENT AID BONDS 4.450% 20150915	09/15/15	4.450%
9	U S TREASURY NOTE SERIES K-2013	04/30/13	3.125%
10	FEDERAL HOME LOAN BANK SYSTEM	09/30/22	5.375%
11	BANCO BILBAO VIZCAYA ARGENTARI	07/20/17	5.750%
12	FEDERAL HOME LOAN BANK OF CHIC	06/13/16	5.625%
13	TENNESSEE VALLEY AUTHORITY	07/18/17	5.500%
14	FEDERAL HOME LOAN BANK SYSTEM	12/11/20	5.250%
15	FEDERAL NATIONAL MORTGAGE ASSO	07/15/37	5.625%
16	FREDDIE MAC	12/14/18	5.000%
17	FREDDIE MAC	12/14/18	5.000%
18	EGYPT GOVERNMENT AID BONDS 4.450% 20150915	09/15/15	4.450%
19	TENNESSEE VALLEY AUTHORITY	05/01/30	7.125%
20	FEDERAL HOME LOAN BANK SYSTEM	06/11/21	5.625%
21	TENNESSEE VALLEY AUTHORITY	11/01/25	6.750%
22	FEDERAL HOME LOAN BANK SYSTEM	06/11/21	5.625%
23	FEDERAL HOME LOAN BANK OF CHIC	06/13/16	5.625%
24	FEDERAL HOME LOAN BANK SYSTEM	08/15/19	5.125%
25	FEDERAL NATIONAL MORTGAGE ASSO	01/02/14	5.125%
26	FEDERAL HOME LOAN BANK SYSTEM	06/10/16	5.375%
27	FEDERAL HOME LOAN BANK SYSTEM	04/15/16	5.250%
28	FEDERAL NATIONAL MORTGAGE ASSO	01/02/14	5.125%
29	TENNESSEE VALLEY AUTHORITY	07/15/33	4.700%
30	FEDERAL HOME LOAN BANK SYSTEM	12/11/20	5.250%
31	FEDERAL NATIONAL MORTGAGE ASSO	08/01/12	5.250%
32	FEDERAL NATIONAL MTG ASSN-MTN	09/27/27	6.090%
33	FEDERAL NATIONAL MORTGAGE ASSO	05/01/13	4.625%
34	TENNESSEE VALLEY AUTHORITY	12/15/17	6.250%
35	FEDERAL NATIONAL MORTGAGE ASSO	12/15/10	4.750%
36	FEDERAL HOME LOAN BANK SYSTEM	09/12/14	5.250%
37	FEDERAL FARM CREDIT BANK	07/18/11	5.375%
38	U S TREASURY NOTE SERIES K-2013	04/30/13	3.125%
39	FREDDIE MAC	06/27/16	5.750%
40	FEDERAL NATIONAL MTG ASSN	08/06/38	6.210%
41	FEDERAL HOME LOAN BANK SYSTEM	09/09/24	5.365%
42	RESOLUTION FDG CORP FED PRIN SER B PRIN PMT ON 2030 BDZERO CPN	R/MD0000 04/15/2030	0.000%
43	FEDERAL FARM CREDIT BANK	04/17/36	5.410%
44	FEDERAL NATIONAL MORTGAGE ASSO	10/09/19	0.000%
45	BANK OF SCOTLAND PLC	02/21/17	5.250%
46	FEDERAL NATIONAL MTG ASSN	05/15/29	6.250%
47	FREDDIE MAC	12/14/18	5.000%

	I	J	K	L	M	N
1						
2						
3				3,914,050,000	815,000,000	
4	Gross Long Inventory, TD @MV	Long EPM Custp Netdown, TD @MV	Long Inventory, TD @ MV	Q2 Repo105 (Notional)	Q2 Repo105 (Additional)	Gross Balance Sheet
5	662,791,905	0	662,791,905	650,000,000		662,791,905
6	531,726,352	0	531,726,352			531,726,352
7	498,722,534	0	498,722,534	500,000,000		498,722,534
8	491,375,674	0	491,375,674			491,375,674
9	855,439,474	-396,165,320	459,274,154	100,000,000		459,274,154
10	452,382,868	0	452,382,868	420,000,000		452,382,868
11	286,903,380	0	286,903,380			286,903,380
12	261,630,233	0	261,630,233			261,630,233
13	238,786,228	0	238,786,228			238,786,228
14	216,272,640	0	216,272,640	193,500,000		216,272,640
15	208,109,903	0	208,109,903			208,109,903
16	202,469,236	0	202,469,236	200,000,000		202,469,236
17	194,411,013	0	194,411,013	200,000,000		194,411,013
18	190,408,956	0	190,408,956			190,408,956
19	181,946,394	0	181,946,394			181,946,394
20	174,831,745	0	174,831,745	170,000,000		174,831,745
21	171,346,444	0	171,346,444			171,346,444
22	170,794,151	0	170,794,151	160,000,000		170,794,151
23	167,177,897	0	167,177,897			167,177,897
24	159,988,896	0	159,988,896	150,000,000		159,988,896
25	152,156,415	0	152,156,415		140,000,000	152,156,415
26	147,513,293	0	147,513,293	125,000,000		147,513,293
27	141,066,684	0	141,066,684	-		141,066,684
28	139,168,745	0	139,168,745		130,000,000	139,168,745
29	128,311,422	0	128,311,422			128,311,422
30	126,995,858	0	126,995,858	120,000,000		126,995,858
31	118,744,609	0	118,744,609		100,000,000	118,744,609
32	107,783,501	0	107,783,501			107,783,501
33	106,785,197	0	106,785,197		100,000,000	106,785,197
34	105,588,177	0	105,588,177			105,588,177
35	102,022,386	0	102,022,386		95,000,000	102,022,386
36	93,782,020	0	93,782,020	75,000,000		93,782,020
37	91,797,739	-389,001	91,408,738	75,000,000		91,408,738
38	168,143,085	-77,869,283	90,273,801			90,273,801
39	89,786,879	0	89,786,879	75,000,000		89,786,879
40	88,703,339	0	88,703,339			88,703,339
41	87,261,495	0	87,261,495	75,000,000		87,261,495
42	86,137,885	0	86,137,885			86,137,885
43	85,199,070	0	85,199,070	75,000,000		85,199,070
44	84,565,810	0	84,565,810			84,565,810
45	83,312,366	0	83,312,366			83,312,366
46	80,431,836	0	80,431,836			80,431,836
47	78,700,270	0	78,700,270	40,000,000		78,700,270

	O	P	Q	R	S
1					
2					
3					
4	Net Balance Sheet	Trade Date position	SD Position	Clean Market Price	Dirty Market Price
5	662,791,905	608,337,000	608,337,000	1.050761	1.069705
6	531,726,352	462,040,000	462,040,000	1.050490	1.074629
7	498,722,534	463,505,000	463,505,000	1.028218	1.028357
8	491,375,674	466,563,000	466,563,000	1.028134	1.041405
9	459,274,154	852,183,000	725,766,000	1.001953	1.003821
10	452,382,868	420,750,000	420,750,000	1.004531	1.005268
11	286,903,380	259,300,000	259,300,000	1.050490	1.074629
12	261,630,233	238,910,000	238,910,000	1.086967	1.106453
13	238,786,228	215,255,000	215,255,000	0.988912	0.998308
14	216,272,640	199,650,000	199,650,000	1.028218	1.028357
15	208,109,903	187,117,000	187,117,000	1.028134	1.041405
16	202,469,236	201,936,000	201,936,000	1.031285	1.043943
17	194,411,013	193,899,000	193,899,000	1.053598	1.054454
18	190,408,956	180,794,000	180,794,000	1.068598	1.091180
19	181,946,394	139,321,000	139,321,000	1.073893	1.093044
20	174,831,745	156,100,000	156,100,000	1.071824	1.084482
21	171,346,444	139,361,000	139,361,000	1.025257	1.039498
22	170,794,151	152,495,000	152,495,000	1.001953	1.001953
23	167,177,897	152,660,000	152,660,000	0.999983	1.011816
24	159,988,896	150,035,000	150,035,000	1.036522	1.058161
25	152,156,415	143,608,000	143,608,000	1.009910	1.023903
26	147,513,293	133,500,000	133,500,000	1.024648	1.034492
27	141,066,684	131,950,000	131,950,000	1.018053	1.018512
28	139,168,745	131,350,000	131,350,000	1.017160	1.023827
29	128,311,422	129,770,000	129,770,000	1.035470	1.049840
30	126,995,858	117,235,000	117,235,000	1.038027	1.051027
31	118,744,609	112,424,000	112,424,000	1.039761	1.051011
32	107,783,501	92,981,000	92,981,000	1.017021	1.031344
33	106,785,197	104,504,000	104,504,000	1.014514	1.018753
34	105,588,177	89,732,000	89,732,000	0.999955	1.011193
35	102,022,386	96,168,000	96,668,000	1.022454	1.029421
36	93,782,020	87,000,000	87,000,000	1.044147	1.056876
37	91,408,738	84,954,000	84,954,000	1.031904	1.035932
38	90,273,801	167,503,000	138,009,000	1.048920	1.058983
39	89,786,879	82,410,000	82,410,000	0.984454	0.986714
40	88,703,339	73,924,000	73,924,000	1.016296	1.033692
41	87,261,495	81,500,000	81,500,000	0.995549	1.002133
42	86,137,885	246,396,000	246,396,000	1.004008	1.021015
43	85,199,070	79,103,000	79,103,000	1.028911	1.039819
44	84,565,810	148,675,000	148,675,000	1.029474	1.038652
45	83,312,366	80,000,000	80,000,000	1.066858	1.082688
46	80,431,836	69,258,000	69,261,000	1.064126	1.065220
47	78,700,270	78,493,000	78,493,000	1.035386	1.036261

	A	B	C	D	E
48		AGENCIES	GMBM	AGARWAL	76116FAD9
49		AGENCIES	GMBM	AGARWAL	76116FAA5
50		AGENCIES	GMK2	KING	3133XDTL5
51		AGENCIES	GMBM	AGARWAL	31359MEL3
52		AGENCIES	GM74	KING	31364FKW0
53		AGENCIES	GMK2	KING	3133X9DC1
54		AGENCIES	GM73	VOLK	31359MTP8
55		AGENCIES	G17L	AGARWAL	3133XLF81
56		AGENCIES	GM74	KING	3133XN4B2
57		AGENCIES	G17L	AGARWAL	3133XLDG5
58		AGENCIES	G144	KING	05522NAA5
59		AGENCIES	GM75	AGARWAL	3133XBYM1
60		AGENCIES	G17L	AGARWAL	3133XJW38
61		AGENCIES	GMK2	KING	3133XL4N0
62		AGENCIES	G17L	AGARWAL	3133X26Y6
63		AGENCIES	G17L	AGARWAL	3133XFPR1
64		AGENCIES	G17L	AGARWAL	31359MZL0
65		AGENCIES	G17L	AGARWAL	31359MXX6
66		AGENCIES	G16D	VOLK	31398APG1
67		AGENCIES	GMK2	KING	31359MH89
68		AGENCIES	G12H	AGARWAL	40411EAA6
69		AGENCIES	GMK2	KING	31331V4Z6
70		AGENCIES	GMK2	KING	3133XFD60
71		AGENCIES	GM74	KING	31359MRK1
72		AGENCIES	GMK2	KING	31331SUM3
73		AGENCIES	G12H	AGARWAL	05522NAA5
74		AGENCIES	GM73	VOLK	3134A4ZY3
75		AGENCIES	GMK2	KING	3133XFJ49
76		AGENCIES	GM65	RIZZIERI SYND	31359MFS7
77		AGENCIES	GMK2	KING	31331XT85
78		AGENCIES	G17L	AGARWAL	880591EA6
79		AGENCIES	GMBM	AGARWAL	465139EB5
80		AGENCIES	GMK2	KING	31331XKB7
81		AGENCIES	G17L	AGARWAL	31398ABX9
82		AGENCIES	G16D	VOLK	880591DN9
83		AGENCIES	G17L	AGARWAL	3133XFLF1
84		AGENCIES	G144	KING	249575AN1
85		AGENCIES	G17L	AGARWAL	3137EAAJ8
86		AGENCIES	GMK2	KING	880591EB4
87		AGENCIES	G17L	AGARWAL	880591CK6
88		AGENCIES	GMK2	KING	31331XS52
89		AGENCIES	GMK2	KING	31331XKA9
90		AGENCIES	GMK2	KING	3133XEWA3
91		AGENCIES	G144	KING	40411EAB4
92		AGENCIES	GMK2	KING	3133XHRJ3
93		AGENCIES	GMK2	KING	31331XFK3
94		AGENCIES	G17L	AGARWAL	3133XN5N5
95		AGENCIES	G17L	AGARWAL	31359MEU3

	F	G	H
48	RESOLUTION FDG CORP FED GENERIC PRIN PMT R/MD0000 07/15/2020	07/15/20	0.000%
49	RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS SER-A-PRIN PMT ON 2029 BD R/MD0000 10/15/2019	10/15/19	0.000%
50	FEDERAL HOME LOAN BANK SYSTEM	12/21/15	5.000%
51	FEDERAL NATIONAL MTGE ASSOC	06/01/17	0.000%
52	FEDERAL NATIONAL MTGE ASSN-MTN	12/20/27	6.320%
53	FEDERAL HOME LOAN BANK SYSTEM	11/14/14	4.500%
54	FEDERAL NATIONAL MORTGAGE ASSO	01/02/14	5.125%
55	FEDERAL HOME LOAN BANK SYSTEM	06/09/17	5.625%
56	FEDERAL HOME LOAN BANK SYSTEM	12/09/22	5.250%
57	FEDERAL HOME LOAN BANK SYSTEM	06/13/14	5.375%
58	BA COVERED BOND ISSUER	06/14/12	5.500%
59	FEDERAL HOME LOAN BANK SYSTEM	06/12/20	4.625%
60	FEDERAL HOME LOAN BANK SYSTEM	03/14/14	5.000%
61	FEDERAL HOME LOAN BANK SYSTEM	06/05/17	5.250%
62	FEDERAL HOME LOAN BANK SYSTEM	05/24/13	5.130%
63	FEDERAL HOME LOAN BANK SYSTEM	06/10/16	5.375%
64	FEDERAL NATIONAL MORTGAGE ASSO	12/15/10	4.750%
65	FEDERAL NATIONAL MORTGAGE ASSO	03/02/15	5.000%
66	FEDERAL NATIONAL MORTGAGE ASSO	04/11/11	2.750%
67	FANNIE MAE	03/15/16	5.000%
68	BANK OF SCOTLAND PLC	11/21/11	5.000%
69	FEDERAL FARM CREDIT BANK	09/26/17	5.200%
70	FEDERAL HOME LOAN BANK SYSTEM	04/12/16	5.375%
71	FEDERAL NATIONAL MORTGAGE ASSO	05/01/13	4.625%
72	FEDERAL FARM CREDIT BANK	04/15/15	4.900%
73	BA COVERED BOND ISSUER	06/14/12	5.500%
74	FREDDIE MAC	06/27/16	5.750%
75	FEDERAL HOME LOAN BANK SYSTEM	03/14/36	5.625%
76	FEDERAL NATIONAL MTG ASSN	06/15/10	7.125%
77	FEDERAL FARM CREDIT BANK	08/03/37	5.700%
78	TENNESSEE VALLEY AUTHORITY	07/18/17	5.500%
79	GOVERNMENT OF ISRAEL-AID ZERO COUPON AID/GTC	02/15/15	0.000%
80	FEDERAL FARM CREDIT BANK	12/27/18	5.050%
81	FEDERAL NATIONAL MORTGAGE ASSO	05/18/12	4.875%
82	TENNESSEE VALLEY AUTHORITY-MTN	01/18/11	5.625%
83	FEDERAL HOME LOAN BANK SYSTEM	06/14/13	5.375%
84	DEPFA ACS BANK	03/16/37	5.125%
85	FREDDIE MAC	10/18/16	5.125%
86	TENNESSEE VALLEY AUTHORITY	01/15/48	4.875%
87	TENNESSEE VALLEY AUTHORITY	04/01/36	5.980%
88	FEDERAL FARM CREDIT BANK	08/01/17	5.550%
89	FEDERAL FARM CREDIT BANK	12/27/16	4.950%
90	FEDERAL HOME LOAN BANK SYSTEM	03/12/21	5.000%
91	BANK OF SCOTLAND PLC	02/21/17	5.250%
92	FEDERAL HOME LOAN BANK SYSTEM	12/10/21	5.000%
93	FEDERAL FARM CREDIT BANK	10/05/21	5.030%
94	FEDERAL HOME LOAN BANK SYSTEM	12/08/17	5.000%
95	FEDERAL NATIONAL MTG ASSN	05/15/29	6.250%

	I	J	K	L	M	N
48	72,753,567	0	72,753,567			72,753,567
49	67,912,947	0	67,912,947			67,912,947
50	66,272,358	0	66,272,358	50,000,000		66,272,358
51	64,111,572	0	64,111,572		95,000,000	64,111,572
52	60,323,363	0	60,323,363			60,323,363
53	60,203,677	0	60,203,677	50,000,000		60,203,677
54	59,778,459	0	59,778,459		50,000,000	59,778,459
55	58,987,690	0	58,987,690	50,000,000		58,987,690
56	57,921,048	0	57,921,048	50,000,000		57,921,048
57	54,930,629	0	54,930,629	50,000,000		54,930,629
58	53,946,368	0	53,946,368			53,946,368
59	50,912,597	0	50,912,597	50,000,000		50,912,597
60	46,034,646	0	46,034,646			46,034,646
61	45,750,374	0	45,750,374			45,750,374
62	43,220,828	0	43,220,828			43,220,828
63	42,259,520	0	42,259,520	40,000,000		42,259,520
64	41,776,262	0	41,776,262		40,000,000	41,776,262
65	41,056,881	0	41,056,881		35,000,000	41,056,881
66	39,743,366	-29,690	39,713,677			39,713,677
67	38,834,860	0	38,834,860			38,834,860
68	35,360,061	0	35,360,061			35,360,061
69	34,649,480	0	34,649,480			34,649,480
70	34,136,824	0	34,136,824			34,136,824
71	33,534,378	0	33,534,378		30,000,000	33,534,378
72	33,330,651	0	33,330,651			33,330,651
73	32,238,866	0	32,238,866			32,238,866
74	31,051,160	0	31,051,160	30,000,000		31,051,160
75	30,895,112	0	30,895,112			30,895,112
76	30,786,458	-184,717	30,601,741			30,601,741
77	30,106,070	0	30,106,070			30,106,070
78	29,973,770	0	29,973,770			29,973,770
79	29,780,801	0	29,780,801			29,780,801
80	29,765,546	0	29,765,546			29,765,546
81	32,030,277	-3,341,122	28,689,155			28,689,155
82	28,575,189	0	28,575,189			28,575,189
83	28,920,186	-383,049	28,537,137			28,537,137
84	28,252,103	0	28,252,103			28,252,103
85	27,860,565	0	27,860,565			27,860,565
86	27,018,726	0	27,018,726			27,018,726
87	26,876,751	0	26,876,751			26,876,751
88	26,858,142	0	26,858,142			26,858,142
89	26,461,007	0	26,461,007			26,461,007
90	25,063,826	0	25,063,826			25,063,826
91	23,764,852	0	23,764,852			23,764,852
92	23,720,159	0	23,720,159			23,720,159
93	22,950,876	0	22,950,876			22,950,876
94	22,507,588	0	22,507,588			22,507,588
95	22,041,003	0	22,041,003			22,041,003

	O	P	Q	R	S
48	72,753,567	128,376,000	128,376,000	1.021893	1.033008
49	67,912,947	114,150,000	114,150,000	1.038059	1.051456
50	66,272,358	61,625,000	61,625,000	1.006349	1.007054
51	64,111,572	96,301,000	96,301,000	1.018294	1.029072
52	60,323,363	50,000,000	50,000,000	1.068057	1.090515
53	60,203,677	58,635,000	73,400,000	1.016813	1.017640
54	59,778,459	56,420,000	56,420,000	1.013505	1.023296
55	58,987,690	52,890,000	52,890,000	1.022190	1.023017
56	57,921,048	53,500,000	53,500,000	1.017283	1.030954
57	54,930,629	50,000,000	50,000,000	1.026865	1.034764
58	53,946,368	50,200,000	50,200,000	1.023954	1.026315
59	50,912,597	50,000,000	50,000,000	1.001084	1.019192
60	46,034,646	43,325,000	43,325,000	1.003961	1.017895
61	45,750,374	41,735,000	41,735,000	1.030609	1.038508
62	43,220,828	39,855,000	39,855,000	1.039761	1.051011
63	42,259,520	38,245,000	38,245,000	1.029183	1.038183
64	41,776,262	39,379,000	39,379,000	1.006785	1.013396
65	41,056,881	38,641,000	38,641,000	1.008755	1.013505
66	39,713,677	40,159,000	40,159,000	1.013546	1.034657
67	38,834,860	36,753,000	36,753,000	1.036597	1.057972
68	35,360,061	34,385,000	34,385,000	1.038974	1.051051
69	34,649,480	32,205,000	32,205,000	1.040906	1.050520
70	34,136,824	31,500,000	31,500,000	1.033968	1.043447
71	33,534,378	32,818,000	32,818,000	1.052009	1.062287
72	33,330,651	31,765,000	31,765,000	1.076940	1.077538
73	32,238,866	30,000,000	30,000,000	1.061744	1.075629
74	31,051,160	28,500,000	28,500,000	1.030563	1.046167
75	30,895,112	28,000,000	28,000,000	1.005971	1.020776
76	30,601,741	27,636,000	0	1.042935	1.053185
77	30,106,070	26,492,000	29,123,000	1.031684	1.054046
78	29,973,770	27,020,000	27,020,000	1.046883	1.047425
79	29,780,801	38,251,000	38,251,000	1.044223	1.054084
80	29,765,546	27,770,000	27,770,000	1.019631	1.032409
81	28,689,155	30,524,000	99,035,000	1.041919	1.042596
82	28,575,189	26,423,000	26,423,000	1.037643	1.038726
83	28,537,137	26,425,000	26,425,000	1.082054	1.097179
84	28,252,103	28,300,000	28,300,000	1.031745	1.035391
85	27,860,565	26,280,000	26,280,000	1.022074	1.022310
86	27,018,726	27,180,000	27,180,000	1.012917	1.029531
87	26,876,751	23,050,000	23,050,000	1.015105	1.030834
88	26,858,142	24,280,000	24,280,000	0.985808	0.993777
89	26,461,007	24,720,000	24,720,000	0.996867	1.003513
90	25,063,826	24,000,000	24,000,000	0.990597	0.992049
91	23,764,852	22,820,000	22,820,000	0.982095	0.982241
92	23,720,159	22,460,000	22,460,000	0.996366	0.998963
93	22,950,876	22,022,000	22,022,000	1.094906	1.124966
94	22,507,588	21,000,000	21,000,000	1.011272	1.016542
95	22,041,003	18,979,000	18,979,000	1.072114	1.085141

	A	B	C	D	E
96	AGENCIES		GMK2	KING	31331V3M6
97	AGENCIES	0740058F9		KING	1GB965550
98	AGENCIES		G17L	AGARWAL	3133XHW57
99	AGENCIES		GMK2	KING	880591DX7
100	AGENCIES		GMK2	KING	31331XFJ6
101	AGENCIES		G17L	AGARWAL	31359MW41
102	AGENCIES		GMK2	KING	880591DS8
103	AGENCIES		G17L	AGARWAL	31331V7M2
104	AGENCIES		GMBM	AGARWAL	31358BAA6
105	AGENCIES		G17L	AGARWAL	3133XD2Y6
106	AGENCIES		GMK2	KING	3133XHK68
107	AGENCIES		G17L	AGARWAL	3133XHXXW7
108	AGENCIES		GMBM	AGARWAL	31771CR64
109	AGENCIES		G17L	AGARWAL	3137EAAG4
110	AGENCIES		GM75	AGARWAL	3133XEWA3
111	AGENCIES		GMK2	KING	31331V7L4
112	AGENCIES		G16D	VOLK	912828HY9
113	AGENCIES		GMBM	AGARWAL	31771C4D4
114	AGENCIES		GMK2	KING	31331SL68
115	AGENCIES		GMK2	KING	31364FYC9
116	AGENCIES		GMK2	KING	3137EAAJ8
117	AGENCIES		GMGQ	KING	31359MNU3
118	AGENCIES		G17L	AGARWAL	31331SU27
119	AGENCIES		GMBM	AGARWAL	31771J3V8
120	AGENCIES		G16D	VOLK	31359MZ30
121	AGENCIES		GMGQ	KING	3134A4EW0
122	AGENCIES		G17L	AGARWAL	3133XD4N8
123	AGENCIES		GMBM	AGARWAL	465139SU8
124	AGENCIES		GMK2	KING	46513EJX1
125	AGENCIES		GMK2	KING	31331VHC3
126	AGENCIES		GMBM	AGARWAL	31771CBZ7
127	AGENCIES		GMK2	KING	31331V5A0
128	AGENCIES		GMK2	KING	31331VUZ7
129	AGENCIES		G16D	VOLK	3134A4EW0
130	AGENCIES		GMGQ	KING	31331SWL3
131	AGENCIES		GMK2	KING	31331XFL1
132	AGENCIES		G16D	VOLK	3133XPY57
133	AGENCIES		GMBM	AGARWAL	31771JKV1
134	AGENCIES		GMBM	AGARWAL	31771J4D9
135	AGENCIES		GMK2	KING	31331V5B8
136	AGENCIES		GMBM	AGARWAL	76116FAE7
137	AGENCIES		G17L	AGARWAL	31331XRS3
138	AGENCIES		GMBM	AGARWAL	31771C4Q5
139	AGENCIES		GMGQ	KING	3134A4ZY3
140	AGENCIES		GMK2	KING	31331VG42
141	AGENCIES		GMBM	AGARWAL	383665BX3
142	AGENCIES		GMK2	KING	31331VEF9
143	AGENCIES		G17L	AGARWAL	3133X03L1

	F	G	H
96	FEDERAL FARM CREDIT BANK	01/06/16	5.250%
97	NATIONWIDE BUILDING SOCIETY 5.500% 20120718 SERIES# 144A	07/18/12	5.500%
98	FEDERAL HOME LOAN BANK SYSTEM	12/13/13	4.875%
99	TENNESSEE VALLEY AUTHORITY	06/15/35	4.650%
100	FEDERAL FARM CREDIT BANK	03/05/20	5.000%
101	FEDERAL NATIONAL MORTGAGE ASSO	09/15/16	5.250%
102	TENNESSEE VALLEY AUTHORITY	12/15/16	4.875%
103	FEDERAL FARM CREDIT BANK	05/05/14	5.000%
104	FANNIE MAE PRINCIPAL STRIP	02/01/19	0.000%
105	FEDERAL HOME LOAN BANK SYSTEM	09/08/17	4.625%
106	FEDERAL HOME LOAN BANK SYSTEM	10/19/16	5.125%
107	FEDERAL HOME LOAN BANK SYSTEM	11/27/13	4.875%
108	FINANCING CORP FICO	12/06/11	0.000%
109	FREDDIE MAC	07/18/16	5.500%
110	FEDERAL HOME LOAN BANK SYSTEM	03/12/21	5.000%
111	FEDERAL FARM CREDIT BANK	02/11/19	5.125%
112	U S TREASURY NOTE SERIES K-2013	04/30/13	3.125%
113	FINANCING CORP FICO	09/07/11	0.000%
114	FEDERAL FARM CREDIT BANK	01/05/18	4.500%
115	FEDERAL NATIONAL MTG ASSN-MTN	04/17/28	5.625%
116	FREDDIE MAC	10/18/16	5.125%
117	FEDERAL NATIONAL MORTGAGE ASSO	08/01/12	5.250%
118	FEDERAL FARM CREDIT BANK	08/28/14	4.600%
119	FINANCING CORP-FED CPN FICO STRIPS SER D-INT PMT ON 8.60% 2019 BD	R/MD0000 03/26/2010	0.000%
120	FEDERAL NATIONAL MORTGAGE ASSO	10/15/11	5.000%
121	FEDERAL HOME LOAN MTG CORP	03/21/11	5.875%
122	FEDERAL HOME LOAN BANK SYSTEM	09/14/35	4.750%
123	STATE OF ISRAEL AID CL 11-Z ZERO COUPON GUARANTEED NOTES	05/15/19	0.000%
124	ISRAEL GOVERNMENT AID BOND 5.500% 20240426	04/26/24	5.500%
125	FEDERAL FARM CREDIT BANK	12/23/24	5.300%
126	FINANCING CORP FICO	05/11/12	0.000%
127	FEDERAL FARM CREDIT BANK	12/26/18	5.250%
128	FEDERAL FARM CREDIT BANK	08/25/16	5.200%
129	FEDERAL HOME LOAN MTG CORP	03/21/11	5.875%
130	FEDERAL FARM CREDIT BANK	01/06/25	5.030%
131	FEDERAL FARM CREDIT BANK	12/05/22	5.050%
132	FEDERAL HOME LOAN BANK SYSTEM	03/12/10	2.750%
133	FINANCING CORP FICO	04/06/12	0.000%
134	FINANCING CORP-FED CPN FICO STRIPS SER D INT PMT ON 8.60% 2019 BD	R/MD0000 09/26/2013	0.000%
135	FEDERAL FARM CREDIT BANK	09/28/20	5.250%
136	RESOLUTION FDG CORP FED GENERIC PRIN PMT	R/MD0000 10/15/2020	0.000%
137	FEDERAL FARM CREDIT BANK	04/07/14	4.950%
138	FICO SERIES 15	03/07/17	0.000%
139	FREDDIE MAC	06/27/16	5.750%
140	FEDERAL FARM CREDIT BANK	06/20/16	5.450%
141	GOVERNMENT BACKED TRUSTS T-144	11/15/10	0.000%
142	FEDERAL FARM CREDIT BANK	04/01/24	5.100%
143	FEDERAL HOME LOAN BANK SYSTEM	08/12/13	4.710%

	I	J	K	L	M	N
96	21,759,565	0	21,759,565			21,759,565
97	20,094,417	0	20,094,417			20,094,417
98	19,721,540	0	19,721,540	19,000,000		19,721,540
99	19,715,457	0	19,715,457			19,715,457
100	19,287,299	0	19,287,299			19,287,299
101	25,428,075	-6,513,135	18,914,939			18,914,939
102	18,260,825	0	18,260,825			18,260,825
103	18,110,913	0	18,110,913			18,110,913
104	17,866,563	0	17,866,563			17,866,563
105	17,493,138	0	17,493,138			17,493,138
106	17,055,757	0	17,055,757			17,055,757
107	15,902,882	0	15,902,882			15,902,882
108	15,896,361	0	15,896,361			15,896,361
109	15,879,910	0	15,879,910			15,879,910
110	15,664,892	0	15,664,892			15,664,892
111	15,312,535	0	15,312,535			15,312,535
112	28,218,421	-13,068,324	15,150,098			15,150,098
113	14,846,689	0	14,846,689			14,846,689
114	14,356,601	0	14,356,601			14,356,601
115	14,222,579	0	14,222,579			14,222,579
116	13,596,337	0	13,596,337			13,596,337
117	12,609,168	0	12,609,168			12,609,168
118	12,326,676	0	12,326,676			12,326,676
119	12,290,057	0	12,290,057			12,290,057
120	12,066,867	0	12,066,867			12,066,867
121	11,903,706	0	11,903,706			11,903,706
122	11,340,067	0	11,340,067			11,340,067
123	10,978,656	0	10,978,656			10,978,656
124	10,866,016	0	10,866,016			10,866,016
125	10,765,847	0	10,765,847			10,765,847
126	10,697,146	0	10,697,146			10,697,146
127	10,623,228	0	10,623,228			10,623,228
128	10,449,966	0	10,449,966			10,449,966
129	10,351,975	0	10,351,975			10,351,975
130	10,351,222	0	10,351,222			10,351,222
131	10,036,759	0	10,036,759			10,036,759
132	10,035,895	0	10,035,895			50,176,418
133	9,911,085	0	9,911,085			9,911,085
134	9,639,421	0	9,639,421			9,639,421
135	9,588,630	0	9,588,630			9,588,630
136	9,522,337	0	9,522,337			9,522,337
137	9,440,686	0	9,440,686			9,440,686
138	9,430,989	0	9,430,989			9,430,989
139	9,326,243	0	9,326,243			9,326,243
140	9,009,631	0	9,009,631			9,009,631
141	8,821,537	0	8,821,537			8,821,537
142	8,631,477	0	8,631,477			8,631,477
143	8,212,620	0	8,212,620			8,212,620

	O	P	Q	R	S
96	21,759,565	19,950,000	19,950,000	1.084599	1.097395
97	20,094,417	18,785,000	18,785,000	1.050914	1.063244
98	19,721,540	18,445,000	18,445,000	1.235192	1.247755
99	19,715,457	20,125,000	20,125,000	1.063117	1.073586
100	19,287,299	18,390,000	18,390,000	1.055063	1.065018
101	18,914,939	23,670,000	23,670,000	1.076912	1.103078
102	18,260,825	17,215,000	17,215,000	1.065322	1.075558
103	18,110,913	17,140,000	17,140,000	1.076034	1.096318
104	17,866,563	29,582,000	29,582,000	1.059729	1.077809
105	17,493,138	17,050,000	17,050,000	1.033534	1.049409
106	17,055,757	15,970,000	15,970,000	1.048602	1.049550
107	15,902,882	14,890,000	14,890,000	1.030012	1.045887
108	15,896,361	17,561,000	17,561,000	1.007903	1.011372
109	15,879,910	14,420,000	14,420,000	0.000000	0.000000
110	15,664,892	15,000,000	15,000,000	1.052201	1.069840
111	15,312,535	14,275,000	14,510,000	1.019109	1.036553
112	15,150,098	28,111,000	90,191,000	1.000993	1.017893
113	14,846,689	16,381,000	16,381,000	1.024730	1.039626
114	14,356,601	13,955,000	13,955,000	1.012099	1.027290
115	14,222,579	12,955,000	12,955,000	1.025375	1.029270
116	13,596,337	12,825,000	12,825,000	1.033271	1.033931
117	12,609,168	11,938,000	11,938,000	1.039539	1.060799
118	12,326,676	11,825,000	11,825,000	1.027991	1.048161
119	12,290,057	12,884,000	12,884,000	1.051236	1.064570
120	12,066,867	11,447,000	16,956,000	1.032322	1.041558
121	11,903,706	11,177,000	11,177,000	1.050685	1.055824
122	11,340,067	11,530,000	11,530,000	1.030945	1.052914
123	10,978,656	18,000,000	18,000,000	1.023362	1.024164
124	10,866,016	9,854,000	9,854,000	1.160121	1.161336
125	10,765,847	10,000,000	10,000,000	1.040067	1.067869
126	10,697,146	12,131,000	12,131,000	1.034156	1.046281
127	10,623,228	9,750,000	9,750,000	1.071729	1.097306
128	10,449,966	9,750,000	9,750,000	1.277727	1.302862
129	10,351,975	9,720,000	9,720,000	1.296715	1.298125
130	10,351,222	10,000,000	10,000,000	1.082925	1.113998
131	10,036,759	9,500,000	9,500,000	1.083472	1.084760
132	10,035,895	10,000,000	-40,000,000	1.062126	1.081397
133	9,911,085	11,205,000	11,205,000	1.059783	1.070019
134	9,639,421	11,655,000	11,655,000	1.075086	1.075086
135	9,588,630	9,000,000	9,000,000	1.063045	1.064090
136	9,522,337	17,000,000	17,000,000	1.050073	1.055340
137	9,440,686	9,000,000	9,000,000	1.091340	1.102739
138	9,430,989	13,825,000	13,825,000	1.040034	1.056221
139	9,326,243	8,560,000	8,560,000	1.030997	1.039139
140	9,009,631	8,205,000	8,205,000	1.027167	1.035310
141	8,821,537	9,428,000	9,428,000	1.024198	1.039389
142	8,631,477	8,300,000	8,300,000	1.036087	1.040841
143	8,212,620	7,815,000	7,815,000	1.032952	1.047434

A	B	C	D	E
144	AGENCIES	GMK2	KING	3133MJQF0
145	AGENCIES	G17L	AGARWAL	31331XNC2
146	AGENCIES	GMBM	AGARWAL	31771CR72
147	AGENCIES	GMK2	KING	31331VMG8
148	AGENCIES	GMK2	KING	31364GBF5
149	AGENCIES	GMBM	AGARWAL	31771DCF8
150	AGENCIES	GMGQ	KING	31359MRK1
151	AGENCIES	GMBM	AGARWAL	31771JUV0
152	AGENCIES	GMBM	AGARWAL	38373PAK9
153	AGENCIES	GMBM	AGARWAL	31771CY82
154	AGENCIES	G17L	AGARWAL	3133M93V2
155	AGENCIES	GMK2	KING	31359MSD6
156	AGENCIES	GMK2	KING	31331LJL3
157	AGENCIES	G17L	AGARWAL	3128X3L76
158	AGENCIES	GMK2	KING	3133XFNL6
159	AGENCIES	GMK2	KING	46513EFF4
160	AGENCIES	GMBM	AGARWAL	31771CS63
161	AGENCIES	G17L	AGARWAL	3128X1KG1
162	AGENCIES	G17L	AGARWAL	31331SM83
163	AGENCIES	G16D	VOLK	31359MSL8
164	AGENCIES	GMK2	KING	3133M4YM9
165	AGENCIES	GMBM	AGARWAL	31771JKZ2
166	AGENCIES	GMBM	AGARWAL	76116EBQ2
167	AGENCIES	G16D	VOLK	3133X42H3
168	AGENCIES	G16D	VOLK	3133XQ5C2
169	AGENCIES	G17L	AGARWAL	3136F3V78
170	AGENCIES	GMBM	AGARWAL	31771JXH8
171	AGENCIES	G16D	VOLK	3137EAAAX7
172	AGENCIES	GMBM	AGARWAL	31771DKD4
173	AGENCIES	GMBM	AGARWAL	912803AU7
174	AGENCIES	GMBM	AGARWAL	31771DKV4
175	AGENCIES	GMK2	KING	880591CU4
176	AGENCIES	GMK2	KING	3133XPCT9
177	AGENCIES	GMK2	KING	31364F6P1
178	AGENCIES	GMK2	KING	3137EAAG4
179	AGENCIES	GMK2	KING	3133XGJA3
180	AGENCIES	GMBM	AGARWAL	31771C4G7
181	AGENCIES	G144	KING	40411EAA6
182	AGENCIES	GMBM	AGARWAL	31771JMC1
183	AGENCIES	GMK2	KING	31331XFD9
184	AGENCIES	GMK2	KING	3133XHVS8
185	AGENCIES	GMK2	KING	3133XFGT7
186	AGENCIES	GMBM	AGARWAL	31358C7Z3
187	AGENCIES	GMBM	AGARWAL	31358DCS1
188	AGENCIES	GMBM	AGARWAL	31358DDR2
189	AGENCIES	GMK2	KING	31364A6J6
190	AGENCIES	G16D	VOLK	3133XGEQ3
191	AGENCIES	GMK2	KING	31364CHD3

	F	G	H
144	FEDERAL HOME LOAN BANK	08/15/16	5.500%
145	FEDERAL FARM CREDIT BANK	01/30/15	5.090%
146	FINANCING CORP FICO	06/06/12	0.000%
147	FEDERAL FARM CREDIT BANK	05/03/16	5.000%
148	FEDERAL NATIONAL MTG ASSN-MTN	10/02/13	5.380%
149	FINANCING CORP FICO	04/05/16	0.000%
150	FEDERAL NATIONAL MORTGAGE ASSO	05/01/13	4.625%
151	FINANCING CORP-FED CPN FICO STRIPS SER E-INT PMT ON 9-65% 2018 BD	R/MD0000 11/02/2009	0.000%
152	GOVERNMENT LOAN TRUST CTF 1Z-8	04/01/10	0.000%
153	FINANCING CORP FICO	12/27/10	0.000%
154	FEDERAL HOME LOAN BANK	06/30/14	6.625%
155	FANNIE MAE	06/05/18	4.600%
156	FEDERAL FARM CREDIT BANK	06/06/31	6.750%
157	FREDDIE MAC	11/13/14	5.000%
158	FEDERAL HOME LOAN BANK SYSTEM	06/12/15	5.500%
159	ISRAEL GOVERNMENT AID BOND 5.500% 20230918	09/18/23	5.500%
160	FINANCING CORP FICO	12/06/15	0.000%
161	FREDDIE MAC	06/12/13	4.000%
162	FEDERAL FARM CREDIT BANK	03/05/15	4.350%
163	FANNIE MAE	07/17/13	4.375%
164	FEDERAL HOME LOAN BANK	07/28/28	6.005%
165	FINANCING CORP CPN FICO STRIP GENERIC INT PMTZERO CPN	R/MD0000 10/06/2012	0.000%
166	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER-A-INT PMTON 8.125% 2019	R/MD0000 04/15/2009	0.000%
167	FEDERAL HOME LOAN BANK SYSTEM	02/15/11	4.000%
168	FEDERAL HOME LOAN BANK SYSTEM	04/30/10	2.375%
169	FEDERAL NATIONAL MORTGAGE ASSO	07/29/19	5.000%
170	FICO SERIES E	05/02/17	0.000%
171	FREDDIE MAC	08/23/10	5.125%
172	FINANCING CORP FICO	06/06/09	0.000%
173	W/PRINC STRIP OF 8.75 08-15-20	08/15/20	0.000%
174	FINANCING CORP FICO	06/06/17	0.000%
175	TENNESSEE VALLEY AUTHORITY	12/15/17	6.250%
176	FEDERAL HOME LOAN BANK SYSTEM	03/09/18	4.250%
177	FEDERAL NATIONAL MTG ASSN-MTN	09/11/28	5.960%
178	FREDDIE MAC	07/18/16	5.500%
179	FEDERAL HOME LOAN BANK SYSTEM	09/09/16	5.375%
180	FINANCING CORP CPN FICO STRIPSSER 15 ZERO CPN INT PMT ON 9.65% 2019 BD	R/MD0000 03/07/2013	0.000%
181	BANK OF SCOTLAND PLC	11/21/11	5.000%
182	FICO SERIES A	02/08/16	0.000%
183	FEDERAL FARM CREDIT BANK	01/03/17	4.950%
184	FEDERAL HOME LOAN BANK SYSTEM	12/09/16	5.000%
185	FEDERAL HOME LOAN BANK SYSTEM	03/11/16	5.375%
186	FANNIE MAE INTEREST STRIP	05/15/23	0.000%
187	FANNIE MAE PRINCIPAL STRIP	08/07/28	0.000%
188	FANNIE MAE PRINCIPAL STRIP	05/15/30	0.000%
189	FEDERAL NATIONAL MTGE ASSN	01/10/25	8.280%
190	FEDERAL HOME LOAN BANK SYSTEM	08/05/09	5.250%
191	FEDERAL NATIONAL MTG ASSN-MTN	07/27/26	7.270%

	I	J	K	L	M	N
144	8,148,208	0	8,148,208			8,148,208
145	7,434,724	0	7,434,724			7,434,724
146	7,080,771	0	7,080,771			7,080,771
147	6,816,964	0	6,816,964			6,816,964
148	6,801,475	0	6,801,475			6,801,475
149	6,708,881	0	6,708,881			6,708,881
150	6,641,887	0	6,641,887			6,641,887
151	6,616,599	0	6,616,599			6,616,599
152	6,180,174	0	6,180,174			6,180,174
153	6,054,540	0	6,054,540			6,054,540
154	6,044,525	0	6,044,525			6,044,525
155	5,961,512	0	5,961,512			5,961,512
156	5,925,854	0	5,925,854			5,925,854
157	5,794,825	0	5,794,825			5,794,825
158	5,492,778	0	5,492,778			5,492,778
159	5,311,018	0	5,311,018			5,311,018
160	5,239,686	0	5,239,686			5,239,686
161	5,508,769	-420,987	5,087,782			5,087,782
162	5,077,855	0	5,077,855			5,077,855
163	5,404,822	-364,825	5,039,996			5,039,996
164	5,001,835	0	5,001,835			5,001,835
165	4,800,913	0	4,800,913			4,800,913
166	4,778,647	0	4,778,647			4,778,647
167	4,548,499	0	4,548,499			4,548,499
168	4,464,218	0	4,464,218			4,464,218
169	4,330,402	0	4,330,402			4,330,402
170	4,179,937	0	4,179,937			4,179,937
171	4,058,613	0	4,058,613			4,058,613
172	3,892,712	0	3,892,712			3,892,712
173	3,882,556	0	3,882,556			3,882,556
174	3,872,467	0	3,872,467			3,872,467
175	3,530,118	0	3,530,118			3,530,118
176	3,479,338	0	3,479,338			3,479,338
177	3,443,996	0	3,443,996			3,443,996
178	3,431,470	0	3,431,470			3,431,470
179	3,431,342	0	3,431,342			3,431,342
180	3,423,672	0	3,423,672			3,423,672
181	3,383,295	0	3,383,295			3,383,295
182	3,298,749	0	3,298,749			3,298,749
183	3,209,041	0	3,209,041			3,209,041
184	3,184,350	0	3,184,350			3,184,350
185	3,099,660	0	3,099,660			3,099,660
186	3,095,478	0	3,095,478			3,095,478
187	3,077,111	0	3,077,111			3,077,111
188	3,036,950	0	3,036,950			3,036,950
189	2,922,072	0	2,922,072			2,922,072
190	2,871,728	0	2,871,728			2,871,728
191	2,744,485	0	2,744,485			2,744,485

	O	P	Q	R	S
144	8,148,208	7,445,000	7,445,000	1.006211	1.011941
145	7,434,724	6,975,000	6,975,000	1.016813	1.017640
146	7,080,771	8,120,000	8,120,000	1.030275	1.035029
147	6,816,964	6,500,000	6,500,000	1.017369	1.027810
148	6,801,475	6,309,000	6,309,000	1.027012	1.038463
149	6,708,881	9,321,000	9,321,000	1.049012	1.054151
150	6,641,887	6,500,000	6,500,000	1.040161	1.060877
151	6,616,599	6,865,000	6,865,000	1.058317	1.064437
152	6,180,174	6,500,000	6,500,000	1.041930	1.061291
153	6,054,540	6,502,000	6,502,000	1.050071	1.054911
154	6,044,525	5,185,000	5,185,000	1.028281	1.030788
155	5,961,512	5,760,000	5,760,000	1.033386	1.047334
156	5,925,854	4,608,000	4,608,000	1.042949	1.053108
157	5,794,825	5,500,000	5,500,000	1.072813	1.086869
158	5,492,778	5,000,000	5,000,000	1.046191	1.058861
159	5,311,018	4,800,000	4,800,000	1.039822	1.043291
160	5,239,686	7,110,000	7,110,000	1.053950	1.054662
161	5,087,782	5,365,000	5,365,000	1.020469	1.042583
162	5,077,855	5,000,000	5,000,000	1.017654	1.035414
163	5,039,996	5,200,000	5,200,000	1.001448	1.013003
164	5,001,835	4,310,000	4,310,000	0.999783	1.006970
165	4,800,913	5,560,000	5,560,000	0.989576	0.994062
166	4,778,647	4,874,000	4,874,000	0.987768	0.994379
167	4,548,499	4,420,000	9,420,000	0.986647	0.990314
168	4,464,218	4,500,000	4,500,000	1.048806	1.049347
169	4,330,402	4,100,000	4,100,000	1.029789	1.038175
170	4,179,937	6,200,000	6,200,000	1.044270	1.044666
171	4,058,613	3,833,000	3,833,000	1.016604	1.034042
172	3,892,712	4,000,000	4,000,000	1.006253	1.015461
173	3,882,556	6,700,000	6,700,000	0.992852	0.995838
174	3,872,467	5,773,000	5,773,000	0.978001	0.981883
175	3,530,118	3,000,000	3,000,000	0.986518	0.989650
176	3,479,338	3,470,000	3,470,000	0.989755	0.989887
177	3,443,996	3,000,000	3,000,000	1.095807	1.106973
178	3,431,470	3,116,000	3,116,000	1.062076	1.081451
179	3,431,342	3,170,000	3,170,000	1.117055	1.150816
180	3,423,672	4,055,000	4,055,000	0.970938	0.982596
181	3,383,295	3,290,000	3,290,000	1.005508	1.008656
182	3,298,749	4,513,000	4,513,000	1.007383	1.008061
183	3,209,041	3,000,000	3,000,000	1.007773	1.015779
184	3,184,350	3,000,000	3,000,000	1.017305	1.035965
185	3,099,660	2,850,000	2,850,000	1.028516	1.042746
186	3,095,478	6,500,000	6,500,000	0.973710	0.983037
187	3,077,111	8,379,000	8,379,000	0.988426	0.990901
188	3,036,950	9,000,000	9,000,000	0.973545	0.977097
189	2,922,072	2,075,000	2,075,000	0.994766	0.996036
190	2,871,728	2,745,000	2,745,000	1.001953	1.003821
191	2,744,485	2,095,000	2,095,000	1.004531	1.004531

	A	B	C	D	E
192		AGENCIES	GMBM	AGARWAL	31771J4J6
193		AGENCIES	GMBM	AGARWAL	31771JLD0
194		AGENCIES	GMK2	KING	31364F6C0
195		AGENCIES	GMBM	AGARWAL	31771JLH1
196		AGENCIES	G17L	AGARWAL	31331VMG8
197		AGENCIES	GMK2	KING	31331RN68
198		AGENCIES	GMK2	KING	313400MC4
199		AGENCIES	GMK2	KING	880591CP5
200		AGENCIES	GMK2	KING	317705AG6
201		AGENCIES	G17L	AGARWAL	31331TZ87
202		AGENCIES	GMK2	KING	46513EGV8
203		AGENCIES	GMK2	KING	3133XEXR5
204		AGENCIES	GMBM	AGARWAL	31771CCA1
205		AGENCIES	GMBM	AGARWAL	31771CR31
206		AGENCIES	GMK2	KING	3133MAWE5
207		AGENCIES	G17L	AGARWAL	31339YNZ1
208		AGENCIES	GMK2	KING	3133MEAB7
209		AGENCIES	G16D	VOLK	3133XENX3
210		AGENCIES	GMBM	AGARWAL	31771JMH0
211		AGENCIES	G16D	VOLK	31331XE40
212		AGENCIES	GMBM	AGARWAL	31771CTF2
213		AGENCIES	GMK2	KING	31359MXX6
214		AGENCIES	GMBM	AGARWAL	313490BG8
215		AGENCIES	G17L	AGARWAL	31359M7X5
216		AGENCIES	GMK2	KING	31331VNE2
217		AGENCIES	GMK2	KING	3133XCUS0
218		AGENCIES	GMBM	AGARWAL	31771J4N7
219		AGENCIES	GMK2	KING	31364FQN4
220		AGENCIES	G17L	AGARWAL	3137EAAY5
221		AGENCIES	G17L	AGARWAL	31331L6T0
222		AGENCIES	GMBM	AGARWAL	76116EBZ2
223		AGENCIES	G17L	AGARWAL	3128X33E1
224		AGENCIES	G17L	AGARWAL	31359MH89
225		AGENCIES	GMBM	AGARWAL	31771JKP4
226		AGENCIES	G16D	VOLK	3128X4GL9
227		AGENCIES	G16D	VOLK	3133X9PS3
228		AGENCIES	GMBM	AGARWAL	31771CBY0
229		AGENCIES	G17L	AGARWAL	3128X0V97
230		AGENCIES	GMK2	KING	31364FSY8
231		AGENCIES	GMBM	AGARWAL	31771JVV9
232		AGENCIES	G17L	AGARWAL	31331V4E3
233		AGENCIES	G17L	AGARWAL	31331RUY9
234		AGENCIES	GMK2	KING	31359MEA7
235		AGENCIES	G16D	VOLK	31398APV8
236		AGENCIES	GMK2	KING	31331V2U9
237		AGENCIES	G16D	VOLK	3128X4HN4
238		AGENCIES	GMBM	AGARWAL	313586QR3
239		AGENCIES	GMBM	AGARWAL	38373PAG8

	F	G	H
192	FICO SERIES D STRIPPED OFF 8.60% 2019	03/26/16	0.000%
193	FINANCING CORP FICO	04/06/13	0.000%
194	FEDERAL NATIONAL MTG ASSN-MTN	09/01/28	6.080%
195	FICO STRIP	10/06/13	0.000%
196	FEDERAL FARM CREDIT BANK	05/03/16	5.000%
197	FEDERAL FARM CREDIT BANK MTN	12/07/28	5.750%
198	FEDERAL HOME LOAN MTGE CORP	06/01/16	8.250%
199	TENNESSEE VALLEY AUTHORITY	01/15/38	6.150%
200	FINANCING CORPORATION SERIES D-2018 BONDS	08/03/18	10.350%
201	FEDERAL FARM CREDIT BANK	06/24/14	5.300%
202	ISRAEL GOVERNMENT AID BOND 5.500% 20231204	12/04/23	5.500%
203	FEDERAL HOME LOAN BANK SYSTEM	03/14/36	5.125%
204	FINANCING CORP FICO	11/11/12	0.000%
205	FINANCING CORP FICO	06/06/10	0.000%
206	FEDERAL HOME LOAN BANK	02/15/30	7.125%
207	FEDERAL HOME LOAN BANK SYSTEM	07/30/13	5.250%
208	FEDERAL HOME LOAN BANK	02/12/16	6.000%
209	FEDERAL HOME LOAN BANK SYSTEM	03/11/11	4.875%
210	FINANCING CORP FICO	10/06/16	0.000%
211	FEDERAL FARM CREDIT BANK	09/13/10	5.250%
212	FINANCING CORP FICO	02/03/16	0.000%
213	FEDERAL NATIONAL MORTGAGE ASSO	03/02/15	5.000%
214	FEDERAL JUDICIARY OFFICE BDG31	08/15/09	0.000%
215	FEDERAL NATIONAL MORTGAGE ASSO	05/11/17	5.000%
216	FEDERAL FARM CREDIT BANK	01/11/16	4.875%
217	FEDERAL HOME LOAN BANK SYSTEM	09/11/15	4.750%
218	FICO SERIES D STRIPPED OFF 8.60% 2019	03/26/18	0.000%
219	FEDERAL NATIONAL MTG ASSN-MTN	01/28/28	6.150%
220	FREDDIE MAC	08/23/17	5.500%
221	FEDERAL FARM CREDIT BANK	08/14/17	5.620%
222	RESOLUTION FDG CORP FED CPN STRIPS SER-A-INT PMT ON 8.125% 2019 ZERO CPN R/MD0000 10/15/2013	10/15/13	0.000%
223	FREDDIE MAC	01/26/15	5.050%
224	FANNIE MAE	03/15/16	5.000%
225	FINANCING CORP FEDL CPN FICO STRIPS SER C-ZERO CPN INT PMT ON 9.80% 2017 R/MD0000 05/30/2011	05/30/11	0.000%
226	FREDDIE MAC	08/04/10	4.790%
227	FEDERAL HOME LOAN BANK SYSTEM	11/15/11	4.250%
228	FICO SERIES 1	11/11/11	0.000%
229	FREDDIE MAC	04/04/13	4.625%
230	FEDERAL NATIONAL MTG ASSN-MTN	02/22/28	5.650%
231	FINANCING CORP-FED CPN FICO STRIPS SER E INT PMT ON 9.65% 2018 BD R/MD0000 11/02/2012	11/02/12	0.000%
232	FEDERAL FARM CREDIT BANK	09/15/14	5.180%
233	FEDERAL FARM CREDIT BANK-MTN	05/28/13	6.060%
234	FEDERAL NATIONAL MORTGAGE ASSO	08/07/28	6.160%
235	FEDERAL NATIONAL MORTGAGE ASSO	05/20/10	2.375%
236	FEDERAL FARM CREDIT BANK	08/25/16	5.125%
237	FREDDIE MAC	09/01/10	5.000%
238	FEDERAL NATIONAL MTGE ASSOC	07/05/14	0.000%
239	GOVERNMENT LOAN TRUST CTF 1Z-5	10/01/08	0.000%

	I	J	K	L	M	N
192	2,633,169	0	2,633,169			2,633,169
193	2,551,598	0	2,551,598			2,551,598
194	2,519,013	0	2,519,013			2,519,013
195	2,493,410	0	2,493,410			2,493,410
196	2,490,814	0	2,490,814			2,490,814
197	2,415,227	0	2,415,227			2,415,227
198	2,401,369	0	2,401,369			2,401,369
199	2,391,649	0	2,391,649			2,391,649
200	2,344,749	0	2,344,749			2,344,749
201	2,327,526	0	2,327,526			2,327,526
202	2,246,640	0	2,246,640			2,246,640
203	2,076,955	0	2,076,955			2,076,955
204	2,069,026	0	2,069,026			2,069,026
205	2,043,962	0	2,043,962			2,043,962
206	2,010,368	0	2,010,368			2,010,368
207	1,945,513	0	1,945,513			1,945,513
208	1,816,548	0	1,816,548			1,816,548
209	1,764,874	0	1,764,874			1,764,874
210	1,673,255	0	1,673,255			1,673,255
211	1,604,359	0	1,604,359			1,604,359
212	1,552,378	0	1,552,378			1,552,378
213	1,487,530	0	1,487,530			1,487,530
214	1,454,243	0	1,454,243			1,454,243
215	1,394,907	0	1,394,907			1,394,907
216	1,319,854	0	1,319,854			1,319,854
217	1,279,313	0	1,279,313			1,279,313
218	1,266,258	0	1,266,258			1,266,258
219	1,146,467	0	1,146,467			1,146,467
220	1,371,742	-230,453	1,141,289			1,141,289
221	1,118,644	0	1,118,644			1,118,644
222	1,064,419	0	1,064,419			1,064,419
223	1,063,970	0	1,063,970			1,063,970
224	1,053,475	0	1,053,475			1,053,475
225	1,050,483	0	1,050,483			1,050,483
226	1,049,840	0	1,049,840			1,049,840
227	1,023,017	0	1,023,017			1,023,017
228	966,834	0	966,834			966,834
229	948,571	0	948,571			948,571
230	942,810	0	942,810			942,810
231	924,263	0	924,263			924,263
232	910,125	0	910,125			910,125
233	873,790	0	873,790			873,790
234	869,158	0	869,158			869,158
235	819,627	0	819,627			819,627
236	1,159,818	-343,332	816,486			816,486
237	796,666	0	796,666			796,666
238	793,217	0	793,217			793,217
239	774,980	0	774,980			774,980

	O	P	Q	R	S
192	2,633,169	3,622,000	3,622,000	1.036219	1.042386
193	2,551,598	3,038,000	3,038,000	1.009020	1.026798
194	2,519,013	2,162,000	2,162,000	1.051320	1.066875
195	2,493,410	3,038,000	3,038,000	1.047698	1.063970
196	2,490,814	2,375,000	2,375,000	1.052355	1.053605
197	2,415,227	2,125,000	2,125,000	1.103345	1.118644
198	2,401,369	1,850,000	1,850,000	1.105769	1.136471
199	2,391,649	1,985,000	1,985,000	1.077377	1.101750
200	2,344,749	1,550,000	1,550,000	1.098181	1.127471
201	2,327,526	2,135,000	2,135,000	1.008528	1.009403
202	2,246,640	2,000,000	2,000,000	1.006267	1.015571
203	2,076,955	2,000,000	2,000,000	1.031692	1.042425
204	2,069,026	2,404,000	2,404,000	1.068387	1.090176
205	2,043,962	2,159,000	2,159,000	1.060527	1.072912
206	2,010,368	1,528,000	1,528,000	1.061095	1.070735
207	1,945,513	1,805,000	1,805,000	1.052037	1.077170
208	1,816,548	1,600,000	1,600,000	1.054285	1.056646
209	1,764,874	1,680,000	1,760,000	1.043512	1.064637
210	1,673,255	2,399,000	2,399,000	1.062044	1.080558
211	1,604,359	1,515,000	1,515,000	1.046125	1.048764
212	1,552,378	2,121,000	2,121,000	1.033972	1.038347
213	1,487,530	1,400,000	1,400,000	1.035613	1.042179
214	1,454,243	1,500,000	1,500,000	1.044075	1.061002
215	1,394,907	1,330,000	1,330,000	1.050075	1.065910
216	1,319,854	1,240,000	1,240,000	1.042778	1.048965
217	1,279,313	1,235,000	1,235,000	0.984454	0.986714
218	1,266,258	1,965,000	1,965,000	1.004008	1.021015
219	1,146,467	974,000	974,000	1.053125	1.070625
220	1,141,289	1,250,000	1,250,000	1.061513	1.077846
221	1,118,644	1,000,000	1,000,000	1.065136	1.081470
222	1,064,419	1,281,000	1,281,000	1.075716	1.100313
223	1,063,970	1,000,000	1,000,000	1.109253	1.110932
224	1,053,475	997,000	997,000	1.139639	1.165771
225	1,050,483	1,150,000	1,150,000	1.168868	1.185632
226	1,049,840	1,000,000	1,000,000	1.264616	1.266074
227	1,023,017	1,000,000	1,000,000	1.082078	1.083196
228	966,834	1,075,000	1,075,000	1.035386	1.036261
229	948,571	910,000	910,000	1.037796	1.050879
230	942,810	850,000	850,000	1.030725	1.038975
231	924,263	1,073,000	1,073,000	1.059087	1.084452
232	910,125	850,000	850,000	1.068057	1.090515
233	873,790	775,000	775,000	1.013505	1.023296
234	869,158	737,000	737,000	1.025878	1.026753
235	819,627	828,000	3,673,000	1.017283	1.030954
236	816,486	1,081,000	1,081,000	1.026865	1.034764
237	796,666	758,000	758,000	1.033344	1.053275
238	793,217	1,000,000	1,000,000	1.030609	1.038508
239	774,980	781,000	781,000	1.016484	1.025990

	A	B	C	D	E
240		AGENCIES	G17L	AGARWAL	31339Y7K2
241		AGENCIES	GMK2	KING	880591CK6
242		AGENCIES	GMK2	KING	880591CS9
243		AGENCIES	G16D	VOLK	31359M5Z2
244		AGENCIES	G16D	VOLK	3133XJVL9
245		AGENCIES	GMK2	KING	3133XJW20
246		AGENCIES	GMK2	KING	3133XMTE1
247		AGENCIES	G17L	AGARWAL	31339YT77
248		AGENCIES	GMK2	KING	317705AD3
249		AGENCIES	G16D	VOLK	3133XCTV5
250		AGENCIES	G17L	AGARWAL	313586UV9
251		AGENCIES	GMK2	KING	31331VBM7
252		AGENCIES	GMBM	AGARWAL	912833KR0
253		AGENCIES	GMK2	KING	31364FHW4
254		AGENCIES	G17L	AGARWAL	3133M9SD5
255		AGENCIES	G17L	AGARWAL	31331RKP9
256		AGENCIES	GMK2	KING	317705AP6
257		AGENCIES	GMK2	KING	31331SZJ5
258		AGENCIES	G17L	AGARWAL	3133M6VF2
259		AGENCIES	GMK2	KING	31331VA22
260		AGENCIES	G17L	AGARWAL	31331V5G7
261		AGENCIES	GMK2	KING	3133M9B43
262		AGENCIES	G17L	AGARWAL	31359MEY5
263		AGENCIES	GMBM	AGARWAL	31771DKM4
264		AGENCIES	G16D	VOLK	31359MVE0
265		AGENCIES	GMK2	KING	31331S6T5
266		AGENCIES	GMBM	AGARWAL	31364EBA1
267		AGENCIES	GMBM	AGARWAL	912803AR4
268		AGENCIES	GMK2	KING	31331VZT6
269		AGENCIES	GMK2	KING	31364FGK1
270		AGENCIES	G17L	AGARWAL	31331XFK3
271		AGENCIES	GMK2	KING	313586YX1
272		AGENCIES	G16D	VOLK	31359MNU3
273		AGENCIES	GMBM	AGARWAL	912803AY9
274		AGENCIES	G17L	AGARWAL	31331RP90
275		AGENCIES	G17L	AGARWAL	3133MBN60
276		AGENCIES	GMBM	AGARWAL	383665BU9
277		AGENCIES	G17L	AGARWAL	3137EAA7
278		AGENCIES	G16D	VOLK	3134A1GH7
279		AGENCIES	G16D	VOLK	3136F7DG9
280		AGENCIES	GMK2	KING	31331VSG2
281		AGENCIES	GMBM	AGARWAL	76116EBP4
282		AGENCIES	G16D	VOLK	31359MU68
283		AGENCIES	GMBM	AGARWAL	31771CCM5
284		AGENCIES	G16D	VOLK	3133XGDD3
285		AGENCIES	GMK2	KING	3128X3L76
286		AGENCIES	GMK2	KING	317705AA9
287		AGENCIES	GMK2	KING	3133MDYF4

	F	G	H
240	FEDERAL HOME LOAN BANK SYSTEM	07/16/13	5.000%
241	TENNESSEE VALLEY AUTHORITY	04/01/36	5.980%
242	TENNESSEE VALLEY AUTHORITY	04/01/36	5.880%
243	FEDERAL NATIONAL MORTGAGE ASSO	03/12/10	4.750%
244	FEDERAL HOME LOAN BANK SYSTEM	03/11/11	5.000%
245	FEDERAL HOME LOAN BANK SYSTEM	03/10/17	5.125%
246	FEDERAL HOME LOAN BANK SYSTEM	10/30/17	4.875%
247	FEDERAL HOME LOAN BANK STEP COUPON	07/30/13	5.250%
248	FINANCING CORPORATION SERIES A-2018 BONDS	02/08/18	9.400%
249	FEDERAL HOME LOAN BANK SYSTEM	09/01/10	5.000%
250	FEDERAL NATL MTGE ASSN SERIES SM-2016-A	03/10/16	8.200%
251	FEDERAL FARM CREDIT BANK	04/04/23	5.000%
252	TINT 05-15-18	05/15/18	0.000%
253	FEDERAL NATIONAL MTG ASSN-MTN	11/26/27	5.830%
254	FEDERAL HOME LOAN BANK	08/27/14	7.100%
255	FEDERAL FARM CREDIT BANK MTN	11/26/12	6.280%
256	FINANCING CORPORATION	09/26/19	8.600%
257	FEDERAL FARM CREDIT BANK	05/07/20	4.670%
258	FEDERAL HOME LOAN BANK	12/11/13	5.500%
259	FEDERAL FARM CREDIT BANK	11/23/16	5.570%
260	FEDERAL FARM CREDIT BANK	11/28/16	5.200%
261	FEDERAL HOME LOAN BANK	06/25/14	6.700%
262	FEDERAL NATIONAL MORTGAGE ASSO	09/15/09	6.625%
263	FINANCING CORP FICO	06/06/13	0.000%
264	FEDERAL NATIONAL MORTGAGE ASSO	05/15/09	4.250%
265	FEDERAL FARM CREDIT BANK	09/20/22	4.800%
266	FEDERAL NATIONAL MTGE ASSC-MTN	03/23/28	0.000%
267	W/PRINC STRIPS 8.125 8/15/19	08/15/19	0.000%
268	FEDERAL FARM CREDIT BANK	08/18/17	5.625%
269	FEDERAL NATIONAL MTGE ASSN-MTN	11/12/27	5.980%
270	FEDERAL FARM CREDIT BANK	10/05/21	5.030%
271	FEDERAL NATIONAL MTGE ASSOC DEBENTURES	02/12/18	8.950%
272	FEDERAL NATIONAL MORTGAGE ASSO	08/01/12	5.250%
273	W/PRIN STRIP 11-15-21	11/15/21	0.000%
274	FEDERAL FARM CREDIT BANK	12/11/13	5.450%
275	FEDERAL HOME LOAN BANK SYSTEM	05/15/20	7.500%
276	GOVERNMENT BACKED TRUSTS T-141	05/15/09	0.000%
277	FREDDIE MAC	08/23/10	5.125%
278	FEDERAL HOME LOAN MTG CORP	12/05/11	6.480%
279	FANNIE MAE	07/06/10	5.125%
280	FEDERAL FARM CREDIT BANK	09/06/16	5.050%
281	RESOLUTION FDG CORP FED CPN STRIPS SER A INT PMT 8.1252019 BD R/MD0000 10/15/2008	10/15/08	0.000%
282	FEDERAL NATIONAL MORTGAGE ASSO	08/15/09	5.375%
283	FINANCING CORP STRIPS SERIES 1INT PMT ON FICO BD 10%/2018 ZERO CPN-DUE 05/11/18 R/MD0000 05/11/2018	05/11/18	0.000%
284	FEDERAL HOME LOAN BANK SYSTEM	08/19/11	5.375%
285	FREDDIE MAC	11/13/14	5.000%
286	FINANCING CORPORATION SERIES A-2017 BONDS	10/06/17	10.700%
287	FEDERAL HOME LOAN BANK	02/12/21	6.000%

	I	J	K	L	M	N
240	770,850	0	770,850			770,850
241	769,573	0	769,573			769,573
242	748,035	0	748,035			748,035
243	747,839	0	747,839			747,839
244	711,507	0	711,507			711,507
245	691,743	0	691,743			691,743
246	679,134	0	679,134			679,134
247	670,511	0	670,511			670,511
248	664,317	0	664,317			664,317
249	651,627	0	651,627			651,627
250	647,565	0	647,565			647,565
251	619,515	0	619,515			619,515
252	593,682	0	593,682			593,682
253	592,875	0	592,875			592,875
254	592,816	0	592,816			592,816
255	568,236	0	568,236			568,236
256	541,194	0	541,194			541,194
257	539,353	0	539,353			539,353
258	500,643	0	500,643			500,643
259	474,625	0	474,625			474,625
260	452,411	0	452,411			452,411
261	439,027	0	439,027			439,027
262	438,057	0	438,057			438,057
263	435,869	0	435,869			435,869
264	407,056	0	407,056			407,056
265	406,487	0	406,487			406,487
266	388,103	0	388,103			388,103
267	368,258	0	368,258			368,258
268	367,544	0	367,544			367,544
269	363,174	0	363,174			363,174
270	357,468	0	357,468			357,468
271	345,263	0	345,263			345,263
272	326,372	0	326,372			326,372
273	324,866	-1,567	323,299			323,299
274	280,946	0	280,946			280,946
275	253,215	0	253,215			253,215
276	244,073	0	244,073			244,073
277	238,244	0	238,244			238,244
278	224,993	0	224,993			224,993
279	212,258	0	212,258			212,258
280	211,236	0	211,236			211,236
281	210,352	0	210,352			210,352
282	209,487	0	209,487			209,487
283	189,779	0	189,779			189,779
284	150,588	0	150,588			150,588
285	129,593	0	129,593			129,593
286	127,504	0	127,504			127,504
287	114,465	0	114,465			114,465

	O	P	Q	R	S
240	770,850	720,000	720,000	0.974555	0.983527
241	769,573	660,000	660,000	1.038974	1.051051
242	748,035	650,000	650,000	1.076940	1.077538
243	747,839	718,000	718,000	1.070835	1.094425
244	711,507	675,000	675,000	1.080781	1.104968
245	691,743	650,000	650,000	0.000000	0.000000
246	679,134	650,000	650,000	1.031116	1.049779
247	670,511	620,000	620,000	1.074534	1.093936
248	664,317	470,000	470,000	1.061744	1.075629
249	651,627	620,000	620,000	1.030268	1.039157
250	647,565	505,000	505,000	1.060316	1.074267
251	619,515	600,000	600,000	1.046883	1.047425
252	593,682	900,000	900,000	1.047677	1.069208
253	592,875	517,000	517,000	1.044326	1.068024
254	592,816	500,000	500,000	1.035024	1.055607
255	568,236	500,000	500,000	1.053098	1.062542
256	541,194	400,000	400,000	1.041919	1.042596
257	539,353	535,000	535,000	1.074873	1.098613
258	500,643	455,000	455,000	0.000000	0.000000
259	474,625	424,000	424,000	1.069375	1.093861
260	452,411	420,000	420,000	1.089821	1.115290
261	439,027	375,000	375,000	0.000000	0.000000
262	438,057	412,000	412,000	1.082054	1.097179
263	435,869	520,000	520,000	1.067746	1.077954
264	407,056	400,000	400,000	0.000000	0.000000
265	406,487	400,000	400,000	1.031745	1.035391
266	388,103	1,096,000	1,096,000	1.039671	1.045067
267	368,258	599,707	599,707	1.046916	1.047611
268	367,544	330,000	330,000	1.045540	1.071790
269	363,174	319,000	319,000	1.012917	1.029531
270	357,468	343,000	343,000	0.985808	0.993777
271	345,263	250,000	250,000	0.993574	0.996997
272	326,372	309,000	309,000	1.072114	1.085141
273	323,299	600,000	600,000	1.084599	1.097395
274	280,946	255,000	255,000	1.222031	1.234594
275	253,215	200,000	200,000	1.235192	1.247755
276	244,073	250,000	250,000	1.063117	1.073586
277	238,244	225,000	225,000	1.076912	1.103078
278	224,993	200,000	200,000	1.065322	1.075558
279	212,258	200,000	200,000	1.076034	1.096318
280	211,236	200,000	200,000	1.172792	1.194840
281	210,352	212,000	212,000	1.059729	1.077809
282	209,487	200,000	200,000	1.033534	1.049409
283	189,779	299,000	299,000	1.030785	1.046660
284	150,588	140,000	170,000	1.048602	1.049550
285	129,593	123,000	123,000	1.030012	1.045887
286	127,504	85,000	85,000	1.018343	1.033336
287	114,465	100,000	100,000	1.052201	1.069840

A	B	C	D	E
288	AGENCIES	GMBM	AGARWAL	31771JKR0
289	AGENCIES	GMBM	AGARWAL	317705AC5
290	AGENCIES	GMBM	AGARWAL	88059FAV3
291	AGENCIES	GMBM	AGARWAL	3134A3D29
292	AGENCIES	G16D	VOLK	31331TEP2
293	AGENCIES	GMK2	KING	40411EAA6
294	AGENCIES	GMBM	AGARWAL	465139HB2
295	AGENCIES	GMBM	AGARWAL	31771EAN1
296	AGENCIES	GMK2	KING	31331R6Y6
297	AGENCIES	GMBM	AGARWAL	313490CC6
298	AGENCIES	GMK2	KING	3133M93V2
299	AGENCIES	GMBM	AGARWAL	76116EFG0
300	AGENCIES	GMBM	AGARWAL	31364DPJ9
301	AGENCIES	G17L	AGARWAL	3133XGDD3
302	AGENCIES	GMK2	KING	31331L4Z8
303	AGENCIES	GMK2	KING	3133XEUG2
304	AGENCIES	G17L	AGARWAL	31331SC43
305	AGENCIES	G16D	VOLK	31359MEU3
306	AGENCIES	G16D	VOLK	3133XGLE2
307	AGENCIES	G16D	VOLK	3128X1MZ7
308	AGENCIES	GMBM	AGARWAL	86331TCK9
309	AGENCIES	G16D	VOLK	31331YWG1
310	AGENCIES	GMBM	AGARWAL	31771JKU3
311	AGENCIES	G16D	VOLK	3128X3WY5
312	AGENCIES	G16D	VOLK	3133X0KH1
313	AGENCIES	GMBM	AGARWAL	31771JMP2
314	AGENCIES	GMBM	AGARWAL	459056JH1
315	AGENCIES	G16D	VOLK	880591CW0
316	AGENCIES	G17L	AGARWAL	31359MFS7
317	AGENCIES	GMBM	AGARWAL	313490CK8
318	AGENCIES	GMBM	AGARWAL	465139AW3
319	AGENCIES	GMK2	KING	31359M7X5
320	AGENCIES	G16D	VOLK	880591DT6
321	AGENCIES	GMBM	AGARWAL	76116EGP9
322	AGENCIES	GMBM	AGARWAL	31771DCK7
323	AGENCIES	GMBM	AGARWAL	31771EAR2
324	AGENCIES	GMBM	AGARWAL	31771CHE8
325	AGENCIES	G17L	AGARWAL	3133M8PH1
326	AGENCIES	G17L	AGARWAL	3133XB39
327	AGENCIES	GMGQ	KING	912828HF0
328	AGENCIES	G16D	VOLK	31359MFS7
329	AGENCIES	GMBM	AGARWAL	31771J3V0
330	AGENCIES	GMK2	KING	31331T4V0
331	AGENCIES	G16D	VOLK	3133MKGH4
332	AGENCIES	G16D	VOLK	3133M86T6
333	AGENCIES	G16D	VOLK	31331TBF7
334	AGENCIES	GMBM	AGARWAL	31771C6Y6
335	AGENCIES	G17L	AGARWAL	3128X2TM7

	F	G	H
288	FICO STRIP	10/06/11	0.000%
289	FINANCING CORP FICO	11/30/17	9.800%
290	TENNESSEE VALLEY AUTH FEDL PRIN STRIPS GENERIC PRIN PMT 6.75% 11/1/25 ZERO CPN R/MD0000 11/01/2025	11/01/25	0.000%
291	FREDDIE MAC	08/15/27	0.000%
292	FEDERAL FARM CREDIT BANK	09/22/10	4.180%
293	BANK OF SCOTLAND PLC	11/21/11	5.000%
294	STATE OF ISRAEL AID ZERO COUPON GUARANTEED NOTES	11/15/09	0.000%
295	FINANCING CORP STRIPS SER 13 INT PMT ON 9.60 2018 BD PRIN PYMT R/MD0000 12/27/2018	12/27/18	0.000%
296	FEDERAL FARM CREDIT BANK-MTN	06/14/19	6.650%
297	FEDERAL JUDICIARY OFFICE BLDG TR ZERO CPN CTF PARTN R/MD0000 08/15/2019	08/15/19	0.000%
298	FEDERAL HOME LOAN BANK	06/30/14	6.625%
299	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN R/MD0000 07/15/2013	07/15/13	0.000%
300	FNMA MTN STRIP 03/23/2027	03/23/27	0.000%
301	FEDERAL HOME LOAN BANK SYSTEM	08/19/11	5.375%
302	FEDERAL FARM CREDIT BANK	07/25/16	5.700%
303	FEDERAL HOME LOAN BANK SYSTEM	03/11/16	4.875%
304	FEDERAL FARM CREDIT BANK	05/15/18	4.500%
305	FEDERAL NATIONAL MTG ASSN	05/15/29	6.250%
306	FEDERAL HOME LOAN BANK SYSTEM	09/10/10	5.125%
307	FREDDIE MAC	06/30/09	3.000%
308	STRIP RCPTS ISRAEL STATE US GOVT GTD NOTE R/MD0000 02/15/2009	02/15/09	0.000%
309	FEDERAL FARM CREDIT BANK	03/03/11	3.000%
310	FINANCING CORP FEDL STRIPS SER A INT PAY 9.40% 2018 R/MD0000 02/08/2012	02/08/12	0.000%
311	FREDDIE MAC	09/22/09	4.000%
312	FEDERAL HOME LOAN BANK SYSTEM	08/06/10	4.550%
313	FINANCING CORP FEDL CPN FICO STRIPS SER C INT PMT ON 9.80% 2017 R/MD0000 05/30/2017	05/30/17	0.000%
314	INTL BANK FOR RECON & DEV ZERO CPN SER 2 R/MD0000 02/15/2010	02/15/10	0.000%
315	TENNESSEE VALLEY AUTHORITY	03/15/13	6.000%
316	FEDERAL NATIONAL MTG ASSN	06/15/10	7.125%
317	FEDERAL JUDICIARY OFFICE BLDG TR CTF PARTN ZERO CPN R/MD0000 02/15/2023	02/15/23	0.000%
318	STATE OF ISRAEL AID ZERO COUPON GUARANTEED NOTES	09/15/11	0.000%
319	FEDERAL NATIONAL MORTGAGE ASSO	05/11/17	5.000%
320	TENNESSEE VALLEY AUTHORITY	05/23/12	6.790%
321	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN R/MD0000 01/15/2029	01/15/29	0.000%
322	FINANCING CORP FICO	04/05/18	0.000%
323	FINANCING CORP PRINCIPAL FICO STRIPS SER 16 PRIN PMT ON 9.70% 2019 BD ZERO CPN R/MD0000 04/05/2019	04/05/19	0.000%
324	FINANCING CORP STRIPS SERIES 3INT PMT ON FICO BD 09.80% 2017ZERO CPN DUE 05/30/14 R/MD0000 05/30/2014	05/30/14	0.000%
325	FEDERAL HOME LOAN BANK	05/12/14	6.045%
326	FEDERAL HOME LOAN BANK SYSTEM	06/08/12	4.375%
327	U S TREASURY NOTE	10/31/09	3.625%
328	FEDERAL NATIONAL MTG ASSN	06/15/10	7.125%
329	FINANCING CORP-FED CPN FICO STRIPS SER D-INT PMT ON 8.60% 2019 BD R/MD 09/26/2009	09/26/09	0.000%
330	FEDERAL FARM CREDIT BANK	08/13/19	5.250%
331	FEDERAL HOME LOAN BANK	11/15/11	5.625%
332	FEDERAL HOME LOAN BANK	03/16/09	5.950%
333	FEDERAL FARM CREDIT BANK	08/25/10	4.650%
334	FINANCING CORP CPN FICO STRIPSSER 14 ZERO CPN INT PMT ON 9.65% 2018 BD R/MD0000 05/02/2014	05/02/14	0.000%
335	FREDDIE MAC	01/30/14	5.000%

	I	J	K	L	M	N
288	112,757	0	112,757			112,757
289	110,048	0	110,048			110,048
290	108,904	0	108,904			108,904
291	104,189	0	104,189			104,189
292	102,942	0	102,942			102,942
293	102,836	0	102,836			102,836
294	96,152	0	96,152			96,152
295	92,316	0	92,316			92,316
296	91,230	0	91,230			91,230
297	89,844	0	89,844			89,844
298	87,433	0	87,433			87,433
299	84,135	0	84,135			84,135
300	75,788	0	75,788			75,788
301	75,294	0	75,294			75,294
302	71,920	0	71,920			71,920
303	68,625	0	68,625			68,625
304	66,621	0	66,621			66,621
305	55,744	0	55,744			55,744
306	52,659	0	52,659			52,659
307	50,591	0	50,591			50,591
308	46,255	0	46,255			46,255
309	45,096	0	45,096			45,096
310	44,257	0	44,257			44,257
311	41,977	0	41,977			41,977
312	36,801	0	36,801			36,801
313	33,653	0	33,653			33,653
314	32,372	0	32,372			32,372
315	27,674	0	27,674			27,674
316	26,736	-160	26,576			26,576
317	24,492	0	24,492			24,492
318	24,480	0	24,480			24,480
319	24,122	0	24,122			24,122
320	18,413	0	18,413			18,413
321	14,420	0	14,420			14,420
322	12,691	0	12,691			12,691
323	12,106	0	12,106			12,106
324	11,983	0	11,983			11,983
325	11,109	0	11,109			11,109
326	10,533	0	10,533			10,533
327	10,212	-815	9,397			9,397
328	7,798	-47	7,751			31,448,282
329	6,764	0	6,764			6,764
330	5,353	0	5,353			5,353
331	5,326	0	5,326			5,326
332	5,199	0	5,199			5,199
333	5,056	0	5,056			5,056
334	4,804	0	4,804			4,804
335	2,134	0	2,134			2,134

	O	P	Q	R	S
288	112,757	125,000	125,000	1.019109	1.036553
289	110,048	75,000	75,000	1.022332	1.038207
290	108,904	270,000	270,000	1.024730	1.039626
291	104,189	272,000	272,000	1.012099	1.027290
292	102,942	100,000	100,000	1.025375	1.029270
293	102,836	100,000	100,000	1.033271	1.033931
294	96,152	100,000	100,000	1.039965	1.056327
295	92,316	150,000	150,000	1.032182	1.048412
296	91,230	76,000	76,000	0.980696	1.002641
297	89,844	150,000	150,000	0.000000	0.000000
298	87,433	75,000	75,000	1.265907	1.282307
299	84,135	100,000	100,000	1.039539	1.060799
300	75,788	194,000	194,000	1.027991	1.048161
301	75,294	70,000	70,000	1.047642	1.061392
302	71,920	65,000	65,000	1.047275	1.048802
303	68,625	65,000	65,000	1.050685	1.055824
304	66,621	66,000	66,000	1.023362	1.024164
305	55,744	48,000	48,000	1.002414	1.016084
306	52,659	50,000	50,000	1.160121	1.161336
307	50,591	50,000	50,000	1.040067	1.067869
308	46,255	47,000	47,000	1.050914	1.063244
309	45,096	45,000	45,000	1.034156	1.046281
310	44,257	50,000	50,000	1.277727	1.302862
311	41,977	41,000	41,000	1.296715	1.298125
312	36,801	35,000	35,000	1.082925	1.113998
313	33,653	50,000	50,000	1.083472	1.084760
314	32,372	34,000	34,000	1.216653	1.217942
315	27,674	25,000	25,000	1.047339	1.056645
316	26,576	24,000	24,000	1.059783	1.070019
317	24,492	50,000	50,000	1.075086	1.076253
318	24,480	27,000	27,000	1.063045	1.064090
319	24,122	23,000	23,000	1.091340	1.102739
320	18,413	16,000	16,000	1.030997	1.039139
321	14,420	40,000	40,000	1.040776	1.052783
322	12,691	20,000	20,000	1.027167	1.035310
323	12,106	20,000	20,000	1.073713	1.092674
324	11,983	15,000	15,000	1.036087	1.040841
325	11,109	10,000	10,000	1.006675	1.015432
326	10,533	10,000	10,000	1.008213	1.012453
327	9,397	10,000	10,000	1.064504	1.074274
328	7,751	7,000	-28,247,000	1.030275	1.035029
329	6,764	7,000	7,000	1.017369	1.027810
330	5,353	5,000	5,000	1.051410	1.062521
331	5,326	5,000	5,000	1.049012	1.054151
332	5,199	5,000	5,000	1.009927	1.014423
333	5,056	5,000	5,000	1.040161	1.060877
334	4,804	6,000	6,000	1.089883	1.109123
335	2,134	2,000	2,000	1.040501	1.056196

	A	B	C	D	E
336		AGENCIES	GMBM	AGARWAL	86331TCP8
337		AGENCIES	GMGQ	KING	912803AR4
338		AGENCIES	GMBM	AGARWAL	912833KF6
339		AGENCIES	G12H	AGARWAL	912828HY9
340		AGENCIES	G12H	AGARWAL	912828HZ6
341		AGENCIES	G144	KING	912810PT9
342		AGENCIES	G144	KING	912828GS3
343		AGENCIES	G144	KING	912828GU8
344		AGENCIES	G144	KING	912828GW4
345		AGENCIES	G144	KING	912828HA1
346		AGENCIES	G144	KING	912828HM5
347		AGENCIES	G144	KING	912828HY9
348		AGENCIES	G16D	VOLK	3128X2EV3
349		AGENCIES	G16D	VOLK	3128X2ME2
350		AGENCIES	G16D	VOLK	3128X35R0
351		AGENCIES	G16D	VOLK	3128X3K85
352		AGENCIES	G16D	VOLK	3128X4GV7
353		AGENCIES	G16D	VOLK	31331SQ89
354		AGENCIES	G16D	VOLK	31331SRZ8
355		AGENCIES	G16D	VOLK	31331VSK3
356		AGENCIES	G16D	VOLK	31331XBQ4
357		AGENCIES	G16D	VOLK	31331YG46
358		AGENCIES	G16D	VOLK	31331YGP9
359		AGENCIES	G16D	VOLK	31339X2M5
360		AGENCIES	G16D	VOLK	3133M8CM4
361		AGENCIES	G16D	VOLK	3133MDBT9
362		AGENCIES	G16D	VOLK	3133MTZL5
363		AGENCIES	G16D	VOLK	3133X06Q7
364		AGENCIES	G16D	VOLK	3133X2BZ7
365		AGENCIES	G16D	VOLK	3133X7FK5
366		AGENCIES	G16D	VOLK	3133X7SH8
367		AGENCIES	G16D	VOLK	3133X8EL2
368		AGENCIES	G16D	VOLK	3133X9VB3
369		AGENCIES	G16D	VOLK	3133XBB20
370		AGENCIES	G16D	VOLK	3133XBV28
371		AGENCIES	G16D	VOLK	3133XC4D2
372		AGENCIES	G16D	VOLK	3133XCJ46
373		AGENCIES	G16D	VOLK	3133XCQZ9
374		AGENCIES	G16D	VOLK	3133XCUR2
375		AGENCIES	G16D	VOLK	3133XCZS5
376		AGENCIES	G16D	VOLK	3133XDJG7
377		AGENCIES	G16D	VOLK	3133XDT76
378		AGENCIES	G16D	VOLK	3133XDTA9
379		AGENCIES	G16D	VOLK	3133XECU1
380		AGENCIES	G16D	VOLK	3133XES83
381		AGENCIES	G16D	VOLK	3133XES91
382		AGENCIES	G16D	VOLK	3133XFJF4
383		AGENCIES	G16D	VOLK	3133XGH49

	F	G	H
336	ISRAEL GOVERNMENT AID BOND 0.000% 20110215 SERIES# 1234	02/15/11	0.000%
337	W/PRINC STRIPS 8.125 8/15/19	08/15/19	0.000%
338	TINT 11-15-15	11/15/15	0.000%
339	U S TREASURY NOTE SERIES K-2013	04/30/13	3.125%
340	U S TREASURY NOTE	05/15/18	3.875%
341	U.S. TREASURY BOND	02/15/37	4.750%
342	U S TREASURY NOTE	05/15/17	4.500%
343	U S TREASURY NOTE	05/31/12	4.750%
344	U S TREASURY NOTE	06/30/12	4.875%
345	U S TREASURY NOTE	08/15/17	4.750%
346	U S TREASURY NOTE	12/31/12	3.625%
347	U S TREASURY NOTE SERIES K-2013	04/30/13	3.125%
348	FREDDIE MAC	12/08/10	4.750%
349	FREDDIE MAC	01/12/09	3.875%
350	FREDDIE MAC	03/01/10	4.375%
351	FREDDIE MAC	11/18/09	4.125%
352	FREDDIE MAC	08/16/10	4.875%
353	FEDERAL FARM CREDIT BANK	07/17/09	4.125%
354	FEDERAL FARM CREDIT BANK	04/15/09	4.125%
355	FEDERAL FARM CREDIT BANK	02/18/11	4.875%
356	FEDERAL FARM CREDIT BANK	10/23/09	5.000%
357	FEDERAL FARM CREDIT BANK	04/21/11	2.625%
358	FEDERAL FARM CREDIT BANK	12/06/10	3.750%
359	FEDERAL HOME LOAN BANK SYSTEM	06/14/13	3.875%
360	FEDERAL HOME LOAN BANK	03/26/09	5.900%
361	FEDERAL HOME LOAN BANK	02/15/11	5.875%
362	FEDERAL HOME LOAN BANK SYSTEM	11/15/12	4.500%
363	FEDERAL HOME LOAN BANK SYSTEM	08/13/10	4.125%
364	FEDERAL HOME LOAN BANK SYSTEM	11/14/08	3.625%
365	FEDERAL HOME LOAN BANK SYSTEM	06/18/14	5.250%
366	FEDERAL HOME LOAN BANK SYSTEM	05/15/09	4.250%
367	FEDERAL HOME LOAN BANK SYSTEM	08/18/09	3.750%
368	FEDERAL HOME LOAN BANK SYSTEM	01/15/10	3.875%
369	FEDERAL HOME LOAN BANK SYSTEM	03/17/10	4.375%
370	FEDERAL HOME LOAN BANK SYSTEM	11/02/10	4.250%
371	FEDERAL HOME LOAN BANK SYSTEM	06/13/08	4.100%
372	FEDERAL HOME LOAN BANK SYSTEM	07/28/08	4.400%
373	FEDERAL HOME LOAN BANK SYSTEM	09/17/10	4.375%
374	FEDERAL HOME LOAN BANK SYSTEM	09/10/10	4.500%
375	FEDERAL HOME LOAN BANK SYSTEM	09/26/08	4.250%
376	FEDERAL HOME LOAN BANK SYSTEM	10/14/08	4.500%
377	FEDERAL HOME LOAN BANK SYSTEM	12/12/08	4.750%
378	FEDERAL HOME LOAN BANK SYSTEM	12/10/10	4.750%
379	FEDERAL HOME LOAN BANK SYSTEM	02/18/11	4.625%
380	FEDERAL HOME LOAN BANK SYSTEM	03/12/10	4.875%
381	FEDERAL HOME LOAN BANK SYSTEM	03/08/13	5.000%
382	FEDERAL HOME LOAN BANK SYSTEM	05/18/16	5.375%
383	FEDERAL HOME LOAN BANK SYSTEM	08/08/08	5.125%

	I	J	K	L	M	N
336	665	0	665			665
337	180	0	180			180
338	76	0	76			76
339	0	0	0			0
340	0	0	0			0
341	0	0	0			23,735,601
342	0	0	0			4,476,608
343	0	0	0			8,773,320
344	0	0	0			21,817,166
345	0	0	0			7,672,687
346	0	0	0			1,143,448
347	0	0	0			0
348	0	0	0			622,199
349	0	0	0			874,413
350	0	0	0			3,841,069
351	0	0	0			2,709,241
352	0	0	0			52,551
353	0	0	0			4,837,002
354	0	0	0			16,753,396
355	0	0	0			8,758,334
356	0	0	0			16,597,706
357	0	0	0			0
358	0	0	0			38,365,482
359	0	0	0			142,942
360	0	0	0			181,764
361	0	0	0			0
362	0	0	0			3,626,915
363	0	0	0			785,086
364	0	0	0			896,278
365	0	0	0			130,862
366	0	0	0			4,818,523
367	0	0	0			26,088,940
368	0	0	0			438,155
369	0	0	0			1,081,328
370	0	0	0			2,796,708
371	0	0	0			35,672
372	0	0	0			5,089
373	0	0	0			12,846,347
374	0	0	0			0
375	0	0	0			12,191,156
376	0	0	0			20,270
377	0	0	0			3,197,090
378	0	0	0			402,029
379	0	0	0			714,714
380	0	0	0			11,003,153
381	0	0	0			531,143
382	0	0	0			208,703
383	0	0	0			91,870

	O	P	Q	R	S
336	665	720	720	1.018506	1.031371
337	180	293	293	1.050071	1.054911
338	76	100	100	1.063066	1.068025
339	0	-52,610,000	-52,610,000	1.055868	1.073951
340	0	-72,452,000	-72,452,000	1.082298	1.101242
341	0	-24,735,000	-24,735,000	1.055303	1.060143
342	0	-9,400,000	-9,400,000	1.047679	1.061012
343	0	0	-50,000,000	1.033386	1.047334
344	0	-20,050,000	-20,050,000	1.042949	1.053108
345	0	-20,900,000	-20,900,000	1.047349	1.052071
346	0	-1,100,000	-1,100,000	1.025455	1.047816
347	0	-43,100,000	0	1.072813	1.086869
348	0	-588,000	-588,000	1.046191	1.058861
349	0	-854,000	-854,000	1.083796	1.097393
350	0	-3,713,000	-3,713,000	1.039822	1.043291
351	0	-2,660,000	-2,660,000	1.053950	1.054662
352	0	-50,000	-50,000	1.020469	1.042583
353	0	-4,690,000	-4,690,000	1.017654	1.035414
354	0	-16,445,000	-16,445,000	1.001448	1.013003
355	0	-8,287,000	-8,287,000	0.987768	0.994379
356	0	-16,022,000	-16,022,000	1.048806	1.049347
357	0	0	50,000	1.074284	1.098173
358	0	-37,115,000	-37,115,000	1.028030	1.046394
359	0	-140,000	-140,000	1.029789	1.038175
360	0	-175,000	-175,000	1.044270	1.044666
361	0	0	2,540,000	1.006253	1.015461
362	0	-3,500,000	-3,500,000	0.995160	1.005229
363	0	-760,000	-760,000	0.992852	0.995838
364	0	-890,000	-890,000	0.978001	0.981883
365	0	-120,000	-120,000	0.986518	0.989650
366	0	-4,735,000	-4,735,000	0.989755	0.989887
367	0	-25,495,000	-25,495,000	1.157548	1.166020
368	0	-425,000	-425,000	1.090373	1.109318
369	0	-2,130,000	-2,130,000	0.970938	0.982596
370	0	-2,725,000	-2,725,000	1.005508	1.008596
371	0	-35,000	-35,000	1.007383	1.008085
372	0	-5,000	-5,000	1.053340	1.054197
373	0	-12,370,000	-12,370,000	1.007773	1.015762
374	0	0	505,000	1.065325	1.066205
375	0	-12,030,000	-12,030,000	0.973545	0.977097
376	0	-20,000	-20,000	0.994766	0.996036
377	0	-3,090,000	-3,090,000	1.001953	1.003821
378	0	-380,000	-380,000	1.004531	1.005268
379	0	-680,000	-680,000	0.000000	0.000000
380	0	-10,545,000	-10,545,000	1.082925	1.082925
381	0	-500,000	-500,000	0.000000	0.000000
382	0	-225,000	-225,000	0.000000	0.000000
383	0	-90,000	-90,000	0.994766	0.994766

	A	B	C	D	E
384		AGENCIES	G16D	VOLK	3133XGYT5
385		AGENCIES	G16D	VOLK	3133XHPH9
386		AGENCIES	G16D	VOLK	3133XJXU7
387		AGENCIES	G16D	VOLK	3133XKQX6
388		AGENCIES	G16D	VOLK	3133XKXD2
389		AGENCIES	G16D	VOLK	3133XLJP9
390		AGENCIES	G16D	VOLK	3133XMES6
391		AGENCIES	G16D	VOLK	3133XMSQ5
392		AGENCIES	G16D	VOLK	3133XNHZ5
393		AGENCIES	G16D	VOLK	3133XNTD1
394		AGENCIES	G16D	VOLK	3133XP2W3
395		AGENCIES	G16D	VOLK	3133XQQQ8
396		AGENCIES	G16D	VOLK	3133XQU26
397		AGENCIES	G16D	VOLK	3134A2UJ5
398		AGENCIES	G16D	VOLK	3134A33L8
399		AGENCIES	G16D	VOLK	3134A35H5
400		AGENCIES	G16D	VOLK	3134A3M78
401		AGENCIES	G16D	VOLK	3134A4AA2
402		AGENCIES	G16D	VOLK	3134A4DY7
403		AGENCIES	G16D	VOLK	3134A4FM1
404		AGENCIES	G16D	VOLK	3134A4HF4
405		AGENCIES	G16D	VOLK	3134A4JT2
406		AGENCIES	G16D	VOLK	3134A4QD9
407		AGENCIES	G16D	VOLK	3134A4SA3
408		AGENCIES	G16D	VOLK	3134A4UK8
409		AGENCIES	G16D	VOLK	3134A4UM4
410		AGENCIES	G16D	VOLK	3134A4UQ5
411		AGENCIES	G16D	VOLK	3134A4UR3
412		AGENCIES	G16D	VOLK	3134A4UU6
413		AGENCIES	G16D	VOLK	3134A4UW2
414		AGENCIES	G16D	VOLK	3134A4VA9
415		AGENCIES	G16D	VOLK	3134A4VB7
416		AGENCIES	G16D	VOLK	3134A4VC5
417		AGENCIES	G16D	VOLK	3134A4VE1
418		AGENCIES	G16D	VOLK	3134A4VG6
419		AGENCIES	G16D	VOLK	31359M2D4
420		AGENCIES	G16D	VOLK	31359M2S1
421		AGENCIES	G16D	VOLK	31359M5H2
422		AGENCIES	G16D	VOLK	31359MA45
423		AGENCIES	G16D	VOLK	31359MC50
424		AGENCIES	G16D	VOLK	31359MC92
425		AGENCIES	G16D	VOLK	31359MEV1
426		AGENCIES	G16D	VOLK	31359MF40
427		AGENCIES	G16D	VOLK	31359MFG3
428		AGENCIES	G16D	VOLK	31359MFJ7
429		AGENCIES	G16D	VOLK	31359MFP3
430		AGENCIES	G16D	VOLK	31359MGJ6
431		AGENCIES	G16D	VOLK	31359MGT4

	F	G	H
384	FEDERAL HOME LOAN BANK SYSTEM	12/11/09	5.000%
385	FEDERAL HOME LOAN BANK SYSTEM	11/18/11	4.875%
386	FEDERAL HOME LOAN BANK SYSTEM	02/20/09	5.000%
387	FEDERAL HOME LOAN BANK SYSTEM	05/17/17	4.875%
388	FEDERAL HOME LOAN BANK SYSTEM	05/14/10	4.875%
389	FEDERAL HOME LOAN BANK SYSTEM	08/13/14	5.500%
390	FEDERAL HOME LOAN BANK SYSTEM	10/22/10	4.375%
391	FEDERAL HOME LOAN BANK SYSTEM	11/20/09	4.250%
392	FEDERAL HOME LOAN BANK SYSTEM	12/17/10	3.625%
393	FEDERAL HOME LOAN BANK SYSTEM	01/08/10	3.750%
394	FEDERAL HOME LOAN BANK SYSTEM	02/27/13	3.375%
395	FEDERAL HOME LOAN BANK SYSTEM	05/20/11	2.625%
396	FEDERAL HOME LOAN BANK SYSTEM	06/18/10	2.750%
397	FREDDIE MAC	10/15/08	5.125%
398	FEDERAL HOME LOAN MTG CORP	03/15/10	7.000%
399	FEDERAL HOME LOAN MTG CORP	09/15/10	6.875%
400	FEDERAL HOME LOAN MTG CORP	09/15/09	6.625%
401	FEDERAL HOME LOAN MTG CORP	03/15/31	6.750%
402	FEDERAL HOME LOAN MTG CORP	03/15/11	5.625%
403	FREDDIE MAC	06/15/11	6.000%
404	FEDERAL HOME LOAN MTG CORP	09/15/11	5.500%
405	FREDDIE MAC	01/15/12	5.750%
406	FEDERAL HOME LOAN MTG CORP	07/15/12	5.125%
407	FREDDIE MAC	01/15/13	4.500%
408	FREDDIE MAC	11/15/13	4.875%
409	FREDDIE MAC	01/15/14	4.500%
410	FREDDIE MAC	04/15/09	3.375%
411	FREDDIE MAC	05/15/07	2.875%
412	FREDDIE MAC	07/15/14	5.000%
413	FREDDIE MAC	12/15/09	4.000%
414	FREDDIE MAC	06/15/08	3.875%
415	FREDDIE MAC	07/12/10	4.125%
416	FREDDIE MAC	07/17/15	4.375%
417	FREDDIE MAC	10/18/10	4.125%
418	FREDDIE MAC	11/17/15	4.750%
419	FEDERAL NATIONAL MORTGAGE ASSO	12/15/16	4.875%
420	FEDERAL NATIONAL MORTGAGE ASSO	12/15/09	4.625%
421	FEDERAL NATIONAL MORTGAGE ASSO	02/16/12	5.000%
422	FEDERAL NATIONAL MORTGAGE ASSO	04/15/15	5.000%
423	FEDERAL NATIONAL MORTGAGE ASSO	06/01/10	4.625%
424	FEDERAL NATIONAL MORTGAGE ASSO	05/15/10	4.125%
425	FEDERAL NATIONAL MTG ASSN	06/15/09	6.375%
426	FEDERAL NATIONAL MORTGAGE ASSO	02/15/11	4.500%
427	FEDERAL NATIONAL MORTGAGE ASSO	01/15/10	7.250%
428	FEDERAL NATIONAL MTGE ASSN	01/15/30	7.125%
429	FEDERAL NATIONAL MTG ASSN	05/15/30	7.250%
430	FEDERAL NATIONAL MORTGAGE ASSO	11/15/10	6.625%
431	FEDERAL NATIONAL MTG ASSN	02/01/11	6.250%

	I	J	K	L	M	N
384	0	0	0			4,216,182
385	0	0	0			5,237,125
386	0	0	0			4,836,835
387	0	0	0			104,260
388	0	0	0			0
389	0	0	0			603,448
390	0	0	0			66,404,780
391	0	0	0			12,078,596
392	0	0	0			22,412,894
393	0	0	0			48,526,512
394	0	0	0			1,341,599
395	0	0	0			294,672
396	0	0	0			3,446,423
397	0	0	0			0
398	0	0	0			129,132
399	0	0	0			5,952,268
400	194,574	-194,574	0			0
401	0	0	0			2,478,307
402	0	0	0			5,598,750
403	0	0	0			14,367,595
404	0	0	0			59,238,512
405	0	0	0			0
406	0	0	0			9,348,914
407	0	0	0			1,238,303
408	0	0	0			44,081
409	0	0	0			37,652
410	0	0	0			2,468,758
411	0	0	0			0
412	0	0	0			1,065,560
413	0	0	0			21,877,491
414	0	0	0			1,018
415	0	0	0			190,667,434
416	0	0	0			30,819
417	0	0	0			76,293,642
418	0	0	0			62,035
419	0	0	0			106,080
420	0	0	0			60,836,293
421	0	0	0			1,892,805
422	0	0	0			1,055,824
423	26,323	-26,323	0			0
424	0	0	0			14,912,852
425	0	0	0			6,651,758
426	0	0	0			0
427	0	0	0			3,293,014
428	0	0	0			380,828
429	0	0	0			57,118
430	0	0	0			76,931,198
431	0	0	0			486,629

	O	P	Q	R	S
384	0	-4,000,000	-4,000,000	1.066355	1.089514
385	0	0	-5,000,000	0.000000	0.000000
386	0	-5,135,000	-5,135,000	0.980696	1.002641
387	0	-100,000	-100,000	0.000000	0.000000
388	0	-1,000,000	3,000,000	1.039595	1.059526
389	0	-550,000	-550,000	1.044900	1.053182
390	0	-64,135,000	-64,135,000	1.074936	1.075981
391	0	-11,815,000	-11,815,000	0.000000	0.000000
392	0	-21,770,000	-21,770,000	1.052535	1.066344
393	0	-47,075,000	-47,075,000	0.000000	0.000000
394	0	-1,350,000	-1,350,000	1.059780	1.083259
395	0	-300,000	-300,000	0.000000	0.000000
396	0	-3,450,000	-3,450,000	1.094842	1.119998
397	0	-1,000	-1,000	0.000000	0.000000
398	0	-126,000	-119,000	1.080781	1.104968
399	0	-5,434,000	-5,424,000	0.000000	0.000000
400	0	183,000	183,000	1.067418	1.075182
401	0	-2,035,000	-2,035,000	0.000000	0.000000
402	0	-5,263,000	-8,634,000	1.054491	1.082636
403	0	-13,025,000	-13,025,000	0.000000	0.000000
404	0	-55,077,000	-55,077,000	1.019131	1.021829
405	0	-34,962,000	140,000	1.039595	1.059526
406	0	-8,674,000	-8,674,000	1.149895	1.159199
407	0	-1,180,000	-1,180,000	1.179783	1.206467
408	0	-42,000	-42,000	1.225578	1.229515
409	0	-36,000	-36,000	1.142493	1.150823
410	0	-2,441,000	-2,441,000	1.149449	1.176706
411	0	0	0	1.301795	1.305951
412	0	-996,000	-996,000	0.972180	0.988760
413	0	-21,072,000	-21,106,000	1.090373	1.109318
414	0	-1,000	-1,000	1.044900	1.053182
415	0	-145,900,000	-183,400,000	1.059814	1.070693
416	0	-30,000	-30,000	0.000000	0.000000
417	0	-73,489,000	-74,124,000	0.997696	1.018252
418	0	-60,000	-60,000	0.000000	0.000000
419	0	-100,000	-100,000	1.059780	1.083259
420	0	-3,291,000	-58,291,000	0.000000	0.000000
421	0	-1,778,000	-1,778,000	1.034604	1.044326
422	0	-1,000,000	-1,000,000	1.063696	1.069092
423	0	25,000	25,000	0.000000	0.000000
424	0	-14,548,000	-14,561,000	1.094842	1.119998
425	0	-6,229,000	-6,229,000	0.000000	0.000000
426	0	-47,241,000	3,109,000	1.066355	1.089514
427	0	-2,818,000	-3,001,000	0.000000	0.000000
428	0	-314,000	-314,000	1.040034	1.056221
429	0	-44,000	-44,000	1.019131	1.021829
430	0	-70,920,000	-70,920,000	1.039595	1.059526
431	0	-450,000	-450,000	1.070256	1.095100

	A	B	C	D	E
432		AGENCIES	G16D	VOLK	31359MHK2
433		AGENCIES	G16D	VOLK	31359MJH7
434		AGENCIES	G16D	VOLK	31359MLS0
435		AGENCIES	G16D	VOLK	31359MM26
436		AGENCIES	G16D	VOLK	31359MMQ3
437		AGENCIES	G16D	VOLK	31359MPF4
438		AGENCIES	G16D	VOLK	31359MRG0
439		AGENCIES	G16D	VOLK	31359MTG8
440		AGENCIES	G16D	VOLK	31359MUQ4
441		AGENCIES	G16D	VOLK	31359MWJ8
442		AGENCIES	G16D	VOLK	31359MXH1
443		AGENCIES	G16D	VOLK	31359MYN7
444		AGENCIES	G16D	VOLK	31364GBZ1
445		AGENCIES	G16D	VOLK	3137EAAB5
446		AGENCIES	G16D	VOLK	3137EAAK5
447		AGENCIES	G16D	VOLK	3137EAAP4
448		AGENCIES	G16D	VOLK	3137EAAR0
449		AGENCIES	G16D	VOLK	3137EAAV1
450		AGENCIES	G16D	VOLK	3137EAAZ2
451		AGENCIES	G16D	VOLK	3137EABA6
452		AGENCIES	G16D	VOLK	3137EABB4
453		AGENCIES	G16D	VOLK	3137EABE8
454		AGENCIES	G16D	VOLK	3137EABF5
455		AGENCIES	G16D	VOLK	3137EABG3
456		AGENCIES	G16D	VOLK	3137EABH1
457		AGENCIES	G16D	VOLK	3137EABJ7
458		AGENCIES	G16D	VOLK	3137EABK4
459		AGENCIES	G16D	VOLK	31398ABX9
460		AGENCIES	G16D	VOLK	31398AGU0
461		AGENCIES	G16D	VOLK	31398AHZ8
462		AGENCIES	G16D	VOLK	31398AJX1
463		AGENCIES	G16D	VOLK	31398AKX9
464		AGENCIES	G16D	VOLK	31398AMV1
465		AGENCIES	G16D	VOLK	31398AMW9
466		AGENCIES	G16D	VOLK	912810PW2
467		AGENCIES	G16D	VOLK	912828BM1
468		AGENCIES	G16D	VOLK	912828BQ2
469		AGENCIES	G16D	VOLK	912828BZ2
470		AGENCIES	G16D	VOLK	912828GB0
471		AGENCIES	G16D	VOLK	912828GY0
472		AGENCIES	G16D	VOLK	912828HR4
473		AGENCIES	G16D	VOLK	912828HU7
474		AGENCIES	G16D	VOLK	912828HV5
475		AGENCIES	G16D	VOLK	912828HX1
476		AGENCIES	G16D	VOLK	912828HZ6
477		AGENCIES	G17L	AGARWAL	31331V2U9
478		AGENCIES	G17L	AGARWAL	31331VGU4
479		AGENCIES	G17L	AGARWAL	31331VJ80

	F	G	H
432	FEDERAL NATIONAL MTG ASSN	03/15/11	5.500%
433	FEDERAL NATIONAL MTG ASSN	05/15/11	6.000%
434	FEDERAL NATIONAL MTG ASSN	11/15/11	5.375%
435	FEDERAL NATIONAL MORTGAGE ASSO	04/15/11	5.125%
436	FEDERAL NATIONAL MORTGAGE ASSO	03/15/12	6.125%
437	FEDERAL NATIONAL MTG ASSN	09/15/12	4.375%
438	FEDERAL NATIONAL MORTGAGE ASSO	03/15/13	4.375%
439	FEDERAL NATIONAL MORTGAGE ASSO	10/15/13	4.625%
440	FANNIE MAE	03/16/09	3.125%
441	FEDERAL NATIONAL MORTGAGE ASSO	10/15/14	4.625%
442	FEDERAL NATIONAL MORTGAGE ASSO	02/15/10	3.875%
443	FEDERAL NATIONAL MORTGAGE ASSO	08/15/10	4.250%
444	FEDERAL NATIONAL MTG ASSN-MTN	10/09/13	5.120%
445	FREDDIE MAC	04/18/11	5.125%
446	FREDDIE MAC	11/03/09	4.750%
447	FREDDIE MAC	02/09/10	4.875%
448	FREDDIE MAC	03/05/12	4.750%
449	FREDDIE MAC	08/20/12	5.500%
450	FREDDIE MAC	10/25/12	4.625%
451	FREDDIE MAC	11/17/17	5.125%
452	FREDDIE MAC	11/30/09	4.125%
453	FREDDIE MAC	12/21/12	4.125%
454	FREDDIE MAC	02/25/11	3.250%
455	FREDDIE MAC	04/30/10	2.875%
456	FREDDIE MAC	05/28/10	2.375%
457	FREDDIE MAC	05/29/13	3.500%
458	FREDDIE MAC	04/11/11	2.750%
459	FEDERAL NATIONAL MORTGAGE ASSO	05/18/12	4.875%
460	FEDERAL NATIONAL MORTGAGE ASSO	09/13/10	4.375%
461	FEDERAL NATIONAL MORTGAGE ASSO	11/19/12	4.750%
462	FEDERAL NATIONAL MORTGAGE ASSO	12/10/09	3.875%
463	FEDERAL NATIONAL MORTGAGE ASSO	02/10/10	3.250%
464	FEDERAL NATIONAL MORTGAGE ASSO	04/09/10	2.500%
465	FEDERAL NATIONAL MORTGAGE ASSO	04/09/13	3.250%
466	U.S. TREASURY BOND	02/15/38	4.375%
467	U S TREASURY NOTE	10/15/08	3.125%
468	U S TREASURY NOTE	11/15/08	3.375%
469	U S TREASURY NOTE	02/15/09	3.000%
470	U S TREASURY NOTE	12/31/08	4.750%
471	U S TREASURY NOTE	07/31/09	4.625%
472	U S TREASURY NOTE	02/15/18	3.500%
473	U S TREASURY NOTE	03/31/10	1.750%
474	U S TREASURY NOTE	03/31/13	2.500%
475	U S TREASURY NOTE	04/30/10	2.125%
476	U S TREASURY NOTE	05/15/18	3.875%
477	FEDERAL FARM CREDIT BANK	08/25/16	5.125%
478	FEDERAL FARM CREDIT BANK	12/16/15	4.875%
479	FEDERAL FARM CREDIT BANK	07/18/11	5.375%

	I	J	K	L	M	N
432	0	0	0			0
433	77,322	-77,322	0			0
434	0	0	0			8,343,528
435	0	0	0			862,213
436	0	0	0			1,950,745
437	2,075	-2,075	0			20,783
438	0	0	0			1,932,923
439	0	0	0			2,827,757
440	0	0	0			104,230
441	0	0	0			98,328
442	0	0	0			2,149,150
443	0	0	0			519,231
444	0	0	0			1,064
445	0	0	0			13,468,048
446	0	0	0			75,285,637
447	0	0	0			29,380,868
448	0	0	0			5,122,320
449	0	0	0			0
450	0	0	0			688,572
451	0	0	0			79,099,638
452	5,213	-5,213	0			0
453	0	0	0			29,897,590
454	0	0	0			27,953,820
455	0	0	0			8,458,552
456	0	0	0			3,303,268
457	0	0	0			46,765,993
458	0	0	0			5,065,456
459	0	0	0			0
460	0	0	0			2,434,520
461	0	0	0			819,018
462	0	0	0			760,021
463	0	0	0			1,736,439
464	0	0	0			8,106,121
465	0	0	0			1,263,683
466	0	0	0			6,797,613
467	436	-436	0			0
468	119	-119	0			0
469	0	0	0			0
470	0	0	0			2,010
471	0	0	0			0
472	492	-492	0			5,848,467
473	495	-495	0			0
474	0	0	0			0
475	236,416,118	-236,416,118	0			0
476	0	0	0			0
477	0	0	0			0
478	0	0	0			12,871,459
479	0	0	0			0

	O	P	Q	R	S
432	0	-712,000	-297,000	1.062044	1.080558
433	0	72,000	0	0.000000	0.000000
434	0	-7,616,000	-7,841,000	0.984454	0.986714
435	0	-2,817,000	-817,000	0.988426	0.990926
436	0	-1,594,000	-1,769,000	0.994766	0.994766
437	0	2,000	-20,000	0.969495	0.969495
438	0	-1,867,000	-1,867,000	0.598961	0.598961
439	0	-2,717,000	-2,717,000	0.489837	0.489837
440	0	-1,043,000	-1,043,000	0.411015	0.411015
441	0	-95,000	-95,000	0.383048	0.383048
442	0	-2,091,000	-2,091,000	0.793217	0.793217
443	0	-225,000	-500,000	0.568796	0.568796
444	0	-1,000	-1,000	0.603967	0.603967
445	0	-12,767,000	-12,767,000	0.476227	0.476227
446	0	-73,037,000	-73,037,000	0.367241	0.367241
447	0	-27,643,000	-28,053,000	0.337439	0.337439
448	0	-4,864,000	-4,864,000	0.665741	0.665741
449	0	0	1,870,000	0.390662	0.390662
450	0	-660,000	-660,000	0.354109	0.354109
451	0	-50,000,000	-75,000,000	0.988867	0.988867
452	0	5,000	5,000	1.420481	1.467304
453	0	-28,875,000	-28,875,000	0.906336	0.906336
454	0	-14,595,000	-27,595,000	0.844309	0.844309
455	0	-8,400,000	-8,400,000	0.682169	0.682169
456	0	-3,323,000	-3,323,000	0.800707	0.800707
457	0	-16,000,000	-51,000,000	0.899381	0.899381
458	0	-315,000	-5,115,000	0.881803	0.881803
459	0	-14,000	-534,000	0.860660	0.860660
460	0	-2,345,000	-2,345,000	0.634711	0.634711
461	0	-784,000	-784,000	0.798854	0.798854
462	0	-735,000	-735,000	0.946717	0.946717
463	0	-5,910,000	-1,710,000	0.905208	0.905208
464	0	-3,015,000	-8,140,000	0.872016	0.872016
465	0	-1,287,000	-1,287,000	0.736946	0.736946
466	0	-13,113,000	-13,113,000	0.731908	0.731908
467	0	432	432	0.931181	0.931181
468	0	118	118	0.719760	0.719760
469	0	-351	-351	0.634544	0.634544
470	0	-17,000	-17,000	0.973178	0.973178
471	0	-5,000	-5,000	0.838209	0.838209
472	0	500	-42,012,500	0.670789	0.670789
473	0	500	400	0.615437	0.615437
474	0	-300	-30,000,300	0.605318	0.605318
475	0	237,357,000	96,836,000	0.966297	0.966297
476	0	-67,408,000	0	0.953901	0.953901
477	0	-320,000	-320,000	0.827063	0.827063
478	0	-12,315,000	-12,315,000	0.726993	0.726993
479	0	-10,000	-10,000	0.644406	0.644406

	A	B	C	D	E
480		AGENCIES	G17L	AGARWAL	31331X3S9
481		AGENCIES	G17L	AGARWAL	31331XLG5
482		AGENCIES	G17L	AGARWAL	31331YG46
483		AGENCIES	G17L	AGARWAL	31339X2M5
484		AGENCIES	G17L	AGARWAL	3133MNVV0
485		AGENCIES	G17L	AGARWAL	3133MTZL5
486		AGENCIES	G17L	AGARWAL	3133X1BV8
487		AGENCIES	G17L	AGARWAL	3133X7FK5
488		AGENCIES	G17L	AGARWAL	3133X8EL2
489		AGENCIES	G17L	AGARWAL	3133X9VB3
490		AGENCIES	G17L	AGARWAL	3133XBB20
491		AGENCIES	G17L	AGARWAL	3133XCQZ9
492		AGENCIES	G17L	AGARWAL	3133XECU1
493		AGENCIES	G17L	AGARWAL	3133XFJF4
494		AGENCIES	G17L	AGARWAL	3133XFPR1
495		AGENCIES	G17L	AGARWAL	3133XFYK6
496		AGENCIES	G17L	AGARWAL	3133XGAY0
497		AGENCIES	G17L	AGARWAL	3133XGNJ9
498		AGENCIES	G17L	AGARWAL	3133XGVF8
499		AGENCIES	G17L	AGARWAL	3133XHPH9
500		AGENCIES	G17L	AGARWAL	3133XHZK1
501		AGENCIES	G17L	AGARWAL	3133XKQX6
502		AGENCIES	G17L	AGARWAL	3133XLDG5
503		AGENCIES	G17L	AGARWAL	3133XLEA7
504		AGENCIES	G17L	AGARWAL	3133XLF81
505		AGENCIES	G17L	AGARWAL	3133XLJP9
506		AGENCIES	G17L	AGARWAL	3133XLWM1
507		AGENCIES	G17L	AGARWAL	3133XMES6
508		AGENCIES	G17L	AGARWAL	3133XML66
509		AGENCIES	G17L	AGARWAL	3133XMQ87
510		AGENCIES	G17L	AGARWAL	3133XNHZ5
511		AGENCIES	G17L	AGARWAL	3133XP2W3
512		AGENCIES	G17L	AGARWAL	3133XQU34
513		AGENCIES	G17L	AGARWAL	3134A33L8
514		AGENCIES	G17L	AGARWAL	3134A35H5
515		AGENCIES	G17L	AGARWAL	3134A3U46
516		AGENCIES	G17L	AGARWAL	3134A4AA2
517		AGENCIES	G17L	AGARWAL	3134A4DY7
518		AGENCIES	G17L	AGARWAL	3134A4FM1
519		AGENCIES	G17L	AGARWAL	3134A4HF4
520		AGENCIES	G17L	AGARWAL	3134A4JT2
521		AGENCIES	G17L	AGARWAL	3134A4KX1
522		AGENCIES	G17L	AGARWAL	3134A4QD9
523		AGENCIES	G17L	AGARWAL	3134A4SA3
524		AGENCIES	G17L	AGARWAL	3134A4TZ7
525		AGENCIES	G17L	AGARWAL	3134A4UK8
526		AGENCIES	G17L	AGARWAL	3134A4UM4
527		AGENCIES	G17L	AGARWAL	3134A4US1

	F	G	H
480	FEDERAL FARM CREDIT BANK	10/17/12	4.500%
481	FEDERAL FARM CREDIT BANK	01/17/17	4.875%
482	FEDERAL FARM CREDIT BANK	04/21/11	2.625%
483	FEDERAL HOME LOAN BANK SYSTEM	06/14/13	3.875%
484	FEDERAL HOME LOAN BANK	05/15/12	5.750%
485	FEDERAL HOME LOAN BANK SYSTEM	11/15/12	4.500%
486	FEDERAL HOME LOAN BANK SYSTEM	09/16/13	4.500%
487	FEDERAL HOME LOAN BANK SYSTEM	06/18/14	5.250%
488	FEDERAL HOME LOAN BANK SYSTEM	08/18/09	3.750%
489	FEDERAL HOME LOAN BANK SYSTEM	01/15/10	3.875%
490	FEDERAL HOME LOAN BANK SYSTEM	03/17/10	4.375%
491	FEDERAL HOME LOAN BANK SYSTEM	09/17/10	4.375%
492	FEDERAL HOME LOAN BANK SYSTEM	02/18/11	4.625%
493	FEDERAL HOME LOAN BANK SYSTEM	05/18/16	5.375%
494	FEDERAL HOME LOAN BANK SYSTEM	06/10/16	5.375%
495	FEDERAL HOME LOAN BANK SYSTEM	07/17/09	5.375%
496	FEDERAL HOME LOAN BANK SYSTEM	07/15/36	5.500%
497	FEDERAL HOME LOAN BANK SYSTEM	09/18/09	5.000%
498	FEDERAL HOME LOAN BANK SYSTEM	08/14/13	5.125%
499	FEDERAL HOME LOAN BANK SYSTEM	11/18/11	4.875%
500	FEDERAL HOME LOAN BANK SYSTEM	12/16/16	4.750%
501	FEDERAL HOME LOAN BANK SYSTEM	05/17/17	4.875%
502	FEDERAL HOME LOAN BANK SYSTEM	06/13/14	5.375%
503	FEDERAL HOME LOAN BANK SYSTEM	06/08/12	5.375%
504	FEDERAL HOME LOAN BANK SYSTEM	06/09/17	5.625%
505	FEDERAL HOME LOAN BANK SYSTEM	08/13/14	5.500%
506	FEDERAL HOME LOAN BANK SYSTEM	09/12/14	5.250%
507	FEDERAL HOME LOAN BANK SYSTEM	10/22/10	4.375%
508	FEDERAL HOME LOAN BANK SYSTEM	10/10/12	4.625%
509	FEDERAL HOME LOAN BANK SYSTEM	11/17/17	5.000%
510	FEDERAL HOME LOAN BANK SYSTEM	12/17/10	3.625%
511	FEDERAL HOME LOAN BANK SYSTEM	02/27/13	3.375%
512	FEDERAL HOME LOAN BANK SYSTEM	05/29/13	3.625%
513	FEDERAL HOME LOAN MTG CORP	03/15/10	7.000%
514	FEDERAL HOME LOAN MTG CORP	09/15/10	6.875%
515	FEDERAL HOME LOAN MTG CORP	09/15/29	6.750%
516	FEDERAL HOME LOAN MTG CORP	03/15/31	6.750%
517	FEDERAL HOME LOAN MTG CORP	03/15/11	5.625%
518	FREDDIE MAC	06/15/11	6.000%
519	FEDERAL HOME LOAN MTG CORP	09/15/11	5.500%
520	FREDDIE MAC	01/15/12	5.750%
521	FREDDIE MAC	07/15/32	6.250%
522	FEDERAL HOME LOAN MTG CORP	07/15/12	5.125%
523	FREDDIE MAC	01/15/13	4.500%
524	FREDDIE MAC	07/15/13	4.500%
525	FREDDIE MAC	11/15/13	4.875%
526	FREDDIE MAC	01/15/14	4.500%
527	FREDDIE MAC	07/15/09	4.250%

	I	J	K	L	M	N
480	0	0	0			298,006
481	1,968,159	-1,968,159	0			0
482	0	0	0			493,227
483	0	0	0			42,729,483
484	0	0	0			43,360,328
485	0	0	0			72,844,001
486	0	0	0			73,393,164
487	0	0	0			13,211,587
488	0	0	0			3,668,517
489	0	0	0			9,969,321
490	1,122,719	-1,122,719	0			0
491	0	0	0			1,755,079
492	0	0	0			21,021
493	3,054,819	-3,054,819	0			0
494	0	0	0			-39,512,651
495	0	0	0			2,466,982
496	0	0	0			2,165,994
497	0	0	0			555,949
498	0	0	0			194,855,945
499	0	0	0			4,666,278
500	0	0	0			29,335,320
501	0	0	0			11,072,366
502	0	0	0			-51,360,138
503	0	0	0			0
504	0	0	0			-52,139,808
505	0	0	0			1,206,897
506	0	0	0			-75,591,524
507	0	0	0			18,429,954
508	0	0	0			104,501,426
509	0	0	0			3,142,832
510	0	0	0			154,430
511	0	0	0			814,897
512	0	0	0			36,963,668
513	0	0	0			5,038,312
514	0	0	0			3,320,716
515	555,567	-555,567	0			0
516	5,677,284	-5,677,284	0			0
517	0	0	0			0
518	0	0	0			41,917
519	0	0	0			50,299,549
520	0	0	0			75,654,736
521	0	0	0			6,577,570
522	0	0	0			68,474,275
523	0	0	0			68,598,836
524	0	0	0			144,798,051
525	0	0	0			38,494,331
526	0	0	0			16,875,393
527	0	0	0			1,552,071

	O	P	Q	R	S
480	0	-287,000	-287,000	0.913463	0.913463
481	0	1,855,000	1,855,000	0.902057	0.902057
482	0	-500,000	-500,000	0.885148	0.885148
483	0	-41,850,000	-41,850,000	0.884523	0.884523
484	0	-40,030,000	-40,030,000	0.863474	0.863474
485	0	-70,295,000	-70,295,000	0.839894	0.839894
486	0	-70,615,000	-70,640,000	0.820741	0.820741
487	0	-12,115,000	-12,115,000	0.730944	0.730944
488	0	-3,585,000	-3,585,000	0.697480	0.697480
489	0	-9,670,000	-9,670,000	0.963816	0.963816
490	0	1,085,000	1,085,000	0.861382	0.861382
491	0	-1,690,000	-1,690,000	0.674183	0.674183
492	0	-20,000	-20,000	0.976291	0.976291
493	0	2,835,000	2,835,000	0.935674	0.935674
494	-39,512,651	0	0	0.992292	0.992292
495	0	-2,350,000	-2,350,000	0.950796	0.950796
496	0	-1,980,000	-1,980,000	0.952122	0.952122
497	0	-535,000	-535,000	0.906679	0.906679
498	0	-181,385,000	-181,385,000	0.778563	0.778563
499	0	-3,670,000	-4,455,000	0.961523	0.961523
500	0	-27,790,000	-27,790,000	0.609925	0.609925
501	0	-10,620,000	-10,620,000	1.472134	1.481769
502	-51,360,138	0	0	0.992225	0.992225
503	0	0	415,000	0.980436	0.980436
504	-52,139,808	0	0	0.830928	0.830928
505	0	-1,100,000	-1,100,000	0.841349	0.841349
506	-75,591,524	0	0	0.515367	0.515367
507	0	-17,800,000	-17,800,000	0.360490	0.360490
508	0	-99,995,000	-99,995,000	0.594945	0.594945
509	0	-3,000,000	-3,000,000	0.349591	0.349591
510	0	-150,000	-150,000	0.566722	0.566722
511	0	-820,000	-820,000	0.560137	0.560137
512	0	-27,175,000	-37,075,000	0.551013	0.551013
513	0	-4,643,000	-4,643,000	0.984143	0.984143
514	0	-3,026,000	-3,026,000	0.969109	0.969109
515	0	450,000	450,000	0.923377	0.923377
516	0	4,550,000	4,550,000	0.403349	0.403349
517	0	0	3,419,000	0.693980	0.693980
518	0	-38,000	-38,000	0.685742	0.685742
519	0	-46,766,000	-46,766,000	0.632084	0.632084
520	0	-69,148,000	-69,148,000	0.614063	0.614063
521	0	-5,505,000	-5,505,000	0.579486	0.579486
522	0	-63,531,000	-63,531,000	0.541444	0.541444
523	0	-65,369,000	-65,369,000	0.507449	0.507449
524	0	-138,343,000	-138,343,000	0.356508	0.356508
525	0	-36,690,000	-36,677,000	1.116169	1.130492
526	0	-71,135,000	-16,135,000	0.970938	0.982596
527	0	-1,502,000	-1,502,000	0.972891	0.972891

	A	B	C	D	E
528		AGENCIES	G17L	AGARWAL	3134A4UU6
529		AGENCIES	G17L	AGARWAL	3134A4UW2
530		AGENCIES	G17L	AGARWAL	3134A4UX0
531		AGENCIES	G17L	AGARWAL	3134A4VB7
532		AGENCIES	G17L	AGARWAL	3134A4VC5
533		AGENCIES	G17L	AGARWAL	3134A4VE1
534		AGENCIES	G17L	AGARWAL	3134A4VG6
535		AGENCIES	G17L	AGARWAL	3134A4VJ0
536		AGENCIES	G17L	AGARWAL	3134A4ZT4
537		AGENCIES	G17L	AGARWAL	3134A4ZZ0
538		AGENCIES	G17L	AGARWAL	31359M2D4
539		AGENCIES	G17L	AGARWAL	31359M2S1
540		AGENCIES	G17L	AGARWAL	31359M4D2
541		AGENCIES	G17L	AGARWAL	31359MA45
542		AGENCIES	G17L	AGARWAL	31359MC92
543		AGENCIES	G17L	AGARWAL	31359ME41
544		AGENCIES	G17L	AGARWAL	31359MEV1
545		AGENCIES	G17L	AGARWAL	31359MF40
546		AGENCIES	G17L	AGARWAL	31359MFJ7
547		AGENCIES	G17L	AGARWAL	31359MFP3
548		AGENCIES	G17L	AGARWAL	31359MGJ6
549		AGENCIES	G17L	AGARWAL	31359MGK3
550		AGENCIES	G17L	AGARWAL	31359MHK2
551		AGENCIES	G17L	AGARWAL	31359MJH7
552		AGENCIES	G17L	AGARWAL	31359MLS0
553		AGENCIES	G17L	AGARWAL	31359MMQ3
554		AGENCIES	G17L	AGARWAL	31359MPF4
555		AGENCIES	G17L	AGARWAL	31359MQV8
556		AGENCIES	G17L	AGARWAL	31359MRG0
557		AGENCIES	G17L	AGARWAL	31359MS61
558		AGENCIES	G17L	AGARWAL	31359MTG8
559		AGENCIES	G17L	AGARWAL	31359MTZ6
560		AGENCIES	G17L	AGARWAL	31359MUT8
561		AGENCIES	G17L	AGARWAL	31359MWJ8
562		AGENCIES	G17L	AGARWAL	31359MXH1
563		AGENCIES	G17L	AGARWAL	31359MZ30
564		AGENCIES	G17L	AGARWAL	31359MZC0
565		AGENCIES	G17L	AGARWAL	31364FPY1
566		AGENCIES	G17L	AGARWAL	3137EAAA7
567		AGENCIES	G17L	AGARWAL	3137EAAB5
568		AGENCIES	G17L	AGARWAL	3137EAAD1
569		AGENCIES	G17L	AGARWAL	3137EAAF6
570		AGENCIES	G17L	AGARWAL	3137EAAM1
571		AGENCIES	G17L	AGARWAL	3137EAAP4
572		AGENCIES	G17L	AGARWAL	3137EAAR0
573		AGENCIES	G17L	AGARWAL	3137EAAS8
574		AGENCIES	G17L	AGARWAL	3137EAAT6
575		AGENCIES	G17L	AGARWAL	3137EAAV1

	F	G	H
528	FREDDIE MAC	07/15/14	5.000%
529	FREDDIE MAC	12/15/09	4.000%
530	FREDDIE MAC	01/15/15	4.500%
531	FREDDIE MAC	07/12/10	4.125%
532	FREDDIE MAC	07/17/15	4.375%
533	FREDDIE MAC	10/18/10	4.125%
534	FREDDIE MAC	11/17/15	4.750%
535	FREDDIE MAC	01/18/11	4.750%
536	FREDDIE MAC	01/19/16	4.750%
537	FREDDIE MAC	12/14/18	5.000%
538	FEDERAL NATIONAL MORTGAGE ASSO	12/15/16	4.875%
539	FEDERAL NATIONAL MORTGAGE ASSO	12/15/09	4.625%
540	FEDERAL NATIONAL MORTGAGE ASSO	02/13/17	5.000%
541	FEDERAL NATIONAL MORTGAGE ASSO	04/15/15	5.000%
542	FEDERAL NATIONAL MORTGAGE ASSO	05/15/10	4.125%
543	FEDERAL NATIONAL MORTGAGE ASSO	07/15/08	3.875%
544	FEDERAL NATIONAL MTG ASSN	06/15/09	6.375%
545	FEDERAL NATIONAL MORTGAGE ASSO	02/15/11	4.500%
546	FEDERAL NATIONAL MTGE ASSN	01/15/30	7.125%
547	FEDERAL NATIONAL MTG ASSN	05/15/30	7.250%
548	FEDERAL NATIONAL MORTGAGE ASSO	11/15/10	6.625%
549	FEDERAL NATIONAL MTG ASSN	11/15/30	6.625%
550	FEDERAL NATIONAL MTG ASSN	03/15/11	5.500%
551	FEDERAL NATIONAL MTG ASSN	05/15/11	6.000%
552	FEDERAL NATIONAL MTG ASSN	11/15/11	5.375%
553	FEDERAL NATIONAL MORTGAGE ASSO	03/15/12	6.125%
554	FEDERAL NATIONAL MTG ASSN	09/15/12	4.375%
555	FEDERAL NATIONAL MORTGAGE ASSO	02/21/13	4.750%
556	FEDERAL NATIONAL MORTGAGE ASSO	03/15/13	4.375%
557	FEDERAL NATIONAL MORTGAGE ASSO	07/15/16	5.375%
558	FEDERAL NATIONAL MORTGAGE ASSO	10/15/13	4.625%
559	FEDERAL NATIONAL MORTGAGE ASSO	02/15/09	3.250%
560	FEDERAL NATIONAL MORTGAGE ASSO	04/15/14	4.125%
561	FEDERAL NATIONAL MORTGAGE ASSO	10/15/14	4.625%
562	FEDERAL NATIONAL MORTGAGE ASSO	02/15/10	3.875%
563	FEDERAL NATIONAL MORTGAGE ASSO	10/15/11	5.000%
564	FEDERAL NATIONAL MORTGAGE ASSO	10/15/15	4.375%
565	FEDERAL NATIONAL MORTGAGE ASSO	01/25/13	5.920%
566	FREDDIE MAC	02/17/09	4.875%
567	FREDDIE MAC	04/18/11	5.125%
568	FREDDIE MAC	04/18/16	5.250%
569	FREDDIE MAC	07/18/11	5.250%
570	FREDDIE MAC	02/16/17	5.000%
571	FREDDIE MAC	02/09/10	4.875%
572	FREDDIE MAC	03/05/12	4.750%
573	FREDDIE MAC	04/18/17	5.000%
574	FREDDIE MAC	06/11/09	5.000%
575	FREDDIE MAC	08/20/12	5.500%

	I	J	K	L	M	N
528	0	0	0			144,852,013
529	0	0	0			62,460,621
530	0	0	0			56,472,208
531	0	0	0			49,942,600
532	0	0	0			14,496,084
533	0	0	0			131,409,015
534	2,068	-2,068	0			0
535	0	0	0			3,617,918
536	0	0	0			62,628,965
537	0	0	0			-181,774,297
538	0	0	0			32,793,543
539	262,040	-262,040	0			0
540	0	0	0			19,883,050
541	0	0	0			19,520,074
542	0	0	0			3,812,963
543	0	0	0			6,097
544	0	0	0			2,336,498
545	0	0	0			0
546	1,853,973	-1,853,973	0			0
547	0	0	0			351,792
548	0	0	0			5,758,992
549	0	0	0			6,241,951
550	0	0	0			0
551	1,876,985	-1,876,985	0			0
552	0	0	0			160,548,800
553	0	0	0			45,943,412
554	0	0	0			92,300,476
555	863,282	-863,282	0			0
556	0	0	0			197,275,165
557	0	0	0			5,369,402
558	0	0	0			81,473,129
559	0	0	0			4,779,639
560	0	0	0			90,602,373
561	0	0	0			122,249,320
562	0	0	0			1,942,560
563	0	0	0			0
564	0	0	0			32,662,400
565	0	0	0			388,193
566	0	0	0			4,000,688
567	0	0	0			20,982,179
568	0	0	0			213,605
569	0	0	0			94,726,779
570	0	0	0			25,888,697
571	0	0	0			1,424,375
572	0	0	0			4,396,728
573	867,958	-867,958	0			0
574	0	0	0			9,220,783
575	0	0	0			114,156,730

	O	P	Q	R	S
528	0	-135,396,000	-135,396,000	1.007773	1.015631
529	0	-60,278,000	-60,258,000	1.053598	1.054454
530	0	-54,479,000	-54,394,000	0.994766	0.996036
531	0	-48,039,000	-48,039,000	1.001953	1.003821
532	0	-14,386,000	-14,111,000	1.004531	1.005268
533	0	-127,672,000	-127,672,000	0.995646	0.995646
534	0	2,000	2,000	0.947380	0.947380
535	0	-3,425,000	-3,425,000	0.929627	0.929627
536	0	-61,480,000	-61,480,000	0.916052	0.916052
537	-181,774,297	0	0	0.895949	0.895949
538	0	-30,914,000	-30,914,000	0.766852	0.766852
539	0	250,000	250,000	0.917652	0.917652
540	0	-18,733,000	-18,733,000	0.893664	0.893664
541	0	-19,073,000	-18,488,000	0.872552	0.872552
542	0	-3,723,000	-3,723,000	0.835269	0.835269
543	0	-6,000	-6,000	0.757336	0.757336
544	0	-2,188,000	-2,188,000	0.726527	0.726527
545	0	-41,000	-41,000	0.659647	0.659647
546	0	1,423,000	1,423,000	0.648720	0.648720
547	0	-271,000	-271,000	0.504716	0.504716
548	0	-5,309,000	-5,309,000	1.016120	1.035122
549	0	-5,125,000	-5,125,000	1.055063	1.065018
550	0	0	620,000	1.066355	1.089514
551	0	1,744,000	1,744,000	1.063045	1.064090
552	0	-150,879,000	-150,879,000	1.040034	1.056221
553	0	-41,663,000	-41,663,000	1.027167	1.035307
554	0	-88,824,000	-88,824,000	1.019131	1.021829
555	0	820,000	820,000	0.614063	0.614063
556	0	-190,542,000	-190,547,000	0.991283	1.003274
557	0	-4,894,000	-4,929,000	1.047399	1.058724
558	0	-78,282,000	-78,282,000	1.062845	1.063701
559	0	-4,707,000	-4,707,000	1.021172	1.027565
560	0	-89,488,000	-89,488,000	1.073893	1.093044
561	0	-118,112,000	-118,112,000	1.018984	1.021151
562	0	-1,910,000	-1,890,000	1.036292	1.038608
563	0	0	-4,984,000	1.014414	1.027182
564	0	-32,198,000	-32,198,000	0.988426	0.990913
565	0	-350,000	-350,000	1.009020	1.026798
566	0	-3,879,000	-3,879,000	1.051320	1.066876
567	0	-19,890,000	-19,890,000	1.052355	1.053605
568	0	-200,000	-200,000	1.087932	1.106457
569	0	-88,204,000	-88,204,000	1.254868	1.285993
570	0	-24,400,000	-24,400,000	1.171210	1.200396
571	0	-1,360,000	-1,360,000	1.110223	1.136577
572	0	-4,175,000	-4,175,000	1.007951	1.016218
573	0	825,000	825,000	1.011653	1.028778
574	0	-8,800,000	-8,800,000	1.044252	1.049289
575	0	-104,560,000	-106,430,000	1.006190	1.008136

	A	B	C	D	E
576		AGENCIES	G17L	AGARWAL	3137EAAZ2
577		AGENCIES	G17L	AGARWAL	3137EABA6
578		AGENCIES	G17L	AGARWAL	3137EABB4
579		AGENCIES	G17L	AGARWAL	3137EABE8
580		AGENCIES	G17L	AGARWAL	3137EABF5
581		AGENCIES	G17L	AGARWAL	3137EABJ7
582		AGENCIES	G17L	AGARWAL	31398ADM1
583		AGENCIES	G17L	AGARWAL	31398AFA5
584		AGENCIES	G17L	AGARWAL	31398AGU0
585		AGENCIES	G17L	AGARWAL	31398AHZ8
586		AGENCIES	G17L	AGARWAL	31398AKX9
587		AGENCIES	G17L	AGARWAL	31398AKY7
588		AGENCIES	G17L	AGARWAL	31398AMV1
589		AGENCIES	G17L	AGARWAL	31398AMW9
590		AGENCIES	G17L	AGARWAL	31398APG1
591		AGENCIES	G17L	AGARWAL	31398APV8
592		AGENCIES	G17L	AGARWAL	912810PW2
593		AGENCIES	G17L	AGARWAL	912828BM1
594		AGENCIES	G17L	AGARWAL	912828BQ2
595		AGENCIES	G17L	AGARWAL	912828BR0
596		AGENCIES	G17L	AGARWAL	912828BZ2
597		AGENCIES	G17L	AGARWAL	912828FY1
598		AGENCIES	G17L	AGARWAL	912828HV5
599		AGENCIES	G17L	AGARWAL	912828HX1
600		AGENCIES	G17L	AGARWAL	912828HZ6
601		AGENCIES	G444	KING	59020UZ65
602		AGENCIES	GM65	RIZZIERI SYND	3137EABL2
603		AGENCIES	GM65	RIZZIERI SYND	3137EABM0
604		AGENCIES	GM65	RIZZIERI SYND	912828HX1
605		AGENCIES	GM73	VOLK	3134A4ZY3
606		AGENCIES	GM73	VOLK	3134A4ZZ0
607		AGENCIES	GM74	KING	3133X72S2
608		AGENCIES	GM74	KING	3133X8AS1
609		AGENCIES	GM74	KING	3133XDVS7
610		AGENCIES	GM74	KING	3133XFKF2
611		AGENCIES	GM74	KING	3133XFPR1
612		AGENCIES	GM74	KING	3133XMFY2
613		AGENCIES	GM74	KING	3133XN4B2
614		AGENCIES	GM75	AGARWAL	3133X8L34
615		AGENCIES	GM75	AGARWAL	3133XBYM1
616		AGENCIES	GM75	AGARWAL	3133XDVS7
617		AGENCIES	GM75	AGARWAL	3133XFAY2
618		AGENCIES	GM75	AGARWAL	3133XFKF2
619		AGENCIES	GM75	AGARWAL	3134A4ZY3
620		AGENCIES	GM77	RIZZIERI SYND	31331VJ80
621		AGENCIES	GM77	RIZZIERI SYND	31331YG46
622		AGENCIES	GM77	RIZZIERI SYND	912828HU7
623		AGENCIES	GM77	RIZZIERI SYND	912828HX1

	F	G	H
576	FREDDIE MAC	10/25/12	4.625%
577	FREDDIE MAC	11/17/17	5.125%
578	FREDDIE MAC	11/30/09	4.125%
579	FREDDIE MAC	12/21/12	4.125%
580	FREDDIE MAC	02/25/11	3.250%
581	FREDDIE MAC	05/29/13	3.500%
582	FEDERAL NATIONAL MORTGAGE ASSO	06/12/17	5.375%
583	FEDERAL NATIONAL MORTGAGE ASSO	07/13/09	5.125%
584	FEDERAL NATIONAL MORTGAGE ASSO	09/13/10	4.375%
585	FEDERAL NATIONAL MORTGAGE ASSO	11/19/12	4.750%
586	FEDERAL NATIONAL MORTGAGE ASSO	02/10/10	3.250%
587	FEDERAL NATIONAL MORTGAGE ASSO	02/12/13	3.625%
588	FEDERAL NATIONAL MORTGAGE ASSO	04/09/10	2.500%
589	FEDERAL NATIONAL MORTGAGE ASSO	04/09/13	3.250%
590	FEDERAL NATIONAL MORTGAGE ASSO	04/11/11	2.750%
591	FEDERAL NATIONAL MORTGAGE ASSO	05/20/10	2.375%
592	U.S. TREASURY BOND	02/15/38	4.375%
593	U S TREASURY NOTE	10/15/08	3.125%
594	U S TREASURY NOTE	11/15/08	3.375%
595	U S TREASURY NOTE	11/15/13	4.250%
596	U S TREASURY NOTE	02/15/09	3.000%
597	U S TREASURY NOTE	11/15/16	4.625%
598	U S TREASURY NOTE	03/31/13	2.500%
599	U S TREASURY NOTE	04/30/10	2.125%
600	U S TREASURY NOTE	05/15/18	3.875%
601	MLMI 2005-A10 A MERRILL LYNCH MORTGAGE INVESTO	12/25/35	3.105%
602	FREDDIE MAC	06/28/10	2.875%
603	FREDDIE MAC	06/28/13	3.750%
604	U S TREASURY NOTE	04/30/10	2.125%
605	FREDDIE MAC	06/27/16	5.750%
606	FREDDIE MAC	12/14/18	5.000%
607	FEDERAL HOME LOAN BANK SYSTEM	05/15/19	5.375%
608	FEDERAL HOME LOAN BANK SYSTEM	08/15/19	5.125%
609	FEDERAL HOME LOAN BANK SYSTEM	12/11/20	5.250%
610	FEDERAL HOME LOAN BANK SYSTEM	06/11/21	5.625%
611	FEDERAL HOME LOAN BANK SYSTEM	06/10/16	5.375%
612	FEDERAL HOME LOAN BANK SYSTEM	09/30/22	5.375%
613	FEDERAL HOME LOAN BANK SYSTEM	12/09/22	5.250%
614	FEDERAL HOME LOAN BANK SYSTEM	09/09/24	5.365%
615	FEDERAL HOME LOAN BANK SYSTEM	06/12/20	4.625%
616	FEDERAL HOME LOAN BANK SYSTEM	12/11/20	5.250%
617	FEDERAL HOME LOAN BANK SYSTEM	04/15/16	5.250%
618	FEDERAL HOME LOAN BANK SYSTEM	06/11/21	5.625%
619	FREDDIE MAC	06/27/16	5.750%
620	FEDERAL FARM CREDIT BANK	07/18/11	5.375%
621	FEDERAL FARM CREDIT BANK	04/21/11	2.625%
622	U S TREASURY NOTE	03/31/10	1.750%
623	U S TREASURY NOTE	04/30/10	2.125%

	I	J	K	L	M	N
576	0	0	0			29,248,660
577	0	0	0			6,435,547
578	0	0	0			516,079
579	0	0	0			2,557,474
580	0	0	0			1,722,105
581	0	0	0			140,385,091
582	0	0	0			2,894,784
583	0	0	0			109,871
584	0	0	0			67,481,352
585	0	0	0			112,863,622
586	0	0	0			172,628
587	0	0	0			165,005,327
588	0	0	0			55,637,469
589	0	0	0			255,565,416
590	0	0	0			0
591	0	0	0			0
592	9,768,971	-9,768,971	0			0
593	69	-69	0			0
594	57	-57	0			0
595	0	0	0			32
596	520	-520	0			0
597	0	0	0			5,047,411
598	383,097,851	-383,097,851	0	121,550,000		0
599	1,105,936,626	-1,105,936,626	0			0
600	116,507,585	-116,507,585	0			0
601	0	0	0			0
602	0	0	0			0
603	0	0	0			0
604	0	0	0			0
605	0	0	0			-29,032,835
606	0	0	0			-187,493,867
607	0	0	0			-466,305,569
608	0	0	0			-149,554,746
609	0	0	0			-195,985,926
610	0	0	0			-159,692,531
611	0	0	0			-129,143,135
612	0	0	0			-422,223,971
613	0	0	0			-50,613,233
614	0	0	0			-75,082,347
615	0	0	0			-47,603,278
616	0	0	0			-118,741,127
617	0	0	0			-131,897,350
618	0	0	0			-163,467,682
619	0	0	0			-76,402,169
620	0	0	0			-75,774,130
621	0	0	0			185,946,431
622	0	0	0			0
623	0	0	0			0

	O	P	Q	R	S
576	0	0	-28,035,000	1.056071	1.070509
577	0	-6,102,000	-6,102,000	1.060527	1.072912
578	0	-500,000	-500,000	1.070872	1.090705
579	0	-2,370,000	-2,470,000	1.067815	1.075904
580	0	-1,700,000	-1,700,000	1.068270	1.089562
581	0	-168,095,000	-153,095,000	1.057528	1.065403
582	0	-2,666,000	-2,636,000	1.058303	1.072682
583	0	-105,000	-105,000	1.091703	1.119398
584	0	-65,000,000	-65,000,000	1.025858	1.032524
585	0	-108,038,000	-108,038,000	1.032712	1.039937
586	0	-170,000	-170,000	1.075055	1.098066
587	0	-164,147,000	-164,147,000	1.043512	1.064637
588	0	-55,870,000	-55,870,000	1.054649	1.076585
589	0	-260,996,000	-260,281,000	1.062044	1.080558
590	0	-30,000	-30,000	1.046125	1.048764
591	0	0	-1,595,000	1.046658	1.064398
592	0	9,942,000	9,942,000	1.045517	1.056178
593	0	68	68	1.059225	1.071791
594	0	57	57	1.071805	1.077065
595	0	-35	-35	0.000000	0.000000
596	0	512	512	1.099083	1.113771
597	0	-7,872,000	-7,872,000	1.031904	1.035932
598	0	392,077,600	392,077,600	1.050568	1.069680
599	0	1,110,338,000	1,116,098,000	1.038098	1.048793
600	0	115,897,000	115,897,000	1.035613	1.042179
601	0	0	0	1.033075	1.056501
602	0	0	0	1.050492	1.070429
603	0	0	0	1.051520	1.071860
604	0	-10,750,000	0	1.044075	1.061002
605	-29,032,835	0	0	1.089071	1.106184
606	-187,493,867	0	0	1.119163	1.136421
607	-466,305,569	0	0	1.004008	1.021015
608	-149,554,746	0	0	1.141503	1.160519
609	-195,985,926	0	0	1.139639	1.165771
610	-159,692,531	0	0	1.143380	1.170739
611	-129,143,135	0	0	1.296488	1.315686
612	-422,223,971	0	0	1.128480	1.144647
613	-50,613,233	0	0	1.119176	1.135342
614	-75,082,347	0	0	1.079634	1.094454
615	-47,603,278	0	0	1.082078	1.083196
616	-118,741,127	0	0	1.035386	1.036261
617	-131,897,350	0	0	1.021893	1.033008
618	-163,467,682	0	0	1.068057	1.090515
619	-76,402,169	0	0	1.025878	1.026753
620	-75,774,130	0	0	0.000000	0.000000
621	0	-138,450,000	-188,500,000	1.017283	1.030954
622	0	0	100	1.026513	1.035881
623	0	-72,981,000	0	1.054441	1.075414

	A	B	C	D	E
624	AGENCIES		GMBM	AGARWAL	3134A32J4
625	AGENCIES		GMBM	AGARWAL	3137F0CL2
626	AGENCIES		GMBM	AGARWAL	761157AE6
627	AGENCIES		GMBM	AGARWAL	76116EGA2
628	AGENCIES		GMBM	AGARWAL	76116FAG2
629	AGENCIES		GMBM	AGARWAL	86331TCL7
630	AGENCIES		GMBM	AGARWAL	912803AL7
631	AGENCIES		GMBM	AGARWAL	912803AM5
632	AGENCIES		GMBM	AGARWAL	912803AQ6
633	AGENCIES		GMBM	AGARWAL	912803BB8
634	AGENCIES		GMBM	AGARWAL	912803CH4
635	AGENCIES		GMBM	AGARWAL	912810FP8
636	AGENCIES		GMBM	AGARWAL	912810PW2
637	AGENCIES		GMBM	AGARWAL	912820EA1
638	AGENCIES		GMBM	AGARWAL	912828BZ2
639	AGENCIES		GMBM	AGARWAL	912828GS3
640	AGENCIES		GMBM	AGARWAL	912828HX1
641	AGENCIES		GMBM	AGARWAL	912828HY9
642	AGENCIES		GMBM	AGARWAL	912828HZ6
643	AGENCIES		GMBM	AGARWAL	912833CU2
644	AGENCIES		GMBM	AGARWAL	912833CY4
645	AGENCIES		GMBM	AGARWAL	912833CZ1
646	AGENCIES		GMBM	AGARWAL	912833DA5
647	AGENCIES		GMBM	AGARWAL	912833DB3
648	AGENCIES		GMBM	AGARWAL	912833JT8
649	AGENCIES		GMBM	AGARWAL	912833JX9
650	AGENCIES		GMBM	AGARWAL	912833JY7
651	AGENCIES		GMBM	AGARWAL	912833JZ4
652	AGENCIES		GMBM	AGARWAL	912833KB5
653	AGENCIES		GMBM	AGARWAL	912833KJ8
654	AGENCIES		GMBM	AGARWAL	912833KS8
655	AGENCIES		GMBM	AGARWAL	912833LL2
656	AGENCIES		GMGQ	KING	31359MLS0
657	AGENCIES		GMGQ	KING	31359MRG0
658	AGENCIES		GMGQ	KING	912810FT0
659	AGENCIES		GMGQ	KING	912828EE6
660	AGENCIES		GMGQ	KING	912828EN6
661	AGENCIES		GMGQ	KING	912828GL8
662	AGENCIES		GMGQ	KING	912828GW4
663	AGENCIES		GMGQ	KING	912828HG8
664	AGENCIES		GMGQ	KING	912828HL7
665	AGENCIES		GMGQ	KING	912828HU7
666	AGENCIES		GMK2	KING	3128X1KG1
667	AGENCIES		GMK2	KING	3128X2TM7
668	AGENCIES		GMK2	KING	31331VGU4
669	AGENCIES		GMK2	KING	31331VJ80
670	AGENCIES		GMK2	KING	31331VWF9
671	AGENCIES		GMK2	KING	31331XBQ4

	F	G	H
624	FEDERAL HOME LOAN MTG CORP	03/15/26	0.000%
625	FREDDIE MAC STRIPS	11/15/08	0.000%
626	RESOLUTION FUNDING CORP	10/15/20	9.375%
627	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN R/MD0000 07/15/2022	07/15/22	0.000%
628	RESOLUTION FDG CORP FED GENERIC PRIN PMT R/MD0000 01/15/2021	01/15/21	0.000%
629	STRIP RCPTS-ISRAEL ST 1994-2 AMORTIZING ON 6.80% GTDR/MD0000 08/15/2009	08/15/09	0.000%
630	W/PRIN STRIP 05-15-17	05/15/17	0.000%
631	W/PRIN STRIP 08-15-17	08/15/17	0.000%
632	W/PRINC STRIPS 8.875 02-15-19	02/15/19	0.000%
633	W/PRIN STRIP 02-15-23	02/15/23	0.000%
634	W/PRINC STRIPS 5/15/30	05/15/30	0.000%
635	UNITED STATES TREASURY BONDS R/MD 5.375 02/15/2031	02/15/31	5.375%
636	U.S. TREASURY BOND	02/15/38	4.375%
637	W/PRINC STRIPS 08/15/09	08/15/09	0.000%
638	U S TREASURY NOTE	02/15/09	3.000%
639	U S TREASURY NOTE	05/15/17	4.500%
640	U S TREASURY NOTE	04/30/10	2.125%
641	U S TREASURY NOTE SERIES K-2013	04/30/13	3.125%
642	U S TREASURY NOTE	05/15/18	3.875%
643	TINT 08-15-08	08/15/08	0.000%
644	TINT 08-15-10	08/15/10	0.000%
645	TINT 02-15-11	02/15/11	0.000%
646	TINT 08-15-11	08/15/11	0.000%
647	TINT 02-15-12	02/15/12	0.000%
648	TINT 8-15-15	08/15/15	0.000%
649	TINT 11-15-11	11/15/11	0.000%
650	TINT 05-15-12	05/15/12	0.000%
651	TINT 11-15-12	11/15/12	0.000%
652	TINT 11-15-13	11/15/13	0.000%
653	TINT 08-15-16	08/15/16	0.000%
654	TINT 08-15-18	08/15/18	0.000%
655	TINT 02-15-23	02/15/23	0.000%
656	FEDERAL NATIONAL MTG ASSN	11/15/11	5.375%
657	FEDERAL NATIONAL MORTGAGE ASSO	03/15/13	4.375%
658	U S TREASURY BOND	02/15/36	4.500%
659	U S TREASURY NOTE	08/15/15	4.250%
660	U S TREASURY NOTE	11/15/15	4.500%
661	U S TREASURY NOTE	03/31/09	4.500%
662	U S TREASURY NOTE	06/30/12	4.875%
663	U S TREASURY NOTE	10/31/12	3.875%
664	U S TREASURY NOTE	12/31/09	3.250%
665	U S TREASURY NOTE	03/31/10	1.750%
666	FREDDIE MAC	06/12/13	4.000%
667	FREDDIE MAC	01/30/14	5.000%
668	FEDERAL FARM CREDIT BANK	12/16/15	4.875%
669	FEDERAL FARM CREDIT BANK	07/18/11	5.375%
670	FEDERAL FARM CREDIT BANK	04/17/36	5.410%
671	FEDERAL FARM CREDIT BANK	10/23/09	5.000%

	I	J	K	L	M	N
624	0	0	0			102,343
625	0	0	0			212,606
626	0	0	0			3,356,207
627	0	0	0			6,975,494
628	0	0	0			47,938,159
629	0	0	0			271
630	0	0	0			7,601,163
631	0	0	0			8,873,501
632	0	0	0			2,022,669
633	0	0	0			1,063,613
634	0	0	0			39,355,988
635	0	0	0			14,968,679
636	0	0	0			53,899,844
637	0	0	0			2,816,519
638	0	0	0			0
639	0	0	0			49,089,343
640	454,516,130	-454,516,130	0			0
641	0	0	0			0
642	0	0	0			0
643	0	0	0			4,023,396
644	0	0	0			0
645	0	0	0			1,022,570
646	0	0	0			8,698,865
647	0	0	0			0
648	0	0	0			0
649	0	0	0			0
650	0	0	0			9,186,446
651	0	0	0			0
652	0	0	0			0
653	0	0	0			0
654	0	0	0			0
655	0	0	0			2,160,671
656	0	0	0			11,705
657	0	0	0			1,035
658	0	0	0			950,767
659	0	0	0			0
660	3,995,260	-3,995,260	0			0
661	0	0	0			0
662	98,374	-98,374	0			0
663	0	0	0			18,288
664	5,136	-5,136	0			0
665	123,641,842	-123,641,842	0			0
666	0	0	0			0
667	0	0	0			0
668	239,543	-239,543	0			0
669	0	0	0			0
670	0	0	0			-75,529,183
671	0	0	0			233,085

	O	P	Q	R	S
624	0	-249,000	-249,000	0.000000	0.000000
625	0	-215,000	-215,000	1.038974	1.051051
626	0	-2,265,000	-2,265,000	1.046156	1.055770
627	0	-13,535,000	-13,535,000	1.034604	1.044326
628	0	-87,000,000	-87,000,000	1.028797	1.038478
629	0	-280	-280	1.077736	1.083709
630	0	-21,799,800	-21,799,800	1.076999	1.087600
631	0	-14,500,000	-14,500,000	1.092772	1.103397
632	0	-3,200,000	-3,200,000	1.076940	1.077538
633	0	-2,500,000	-2,500,000	1.052190	1.075815
634	0	-110,393,000	-110,393,000	1.070835	1.094425
635	0	0	-14,229,000	1.074111	1.098556
636	0	-117,590,000	-103,976,000	1.074534	1.093936
637	0	-3,800,000	-3,800,000	1.032660	1.043014
638	0	-28	-28	1.071543	1.082442
639	0	0	-103,078,000	1.030268	1.039157
640	0	456,325,000	456,325,000	1.043892	1.051437
641	0	-271,487,000	-271,487,000	1.060316	1.074267
642	0	-276,538,000	-179,275,000	1.063289	1.067987
643	0	-4,041,000	-4,041,000	1.033607	1.056107
644	0	-200,000	-200,000	1.038811	1.061450
645	0	-1,100,000	-1,100,000	1.035024	1.055607
646	0	-9,951,000	-9,951,000	1.036562	1.046284
647	0	-1,000,000	-1,000,000	1.053970	1.064220
648	0	-1,423,000	-1,423,000	1.041919	1.042596
649	0	-5,550,400	-5,550,400	1.071857	1.096211
650	0	-25,800,000	-25,800,000	1.082054	1.097179
651	0	-9,500,000	-9,500,000	1.039671	1.045067
652	0	-400,000	-400,000	1.046916	1.047611
653	0	-2,958,000	-2,958,000	1.041842	1.044821
654	0	-1,792,000	-1,792,000	0.985808	0.993777
655	0	-4,281,000	-4,281,000	0.989233	1.002691
656	0	-11,000	-11,000	1.258850	1.298037
657	0	-1,000	-1,000	1.401999	1.441187
658	0	-964,000	-964,000	1.222031	1.234594
659	0	-2,000	-2,000	1.235192	1.247755
660	0	3,756,000	3,756,000	1.076912	1.103078
661	0	-762,000	-762,000	1.065322	1.075558
662	0	90,000	90,000	1.172792	1.194840
663	0	-20,000	-20,000	1.059729	1.077809
664	0	5,000	5,000	1.033534	1.049409
665	0	124,775,700	124,775,700	1.030785	1.046660
666	0	-410,000	-410,000	1.048602	1.049550
667	0	0	10,881,000	1.030012	1.045887
668	0	225,000	225,000	1.052201	1.069840
669	0	-350,000	-350,000	1.022332	1.038207
670	-75,529,183	0	0	1.012099	1.027290
671	0	-225,000	-225,000	1.033271	1.033931

	A	B	C	D	E
672	AGENCIES		GMK2	KING	31331XLG5
673	AGENCIES		GMK2	KING	31339X2M5
674	AGENCIES		GMK2	KING	3133MNVV0
675	AGENCIES		GMK2	KING	3133MTZL5
676	AGENCIES		GMK2	KING	3133X06Q7
677	AGENCIES		GMK2	KING	3133X7FK5
678	AGENCIES		GMK2	KING	3133X9DC1
679	AGENCIES		GMK2	KING	3133X9VB3
680	AGENCIES		GMK2	KING	3133XDTL5
681	AGENCIES		GMK2	KING	3133XECU1
682	AGENCIES		GMK2	KING	3133XFJF4
683	AGENCIES		GMK2	KING	3133XFJY3
684	AGENCIES		GMK2	KING	3133XFLF1
685	AGENCIES		GMK2	KING	3133XGAY0
686	AGENCIES		GMK2	KING	3133XGJ88
687	AGENCIES		GMK2	KING	3133XGNJ9
688	AGENCIES		GMK2	KING	3133XGRD8
689	AGENCIES		GMK2	KING	3133XGVF8
690	AGENCIES		GMK2	KING	3133XHZK1
691	AGENCIES		GMK2	KING	3133XJUS5
692	AGENCIES		GMK2	KING	3133XKQX6
693	AGENCIES		GMK2	KING	3133XLJP9
694	AGENCIES		GMK2	KING	3133XML66
695	AGENCIES		GMK2	KING	3133XMQ87
696	AGENCIES		GMK2	KING	3133XP2W3
697	AGENCIES		GMK2	KING	3134A1Z60
698	AGENCIES		GMK2	KING	3134A3U46
699	AGENCIES		GMK2	KING	3134A4AA2
700	AGENCIES		GMK2	KING	3134A4FM1
701	AGENCIES		GMK2	KING	3134A4HF4
702	AGENCIES		GMK2	KING	3134A4KX1
703	AGENCIES		GMK2	KING	3134A4QD9
704	AGENCIES		GMK2	KING	3134A4SA3
705	AGENCIES		GMK2	KING	3134A4TZ7
706	AGENCIES		GMK2	KING	3134A4UK8
707	AGENCIES		GMK2	KING	3134A4UM4
708	AGENCIES		GMK2	KING	3134A4UU6
709	AGENCIES		GMK2	KING	3134A4UX0
710	AGENCIES		GMK2	KING	3134A4VC5
711	AGENCIES		GMK2	KING	3134A4VG6
712	AGENCIES		GMK2	KING	3134A4VH4
713	AGENCIES		GMK2	KING	3134A4ZT4
714	AGENCIES		GMK2	KING	3134A4ZY3
715	AGENCIES		GMK2	KING	3134A4ZZ0
716	AGENCIES		GMK2	KING	31359M2D4
717	AGENCIES		GMK2	KING	31359M4D2
718	AGENCIES		GMK2	KING	31359MA45
719	AGENCIES		GMK2	KING	31359MC50

	F	G	H
672	FEDERAL FARM CREDIT BANK	01/17/17	4.875%
673	FEDERAL HOME LOAN BANK SYSTEM	06/14/13	3.875%
674	FEDERAL HOME LOAN BANK	05/15/12	5.750%
675	FEDERAL HOME LOAN BANK SYSTEM	11/15/12	4.500%
676	FEDERAL HOME LOAN BANK SYSTEM	08/13/10	4.125%
677	FEDERAL HOME LOAN BANK SYSTEM	06/18/14	5.250%
678	FEDERAL HOME LOAN BANK SYSTEM	11/14/14	4.500%
679	FEDERAL HOME LOAN BANK SYSTEM	01/15/10	3.875%
680	FEDERAL HOME LOAN BANK SYSTEM	12/21/15	5.000%
681	FEDERAL HOME LOAN BANK SYSTEM	02/18/11	4.625%
682	FEDERAL HOME LOAN BANK SYSTEM	05/18/16	5.375%
683	FEDERAL HOME LOAN BANK SYSTEM	06/10/11	5.250%
684	FEDERAL HOME LOAN BANK SYSTEM	06/14/13	5.375%
685	FEDERAL HOME LOAN BANK SYSTEM	07/15/36	5.500%
686	FEDERAL HOME LOAN BANK SYSTEM	09/11/09	5.250%
687	FEDERAL HOME LOAN BANK SYSTEM	09/18/09	5.000%
688	FEDERAL HOME LOAN BANK SYSTEM	09/29/10	5.125%
689	FEDERAL HOME LOAN BANK SYSTEM	08/14/13	5.125%
690	FEDERAL HOME LOAN BANK SYSTEM	12/16/16	4.750%
691	FEDERAL HOME LOAN BANK SYSTEM	03/12/10	5.000%
692	FEDERAL HOME LOAN BANK SYSTEM	05/17/17	4.875%
693	FEDERAL HOME LOAN BANK SYSTEM	08/13/14	5.500%
694	FEDERAL HOME LOAN BANK SYSTEM	10/10/12	4.625%
695	FEDERAL HOME LOAN BANK SYSTEM	11/17/17	5.000%
696	FEDERAL HOME LOAN BANK SYSTEM	02/27/13	3.375%
697	FREDDIE MAC	06/01/26	8.250%
698	FEDERAL HOME LOAN MTG CORP	09/15/29	6.750%
699	FEDERAL HOME LOAN MTG CORP	03/15/31	6.750%
700	FREDDIE MAC	06/15/11	6.000%
701	FEDERAL HOME LOAN MTG CORP	09/15/11	5.500%
702	FREDDIE MAC	07/15/32	6.250%
703	FEDERAL HOME LOAN MTG CORP	07/15/12	5.125%
704	FREDDIE MAC	01/15/13	4.500%
705	FREDDIE MAC	07/15/13	4.500%
706	FREDDIE MAC	11/15/13	4.875%
707	FREDDIE MAC	01/15/14	4.500%
708	FREDDIE MAC	07/15/14	5.000%
709	FREDDIE MAC	01/15/15	4.500%
710	FREDDIE MAC	07/17/15	4.375%
711	FREDDIE MAC	11/17/15	4.750%
712	FREDDIE MAC	12/19/08	4.625%
713	FREDDIE MAC	01/19/16	4.750%
714	FREDDIE MAC	06/27/16	5.750%
715	FREDDIE MAC	12/14/18	5.000%
716	FEDERAL NATIONAL MORTGAGE ASSO	12/15/16	4.875%
717	FEDERAL NATIONAL MORTGAGE ASSO	02/13/17	5.000%
718	FEDERAL NATIONAL MORTGAGE ASSO	04/15/15	5.000%
719	FEDERAL NATIONAL MORTGAGE ASSO	06/01/10	4.625%

	I	J	K	L	M	N
672	0	0	0			14,703,365
673	0	0	0			119,734,445
674	0	0	0			24,881,008
675	0	0	0			34,155,179
676	0	0	0			77,476
677	0	0	0			93,816,991
678	0	0	0			-56,290,438
679	0	0	0			515,477
680	0	0	0			-50,275,605
681	0	0	0			2,002,252
682	0	0	0			18,685,920
683	0	0	0			215,163
684	0	0	0			0
685	0	0	0			25,357,446
686	0	0	0			104,301
687	0	0	0			51,958
688	0	0	0			105,144
689	0	0	0			7,976,433
690	0	0	0			29,081,975
691	0	0	0			15,694
692	0	0	0			43,100,906
693	0	0	0			932,602
694	0	0	0			768,124
695	0	0	0			332,139,739
696	0	0	0			2,842,201
697	0	0	0			2,882,373
698	0	0	0			1,419,783
699	0	0	0			228,654,526
700	0	0	0			2,627,532
701	0	0	0			23,625,709
702	0	0	0			287,647,109
703	0	0	0			84,925,950
704	0	0	0			850,022
705	0	0	0			61,574,994
706	0	0	0			79,903,261
707	0	0	0			173,841,126
708	0	0	0			173,961,281
709	0	0	0			85,257,524
710	0	0	0			59,152,364
711	0	0	0			105,128,011
712	0	0	0			6,477,692
713	1,827,381	-1,827,381	0			0
714	0	0	0			-619,710,431
715	0	0	0			-73,584,752
716	0	0	0			16,253,564
717	0	0	0			5,423,711
718	0	0	0			5,930,563
719	0	0	0			10,529

	O	P	Q	R	S
672	0	-15,713,000	-15,713,000	1.013304	1.032960
673	0	-117,270,000	-117,270,000	1.032182	1.048412
674	0	-22,970,000	-22,970,000	1.066355	1.089514
675	0	-32,960,000	-32,960,000	0.000000	0.000000
676	0	-75,000	-75,000	0.980696	1.002641
677	0	-86,030,000	-86,030,000	0.000000	0.000000
678	-56,290,438	0	0	1.356190	1.381051
679	0	-500,000	-500,000	1.039539	1.060799
680	-50,275,605	0	0	1.047642	1.061392
681	0	-1,905,000	-1,905,000	1.047275	1.048802
682	0	-20,145,000	-20,145,000	1.050685	1.055824
683	0	-200,000	-200,000	1.030945	1.052914
684	0	-350,000	-350,000	1.161352	1.179318
685	0	-23,180,000	-23,180,000	1.181641	1.199926
686	0	-100,000	-100,000	1.018813	1.037334
687	0	-50,000	-50,000	1.160121	1.161336
688	0	-100,000	-100,000	1.040067	1.067869
689	0	-7,425,000	-7,425,000	1.071729	1.097306
690	0	-27,550,000	-27,550,000	1.277727	1.302862
691	0	-15,000	-15,000	1.296715	1.298125
692	0	-41,340,000	-41,340,000	1.082925	1.113998
693	0	-850,000	-850,000	1.216653	1.217942
694	0	-735,000	-735,000	1.062126	1.081397
695	0	-317,045,000	-317,045,000	1.047339	1.056645
696	0	-2,860,000	-2,860,000	1.063045	1.064090
697	0	-2,000,000	-2,000,000	1.030997	1.039139
698	0	-1,600,000	-1,600,000	1.040776	1.052783
699	0	-187,754,000	-187,754,000	1.027167	1.035310
700	0	-2,382,000	-2,382,000	1.073713	1.092675
701	0	-21,966,000	-21,966,000	1.013646	1.034985
702	0	-240,742,000	-240,742,000	1.024198	1.039389
703	0	-78,795,000	-78,795,000	1.003239	1.012128
704	0	-810,000	-810,000	1.036087	1.040841
705	0	-58,830,000	-58,830,000	1.008213	1.012453
706	0	-76,131,000	-76,131,000	1.064504	1.074274
707	0	-166,214,000	-166,214,000	1.030275	1.035029
708	0	-162,605,000	-162,605,000	1.051410	1.062521
709	0	-82,120,000	-82,120,000	1.027012	1.038462
710	0	-57,581,000	-57,581,000	1.009927	1.014423
711	0	-101,680,000	-101,680,000	1.377867	1.408227
712	0	-6,271,000	-6,271,000	1.286793	1.310017
713	0	1,743,000	1,743,000	1.151451	1.165131
714	-619,710,431	0	0	1.136244	1.147999
715	-73,584,752	0	0	1.136816	1.138477
716	0	-15,322,000	-15,322,000	1.118258	1.146760
717	0	-5,110,000	-5,110,000	1.157596	1.177071
718	0	-5,617,000	-5,617,000	1.095063	1.109188
719	0	-35,000	-35,000	1.092376	1.097845

	A	B	C	D	E
720	AGENCIES		GMK2	KING	31359MEK5
721	AGENCIES		GMK2	KING	31359MEV1
722	AGENCIES		GMK2	KING	31359MFG3
723	AGENCIES		GMK2	KING	31359MFJ7
724	AGENCIES		GMK2	KING	31359MFP3
725	AGENCIES		GMK2	KING	31359MFS7
726	AGENCIES		GMK2	KING	31359MGK3
727	AGENCIES		GMK2	KING	31359MGT4
728	AGENCIES		GMK2	KING	31359MLS0
729	AGENCIES		GMK2	KING	31359MPF4
730	AGENCIES		GMK2	KING	31359MQV8
731	AGENCIES		GMK2	KING	31359MRG0
732	AGENCIES		GMK2	KING	31359MS61
733	AGENCIES		GMK2	KING	31359MSL8
734	AGENCIES		GMK2	KING	31359MSY0
735	AGENCIES		GMK2	KING	31359MTG8
736	AGENCIES		GMK2	KING	31359MUT8
737	AGENCIES		GMK2	KING	31359MW41
738	AGENCIES		GMK2	KING	31359MWJ8
739	AGENCIES		GMK2	KING	31359MYN7
740	AGENCIES		GMK2	KING	31359MZC0
741	AGENCIES		GMK2	KING	3137EAAD1
742	AGENCIES		GMK2	KING	3137EAAR0
743	AGENCIES		GMK2	KING	3137EAAS8
744	AGENCIES		GMK2	KING	3137EAAV1
745	AGENCIES		GMK2	KING	3137EAAY5
746	AGENCIES		GMK2	KING	3137EAAZ2
747	AGENCIES		GMK2	KING	3137EABA6
748	AGENCIES		GMK2	KING	3137EABJ7
749	AGENCIES		GMK2	KING	31398ABX9
750	AGENCIES		GMK2	KING	31398ADM1
751	AGENCIES		GMK2	KING	31398AKY7
752	AGENCIES		GMK2	KING	31398AMW9
753	AGENCIES		GMK2	KING	880591DY5
754	AGENCIES		GMK2	KING	880591EC2
755	AGENCIES		GMK2	KING	912810FP8
756	AGENCIES		GMK2	KING	912810FT0
757	AGENCIES		GMK2	KING	912810PU6
758	AGENCIES		GMK2	KING	912810PW2
759	AGENCIES		GMK2	KING	912828BA7
760	AGENCIES		GMK2	KING	912828BM1
761	AGENCIES		GMK2	KING	912828BR0
762	AGENCIES		GMK2	KING	912828BZ2
763	AGENCIES		GMK2	KING	912828CA6
764	AGENCIES		GMK2	KING	912828CC2
765	AGENCIES		GMK2	KING	912828CJ7
766	AGENCIES		GMK2	KING	912828DC1
767	AGENCIES		GMK2	KING	912828DM9

	F	G	H
720	FEDERAL NATIONAL MORTGAGE ASSO	01/15/09	5.250%
721	FEDERAL NATIONAL MTG ASSN	06/15/09	6.375%
722	FEDERAL NATIONAL MORTGAGE ASSO	01/15/10	7.250%
723	FEDERAL NATIONAL MTGE ASSN	01/15/30	7.125%
724	FEDERAL NATIONAL MTG ASSN	05/15/30	7.250%
725	FEDERAL NATIONAL MTG ASSN	06/15/10	7.125%
726	FEDERAL NATIONAL MTG ASSN	11/15/30	6.625%
727	FEDERAL NATIONAL MTG ASSN	02/01/11	6.250%
728	FEDERAL NATIONAL MTG ASSN	11/15/11	5.375%
729	FEDERAL NATIONAL MTG ASSN	09/15/12	4.375%
730	FEDERAL NATIONAL MORTGAGE ASSO	02/21/13	4.750%
731	FEDERAL NATIONAL MORTGAGE ASSO	03/15/13	4.375%
732	FEDERAL NATIONAL MORTGAGE ASSO	07/15/16	5.375%
733	FANNIE MAE	07/17/13	4.375%
734	FEDERAL NATIONAL MORTGAGE ASSO	09/02/08	4.000%
735	FEDERAL NATIONAL MORTGAGE ASSO	10/15/13	4.625%
736	FEDERAL NATIONAL MORTGAGE ASSO	04/15/14	4.125%
737	FEDERAL NATIONAL MORTGAGE ASSO	09/15/16	5.250%
738	FEDERAL NATIONAL MORTGAGE ASSO	10/15/14	4.625%
739	FEDERAL NATIONAL MORTGAGE ASSO	08/15/10	4.250%
740	FEDERAL NATIONAL MORTGAGE ASSO	10/15/15	4.375%
741	FREDDIE MAC	04/18/16	5.250%
742	FREDDIE MAC	03/05/12	4.750%
743	FREDDIE MAC	04/18/17	5.000%
744	FREDDIE MAC	08/20/12	5.500%
745	FREDDIE MAC	08/23/17	5.500%
746	FREDDIE MAC	10/25/12	4.625%
747	FREDDIE MAC	11/17/17	5.125%
748	FREDDIE MAC	05/29/13	3.500%
749	FEDERAL NATIONAL MORTGAGE ASSO	05/18/12	4.875%
750	FEDERAL NATIONAL MORTGAGE ASSO	06/12/17	5.375%
751	FEDERAL NATIONAL MORTGAGE ASSO	02/12/13	3.625%
752	FEDERAL NATIONAL MORTGAGE ASSO	04/09/13	3.250%
753	TENNESSEE VALLEY AUTHORITY	06/15/15	4.375%
754	TENNESSEE VALLEY AUTHORITY	04/01/18	4.500%
755	UNITED STATES TREASURY BONDS R/MD 5.375 02/15/2031	02/15/31	5.375%
756	U S TREASURY BOND	02/15/36	4.500%
757	U S TREASURY BOND	05/15/37	5.000%
758	U.S. TREASURY BOND	02/15/38	4.375%
759	U S TREASURY NOTE	05/15/13	3.625%
760	U S TREASURY NOTE	10/15/08	3.125%
761	U S TREASURY NOTE	11/15/13	4.250%
762	U S TREASURY NOTE	02/15/09	3.000%
763	U S TREASURY NOTE	02/15/14	4.000%
764	U S TREASURY NOTE	03/15/09	2.625%
765	U S TREASURY NOTE	05/15/14	4.750%
766	U S TREASURY NOTE	11/15/14	4.250%
767	U S TREASURY NOTE	02/15/15	4.000%

	I	J	K	L	M	N
720	0	0	0			73,651
721	0	0	0			40,579
722	0	0	0			501,469
723	0	0	0			24,593,735
724	0	0	0			95,475,809
725	0	0	0			184,768
726	0	0	0			178,133,698
727	0	0	0			540,698
728	0	0	0			7,489,064
729	0	0	0			58,519,108
730	0	0	0			0
731	0	0	0			163,571,692
732	16,390	-16,390	0			0
733	0	0	0			0
734	0	0	0			1,322,851
735	0	0	0			57,971,625
736	0	0	0			177,874,788
737	0	0	0			0
738	0	0	0			61,859,531
739	0	0	0			13,500
740	0	0	0			195,095,911
741	0	0	0			42,721
742	0	0	0			2,990,828
743	0	0	0			35,512,651
744	0	0	0			38,613,570
745	0	0	0			0
746	0	0	0			2,848,184
747	0	0	0			166,259,002
748	0	0	0			1,343,376
749	0	0	0			0
750	0	0	0			114,186,915
751	0	0	0			38,133,363
752	0	0	0			1,718,295
753	0	0	0			6,493,399
754	0	0	0			20,058,476
755	0	0	0			168,415,254
756	0	0	0			51,526,813
757	0	0	0			61,795
758	0	0	0			21,145,539
759	0	0	0			0
760	0	0	0			0
761	0	0	0			6
762	0	0	0			0
763	121,986	-121,986	0			0
764	0	0	0			88,335
765	0	0	0			2,193,657
766	86,451	-86,451	0			0
767	849,310	-849,310	0			0

	O	P	Q	R	S
720	0	-71,000	-71,000	1.070587	1.078059
721	0	-38,000	-38,000	1.070256	1.095100
722	0	-457,000	-457,000	1.063066	1.068025
723	0	-20,278,000	-20,278,000	1.082298	1.101242
724	0	-73,549,000	-73,549,000	1.055303	1.060143
725	0	-166,000	-166,000	1.042949	1.053108
726	0	-146,258,000	-146,258,000	1.047349	1.052071
727	0	-500,000	-500,000	1.072813	1.086869
728	0	-7,038,000	-7,038,000	1.083796	1.097393
729	0	-56,315,000	-56,315,000	1.039822	1.043291
730	0	-820,000	-820,000	1.053950	1.054662
731	0	-157,993,000	-157,993,000	0.987768	0.994379
732	0	15,000	15,000	1.048806	1.049347
733	0	-351,000	-351,000	1.074284	1.098173
734	0	-1,307,000	-1,307,000	1.092348	1.112191
735	0	-55,701,000	-55,701,000	0.995160	1.005229
736	0	-175,687,000	-175,687,000	0.978001	0.981883
737	0	-6,062,000	243,938,000	1.486370	1.500042
738	0	-59,766,000	-59,766,000	1.386284	1.413440
739	0	-13,000	-13,000	1.481404	1.512741
740	0	-192,322,000	-192,322,000	1.339607	1.352985
741	0	-40,000	-40,000	1.028218	1.028357
742	0	-2,840,000	-2,840,000	1.096684	1.106462
743	0	-34,580,000	-34,580,000	1.097653	1.123320
744	0	-36,000,000	-36,000,000	1.098729	1.102701
745	0	-210,000	-210,000	1.157548	1.166020
746	0	-2,730,000	-2,730,000	1.183165	1.204861
747	0	-157,642,000	-157,642,000	1.142493	1.150823
748	0	-1,465,000	-1,465,000	1.149449	1.176706
749	0	-3,170,000	-3,170,000	1.039490	1.060751
750	0	-101,769,000	-103,979,000	0.959371	0.979650
751	0	-37,935,000	-37,935,000	1.008032	1.027112
752	0	-1,750,000	-1,750,000	0.977952	0.994066
753	0	-6,322,000	-6,322,000	1.009447	1.018197
754	0	-19,700,000	-19,700,000	1.116169	1.130492
755	0	-160,093,000	-160,093,000	0.991283	1.003274
756	0	-52,244,000	-52,244,000	1.072184	1.073135
757	0	-9,190,000	-9,190,000	0.970938	0.982596
758	0	-38,791,000	-40,791,000	1.025175	1.025864
759	0	-997,000	-997,000	1.005508	1.008668
760	0	-500	-500	1.053340	1.075007
761	0	-6	-6	1.007773	1.015813
762	0	-102	-102	1.040947	1.051607
763	0	116,000	116,000	1.005703	1.010554
764	0	-97,000	-97,000	1.083093	1.083997
765	0	-2,260,000	-2,260,000	1.053477	1.054286
766	0	82,000	82,000	1.036578	1.047238
767	0	811,000	811,000	1.102035	1.103010

	A	B	C	D	E
768	AGENCIES		GMK2	KING	912828FF2
769	AGENCIES		GMK2	KING	912828FQ8
770	AGENCIES		GMK2	KING	912828FR6
771	AGENCIES		GMK2	KING	912828FY1
772	AGENCIES		GMK2	KING	912828GK0
773	AGENCIES		GMK2	KING	912828HA1
774	AGENCIES		GMK2	KING	912828HR4
775	AGENCIES		GMK2	KING	912828HT0
776	AGENCIES		GMK2	KING	912828HU7
777	AGENCIES		GMK2	KING	912828HV5
778	AGENCIES		GMK2	KING	912828HX1
779	AGENCIES		GMK2	KING	912828HZ6
780	AGENCIES		GPBM	AGARWAL	912803AL7
781	AGENCIES		GPBM	AGARWAL	912803AM5
782	AGENCIES		GPBM	AGARWAL	912803AQ6
783	AGENCIES		GPBM	AGARWAL	912803BB8
784	AGENCIES		GPBM	AGARWAL	912803CH4
785	AGENCIES		GPBM	AGARWAL	912820EA1
786	AGENCIES		GPBM	AGARWAL	912833CU2
787	AGENCIES		GPBM	AGARWAL	912833CY4
788	AGENCIES		GPBM	AGARWAL	912833CZ1
789	AGENCIES		GPBM	AGARWAL	912833DA5
790	AGENCIES		GPBM	AGARWAL	912833JY7
791	AGENCIES		GPBM	AGARWAL	912833LL2
792	AGENCIES		93168166	AGARWAL	51256710
793	AGENCIES		93168166	AGARWAL	56875820

	F	G	H
768	U S TREASURY NOTE	05/15/16	5.125%
769	U S TREASURY NOTE	08/15/16	4.875%
770	U S TREASURY NOTE	08/31/08	4.875%
771	U S TREASURY NOTE	11/15/16	4.625%
772	U S TREASURY NOTE	02/29/12	4.625%
773	U S TREASURY NOTE	08/15/17	4.750%
774	U S TREASURY NOTE	02/15/18	3.500%
775	U S TREASURY NOTE	02/28/13	2.750%
776	U S TREASURY NOTE	03/31/10	1.750%
777	U S TREASURY NOTE	03/31/13	2.500%
778	U S TREASURY NOTE	04/30/10	2.125%
779	U S TREASURY NOTE	05/15/18	3.875%
780	W/PRIN STRIP 05-15-17	05/15/17	0.000%
781	W/PRIN STRIP 08-15-17	08/15/17	0.000%
782	W/PRINC STRIPS 8.875 02-15-19	02/15/19	0.000%
783	W/PRIN STRIP 02-15-23	02/15/23	0.000%
784	W/PRINC STRIPS 5/15/30	05/15/30	0.000%
785	W/PRINC STRIPS 08/15/09	08/15/09	0.000%
786	TINT 08-15-08	08/15/08	0.000%
787	TINT 08-15-10	08/15/10	0.000%
788	TINT 02-15-11	02/15/11	0.000%
789	TINT 08-15-11	08/15/11	0.000%
790	TINT 05-15-12	05/15/12	0.000%
791	TINT 02-15-23	02/15/23	0.000%
792	INTERNATIONAL BANK RECON & DEV STRIP CPN R/MD0000 01/23/2015	01/23/15	0.000%
793	TENNESSEE VALLEY AUTH FEDL CPNSTRIP GENERIC INT PMT-ZERO CPNR/MD0000 11/01/2009	11/01/09	0.000%

	I	J	K	L	M	N
768	0	0	0			0
769	0	0	0			15,321,425
770	0	0	0			51,737
771	0	0	0			11,589,425
772	0	0	0			1,855,786
773	7,053,468	-7,053,468	0			43,501,564
774	98	-98	0			0
775	356,916	-356,916	0			0
776	168,883,553	-168,883,553	0			0
777	9,605,254	-9,605,254	0			0
778	0	0	0			0
779	0	0	0			0
780	0	0	0			0
781	0	0	0			0
782	0	0	0			0
783	0	0	0			0
784	0	0	0			0
785	0	0	0			0
786	0	0	0			0
787	0	0	0			0
788	0	0	0			0
789	0	0	0			0
790	0	0	0			0
791	0	0	0			0
792	0	0	0			0
793	0	0	0			962

	O	P	Q	R	S
768	0	-515,000	-515,000	1.083344	1.096335
769	0	0	-14,091,000	1.007969	1.018964
770	0	-77,000	-77,000	1.065325	1.066205
771	0	-18,075,000	-18,075,000	1.062615	1.073047
772	0	0	-1,818,000	1.071824	1.084482
773	0	6,504,000	-118,496,000	0.973710	0.983010
774	0	100	100	0.985232	0.991434
775	0	360,000	360,000	0.988426	0.990913
776	0	170,432,300	170,432,300	0.973545	0.977097
777	0	9,830,400	9,830,400	0.994766	0.996036
778	0	-6,869,000	-6,869,000	1.001953	1.003821
779	0	-430,803,000	-297,347,000	1.004531	1.005268
780	0	0	0	0.000000	0.000000
781	0	0	0	0.000000	0.000000
782	0	0	0	0.000000	0.000000
783	0	0	0	0.000000	0.000000
784	0	0	0	0.000000	0.000000
785	0	0	0	0.000000	0.000000
786	0	0	0	0.000000	0.000000
787	0	0	0	0.000000	0.000000
788	0	0	0	0.000000	0.000000
789	0	0	0	0.000000	0.000000
790	0	0	0	0.000000	0.000000
791	0	0	0	0.000000	0.000000
792	0	239,995	239,995	0.000000	0.000000
793	0	-1,000	-1,000	96.196000	96.196000

	A	B	C	D	E
1					
2		<b>Coupon Trading Position Listing</b>			
3					
4		<b>SPM Level 2</b>	<b>Account</b>	<b>Trader Name</b>	<b>Product</b>
5		COUPON TRADING	G16L	GEWIRTZ	912810EL8
6		COUPON TRADING	G1GT	KANOS	912828HY9
7		COUPON TRADING	G14B	TIM BAER	912810FH6
8		COUPON TRADING	G14B	TIM BAER	912828GN4
9		COUPON TRADING	G14B	TIM BAER	912828EA4
10		COUPON TRADING	G16L	GEWIRTZ	912810EN4
11		COUPON TRADING	G16G	MONAGHAN	912828EV8
12		COUPON TRADING	G14B	TIM BAER	912828HY9
13		COUPON TRADING	G14B	TIM BAER	912828FL9
14		COUPON TRADING	G16L	GEWIRTZ	912810EG9
15		COUPON TRADING	G16L	GEWIRTZ	912810EW4
16		COUPON TRADING	G14B	TIM BAER	9128276R8
17		COUPON TRADING	G16L	GEWIRTZ	912810EM6
18		COUPON TRADING	G16L	GEWIRTZ	912810FE3
19		COUPON TRADING	G16L	GEWIRTZ	912810EE4
20		COUPON TRADING	G14B	TIM BAER	912828CP3
21		COUPON TRADING	G16L	GEWIRTZ	912810FA1
22		COUPON TRADING	G14B	TIM BAER	912828CZ1
23		COUPON TRADING	G16G	MONAGHAN	912828FN5
24		COUPON TRADING	G10X	FRED STEMP	912828HY9
25		COUPON TRADING	G16L	GEWIRTZ	912810EV6
26		COUPON TRADING	G1GT	KANOS	912828FK1
27		COUPON TRADING	G16L	GEWIRTZ	912810EY0
28		COUPON TRADING	G14B	TIM BAER	9128274Y5
29		COUPON TRADING	G16L	GEWIRTZ	912828HY9
30		COUPON TRADING	G14B	TIM BAER	912828AF7
31		COUPON TRADING	G16G	MONAGHAN	912810DF2
32		COUPON TRADING	G14B	TIM BAER	912828ET3
33		COUPON TRADING	G16L	GEWIRTZ	912810EP9
34		COUPON TRADING	G16L	GEWIRTZ	912810DS4
35		COUPON TRADING	G16G	MONAGHAN	912828GE4
36		COUPON TRADING	G16G	MONAGHAN	9128277L0
37		COUPON TRADING	G12P	GEWIRTZ	912833KE9
38		COUPON TRADING	G12P	GEWIRTZ	912833JV3
39		COUPON TRADING	G16L	GEWIRTZ	912810FJ2
40		COUPON TRADING	G16G	MONAGHAN	9128275Z1
41		COUPON TRADING	G12P	GEWIRTZ	912833KC3
42		COUPON TRADING	G14B	TIM BAER	912828HW3
43		COUPON TRADING	G16G	MONAGHAN	912810DX3
44		COUPON TRADING	G12P	GEWIRTZ	912833JU5
45		COUPON TRADING	G12P	GEWIRTZ	912833GF1
46		COUPON TRADING	G12P	GEWIRTZ	912833KB5
47		COUPON TRADING	G12P	GEWIRTZ	912833KP4

	F	G	H
1			
2			
3			
4	Product Name	Maturity Date	Coupon Rate
5	U.S. TREASURY BOND	11/15/21	8.000%
6	U S TREASURY NOTE SERIES K-2013	04/30/13	3.125%
7	US TREAS INFLATION INDEX	04/15/29	3.875%
8	US TREAS INFLATION INDEX NOTE	04/15/12	2.000%
9	US TREAS INFLATION INDEX NOTE	07/15/15	1.875%
10	U.S. TREASURY BOND	11/15/22	7.625%
11	U S TREASURY NOTE	02/15/09	4.500%
12	U S TREASURY NOTE SERIES K-2013	04/30/13	3.125%
13	US TREAS INFLATION INDEX NOTE	07/15/16	2.500%
14	UNITED STATES TREASURY BONDS R/MD 8.75 08/15/2020	08/15/20	8.750%
15	UNITED STATES TREASURY BONDS R/MD 6.00 02/15/2026	02/15/26	6.000%
16	US TREAS INFLATION INDEX NOTE	01/15/11	3.500%
17	U.S. TREASURY BOND	08/15/22	7.250%
18	UNITED STATES TREASURY BONDS R/MD 5.50 08/15/2028	08/15/28	5.500%
19	UNITED STATES TREASURY BONDS R/MD 8.50 02/15/2020	02/15/20	8.500%
20	US TREAS INFLATION INDEX NOTE	07/15/14	2.000%
21	UNITED STATES TREASURY BONDS R/MD 6.375 08/15/2027	08/15/27	6.375%
22	US TREAS INFLATION INDEX NOTE	04/15/10	0.875%
23	U S TREASURY NOTE	07/31/11	4.875%
24	U S TREASURY NOTE SERIES K-2013	04/30/13	3.125%
25	UNITED STATES TREASURY BONDS R/MD 6.875 08/15/2025	08/15/25	6.875%
26	U S TREASURY NOTE	06/30/11	5.125%
27	UNITED STATES TREASURY BONDS R/MD 6.50 11/15/2026	11/15/26	6.500%
28	US TREAS INFLATION INDEX NOTE	01/15/09	3.875%
29	U S TREASURY NOTE SERIES K-2013	04/30/13	3.125%
30	US TREAS INFLATION INDEX NOTE	07/15/12	3.000%
31	U.S. TREASURY BOND CALLABLE 08-15-08	08/15/13	12.000%
32	US TREAS INFLATION INDEX NOTE	01/15/16	2.000%
33	UNITED STATES TREASURY BONDS R/MD 7.125 02/15/2023	02/15/23	7.125%
34	U S TREASURY BOND	08/15/15	10.625%
35	U S TREASURY NOTE	01/31/09	4.875%
36	U S TREASURY NOTE	02/15/12	4.875%
37	TINT 05-15-15	05/15/15	0.000%
38	TINT 11-15-10	11/15/10	0.000%
39	UNITED STATES TREASURY BONDS R/MD 6.125 08/15/2029	08/15/29	6.125%
40	U S TREASURY NOTE	02/15/10	6.500%
41	TINT 5-15-14	05/15/14	0.000%
42	US TREAS INFLATION INDEX NOTE	04/15/13	0.625%
43	UNITED STATES TREASURY NOTE/BOND 7.500% 20161115	11/15/16	7.500%
44	TINT 5-15-10	05/15/10	0.000%
45	TINT 11-15-2009	11/15/09	0.000%
46	TINT 11-15-13	11/15/13	0.000%
47	TINT 11-15-17	11/15/17	0.000%

	I	J	K	L	M	N
1						
2						
3				185,782,000	0	
4	Gross Long Inventory, TD @ MV	Long EPM Cust Netdown, TD @ MV	Long Inventory, TD @ MV	Q2 Report05 (Notional)	Q2 Report05 (Additional)	Gross Balance Sheet
5	294,800,231	-1,746,734	293,053,497			293,053,497
6	194,183,214	-37,886,872	156,296,342			160,535,313
7	121,774,210	0	121,774,210			121,777,629
8	112,834,577	0	112,834,577			112,834,577
9	89,278,242	0	89,278,242			89,278,242
10	88,736,897	0	88,736,897	65,775,000		88,736,897
11	88,283,064	-142,215	88,140,849			88,140,849
12	104,247,849	-20,339,683	83,908,167			83,908,167
13	80,289,312	0	80,289,312			80,289,312
14	77,012,739	-1,863,476	75,149,263			75,149,263
15	72,297,095	-2,836,200	69,460,895			69,460,895
16	67,719,571	0	67,719,571			67,719,571
17	117,788,817	-50,109,995	67,678,822	81,107,000		67,678,822
18	76,672,954	-10,730,370	65,942,585			65,942,585
19	125,205,578	-63,957,851	61,247,727			61,247,727
20	51,848,825	0	51,848,825			51,848,825
21	49,130,211	0	49,130,211	38,900,000		49,130,211
22	50,390,149	-3,554,421	46,835,728			46,932,476
23	55,321,683	-10,369,352	44,952,331			44,952,331
24	55,019,447	-10,734,783	44,284,664			44,284,664
25	119,069,085	-80,297,565	38,771,520			38,771,520
26	55,032,610	-22,134,800	32,897,809			32,897,809
27	31,434,480	-552,494	30,881,986			30,881,986
28	29,372,172	0	29,372,172			29,372,172
29	32,925,340	-6,424,027	26,501,313			26,501,313
30	22,176,878	0	22,176,878			22,176,878
31	19,324,308	0	19,324,308			19,324,308
32	17,970,666	0	17,970,666			18,356,141
33	17,488,022	0	17,488,022			17,488,022
34	15,254,801	0	15,254,801			15,254,801
35	15,413,406	-383,109	15,030,297			15,030,297
36	18,593,586	-5,362,561	13,231,026			13,231,026
37	13,096,256	0	13,096,256			13,096,256
38	12,810,174	0	12,810,174			12,810,174
39	12,270,172	-219,900	12,050,272			12,050,272
40	18,947,038	-6,997,991	11,949,048			11,949,048
41	11,524,668	0	11,524,668			11,524,668
42	11,499,876	0	11,499,876			11,499,876
43	11,351,317	0	11,351,317			11,351,317
44	11,215,602	0	11,215,602			11,215,602
45	10,399,779	0	10,399,779			10,399,779
46	10,693,481	-334,108	10,359,373			10,359,373
47	10,181,639	0	10,181,639			10,181,639

	O	P	Q
1			
2			
3			
4	Net Balance Sheet	Trade Date position	SO Position
5	293,053,497	214,172,000	214,172,000
6	160,535,313	193,444,000	199,669,000
7	121,777,629	70,144,000	69,935,000
8	112,834,577	101,176,000	11,176,000
9	89,278,242	76,575,000	26,675,000
10	88,736,897	65,775,000	65,775,000
11	88,140,849	85,689,000	85,689,000
12	83,908,167	103,851,000	103,851,000
13	80,289,312	68,204,000	78,204,000
14	75,149,263	52,994,000	52,994,000
15	69,460,895	60,469,000	60,469,000
16	67,719,571	50,020,000	51,155,000
17	67,678,822	89,014,000	89,014,000
18	65,942,585	67,352,000	60,608,000
19	61,247,727	88,103,000	88,103,000
20	51,848,825	42,703,000	42,633,000
21	49,130,211	39,256,000	39,256,000
22	46,932,476	43,996,000	-6,004,000
23	44,952,331	51,267,000	61,391,000
24	44,284,664	54,810,000	118,510,000
25	38,771,520	91,327,000	91,327,000
26	32,897,809	50,451,000	-549,000
27	30,881,986	25,176,000	25,176,000
28	29,372,172	21,577,000	45,327,000
29	26,501,313	32,800,000	16,860,000
30	22,176,878	16,789,000	16,789,000
31	19,324,308	18,315,000	18,315,000
32	18,356,141	15,596,000	15,583,000
33	17,488,022	13,310,000	13,310,000
34	15,254,801	10,319,000	15,319,000
35	15,030,297	14,886,000	14,886,000
36	13,231,026	17,144,000	17,141,000
37	13,096,256	16,856,352	17,731,352
38	12,810,174	13,617,689	14,492,689
39	12,050,272	9,988,000	9,988,000
40	11,949,048	17,436,700	11,386,700
41	11,524,668	14,119,439	14,994,439
42	11,499,876	11,396,000	11,396,000
43	11,351,317	8,951,000	4,451,000
44	11,215,602	11,766,127	12,641,127
45	10,399,779	10,760,848	11,635,848
46	10,359,373	12,802,439	13,677,439
47	10,181,639	15,073,971	15,948,971

	R	S	T
1			
2			
3			
4	Clean Market Price	Dirty Market Price	
5	0.990200	0.997036	
6	1.009796	1.020122	
7	1.202797	1.219452	
8	0.970938	0.982596	
9	1.053598	1.054454	
10	1.025257	1.039498	
11	0.991776	1.000622	
12	0.973710	0.983037	
13	0.985232	0.985232	
14	0.973545	0.977097	
15	0.994766	0.996036	
16	1.001953	1.003821	
17	1.004531	1.005268	
18	0.965568	0.965568	
19	0.788943	0.788943	
20	0.767731	0.767731	
21	0.759036	0.759036	
22	0.752150	0.752150	
23	0.738633	0.738633	
24	0.715893	0.715893	
25	0.693980	0.693980	
26	0.685742	0.685742	
27	0.661322	0.661322	
28	0.641327	0.641327	
29	0.632084	0.632084	
30	0.614063	0.614063	
31	0.587982	0.587982	
32	0.579486	0.579486	
33	0.556442	0.556442	
34	0.541444	0.541444	
35	0.513670	0.513670	
36	0.507449	0.507449	
37	0.496610	0.496610	
38	0.464760	0.464760	
39	0.458209	0.458209	
40	0.445138	0.445138	
41	0.433339	0.433339	
42	0.422624	0.422624	
43	0.417913	0.417913	
44	0.411560	0.411560	
45	0.402416	0.402416	
46	0.398445	0.398445	
47	0.384555	0.384555	

	A	B	C	D	E
48		COUPON TRADING	G16G	MONAGHAN	9128276T4
49		COUPON TRADING	G12P	GEWIRTZ	912833KH2
50		COUPON TRADING	G12P	GEWIRTZ	912833KA7
51		COUPON TRADING	G12P	GEWIRTZ	912833KK5
52		COUPON TRADING	G12P	GEWIRTZ	912833KV1
53		COUPON TRADING	G12P	GEWIRTZ	912833KX7
54		COUPON TRADING	G12P	GEWIRTZ	912833JW1
55		COUPON TRADING	G12P	GEWIRTZ	912833KM1
56		COUPON TRADING	G12P	GEWIRTZ	912833KR0
57		COUPON TRADING	G12P	GEWIRTZ	912833LB4
58		COUPON TRADING	G16L	GEWIRTZ	912810EA2
59		COUPON TRADING	G1GT	KANOS	9128276T4
60		COUPON TRADING	G12P	GEWIRTZ	912833GD6
61		COUPON TRADING	G12P	GEWIRTZ	912833DD9
62		COUPON TRADING	G14B	TIM BAER	912828FS4
63		COUPON TRADING	G16L	GEWIRTZ	912810DZ8
64		COUPON TRADING	G16G	MONAGHAN	912828FK1
65		COUPON TRADING	G16G	MONAGHAN	912828HF0
66		COUPON TRADING	G12P	GEWIRTZ	912833JX9
67		COUPON TRADING	G12P	GEWIRTZ	912810EA2
68		COUPON TRADING	G16G	MONAGHAN	912810EW4
69		COUPON TRADING	G12P	GEWIRTZ	912833KD1
70		COUPON TRADING	G16G	MONAGHAN	912810EK0
71		COUPON TRADING	G12P	GEWIRTZ	912803BP7
72		COUPON TRADING	G12P	GEWIRTZ	912833KS8
73		COUPON TRADING	G12P	GEWIRTZ	912833KZ2
74		COUPON TRADING	G12P	GEWIRTZ	912833LD0
75		COUPON TRADING	G16L	GEWIRTZ	912810DP0
76		COUPON TRADING	G12P	GEWIRTZ	912833KT6
77		COUPON TRADING	G16G	MONAGHAN	912810FA1
78		COUPON TRADING	G12P	GEWIRTZ	912833KF6
79		COUPON TRADING	G1GT	KANOS	912828FS4
80		COUPON TRADING	G16G	MONAGHAN	912810EN4
81		COUPON TRADING	G16L	GEWIRTZ	912828ED8
82		COUPON TRADING	G16G	MONAGHAN	912810ES3
83		COUPON TRADING	G16G	MONAGHAN	912810DS4
84		COUPON TRADING	G12P	GEWIRTZ	912833LS7
85		COUPON TRADING	G16L	GEWIRTZ	912810DY1
86		COUPON TRADING	G12P	GEWIRTZ	912800AA7
87		COUPON TRADING	G12P	GEWIRTZ	912803BC6
88		COUPON TRADING	G12P	GEWIRTZ	912803AR4
89		COUPON TRADING	G12P	GEWIRTZ	912833KJ8
90		COUPON TRADING	G16G	MONAGHAN	912828ED8
91		COUPON TRADING	G16L	GEWIRTZ	912810DV7
92		COUPON TRADING	G12P	GEWIRTZ	912833LR9
93		COUPON TRADING	G16G	MONAGHAN	912828EL0
94		COUPON TRADING	G16G	MONAGHAN	912810DY1
95		COUPON TRADING	G16G	MONAGHAN	912828FS4

	F	G	H
48	UNITED STATES TREASURY NOTE R/MD 5.00 02/15/2011	02/15/11	5.000%
49	TINT 05-15-16	05/15/16	0.000%
50	TINT 5-15-13	05/15/13	0.000%
51	TINT 11-15-16	11/15/16	0.000%
52	TINT 05-15-19	05/15/19	0.000%
53	TINT 11-15-19	11/15/19	0.000%
54	TINT 05-15-11	05/15/11	0.000%
55	TINT 5-15-17	05/15/17	0.000%
56	TINT 05-15-18	05/15/18	0.000%
57	TINT 11-15-20	11/15/20	0.000%
58	UNITED STATES TREASURY BONDS R/MD 9.125 05/15/2018	05/15/18	9.125%
59	UNITED STATES TREASURY NOTE R/MD 5.00 02/15/2011	02/15/11	5.000%
60	TINT 11-15-2008	11/15/08	0.000%
61	TINT 02-15-13	02/15/13	0.000%
62	U S TREASURY NOTE	08/31/11	4.625%
63	UNITED STATES TREASURY BONDS R/MD 8.875 08/15/2017	08/15/17	8.875%
64	U S TREASURY NOTE	06/30/11	5.125%
65	U S TREASURY NOTE	10/31/09	3.625%
66	TINT 11-15-11	11/15/11	0.000%
67	UNITED STATES TREASURY BONDS R/MD 9.125 05/15/2018	05/15/18	9.125%
68	UNITED STATES TREASURY BONDS R/MD 6.00 02/15/2026	02/15/26	6.000%
69	TINT 11-15-14	11/15/14	0.000%
70	U.S. TREASURY BOND	08/15/21	8.125%
71	W/PRINC STRIPS 8/15/28	08/15/28	0.000%
72	TINT 08-15-18	08/15/18	0.000%
73	TINT 05-15-20	05/15/20	0.000%
74	TINT 05-15-21	05/15/21	0.000%
75	U.S. TREASURY BOND	02/15/15	11.250%
76	TINT 11-15-18	11/15/18	0.000%
77	UNITED STATES TREASURY BONDS R/MD 6.375 08/15/2027	08/15/27	6.375%
78	TINT 11-15-15	11/15/15	0.000%
79	U S TREASURY NOTE	08/31/11	4.625%
80	U.S. TREASURY BOND	11/15/22	7.625%
81	U S TREASURY NOTE	08/15/10	4.125%
82	UNITED STATES TREASURY BONDS R/MD 7.50 11/15/2024	11/15/24	7.500%
83	U S TREASURY BOND	08/15/15	10.625%
84	TINT 08-15-24	08/15/24	0.000%
85	U.S. TREASURY BOND	05/15/17	8.750%
86	W/CALL STRIP OF 11.75 11-15-14	11/15/09	0.000%
87	W/PRINC STRIPS 8-15-23	08/15/23	0.000%
88	W/PRINC STRIPS 8.125 8/15/19	08/15/19	0.000%
89	TINT 08-15-16	08/15/16	0.000%
90	U S TREASURY NOTE	08/15/10	4.125%
91	UNITED STATES TREASURY BONDS R/MD 9.25 02/15/2016	02/15/16	9.250%
92	TINT 5-15-24	05/15/24	0.000%
93	U S TREASURY NOTE	11/15/08	4.375%
94	U.S. TREASURY BOND	05/15/17	8.750%
95	U S TREASURY NOTE	08/31/11	4.625%

	I	J	K	L	M	N
48	9,937,026	0	9,937,026			9,937,026
49	9,487,933	0	9,487,933			9,487,933
50	8,998,011	0	8,998,011			8,998,011
51	8,922,201	0	8,922,201			8,922,201
52	8,710,295	0	8,710,295			8,710,295
53	8,670,888	0	8,670,888			8,670,888
54	8,600,865	-54,709	8,546,155			8,546,155
55	8,531,116	0	8,531,116			8,531,116
56	8,498,873	0	8,498,873			8,498,873
57	8,454,643	-1	8,454,641			8,454,641
58	8,454,720	-98,628	8,356,092			8,356,092
59	8,188,437	0	8,188,437			8,188,437
60	7,881,897	0	7,881,897			7,881,897
61	7,860,290	-431	7,859,859			7,859,859
62	7,473,525	-43,355	7,430,170			7,430,170
63	11,232,193	-3,837,818	7,394,375			7,394,375
64	12,235,749	-4,921,370	7,314,378			7,314,378
65	7,523,844	-600,481	6,923,364			6,923,364
66	11,969,705	-5,093,336	6,876,370			6,876,370
67	6,806,529	-79,401	6,727,128			6,727,128
68	6,967,991	-273,353	6,694,639			6,694,639
69	6,619,587	0	6,619,587			6,619,587
70	6,576,841	0	6,576,841			6,576,841
71	6,448,218	0	6,448,218			6,448,218
72	7,307,220	-1,162,506	6,144,714			6,144,714
73	7,381,460	-1,590,055	5,791,405			5,791,405
74	5,663,400	-1	5,663,399			5,663,399
75	9,218,410	-3,595,674	5,622,736			5,622,736
76	5,569,798	0	5,569,798			5,569,798
77	5,495,511	0	5,495,511			5,495,511
78	5,161,436	0	5,161,436			5,161,436
79	5,024,344	-29,147	4,995,197			4,995,197
80	4,972,774	0	4,972,774			4,972,774
81	4,917,877	-105,108	4,812,769			4,812,769
82	4,719,416	0	4,719,416			4,719,416
83	4,265,139	0	4,265,139			4,265,139
84	4,163,042	0	4,163,042			4,163,042
85	10,293,107	-6,217,981	4,075,126			4,075,126
86	3,616,052	0	3,616,052			3,616,052
87	3,401,778	0	3,401,778			3,401,778
88	3,333,748	0	3,333,748			3,333,748
89	5,358,492	-2,149,067	3,209,425			3,209,425
90	2,915,377	-62,309	2,853,067			2,853,067
91	2,650,610	0	2,650,610			2,650,610
92	2,637,105	-4	2,637,100			2,637,100
93	2,556,987	0	2,556,987			2,556,987
94	5,694,671	-3,440,104	2,254,567			2,254,567
95	1,908,952	-11,074	1,897,878			1,897,878

	O	P	Q
48	9,937,026	9,229,000	9,229,000
49	9,487,933	12,906,171	13,781,171
50	8,998,011	10,546,439	11,421,439
51	8,922,201	12,504,521	13,379,521
52	8,710,295	13,977,375	14,852,375
53	8,670,888	14,353,375	15,228,375
54	8,546,155	9,275,439	10,150,439
55	8,531,116	12,322,771	13,197,771
56	8,498,873	12,883,971	13,758,971
57	8,454,641	14,810,231	14,810,231
58	8,356,092	5,930,000	5,830,000
59	8,188,437	7,605,000	7,605,000
60	7,881,897	7,953,654	8,828,654
61	7,859,859	9,119,237	9,233,612
62	7,430,170	7,000,000	7,000,000
63	7,394,375	7,987,000	12,987,000
64	7,314,378	11,217,000	7,519,000
65	6,923,364	7,368,000	7,368,000
66	6,876,370	13,043,839	13,918,839
67	6,727,128	4,774,000	4,774,000
68	6,694,639	5,828,000	5,902,000
69	6,619,587	8,298,352	9,173,352
70	6,576,841	4,677,000	2,750,000
71	6,448,218	16,768,000	16,768,000
72	6,144,714	11,264,059	11,378,434
73	5,791,405	12,580,375	13,455,375
74	5,663,399	10,195,231	10,195,231
75	5,622,736	6,153,000	11,153,000
76	5,569,798	8,702,660	9,577,660
77	5,495,511	4,391,000	2,941,000
78	5,161,436	6,815,252	7,690,252
79	4,995,197	4,706,000	4,706,000
80	4,972,774	3,686,000	3,686,000
81	4,812,769	4,700,000	4,700,000
82	4,719,416	3,474,000	3,474,000
83	4,265,139	2,883,000	733,000
84	4,163,042	8,888,437	9,002,812
85	4,075,126	7,521,000	7,521,000
86	3,616,052	3,745,000	3,745,000
87	3,401,778	6,850,000	6,850,000
88	3,333,748	5,429,000	5,429,000
89	3,209,425	7,375,489	7,489,864
90	2,853,067	2,786,000	-179,000
91	2,650,610	1,886,000	1,886,000
92	2,637,100	5,576,335	5,576,335
93	2,556,987	2,525,000	2,525,000
94	2,254,567	4,161,000	4,161,000
95	1,897,878	1,788,000	1,485,000

	R	S	T
48	0.380183	0.380183	
49	0.356508	0.356508	
50	0.345654	0.345654	
51	0.277546	0.277546	
52	0.265225	0.265225	
53	0.261908	0.261908	
54	1.245249	1.246624	
55	1.424014	1.425750	
56	1.415422	1.439072	
57	1.426694	1.428358	
58	0.000000	0.000000	
59	0.970938	0.982596	
60	0.991001	0.991001	
61	0.972891	0.972891	
62	0.959395	0.959395	
63	0.945947	0.945947	
64	0.931929	0.931929	
65	0.916911	0.916911	
66	0.899217	0.899217	
67	0.884263	0.884263	
68	0.876106	0.876106	
69	0.865203	0.865203	
70	0.857391	0.857391	
71	0.995685	0.995685	
72	0.991302	0.991302	
73	0.838879	0.838879	
74	0.824017	0.824017	
75	0.813205	0.813205	
76	0.967005	0.967005	
77	0.804721	0.804721	
78	0.960239	0.960239	
79	0.954210	0.954210	
80	0.995613	0.995613	
81	0.946080	0.946080	
82	0.940219	0.940219	
83	0.985689	0.985689	
84	1.102035	1.103010	
85	1.083344	1.096335	
86	1.065325	1.066205	
87	1.053598	1.054454	
88	0.991776	1.000622	
89	0.973710	0.983037	
90	0.993406	0.997917	
91	0.985232	0.991434	
92	0.988426	0.990913	
93	0.994766	0.996036	
94	1.001953	1.003821	
95	1.004531	1.005268	

	A	B	C	D	E
96		COUPON TRADING	G16G	MONAGHAN	912828HB9
97		COUPON TRADING	G12P	GEWIRTZ	912833JZ4
98		COUPON TRADING	G12P	GEWIRTZ	912803BG7
99		COUPON TRADING	G12P	GEWIRTZ	912833DF4
100		COUPON TRADING	G14B	TIM BAER	912810EW4
101		COUPON TRADING	G1AU	MCSWEENEY	9128275Z1
102		COUPON TRADING	G12P	GEWIRTZ	912833KG4
103		COUPON TRADING	G12P	GEWIRTZ	912833KW9
104		COUPON TRADING	G16G	MONAGHAN	912810DJ4
105		COUPON TRADING	G12P	GEWIRTZ	912803CK7
106		COUPON TRADING	G12P	GEWIRTZ	912833DG2
107		COUPON TRADING	G12P	GEWIRTZ	912833KL3
108		COUPON TRADING	G12P	GEWIRTZ	912833DE7
109		COUPON TRADING	G12P	GEWIRTZ	912833CX6
110		COUPON TRADING	G16L	GEWIRTZ	912810DX3
111		COUPON TRADING	G12P	GEWIRTZ	912833CW8
112		COUPON TRADING	G12P	GEWIRTZ	912820LR6
113		COUPON TRADING	G12P	GEWIRTZ	912803DA8
114		COUPON TRADING	G12P	GEWIRTZ	912803AH6
115		COUPON TRADING	G12P	GEWIRTZ	912833JT8
116		COUPON TRADING	G12P	GEWIRTZ	912833LT5
117		COUPON TRADING	G12P	GEWIRTZ	912833KQ2
118		COUPON TRADING	G14B	TIM BAER	912828FK1
119		COUPON TRADING	G12P	GEWIRTZ	912803AU7
120		COUPON TRADING	G12P	GEWIRTZ	912833DB3
121		COUPON TRADING	G12P	GEWIRTZ	912833RY8
122		COUPON TRADING	G16G	MONAGHAN	912810EA2
123		COUPON TRADING	G16L	GEWIRTZ	912828EV8
124		COUPON TRADING	G16G	MONAGHAN	912810EY0
125		COUPON TRADING	G12P	GEWIRTZ	912803BA0
126		COUPON TRADING	G12P	GEWIRTZ	912803BJ1
127		COUPON TRADING	G12P	GEWIRTZ	912833LG3
128		COUPON TRADING	G12P	GEWIRTZ	912833PE4
129		COUPON TRADING	G14B	TIM BAER	912828FN5
130		COUPON TRADING	G16G	MONAGHAN	912810EP9
131		COUPON TRADING	G16G	MONAGHAN	9128274V1
132		COUPON TRADING	G12P	GEWIRTZ	912833DC1
133		COUPON TRADING	G12P	GEWIRTZ	912820EM5
134		COUPON TRADING	G12P	GEWIRTZ	912833LE8
135		COUPON TRADING	G12P	GEWIRTZ	912803BL6
136		COUPON TRADING	G14B	TIM BAER	912828EL0
137		COUPON TRADING	G12P	GEWIRTZ	912820FT9
138		COUPON TRADING	G1AU	MCSWEENEY	9128276T4
139		COUPON TRADING	G16G	MONAGHAN	912810EM6
140		COUPON TRADING	G14B	TIM BAER	912828HB9
141		COUPON TRADING	G16L	GEWIRTZ	912810EK0
142		COUPON TRADING	G12P	GEWIRTZ	912833XP0
143		COUPON TRADING	G12P	GEWIRTZ	9128334T4

	F	G	H
96	U S TREASURY NOTE	08/31/09	4.000%
97	TINT 11-15-12	11/15/12	0.000%
98	W/PRINC STRIPS 02-15-26	02/15/26	0.000%
99	TINT 02-15-14	02/15/14	0.000%
100	UNITED STATES TREASURY BONDS R/MD 6.00 02/15/2026	02/15/26	6.000%
101	U S TREASURY NOTE	02/15/10	6.500%
102	TINT 02-15-16	02/15/16	0.000%
103	TINT 08-15-19	08/15/19	0.000%
104	U.S. TREASURY BOND CALLABLE 05-15-09	05/15/14	13.250%
105	W/PRIN STRIP 02-15-31	02/15/31	0.000%
106	TINT 08-15-14	08/15/14	0.000%
107	TINT 02-15-17	02/15/17	0.000%
108	TINT 08-15-13	08/15/13	0.000%
109	TINT 02-15-10	02/15/10	0.000%
110	UNITED STATES TREASURY NOTE/BOND 7.500% 20161115	11/15/16	7.500%
111	TINT 8-15-09	08/15/09	0.000%
112	W/PRIN STRIP 05-15-10	05/15/10	0.000%
113	W/PRIN STRIP 05-15-37	05/15/37	0.000%
114	W/PRINC STRIPS 7.25 5-15-16	05/15/16	0.000%
115	TINT 8-15-15	08/15/15	0.000%
116	TINT 11-15-24	11/15/24	0.000%
117	TINT 02-15-18	02/15/18	0.000%
118	U S TREASURY NOTE	06/30/11	5.125%
119	W/PRINC STRIP OF 8.75 08-15-20	08/15/20	0.000%
120	TINT 02-15-12	02/15/12	0.000%
121	TINT 02/15/28	02/15/28	0.000%
122	UNITED STATES TREASURY BONDS R/MD 9.125 05/15/2018	05/15/18	9.125%
123	U S TREASURY NOTE	02/15/09	4.500%
124	UNITED STATES TREASURY BONDS R/MD 6.50 11/15/2026	11/15/26	6.500%
125	W/PRIN STRIP 11-15-22	11/15/22	0.000%
126	W/PRIN STRIP 11-15-26	11/15/26	0.000%
127	TINT 02-15-22	02/15/22	0.000%
128	TINT 08-15-27	08/15/27	0.000%
129	U S TREASURY NOTE	07/31/11	4.875%
130	UNITED STATES TREASURY BONDS R/MD 7.125 02/15/2023	02/15/23	7.125%
131	UNITED STATES TREASURY NOTES R/MD 4.75 11/15/2008	11/15/08	4.750%
132	TINT 08-15-12	08/15/12	0.000%
133	W/PRINC STRIPS 02/15/10	02/15/10	0.000%
134	TINT 08-15-21	08/15/21	0.000%
135	W/PRINC STRIPS 08-15-27	08/15/27	0.000%
136	U S TREASURY NOTE	11/15/08	4.375%
137	W/PRINC STRIPS 08/15/10	08/15/10	0.000%
138	UNITED STATES TREASURY NOTE R/MD 5.00 02/15/2011	02/15/11	5.000%
139	U.S. TREASURY BOND	08/15/22	7.250%
140	U S TREASURY NOTE	08/31/09	4.000%
141	U.S. TREASURY BOND	08/15/21	8.125%
142	TINT 08/15/29	08/15/29	0.000%
143	TINT 02-15-32	02/15/32	0.000%

	I	J	K	L	M	N
96	2,294,180	-445,686	1,848,494			1,848,494
97	10,098,428	-8,289,244	1,809,184			1,809,184
98	1,690,022	0	1,690,022			1,690,022
99	1,682,091	0	1,682,091			1,682,091
100	1,733,629	-68,010	1,665,619			1,665,619
101	2,593,758	-957,991	1,635,767			1,635,767
102	1,587,693	0	1,587,693			1,587,693
103	1,475,072	0	1,475,072			1,475,072
104	1,465,351	0	1,465,351			1,465,351
105	1,465,227	0	1,465,227			1,465,227
106	1,430,832	0	1,430,832			1,430,832
107	1,418,740	0	1,418,740			1,418,740
108	1,379,924	0	1,379,924			1,379,924
109	1,211,200	-481	1,210,719			1,210,719
110	1,187,000	0	1,187,000			1,187,000
111	914,045	-486	913,559			913,559
112	897,912	0	897,912			897,912
113	891,273	0	891,273			891,273
114	887,098	0	887,098			887,098
115	1,871,871	-1,091,230	780,640			780,640
116	777,861	-4	777,857			777,857
117	729,810	0	729,810			729,810
118	1,187,895	-477,786	710,109			710,109
119	706,973	0	706,973			706,973
120	1,540,965	-896,397	644,568			644,568
121	626,584	0	626,584			626,584
122	627,379	-7,319	620,061			620,061
123	556,347	-896	555,451			555,451
124	533,148	-9,371	523,777			523,777
125	518,807	0	518,807			518,807
126	473,078	0	473,078			473,078
127	450,303	0	450,303			450,303
128	424,773	0	424,773			424,773
129	485,590	-91,018	394,573			394,573
130	394,170	0	394,170			394,170
131	434,222	-86,236	347,986			347,986
132	318,188	-440	317,748			317,748
133	298,372	0	298,372			298,372
134	276,697	0	276,697			276,697
135	253,522	0	253,522			253,522
136	253,167	0	253,167			253,167
137	239,325	0	239,325			239,325
138	236,878	0	236,878			236,878
139	408,888	-173,950	234,938			234,938
140	257,773	-50,077	207,696			207,696
141	198,263	0	198,263			198,263
142	149,635	0	149,635			149,635
143	143,609	0	143,609			143,609

	O	P	Q
96	1,848,494	2,225,000	2,225,000
97	1,809,184	11,573,439	12,448,439
98	1,690,022	3,900,000	3,900,000
99	1,682,091	2,039,237	2,153,612
100	1,665,619	1,450,000	1,450,000
101	1,635,767	2,387,000	2,387,000
102	1,587,693	2,120,356	2,234,731
103	1,475,072	2,407,306	2,521,681
104	1,465,351	1,321,000	1,321,000
105	1,465,227	4,239,000	4,239,000
106	1,430,832	1,773,237	1,887,612
107	1,418,740	2,018,489	2,132,864
108	1,379,924	1,632,237	1,746,612
109	1,210,719	1,260,294	1,374,669
110	1,187,000	936,000	936,000
111	913,559	940,384	1,054,759
112	897,912	941,000	941,000
113	891,273	3,403,000	3,403,000
114	887,098	1,201,000	1,201,000
115	780,640	2,440,981	2,555,356
116	777,857	1,682,335	1,682,335
117	729,810	1,092,059	1,206,434
118	710,109	1,089,000	1,089,000
119	706,973	1,220,000	1,220,000
120	644,568	1,719,924	1,834,299
121	626,584	1,601,411	1,601,411
122	620,061	440,000	240,000
123	555,451	540,000	540,000
124	523,777	427,000	427,000
125	518,807	1,010,000	1,010,000
126	473,078	1,132,000	1,132,000
127	450,303	846,306	960,681
128	424,773	1,062,121	1,062,121
129	394,573	450,000	450,000
130	394,170	300,000	110,000
131	347,986	428,000	428,000
132	317,748	361,987	476,362
133	298,372	311,000	311,000
134	276,697	505,434	619,809
135	253,522	630,000	630,000
136	253,167	250,000	250,000
137	239,325	253,000	253,000
138	236,878	220,000	220,000
139	234,938	309,000	309,000
140	207,696	250,000	250,000
141	198,263	141,000	141,000
142	149,635	410,531	410,531
143	143,609	436,000	436,000

	R	S	T
96	0.329378	0.329378	
97	0.995646	0.995646	
98	0.985867	0.985867	
99	0.971991	0.971991	
100	0.961045	0.961045	
101	0.947380	0.947380	
102	0.929627	0.929627	
103	0.916052	0.916052	
104	0.895949	0.895949	
105	0.879004	0.879004	
106	0.861946	0.861946	
107	0.845419	0.845419	
108	0.824863	0.824863	
109	0.806904	0.806904	
110	0.787277	0.787277	
111	0.990978	0.990978	
112	0.979389	0.979389	
113	0.966446	0.966446	
114	0.766852	0.766852	
115	0.953211	0.953211	
116	0.940701	0.940701	
117	0.927273	0.927273	
118	0.917652	0.917652	
119	0.893664	0.893664	
120	0.872552	0.872552	
121	0.853180	0.853180	
122	0.835269	0.835269	
123	0.816227	0.816227	
124	0.797699	0.797699	
125	0.776933	0.776933	
126	0.757336	0.757336	
127	0.748786	0.748786	
128	0.735147	0.735147	
129	0.726527	0.726527	
130	0.713518	0.713518	
131	0.702872	0.702872	
132	0.692305	0.692305	
133	0.684128	0.684128	
134	0.675445	0.675445	
135	0.668288	0.668288	
136	0.659647	0.659647	
137	0.648720	0.648720	
138	0.640011	0.640011	
139	0.630493	0.630493	
140	0.623171	0.623171	
141	0.612748	0.612748	
142	0.604101	0.604101	
143	0.594564	0.594564	

	A	B	C	D	E
144		COUPON TRADING	G16L	GEWIRTZ	912810ES3
145		COUPON TRADING	G12P	GEWIRTZ	912803AA1
146		COUPON TRADING	G12P	GEWIRTZ	912803BE2
147		COUPON TRADING	G12P	GEWIRTZ	912833KY5
148		COUPON TRADING	G16G	MONAGHAN	912828HJ2
149		COUPON TRADING	G12P	GEWIRTZ	912833LC2
150		COUPON TRADING	G14B	TIM BAER	912828HJ2
151		COUPON TRADING	G12P	GEWIRTZ	912820KQ9
152		COUPON TRADING	G12P	GEWIRTZ	912803BD4
153		COUPON TRADING	G16G	MONAGHAN	912810FE3
154		COUPON TRADING	G12P	GEWIRTZ	912820GV3
155		COUPON TRADING	G1GT	KANOS	9128277L0
156		COUPON TRADING	G12P	GEWIRTZ	912803AE3
157		COUPON TRADING	G12P	GEWIRTZ	912820DK0
158		COUPON TRADING	G12P	GEWIRTZ	912833XN5
159		COUPON TRADING	G1L5	MONAGHAN	894643MG7
160		COUPON TRADING	G16G	MONAGHAN	9128277B2
161		COUPON TRADING	G12P	GEWIRTZ	912833LM0
162		COUPON TRADING	G14B	TIM BAER	9128277B2
163		COUPON TRADING	G12P	GEWIRTZ	912833LW8
164		COUPON TRADING	G14B	TIM BAER	912810DX3
165		COUPON TRADING	G1L5	MONAGHAN	894643F42
166		COUPON TRADING	G14B	TIM BAER	9128277L0
167		COUPON TRADING	G1L5	MONAGHAN	313490BV5
168		COUPON TRADING	G12P	GEWIRTZ	912820GC5
169		COUPON TRADING	G14B	TIM BAER	912828FE5
170		COUPON TRADING	G1L5	MONAGHAN	31771JUR9
171		COUPON TRADING	G16G	MONAGHAN	912810DV7
172		COUPON TRADING	G1L5	MONAGHAN	277847JT7
173		COUPON TRADING	G1L5	MONAGHAN	156884E87
174		COUPON TRADING	G12P	GEWIRTZ	912820HL4
175		COUPON TRADING	G1L5	MONAGHAN	76116EBW9
176		COUPON TRADING	G1L5	MONAGHAN	008452CH5
177		COUPON TRADING	G16G	MONAGHAN	912828FG0
178		COUPON TRADING	G1L5	MONAGHAN	222655SC7
179		COUPON TRADING	G16G	MONAGHAN	912810FM5
180		COUPON TRADING	G12P	GEWIRTZ	912833LA6
181		COUPON TRADING	G1GT	KANOS	9128275Z1
182		COUPON TRADING	G1L5	MONAGHAN	76116EEY2
183		COUPON TRADING	G1TV	TIM BAER	9128275Z1
184		COUPON TRADING	G1L5	MONAGHAN	222655FP2
185		COUPON TRADING	G1L5	MONAGHAN	222655SB9
186		COUPON TRADING	G1L5	MONAGHAN	156884E61
187		COUPON TRADING	0740063Q8	TIM BAER	1GB458689
188		COUPON TRADING	0740063Q8	TIM BAER	1GB900730
189		COUPON TRADING	G10X	FRED STEMP	912810EQ7
190		COUPON TRADING	G10X	FRED STEMP	912810PW2
191		COUPON TRADING	G10X	FRED STEMP	912828GS3

	F	G	H
144	UNITED STATES TREASURY BONDS R/MD 7.50 11/15/2024	11/15/24	7.500%
145	W/PRIN STRIP OF 11.25 02-15-15	02/15/15	0.000%
146	W/PRIN STRIP 02-15-25	02/15/25	0.000%
147	TINT 02-15-20	02/15/20	0.000%
148	U S TREASURY NOTE	11/30/09	3.125%
149	TINT 02-15-21	02/15/21	0.000%
150	U S TREASURY NOTE	11/30/09	3.125%
151	W/PRIN STRIP 08-15-14	08/15/14	0.000%
152	W/PRINC STRIPS 11-15-24	11/15/24	0.000%
153	UNITED STATES TREASURY BONDS R/MD 5.50 08/15/2028	08/15/28	5.500%
154	W/PRIN STRIP 02-15-12	02/15/12	0.000%
155	U S TREASURY NOTE	02/15/12	4.875%
156	W/PRIN STRIP 11-15-15	11/15/15	0.000%
157	W/PRINC STRIPS 11/15/08	11/15/08	0.000%
158	TINT 2-15-29	02/15/29	0.000%
159	TIGER	08/15/13	0.000%
160	UNITED STATES TREAS NTS R/MD 5.00 08/15/2011	08/15/11	5.000%
161	TINT 08-15-23	08/15/23	0.000%
162	UNITED STATES TREAS NTS R/MD 5.00 08/15/2011	08/15/11	5.000%
163	TINT 08-15-25	08/15/25	0.000%
164	UNITED STATES TREASURY NOTE/BOND 7.500% 20161115	11/15/16	7.500%
165	TIGR-SER 18-COUPON-INT PMT ON 12.50% 2014 T/BD-8/15/2009-REGR/MD0000 08/15/2009	08/15/09	0.000%
166	U S TREASURY NOTE	02/15/12	4.875%
167	FEDERAL JUCICIARY OFFICE BLDG TR CTF PARTN-C-CPN R/MD0000 02/15/2016	02/15/16	0.000%
168	W/PRIN STRIP 02-15-11	02/15/11	0.000%
169	U S TREASURY NOTE	05/15/09	4.875%
170	FINANCING CORP FED CPN FICO STRIP SER-E INT PMT 9.65% 2018 BD R/MD0000 05/02/2009	05/02/09	0.000%
171	UNITED STATES TREASURY BONDS R/MD 9.25 02/15/2016	02/15/16	9.250%
172	ETR SER 6 INT PMT 2009/14&PRIN13.25 T/BOND-5/15/2014 REG R/MD 05/15/2014	05/15/14	0.000%
173	CATS-SER S-COUPON-INT PMT ON 12.50% 2014-T/BD-08/15/09-REG R/MD0000 08/15/2009	08/15/09	0.000%
174	W/PRIN STRIP 11-15-12	11/15/12	0.000%
175	RESOLUTION FDG CORP FED CPN STRIPS SER A-INT PMT ON 8.125 2019 BD-ZERO CPN R/MD0000 04/15/2012	04/15/12	0.000%
176	FNMA STRIP 2/12/17	02/12/17	0.000%
177	U S TREASURY NOTE	05/31/08	4.875%
178	COUPON TREAS RCPT-INT PMT ON 13.25% 2014 T/BD-05/15/09-REG R/MD0000 05/15/2009	05/15/09	0.000%
179	U.S. TREASURY BOND	05/15/30	6.250%
180	TINT 08-15-20	08/15/20	0.000%
181	U S TREASURY NOTE	02/15/10	6.500%
182	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN R/MD0000 07/15/2009	07/15/09	0.000%
183	U S TREASURY NOTE	02/15/10	6.500%
184	COUPON TREAS RCPT-INT PMT ON 12% 2013 T/BOND-08/15/2008-REGR/MD0000 08/15/2008	08/15/08	0.000%
185	COUPON TREAS RCPT-INT PMT ON 13.25% 2014-T/BD-11/15/08-REG R/MD0000 11/15/2008	11/15/08	0.000%
186	CATS-SER S-COUPON-INT PMT ON 12.50% 2014-T/BD-08/15/08-REG R/MD0000 08/15/2008	08/15/08	0.000%
187	UNITED KINGDOM GILT INFLATION LINKED 1.250% 20171122 SERIES# 3MO	11/22/17	1.250%
188	UNITED KINGDOM GILT 5.000% 20180307	03/07/18	5.000%
189	UNITED STATES TREASURY BONDS R/MD 6.25 08/15/2023	08/15/23	6.250%
190	U.S. TREASURY BOND	02/15/38	4.375%
191	U S TREASURY NOTE	05/15/17	4.500%

	I	J	K	L	M	N
144	135,850	0	135,850			135,850
145	130,176	0	130,176			130,176
146	114,552	0	114,552			114,552
147	109,244	0	109,244			109,244
148	909,823	-801,807	108,015			108,015
149	97,414	0	97,414			97,414
150	616,133	-542,985	73,148			73,148
151	69,936	0	69,936			69,936
152	65,066	0	65,066			65,066
153	73,995	-10,356	63,640			63,640
154	62,945	0	62,945			62,945
155	81,342	-23,460	57,882			57,882
156	56,169	0	56,169			56,169
157	44,595	0	44,595			44,595
158	44,410	0	44,410			44,410
159	43,539	0	43,539			43,539
160	2,766,820	-2,725,384	41,436			2,674,416
161	41,208	0	41,208			41,208
162	2,711,504	-2,670,896	40,608			40,608
163	37,351	0	37,351			37,351
164	31,704	0	31,704			31,704
165	31,134	0	31,134			31,134
166	43,382	-12,512	30,870			30,870
167	27,990	0	27,990			27,990
168	27,958	0	27,958			27,958
169	25,696	-164	25,532			25,532
170	24,452	0	24,452			24,452
171	22,487	0	22,487			22,487
172	13,682	0	13,682			13,682
173	11,675	0	11,675			11,675
174	9,637	0	9,637			9,637
175	8,923	0	8,923			8,923
176	8,835	0	8,835			8,835
177	466,853	-461,143	5,711			5,711
178	5,620	0	5,620			5,620
179	172,098	-167,146	4,952			4,952
180	2,320	0	2,320			2,320
181	3,260	-1,204	2,056			2,056
182	1,946	0	1,946			1,946
183	326	-120	206			206
184	40	0	40			40
185	10	0	10			10
186	1	0	1			1
187	0	0	0			0
188	32,126,501	-32,126,501	0			0
189	24,389,035	-24,389,035	0			0
190	0	0	0			6,267,182
191	26,361,341	-26,361,341	0			0

	O	P	Q
144	135,850	100,000	100,000
145	130,176	165,000	165,000
146	114,552	250,000	3,250,000
147	109,244	183,738	298,113
148	108,015	886,000	886,000
149	97,414	173,148	287,523
150	73,148	600,000	600,000
151	69,936	86,000	86,000
152	65,066	140,000	140,000
153	63,640	65,000	-185,000
154	62,945	70,000	70,000
155	57,882	75,000	30,075,000
156	56,169	74,000	74,000
157	44,595	45,000	45,000
158	44,410	118,906	118,906
159	43,539	70,000	70,000
160	2,674,416	2,551,000	2,540,000
161	41,208	83,468	197,843
162	40,608	2,500,000	2,500,000
163	37,351	84,284	84,284
164	31,704	25,000	25,000
165	31,134	32,000	32,000
166	30,870	40,000	40,000
167	27,990	38,000	38,000
168	27,958	30,000	30,000
169	25,532	25,000	25,000
170	24,452	25,000	25,000
171	22,487	16,000	16,000
172	13,682	14,000	14,000
173	11,675	12,000	12,000
174	9,637	11,000	11,000
175	8,923	10,000	10,000
176	8,835	13,000	13,000
177	5,711	456,000	456,000
178	5,620	5,750	5,750
179	4,952	139,000	-1,161,000
180	2,320	4,010	118,385
181	2,056	3,000	3,000
182	1,946	2,000	2,000
183	206	300	300
184	40	40	40
185	10	10	10
186	1	1	1
187	0	-13,000,000	-13,000,000
188	0	16,000,000	16,000,000
189	0	20,000,000	20,000,000
190	0	-13,013,000	-14,013,000
191	0	25,000,000	25,000,000

	R	S	T
144	0.586744	0.586744	
145	0.578450	0.578450	
146	0.570865	0.570865	
147	0.562607	0.562607	
148	0.555495	0.555495	
149	0.547444	0.547444	
150	0.540552	0.540552	
151	0.532081	0.532081	
152	0.525478	0.525478	
153	0.519006	0.519006	
154	0.511858	0.511858	
155	0.504716	0.504716	
156	0.493698	0.493698	
157	0.499056	0.499056	
158	0.485769	0.485769	
159	0.480170	0.480170	
160	0.472910	0.472910	
161	0.468366	0.468366	
162	0.462370	0.462370	
163	0.455631	0.455631	
164	0.448691	0.448691	
165	0.443159	0.443159	
166	0.436366	0.436366	
167	0.430650	0.430650	
168	0.425761	0.425761	
169	0.420524	0.420524	
170	0.415506	0.415506	
171	0.409604	0.409604	
172	0.405747	0.405747	
173	0.399929	0.399929	
174	0.395762	0.395762	
175	0.391270	0.391270	
176	0.382016	0.382016	
177	0.386456	0.386456	
178	0.378174	0.378174	
179	0.373488	0.373488	
180	0.364491	0.364491	
181	0.370248	0.370248	
182	0.361964	0.361964	
183	0.353910	0.353910	
184	0.970938	0.982596	
185	1.245249	1.246628	
186	1.266735	1.268162	
187	1.373291	1.393610	
188	1.179617	1.195606	
189	1.276380	1.294369	
190	1.263073	1.280728	
191	1.204579	1.205744	

	A	B	C	D	E
192		COUPON TRADING	G10X	FRED STEMP	912828HM5
193		COUPON TRADING	G10X	FRED STEMP	912828HQ6
194		COUPON TRADING	G10X	FRED STEMP	912828HR4
195		COUPON TRADING	G10X	FRED STEMP	912828HT0
196		COUPON TRADING	G10X	FRED STEMP	912828HV5
197		COUPON TRADING	G10X	FRED STEMP	912828HX1
198		COUPON TRADING	G10X	FRED STEMP	912828HZ6
199		COUPON TRADING	G12P	GEWIRTZ	912803AC7
200		COUPON TRADING	G12P	GEWIRTZ	912803AF0
201		COUPON TRADING	G12P	GEWIRTZ	912803AK9
202		COUPON TRADING	G12P	GEWIRTZ	912803AL7
203		COUPON TRADING	G12P	GEWIRTZ	912803AM5
204		COUPON TRADING	G12P	GEWIRTZ	912803AN3
205		COUPON TRADING	G12P	GEWIRTZ	912803AP8
206		COUPON TRADING	G12P	GEWIRTZ	912803AQ6
207		COUPON TRADING	G12P	GEWIRTZ	912803AT0
208		COUPON TRADING	G12P	GEWIRTZ	912803AW3
209		COUPON TRADING	G12P	GEWIRTZ	912803AY9
210		COUPON TRADING	G12P	GEWIRTZ	912803BB8
211		COUPON TRADING	G12P	GEWIRTZ	912803BF9
212		COUPON TRADING	G12P	GEWIRTZ	912803BH5
213		COUPON TRADING	G12P	GEWIRTZ	912803BK8
214		COUPON TRADING	G12P	GEWIRTZ	912803BM4
215		COUPON TRADING	G12P	GEWIRTZ	912803BV4
216		COUPON TRADING	G12P	GEWIRTZ	912803CH4
217		COUPON TRADING	G12P	GEWIRTZ	912803CX9
218		COUPON TRADING	G12P	GEWIRTZ	912803CZ4
219		COUPON TRADING	G12P	GEWIRTZ	912810DW5
220		COUPON TRADING	G12P	GEWIRTZ	912810EC8
221		COUPON TRADING	G12P	GEWIRTZ	912810EF1
222		COUPON TRADING	G12P	GEWIRTZ	912810ET1
223		COUPON TRADING	G12P	GEWIRTZ	912810PW2
224		COUPON TRADING	G12P	GEWIRTZ	912820EA1
225		COUPON TRADING	G12P	GEWIRTZ	912820GL5
226		COUPON TRADING	G12P	GEWIRTZ	912820HF7
227		COUPON TRADING	G12P	GEWIRTZ	912820HR1
228		COUPON TRADING	G12P	GEWIRTZ	912820HX8
229		COUPON TRADING	G12P	GEWIRTZ	912820JD0
230		COUPON TRADING	G12P	GEWIRTZ	912820JM0
231		COUPON TRADING	G12P	GEWIRTZ	912820JN8
232		COUPON TRADING	G12P	GEWIRTZ	912820KF3
233		COUPON TRADING	G12P	GEWIRTZ	912820KY2
234		COUPON TRADING	G12P	GEWIRTZ	912820KZ9
235		COUPON TRADING	G12P	GEWIRTZ	912820LH8
236		COUPON TRADING	G12P	GEWIRTZ	912820LZ8
237		COUPON TRADING	G12P	GEWIRTZ	912820MA2
238		COUPON TRADING	G12P	GEWIRTZ	912820MJ3
239		COUPON TRADING	G12P	GEWIRTZ	912820MS3

	F	G	H
192	U S TREASURY NOTE	12/31/12	3.625%
193	U S TREASURY NOTE	01/31/13	2.875%
194	U S TREASURY NOTE	02/15/18	3.500%
195	U S TREASURY NOTE	02/28/13	2.750%
196	U S TREASURY NOTE	03/31/13	2.500%
197	U S TREASURY NOTE	04/30/10	2.125%
198	U S TREASURY NOTE	05/15/18	3.875%
199	W/PRIN STRIP 08-15-15	08/15/15	0.000%
200	W/PRINC STRIP 9.25 2-15-16	02/15/16	0.000%
201	W/PRINC STRIPS 7.5 11-15-16	11/15/16	0.000%
202	W/PRIN STRIP 05-15-17	05/15/17	0.000%
203	W/PRIN STRIP 08-15-17	08/15/17	0.000%
204	W/PRINC STRIP OF 9.125 5-15-18	05/15/18	0.000%
205	W/PRINC STRIP OF 9 11-15-2018	11/15/18	0.000%
206	W/PRINC STRIPS 8.875 02-15-19	02/15/19	0.000%
207	W/PRINC STRIPS 8.75 05-15-20	05/15/20	0.000%
208	W/PRIN STRIP 05-15-21	05/15/21	0.000%
209	W/PRIN STRIP 11-15-21	11/15/21	0.000%
210	W/PRIN STRIP 02-15-23	02/15/23	0.000%
211	W/PRIN STRIP 08-15-25	08/15/25	0.000%
212	W/PRINC STRIPS 08-15-26	08/15/26	0.000%
213	W/PRIN STRIP 02-15-27	02/15/27	0.000%
214	W/PRINC STRIPS 11-15-27	11/15/27	0.000%
215	W/PRIN STRIP 11-15-28	11/15/28	0.000%
216	W/PRINC STRIPS 5/15/30	05/15/30	0.000%
217	W/PRIN STRIP 02-15-36	02/15/36	0.000%
218	W/PRIN STRIP 02-15-37	02/15/37	0.000%
219	U.S. TREASURY BOND	05/15/16	7.250%
220	UNITED STATES TREASURY BONDS R/MD 8.875 02/15/2019	02/15/19	8.875%
221	UNITED STATES TREASURY BONDS R/MD 8.75 05/15/2020	05/15/20	8.750%
222	UNITED STATES TREASURY BONDS R/MD 7.625 02/15/2025	02/15/25	7.625%
223	U.S. TREASURY BOND	02/15/38	4.375%
224	W/PRINC STRIPS 08/15/09	08/15/09	0.000%
225	W/PRINC STRIPS 08/15/11	08/15/11	0.000%
226	W/PRIN STRIP 08-15-12	08/15/12	0.000%
227	W/PRIN STRIP 02-15-13	02/15/13	0.000%
228	W/PRIN STRIP 05-15-13	05/15/13	0.000%
229	W/PRIN STRIP 08-15-08	08/15/08	0.000%
230	W/PRIN STRIP 11-15-08	11/15/08	0.000%
231	W/PRIN STRIP 11-15-13	11/15/13	0.000%
232	W/PRIN STRIP 05-15-14	05/15/14	0.000%
233	W/PRIN STRIP 11-15-09	11/15/09	0.000%
234	W/PRIN STRIP 11-15-14	11/15/14	0.000%
235	W/PRIN STRIP 02-15-10	02/15/10	0.000%
236	W/PRIN STRIP 08-15-08	08/15/08	0.000%
237	W/PRIN STRIP 08-15-10	08/15/10	0.000%
238	W/PRIN STRIP 11-15-10	11/15/10	0.000%
239	W/PRIN STRIP 02-15-09	02/15/09	0.000%

	I	J	K	L	M	N
192	0	0	0			7,960,357
193	0	0	0			59,262,997
194	0	0	0			6,336,722
195	14,871,512	-14,871,512	0			0
196	0	0	0			0
197	17,689,599	-17,689,599	0			0
198	58,587,039	-58,587,039	0			0
199	0	0	0			70,631
200	0	0	0			10,530
201	0	0	0			716
202	2,630,045	-2,630,045	0			0
203	1,069,758	-1,069,758	0			0
204	0	0	0			1,626,852
205	0	0	0			2,252,340
206	0	0	0			2,481,562
207	0	0	0			0
208	0	0	0			180,844
209	0	0	0			0
210	205,009	-205,009	0			0
211	0	0	0			0
212	0	0	0			2,094,947
213	144,046	-144,046	0			0
214	0	0	0			70,923
215	0	0	0			0
216	0	0	0			14,858,540
217	0	0	0			26,367
218	0	0	0			2,324,432
219	499	-499	0			0
220	0	0	0			0
221	0	0	0			91,736,463
222	0	0	0			0
223	16,758,177	-16,758,177	0			0
224	880,466	-880,466	0			0
225	0	0	0			1,017,771
226	0	0	0			15,917
227	0	0	0			41,530
228	0	0	0			60,875
229	0	0	0			536,674
230	0	0	0			203,217
231	0	0	0			120,799
232	0	0	0			23,072
233	0	0	0			259,157
234	0	0	0			80,472
235	0	0	0			82,581
236	0	0	0			16,925
237	0	0	0			12,299
238	0	0	0			793,545
239	0	0	0			126,168

	O	P	Q
192	0	-30,000,000	-68,405,000
193	0	-80,440,000	-65,440,000
194	0	-46,040,000	-46,040,000
195	0	15,000,000	0
196	0	-77,263,000	-107,263,000
197	0	17,760,000	-3,240,000
198	0	58,280,000	58,280,000
199	0	-92,000	-92,000
200	0	-14,000	-14,000
201	0	-1,000	-1,000
202	0	3,789,800	3,789,800
203	0	1,560,000	1,560,000
204	0	-115,000	-2,460,000
205	0	-3,512,000	-3,512,000
206	0	-3,926,000	-3,926,000
207	0	-17,800,000	-800,000
208	0	-325,000	-325,000
209	0	-355,000	-355,000
210	0	404,000	404,000
211	0	-303,000	-303,000
212	0	-4,957,000	-4,957,000
213	0	350,000	350,000
214	0	-178,000	-178,000
215	0	-65,000	-65,000
216	0	-41,678,000	-41,678,000
217	0	-95,000	-95,000
218	0	-8,764,000	-8,764,000
219	0	400	400
220	0	-28,000,000	-28,000,000
221	0	-50,000,000	-70,000,000
222	0	0	0
223	0	17,055,000	17,313,000
224	0	905,000	905,000
225	0	-1,110,000	-1,110,000
226	0	-18,000	-18,000
227	0	-48,000	-48,000
228	0	-71,000	-71,000
229	0	-539,000	-539,000
230	0	-205,000	-205,000
231	0	-144,000	-144,000
232	0	-28,000	-28,000
233	0	-268,000	-268,000
234	0	-100,000	-100,000
235	0	-86,000	-86,000
236	0	-17,000	-17,000
237	0	-13,000	-13,000
238	0	-844,000	-844,000
239	0	-128,000	-128,000

	R	S	T
192	1.687715	1.692539	
193	1.123735	1.138392	
194	1.090726	1.104717	
195	1.730982	1.736056	
196	1.116169	1.130492	
197	1.558640	1.562733	
198	1.215898	1.225333	
199	1.093009	1.100555	
200	0.991283	1.003274	
201	1.138743	1.147561	
202	1.031285	1.043943	
203	1.072184	1.073135	
204	0.996369	1.002624	
205	0.970938	0.982596	
206	1.013633	1.014536	
207	1.343819	1.361511	
208	1.045508	1.061497	
209	1.362559	1.381473	
210	1.070405	1.085728	
211	1.338792	1.353850	
212	1.071278	1.084602	
213	1.332001	1.346234	
214	1.071562	1.084554	
215	1.308424	1.320917	
216	1.058160	1.069819	
217	1.025175	1.025864	
218	1.232330	1.239974	
219	1.003203	1.011864	
220	1.053139	1.064465	
221	1.004180	1.009954	
222	1.053340	1.054148	
223	1.228471	1.236576	
224	1.040947	1.051607	
225	1.005703	1.010554	
226	1.010234	1.013394	
227	1.017422	1.018159	
228	1.083093	1.083997	
229	1.020117	1.037494	
230	1.206228	1.214173	
231	1.015391	1.024718	
232	1.053091	1.064416	
233	1.144341	1.145335	
234	1.018320	1.033525	
235	1.163009	1.169382	
236	1.036578	1.047238	
237	1.041093	1.041877	
238	1.158675	1.165893	
239	1.005156	1.016149	

A	B	C	D	E
240	COUPON TRADING	G12P	GEWIRTZ	912828FF2
241	COUPON TRADING	G12P	GEWIRTZ	912828FQ8
242	COUPON TRADING	G12P	GEWIRTZ	912828FY1
243	COUPON TRADING	G12P	GEWIRTZ	912828GS3
244	COUPON TRADING	G12P	GEWIRTZ	912828HQ6
245	COUPON TRADING	G12P	GEWIRTZ	912828HR4
246	COUPON TRADING	G12P	GEWIRTZ	912828HS2
247	COUPON TRADING	G12P	GEWIRTZ	912828HT0
248	COUPON TRADING	G12P	GEWIRTZ	912828HU7
249	COUPON TRADING	G12P	GEWIRTZ	912828HX1
250	COUPON TRADING	G12P	GEWIRTZ	912828HY9
251	COUPON TRADING	G12P	GEWIRTZ	912828HZ6
252	COUPON TRADING	G12P	GEWIRTZ	912833CU2
253	COUPON TRADING	G12P	GEWIRTZ	912833CV0
254	COUPON TRADING	G12P	GEWIRTZ	912833CY4
255	COUPON TRADING	G12P	GEWIRTZ	912833CZ1
256	COUPON TRADING	G12P	GEWIRTZ	912833DA5
257	COUPON TRADING	G12P	GEWIRTZ	912833DH0
258	COUPON TRADING	G12P	GEWIRTZ	912833GE4
259	COUPON TRADING	G12P	GEWIRTZ	912833JY7
260	COUPON TRADING	G12P	GEWIRTZ	912833KN9
261	COUPON TRADING	G12P	GEWIRTZ	912833KU3
262	COUPON TRADING	G12P	GEWIRTZ	912833LF5
263	COUPON TRADING	G12P	GEWIRTZ	912833LH1
264	COUPON TRADING	G12P	GEWIRTZ	912833LJ7
265	COUPON TRADING	G12P	GEWIRTZ	912833LK4
266	COUPON TRADING	G12P	GEWIRTZ	912833LL2
267	COUPON TRADING	G12P	GEWIRTZ	912833LN8
268	COUPON TRADING	G12P	GEWIRTZ	912833LP3
269	COUPON TRADING	G12P	GEWIRTZ	912833LQ1
270	COUPON TRADING	G12P	GEWIRTZ	912833LU2
271	COUPON TRADING	G12P	GEWIRTZ	912833LV0
272	COUPON TRADING	G12P	GEWIRTZ	912833LX6
273	COUPON TRADING	G12P	GEWIRTZ	912833LY4
274	COUPON TRADING	G12P	GEWIRTZ	912833LZ1
275	COUPON TRADING	G12P	GEWIRTZ	912833PA2
276	COUPON TRADING	G12P	GEWIRTZ	912833PB0
277	COUPON TRADING	G12P	GEWIRTZ	912833PC8
278	COUPON TRADING	G12P	GEWIRTZ	912833PD6
279	COUPON TRADING	G12P	GEWIRTZ	912833QB9
280	COUPON TRADING	G12P	GEWIRTZ	912833RZ5
281	COUPON TRADING	G12P	GEWIRTZ	912833WQ9
282	COUPON TRADING	G12P	GEWIRTZ	912833WR7
283	COUPON TRADING	G12P	GEWIRTZ	912833XS4
284	COUPON TRADING	G12P	GEWIRTZ	912833XT2
285	COUPON TRADING	G12P	GEWIRTZ	912833XU9
286	COUPON TRADING	G12V	GEWIRTZ	912810PW2
287	COUPON TRADING	G14B	TIM BAER	912810DW5

	F	G	H
240	U S TREASURY NOTE	05/15/16	5.125%
241	U S TREASURY NOTE	08/15/16	4.875%
242	U S TREASURY NOTE	11/15/16	4.625%
243	U S TREASURY NOTE	05/15/17	4.500%
244	U S TREASURY NOTE	01/31/13	2.875%
245	U S TREASURY NOTE	02/15/18	3.500%
246	U S TREASURY NOTE	02/28/10	2.000%
247	U S TREASURY NOTE	02/28/13	2.750%
248	U S TREASURY NOTE	03/31/10	1.750%
249	U S TREASURY NOTE	04/30/10	2.125%
250	U S TREASURY NOTE        SERIES K-2013	04/30/13	3.125%
251	U S TREASURY NOTE	05/15/18	3.875%
252	TINT 08-15-08	08/15/08	0.000%
253	TINT 02-15-09	02/15/09	0.000%
254	TINT 08-15-10	08/15/10	0.000%
255	TINT 02-15-11	02/15/11	0.000%
256	TINT 08-15-11	08/15/11	0.000%
257	TINT 02-15-15	02/15/15	0.000%
258	TINT 05-15-2009	05/15/09	0.000%
259	TINT 05-15-12	05/15/12	0.000%
260	TINT 08-15-17	08/15/17	0.000%
261	TINT 02-15-19	02/15/19	0.000%
262	TINT 11-15-2021	11/15/21	0.000%
263	TINT 05-15-22	05/15/22	0.000%
264	TINT 08-15-22	08/15/22	0.000%
265	TINT 11-15-22	11/15/22	0.000%
266	TINT 02-15-23	02/15/23	0.000%
267	TINT 5-15-23	05/15/23	0.000%
268	TINT 11-15-23	11/15/23	0.000%
269	TINT 02-15-24	02/15/24	0.000%
270	TINT 02-15-25	02/15/25	0.000%
271	TINT 05-15-25	05/15/25	0.000%
272	TINT 11-15-25	11/15/25	0.000%
273	TINT 02-15-26	02/15/26	0.000%
274	TINT 05-15-26	05/15/26	0.000%
275	TINT 08-15-26	08/15/26	0.000%
276	TINT 11-15-26	11/15/26	0.000%
277	TINT 02-15-27	02/15/27	0.000%
278	TINT 05-15-27	05/15/27	0.000%
279	TINT 11-15-27	11/15/27	0.000%
280	TINT 08/15/28	08/15/28	0.000%
281	TINT 05-15-28	05/15/28	0.000%
282	TINT 11-15-28	11/15/28	0.000%
283	TINT 5-15-29	05/15/29	0.000%
284	TINT 11-15-29	11/15/29	0.000%
285	TINT 5-15-30	05/15/30	0.000%
286	U.S. TREASURY BOND	02/15/38	4.375%
287	U.S. TREASURY BOND	05/15/16	7.250%

	I	J	K	L	M	N
240	0	0	0			0
241	10,963,346	-10,963,346	0			0
242	0	0	0			0
243	0	0	0			736,895
244	0	0	0			41,657,975
245	0	0	0			2,927,637
246	0	0	0			0
247	0	0	0			47,213,533
248	0	0	0			2,876,916
249	0	0	0			0
250	0	0	0			0
251	384,013	-384,013	0			0
252	0	0	0			493,515
253	0	0	0			166,319
254	2,379,534	-2,379,534	0			0
255	0	0	0			747,824
256	311,961	-311,961	0			0
257	0	0	0			0
258	6,242,577	-6,242,577	0			0
259	13,088,102	-13,088,102	0			0
260	0	0	0			0
261	1,393,427	-1,393,427	0			0
262	0	0	0			687,352
263	0	0	0			634,386
264	0	0	0			188,021
265	0	0	0			740,277
266	0	0	0			650,134
267	0	0	0			1,055,336
268	0	0	0			599,762
269	0	0	0			0
270	0	0	0			863,485
271	0	0	0			379,526
272	0	0	0			607,793
273	0	0	0			113,112
274	0	0	0			32,721
275	2,903,751	-2,903,751	0			0
276	0	0	0			464,890
277	54,825	-54,825	0			0
278	0	0	0			556,446
279	0	0	0			549,481
280	0	0	0			225
281	0	0	0			0
282	0	0	0			0
283	0	0	0			150,575
284	0	0	0			182,317
285	0	0	0			58,992
286	0	0	0			27,438,208
287	46,125	-46,125	0			0

	O	P	Q
240	0	-5,000,000	-5,000,000
241	0	10,000,000	10,000,000
242	0	-15,000,000	-15,000,000
243	0	-18,988,000	-18,988,000
244	0	-46,000,000	-46,000,000
245	0	-21,271,000	-21,271,000
246	0	-30,000,000	-30,000,000
247	0	-50,000,000	-50,000,000
248	0	-22,000,000	-22,000,000
249	0	-14,293,000	-14,293,000
250	0	-1,081,000	-1,081,000
251	0	382,000	-1,618,000
252	0	-610,049	-495,674
253	0	-283,116	-168,741
254	0	2,511,700	2,626,075
255	0	-918,826	-804,451
256	0	340,549	454,924
257	0	-68,763	45,612
258	0	6,373,951	7,223,951
259	0	14,645,439	15,520,439
260	0	-9,884,511	-9,770,136
261	0	2,210,059	2,324,434
262	0	-1,271,575	-1,271,575
263	0	-1,207,255	-1,207,255
264	0	-476,694	-362,319
265	0	-1,446,255	-1,446,255
266	0	-1,402,504	-1,288,129
267	0	-2,114,665	-2,114,665
268	0	-1,234,665	-1,234,665
269	0	-93,563	20,812
270	0	-2,009,563	-1,895,188
271	0	-845,852	-845,852
272	0	-1,392,852	-1,392,852
273	0	-262,653	-262,653
274	0	-76,852	-76,852
275	0	6,905,077	6,905,077
276	0	-1,118,852	-1,118,852
277	0	133,849	133,849
278	0	-1,371,412	-1,371,412
279	0	-1,388,412	-1,388,412
280	0	-589	-589
281	0	-1,233,341	-1,233,341
282	0	-1,644,341	-1,644,341
283	0	-406,688	-406,688
284	0	-503,688	-503,688
285	0	-166,688	-166,688
286	0	-61,350,000	-61,350,000
287	0	37,000	37,000

	R	S	T
240	1.047399	1.058725	
241	1.042651	1.046948	
242	1.011836	1.012668	
243	1.062845	1.063701	
244	1.045806	1.064812	
245	1.045274	1.060219	
246	1.144716	1.152261	
247	1.061826	1.073818	
248	1.049865	1.060015	
249	1.057606	1.064355	
250	1.140761	1.143337	
251	1.062383	1.065297	
252	1.026914	1.027841	
253	1.102035	1.103010	
254	1.000625	1.023801	
255	1.062634	1.085810	
256	1.003672	1.023806	
257	1.070679	1.090813	
258	1.167924	1.177194	
259	1.006133	1.021517	
260	1.064090	1.079090	
261	1.032109	1.045101	
262	1.083344	1.096335	
263	1.007969	1.018964	
264	1.057215	1.067646	
265	1.009961	1.016532	
266	1.013125	1.016039	
267	1.059659	1.062423	
268	1.034219	1.035099	
269	1.065325	1.066205	
270	1.014883	1.036871	
271	1.056533	1.077926	
272	1.017305	1.035965	
273	1.061923	1.080092	
274	1.159663	1.168481	
275	1.020430	1.035430	
276	1.066125	1.080740	
277	1.041168	1.053826	
278	1.063803	1.076128	
279	1.021250	1.031963	
280	1.062615	1.073047	
281	1.021172	1.027565	
282	1.058107	1.064500	
283	1.113109	1.115231	
284	1.023086	1.025776	
285	1.058685	1.061376	
286	1.040550	1.041406	
287	1.053598	1.054454	

A	B	C	D	E
288	COUPON TRADING	G14B	TIM BAER	912810ET1
289	COUPON TRADING	G14B	TIM BAER	912810EX2
290	COUPON TRADING	G14B	TIM BAER	912810EZ7
291	COUPON TRADING	G14B	TIM BAER	912810FB9
292	COUPON TRADING	G14B	TIM BAER	912810FD5
293	COUPON TRADING	G14B	TIM BAER	912810FE3
294	COUPON TRADING	G14B	TIM BAER	912810FG8
295	COUPON TRADING	G14B	TIM BAER	912810FP8
296	COUPON TRADING	G14B	TIM BAER	912810FQ6
297	COUPON TRADING	G14B	TIM BAER	912810FR4
298	COUPON TRADING	G14B	TIM BAER	912810FS2
299	COUPON TRADING	G14B	TIM BAER	912810FT0
300	COUPON TRADING	G14B	TIM BAER	912810PS1
301	COUPON TRADING	G14B	TIM BAER	912810PT9
302	COUPON TRADING	G14B	TIM BAER	912810PU6
303	COUPON TRADING	G14B	TIM BAER	912810PV4
304	COUPON TRADING	G14B	TIM BAER	912810PW2
305	COUPON TRADING	G14B	TIM BAER	9128274V1
306	COUPON TRADING	G14B	TIM BAER	9128275N8
307	COUPON TRADING	G14B	TIM BAER	9128275W8
308	COUPON TRADING	G14B	TIM BAER	9128276J6
309	COUPON TRADING	G14B	TIM BAER	9128277J5
310	COUPON TRADING	G14B	TIM BAER	912828AJ9
311	COUPON TRADING	G14B	TIM BAER	912828BA7
312	COUPON TRADING	G14B	TIM BAER	912828BD1
313	COUPON TRADING	G14B	TIM BAER	912828BG4
314	COUPON TRADING	G14B	TIM BAER	912828BH2
315	COUPON TRADING	G14B	TIM BAER	912828BK5
316	COUPON TRADING	G14B	TIM BAER	912828BR0
317	COUPON TRADING	G14B	TIM BAER	912828BW9
318	COUPON TRADING	G14B	TIM BAER	912828CA6
319	COUPON TRADING	G14B	TIM BAER	912828CC2
320	COUPON TRADING	G14B	TIM BAER	912828CE8
321	COUPON TRADING	G14B	TIM BAER	912828CH1
322	COUPON TRADING	G14B	TIM BAER	912828CJ7
323	COUPON TRADING	G14B	TIM BAER	912828CL2
324	COUPON TRADING	G14B	TIM BAER	912828CS7
325	COUPON TRADING	G14B	TIM BAER	912828CT5
326	COUPON TRADING	G14B	TIM BAER	912828DE7
327	COUPON TRADING	G14B	TIM BAER	912828DH0
328	COUPON TRADING	G14B	TIM BAER	912828DM9
329	COUPON TRADING	G14B	TIM BAER	912828DV9
330	COUPON TRADING	G14B	TIM BAER	912828EC0
331	COUPON TRADING	G14B	TIM BAER	912828EE6
332	COUPON TRADING	G14B	TIM BAER	912828EJ5
333	COUPON TRADING	G14B	TIM BAER	912828EN6
334	COUPON TRADING	G14B	TIM BAER	912828EQ9
335	COUPON TRADING	G14B	TIM BAER	912828ES5

	F	G	H
288	UNITED STATES TREASURY BONDS R/MD 7.625 02/15/2025	02/15/25	7.625%
289	UNITED STATES TREASURY BONDS R/MD 6.75 08/15/2026	08/15/26	6.750%
290	U.S. TREASURY BOND	02/15/27	6.625%
291	UNITED STATES TREASURY BONDS R/MD 6.125 11/15/2027	11/15/27	6.125%
292	US TREAS INFLATION INDEX	04/15/28	3.625%
293	UNITED STATES TREASURY BONDS R/MD 5.50 08/15/2028	08/15/28	5.500%
294	UNITED STATES TREASURY BONDS R/MD 5.25 02/15/2029	02/15/29	5.250%
295	UNITED STATES TREASURY BONDS R/MD 5.375 02/15/2031	02/15/31	5.375%
296	UNITED STATES TREASURY BOND INFLATION INDEXED R/MD 3.375 04/15/2032	04/15/32	3.375%
297	US TREAS INFLATION INDEX	01/15/25	2.375%
298	US TREAS INFLATION INDEX NOTE	01/15/26	2.000%
299	U S TREASURY BOND	02/15/36	4.500%
300	US TREAS INFLATION INDEX NOTE	01/15/27	2.375%
301	U.S. TREASURY BOND	02/15/37	4.750%
302	U S TREASURY BOND	05/15/37	5.000%
303	US TREAS INFLATION INDEX BOND	01/15/28	1.750%
304	U.S. TREASURY BOND	02/15/38	4.375%
305	UNITED STATES TREASURY NOTES R/MD 4.75 11/15/2008	11/15/08	4.750%
306	UNITED STATES TREASURY NOTES R/MD 6.00 08/15/2009	08/15/09	6.000%
307	US TREAS INFLATION INDEX NOTE	01/15/10	4.250%
308	UNITED STATES TREASURY NOTE R/MD 5.75 08/15/2010	08/15/10	5.750%
309	US TREAS INFLATION INDEX NOTE	01/15/12	3.375%
310	U S TREASURY NOTE	08/15/12	4.375%
311	U S TREASURY NOTE	05/15/13	3.625%
312	US TREAS INFLATION INDEX NOTE	07/15/13	1.875%
313	U S TREASURY NOTE	08/15/08	3.250%
314	U S TREASURY NOTE	08/15/13	4.250%
315	U S TREASURY NOTE	09/15/08	3.125%
316	U S TREASURY NOTE	11/15/13	4.250%
317	US TREAS INFLATION INDEX NOTE	01/15/14	2.000%
318	U S TREASURY NOTE	02/15/14	4.000%
319	U S TREASURY NOTE	03/15/09	2.625%
320	U S TREASURY NOTE	04/15/09	3.125%
321	U S TREASURY NOTE	05/15/09	3.875%
322	U S TREASURY NOTE	05/15/14	4.750%
323	U S TREASURY NOTE	06/15/09	4.000%
324	U S TREASURY NOTE	08/15/09	3.500%
325	U S TREASURY NOTE	08/15/14	4.250%
326	U S TREASURY NOTE	12/15/09	3.500%
327	US TREAS INFLATION INDEX NOTE	01/15/15	1.625%
328	U S TREASURY NOTE	02/15/15	4.000%
329	U S TREASURY NOTE	05/15/15	4.125%
330	U S TREASURY NOTE	08/15/08	4.125%
331	U S TREASURY NOTE	08/15/15	4.250%
332	U S TREASURY NOTE	10/15/10	4.250%
333	U S TREASURY NOTE	11/15/15	4.500%
334	U S TREASURY NOTE	12/15/10	4.375%
335	U S TREASURY NOTE	01/15/11	4.250%

	I	J	K	L	M	N
288	0	0	0			139,361
289	16,827	-16,827	0			0
290	0	0	0			0
291	62,386,397	-62,386,397	0			0
292	0	0	0			0
293	0	0	0			0
294	0	0	0			1,846,641
295	0	0	0			0
296	0	0	0			15,338,591
297	0	0	0			0
298	0	0	0			0
299	0	0	0			3,819,987
300	0	0	0			0
301	0	0	0			606,465
302	580,566	-580,566	0			0
303	0	0	0			0
304	7,056,023	-7,056,023	0			0
305	0	0	0			0
306	0	0	0			0
307	0	0	0			0
308	0	0	0			0
309	0	0	0			24,500,108
310	0	0	0			0
311	0	0	0			0
312	0	0	0			0
313	0	0	0			97,941
314	0	0	0			0
315	0	0	0			454,009
316	0	0	0			236,423
317	0	0	0			0
318	18,346,330	-18,346,330	0			0
319	0	0	0			5,393,883
320	0	0	0			0
321	0	0	0			3,223,197
322	0	0	0			19,058
323	985,620	-985,620	0			0
324	0	0	0			0
325	691,871	-691,871	0			0
326	0	0	0			179,749
327	0	0	0			0
328	0	0	0			299,754
329	69,806	-69,806	0			0
330	0	0	0			144,293
331	0	0	0			0
332	0	0	0			0
333	0	0	0			232,379
334	0	0	0			0
335	0	0	0			101,315

	O	P	Q
288	0	-100,000	-100,000
289	0	13,000	13,000
290	0	-39,367,000	-39,367,000
291	0	51,741,000	46,241,000
292	0	-2,980,000	-2,980,000
293	0	-9,435,000	-9,435,000
294	0	-1,700,000	-1,700,000
295	0	-100,000	-100,000
296	0	-11,583,000	-11,583,000
297	0	-21,693,000	-33,753,000
298	0	-42,045,000	-5,445,000
299	0	-4,681,000	-4,681,000
300	0	-44,696,000	-47,696,000
301	0	-632,000	-632,000
302	0	541,000	541,000
303	0	-1,123,000	3,727,000
304	0	7,181,000	181,000
305	0	-35,000	-35,000
306	0	-54,000	-54,000
307	0	-11,585,000	-11,585,000
308	0	-1,911,000	-1,911,000
309	0	-57,959,000	-57,959,000
310	0	-6,256,000	-6,256,000
311	0	-955,000	-955,000
312	0	-33,117,000	-32,957,000
313	0	-100,000	-100,000
314	0	-16,092,000	-16,092,000
315	0	-468,000	-468,000
316	0	-270,000	-270,000
317	0	-11,964,000	-11,964,000
318	0	17,446,000	17,446,000
319	0	-5,923,000	-5,923,000
320	0	-130,000	-130,000
321	0	-5,000,000	-5,000,000
322	0	-20,000	-20,000
323	0	950,000	950,000
324	0	-4,000,000	-4,000,000
325	0	650,000	650,000
326	0	-175,000	-175,000
327	0	-20,895,000	-20,915,000
328	0	-700,000	-700,000
329	0	67,000	67,000
330	0	-150,000	-150,000
331	0	-355,000	-355,000
332	0	-15,000	-15,000
333	0	-275,000	-275,000
334	0	-100,000	-100,000
335	0	-100,000	-100,000

	R	S	T
288	1.028008	1.051184	
289	1.068598	1.091180	
290	1.029687	1.048839	
291	1.073893	1.093045	
292	1.152044	1.161527	
293	1.028516	1.042746	
294	1.065144	1.079374	
295	1.071824	1.084482	
296	1.022070	1.031092	
297	1.045715	1.055019	
298	1.022969	1.028652	
299	1.051614	1.057653	
300	1.036292	1.038609	
301	1.033581	1.034389	
302	1.012031	1.026888	
303	1.014294	1.030339	
304	1.014414	1.027182	
305	1.025257	1.039498	
306	1.049046	1.054854	
307	0.996328	1.002867	
308	0.991776	1.000622	
309	0.973710	0.983037	
310	0.993406	0.997917	
311	0.985232	0.991434	
312	0.988426	0.990913	
313	0.973545	0.977097	
314	1.008479	1.009115	
315	0.994766	0.996036	
316	1.001953	1.003821	
317	1.004531	1.005268	
318	1.023130	1.055108	
319	1.106754	1.109274	
320	1.123006	1.156317	
321	1.135871	1.138106	
322	1.450008	1.478322	
323	1.412784	1.414662	
324	1.380764	1.405414	
325	1.245249	1.246628	
326	1.266735	1.268162	
327	1.366918	1.368582	
328	1.382659	1.406309	
329	1.424014	1.425750	
330	1.422371	1.424083	
331	1.415422	1.439072	
332	1.356095	1.377747	
333	1.398476	1.421127	
334	1.426694	1.428358	
335	1.429918	1.453235	

	A	B	C	D	E
336		COUPON TRADING	G14B	TIM BAER	912828EW6
337		COUPON TRADING	G14B	TIM BAER	912828EX4
338		COUPON TRADING	G14B	TIM BAER	912828FA3
339		COUPON TRADING	G14B	TIM BAER	912828FB1
340		COUPON TRADING	G14B	TIM BAER	912828FD7
341		COUPON TRADING	G14B	TIM BAER	912828FF2
342		COUPON TRADING	G14B	TIM BAER	912828FG0
343		COUPON TRADING	G14B	TIM BAER	912828FH8
344		COUPON TRADING	G14B	TIM BAER	912828FJ4
345		COUPON TRADING	G14B	TIM BAER	912828FM7
346		COUPON TRADING	G14B	TIM BAER	912828FP0
347		COUPON TRADING	G14B	TIM BAER	912828FQ8
348		COUPON TRADING	G14B	TIM BAER	912828FR6
349		COUPON TRADING	G14B	TIM BAER	912828FT2
350		COUPON TRADING	G14B	TIM BAER	912828FV7
351		COUPON TRADING	G14B	TIM BAER	912828FW5
352		COUPON TRADING	G14B	TIM BAER	912828FX3
353		COUPON TRADING	G14B	TIM BAER	912828FY1
354		COUPON TRADING	G14B	TIM BAER	912828FZ8
355		COUPON TRADING	G14B	TIM BAER	912828GA2
356		COUPON TRADING	G14B	TIM BAER	912828GB0
357		COUPON TRADING	G14B	TIM BAER	912828GC8
358		COUPON TRADING	G14B	TIM BAER	912828GD6
359		COUPON TRADING	G14B	TIM BAER	912828GE4
360		COUPON TRADING	G14B	TIM BAER	912828GF1
361		COUPON TRADING	G14B	TIM BAER	912828GG9
362		COUPON TRADING	G14B	TIM BAER	912828GH7
363		COUPON TRADING	G14B	TIM BAER	912828GJ3
364		COUPON TRADING	G14B	TIM BAER	912828GK0
365		COUPON TRADING	G14B	TIM BAER	912828GL8
366		COUPON TRADING	G14B	TIM BAER	912828GM6
367		COUPON TRADING	G14B	TIM BAER	912828GP9
368		COUPON TRADING	G14B	TIM BAER	912828GQ7
369		COUPON TRADING	G14B	TIM BAER	912828GR5
370		COUPON TRADING	G14B	TIM BAER	912828GS3
371		COUPON TRADING	G14B	TIM BAER	912828GT1
372		COUPON TRADING	G14B	TIM BAER	912828GU8
373		COUPON TRADING	G14B	TIM BAER	912828GV6
374		COUPON TRADING	G14B	TIM BAER	912828GW4
375		COUPON TRADING	G14B	TIM BAER	912828GX2
376		COUPON TRADING	G14B	TIM BAER	912828GY0
377		COUPON TRADING	G14B	TIM BAER	912828GZ7
378		COUPON TRADING	G14B	TIM BAER	912828HA1
379		COUPON TRADING	G14B	TIM BAER	912828HC7
380		COUPON TRADING	G14B	TIM BAER	912828HD5
381		COUPON TRADING	G14B	TIM BAER	912828HE3
382		COUPON TRADING	G14B	TIM BAER	912828HG8
383		COUPON TRADING	G14B	TIM BAER	912828HH6

	F	G	H
336	U S TREASURY NOTE	02/15/16	4.500%
337	U S TREASURY NOTE	02/28/11	4.500%
338	U S TREASURY NOTE	03/31/11	4.750%
339	US TREAS INFLATION INDEX NOTE	04/15/11	2.375%
340	U S TREASURY NOTE	04/30/11	4.875%
341	U S TREASURY NOTE	05/15/16	5.125%
342	U S TREASURY NOTE	05/31/08	4.875%
343	U S TREASURY NOTE	05/31/11	4.875%
344	U S TREASURY NOTE	06/30/08	5.125%
345	U S TREASURY NOTE	07/31/08	5.000%
346	U S TREASURY NOTE	08/15/09	4.875%
347	U S TREASURY NOTE	08/15/16	4.875%
348	U S TREASURY NOTE	08/31/08	4.875%
349	U S TREASURY NOTE	09/30/08	4.625%
350	U S TREASURY NOTE	10/31/08	4.875%
351	U S TREASURY NOTE	10/31/11	4.625%
352	U S TREASURY NOTE	11/15/09	4.625%
353	U S TREASURY NOTE	11/15/16	4.625%
354	U S TREASURY NOTE	11/30/08	4.625%
355	U S TREASURY NOTE	11/30/11	4.500%
356	U S TREASURY NOTE	12/31/08	4.750%
357	U S TREASURY NOTE	12/31/11	4.625%
358	US TREAS INFLATION INDEX NOTE	01/15/17	2.375%
359	U S TREASURY NOTE	01/31/09	4.875%
360	U S TREASURY NOTE	01/31/12	4.750%
361	U S TREASURY NOTE	02/15/10	4.750%
362	U S TREASURY NOTE	02/15/17	4.625%
363	U S TREASURY NOTE	02/28/09	4.750%
364	U S TREASURY NOTE	02/29/12	4.625%
365	U S TREASURY NOTE	03/31/09	4.500%
366	U S TREASURY NOTE	03/31/12	4.500%
367	U S TREASURY NOTE	04/30/09	4.500%
368	U S TREASURY NOTE	04/30/12	4.500%
369	U S TREASURY NOTE	05/15/10	4.500%
370	U S TREASURY NOTE	05/15/17	4.500%
371	U S TREASURY NOTE	05/31/09	4.875%
372	U S TREASURY NOTE	05/31/12	4.750%
373	U S TREASURY NOTE	06/30/09	4.875%
374	U S TREASURY NOTE	06/30/12	4.875%
375	US TREAS INFLATION INDEX NOTE	07/15/17	2.625%
376	U S TREASURY NOTE	07/31/09	4.625%
377	U S TREASURY NOTE	07/31/12	4.625%
378	U S TREASURY NOTE	08/15/17	4.750%
379	U S TREASURY NOTE	08/31/12	4.125%
380	U S TREASURY NOTE	09/30/09	4.000%
381	U S TREASURY NOTE	09/30/12	4.250%
382	U S TREASURY NOTE	10/31/12	3.875%
383	U S TREASURY NOTE	11/15/17	4.250%

	I	J	K	L	M	N
336	0	0	0			5,362
337	21,826,766	-21,826,766	0			0
338	0	0	0			15,335,008
339	0	0	0			0
340	0	0	0			114,031,607
341	26,390,611	-26,390,611	0			0
342	0	0	0			0
343	6,515	-6,515	0			0
344	0	0	0			248,032
345	0	0	0			0
346	34,488	-34,488	0			0
347	0	0	0			0
348	0	0	0			322,517
349	25,413	-25,413	0			0
350	0	0	0			0
351	0	0	0			0
352	462,689	-462,689	0			0
353	385,966	-385,966	0			0
354	0	0	0			0
355	0	0	0			82,873
356	595,680	-595,680	0			0
357	0	0	0			0
358	0	0	0			0
359	0	0	0			0
360	0	0	0			0
361	472,114	-472,114	0			0
362	0	0	0			0
363	0	0	0			160,573
364	0	0	0			6,233,931
365	1,186,838	-1,186,838	0			0
366	0	0	0			5,971,775
367	0	0	0			0
368	0	0	0			36,803,493
369	1,523,577	-1,523,577	0			0
370	0	0	0			5,123
371	11,563	-11,563	0			0
372	0	0	0			0
373	0	0	0			108,260
374	5,465	-5,465	0			0
375	0	0	0			0
376	52,137	-52,137	0			0
377	4,825,883	-4,825,883	0			0
378	375,231	-375,231	0			0
379	398,797	-398,797	0			0
380	0	0	0			257,163
381	0	0	0			330,525
382	321,969	-321,969	0			0
383	2,469,088	-2,469,088	0			0

	O	P	Q
336	0	-5,000	-5,000
337	0	20,591,000	20,591,000
338	0	-17,400,000	-17,400,000
339	0	-48,633,000	51,367,000
340	0	-107,500,000	-107,500,000
341	0	23,926,000	23,926,000
342	0	-50,000	-50,000
343	0	6,000	6,000
344	0	-271,000	-271,000
345	0	-290,000	-290,000
346	0	33,000	33,000
347	0	-916,000	-916,000
348	0	-480,000	-480,000
349	0	25,000	25,000
350	0	-5,000,000	-5,000,000
351	0	-100,000	-100,000
352	0	447,000	447,000
353	0	362,000	362,000
354	0	-100,000	-100,000
355	0	-100,000	-100,000
356	0	575,000	575,000
357	0	-55,000	-55,000
358	0	-22,008,000	-22,008,000
359	0	-56,000	-56,000
360	0	-23,000	-23,000
361	0	448,000	448,000
362	0	-500,000	-500,000
363	0	-157,000	-157,000
364	0	-6,107,000	-6,107,000
365	0	1,155,000	1,155,000
366	0	-5,750,000	-5,750,000
367	0	-584,000	-584,000
368	0	-140,388,000	-41,788,000
369	0	1,463,000	1,463,000
370	0	-132,000	-132,000
371	0	11,000	11,000
372	0	-2,645,000	-2,645,000
373	0	-105,000	-105,000
374	0	5,000	5,000
375	0	-10,595,000	-35,595,000
376	0	50,000	50,000
377	0	4,471,000	4,471,000
378	0	346,000	346,000
379	0	378,000	378,000
380	0	-250,000	-250,000
381	0	-1,081,000	-1,081,000
382	0	310,000	310,000
383	0	2,387,000	2,387,000

	R	S	T
336	1.351548	1.372534	
337	1.381004	1.382549	
338	1.384465	1.406117	
339	1.374943	1.376465	
340	1.303942	1.323262	
341	1.347647	1.349098	
342	1.294914	1.313901	
343	1.202797	1.219452	
344	1.357070	1.358496	
345	1.285446	1.303767	
346	1.179617	1.195606	
347	1.276380	1.294368	
348	1.247353	1.248589	
349	1.263073	1.280728	
350	1.234545	1.251534	
351	1.204579	1.205744	
352	1.123735	1.138392	
353	1.091226	1.092225	
354	1.090726	1.104717	
355	1.212169	1.228491	
356	1.236929	1.238118	
357	1.116169	1.130492	
358	0.991283	1.003275	
359	1.031285	1.043943	
360	1.072184	1.073135	
361	0.970938	0.982596	
362	1.013633	1.014536	
363	1.045508	1.061497	
364	1.069297	1.086618	
365	1.070405	1.085728	
366	1.063393	1.076717	
367	1.071278	1.084602	
368	1.071562	1.084554	
369	1.058160	1.069819	
370	1.044182	1.044943	
371	1.035927	1.046253	
372	1.025175	1.025864	
373	1.003203	1.011864	
374	1.053139	1.064465	
375	1.004180	1.009954	
376	1.005508	1.008667	
377	1.007383	1.008024	
378	1.053340	1.054148	
379	1.008984	1.023646	
380	1.009414	1.020843	
381	1.007773	1.015779	
382	1.040947	1.051607	
383	1.005703	1.010554	

A	B	C	D	E
384	COUPON TRADING	G14B	TIM BAER	912828HK9
385	COUPON TRADING	G14B	TIM BAER	912828HL7
386	COUPON TRADING	G14B	TIM BAER	912828HM5
387	COUPON TRADING	G14B	TIM BAER	912828HN3
388	COUPON TRADING	G14B	TIM BAER	912828HP8
389	COUPON TRADING	G14B	TIM BAER	912828HQ6
390	COUPON TRADING	G14B	TIM BAER	912828HR4
391	COUPON TRADING	G14B	TIM BAER	912828HS2
392	COUPON TRADING	G14B	TIM BAER	912828HT0
393	COUPON TRADING	G14B	TIM BAER	912828HU7
394	COUPON TRADING	G14B	TIM BAER	912828HV5
395	COUPON TRADING	G14B	TIM BAER	912828HX1
396	COUPON TRADING	G14B	TIM BAER	912828HZ6
397	COUPON TRADING	G16G	MONAGHAN	912810DL9
398	COUPON TRADING	G16G	MONAGHAN	912810DN5
399	COUPON TRADING	G16G	MONAGHAN	912810DT2
400	COUPON TRADING	G16G	MONAGHAN	912810DW5
401	COUPON TRADING	G16G	MONAGHAN	912810DZ8
402	COUPON TRADING	G16G	MONAGHAN	912810EB0
403	COUPON TRADING	G16G	MONAGHAN	912810EC8
404	COUPON TRADING	G16G	MONAGHAN	912810ED6
405	COUPON TRADING	G16G	MONAGHAN	912810EE4
406	COUPON TRADING	G16G	MONAGHAN	912810EF1
407	COUPON TRADING	G16G	MONAGHAN	912810EG9
408	COUPON TRADING	G16G	MONAGHAN	912810EH7
409	COUPON TRADING	G16G	MONAGHAN	912810EJ3
410	COUPON TRADING	G16G	MONAGHAN	912810EL8
411	COUPON TRADING	G16G	MONAGHAN	912810EQ7
412	COUPON TRADING	G16G	MONAGHAN	912810EV6
413	COUPON TRADING	G16G	MONAGHAN	912810EX2
414	COUPON TRADING	G16G	MONAGHAN	912810EZ7
415	COUPON TRADING	G16G	MONAGHAN	912810FB9
416	COUPON TRADING	G16G	MONAGHAN	912810FF0
417	COUPON TRADING	G16G	MONAGHAN	912810FG8
418	COUPON TRADING	G16G	MONAGHAN	912810FJ2
419	COUPON TRADING	G16G	MONAGHAN	912810FP8
420	COUPON TRADING	G16G	MONAGHAN	912810FT0
421	COUPON TRADING	G16G	MONAGHAN	912810PT9
422	COUPON TRADING	G16G	MONAGHAN	912810PU6
423	COUPON TRADING	G16G	MONAGHAN	912810PW2
424	COUPON TRADING	G16G	MONAGHAN	9128275N8
425	COUPON TRADING	G16G	MONAGHAN	9128276J6
426	COUPON TRADING	G16G	MONAGHAN	912828AJ9
427	COUPON TRADING	G16G	MONAGHAN	912828AP5
428	COUPON TRADING	G16G	MONAGHAN	912828AU4
429	COUPON TRADING	G16G	MONAGHAN	912828BA7
430	COUPON TRADING	G16G	MONAGHAN	912828BG4
431	COUPON TRADING	G16G	MONAGHAN	912828BH2

	F	G	H
384	U S TREASURY NOTE	11/30/12	3.375%
385	U S TREASURY NOTE	12/31/09	3.250%
386	U S TREASURY NOTE	12/31/12	3.625%
387	US TREAS INFLATION INDEX NOTE	01/15/18	1.625%
388	U S TREASURY NOTE	01/31/10	2.125%
389	U S TREASURY NOTE	01/31/13	2.875%
390	U S TREASURY NOTE	02/15/18	3.500%
391	U S TREASURY NOTE	02/28/10	2.000%
392	U S TREASURY NOTE	02/28/13	2.750%
393	U S TREASURY NOTE	03/31/10	1.750%
394	U S TREASURY NOTE	03/31/13	2.500%
395	U S TREASURY NOTE	04/30/10	2.125%
396	U S TREASURY NOTE	05/15/18	3.875%
397	U.S. TREASURY BOND        CALLABLE 08-15-09	08/15/14	12.500%
398	U.S. TREASURY BOND	11/15/14	11.750%
399	U.S. TREASURY BOND	11/15/15	9.875%
400	U.S. TREASURY BOND	05/15/16	7.250%
401	UNITED STATES TREASURY BONDS R/M/D 8.875    08/15/2017	08/15/17	8.875%
402	UNITED STATES TREASURY BONDS R/M/D 9.00     11/15/2018	11/15/18	9.000%
403	UNITED STATES TREASURY BONDS R/M/D 8.875    02/15/2019	02/15/19	8.875%
404	UNITED STATES TREASURY BONDS R/M/D 8.125    08/15/2019	08/15/19	8.125%
405	UNITED STATES TREASURY BONDS R/M/D 8.50     02/15/2020	02/15/20	8.500%
406	UNITED STATES TREASURY BONDS R/M/D 8.75     05/15/2020	05/15/20	8.750%
407	UNITED STATES TREASURY BONDS R/M/D 8.75     08/15/2020	08/15/20	8.750%
408	UNITED STATES TREASURY BONDS R/M/D 7.875    02/15/2021	02/15/21	7.875%
409	UNITED STATES TREASURY BONDS R/M/D 8.125    05/15/2021	05/15/21	8.125%
410	U.S. TREASURY BOND	11/15/21	8.000%
411	UNITED STATES TREASURY BONDS R/M/D 6.25     08/15/2023	08/15/23	6.250%
412	UNITED STATES TREASURY BONDS R/M/D 6.875    08/15/2025	08/15/25	6.875%
413	UNITED STATES TREASURY BONDS R/M/D 6.75     08/15/2026	08/15/26	6.750%
414	U.S. TREASURY BOND	02/15/27	6.625%
415	UNITED STATES TREASURY BONDS R/M/D 6.125    11/15/2027	11/15/27	6.125%
416	UNITED STATES TREASURY BONDS R/M/D 5.25     11/15/2028	11/15/28	5.250%
417	UNITED STATES TREASURY BONDS R/M/D 5.25     02/15/2029	02/15/29	5.250%
418	UNITED STATES TREASURY BONDS R/M/D 6.125    08/15/2029	08/15/29	6.125%
419	UNITED STATES TREASURY BONDS R/M/D 5.375    02/15/2031	02/15/31	5.375%
420	U S TREASURY BOND	02/15/36	4.500%
421	U.S. TREASURY BOND	02/15/37	4.750%
422	U S TREASURY BOND	05/15/37	5.000%
423	U.S. TREASURY BOND	02/15/38	4.375%
424	UNITED STATES TREASURY NOTES R/M/D 6.00     08/15/2009	08/15/09	6.000%
425	UNITED STATES TREASURY NOTE R/M/D 5.75     08/15/2010	08/15/10	5.750%
426	U S TREASURY NOTE	08/15/12	4.375%
427	U S TREASURY NOTE	11/15/12	4.000%
428	U S TREASURY NOTE	02/15/13	3.875%
429	U S TREASURY NOTE	05/15/13	3.625%
430	U S TREASURY NOTE	08/15/08	3.250%
431	U S TREASURY NOTE	08/15/13	4.250%

	I	J	K	L	M	N
384	0	0	0			0
385	1,315,820	-1,315,820	0			0
386	0	0	0			237,397
387	0	0	0			75,585,591
388	0	0	0			0
389	0	0	0			7,958,484
390	12,274,194	-12,274,194	0			0
391	0	0	0			0
392	1,249,207	-1,249,207	0			0
393	0	0	0			6,538
394	0	0	0			0
395	50,389,462	-50,389,462	0			0
396	591,098	-591,098	0			0
397	0	0	0			4,923,597
398	0	0	0			3,640,800
399	697,428	-697,428	0			0
400	0	0	0			0
401	0	0	0			0
402	3,708,312	-3,708,312	0			0
403	0	0	0			0
404	867,981	-867,981	0			0
405	0	0	0			0
406	3,950,839	-3,950,839	0			0
407	0	0	0			0
408	0	0	0			0
409	4,259,635	-4,259,635	0			0
410	0	0	0			0
411	0	0	0			0
412	0	0	0			0
413	0	0	0			899,741
414	0	0	0			0
415	0	0	0			0
416	2,379,958	-2,379,958	0			0
417	2,388,398	-2,388,398	0			0
418	0	0	0			0
419	9,194,042	-9,194,042	0			0
420	0	0	0			90,583
421	0	0	0			5,275,857
422	0	0	0			74,127
423	25,163,665	-25,163,665	0			0
424	0	0	0			0
425	0	0	0			21,736
426	1,066,609	-1,066,609	0			0
427	0	0	0			79,608
428	7,122,889	-7,122,889	0			0
429	6,008,486	-6,008,486	0			0
430	0	0	0			2,712,979
431	0	0	0			0

	O	P	Q
384	0	-250,000	-250,000
385	0	1,281,000	1,281,000
386	0	-2,040,000	-2,040,000
387	0	-126,545,000	-106,895,000
388	0	-8,100,000	-8,100,000
389	0	-8,788,000	-8,788,000
390	0	12,486,000	2,386,000
391	0	-200,000	-200,000
392	0	1,260,000	1,260,000
393	0	-50,000	-50,000
394	0	-383,900	-383,900
395	0	50,590,000	8,090,000
396	0	588,000	22,038,000
397	0	-4,258,000	-4,258,000
398	0	-3,199,000	-3,199,000
399	0	493,000	493,000
400	0	-247,400	77,600
401	0	-2,729,000	-2,729,000
402	0	2,604,000	2,604,000
403	0	-3,018,000	-3,018,000
404	0	630,000	630,000
405	0	-585,000	-585,000
406	0	2,766,000	3,766,000
407	0	-759,000	-759,000
408	0	-6,139,000	-6,139,000
409	0	3,081,000	3,081,000
410	0	-1,269,000	-1,269,000
411	0	-2,627,000	-2,627,000
412	0	-8,867,000	-8,867,000
413	0	-816,000	-816,000
414	0	-3,890,000	-3,890,000
415	0	-4,306,000	-2,821,000
416	0	2,179,000	2,179,000
417	0	2,162,000	162,000
418	0	-179,000	-179,000
419	0	8,132,000	6,717,000
420	0	-571,000	-111,000
421	0	-7,498,000	-5,498,000
422	0	-21,719,000	-19,046,000
423	0	25,609,400	19,949,400
424	0	-2,440,000	-2,440,000
425	21,736	-11,990,000	7,183,000
426	0	997,000	1,206,000
427	14,664	-101,000	-159,000
428	0	6,808,000	4,058,000
429	0	5,857,000	5,857,000
430	0	-2,770,000	-2,770,000
431	0	-1,137,000	-3,497,000

	R	S	T
384	1.010234	1.013394	
385	1.017422	1.018159	
386	1.083093	1.083997	
387	1.020117	1.037494	
388	1.016836	1.029583	
389	1.015391	1.024718	
390	1.053091	1.064416	
391	1.014727	1.020963	
392	1.015430	1.018842	
393	1.017734	1.017734	
394	1.053477	1.054286	
395	1.018320	1.033525	
396	1.021445	1.034193	
397	1.019416	1.028743	
398	1.036578	1.047238	
399	1.028836	1.036227	
400	1.029763	1.033807	
401	1.028843	1.029580	
402	1.041093	1.041877	
403	1.023862	1.039610	
404	1.030355	1.043981	
405	1.005156	1.016149	
406	1.035364	1.046357	
407	1.047399	1.058725	
408	1.032180	1.039340	
409	1.042651	1.046948	
410	1.011836	1.012668	
411	1.048054	1.048910	
412	1.062845	1.063701	
413	1.045806	1.064812	
414	1.045274	1.060219	
415	1.018281	1.030273	
416	1.061826	1.073818	
417	1.049865	1.060015	
418	1.057606	1.064355	
419	1.062383	1.065297	
420	1.102035	1.103010	
421	1.000625	1.023801	
422	1.062634	1.085810	
423	1.003672	1.023806	
424	1.070679	1.090813	
425	1.006133	1.021517	
426	1.064090	1.079090	
427	1.032109	1.045100	
428	1.083344	1.096335	
429	1.007969	1.018964	
430	1.057215	1.067646	
431	1.009961	1.016532	

	A	B	C	D	E
432		COUPON TRADING	G16G	MONAGHAN	912828BK5
433		COUPON TRADING	G16G	MONAGHAN	912828BM1
434		COUPON TRADING	G16G	MONAGHAN	912828BQ2
435		COUPON TRADING	G16G	MONAGHAN	912828BR0
436		COUPON TRADING	G16G	MONAGHAN	912828BT6
437		COUPON TRADING	G16G	MONAGHAN	912828BV1
438		COUPON TRADING	G16G	MONAGHAN	912828BZ2
439		COUPON TRADING	G16G	MONAGHAN	912828CA6
440		COUPON TRADING	G16G	MONAGHAN	912828CC2
441		COUPON TRADING	G16G	MONAGHAN	912828CE8
442		COUPON TRADING	G16G	MONAGHAN	912828CH1
443		COUPON TRADING	G16G	MONAGHAN	912828CJ7
444		COUPON TRADING	G16G	MONAGHAN	912828CL2
445		COUPON TRADING	G16G	MONAGHAN	912828CN8
446		COUPON TRADING	G16G	MONAGHAN	912828CS7
447		COUPON TRADING	G16G	MONAGHAN	912828CT5
448		COUPON TRADING	G16G	MONAGHAN	912828CV0
449		COUPON TRADING	G16G	MONAGHAN	912828CX6
450		COUPON TRADING	G16G	MONAGHAN	912828DB3
451		COUPON TRADING	G16G	MONAGHAN	912828DC1
452		COUPON TRADING	G16G	MONAGHAN	912828DE7
453		COUPON TRADING	G16G	MONAGHAN	912828DG2
454		COUPON TRADING	G16G	MONAGHAN	912828DL1
455		COUPON TRADING	G16G	MONAGHAN	912828DM9
456		COUPON TRADING	G16G	MONAGHAN	912828DP2
457		COUPON TRADING	G16G	MONAGHAN	912828DR8
458		COUPON TRADING	G16G	MONAGHAN	912828DU1
459		COUPON TRADING	G16G	MONAGHAN	912828DV9
460		COUPON TRADING	G16G	MONAGHAN	912828DX5
461		COUPON TRADING	G16G	MONAGHAN	912828DZ0
462		COUPON TRADING	G16G	MONAGHAN	912828EC0
463		COUPON TRADING	G16G	MONAGHAN	912828EE6
464		COUPON TRADING	G16G	MONAGHAN	912828EG1
465		COUPON TRADING	G16G	MONAGHAN	912828EJ5
466		COUPON TRADING	G16G	MONAGHAN	912828EM8
467		COUPON TRADING	G16G	MONAGHAN	912828EN6
468		COUPON TRADING	G16G	MONAGHAN	912828EQ9
469		COUPON TRADING	G16G	MONAGHAN	912828ES5
470		COUPON TRADING	G16G	MONAGHAN	912828EW6
471		COUPON TRADING	G16G	MONAGHAN	912828EX4
472		COUPON TRADING	G16G	MONAGHAN	912828FA3
473		COUPON TRADING	G16G	MONAGHAN	912828FD7
474		COUPON TRADING	G16G	MONAGHAN	912828FF2
475		COUPON TRADING	G16G	MONAGHAN	912828FH8
476		COUPON TRADING	G16G	MONAGHAN	912828FJ4
477		COUPON TRADING	G16G	MONAGHAN	912828FM7
478		COUPON TRADING	G16G	MONAGHAN	912828FP0
479		COUPON TRADING	G16G	MONAGHAN	912828FQ8

	F	G	H
432	U S TREASURY NOTE	09/15/08	3.125%
433	U S TREASURY NOTE	10/15/08	3.125%
434	U S TREASURY NOTE	11/15/08	3.375%
435	U S TREASURY NOTE	11/15/13	4.250%
436	U S TREASURY NOTE	12/15/08	3.375%
437	U S TREASURY NOTE	01/15/09	3.250%
438	U S TREASURY NOTE	02/15/09	3.000%
439	U S TREASURY NOTE	02/15/14	4.000%
440	U S TREASURY NOTE	03/15/09	2.625%
441	U S TREASURY NOTE	04/15/09	3.125%
442	U S TREASURY NOTE	05/15/09	3.875%
443	U S TREASURY NOTE	05/15/14	4.750%
444	U S TREASURY NOTE	06/15/09	4.000%
445	U S TREASURY NOTE	07/15/09	3.625%
446	U S TREASURY NOTE	08/15/09	3.500%
447	U S TREASURY NOTE	08/15/14	4.250%
448	U S TREASURY NOTE	09/15/09	3.375%
449	U S TREASURY NOTE	10/15/09	3.375%
450	U S TREASURY NOTE	11/15/09	3.500%
451	U S TREASURY NOTE	11/15/14	4.250%
452	U S TREASURY NOTE	12/15/09	3.500%
453	U S TREASURY NOTE	01/15/10	3.625%
454	U S TREASURY NOTE	02/15/10	3.500%
455	U S TREASURY NOTE	02/15/15	4.000%
456	U S TREASURY NOTE	03/15/10	4.000%
457	U S TREASURY NOTE	04/15/10	4.000%
458	U S TREASURY NOTE	05/15/10	3.875%
459	U S TREASURY NOTE	05/15/15	4.125%
460	U S TREASURY NOTE	06/15/10	3.625%
461	U S TREASURY NOTE	07/15/10	3.875%
462	U S TREASURY NOTE	08/15/08	4.125%
463	U S TREASURY NOTE	08/15/15	4.250%
464	U S TREASURY NOTE	09/15/10	3.875%
465	U S TREASURY NOTE	10/15/10	4.250%
466	U S TREASURY NOTE	11/15/10	4.500%
467	U S TREASURY NOTE	11/15/15	4.500%
468	U S TREASURY NOTE	12/15/10	4.375%
469	U S TREASURY NOTE	01/15/11	4.250%
470	U S TREASURY NOTE	02/15/16	4.500%
471	U S TREASURY NOTE	02/28/11	4.500%
472	U S TREASURY NOTE	03/31/11	4.750%
473	U S TREASURY NOTE	04/30/11	4.875%
474	U S TREASURY NOTE	05/15/16	5.125%
475	U S TREASURY NOTE	05/31/11	4.875%
476	U S TREASURY NOTE	06/30/08	5.125%
477	U S TREASURY NOTE	07/31/08	5.000%
478	U S TREASURY NOTE	08/15/09	4.875%
479	U S TREASURY NOTE	08/15/16	4.875%

	I	J	K	L	M	N
432	0	0	0			9,517,703
433	18,156	-18,156	0			0
434	0	0	0			0
435	0	0	0			10,619,406
436	0	0	0			33,778,359
437	0	0	0			101,406,878
438	0	0	0			0
439	1,402,454	-1,402,454	0			0
440	0	0	0			1,824,977
441	815,782	-815,782	0			0
442	0	0	0			487,992
443	0	0	0			812,808
444	0	0	0			248,791
445	0	0	0			10,968,150
446	0	0	0			0
447	6,771,816	-6,771,816	0			0
448	0	0	0			773,890
449	0	0	0			4,994,333
450	0	0	0			0
451	3,375,391	-3,375,391	0			0
452	0	0	0			1,651,636
453	0	0	0			3,074,637
454	0	0	0			0
455	0	0	0			830,747
456	7,294,003	-7,294,003	0			0
457	0	0	0			12,725,484
458	15,579,599	-15,579,599	0			0
459	0	0	0			9,830,971
460	7,515,341	-7,515,341	0			0
461	2,637,096	-2,637,096	0			0
462	8,129	-8,129	0			0
463	0	0	0			0
464	9,578,559	-9,578,559	0			0
465	84,803	-84,803	0			0
466	0	0	0			5,057,846
467	0	0	0			2,976,982
468	44,589,013	-44,589,013	0			0
469	0	0	0			37,678,121
470	1,305,763	-1,305,763	0			20,004,651
471	3,262,730	-3,262,730	0			0
472	0	0	0			19,275,400
473	0	0	0			15,953,817
474	16,101,743	-16,101,743	0			0
475	0	0	0			0
476	0	0	0			6,390,254
477	0	0	0			0
478	783,825	-783,825	0			0
479	0	0	0			0

	O	P	Q
432	0	-9,811,000	-9,811,000
433	0	18,000	18,000
434	0	-452	-452
435	0	-7,631,586	-12,127,586
436	0	-35,422,000	-35,422,000
437	0	-99,990,000	-99,990,000
438	0	-356	-356
439	0	1,334,000	4,282,000
440	0	-2,004,000	-2,004,000
441	0	805,000	805,000
442	0	-757,000	-757,000
443	0	0	-853,000
444	0	-1,214,000	-1,214,000
445	0	-10,853,000	-10,853,000
446	0	-1,265,000	-1,265,000
447	0	6,362,000	6,012,000
448	0	-1,000,000	-1,000,000
449	0	-4,902,000	-4,902,000
450	0	-450,000	0
451	0	3,202,000	25,362,000
452	0	-1,608,000	-1,608,000
453	0	-4,567,000	-4,567,000
454	0	-3,763,000	229,000
455	0	-5,965,000	-1,940,000
456	0	7,039,000	7,039,000
457	0	-14,187,000	-14,187,000
458	0	15,132,000	14,482,000
459	0	-9,708,000	-9,685,000
460	0	7,229,000	2,229,000
461	0	2,526,000	2,506,000
462	0	8,000	8,000
463	0	-3,708,000	2,117,000
464	0	9,216,000	10,566,000
465	0	81,000	81,000
466	0	-4,822,000	-4,822,000
467	0	-940,000	-3,523,000
468	0	41,875,000	41,875,000
469	0	-38,004,000	-37,189,000
470	0	1,216,000	-18,654,000
471	0	3,077,000	1,880,000
472	0	-12,719,000	-21,871,000
473	0	-17,840,000	-15,040,000
474	0	14,598,000	-8,996,000
475	0	-6,691,000	-6,566,000
476	0	-6,982,000	-6,982,000
477	0	-775,000	-775,000
478	0	750,000	750,000
479	0	-5,296,000	-7,117,000

	R	S	T
432	1.054716	1.061109	
433	1.013125	1.016039	
434	1.059659	1.062424	
435	1.034219	1.035099	
436	1.065325	1.066205	
437	1.014883	1.036871	
438	1.056533	1.077926	
439	1.017305	1.035965	
440	1.061923	1.080092	
441	1.020430	1.035430	
442	1.066125	1.080740	
443	1.041168	1.053826	
444	1.063803	1.076128	
445	1.021250	1.031963	
446	1.062615	1.073047	
447	1.021172	1.027565	
448	1.058107	1.064500	
449	1.023086	1.025776	
450	1.058685	1.061376	
451	1.040550	1.041406	
452	1.053598	1.054454	
453	1.028008	1.051184	
454	1.068598	1.091180	
455	1.029687	1.048839	
456	1.073893	1.093044	
457	1.028516	1.042746	
458	1.065144	1.079374	
459	1.071824	1.084482	
460	1.022070	1.031092	
461	1.045715	1.055019	
462	1.022969	1.028652	
463	1.051614	1.057653	
464	1.018984	1.021151	
465	1.036292	1.038609	
466	1.033581	1.034389	
467	1.012031	1.026888	
468	1.014294	1.030339	
469	1.014414	1.014414	
470	1.025257	1.039498	
471	0.996328	1.002867	
472	0.991776	1.000622	
473	0.973710	0.983037	
474	0.993406	0.997917	
475	0.985232	0.991434	
476	0.988426	0.990913	
477	0.973545	0.977097	
478	0.994766	0.996036	
479	1.001953	1.003821	

	A	B	C	D	E
480		COUPON TRADING	G16G	MONAGHAN	912828FR6
481		COUPON TRADING	G16G	MONAGHAN	912828FT2
482		COUPON TRADING	G16G	MONAGHAN	912828FU9
483		COUPON TRADING	G16G	MONAGHAN	912828FV7
484		COUPON TRADING	G16G	MONAGHAN	912828FW5
485		COUPON TRADING	G16G	MONAGHAN	912828FX3
486		COUPON TRADING	G16G	MONAGHAN	912828FY1
487		COUPON TRADING	G16G	MONAGHAN	912828FZ8
488		COUPON TRADING	G16G	MONAGHAN	912828GA2
489		COUPON TRADING	G16G	MONAGHAN	912828GB0
490		COUPON TRADING	G16G	MONAGHAN	912828GC8
491		COUPON TRADING	G16G	MONAGHAN	912828GF1
492		COUPON TRADING	G16G	MONAGHAN	912828GG9
493		COUPON TRADING	G16G	MONAGHAN	912828GH7
494		COUPON TRADING	G16G	MONAGHAN	912828GJ3
495		COUPON TRADING	G16G	MONAGHAN	912828GK0
496		COUPON TRADING	G16G	MONAGHAN	912828GL8
497		COUPON TRADING	G16G	MONAGHAN	912828GM6
498		COUPON TRADING	G16G	MONAGHAN	912828GP9
499		COUPON TRADING	G16G	MONAGHAN	912828GQ7
500		COUPON TRADING	G16G	MONAGHAN	912828GR5
501		COUPON TRADING	G16G	MONAGHAN	912828GS3
502		COUPON TRADING	G16G	MONAGHAN	912828GT1
503		COUPON TRADING	G16G	MONAGHAN	912828GU8
504		COUPON TRADING	G16G	MONAGHAN	912828GV6
505		COUPON TRADING	G16G	MONAGHAN	912828GW4
506		COUPON TRADING	G16G	MONAGHAN	912828GY0
507		COUPON TRADING	G16G	MONAGHAN	912828GZ7
508		COUPON TRADING	G16G	MONAGHAN	912828HA1
509		COUPON TRADING	G16G	MONAGHAN	912828HC7
510		COUPON TRADING	G16G	MONAGHAN	912828HD5
511		COUPON TRADING	G16G	MONAGHAN	912828HE3
512		COUPON TRADING	G16G	MONAGHAN	912828HG8
513		COUPON TRADING	G16G	MONAGHAN	912828HH6
514		COUPON TRADING	G16G	MONAGHAN	912828HK9
515		COUPON TRADING	G16G	MONAGHAN	912828HL7
516		COUPON TRADING	G16G	MONAGHAN	912828HM5
517		COUPON TRADING	G16G	MONAGHAN	912828HP8
518		COUPON TRADING	G16G	MONAGHAN	912828HQ6
519		COUPON TRADING	G16G	MONAGHAN	912828HR4
520		COUPON TRADING	G16G	MONAGHAN	912828HS2
521		COUPON TRADING	G16G	MONAGHAN	912828HT0
522		COUPON TRADING	G16G	MONAGHAN	912828HU7
523		COUPON TRADING	G16G	MONAGHAN	912828HV5
524		COUPON TRADING	G16G	MONAGHAN	912828HX1
525		COUPON TRADING	G16G	MONAGHAN	912828HY9
526		COUPON TRADING	G16G	MONAGHAN	912828HZ6
527		COUPON TRADING	G16L	GEWIRTZ	912810DT2

	F	G	H
480	U S TREASURY NOTE	08/31/08	4.875%
481	U S TREASURY NOTE	09/30/08	4.625%
482	U S TREASURY NOTE	09/30/11	4.500%
483	U S TREASURY NOTE	10/31/08	4.875%
484	U S TREASURY NOTE	10/31/11	4.625%
485	U S TREASURY NOTE	11/15/09	4.625%
486	U S TREASURY NOTE	11/15/16	4.625%
487	U S TREASURY NOTE	11/30/08	4.625%
488	U S TREASURY NOTE	11/30/11	4.500%
489	U S TREASURY NOTE	12/31/08	4.750%
490	U S TREASURY NOTE	12/31/11	4.625%
491	U S TREASURY NOTE	01/31/12	4.750%
492	U S TREASURY NOTE	02/15/10	4.750%
493	U S TREASURY NOTE	02/15/17	4.625%
494	U S TREASURY NOTE	02/28/09	4.750%
495	U S TREASURY NOTE	02/29/12	4.625%
496	U S TREASURY NOTE	03/31/09	4.500%
497	U S TREASURY NOTE	03/31/12	4.500%
498	U S TREASURY NOTE	04/30/09	4.500%
499	U S TREASURY NOTE	04/30/12	4.500%
500	U S TREASURY NOTE	05/15/10	4.500%
501	U S TREASURY NOTE	05/15/17	4.500%
502	U S TREASURY NOTE	05/31/09	4.875%
503	U S TREASURY NOTE	05/31/12	4.750%
504	U S TREASURY NOTE	06/30/09	4.875%
505	U S TREASURY NOTE	06/30/12	4.875%
506	U S TREASURY NOTE	07/31/09	4.625%
507	U S TREASURY NOTE	07/31/12	4.625%
508	U S TREASURY NOTE	08/15/17	4.750%
509	U S TREASURY NOTE	08/31/12	4.125%
510	U S TREASURY NOTE	09/30/09	4.000%
511	U S TREASURY NOTE	09/30/12	4.250%
512	U S TREASURY NOTE	10/31/12	3.875%
513	U S TREASURY NOTE	11/15/17	4.250%
514	U S TREASURY NOTE	11/30/12	3.375%
515	U S TREASURY NOTE	12/31/09	3.250%
516	U S TREASURY NOTE	12/31/12	3.625%
517	U S TREASURY NOTE	01/31/10	2.125%
518	U S TREASURY NOTE	01/31/13	2.875%
519	U S TREASURY NOTE	02/15/18	3.500%
520	U S TREASURY NOTE	02/28/10	2.000%
521	U S TREASURY NOTE	02/28/13	2.750%
522	U S TREASURY NOTE	03/31/10	1.750%
523	U S TREASURY NOTE	03/31/13	2.500%
524	U S TREASURY NOTE	04/30/10	2.125%
525	U S TREASURY NOTE      SERIES K-2013	04/30/13	3.125%
526	U S TREASURY NOTE	05/15/18	3.875%
527	U.S. TREASURY BOND	11/15/15	9.875%

	I	J	K	L	M	N
480	0	0	0			3,359,551
481	0	0	0			541,557
482	0	0	0			4,491,917
483	4,895,278	-4,895,278	0			0
484	97,743	-97,743	0			0
485	0	0	0			7,437,936
486	0	0	0			0
487	462,444	-462,444	0			0
488	0	0	0			9,460,009
489	0	0	0			1,222,707
490	14,247,498	-14,247,498	0			0
491	0	0	0			0
492	0	0	0			0
493	8,608,214	-8,608,214	0			0
494	0	0	0			326,259
495	0	0	0			1,455,639
496	0	0	0			0
497	0	0	0			11,024,415
498	0	0	0			0
499	9,616,064	-9,616,064	0			0
500	99,975	-99,975	0			0
501	0	0	0			154,147
502	0	0	0			0
503	0	0	0			0
504	0	0	0			9,210,317
505	0	0	0			1,492,055
506	260,687	-260,687	0			0
507	0	0	0			0
508	5,422	-5,422	0			0
509	5,093,630	-5,093,630	0			0
510	0	0	0			1,603,668
511	0	0	0			0
512	0	0	0			15,141,756
513	0	0	0			4,200,555
514	12,187,211	-12,187,211	0			0
515	0	0	0			0
516	0	0	0			2,140,877
517	3,234,245	-3,234,245	0			0
518	529,538	-529,538	0			426,541
519	0	0	0			0
520	0	0	0			0
521	0	0	0			31,939,011
522	0	0	0			1,317,235
523	3,912,849	-3,912,849	0			0
524	63,890,282	-63,890,282	0			0
525	0	0	0			0
526	0	0	0			46,878,128
527	0	0	0			0

	O	P	Q
480	0	-5,000,000	-5,000,000
481	0	-560,000	-560,000
482	0	-10,631,000	-7,356,000
483	0	4,818,000	4,818,000
484	0	92,000	92,000
485	0	-7,757,000	-7,757,000
486	0	-2,915,000	12,497,000
487	0	446,000	446,000
488	0	-11,415,000	-11,415,000
489	0	-10,915,000	-10,915,000
490	0	13,191,000	13,479,000
491	0	-139,000	-139,000
492	0	-2,597,000	33,000
493	0	7,999,000	6,731,000
494	0	-319,000	-319,000
495	0	-1,434,000	-1,426,000
496	0	-886,000	-886,000
497	0	-10,615,000	-10,615,000
498	0	-250,000	-250,000
499	0	9,060,000	9,060,000
500	0	96,000	25,000
501	0	-3,924,000	-3,972,000
502	0	-30,000	-30,000
503	0	-7,932,000	4,898,000
504	0	-8,933,000	-8,933,000
505	0	-1,311,000	-1,366,000
506	0	250,000	250,000
507	0	-652,000	-2,961,000
508	0	5,000	177,000
509	0	4,828,000	-4,152,000
510	0	-1,559,000	-1,559,000
511	0	-2,406,000	2,594,000
512	0	-16,638,000	-16,643,000
513	4,200,555	-7,372,000	20,096,000
514	0	11,822,000	2,104,000
515	0	-700,000	0
516	0	-117,000	-18,397,000
517	0	3,225,000	3,125,000
518	0	529,000	-471,000
519	0	-311,900	3,534,100
520	0	-3,305,000	-3,585,000
521	0	-25,989,000	-33,824,000
522	0	-10,073,000	-10,073,000
523	0	4,004,600	-771,400
524	0	64,146,000	59,430,000
525	0	-9,004,000	-11,239,000
526	46,878,128	-33,329,000	-31,644,000
527	0	-795,000	-795,000

	R	S	T
480	1.004531	1.005268	
481	1.468218	1.498198	
482	1.450008	1.478322	
483	1.412784	1.414662	
484	1.380764	1.405413	
485	1.245249	1.246628	
486	1.266735	1.268162	
487	1.366918	1.368582	
488	1.382659	1.406309	
489	1.424014	1.425750	
490	1.422371	1.424083	
491	1.415422	1.439072	
492	1.356095	1.377747	
493	1.398476	1.421127	
494	1.426694	1.428358	
495	1.429918	1.453235	
496	1.351548	1.372534	
497	1.381004	1.382549	
498	1.384465	1.406117	
499	1.374943	1.376465	
500	1.303942	1.323262	
501	1.347647	1.349098	
502	1.294914	1.313901	
503	1.202797	1.219452	
504	1.357070	1.358496	
505	1.373291	1.393610	
506	1.285446	1.303767	
507	1.179617	1.195606	
508	1.276380	1.294368	
509	1.247353	1.248589	
510	1.263073	1.280728	
511	1.234545	1.251534	
512	1.204579	1.205744	
513	1.123735	1.138392	
514	1.091226	1.092225	
515	1.090726	1.104717	
516	1.212169	1.228491	
517	1.236929	1.238118	
518	1.116169	1.130492	
519	0.991283	1.003274	
520	1.031285	1.043943	
521	1.072184	1.073135	
522	0.970938	0.982596	
523	1.013633	1.014536	
524	1.071278	1.084598	
525	1.025175	1.025864	
526	1.053139	1.064465	
527	1.053340	1.054148	

	A	B	C	D	E
528		COUPON TRADING	G16L	GEWIRTZ	912810DW5
529		COUPON TRADING	G16L	GEWIRTZ	912810EB0
530		COUPON TRADING	G16L	GEWIRTZ	912810EC8
531		COUPON TRADING	G16L	GEWIRTZ	912810ED6
532		COUPON TRADING	G16L	GEWIRTZ	912810EF1
533		COUPON TRADING	G16L	GEWIRTZ	912810EH7
534		COUPON TRADING	G16L	GEWIRTZ	912810EJ3
535		COUPON TRADING	G16L	GEWIRTZ	912810EQ7
536		COUPON TRADING	G16L	GEWIRTZ	912810ET1
537		COUPON TRADING	G16L	GEWIRTZ	912810EX2
538		COUPON TRADING	G16L	GEWIRTZ	912810EZ7
539		COUPON TRADING	G16L	GEWIRTZ	912810FB9
540		COUPON TRADING	G16L	GEWIRTZ	912810FF0
541		COUPON TRADING	G16L	GEWIRTZ	912810FG8
542		COUPON TRADING	G16L	GEWIRTZ	912810FM5
543		COUPON TRADING	G16L	GEWIRTZ	912810FP8
544		COUPON TRADING	G16L	GEWIRTZ	912810FT0
545		COUPON TRADING	G16L	GEWIRTZ	912810PT9
546		COUPON TRADING	G16L	GEWIRTZ	912810PU6
547		COUPON TRADING	G16L	GEWIRTZ	912810PW2
548		COUPON TRADING	G16L	GEWIRTZ	9128274V1
549		COUPON TRADING	G16L	GEWIRTZ	9128277B2
550		COUPON TRADING	G16L	GEWIRTZ	912828BA7
551		COUPON TRADING	G16L	GEWIRTZ	912828BH2
552		COUPON TRADING	G16L	GEWIRTZ	912828BR0
553		COUPON TRADING	G16L	GEWIRTZ	912828CA6
554		COUPON TRADING	G16L	GEWIRTZ	912828CH1
555		COUPON TRADING	G16L	GEWIRTZ	912828CJ7
556		COUPON TRADING	G16L	GEWIRTZ	912828CN8
557		COUPON TRADING	G16L	GEWIRTZ	912828CT5
558		COUPON TRADING	G16L	GEWIRTZ	912828DC1
559		COUPON TRADING	G16L	GEWIRTZ	912828DM9
560		COUPON TRADING	G16L	GEWIRTZ	912828DP2
561		COUPON TRADING	G16L	GEWIRTZ	912828DU1
562		COUPON TRADING	G16L	GEWIRTZ	912828DV9
563		COUPON TRADING	G16L	GEWIRTZ	912828DX5
564		COUPON TRADING	G16L	GEWIRTZ	912828EE6
565		COUPON TRADING	G16L	GEWIRTZ	912828EJ5
566		COUPON TRADING	G16L	GEWIRTZ	912828EN6
567		COUPON TRADING	G16L	GEWIRTZ	912828EQ9
568		COUPON TRADING	G16L	GEWIRTZ	912828ES5
569		COUPON TRADING	G16L	GEWIRTZ	912828EW6
570		COUPON TRADING	G16L	GEWIRTZ	912828FD7
571		COUPON TRADING	G16L	GEWIRTZ	912828FF2
572		COUPON TRADING	G16L	GEWIRTZ	912828FH8
573		COUPON TRADING	G16L	GEWIRTZ	912828FJ4
574		COUPON TRADING	G16L	GEWIRTZ	912828FK1
575		COUPON TRADING	G16L	GEWIRTZ	912828FP0

	F	G	H
528	U.S. TREASURY BOND	05/15/16	7.250%
529	UNITED STATES TREASURY BONDS R/MD 9.00 11/15/2018	11/15/18	9.000%
530	UNITED STATES TREASURY BONDS R/MD 8.875 02/15/2019	02/15/19	8.875%
531	UNITED STATES TREASURY BONDS R/MD 8.125 08/15/2019	08/15/19	8.125%
532	UNITED STATES TREASURY BONDS R/MD 8.75 05/15/2020	05/15/20	8.750%
533	UNITED STATES TREASURY BONDS R/MD 7.875 02/15/2021	02/15/21	7.875%
534	UNITED STATES TREASURY BONDS R/MD 8.125 05/15/2021	05/15/21	8.125%
535	UNITED STATES TREASURY BONDS R/MD 6.25 08/15/2023	08/15/23	6.250%
536	UNITED STATES TREASURY BONDS R/MD 7.625 02/15/2025	02/15/25	7.625%
537	UNITED STATES TREASURY BONDS R/MD 6.75 08/15/2026	08/15/26	6.750%
538	U.S. TREASURY BOND	02/15/27	6.625%
539	UNITED STATES TREASURY BONDS R/MD 6.125 11/15/2027	11/15/27	6.125%
540	UNITED STATES TREASURY BONDS R/MD 5.25 11/15/2028	11/15/28	5.250%
541	UNITED STATES TREASURY BONDS R/MD 5.25 02/15/2029	02/15/29	5.250%
542	U.S. TREASURY BOND	05/15/30	6.250%
543	UNITED STATES TREASURY BONDS R/MD 5.375 02/15/2031	02/15/31	5.375%
544	U S TREASURY BOND	02/15/36	4.500%
545	U.S. TREASURY BOND	02/15/37	4.750%
546	U S TREASURY BOND	05/15/37	5.000%
547	U.S. TREASURY BOND	02/15/38	4.375%
548	UNITED STATES TREASURY NOTES R/MD 4.75 11/15/2008	11/15/08	4.750%
549	UNITED STATES TREAS NTS R/MD 5.00 08/15/2011	08/15/11	5.000%
550	U S TREASURY NOTE	05/15/13	3.625%
551	U S TREASURY NOTE	08/15/13	4.250%
552	U S TREASURY NOTE	11/15/13	4.250%
553	U S TREASURY NOTE	02/15/14	4.000%
554	U S TREASURY NOTE	05/15/09	3.875%
555	U S TREASURY NOTE	05/15/14	4.750%
556	U S TREASURY NOTE	07/15/09	3.625%
557	U S TREASURY NOTE	08/15/14	4.250%
558	U S TREASURY NOTE	11/15/14	4.250%
559	U S TREASURY NOTE	02/15/15	4.000%
560	U S TREASURY NOTE	03/15/10	4.000%
561	U S TREASURY NOTE	05/15/10	3.875%
562	U S TREASURY NOTE	05/15/15	4.125%
563	U S TREASURY NOTE	06/15/10	3.625%
564	U S TREASURY NOTE	08/15/15	4.250%
565	U S TREASURY NOTE	10/15/10	4.250%
566	U S TREASURY NOTE	11/15/15	4.500%
567	U S TREASURY NOTE	12/15/10	4.375%
568	U S TREASURY NOTE	01/15/11	4.250%
569	U S TREASURY NOTE	02/15/16	4.500%
570	U S TREASURY NOTE	04/30/11	4.875%
571	U S TREASURY NOTE	05/15/16	5.125%
572	U S TREASURY NOTE	05/31/11	4.875%
573	U S TREASURY NOTE	06/30/08	5.125%
574	U S TREASURY NOTE	06/30/11	5.125%
575	U S TREASURY NOTE	08/15/09	4.875%

	I	J	K	L	M	N
528	0	0	0			0
529	0	0	0			13,224,036
530	0	0	0			0
531	0	0	0			0
532	0	0	0			3,115,108
533	4,628,185	-4,628,185	0			0
534	2,968,334	-2,968,334	0			0
535	481,683	-481,683	0			0
536	0	0	0			102,679,824
537	0	0	0			2,918,644
538	18,713,992	-18,713,992	0			0
539	0	0	0			0
540	0	0	0			0
541	0	0	0			8,685,729
542	0	0	0			0
543	4,828,332	-4,828,332	0			0
544	829,708	-829,708	0			0
545	0	0	0			84,027,961
546	1,589,314	-1,589,314	0			0
547	0	0	0			53,662,917
548	0	0	0			0
549	0	0	0			0
550	537,553	-537,553	0			0
551	30,492,663	-30,492,663	0			0
552	0	0	0			32,684,160
553	0	0	0			48,528,494
554	128,288	-128,288	0			0
555	0	0	0			51,237,403
556	205,917	-205,917	0			0
557	0	0	0			58,778,352
558	0	0	0			79,963,494
559	1,621,124	-1,621,124	0			0
560	0	0	0			0
561	333,584	-333,584	0			0
562	0	0	0			1,137,896
563	53,020	-53,020	0			0
564	3,035,364	-3,035,364	0			0
565	0	0	0			0
566	0	0	0			29,126,764
567	3,753,463	-3,753,463	0			0
568	0	0	0			166,157
569	0	0	0			60,612,354
570	532,649	-532,649	0			0
571	0	0	0			0
572	3,148,849	-3,148,849	0			0
573	0	0	0			64,067
574	0	0	0			0
575	0	0	0			0

	O	P	Q
528	0	-72,000	-72,000
529	0	-6,890,000	-11,890,000
530	0	-9,766,000	-9,766,000
531	0	-234,000	-236,000
532	0	-2,377,000	-2,377,000
533	0	3,372,000	3,372,000
534	0	2,147,000	2,147,000
535	0	395,000	395,000
536	0	-70,679,000	-73,679,000
537	0	-2,647,000	-2,647,000
538	0	14,612,000	14,612,000
539	0	-2,179,000	-2,179,000
540	0	-1,614,000	-1,614,000
541	0	-7,996,000	-7,996,000
542	0	-135,000	-135,000
543	0	4,271,000	5,500,000
544	0	827,000	827,000
545	0	-42,612,000	-87,566,000
546	0	1,481,000	7,481,000
547	0	-143,929,700	-119,986,700
548	0	-50,000	-50,000
549	0	-1,000	-1,000
550	0	524,000	524,000
551	0	28,646,000	28,646,000
552	0	-20,326,000	-37,326,000
553	0	-68,121,000	-68,121,000
554	0	126,000	126,000
555	0	-53,771,000	-53,771,000
556	0	200,000	200,000
557	0	-49,087,000	-62,087,000
558	0	-71,517,000	-101,517,000
559	0	1,548,000	1,548,000
560	0	-5,087,000	-5,087,000
561	0	324,000	324,000
562	0	-1,121,000	-1,121,000
563	0	51,000	51,000
564	0	2,867,000	2,867,000
565	0	-660,000	-660,000
566	0	-34,469,000	-34,469,000
567	0	3,525,000	3,525,000
568	0	-164,000	-164,000
569	0	-68,120,000	-56,520,000
570	0	500,000	500,000
571	0	-403,000	-388,000
572	0	2,900,000	2,900,000
573	0	-70,000	-70,000
574	0	-450,000	-450,000
575	0	-86,000	-86,000

	R	S	T
528	1.040947	1.051607	
529	1.017422	1.018159	
530	1.083093	1.083997	
531	1.016836	1.029583	
532	1.053091	1.064416	
533	1.053477	1.054286	
534	1.036578	1.047238	
535	1.028836	1.036227	
536	1.028843	1.029580	
537	1.041093	1.041877	
538	1.023862	1.039610	
539	1.035364	1.046357	
540	1.047399	1.058725	
541	1.042651	1.046948	
542	1.062845	1.063701	
543	1.045806	1.064812	
544	1.045274	1.060219	
545	1.018281	1.030273	
546	1.061826	1.073818	
547	1.062383	1.065297	
548	1.102035	1.103010	
549	1.062634	1.085810	
550	1.003672	1.023806	
551	1.070679	1.090813	
552	1.032109	1.045100	
553	1.083344	1.096335	
554	1.034219	1.035099	
555	1.065325	1.066205	
556	1.056533	1.077926	
557	1.066125	1.080740	
558	1.041168	1.053826	
559	1.063803	1.076128	
560	1.040550	1.041406	
561	1.053598	1.054454	
562	1.071824	1.084482	
563	1.051614	1.057653	
564	1.036292	1.038609	
565	1.033581	1.034389	
566	1.014294	1.030339	
567	1.025257	1.039498	
568	0.991776	1.000622	
569	0.973710	0.983037	
570	0.993406	0.997917	
571	0.985232	0.991434	
572	0.988426	0.990913	
573	0.973545	0.977097	
574	0.994766	0.996036	
575	1.001953	1.003821	

	A	B	C	D	E
576		COUPON TRADING	G16L	GEWIRTZ	912828FQ8
577		COUPON TRADING	G16L	GEWIRTZ	912828FX3
578		COUPON TRADING	G16L	GEWIRTZ	912828FY1
579		COUPON TRADING	G16L	GEWIRTZ	912828GA2
580		COUPON TRADING	G16L	GEWIRTZ	912828GF1
581		COUPON TRADING	G16L	GEWIRTZ	912828GG9
582		COUPON TRADING	G16L	GEWIRTZ	912828GH7
583		COUPON TRADING	G16L	GEWIRTZ	912828GR5
584		COUPON TRADING	G16L	GEWIRTZ	912828GS3
585		COUPON TRADING	G16L	GEWIRTZ	912828HA1
586		COUPON TRADING	G16L	GEWIRTZ	912828HE3
587		COUPON TRADING	G16L	GEWIRTZ	912828HG8
588		COUPON TRADING	G16L	GEWIRTZ	912828HH6
589		COUPON TRADING	G16L	GEWIRTZ	912828HK9
590		COUPON TRADING	G16L	GEWIRTZ	912828HM5
591		COUPON TRADING	G16L	GEWIRTZ	912828HQ6
592		COUPON TRADING	G16L	GEWIRTZ	912828HR4
593		COUPON TRADING	G16L	GEWIRTZ	912828HS2
594		COUPON TRADING	G16L	GEWIRTZ	912828HT0
595		COUPON TRADING	G16L	GEWIRTZ	912828HU7
596		COUPON TRADING	G16L	GEWIRTZ	912828HV5
597		COUPON TRADING	G16L	GEWIRTZ	912828HX1
598		COUPON TRADING	G16L	GEWIRTZ	912828HZ6
599		COUPON TRADING	G1AU	MCSWEENEY	9128276J6
600		COUPON TRADING	G1AU	MCSWEENEY	912828BQ2
601		COUPON TRADING	G1AU	MCSWEENEY	912828DL1
602		COUPON TRADING	G1AU	MCSWEENEY	912828DP2
603		COUPON TRADING	G1AU	MCSWEENEY	912828DR8
604		COUPON TRADING	G1AU	MCSWEENEY	912828DU1
605		COUPON TRADING	G1AU	MCSWEENEY	912828DX5
606		COUPON TRADING	G1AU	MCSWEENEY	912828DZ0
607		COUPON TRADING	G1AU	MCSWEENEY	912828ED8
608		COUPON TRADING	G1AU	MCSWEENEY	912828EG1
609		COUPON TRADING	G1AU	MCSWEENEY	912828EJ5
610		COUPON TRADING	G1AU	MCSWEENEY	912828EM8
611		COUPON TRADING	G1AU	MCSWEENEY	912828EQ9
612		COUPON TRADING	G1AU	MCSWEENEY	912828ES5
613		COUPON TRADING	G1AU	MCSWEENEY	912828EX4
614		COUPON TRADING	G1AU	MCSWEENEY	912828FD7
615		COUPON TRADING	G1AU	MCSWEENEY	912828FH8
616		COUPON TRADING	G1AU	MCSWEENEY	912828GG9
617		COUPON TRADING	G1AU	MCSWEENEY	912828GR5
618		COUPON TRADING	G1AU	MCSWEENEY	912828HL7
619		COUPON TRADING	G1AU	MCSWEENEY	912828HP8
620		COUPON TRADING	G1AU	MCSWEENEY	912828HR4
621		COUPON TRADING	G1AU	MCSWEENEY	912828HS2
622		COUPON TRADING	G1AU	MCSWEENEY	912828HU7
623		COUPON TRADING	G1AU	MCSWEENEY	912828HX1

	F	G	H
576	U S TREASURY NOTE	08/15/16	4.875%
577	U S TREASURY NOTE	11/15/09	4.625%
578	U S TREASURY NOTE	11/15/16	4.625%
579	U S TREASURY NOTE	11/30/11	4.500%
580	U S TREASURY NOTE	01/31/12	4.750%
581	U S TREASURY NOTE	02/15/10	4.750%
582	U S TREASURY NOTE	02/15/17	4.625%
583	U S TREASURY NOTE	05/15/10	4.500%
584	U S TREASURY NOTE	05/15/17	4.500%
585	U S TREASURY NOTE	08/15/17	4.750%
586	U S TREASURY NOTE	09/30/12	4.250%
587	U S TREASURY NOTE	10/31/12	3.875%
588	U S TREASURY NOTE	11/15/17	4.250%
589	U S TREASURY NOTE	11/30/12	3.375%
590	U S TREASURY NOTE	12/31/12	3.625%
591	U S TREASURY NOTE	01/31/13	2.875%
592	U S TREASURY NOTE	02/15/18	3.500%
593	U S TREASURY NOTE	02/28/10	2.000%
594	U S TREASURY NOTE	02/28/13	2.750%
595	U S TREASURY NOTE	03/31/10	1.750%
596	U S TREASURY NOTE	03/31/13	2.500%
597	U S TREASURY NOTE	04/30/10	2.125%
598	U S TREASURY NOTE	05/15/18	3.875%
599	UNITED STATES TREASURY NOTE R/MD 5.75 08/15/2010	08/15/10	5.750%
600	U S TREASURY NOTE	11/15/08	3.375%
601	U S TREASURY NOTE	02/15/10	3.500%
602	U S TREASURY NOTE	03/15/10	4.000%
603	U S TREASURY NOTE	04/15/10	4.000%
604	U S TREASURY NOTE	05/15/10	3.875%
605	U S TREASURY NOTE	06/15/10	3.625%
606	U S TREASURY NOTE	07/15/10	3.875%
607	U S TREASURY NOTE	08/15/10	4.125%
608	U S TREASURY NOTE	09/15/10	3.875%
609	U S TREASURY NOTE	10/15/10	4.250%
610	U S TREASURY NOTE	11/15/10	4.500%
611	U S TREASURY NOTE	12/15/10	4.375%
612	U S TREASURY NOTE	01/15/11	4.250%
613	U S TREASURY NOTE	02/28/11	4.500%
614	U S TREASURY NOTE	04/30/11	4.875%
615	U S TREASURY NOTE	05/31/11	4.875%
616	U S TREASURY NOTE	02/15/10	4.750%
617	U S TREASURY NOTE	05/15/10	4.500%
618	U S TREASURY NOTE	12/31/09	3.250%
619	U S TREASURY NOTE	01/31/10	2.125%
620	U S TREASURY NOTE	02/15/18	3.500%
621	U S TREASURY NOTE	02/28/10	2.000%
622	U S TREASURY NOTE	03/31/10	1.750%
623	U S TREASURY NOTE	04/30/10	2.125%

	I	J	K	L	M	N
576	0	0	0			0
577	0	0	0			47,943
578	12,476,726	-12,476,726	0			0
579	10,779	-10,779	0			0
580	0	0	0			0
581	0	0	0			0
582	35,255,024	-35,255,024	0			0
583	158,294	-158,294	0			0
584	0	0	0			101,174
585	15,283,598	-15,283,598	0			0
586	0	0	0			12,230,325
587	0	0	0			27,293,918
588	0	0	0			92,472,163
589	0	0	0			0
590	0	0	0			5,236,694
591	0	0	0			68,821,691
592	0	0	0			49,782,683
593	49,556,559	-49,556,559	0			0
594	0	0	0			37,770,827
595	167,860,336	-167,860,336	0			0
596	0	0	0			0
597	119,396,828	-119,396,828	0			0
598	0	0	0			0
599	119,430	-119,430	0			0
600	133	-133	0			0
601	0	0	0			0
602	139,891	-139,891	0			0
603	0	0	0			5,189,041
604	0	0	0			0
605	0	0	0			0
606	466,660	-466,660	0			0
607	0	0	0			0
608	0	0	0			0
609	429,249	-429,249	0			0
610	0	0	0			1,688,746
611	0	0	0			0
612	1,256,359	-1,256,359	0			0
613	0	0	0			0
614	23,437	-23,437	0			0
615	0	0	0			0
616	0	0	0			0
617	0	0	0			0
618	0	0	0			210,549,122
619	325,932	-325,932	0			0
620	3,932	-3,932	0			0
621	137,107,811	-137,107,811	0			0
622	0	0	0			125,047,172
623	703,510,191	-703,510,191	0			0

	O	P	Q
576	0	-229,000	-1,888,000
577	0	-50,000	-50,000
578	0	11,702,000	11,702,000
579	0	10,000	10,000
580	0	-2,000,000	-2,000,000
581	0	-3,729,000	-3,729,000
582	0	32,761,000	32,761,000
583	0	152,000	152,000
584	0	-5,685,000	-2,607,000
585	0	14,093,000	-9,307,000
586	0	-30,000,000	-40,000,000
587	0	-30,000,000	-30,000,000
588	0	-165,410,000	-165,410,000
589	0	-5,350,000	-5,350,000
590	0	-45,000,000	-45,000,000
591	0	-50,000,000	-75,995,000
592	0	-359,378,400	-361,700,400
593	0	49,660,000	49,660,000
594	0	-30,000,000	-40,000,000
595	0	169,399,700	169,399,700
596	0	-29,999,600	-29,999,600
597	0	119,872,000	152,872,000
598	0	-129,218,000	-127,548,000
599	0	110,000	110,000
600	0	132	132
601	0	-167,000	-167,000
602	0	135,000	135,000
603	0	-5,785,000	-5,785,000
604	0	-4,000	-4,000
605	0	-400,000	-400,000
606	0	447,000	447,000
607	0	-160,000	-160,000
608	0	-100,000	-100,000
609	0	410,000	410,000
610	0	-1,610,000	-1,610,000
611	0	-4,000	-4,000
612	0	1,185,000	1,185,000
613	0	-326,000	-326,000
614	0	22,000	22,000
615	0	-7,370,000	23,630,000
616	0	-2,990,000	-2,990,000
617	0	-867,000	-867,000
618	0	-549,336,000	-259,336,000
619	0	325,000	325,000
620	0	4,000	4,000
621	0	137,394,000	-606,000
622	0	-273,945,500	-956,245,500
623	0	706,310,000	843,510,000

	R	S	T
576	1.004531	1.005268	
577	1.069297	1.086618	
578	1.070405	1.085728	
579	1.063393	1.076717	
580	1.007383	1.007989	
581	1.019416	1.028743	
582	1.028836	1.036227	
583	1.029763	1.033807	
584	1.028843	1.029580	
585	1.023862	1.039610	
586	1.030355	1.043981	
587	1.035364	1.046357	
588	1.032180	1.039340	
589	1.042651	1.046948	
590	1.048054	1.048910	
591	1.045806	1.064811	
592	1.045274	1.060219	
593	1.049865	1.060015	
594	1.062383	1.065297	
595	1.062634	1.085810	
596	1.041168	1.053826	
597	1.040550	1.041406	
598	1.014414	1.027182	
599	0.996328	1.002867	
600	0.973710	0.983037	
601	0.993406	0.997917	
602	0.988426	0.990913	
603	0.994766	0.996036	
604	1.004531	1.004531	
605	0.000000	0.000000	
606	0.000000	0.000000	
607	0.000000	0.000000	
608	0.000000	0.000000	
609	0.000000	0.000000	
610	0.970938	0.982596	
611	1.069297	1.086617	
612	1.063393	1.076717	
613	1.071278	1.084602	
614	1.071562	1.084554	
615	1.058160	1.069819	
616	1.044182	1.044943	
617	1.035927	1.046253	
618	1.025175	1.025864	
619	1.053139	1.064465	
620	1.053340	1.054148	
621	1.040947	1.051607	
622	1.083093	1.083997	
623	1.028836	1.036227	

A	B	C	D	E
624	COUPON TRADING	G1AU	MCSWEENEY	912828HZ6
625	COUPON TRADING	G1BN	GEWIRTZ	912810PW2
626	COUPON TRADING	G1BN	GEWIRTZ	912828HX1
627	COUPON TRADING	G1BN	GEWIRTZ	912828HY9
628	COUPON TRADING	G1BN	GEWIRTZ	912828HZ6
629	COUPON TRADING	G1CX	GEWIRTZ	76116EGA2
630	COUPON TRADING	G1GT	KANOS	912810PW2
631	COUPON TRADING	G1GT	KANOS	9128277B2
632	COUPON TRADING	G1GT	KANOS	912828AJ9
633	COUPON TRADING	G1GT	KANOS	912828AP5
634	COUPON TRADING	G1GT	KANOS	912828AU4
635	COUPON TRADING	G1GT	KANOS	912828BA7
636	COUPON TRADING	G1GT	KANOS	912828BH2
637	COUPON TRADING	G1GT	KANOS	912828BR0
638	COUPON TRADING	G1GT	KANOS	912828CA6
639	COUPON TRADING	G1GT	KANOS	912828CJ7
640	COUPON TRADING	G1GT	KANOS	912828DP2
641	COUPON TRADING	G1GT	KANOS	912828EN6
642	COUPON TRADING	G1GT	KANOS	912828EQ9
643	COUPON TRADING	G1GT	KANOS	912828EX4
644	COUPON TRADING	G1GT	KANOS	912828FA3
645	COUPON TRADING	G1GT	KANOS	912828FN5
646	COUPON TRADING	G1GT	KANOS	912828FU9
647	COUPON TRADING	G1GT	KANOS	912828FW5
648	COUPON TRADING	G1GT	KANOS	912828FY1
649	COUPON TRADING	G1GT	KANOS	912828GA2
650	COUPON TRADING	G1GT	KANOS	912828GC8
651	COUPON TRADING	G1GT	KANOS	912828GF1
652	COUPON TRADING	G1GT	KANOS	912828GG9
653	COUPON TRADING	G1GT	KANOS	912828GK0
654	COUPON TRADING	G1GT	KANOS	912828GM6
655	COUPON TRADING	G1GT	KANOS	912828GQ7
656	COUPON TRADING	G1GT	KANOS	912828GS3
657	COUPON TRADING	G1GT	KANOS	912828GU8
658	COUPON TRADING	G1GT	KANOS	912828GW4
659	COUPON TRADING	G1GT	KANOS	912828GZ7
660	COUPON TRADING	G1GT	KANOS	912828HA1
661	COUPON TRADING	G1GT	KANOS	912828HC7
662	COUPON TRADING	G1GT	KANOS	912828HE3
663	COUPON TRADING	G1GT	KANOS	912828HG8
664	COUPON TRADING	G1GT	KANOS	912828HH6
665	COUPON TRADING	G1GT	KANOS	912828HK9
666	COUPON TRADING	G1GT	KANOS	912828HM5
667	COUPON TRADING	G1GT	KANOS	912828HQ6
668	COUPON TRADING	G1GT	KANOS	912828HR4
669	COUPON TRADING	G1GT	KANOS	912828HT0
670	COUPON TRADING	G1GT	KANOS	912828HU7
671	COUPON TRADING	G1GT	KANOS	912828HV5

	F	G	H
624	U S TREASURY NOTE	05/15/18	3.875%
625	U.S. TREASURY BOND	02/15/38	4.375%
626	U S TREASURY NOTE	04/30/10	2.125%
627	U S TREASURY NOTE SERIES K-2013	04/30/13	3.125%
628	U S TREASURY NOTE	05/15/18	3.875%
629	RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS SER A INT PMTON 2030 BD-ZERO CPN R/MD0000 07/15/2022	07/15/22	0.000%
630	U.S. TREASURY BOND	02/15/38	4.375%
631	UNITED STATES TREAS NTS R/MD 5.00 08/15/2011	08/15/11	5.000%
632	U S TREASURY NOTE	08/15/12	4.375%
633	U S TREASURY NOTE	11/15/12	4.000%
634	U S TREASURY NOTE	02/15/13	3.875%
635	U S TREASURY NOTE	05/15/13	3.625%
636	U S TREASURY NOTE	08/15/13	4.250%
637	U S TREASURY NOTE	11/15/13	4.250%
638	U S TREASURY NOTE	02/15/14	4.000%
639	U S TREASURY NOTE	05/15/14	4.750%
640	U S TREASURY NOTE	03/15/10	4.000%
641	U S TREASURY NOTE	11/15/15	4.500%
642	U S TREASURY NOTE	12/15/10	4.375%
643	U S TREASURY NOTE	02/28/11	4.500%
644	U S TREASURY NOTE	03/31/11	4.750%
645	U S TREASURY NOTE	07/31/11	4.875%
646	U S TREASURY NOTE	09/30/11	4.500%
647	U S TREASURY NOTE	10/31/11	4.625%
648	U S TREASURY NOTE	11/15/16	4.625%
649	U S TREASURY NOTE	11/30/11	4.500%
650	U S TREASURY NOTE	12/31/11	4.625%
651	U S TREASURY NOTE	01/31/12	4.750%
652	U S TREASURY NOTE	02/15/10	4.750%
653	U S TREASURY NOTE	02/29/12	4.625%
654	U S TREASURY NOTE	03/31/12	4.500%
655	U S TREASURY NOTE	04/30/12	4.500%
656	U S TREASURY NOTE	05/15/17	4.500%
657	U S TREASURY NOTE	05/31/12	4.750%
658	U S TREASURY NOTE	06/30/12	4.875%
659	U S TREASURY NOTE	07/31/12	4.625%
660	U S TREASURY NOTE	08/15/17	4.750%
661	U S TREASURY NOTE	08/31/12	4.125%
662	U S TREASURY NOTE	09/30/12	4.250%
663	U S TREASURY NOTE	10/31/12	3.875%
664	U S TREASURY NOTE	11/15/17	4.250%
665	U S TREASURY NOTE	11/30/12	3.375%
666	U S TREASURY NOTE	12/31/12	3.625%
667	U S TREASURY NOTE	01/31/13	2.875%
668	U S TREASURY NOTE	02/15/18	3.500%
669	U S TREASURY NOTE	02/28/13	2.750%
670	U S TREASURY NOTE	03/31/10	1.750%
671	U S TREASURY NOTE	03/31/13	2.500%

	I	J	K	L	M	N
624	0	0	0			0
625	0	0	0			0
626	0	0	0			0
627	0	0	0			0
628	0	0	0			0
629	0	0	0			0
630	294,779	-294,779	0			44,724
631	0	0	0			0
632	485,698	-485,698	0			0
633	100,315	-100,315	0			5,276,804
634	5,217,663	-5,217,663	0			0
635	268,776	-268,776	0			0
636	1,709,531	-1,709,531	0			0
637	1,463,805	-1,463,805	0			0
638	136,709	-136,709	0			0
639	1,083,997	-1,083,997	0			0
640	0	0	0			0
641	531,850	-531,850	0			0
642	0	0	0			0
643	0	0	0			0
644	6,931,078	-6,931,078	0			0
645	0	0	0			0
646	3,169,533	-3,169,533	0			0
647	2,854,732	-2,854,732	0			0
648	830,573	-830,573	0			0
649	2,858,661	-2,858,661	0			0
650	925,639	-925,639	0			0
651	3,869,050	-3,869,050	0			0
652	2,634,566	-2,634,566	0			0
653	0	0	0			804,378
654	0	0	0			0
655	0	0	0			10,850,460
656	0	0	0			58,950
657	0	0	0			0
658	16,743,324	-16,743,324	0			6,321,026
659	17,948,076	-17,948,076	0			0
660	108,448,154	-108,448,154	0			0
661	0	0	0			0
662	31,730	-31,730	0			0
663	176,563	-176,563	0			13,492,294
664	30,182,450	-30,182,450	0			0
665	902,577	-902,577	0			0
666	471,413	-471,413	0			0
667	0	0	0			27,628,809
668	0	0	0			13,112,086
669	0	0	0			53,214,119
670	4,954,564	-4,954,564	0			0
671	0	0	0			0

	O	P	Q
624	0	-50,000,000	0
625	0	0	0
626	0	0	0
627	0	0	0
628	0	0	0
629	0	0	0
630	0	300,000	-100,000
631	0	-204,000	-204,000
632	0	454,000	19,454,000
633	0	96,000	-12,919,000
634	0	4,987,000	4,987,000
635	0	262,000	262,000
636	0	1,606,000	1,606,000
637	0	1,388,614	1,388,614
638	0	130,000	130,000
639	0	1,000,000	1,000,000
640	0	-10,000	-10,000
641	0	500,000	500,000
642	0	-1,500,000	-1,500,000
643	0	-1,339,000	-1,339,000
644	0	6,512,000	6,512,000
645	0	-447,000	893,000
646	0	2,987,000	2,987,000
647	0	2,687,000	2,687,000
648	0	779,000	779,000
649	0	2,652,000	2,652,000
650	0	857,000	857,000
651	0	3,580,000	3,580,000
652	0	2,500,000	2,500,000
653	0	-2,606,000	-788,000
654	0	-2,912,000	88,000
655	0	-240,000	-12,320,000
656	0	-1,519,000	-1,519,000
657	0	-537,000	10,463,000
658	0	15,318,000	-5,787,000
659	0	16,622,000	3,552,000
660	0	100,000,000	100,000,000
661	0	-764,000	15,236,000
662	0	30,000	22,030,000
663	0	170,000	-14,830,000
664	0	29,179,000	29,179,000
665	0	876,000	24,876,000
666	0	453,500	118,858,500
667	27,628,809	-13,776,000	7,219,000
668	0	-95,267,000	-95,267,000
669	49,488,026	-4,686,000	-3,946,000
670	0	5,000,000	5,000,000
671	0	-79,376,200	-218,776,200

	R	S	T
624	1.062845	1.063701	
625	1.045806	1.064812	
626	1.049865	1.060015	
627	1.057606	1.064355	
628	1.070679	1.090813	
629	1.064090	1.079090	
630	1.057215	1.067646	
631	1.054716	1.061109	
632	1.059659	1.062424	
633	1.065325	1.066205	
634	1.056533	1.077926	
635	1.061923	1.080092	
636	1.066125	1.080740	
637	1.041168	1.053826	
638	1.062615	1.073047	
639	1.058107	1.064500	
640	1.058685	1.061376	
641	1.053598	1.054454	
642	1.068598	1.091180	
643	1.073893	1.093044	
644	1.065144	1.079374	
645	1.071824	1.084482	
646	1.045715	1.055019	
647	1.051614	1.057653	
648	1.036292	1.038609	
649	1.033581	1.034389	
650	1.014294	1.030339	
651	1.025257	1.039498	
652	0.991776	1.000622	
653	0.973710	0.983037	
654	0.985232	0.991434	
655	0.988426	0.990913	
656	0.973545	0.977097	
657	0.994766	0.996036	
658	1.001953	1.003821	
659	1.004531	1.005268	
660	0.000000	0.000000	
661	0.679616	0.679616	
662	0.995006	0.995006	
663	0.972935	0.972935	
664	0.994322	0.994322	
665	0.988274	0.988274	
666	0.977477	0.977477	
667	0.977297	0.977297	
668	0.736587	0.736587	
669	0.978094	0.978094	
670	0.892345	0.892345	
671	0.973042	0.973042	

A	B	C	D	E
672	COUPON TRADING	G1GT	KANOS	912828HX1
673	COUPON TRADING	G1GT	KANOS	912828HZ6
674	COUPON TRADING	G1GV	BALANCE SHEET	ADJ1
675	COUPON TRADING	G1LB	GOLDEN	912828BR0
676	COUPON TRADING	G1T3	CDELANEY	912828BR0
677	COUPON TRADING	G1T3	CDELANEY	912828BZ2
678	COUPON TRADING	G1TV	TIM BAER	912810FP8
679	COUPON TRADING	G1TV	TIM BAER	912828BQ2
680	COUPON TRADING	G1TV	TIM BAER	912828BZ2
681	COUPON TRADING	G1TX	AUCTION	912795E98
682	COUPON TRADING	G1TX	AUCTION	912795G21
683	COUPON TRADING	G1TX	AUCTION	912795H79
684	COUPON TRADING	G42P	GEWIRTZ	912803AN3
685	COUPON TRADING	G42P	GEWIRTZ	912803AP8
686	COUPON TRADING	G42P	GEWIRTZ	912803AQ6
687	COUPON TRADING	G42P	GEWIRTZ	912803AW3
688	COUPON TRADING	G42P	GEWIRTZ	912803BH5
689	COUPON TRADING	G42P	GEWIRTZ	912803CH4
690	COUPON TRADING	G42P	GEWIRTZ	912803CZ4
691	COUPON TRADING	G42P	GEWIRTZ	912820GL5
692	COUPON TRADING	G42P	GEWIRTZ	912820JD0
693	COUPON TRADING	G42P	GEWIRTZ	912820JM0
694	COUPON TRADING	G42P	GEWIRTZ	912820JN8
695	COUPON TRADING	G42P	GEWIRTZ	912820KY2
696	COUPON TRADING	G42P	GEWIRTZ	912820MJ3
697	COUPON TRADING	G42P	GEWIRTZ	912820MS3
698	COUPON TRADING	G42P	GEWIRTZ	912833CU2
699	COUPON TRADING	G42P	GEWIRTZ	912833CV0
700	COUPON TRADING	G42P	GEWIRTZ	912833CZ1
701	COUPON TRADING	G42P	GEWIRTZ	912833LF5
702	COUPON TRADING	G42P	GEWIRTZ	912833LH1
703	COUPON TRADING	G42P	GEWIRTZ	912833LJ7
704	COUPON TRADING	G42P	GEWIRTZ	912833LK4
705	COUPON TRADING	G42P	GEWIRTZ	912833LL2
706	COUPON TRADING	G42P	GEWIRTZ	912833LN8
707	COUPON TRADING	G42P	GEWIRTZ	912833LP3
708	COUPON TRADING	G42P	GEWIRTZ	912833LU2
709	COUPON TRADING	G42P	GEWIRTZ	912833LV0
710	COUPON TRADING	G42P	GEWIRTZ	912833LX6
711	COUPON TRADING	G42P	GEWIRTZ	912833LY4
712	COUPON TRADING	G42P	GEWIRTZ	912833PB0
713	COUPON TRADING	G42P	GEWIRTZ	912833PD6
714	COUPON TRADING	G42P	GEWIRTZ	912833QB9
715	COUPON TRADING	G42P	GEWIRTZ	912833XS4
716	COUPON TRADING	G42P	GEWIRTZ	912833XT2
717	COUPON TRADING	G46L	GEWIRTZ	912828HH6
718	COUPON TRADING	G46L	GEWIRTZ	912828HR4
719	COUPON TRADING	G4AU	MCSWEENEY	912828HU7

	F	G	H
672	U S TREASURY NOTE	04/30/10	2.125%
673	U S TREASURY NOTE	05/15/18	3.875%
674	ADJUSTMENT	12/31/99	
675	U S TREASURY NOTE	11/15/13	4.250%
676	U S TREASURY NOTE	11/15/13	4.250%
677	U S TREASURY NOTE	02/15/09	3.000%
678	UNITED STATES TREASURY BONDS R/M D 5.375 02/15/2031	02/15/31	5.375%
679	U S TREASURY NOTE	11/15/08	3.375%
680	U S TREASURY NOTE	02/15/09	3.000%
681	U S TREASURY BILL	06/19/08	0.000%
682	U S TREASURY BILL	08/21/08	0.000%
683	U S TREASURY BILL	11/20/08	0.000%
684	W/PRINC STRIP OF 9.125 5-15-18	05/15/18	0.000%
685	W/PRINC STRIP OF 9 11-15-2018	11/15/18	0.000%
686	W/PRINC STRIPS 8.875 02-15-19	02/15/19	0.000%
687	W/PRIN STRIP 05-15-21	05/15/21	0.000%
688	W/PRINC STRIPS 08-15-26	08/15/26	0.000%
689	W/PRINC STRIPS 5/15/30	05/15/30	0.000%
690	W/PRIN STRIP 02-15-37	02/15/37	0.000%
691	W/PRINC STRIPS 08/15/11	08/15/11	0.000%
692	W/PRIN STRIP 08-15-08	08/15/08	0.000%
693	W/PRIN STRIP 11-15-08	11/15/08	0.000%
694	W/PRIN STRIP 11-15-13	11/15/13	0.000%
695	W/PRIN STRIP 11-15-09	11/15/09	0.000%
696	W/PRIN STRIP 11-15-10	11/15/10	0.000%
697	W/PRIN STRIP 02-15-09	02/15/09	0.000%
698	TINT 08-15-08	08/15/08	0.000%
699	TINT 02-15-09	02/15/09	0.000%
700	TINT 02-15-11	02/15/11	0.000%
701	TINT 11-15-2021	11/15/21	0.000%
702	TINT 05-15-22	05/15/22	0.000%
703	TINT 08-15-22	08/15/22	0.000%
704	TINT 11-15-22	11/15/22	0.000%
705	TINT 02-15-23	02/15/23	0.000%
706	TINT 5-15-23	05/15/23	0.000%
707	TINT 11-15-23	11/15/23	0.000%
708	TINT 02-15-25	02/15/25	0.000%
709	TINT 05-15-25	05/15/25	0.000%
710	TINT 11-15-25	11/15/25	0.000%
711	TINT 02-15-26	02/15/26	0.000%
712	TINT 11-15-26	11/15/26	0.000%
713	TINT 05-15-27	05/15/27	0.000%
714	TINT 11-15-27	11/15/27	0.000%
715	TINT 5-15-29	05/15/29	0.000%
716	TINT 11-15-29	11/15/29	0.000%
717	U S TREASURY NOTE	11/15/17	4.250%
718	U S TREASURY NOTE	02/15/18	3.500%
719	U S TREASURY NOTE	03/31/10	1.750%

	I	J	K	L	M	N
672	597,622	-597,622	0			0
673	0	0	0			0
674	0	0	0			-114,252,942
675	62	-62	0			0
676	0	0	0			40
677	182	-182	0			0
678	0	0	0			0
679	146	-146	0			0
680	0	0	0			0
681	0	0	0			0
682	0	0	0			0
683	0	0	0			0
684	0	0	0			0
685	0	0	0			0
686	0	0	0			0
687	0	0	0			0
688	0	0	0			0
689	0	0	0			0
690	0	0	0			0
691	0	0	0			0
692	0	0	0			0
693	0	0	0			0
694	0	0	0			0
695	0	0	0			0
696	0	0	0			0
697	0	0	0			0
698	0	0	0			0
699	0	0	0			0
700	0	0	0			0
701	0	0	0			0
702	0	0	0			0
703	0	0	0			0
704	0	0	0			0
705	0	0	0			0
706	0	0	0			0
707	0	0	0			0
708	0	0	0			0
709	0	0	0			0
710	0	0	0			0
711	0	0	0			0
712	0	0	0			0
713	0	0	0			0
714	0	0	0			0
715	0	0	0			0
716	0	0	0			0
717	0	0	0			0
718	0	0	0			0
719	0	0	0			0

	O	P	Q
672	0	600,000	-98,400,000
673	0	-46,500,000	-51,500,000
674	-114,252,942	0	0
675	0	59	59
676	0	-46	-46
677	0	179	179
678	0	-11,000	-11,000
679	0	145	145
680	0	-47	-47
681	0	0	0
682	0	0	0
683	0	0	0
684	0	0	0
685	0	0	0
686	0	0	0
687	0	0	0
688	0	0	0
689	0	0	0
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695	0	0	0
696	0	0	0
697	0	0	0
698	0	0	0
699	0	0	0
700	0	0	0
701	0	0	0
702	0	0	0
703	0	0	0
704	0	0	0
705	0	0	0
706	0	0	0
707	0	0	0
708	0	0	0
709	0	0	0
710	0	0	0
711	0	0	0
712	0	0	0
713	0	0	0
714	0	0	0
715	0	0	0
716	0	0	0
717	0	0	0
718	0	0	0
719	0	0	0

	R	S	T
672	0.972935	0.972935	
673	0.621989	0.621989	
674	1.053340	1.054187	
675	1.053340	1.054209	
676	1.007773	1.015762	
677	1.116169	1.130492	
678	1.069297	1.086630	
679	1.007383	1.008004	
680	1.007773	1.015859	
681	0.000000	0.000000	
682	0.000000	0.000000	
683	0.000000	0.000000	
684	0.000000	0.000000	
685	0.000000	0.000000	
686	0.000000	0.000000	
687	0.000000	0.000000	
688	0.000000	0.000000	
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690	0.000000	0.000000	
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694	0.000000	0.000000	
695	0.000000	0.000000	
696	0.000000	0.000000	
697	0.000000	0.000000	
698	0.000000	0.000000	
699	0.000000	0.000000	
700	0.000000	0.000000	
701	0.000000	0.000000	
702	0.000000	0.000000	
703	0.000000	0.000000	
704	0.000000	0.000000	
705	0.000000	0.000000	
706	0.000000	0.000000	
707	0.000000	0.000000	
708	0.000000	0.000000	
709	0.000000	0.000000	
710	0.000000	0.000000	
711	0.000000	0.000000	
712	0.000000	0.000000	
713	0.000000	0.000000	
714	0.000000	0.000000	
715	0.000000	0.000000	
716	0.000000	0.000000	
717	0.000000	0.000000	
718	0.000000	0.000000	
719	0.000000	0.000000	

	A	B	C	D	E
720		COUPON TRADING	G4GT	KANOS	912828HY9
721		COUPON TRADING	93168135	CONTROL	56568410
722		COUPON TRADING	93168135	CONTROL	59333660



	I	J	K	L	M	N
720	0	0	0			0
721	0	0	0			0
722	0	0	0			0

	O	P	Q
720	0	0	0
721	0	0	0
722	0	0	0

	R	S	T
720	0.000000	0.000000	
721	97.834559	97.834559	
722	100.000000	100.000000	

	A	B	C	D	E
1					
2		<b>Agency Callable Position Listing</b>			
3					
4		<b>SPM Level 2</b>	<b>Account</b>	<b>Trader Name</b>	<b>Product</b>
5		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3128X7TS3
6		AGENCY CALLABLE	GMO5	Chad DeBolt/Patty C. Kao	31398AKL5
7		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3133XNTG4
8		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3133XR7G9
9		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3128X7RR7
10		AGENCY CALLABLE	GM33	Chad DeBolt/Patty C. Kao	3133XMQF1
11		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3136F9LP6
12		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3133XRAR1
13		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3128X7TC8
14		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3133XNMK2
15		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3133MAWJ4
16		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3128X7PK4
17		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3133XNTX7
18		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3133XRBT6
19		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3136F9LF8
20		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3136F9NV1
21		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3128X7MG6
22		AGENCY CALLABLE	GM33	Chad DeBolt/Patty C. Kao	3128X5MG0
23		AGENCY CALLABLE	GM33	Chad DeBolt/Patty C. Kao	31359MY23
24		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3128X6QN9
25		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3136F7B48
26		AGENCY CALLABLE	GMO5	Chad DeBolt/Patty C. Kao	3128X2K46
27		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3128X5PK8
28		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3135A0CP2
29		AGENCY CALLABLE	GM33	Chad DeBolt/Patty C. Kao	3128X5NT1
30		AGENCY CALLABLE	GM33	Chad DeBolt/Patty C. Kao	3128X6PF7
31		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3128X7QZ0
32		AGENCY CALLABLE	GMO5	Chad DeBolt/Patty C. Kao	3128X5V96
33		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3133XLAY9
34		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3128X2K46
35		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3136F5LY5
36		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3133XPKV5
37		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	31339Y3L4
38		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3136F7GA9
39		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3128X3RX3
40		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3128X1JP3
41		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3133X0AZ2
42		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3136F8F83
43		AGENCY CALLABLE	GMO5	Chad DeBolt/Patty C. Kao	31398AKG6
44		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3136F7GU5
45		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	31331STS2
46		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	31339YT77
47		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3128X5HQ4

	F	G	H	I
1				
2				
3				
4	Product Name	Maturity Date	Coupon Rate	Gross Long Inventory TD @MV
5	FREDDIE MAC	05/20/11	3.600%	205,088,038
6	FEDERAL NATIONAL MORTGAGE ASSO	12/14/22	5.500%	129,658,332
7	FEDERAL HOME LOAN BANK SYSTEM	12/24/14	5.000%	48,272,129
8	FEDERAL HOME LOAN BANK SYSTEM	06/02/11	3.490%	37,969,020
9	FREDDIE MAC	05/21/12	4.000%	26,982,463
10	FEDERAL HOME LOAN BANK SYSTEM	11/06/14	5.550%	19,313,460
11	FEDERAL NATIONAL MORTGAGE ASSO	04/28/10	3.000%	18,350,820
12	FEDERAL HOME LOAN BANK SYSTEM	06/03/11	3.700%	15,218,758
13	FREDDIE MAC	08/20/10	3.200%	11,778,498
14	FEDERAL HOME LOAN BANK SYSTEM	12/17/10	4.250%	11,038,225
15	FEDERAL HOME LOAN BANK SYSTEM	02/25/15	7.605%	10,912,615
16	FREDDIE MAC	04/30/15	5.000%	9,819,493
17	FEDERAL HOME LOAN BANK SYSTEM	01/07/11	4.375%	7,401,138
18	FEDERAL HOME LOAN BANK SYSTEM	06/03/09	0.000%	6,999,731
19	FEDERAL NATIONAL MORTGAGE ASSO	04/28/10	2.950%	6,236,003
20	FEDERAL NATIONAL MORTGAGE ASSO	05/05/10	3.250%	5,903,555
21	FREDDIE MAC	05/06/13	4.375%	3,754,463
22	FREDDIE MAC	10/17/13	5.600%	3,537,768
23	FEDERAL NATIONAL MORTGAGE ASSO	09/26/36	6.550%	2,986,115
24	FREDDIE MAC	11/05/12	5.125%	2,005,778
25	FEDERAL NATIONAL MORTGAGE ASSO	05/19/11	5.625%	557,263
26	FREDDIE MAC	03/05/19	5.200%	551,597
27	FREDDIE MAC	11/21/13	5.450%	511,309
28	FEDERAL NATIONAL MORTGAGE ASSO	12/23/24	4.500%	507,637
29	FREDDIE MAC	11/14/11	5.350%	504,994
30	FREDDIE MAC	10/10/12	5.250%	493,500
31	FREDDIE MAC	11/09/09	2.700%	428,762
32	FREDDIE MAC	03/30/22	6.000%	302,599
33	FEDERAL HOME LOAN BANK SYSTEM	06/25/12	5.750%	282,984
34	FREDDIE MAC	03/05/19	5.200%	190,552
35	FEDERAL NATIONAL MORTGAGE ASSO	10/15/14	4.000%	164,836
36	FEDERAL HOME LOAN BANK SYSTEM	02/20/13	4.000%	162,969
37	FEDERAL HOME LOAN BANK SYSTEM	07/17/18	4.250%	114,919
38	FEDERAL NATIONAL MORTGAGE ASSOMAKE WHOLE CALL	07/28/08	4.750%	87,689
39	FREDDIE MAC	07/26/24	6.000%	75,610
40	FREDDIE MAC	06/02/17	4.750%	60,682
41	FEDERAL HOME LOAN BANK SYSTEM	08/15/12	4.400%	51,851
42	FEDERAL NATIONAL MORTGAGE ASSO	01/30/23	5.000%	39,580
43	FEDERAL NATIONAL MORTGAGE ASSO	12/21/17	5.250%	25,664
44	FEDERAL NATIONAL MORTGAGE ASSO	08/18/20	6.000%	25,394
45	FEDERAL FARM CREDIT BANK	04/06/20	5.610%	25,055
46	FEDERAL HOME LOAN BANK STEP COUPON	07/30/13	5.250%	21,629
47	FREDDIE MAC	08/25/16	6.000%	20,295

	J	K	L	M	N	O
1						
2						
3			0			
4	Long BPM Cusip Netdown TD @MV	Long Inventory TD @ MV	Q2 Report05 (Notional)	Gross Balance Sheet	Net Balance Sheet	Trade Date position
5	0	205,088,038		205,088,038	205,088,038	205,355,000
6	0	129,658,332		129,658,332	129,658,332	126,294,000
7	0	48,272,129		48,272,129	48,272,129	46,805,000
8	0	37,969,020		37,969,020	37,969,020	38,115,000
9	0	26,982,463		26,982,463	26,982,463	27,048,000
10	0	19,313,460		19,313,460	19,313,460	19,070,000
11	0	18,350,820		18,350,820	18,350,820	18,360,000
12	0	15,218,758		15,218,758	15,218,758	15,225,000
13	0	11,778,498		11,778,498	11,778,498	11,800,000
14	0	11,038,225		11,038,225	11,038,225	10,790,000
15	0	10,912,615		10,912,615	10,912,615	10,000,000
16	0	9,819,493		9,819,493	9,819,493	9,791,000
17	0	7,401,138		7,401,138	7,401,138	7,225,000
18	0	6,999,731		6,999,731	6,999,731	7,000,000
19	0	6,236,003		6,236,003	6,236,003	6,240,000
20	0	5,903,555		5,903,555	5,903,555	5,900,000
21	0	3,754,463		3,754,463	3,754,463	3,767,000
22	0	3,537,768		3,537,768	3,537,768	3,480,000
23	0	2,986,115		2,986,115	2,986,115	2,956,000
24	0	2,005,778		2,005,778	2,005,778	2,000,000
25	0	557,263		557,263	557,263	543,000
26	0	551,597		551,597	551,597	550,000
27	0	511,309		511,309	511,309	505,000
28	0	507,637		507,637	507,637	500,000
29	0	504,994		504,994	504,994	500,000
30	0	493,500		493,500	493,500	485,000
31	0	428,762		428,762	428,762	430,000
32	0	302,599		302,599	302,599	300,000
33	0	282,984		282,984	282,984	275,000
34	0	190,552		190,552	190,552	190,000
35	0	164,836		164,836	164,836	165,000
36	0	162,969		162,969	162,969	165,000
37	0	114,919		114,919	114,919	115,000
38	0	87,689		87,689	87,689	86,000
39	0	75,610		75,610	75,610	75,000
40	0	60,682		60,682	60,682	60,000
41	0	51,851		51,851	51,851	50,000
42	0	39,580		39,580	39,580	40,000
43	0	25,664		25,664	25,664	25,000
44	0	25,394		25,394	25,394	25,000
45	0	25,055		25,055	25,055	25,000
46	0	21,629		21,629	21,629	20,000
47	0	20,295		20,295	20,295	20,000

	P
1	
2	
3	
4	SP Position
5	305,640,000
6	131,349,000
7	48,405,000
8	0
9	31,298,000
10	19,070,000
11	18,370,000
12	0
13	14,300,000
14	10,790,000
15	10,000,000
16	9,791,000
17	7,225,000
18	0
19	6,240,000
20	5,900,000
21	3,767,000
22	0
23	2,956,000
24	2,000,000
25	543,000
26	150,000
27	555,000
28	500,000
29	500,000
30	485,000
31	680,000
32	300,000
33	0
34	190,000
35	165,000
36	165,000
37	115,000
38	86,000
39	75,000
40	60,000
41	50,000
42	40,000
43	175,000
44	25,000
45	25,000
46	20,000
47	20,000

	Q	R	S
1			
2			
3			
4	Clean Market Price	Dirty Market Price	
5	0.988931	1.011362	
6	0.991782	1.002904	
7	1.021721	1.031804	
8	0.988797	1.008130	
9	1.029187	1.046187	
10	1.000240	1.014740	
11	1.011000	1.011000	
12	1.012343	1.012494	
13	1.000469	1.002889	
14	0.994727	0.996672	
15	0.999855	1.002910	
16	0.996147	0.997122	
17	0.997470	0.997581	
18	0.998000	0.998178	
19	0.998500	0.998700	
20	0.996168	1.008705	
21	0.995034	1.002203	
22	0.984543	0.999300	
23	1.065136	1.081470	
24	0.000000	0.000000	
25	0.000000	0.000000	
26	0.000000	0.000000	
27	1.072883	1.091261	
28	0.000000	0.000000	
29	0.000000	0.000000	
30	0.000000	0.000000	
31	1.025158	1.037013	
32	0.000000	0.000000	
33	1.006108	1.019884	
34	0.994505	0.999880	
35	1.005555	1.005555	
36	1.010162	1.024225	
37	1.010300	1.012770	
38	1.004707	1.023005	
39	1.010790	1.031346	
40	1.007973	1.024379	
41	1.017076	1.036617	
42	0.977471	0.987694	
43	0.990936	0.993950	
44	0.996170	0.996170	
45	0.999590	0.999590	
46	0.999962	0.999962	
47	1.036087	1.040840	

	A	B	C	D	E
48		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3133XGN59
49		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3133XMQF1
50		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3128X2ZQ1
51		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3128X4DQ1
52		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3128X5MG0
53		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	31331Q4Q7
54		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3133F07D5
55		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3133F1BT3
56		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3133M4TG8
57		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3133MVLQ4
58		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3133MW6Z9
59		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3133MX2C2
60		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3133XBVD4
61		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3133XH6Y3
62		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3133XLVN0
63		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3133XNUV9
64		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3133XQML3
65		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	31359MTG8
66		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	31359MTM5
67		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	3136F7SY4
68		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	31398AKG6
69		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	31398APQ9
70		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	31398ARR5
71		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	912828BZ2
72		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	912828FJ4
73		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	912828FP0
74		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	912828HV5
75		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	912828HX1
76		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	912828HY9
77		AGENCY CALLABLE	G1VG	Chad DeBolt/Patty C. Kao	912828HZ6
78		AGENCY CALLABLE	G1VH	Chad DeBolt/Patty C. Kao	912828HZ6
79		AGENCY CALLABLE	GA58	Chad DeBolt/Patty C. Kao	31398ARJ3
80		AGENCY CALLABLE	GM33	Chad DeBolt/Patty C. Kao	3128X6UL8
81		AGENCY CALLABLE	GMO5	Chad DeBolt/Patty C. Kao	3128X5F60
82		AGENCY CALLABLE	GMO5	Chad DeBolt/Patty C. Kao	3133XNUV9
83		AGENCY CALLABLE	GMO5	Chad DeBolt/Patty C. Kao	31359ML84
84		AGENCY CALLABLE	GMO5	Chad DeBolt/Patty C. Kao	31398ARJ3
85		AGENCY CALLABLE	GMO5	Chad DeBolt/Patty C. Kao	912810PW2
86		AGENCY CALLABLE	GMO5	Chad DeBolt/Patty C. Kao	912828HV5
87		AGENCY CALLABLE	GMO5	Chad DeBolt/Patty C. Kao	912828HX1
88		AGENCY CALLABLE	GMO5	Chad DeBolt/Patty C. Kao	912828HY9
89		AGENCY CALLABLE	GMO5	Chad DeBolt/Patty C. Kao	912828HZ6

	F	G	H	I
48	FEDERAL HOME LOAN BANK SYSTEM	08/25/11	5.700%	5,099
49	FEDERAL HOME LOAN BANK SYSTEM	11/06/14	5.550%	1,013
50	FREDDIE MAC	02/24/11	4.125%	0
51	FREDDIE MAC	07/06/10	4.500%	0
52	FREDDIE MAC	10/17/13	5.600%	0
53	FEDERAL FARM CREDIT BANK	07/21/10	3.730%	0
54	FREDDIE MAC CALLED 1/31/08 - MAT 12/15/09	01/31/08	4.000%	0
55	FREDDIE MAC CALLED 1/11/08 - MAT 8/15/09	01/11/08	5.000%	0
56	FEDERAL HOME LOAN BANK CALLABLE 06/29/99	06/29/18	0.000%	0
57	FEDERAL HOME LOAN BANK SYSTEM CALLED	02/04/05	2.000%	0
58	FEDERAL HOME LOAN BANK SYSTEM CALLED	02/28/07	3.160%	0
59	FEDERAL HOME LOAN BANK SYSTEM CALLED 2/5/08 - MAT 3/18/10	02/05/08	4.125%	0
60	FEDERAL HOME LOAN BANK SYSTEM CALLED 1/11/08 - MAT 6/9/09	01/11/08	4.680%	0
61	FEDERAL HOME LOAN BANK SYSTEM	10/16/13	5.375%	0
62	FEDERAL HOME LOAN BANK SYSTEM	08/22/11	5.625%	0
63	FEDERAL HOME LOAN BANK SYSTEM	01/08/18	5.250%	0
64	FEDERAL HOME LOAN BANK SYSTEM	04/21/11	3.500%	0
65	FEDERAL NATIONAL MORTGAGE ASSO	10/15/13	4.625%	10,408
66	FEDERAL NATIONAL MORTGAGE ASSO	10/10/13	4.610%	0
67	FEDERAL NATIONAL MORTGAGE ASSOCALLED 11/17/07 - MAT 2/17/16	11/17/07	6.000%	0
68	FEDERAL NATIONAL MORTGAGE ASSO	12/21/17	5.250%	0
69	FEDERAL NATIONAL MORTGAGE ASSO	04/01/13	4.000%	0
70	FEDERAL NATIONAL MORTGAGE ASSO	06/04/10	3.125%	0
71	U S TREASURY NOTE	02/15/09	3.000%	196
72	U S TREASURY NOTE	06/30/08	5.125%	0
73	U S TREASURY NOTE	08/15/09	4.875%	0
74	U S TREASURY NOTE	03/31/13	2.500%	0
75	U S TREASURY NOTE	04/30/10	2.125%	159,066,950
76	U S TREASURY NOTE SERIES K-2013	04/30/13	3.125%	0
77	U S TREASURY NOTE	05/15/18	3.875%	0
78	U S TREASURY NOTE	05/15/18	3.875%	52,273,954
79	FEDERAL NATIONAL MORTGAGE ASSO	06/04/18	5.220%	0
80	FREDDIE MAC	12/11/12	5.000%	0
81	FREDDIE MAC	02/23/17	5.650%	0
82	FEDERAL HOME LOAN BANK SYSTEM	01/08/18	5.250%	0
83	FEDERAL NATIONAL MORTGAGE ASSO	04/18/36	6.000%	0
84	FEDERAL NATIONAL MORTGAGE ASSO	06/04/18	5.220%	0
85	U.S. TREASURY BOND	02/15/38	4.375%	0
86	U S TREASURY NOTE	03/31/13	2.500%	195
87	U S TREASURY NOTE	04/30/10	2.125%	0
88	U S TREASURY NOTE SERIES K-2013	04/30/13	3.125%	20,578,337
89	U S TREASURY NOTE	05/15/18	3.875%	165,869,276

	J	K	L	M	N	O
48	0	5,099		5,099	5,099	5,000
49	0	1,013		1,013	1,013	1,000
50	0	0		9,578,235	0	-9,283,000
51	0	0		991,785	0	-948,000
52	0	0		0	0	0
53	0	0		0	0	0
54	0	0		0	0	0
55	0	0		0	0	0
56	0	0		0	0	0
57	0	0		0	0	0
58	0	0		0	0	0
59	0	0		0	0	0
60	0	0		0	0	0
61	0	0		0	0	0
62	0	0		0	0	0
63	0	0		51,831	0	-50,000
64	0	0		149,093	0	-150,000
65	-10,408	0		0	0	10,000
66	0	0		0	0	0
67	0	0		0	0	0
68	0	0		0	0	0
69	0	0		0	0	0
70	0	0		0	0	0
71	-196	0		0	0	193
72	0	0		32,683,468	0	0
73	0	0		201,118,461	0	0
74	0	0		0	0	-200
75	-159,066,950	0		0	0	159,700,000
76	0	0		0	0	-77,196,000
77	0	0		0	0	-5,509,000
78	-52,273,954	0		0	0	52,000,000
79	0	0		0	0	0
80	0	0		0	0	0
81	0	0		513,873	0	-500,000
82	0	0		0	0	0
83	0	0		1,732,938	0	-326,000
84	0	0		0	0	0
85	0	0		1,106,450	0	-2,000,000
86	-195	0		0	0	200
87	0	0		0	0	-12,000,000
88	-20,578,337	0		0	0	20,500,000
89	-165,869,276	0		0	0	165,000,000

	P
48	5,000
49	1,000
50	-9,283,000
51	-948,000
52	0
53	10,000
54	0
55	0
56	0
57	0
58	0
59	0
60	0
61	125,000
62	50,000
63	-50,000
64	-150,000
65	10,000
66	165,000
67	0
68	-50,000
69	0
70	0
71	193
72	-35,710,000
73	-203,725,000
74	-200
75	196,000,000
76	-77,196,000
77	-9,509,000
78	56,000,000
79	0
80	0
81	-500,000
82	0
83	-1,671,000
84	0
85	-2,000,000
86	200
87	-12,000,000
88	20,500,000
89	165,000,000

	Q	R	S
48	1.000650	1.006028	
49	0.996649	1.015274	
50	0.994894	0.999006	
51	1.025798	1.026267	
52	1.004596	1.019637	
53	1.000108	1.015774	
54	0.000000	0.000000	
55	0.973934	0.989490	
56	0.997393	0.999360	
57	0.997500	0.999500	
58	0.999068	1.000603	
59	1.004547	1.026568	
60	0.000000	0.000000	
61	0.000000	0.000000	
62	1.007773	1.015753	
63	1.003672	1.023806	
64	1.032109	1.045100	
65	0.973545	0.977095	
66	0.994766	0.996036	
67	1.001953	1.003821	
68	1.004531	1.005268	
69	1.004531	1.005268	
70	0.000000	0.000000	
71	1.011000	1.011000	
72	1.008800	1.009989	
73	1.011400	1.017525	
74	0.000000	0.000000	
75	1.010300	1.012767	
76	0.999999	1.010188	
77	0.991782	1.002904	
78	1.013779	1.027747	
79	0.999998	1.008665	
80	0.000000	0.000000	
81	1.031400	1.037067	
82	1.004547	1.026568	
83	1.002500	1.026639	
84	0.000000	0.000000	
85	0.970938	0.982596	
86	0.973545	0.977095	
87	0.994766	0.996036	
88	1.001953	1.003821	
89	1.004531	1.005268	

	A	B	C	D	E
1					
2		<b>CPI Derivatives Position Listing</b>			
3					
4		<b>S&amp;P Level 2</b>	<b>Account</b>	<b>Trader Name</b>	<b>Product</b>
5		CPI DERIVATIVES US	6AFV	Alvaro Mucida	912810PS1
6		CPI DERIVATIVES US	6AFV	Alvaro Mucida	912828ET3
7		CPI DERIVATIVES US	6AFV	Alvaro Mucida	912828GX2
8		CPI DERIVATIVES US	6AFV	Alvaro Mucida	912810FS2
9		CPI DERIVATIVES US	6AFV	Alvaro Mucida	912828GN4
10		CPI DERIVATIVES US	6AFV	Alvaro Mucida	912810FR4
11		CPI DERIVATIVES US	6AFV	Alvaro Mucida	912828GD6
12		CPI DERIVATIVES US	6AFV	Alvaro Mucida	912810EZ7
13		CPI DERIVATIVES US	6AFV	Alvaro Mucida	912810FR4
14		CPI DERIVATIVES US	6AFV	Alvaro Mucida	912810FS2
15		CPI DERIVATIVES US	6AFV	Alvaro Mucida	912810PS1
16		CPI DERIVATIVES US	6AFV	Alvaro Mucida	912810PW2
17		CPI DERIVATIVES US	6AFV	Alvaro Mucida	912828BD1
18		CPI DERIVATIVES US	6AFV	Alvaro Mucida	912828CZ1
19		CPI DERIVATIVES US	6AFV	Alvaro Mucida	912828ET3
20		CPI DERIVATIVES US	6AFV	Alvaro Mucida	912828GD6
21		CPI DERIVATIVES US	6AFV	Alvaro Mucida	912828GN4
22		CPI DERIVATIVES US	6AFV	Alvaro Mucida	912828GX2
23		CPI DERIVATIVES US	6AFV	Alvaro Mucida	912828HH6
24		CPI DERIVATIVES US	6AFV	Alvaro Mucida	912828HN3
25		CPI DERIVATIVES US	6AFV	Alvaro Mucida	912828HR4
26		CPI DERIVATIVES US	6AFV	Alvaro Mucida	912828HS2
27		CPI DERIVATIVES US	&CPIDERIVLBIE	MUCIDA, ALVARO	ADJ1
28		CPI DERIVATIVES US	6AFV	Alvaro Mucida	912828HX1
29					
30		<i>*current CPI Repo105 trades w/ Mizuho coming back 05/28</i>			

	F	G	H	I	J
1					
2					
3					
4	Product Name	Maturity Date	Coupon Rate	Gross Long Inventory, TD @M/Y	Long BPM Cusip Netdown, TD @M/Y
5	US TREAS INFLATION INDEX NOTE	01/15/27	2.375%	188,773,814	-34,690,545
6	US TREAS INFLATION INDEX NOTE	01/15/16	2.000%	126,852,439	0
7	US TREAS INFLATION INDEX NOTE	07/15/17	2.625%	92,922,197	-2,900,140
8	US TREAS INFLATION INDEX NOTE	01/15/26	2.000%	99,049,927	-31,447,211
9	US TREAS INFLATION INDEX NOTE	04/15/12	2.000%	55,761,533	0
10	US TREAS INFLATION INDEX	01/15/25	2.375%	46,562,645	-10,105,138
11	US TREAS INFLATION INDEX NOTE	01/15/17	2.375%	21,032,657	-2,800,791
12	U.S. TREASURY BOND	02/15/27	6.625%	0	0
13	US TREAS INFLATION INDEX	01/15/25	2.375%	0	0
14	US TREAS INFLATION INDEX NOTE	01/15/26	2.000%	0	0
15	US TREAS INFLATION INDEX NOTE	01/15/27	2.375%	0	0
16	U.S. TREASURY BOND	02/15/38	4.375%	24,564,904	-24,564,904
17	US TREAS INFLATION INDEX NOTE	07/15/13	1.875%	0	0
18	US TREAS INFLATION INDEX NOTE	04/15/10	0.875%	0	0
19	US TREAS INFLATION INDEX NOTE	01/15/16	2.000%	0	0
20	US TREAS INFLATION INDEX NOTE	01/15/17	2.375%	0	0
21	US TREAS INFLATION INDEX NOTE	04/15/12	2.000%	0	0
22	US TREAS INFLATION INDEX NOTE	07/15/17	2.625%	0	0
23	U S TREASURY NOTE	11/15/17	4.250%	1,706,743	-1,706,743
24	US TREAS INFLATION INDEX NOTE	01/15/18	1.625%	316,456	-316,456
25	U S TREASURY NOTE	02/15/18	3.500%	3,145,717	-3,145,717
26	U S TREASURY NOTE	02/28/10	2.000%	0	0
27	ADJUSTMENT	12/31/99		11,965	0
28	U S TREASURY NOTE	04/30/10	2.125%	0	0
29					
30					

	K	L	M	N	O	P	Q	R
1								
2								
3		300,000,000	503,000,000					
4	Long Inventory TD @ 105	Q2 Repo105 (current)	Q2 Repo105 (forecast)	Gross Balance Sheet	Net Balance Sheet	Trade Date position	SD Position	Clear Market Price
5	154,083,269	125,000,000	130,000,000	154,083,269	154,083,269	164,500,000	164,500,000	1.263073
6	126,852,439	60,000,000	110,000,000	126,852,439	126,852,439	110,090,000	110,090,000	1.215898
7	90,022,057	55,000,000	97,000,000	90,022,057	90,022,057	80,000,000	105,000,000	0.000000
8	67,602,716	60,000,000	81,000,000	67,602,716	67,602,716	90,000,000	90,000,000	1.093009
9	55,761,533		49,000,000	55,761,533	55,761,533	50,000,000	50,000,000	0.000000
10	36,457,507		21,000,000	36,457,507	36,457,507	38,000,000	38,000,000	1.138743
11	18,231,866		15,000,000	18,231,866	18,231,866	18,000,000	18,000,000	0.000000
12	0			0	0	-36,800,000	-36,800,000	1.232330
13	0			-14,772,747	-14,772,747	0	0	1.144341
14	0			-25,136,813	-25,136,813	0	0	1.144716
15	0			-17,375,265	-17,375,265	0	0	0.000000
16	0			0	0	25,000,000	25,000,000	1.159663
17	0			0	0	-48,000,000	-48,000,000	0.000000
18	0			0	0	-19,100,000	-19,100,000	1.113109
19	0			-92,464,802	-92,464,802	0	0	0.000000
20	0			-14,691,332	-14,691,332	0	0	1.152044
21	0			-52,415,841	-52,415,841	0	0	0.000000
22	0			-75,284,838	-75,284,838	0	0	1.033581
23	0			0	0	1,650,000	1,650,000	1.049046
24	0			0	0	300,000	300,000	0.973710
25	0			0	0	3,200,000	3,200,000	0.993406
26	0			139,335,377	0	0	-152,000,000	0.994766
27	11,965			11,965	11,965	0	0	0.970938
28	0			0	0	-139,000,000	0	0.000000
29								
30								

	S	T
1		
2		
3		
4	<b>Dirty Market Price</b>	
5	1.280728	
6	1.225333	
7	0.000000	
8	1.100555	
9	0.000000	
10	1.147561	
11	0.000000	
12	1.239974	
13	1.145335	
14	1.152261	
15	0.000000	
16	1.168481	
17	0.000000	
18	1.115231	
19	0.000000	
20	1.161527	
21	0.000000	
22	1.034389	
23	1.054854	
24	0.983037	
25	0.997917	
26	0.994766	
27	0.982596	
28	0.000000	
29		
30		