

RUN DATE: 02/28/17
 RUN TIME: 16:28:19
 PROGRAM NAME: GAPN901

UNITED STATES DEPARTMENT OF THE TREASURY
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 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|------------------|------------|------------------|
| ----- | | | |
| ABANDONED MINES (000000000145015) | | | |
| MARKET BASED BILL 01/04/2018 | 115,463,155.54 | .00 | 115,463,155.54 |
| MARKET BASED BILL 02/01/2018 | 115,413,546.70 | .00 | 115,413,546.70 |
| MARKET BASED BILL 05/18/2017 | 114,743,751.30 | .00 | 114,743,751.30 |
| MARKET BASED BILL 06/15/2017 | 114,817,117.99 | .00 | 114,817,117.99 |
| MARKET BASED BILL 06/22/2017 | 114,876,651.82 | .00 | 114,876,651.82 |
| MARKET BASED BILL 07/20/2017 | 114,899,258.84 | .00 | 114,899,258.84 |
| MARKET BASED BILL 08/17/2017 | 115,005,497.46 | .00 | 115,005,497.46 |
| MARKET BASED BILL 09/14/2017 | 115,080,549.15 | .00 | 115,080,549.15 |
| MARKET BASED BILL 10/12/2017 | 115,197,971.84 | .00 | 115,197,971.84 |
| MARKET BASED BILL 11/09/2017 | 115,330,120.84 | .00 | 115,330,120.84 |
| MARKET BASED BILL 12/07/2017 | 115,462,524.47 | .00 | 115,462,524.47 |
| SUB TOTALS FOR : MARKET BASED BILLS | 1,266,290,145.95 | .00 | 1,266,290,145.95 |
| MARKET BASED NOTE 2.125% 08/15/2021 | 503,448,311.00 | .00 | 503,448,311.00 |
| MARKET BASED NOTE 2.625% 08/15/2020 | 700,000,000.00 | .00 | 700,000,000.00 |
| SUB TOTALS FOR : MARKET BASED NOTES | 1,203,448,311.00 | .00 | 1,203,448,311.00 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 302,094,666.44 | .00 | 302,094,666.44 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 302,094,666.44 | .00 | 302,094,666.44 |
| GRAND TOTALS FOR INVESTOR (000000000145015) | 2,771,833,123.39 | .00 | 2,771,833,123.39 |
| ----- | | | |
| AGR DISASTER RELIEF TF (000000000125531) | | | |
| GRAND TOTALS FOR INVESTOR (000000000125531) | .00 | .00 | .00 |
| ----- | | | |
| AGRICULTURE MARKET SER (000000000122500) | | | |
| GRAND TOTALS FOR INVESTOR (000000000122500) | .00 | .00 | .00 |
| ----- | | | |
| AIRPORT & AIRWAYS TR (000000000698103) | | | |

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| ----- | | | |
| AIRPORT & AIRWAYS TR (000000000698103) | | | |
| CERTIFICATE OF INDEBTEDNESS 2.000% 06/30/2017 | 16,926,760,000.00 | 3,055,921,000.00 | 13,870,839,000.00 |
| SUB TOTALS FOR : SPECIAL ISSUE C OF I | 16,926,760,000.00 | 3,055,921,000.00 | 13,870,839,000.00 |
| GRAND TOTALS FOR INVESTOR (000000000698103) | 16,926,760,000.00 | 3,055,921,000.00 | 13,870,839,000.00 |
| ----- | | | |
| ALASKA NATIVE ESCROW (000000000146140) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 1,027,839.22 | .00 | 1,027,839.22 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 1,027,839.22 | .00 | 1,027,839.22 |
| GRAND TOTALS FOR INVESTOR (000000000146140) | 1,027,839.22 | .00 | 1,027,839.22 |
| ----- | | | |
| ALBANIAN CLAIMS FUND (000000000206104) | | | |
| MARKET BASED BILL 03/02/2017 | 8,244.56 | .00 | 8,244.56 |
| MARKET BASED BILL 03/16/2017 | 910,006.55 | .00 | 910,006.55 |
| SUB TOTALS FOR : MARKET BASED BILLS | 918,251.11 | .00 | 918,251.11 |
| GRAND TOTALS FOR INVESTOR (000000000206104) | 918,251.11 | .00 | 918,251.11 |
| ----- | | | |
| ALLEGED VIOLATORS OF (000000000896425) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 184,045,000.00 | .00 | 184,045,000.00 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 184,045,000.00 | .00 | 184,045,000.00 |
| GRAND TOTALS FOR INVESTOR (000000000896425) | 184,045,000.00 | .00 | 184,045,000.00 |
| ----- | | | |
| ARMED FORCES RHTF (000000000848522) | | | |

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| ----- | | | |
| ARMED FORCES RHTF (00000000848522) | | | |
| MARKET BASED NOTE 0.750% 06/30/2017 | 9,959,386.09 | .00 | 9,959,386.09 |
| MARKET BASED NOTE 1.000% 06/30/2019 | 9,931,516.19 | .00 | 9,931,516.19 |
| MARKET BASED NOTE 1.125% 06/15/2018 | 9,880,167.54 | .00 | 9,880,167.54 |
| MARKET BASED NOTE 1.625% 06/30/2020 | 9,741,671.74 | .00 | 9,741,671.74 |
| SUB TOTALS FOR : MARKET BASED NOTES | 39,512,741.56 | .00 | 39,512,741.56 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 16,860,271.61 | .00 | 16,860,271.61 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 16,860,271.61 | .00 | 16,860,271.61 |
| GRAND TOTALS FOR INVESTOR (00000000848522) | 56,373,013.17 | .00 | 56,373,013.17 |
| ----- | | | |
| ASSET FORFEITURE FUN (00000000155042) | | | |
| MARKET BASED BILL 03/02/2017 | 1,005,191,391.36 | .00 | 1,005,191,391.36 |
| MARKET BASED BILL 06/22/2017 | 1,205,198,926.87 | .00 | 1,205,198,926.87 |
| MARKET BASED BILL 11/09/2017 | 1,812,923,114.22 | .00 | 1,812,923,114.22 |
| MARKET BASED BILL 12/07/2017 | 2,232,623,811.07 | .00 | 2,232,623,811.07 |
| SUB TOTALS FOR : MARKET BASED BILLS | 6,255,937,243.52 | .00 | 6,255,937,243.52 |
| GRAND TOTALS FOR INVESTOR (00000000155042) | 6,255,937,243.52 | .00 | 6,255,937,243.52 |
| ----- | | | |
| AVIATION INSURANCE R (000000006941201) | | | |
| MARKET BASED NOTE 0.500% 07/31/2017 | 262,515,896.17 | .00 | 262,515,896.17 |
| MARKET BASED NOTE 0.750% 02/15/2019 | 186,858,968.89 | .00 | 186,858,968.89 |
| MARKET BASED NOTE 0.750% 08/15/2019 | 164,711,750.06 | .00 | 164,711,750.06 |
| MARKET BASED NOTE 0.875% 04/15/2019 | 291,644,002.85 | .00 | 291,644,002.85 |
| MARKET BASED NOTE 0.875% 06/15/2019 | 187,373,700.48 | .00 | 187,373,700.48 |
| MARKET BASED NOTE 1.000% 05/15/2018 | 150,694,924.68 | .00 | 150,694,924.68 |
| MARKET BASED NOTE 1.000% 08/15/2018 | 188,763,401.86 | .00 | 188,763,401.86 |
| MARKET BASED NOTE 1.250% 11/15/2018 | 140,332,054.53 | .00 | 140,332,054.53 |
| MARKET BASED NOTE 3.500% 02/15/2018 | 252,725,870.26 | .00 | 252,725,870.26 |
| MARKET BASED NOTE 4.250% 11/15/2017 | 94,371,823.46 | .00 | 94,371,823.46 |

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| AVIATION INSURANCE R (000000006941201) | | | |
| MARKET BASED NOTE 4.500% 05/15/2017 | 108,210,761.04 | .00 | 108,210,761.04 |
| MARKET BASED NOTE 4.750% 08/15/2017 | 149,616,122.26 | .00 | 149,616,122.26 |
| SUB TOTALS FOR : MARKET BASED NOTES | 2,177,819,276.54 | .00 | 2,177,819,276.54 |
| GRAND TOTALS FOR INVESTOR (000000006941201) | 2,177,819,276.54 | .00 | 2,177,819,276.54 |
| ----- | | | |
| BARRY GOLDWATER SCHO (000000000958281) | | | |
| MARKET BASED NOTE 0.500% 03/31/2017 | 4,000,000.00 | .00 | 4,000,000.00 |
| MARKET BASED NOTE 0.625% 11/30/2017 | 4,000,000.00 | .00 | 4,000,000.00 |
| MARKET BASED NOTE 0.750% 06/30/2017 | 1,000,000.00 | .00 | 1,000,000.00 |
| MARKET BASED NOTE 0.875% 07/15/2017 | 1,000,000.00 | .00 | 1,000,000.00 |
| MARKET BASED NOTE 1.000% 02/15/2018 | 1,000,000.00 | .00 | 1,000,000.00 |
| MARKET BASED NOTE 3.500% 02/15/2018 | 2,641,164.99 | .00 | 2,641,164.99 |
| MARKET BASED NOTE 3.750% 11/15/2018 | 5,471,601.20 | .00 | 5,471,601.20 |
| MARKET BASED NOTE 4.000% 08/15/2018 | 7,502,045.31 | .00 | 7,502,045.31 |
| SUB TOTALS FOR : MARKET BASED NOTES | 26,614,811.50 | .00 | 26,614,811.50 |
| MARKET BASED BOND 3.125% 11/15/2041 | 17,100,165.84 | .00 | 17,100,165.84 |
| MARKET BASED BOND 3.500% 02/15/2039 | 3,642,076.87 | .00 | 3,642,076.87 |
| MARKET BASED BOND 6.000% 02/15/2026 | 3,058,000.00 | .00 | 3,058,000.00 |
| MARKET BASED BOND 6.250% 08/15/2023 | 2,266,000.00 | .00 | 2,266,000.00 |
| MARKET BASED BOND 7.125% 02/15/2023 | 3,640,000.00 | .00 | 3,640,000.00 |
| MARKET BASED BOND 8.125% 08/15/2019 | 1,430,000.00 | .00 | 1,430,000.00 |
| MARKET BASED BOND 8.125% 08/15/2021 | 2,428,000.00 | .00 | 2,428,000.00 |
| MARKET BASED BOND 8.750% 08/15/2020 | 818,000.00 | .00 | 818,000.00 |
| SUB TOTALS FOR : MARKET BASED BONDS | 34,382,242.71 | .00 | 34,382,242.71 |
| GRAND TOTALS FOR INVESTOR (000000000958281) | 60,997,054.21 | .00 | 60,997,054.21 |
| ----- | | | |
| BELIZE ESCROW ACCOUNT (000000000206317) | | | |
| MARKET BASED BILL 05/18/2017 | 868,689.64 | .00 | 868,689.64 |

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| BELIZE ESCROW ACCOUNT (000000000206317) | | | |
| SUB TOTALS FOR : MARKET BASED BILLS | 868,689.64 | .00 | 868,689.64 |
| GRAND TOTALS FOR INVESTOR (000000000206317) | 868,689.64 | .00 | 868,689.64 |
| ----- | | | |
| BEQUEST & GIFT FEM (000000000708244) | | | |
| MARKET BASED NOTE 1.875% 09/30/2017 | 2,173,097.47 | .00 | 2,173,097.47 |
| SUB TOTALS FOR : MARKET BASED NOTES | 2,173,097.47 | .00 | 2,173,097.47 |
| GRAND TOTALS FOR INVESTOR (000000000708244) | 2,173,097.47 | .00 | 2,173,097.47 |
| ----- | | | |
| BEQUEST OF MAJ AINS (000000000218063) | | | |
| GRAND TOTALS FOR INVESTOR (000000000218063) | .00 | .00 | .00 |
| ----- | | | |
| BONNEVILLE POWER ADMIN (000000000894045) | | | |
| MARKET BASED BILL 03/02/2017 | 79,099,479.09 | .00 | 79,099,479.09 |
| MARKET BASED BILL 03/09/2017 | 5,007,410.97 | .00 | 5,007,410.97 |
| MARKET BASED BILL 03/16/2017 | 27,041,572.03 | .00 | 27,041,572.03 |
| MARKET BASED BILL 04/06/2017 | 10,015,777.65 | .00 | 10,015,777.65 |
| MARKET BASED BILL 04/27/2017 | 90,110,686.06 | .00 | 90,110,686.06 |
| MARKET BASED BILL 05/18/2017 | 9,022,136.81 | .00 | 9,022,136.81 |
| MARKET BASED BILL 06/08/2017 | 20,035,353.98 | .00 | 20,035,353.98 |
| MARKET BASED BILL 07/13/2017 | 50,103,156.89 | .00 | 50,103,156.89 |
| MARKET BASED BILL 07/20/2017 | 30,068,141.93 | .00 | 30,068,141.93 |
| SUB TOTALS FOR : MARKET BASED BILLS | 320,503,715.41 | .00 | 320,503,715.41 |
| MARKET BASED NOTE 0.625% 08/31/2017 | 29,925,625.11 | .00 | 29,925,625.11 |
| MARKET BASED NOTE 0.625% 09/30/2017 | 5,002,061.29 | .00 | 5,002,061.29 |

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| BONNEVILLE POWER ADMIN (000000000894045) | | | |
| MARKET BASED NOTE 1.000% 09/15/2017 | 100,388,698.74 | .00 | 100,388,698.74 |
| MARKET BASED NOTE 1.875% 08/31/2017 | 24,626,667.04 | .00 | 24,626,667.04 |
| MARKET BASED NOTE 1.875% 09/30/2017 | 12,850,125.54 | .00 | 12,850,125.54 |
| MARKET BASED NOTE 4.750% 08/15/2017 | 46,938,775.51 | .00 | 46,938,775.51 |
| SUB TOTALS FOR : MARKET BASED NOTES | 219,731,953.23 | .00 | 219,731,953.23 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 20,000,000.00 | .00 | 20,000,000.00 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 20,000,000.00 | .00 | 20,000,000.00 |
| GRAND TOTALS FOR INVESTOR (000000000894045) | 560,235,668.64 | .00 | 560,235,668.64 |
| ----- | | | |
| BUREAU OF PRISON TRU (000000000158408) | | | |
| GRAND TOTALS FOR INVESTOR (000000000158408) | .00 | .00 | .00 |
| ----- | | | |
| CAPITOL PRESERVATION (000000000098300) | | | |
| MARKET BASED BILL 03/09/2017 | 3,047,181.66 | .00 | 3,047,181.66 |
| MARKET BASED BILL 03/16/2017 | 957,186.01 | .00 | 957,186.01 |
| MARKET BASED BILL 05/04/2017 | 640,354.96 | .00 | 640,354.96 |
| MARKET BASED BILL 05/11/2017 | 4,098,549.46 | .00 | 4,098,549.46 |
| MARKET BASED BILL 05/18/2017 | 120,525.98 | .00 | 120,525.98 |
| MARKET BASED BILL 05/25/2017 | 111,830.64 | .00 | 111,830.64 |
| MARKET BASED BILL 06/29/2017 | 1,589,234.81 | .00 | 1,589,234.81 |
| SUB TOTALS FOR : MARKET BASED BILLS | 10,564,863.52 | .00 | 10,564,863.52 |
| GRAND TOTALS FOR INVESTOR (000000000098300) | 10,564,863.52 | .00 | 10,564,863.52 |
| ----- | | | |
| CAPITOL VISITOR CENTER (000000000014296) | | | |

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| ----- | | | |
| CAPITOL VISITOR CENTER (00000000014296) | | | |
| MARKET BASED BILL 07/13/2017 | 5,015,002.53 | .00 | 5,015,002.53 |
| SUB TOTALS FOR : MARKET BASED BILLS | 5,015,002.53 | .00 | 5,015,002.53 |
| MARKET BASED NOTE 2.375% 07/31/2017 | 10,719,306.54 | .00 | 10,719,306.54 |
| SUB TOTALS FOR : MARKET BASED NOTES | 10,719,306.54 | .00 | 10,719,306.54 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 3,036,816.25 | .00 | 3,036,816.25 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 3,036,816.25 | .00 | 3,036,816.25 |
| GRAND TOTALS FOR INVESTOR (00000000014296) | 18,771,125.32 | .00 | 18,771,125.32 |
| ----- | | | |
| CFTC CUSTOMER PROTECTION (00000000954334) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 239,000,000.00 | .00 | 239,000,000.00 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 239,000,000.00 | .00 | 239,000,000.00 |
| GRAND TOTALS FOR INVESTOR (00000000954334) | 239,000,000.00 | .00 | 239,000,000.00 |
| ----- | | | |
| CHEYENNE RIVER TRUST (00000000208209) | | | |
| MARKET BASED NOTE 0.500% 07/31/2017 | 337.16 | .00 | 337.16 |
| MARKET BASED NOTE 0.625% 06/30/2018 | 195.48 | .00 | 195.48 |
| MARKET BASED NOTE 0.625% 07/31/2017 | 448.34 | .00 | 448.34 |
| MARKET BASED NOTE 0.625% 09/30/2017 | 609,826.43 | .00 | 609,826.43 |
| MARKET BASED NOTE 0.750% 01/31/2018 | 106,779.53 | .00 | 106,779.53 |
| MARKET BASED NOTE 0.750% 06/30/2017 | 192.21 | .00 | 192.21 |
| MARKET BASED NOTE 0.750% 09/30/2018 | 279,152.56 | .00 | 279,152.56 |
| MARKET BASED NOTE 0.750% 10/31/2017 | 874,026.43 | .00 | 874,026.43 |
| MARKET BASED NOTE 0.750% 10/31/2018 | 350,962.73 | .00 | 350,962.73 |
| MARKET BASED NOTE 0.750% 12/31/2017 | 106,655.60 | .00 | 106,655.60 |
| MARKET BASED NOTE 0.875% 04/30/2017 | 112.27 | .00 | 112.27 |
| MARKET BASED NOTE 0.875% 11/30/2017 | 411,705.15 | .00 | 411,705.15 |

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| CHEYENNE RIVER TRUST | (00000000208209) | | |
| MARKET BASED NOTE 1.000% 11/30/2018 | 411,801.80 | .00 | 411,801.80 |
| MARKET BASED NOTE 1.000% 12/31/2017 | 320,022.46 | .00 | 320,022.46 |
| MARKET BASED NOTE 1.125% 01/31/2019 | 640,348.98 | .00 | 640,348.98 |
| MARKET BASED NOTE 1.125% 02/28/2019 | 1,922,468.29 | .00 | 1,922,468.29 |
| MARKET BASED NOTE 1.125% 06/30/2021 | 183.17 | .00 | 183.17 |
| MARKET BASED NOTE 1.125% 09/30/2021 | 279,208.56 | .00 | 279,208.56 |
| MARKET BASED NOTE 1.250% 01/31/2020 | 960,604.18 | .00 | 960,604.18 |
| MARKET BASED NOTE 1.250% 10/31/2018 | 564,788.89 | .00 | 564,788.89 |
| MARKET BASED NOTE 1.250% 10/31/2021 | 351,131.53 | .00 | 351,131.53 |
| MARKET BASED NOTE 1.250% 12/31/2018 | 331,648.57 | .00 | 331,648.57 |
| MARKET BASED NOTE 1.375% 01/31/2021 | 107,167.74 | .00 | 107,167.74 |
| MARKET BASED NOTE 1.375% 02/29/2020 | 2,892,131.58 | .00 | 2,892,131.58 |
| MARKET BASED NOTE 1.375% 06/30/2018 | 126.95 | .00 | 126.95 |
| MARKET BASED NOTE 1.375% 08/31/2020 | 217.04 | .00 | 217.04 |
| MARKET BASED NOTE 1.375% 09/30/2018 | 320,667.31 | .00 | 320,667.31 |
| MARKET BASED NOTE 1.375% 09/30/2020 | 152,951.19 | .00 | 152,951.19 |
| MARKET BASED NOTE 1.375% 10/31/2020 | 462,695.97 | .00 | 462,695.97 |
| MARKET BASED NOTE 1.500% 01/31/2019 | 320,755.20 | .00 | 320,755.20 |
| MARKET BASED NOTE 1.500% 08/15/2026 | 267.65 | .00 | 267.65 |
| MARKET BASED NOTE 1.500% 10/31/2019 | 595,667.69 | .00 | 595,667.69 |
| MARKET BASED NOTE 1.500% 12/31/2018 | 642,412.13 | .00 | 642,412.13 |
| MARKET BASED NOTE 1.625% 02/15/2026 | 430,331.24 | .00 | 430,331.24 |
| MARKET BASED NOTE 1.625% 06/30/2019 | 218.09 | .00 | 218.09 |
| MARKET BASED NOTE 1.625% 07/31/2019 | 112.43 | .00 | 112.43 |
| MARKET BASED NOTE 1.625% 07/31/2020 | 487.59 | .00 | 487.59 |
| MARKET BASED NOTE 1.625% 08/15/2022 | 530.66 | .00 | 530.66 |
| MARKET BASED NOTE 1.625% 11/15/2022 | 871,837.55 | .00 | 871,837.55 |
| MARKET BASED NOTE 1.625% 11/30/2020 | 411,996.92 | .00 | 411,996.92 |
| MARKET BASED NOTE 1.625% 12/31/2019 | 35,712.96 | .00 | 35,712.96 |
| MARKET BASED NOTE 1.750% 05/15/2022 | 113.28 | .00 | 113.28 |
| MARKET BASED NOTE 1.750% 09/30/2019 | 289,981.96 | .00 | 289,981.96 |
| MARKET BASED NOTE 1.750% 11/30/2021 | 411,307.17 | .00 | 411,307.17 |
| MARKET BASED NOTE 1.750% 12/31/2020 | 320,202.52 | .00 | 320,202.52 |
| MARKET BASED NOTE 1.875% 01/31/2022 | 642,717.12 | .00 | 642,717.12 |
| MARKET BASED NOTE 1.875% 02/28/2022 | 1,924,151.46 | .00 | 1,924,151.46 |
| MARKET BASED NOTE 2.000% 02/15/2022 | 1,921,423.79 | .00 | 1,921,423.79 |
| MARKET BASED NOTE 2.000% 02/15/2023 | 106,999.46 | .00 | 106,999.46 |
| MARKET BASED NOTE 2.000% 02/15/2025 | 3,871,782.78 | .00 | 3,871,782.78 |
| MARKET BASED NOTE 2.000% 08/15/2025 | 969.84 | .00 | 969.84 |
| MARKET BASED NOTE 2.000% 11/15/2021 | 1,007,174.35 | .00 | 1,007,174.35 |
| MARKET BASED NOTE 2.000% 11/15/2026 | 1,042,336.75 | .00 | 1,042,336.75 |
| MARKET BASED NOTE 2.000% 12/31/2021 | 332,327.42 | .00 | 332,327.42 |

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UNITED STATES DEPARTMENT OF THE TREASURY
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* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|--|------------------|------------|------------------|
| ----- | | | |
| CHEYENNE RIVER TRUST (00000000208209) | | | |
| MARKET BASED NOTE 2.125% 08/15/2021 | 116.33 | .00 | 116.33 |
| MARKET BASED NOTE 2.250% 02/15/2027 | 1,944,343.34 | .00 | 1,944,343.34 |
| MARKET BASED NOTE 2.250% 11/15/2024 | 892,021.08 | .00 | 892,021.08 |
| MARKET BASED NOTE 2.250% 11/15/2025 | 1,030,106.40 | .00 | 1,030,106.40 |
| MARKET BASED NOTE 2.375% 08/15/2024 | 552.02 | .00 | 552.02 |
| MARKET BASED NOTE 2.625% 08/15/2020 | 1,057.67 | .00 | 1,057.67 |
| MARKET BASED NOTE 2.625% 11/15/2020 | 960,051.43 | .00 | 960,051.43 |
| MARKET BASED NOTE 2.750% 02/15/2019 | 964,541.46 | .00 | 964,541.46 |
| MARKET BASED NOTE 2.750% 02/15/2024 | 962,522.80 | .00 | 962,522.80 |
| MARKET BASED NOTE 2.750% 11/15/2023 | 883,152.90 | .00 | 883,152.90 |
| MARKET BASED NOTE 3.125% 05/15/2019 | 183.67 | .00 | 183.67 |
| MARKET BASED NOTE 3.125% 05/15/2021 | 109.17 | .00 | 109.17 |
| MARKET BASED NOTE 3.375% 11/15/2019 | 1,795,578.15 | .00 | 1,795,578.15 |
| MARKET BASED NOTE 3.500% 05/15/2020 | 186.70 | .00 | 186.70 |
| MARKET BASED NOTE 3.625% 02/15/2020 | 2,892,704.77 | .00 | 2,892,704.77 |
| MARKET BASED NOTE 3.625% 02/15/2021 | 320,735.43 | .00 | 320,735.43 |
| MARKET BASED NOTE 3.625% 08/15/2019 | 216.60 | .00 | 216.60 |
| MARKET BASED NOTE 3.750% 11/15/2018 | 1,648,497.16 | .00 | 1,648,497.16 |
| MARKET BASED NOTE 4.250% 11/15/2017 | 1,658,172.95 | .00 | 1,658,172.95 |
| MARKET BASED NOTE 4.500% 05/15/2017 | 208.29 | .00 | 208.29 |
| MARKET BASED NOTE 4.750% 08/15/2017 | 501.79 | .00 | 501.79 |
| SUB TOTALS FOR : MARKET BASED NOTES | 43,595,936.22 | .00 | 43,595,936.22 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 1,541,874.87 | .00 | 1,541,874.87 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 1,541,874.87 | .00 | 1,541,874.87 |
| GRAND TOTALS FOR INVESTOR (00000000208209) | 45,137,811.09 | .00 | 45,137,811.09 |
| ----- | | | |
| CHILD ENROLL CONTINGENCY (00000000755551) | | | |
| MARKET BASED BILL 03/30/2017 | 571,220,589.87 | .00 | 571,220,589.87 |
| MARKET BASED BILL 09/14/2017 | 572,258,274.21 | .00 | 572,258,274.21 |
| SUB TOTALS FOR : MARKET BASED BILLS | 1,143,478,864.08 | .00 | 1,143,478,864.08 |
| GRAND TOTALS FOR INVESTOR (00000000755551) | 1,143,478,864.08 | .00 | 1,143,478,864.08 |
| ----- | | | |
| CHRISTOPHER COLUMBUS (00000000768187) | | | |

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UNITED STATES DEPARTMENT OF THE TREASURY
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* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|--------------------|-------------------|-------------------|
| CHRISTOPHER COLUMBUS (000000000768187) | | | |
| GRAND TOTALS FOR INVESTOR (000000000768187) | .00 | .00 | .00 |
| CIVIL SERVICE RETIRE (000000000248135) | | | |
| CERTIFICATE OF INDEBTEDNESS 1.625% 06/30/2017 | 42,078,353,000.00 | 34,841,519,000.00 | 7,236,834,000.00 |
| CERTIFICATE OF INDEBTEDNESS 1.875% 06/30/2017 | 2,573,198,000.00 | .00 | 2,573,198,000.00 |
| CERTIFICATE OF INDEBTEDNESS 2.375% 06/30/2017 | 22,188,766,000.00 | .00 | 22,188,766,000.00 |
| SUB TOTALS FOR : SPECIAL ISSUE C OF I | 66,840,317,000.00 | 34,841,519,000.00 | 31,998,798,000.00 |
| SPECIAL ISSUE BOND 1.375% 06/30/2018 | 1,056,063,000.00 | .00 | 1,056,063,000.00 |
| SPECIAL ISSUE BOND 1.375% 06/30/2019 | 1,056,062,000.00 | .00 | 1,056,062,000.00 |
| SPECIAL ISSUE BOND 1.375% 06/30/2020 | 1,056,062,000.00 | .00 | 1,056,062,000.00 |
| SPECIAL ISSUE BOND 1.375% 06/30/2021 | 1,056,062,000.00 | .00 | 1,056,062,000.00 |
| SPECIAL ISSUE BOND 1.375% 06/30/2022 | 1,056,062,000.00 | .00 | 1,056,062,000.00 |
| SPECIAL ISSUE BOND 1.375% 06/30/2023 | 1,056,062,000.00 | .00 | 1,056,062,000.00 |
| SPECIAL ISSUE BOND 1.375% 06/30/2024 | 1,056,062,000.00 | .00 | 1,056,062,000.00 |
| SPECIAL ISSUE BOND 1.375% 06/30/2025 | 1,056,062,000.00 | .00 | 1,056,062,000.00 |
| SPECIAL ISSUE BOND 1.375% 06/30/2026 | 6,193,171,000.00 | .00 | 6,193,171,000.00 |
| SPECIAL ISSUE BOND 1.375% 06/30/2027 | 108,311,123,000.00 | 54,627,438,000.00 | 53,683,685,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2018 | 1,121,834,000.00 | .00 | 1,121,834,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2019 | 1,121,835,000.00 | .00 | 1,121,835,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2020 | 1,121,835,000.00 | .00 | 1,121,835,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2021 | 1,121,835,000.00 | .00 | 1,121,835,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2022 | 1,121,835,000.00 | .00 | 1,121,835,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2023 | 1,121,835,000.00 | .00 | 1,121,835,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2024 | 1,121,835,000.00 | .00 | 1,121,835,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2025 | 1,121,835,000.00 | .00 | 1,121,835,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2026 | 1,121,835,000.00 | .00 | 1,121,835,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2027 | 19,454,308,000.00 | 18,332,473,000.00 | 1,121,835,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2028 | 108,705,520,000.00 | 53,900,000,000.00 | 54,805,520,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2018 | 936,036,000.00 | .00 | 936,036,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2019 | 936,036,000.00 | .00 | 936,036,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2020 | 936,036,000.00 | .00 | 936,036,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2021 | 936,036,000.00 | .00 | 936,036,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2022 | 936,036,000.00 | .00 | 936,036,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2023 | 936,036,000.00 | .00 | 936,036,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2024 | 936,036,000.00 | .00 | 936,036,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2025 | 936,036,000.00 | .00 | 936,036,000.00 |

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UNITED STATES DEPARTMENT OF THE TREASURY
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* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---------------------------------------|-------------------|-------------------|-------------------|
| CIVIL SERVICE RETIRE (00000000248135) | | | |
| SPECIAL ISSUE BOND 1.875% 06/30/2026 | 936,036,000.00 | .00 | 936,036,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2027 | 936,037,000.00 | .00 | 936,037,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2028 | 936,036,000.00 | .00 | 936,036,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2029 | 936,036,000.00 | .00 | 936,036,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2030 | 936,036,000.00 | .00 | 936,036,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2031 | 57,482,070,000.00 | .00 | 57,482,070,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2018 | 894,601,000.00 | .00 | 894,601,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2019 | 894,601,000.00 | .00 | 894,601,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2020 | 894,601,000.00 | .00 | 894,601,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2021 | 894,601,000.00 | .00 | 894,601,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2022 | 894,601,000.00 | .00 | 894,601,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2023 | 894,601,000.00 | .00 | 894,601,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2024 | 894,602,000.00 | .00 | 894,602,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2025 | 894,602,000.00 | .00 | 894,602,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2026 | 894,602,000.00 | .00 | 894,602,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2027 | 894,601,000.00 | .00 | 894,601,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2028 | 27,451,947,000.00 | 26,557,346,000.00 | 894,601,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2029 | 894,601,000.00 | .00 | 894,601,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2030 | 56,546,034,000.00 | .00 | 56,546,034,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2018 | 845,914,000.00 | .00 | 845,914,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2019 | 845,914,000.00 | .00 | 845,914,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2020 | 845,914,000.00 | .00 | 845,914,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2021 | 845,914,000.00 | .00 | 845,914,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2022 | 845,914,000.00 | .00 | 845,914,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2023 | 845,914,000.00 | .00 | 845,914,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2024 | 845,913,000.00 | .00 | 845,913,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2025 | 845,913,000.00 | .00 | 845,913,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2026 | 845,913,000.00 | 357,024,000.00 | 488,889,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2029 | 55,651,433,000.00 | 636,147,000.00 | 55,015,286,000.00 |
| SPECIAL ISSUE BOND 2.500% 06/30/2025 | 48,115,159,000.00 | 17,100,000,000.00 | 31,015,159,000.00 |
| SPECIAL ISSUE BOND 2.500% 06/30/2026 | 47,540,514,000.00 | 50,000,000.00 | 47,490,514,000.00 |
| SPECIAL ISSUE BOND 2.875% 06/30/2020 | 5,419,118,000.00 | 1,547,341,000.00 | 3,871,777,000.00 |
| SPECIAL ISSUE BOND 2.875% 06/30/2021 | 5,419,118,000.00 | 1,208,818,000.00 | 4,210,300,000.00 |
| SPECIAL ISSUE BOND 2.875% 06/30/2022 | 5,419,118,000.00 | 1,206,031,000.00 | 4,213,087,000.00 |
| SPECIAL ISSUE BOND 2.875% 06/30/2023 | 5,419,118,000.00 | 1,229,921,000.00 | 4,189,197,000.00 |
| SPECIAL ISSUE BOND 2.875% 06/30/2024 | 52,627,623,000.00 | 932,090,000.00 | 51,695,533,000.00 |
| SPECIAL ISSUE BOND 2.875% 06/30/2025 | 38,712,464,000.00 | 17,100,000,000.00 | 21,612,464,000.00 |
| SPECIAL ISSUE BOND 3.250% 06/30/2018 | 5,419,118,000.00 | 549,299,000.00 | 4,869,819,000.00 |
| SPECIAL ISSUE BOND 3.250% 06/30/2019 | 5,419,118,000.00 | 838,771,000.00 | 4,580,347,000.00 |
| SPECIAL ISSUE BOND 3.500% 06/30/2018 | 39,143,910,000.00 | .00 | 39,143,910,000.00 |
| SPECIAL ISSUE BOND 4.000% 06/30/2018 | 1,833,592,000.00 | .00 | 1,833,592,000.00 |
| SPECIAL ISSUE BOND 4.000% 06/30/2019 | 1,833,592,000.00 | .00 | 1,833,592,000.00 |

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UNITED STATES DEPARTMENT OF THE TREASURY
 BUREAU OF THE FISCAL SERVICE
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* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|--|----------------------|--------------------|--------------------|
| ----- | | | |
| CIVIL SERVICE RETIRE (00000000248135) | | | |
| SPECIAL ISSUE BOND 4.000% 06/30/2020 | 1,833,592,000.00 | .00 | 1,833,592,000.00 |
| SPECIAL ISSUE BOND 4.000% 06/30/2021 | 1,833,592,000.00 | .00 | 1,833,592,000.00 |
| SPECIAL ISSUE BOND 4.000% 06/30/2022 | 1,833,592,000.00 | .00 | 1,833,592,000.00 |
| SPECIAL ISSUE BOND 4.000% 06/30/2023 | 47,208,505,000.00 | .00 | 47,208,505,000.00 |
| SPECIAL ISSUE BOND 4.125% 06/30/2017 | 1,974,210,000.00 | 952,115,000.00 | 1,022,095,000.00 |
| SPECIAL ISSUE BOND 4.125% 06/30/2018 | 1,974,210,000.00 | .00 | 1,974,210,000.00 |
| SPECIAL ISSUE BOND 4.125% 06/30/2019 | 1,974,210,000.00 | .00 | 1,974,210,000.00 |
| SPECIAL ISSUE BOND 4.125% 06/30/2020 | 42,858,641,000.00 | .00 | 42,858,641,000.00 |
| SPECIAL ISSUE BOND 4.625% 06/30/2017 | 1,740,521,000.00 | 756,911,000.00 | 983,610,000.00 |
| SPECIAL ISSUE BOND 4.625% 06/30/2018 | 1,740,521,000.00 | 568,442,000.00 | 1,172,079,000.00 |
| SPECIAL ISSUE BOND 4.625% 06/30/2019 | 40,884,431,000.00 | 691,489,000.00 | 40,192,942,000.00 |
| SPECIAL ISSUE BOND 5.000% 06/30/2017 | 670,126,000.00 | .00 | 670,126,000.00 |
| SPECIAL ISSUE BOND 5.000% 06/30/2018 | 670,126,000.00 | .00 | 670,126,000.00 |
| SPECIAL ISSUE BOND 5.000% 06/30/2019 | 670,126,000.00 | .00 | 670,126,000.00 |
| SPECIAL ISSUE BOND 5.000% 06/30/2020 | 670,126,000.00 | .00 | 670,126,000.00 |
| SPECIAL ISSUE BOND 5.000% 06/30/2021 | 670,126,000.00 | .00 | 670,126,000.00 |
| SPECIAL ISSUE BOND 5.000% 06/30/2022 | 45,374,913,000.00 | .00 | 45,374,913,000.00 |
| SPECIAL ISSUE BOND 5.125% 06/30/2017 | 1,846,146,000.00 | .00 | 1,846,146,000.00 |
| SPECIAL ISSUE BOND 5.125% 06/30/2018 | 1,846,146,000.00 | .00 | 1,846,146,000.00 |
| SPECIAL ISSUE BOND 5.125% 06/30/2019 | 1,846,146,000.00 | .00 | 1,846,146,000.00 |
| SPECIAL ISSUE BOND 5.125% 06/30/2020 | 1,846,146,000.00 | .00 | 1,846,146,000.00 |
| SPECIAL ISSUE BOND 5.125% 06/30/2021 | 44,704,787,000.00 | .00 | 44,704,787,000.00 |
| SPECIAL ISSUE BOND 5.250% 06/30/2017 | 69,583,500,000.00 | 32,400,000,000.00 | 37,183,500,000.00 |
| SUB TOTALS FOR : SPECIAL ISSUE BONDS | 1,066,538,924,000.00 | 231,541,656,000.00 | 834,997,268,000.00 |
| GRAND TOTALS FOR INVESTOR (00000000248135) | 1,133,379,241,000.00 | 266,383,175,000.00 | 866,996,066,000.00 |
| ----- | | | |
| CLAIMS COURT JUDGES (00000000108124) | | | |
| MARKET BASED BILL 03/09/2017 | 8,074,019.78 | .00 | 8,074,019.78 |
| SUB TOTALS FOR : MARKET BASED BILLS | 8,074,019.78 | .00 | 8,074,019.78 |
| MARKET BASED NOTE 0.500% 07/31/2017 | 355,587.40 | .00 | 355,587.40 |
| MARKET BASED NOTE 0.625% 11/30/2017 | 998.74 | .00 | 998.74 |
| MARKET BASED NOTE 0.750% 06/30/2017 | 347,144.08 | .00 | 347,144.08 |
| MARKET BASED NOTE 0.750% 10/31/2017 | 3,985.14 | .00 | 3,985.14 |
| MARKET BASED NOTE 0.750% 12/31/2017 | 9,975.20 | .00 | 9,975.20 |

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* * * DAILY PRINCIPAL OUTSTANDING * * *
DETAIL SUMMARY
FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|-------------------------------------|------------------|------------|------------|
| CLAIMS COURT JUDGES | (00000000108124) | | |
| MARKET BASED NOTE 0.875% 07/31/2019 | 473,332.16 | .00 | 473,332.16 |
| MARKET BASED NOTE 1.000% 03/31/2017 | 92,649.74 | .00 | 92,649.74 |
| MARKET BASED NOTE 1.000% 05/31/2018 | 112,000.58 | .00 | 112,000.58 |
| MARKET BASED NOTE 1.000% 06/30/2019 | 512,697.45 | .00 | 512,697.45 |
| MARKET BASED NOTE 1.000% 08/31/2019 | 109,215.02 | .00 | 109,215.02 |
| MARKET BASED NOTE 1.000% 09/30/2019 | 471,977.87 | .00 | 471,977.87 |
| MARKET BASED NOTE 1.000% 11/30/2019 | 214,869.62 | .00 | 214,869.62 |
| MARKET BASED NOTE 1.125% 03/31/2020 | 468,877.78 | .00 | 468,877.78 |
| MARKET BASED NOTE 1.125% 04/30/2020 | 466,894.05 | .00 | 466,894.05 |
| MARKET BASED NOTE 1.125% 12/31/2019 | 475,941.91 | .00 | 475,941.91 |
| MARKET BASED NOTE 1.250% 01/31/2019 | 473,048.38 | .00 | 473,048.38 |
| MARKET BASED NOTE 1.250% 02/29/2020 | 493,984.11 | .00 | 493,984.11 |
| MARKET BASED NOTE 1.250% 04/30/2019 | 440,291.30 | .00 | 440,291.30 |
| MARKET BASED NOTE 1.250% 10/31/2019 | 463,248.56 | .00 | 463,248.56 |
| MARKET BASED NOTE 1.375% 01/31/2020 | 488,847.00 | .00 | 488,847.00 |
| MARKET BASED NOTE 1.375% 05/31/2020 | 159,934.93 | .00 | 159,934.93 |
| MARKET BASED NOTE 1.375% 09/30/2018 | 454,679.88 | .00 | 454,679.88 |
| MARKET BASED NOTE 1.375% 11/30/2018 | 111,021.54 | .00 | 111,021.54 |
| MARKET BASED NOTE 1.375% 12/31/2018 | 363,423.10 | .00 | 363,423.10 |
| MARKET BASED NOTE 1.500% 01/31/2022 | 1,018.65 | .00 | 1,018.65 |
| MARKET BASED NOTE 1.500% 03/31/2019 | 445,034.58 | .00 | 445,034.58 |
| MARKET BASED NOTE 1.500% 08/31/2018 | 506,848.33 | .00 | 506,848.33 |
| MARKET BASED NOTE 1.500% 12/31/2018 | 90,735.64 | .00 | 90,735.64 |
| MARKET BASED NOTE 1.750% 10/31/2018 | 527,273.21 | .00 | 527,273.21 |
| MARKET BASED NOTE 1.875% 08/31/2017 | 410,921.87 | .00 | 410,921.87 |
| MARKET BASED NOTE 1.875% 09/30/2017 | 416,286.70 | .00 | 416,286.70 |
| MARKET BASED NOTE 1.875% 10/31/2017 | 408,486.06 | .00 | 408,486.06 |
| MARKET BASED NOTE 2.000% 02/15/2023 | 994.06 | .00 | 994.06 |
| MARKET BASED NOTE 2.250% 07/31/2018 | 437,429.36 | .00 | 437,429.36 |
| MARKET BASED NOTE 2.250% 11/15/2024 | 520,461.22 | .00 | 520,461.22 |
| MARKET BASED NOTE 2.250% 11/30/2017 | 411,381.77 | .00 | 411,381.77 |
| MARKET BASED NOTE 2.375% 05/31/2018 | 319,555.22 | .00 | 319,555.22 |
| MARKET BASED NOTE 2.375% 06/30/2018 | 450,030.32 | .00 | 450,030.32 |
| MARKET BASED NOTE 2.375% 07/31/2017 | 418,464.46 | .00 | 418,464.46 |
| MARKET BASED NOTE 2.375% 08/15/2024 | 512,492.64 | .00 | 512,492.64 |
| MARKET BASED NOTE 2.500% 05/15/2024 | 510,249.11 | .00 | 510,249.11 |
| MARKET BASED NOTE 2.500% 06/30/2017 | 415,587.61 | .00 | 415,587.61 |
| MARKET BASED NOTE 2.625% 01/31/2018 | 418,936.11 | .00 | 418,936.11 |
| MARKET BASED NOTE 2.625% 04/30/2018 | 438,764.35 | .00 | 438,764.35 |
| MARKET BASED NOTE 2.625% 11/15/2020 | 487,701.86 | .00 | 487,701.86 |
| MARKET BASED NOTE 2.750% 02/15/2019 | 444,732.82 | .00 | 444,732.82 |
| MARKET BASED NOTE 2.750% 02/15/2024 | 165,234.15 | .00 | 165,234.15 |

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 RUN TIME: 16:28:19
 PROGRAM NAME: GAPN901

UNITED STATES DEPARTMENT OF THE TREASURY
 BUREAU OF THE FISCAL SERVICE
 FEDERAL INVESTMENTS

* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|--|------------------|------------|---------------|
| ----- | | | |
| CLAIMS COURT JUDGES | (00000000108124) | | |
| MARKET BASED NOTE 2.750% 02/28/2018 | 113,566.93 | .00 | 113,566.93 |
| MARKET BASED NOTE 2.750% 05/31/2017 | 409,806.72 | .00 | 409,806.72 |
| MARKET BASED NOTE 2.750% 12/31/2017 | 402,578.43 | .00 | 402,578.43 |
| MARKET BASED NOTE 2.875% 03/31/2018 | 425,678.95 | .00 | 425,678.95 |
| MARKET BASED NOTE 3.125% 04/30/2017 | 422,697.04 | .00 | 422,697.04 |
| MARKET BASED NOTE 3.125% 05/15/2019 | 460,478.36 | .00 | 460,478.36 |
| MARKET BASED NOTE 3.250% 03/31/2017 | 310,091.83 | .00 | 310,091.83 |
| MARKET BASED NOTE 3.375% 11/15/2019 | 251,264.36 | .00 | 251,264.36 |
| MARKET BASED NOTE 3.500% 02/15/2018 | 402,177.55 | .00 | 402,177.55 |
| MARKET BASED NOTE 3.500% 05/15/2020 | 189,346.46 | .00 | 189,346.46 |
| MARKET BASED NOTE 3.625% 02/15/2021 | 434,983.84 | .00 | 434,983.84 |
| MARKET BASED NOTE 3.625% 08/15/2019 | 312,302.05 | .00 | 312,302.05 |
| MARKET BASED NOTE 3.750% 11/15/2018 | 318,907.38 | .00 | 318,907.38 |
| SUB TOTALS FOR : MARKET BASED NOTES | 20,777,125.54 | .00 | 20,777,125.54 |
| MARKET BASED BOND 5.250% 02/15/2029 | 378,801.61 | .00 | 378,801.61 |
| MARKET BASED BOND 5.250% 11/15/2028 | 834,252.55 | 99,807.45 | 734,445.10 |
| MARKET BASED BOND 5.500% 08/15/2028 | 560,300.82 | 123,389.12 | 436,911.70 |
| MARKET BASED BOND 6.000% 02/15/2026 | 734,573.95 | .00 | 734,573.95 |
| MARKET BASED BOND 6.125% 11/15/2027 | 1,057,004.21 | .00 | 1,057,004.21 |
| MARKET BASED BOND 6.375% 08/15/2027 | 894,941.45 | .00 | 894,941.45 |
| MARKET BASED BOND 6.500% 11/15/2026 | 495,716.29 | .00 | 495,716.29 |
| MARKET BASED BOND 6.625% 02/15/2027 | 946,107.71 | .00 | 946,107.71 |
| MARKET BASED BOND 6.750% 08/15/2026 | 553,617.07 | .00 | 553,617.07 |
| MARKET BASED BOND 6.875% 08/15/2025 | 391,722.03 | .00 | 391,722.03 |
| MARKET BASED BOND 7.625% 02/15/2025 | 377,923.65 | .00 | 377,923.65 |
| SUB TOTALS FOR : MARKET BASED BONDS | 7,224,961.34 | 223,196.57 | 7,001,764.77 |
| GRAND TOTALS FOR INVESTOR (00000000108124) | 36,076,106.66 | 223,196.57 | 35,852,910.09 |
| ----- | | | |
| COMPTROLLER OF THE C | (00000000208413) | | |
| MARKET BASED NOTE 0.625% 05/31/2017 | 30,000,000.00 | .00 | 30,000,000.00 |
| MARKET BASED NOTE 0.625% 08/31/2017 | 10,000,000.00 | .00 | 10,000,000.00 |
| MARKET BASED NOTE 0.625% 11/30/2017 | 5,000,000.00 | .00 | 5,000,000.00 |
| MARKET BASED NOTE 0.750% 02/28/2018 | 35,000,000.00 | .00 | 35,000,000.00 |
| MARKET BASED NOTE 0.875% 05/15/2017 | 15,000,000.00 | .00 | 15,000,000.00 |

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UNITED STATES DEPARTMENT OF THE TREASURY
BUREAU OF THE FISCAL SERVICE
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* * * DAILY PRINCIPAL OUTSTANDING * * *
DETAIL SUMMARY
FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|------------------|------------|------------------|
| COMPTRROLLER OF THE C (000000000208413) | | | |
| MARKET BASED NOTE 1.000% 05/31/2018 | 20,000,000.00 | .00 | 20,000,000.00 |
| MARKET BASED NOTE 1.000% 08/15/2018 | 35,000,000.00 | .00 | 35,000,000.00 |
| MARKET BASED NOTE 1.000% 08/31/2019 | 44,000,000.00 | .00 | 44,000,000.00 |
| MARKET BASED NOTE 1.000% 11/30/2019 | 40,000,000.00 | .00 | 40,000,000.00 |
| MARKET BASED NOTE 1.125% 02/28/2021 | 15,000,000.00 | .00 | 15,000,000.00 |
| MARKET BASED NOTE 1.125% 05/31/2019 | 35,000,000.00 | .00 | 35,000,000.00 |
| MARKET BASED NOTE 1.250% 02/29/2020 | 39,000,000.00 | .00 | 39,000,000.00 |
| MARKET BASED NOTE 1.250% 04/30/2019 | 20,000,000.00 | .00 | 20,000,000.00 |
| MARKET BASED NOTE 1.250% 11/30/2018 | 35,000,000.00 | .00 | 35,000,000.00 |
| MARKET BASED NOTE 1.375% 02/28/2019 | 10,000,000.00 | .00 | 10,000,000.00 |
| MARKET BASED NOTE 1.375% 05/31/2020 | 40,000,000.00 | .00 | 40,000,000.00 |
| MARKET BASED NOTE 1.375% 08/31/2020 | 31,000,000.00 | .00 | 31,000,000.00 |
| MARKET BASED NOTE 1.375% 08/31/2023 | 40,000,000.00 | .00 | 40,000,000.00 |
| MARKET BASED NOTE 1.500% 02/28/2023 | 15,000,000.00 | .00 | 15,000,000.00 |
| MARKET BASED NOTE 1.500% 08/31/2018 | 10,000,000.00 | .00 | 10,000,000.00 |
| MARKET BASED NOTE 1.625% 08/15/2022 | 44,000,000.00 | .00 | 44,000,000.00 |
| MARKET BASED NOTE 1.625% 11/15/2022 | 40,000,000.00 | .00 | 40,000,000.00 |
| MARKET BASED NOTE 1.750% 05/15/2022 | 30,000,000.00 | .00 | 30,000,000.00 |
| MARKET BASED NOTE 1.750% 05/15/2023 | 30,000,000.00 | .00 | 30,000,000.00 |
| MARKET BASED NOTE 1.875% 08/31/2017 | 35,000,000.00 | .00 | 35,000,000.00 |
| MARKET BASED NOTE 1.875% 11/30/2021 | 20,000,000.00 | .00 | 20,000,000.00 |
| MARKET BASED NOTE 2.000% 02/15/2022 | 50,000,000.00 | .00 | 50,000,000.00 |
| MARKET BASED NOTE 2.000% 02/15/2023 | 15,000,000.00 | .00 | 15,000,000.00 |
| MARKET BASED NOTE 2.000% 02/28/2021 | 25,000,000.00 | .00 | 25,000,000.00 |
| MARKET BASED NOTE 2.000% 05/31/2021 | 39,000,000.00 | .00 | 39,000,000.00 |
| MARKET BASED NOTE 2.000% 08/31/2021 | 20,000,000.00 | .00 | 20,000,000.00 |
| MARKET BASED NOTE 2.000% 11/15/2021 | 26,000,000.00 | .00 | 26,000,000.00 |
| MARKET BASED NOTE 2.000% 11/30/2020 | 25,000,000.00 | .00 | 25,000,000.00 |
| MARKET BASED NOTE 2.125% 08/15/2021 | 20,000,000.00 | .00 | 20,000,000.00 |
| MARKET BASED NOTE 2.625% 08/15/2020 | 20,000,000.00 | .00 | 20,000,000.00 |
| MARKET BASED NOTE 2.625% 11/15/2020 | 26,000,000.00 | .00 | 26,000,000.00 |
| MARKET BASED NOTE 2.750% 02/15/2019 | 26,000,000.00 | .00 | 26,000,000.00 |
| MARKET BASED NOTE 2.750% 02/28/2018 | 60,000,000.00 | .00 | 60,000,000.00 |
| MARKET BASED NOTE 4.250% 11/15/2017 | 19,532,426.49 | .00 | 19,532,426.49 |
| SUB TOTALS FOR : MARKET BASED NOTES | 1,094,532,426.49 | .00 | 1,094,532,426.49 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 108,172,000.00 | .00 | 108,172,000.00 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 108,172,000.00 | .00 | 108,172,000.00 |
| GRAND TOTALS FOR INVESTOR (000000000208413) | 1,202,704,426.49 | .00 | 1,202,704,426.49 |
| COPYRIGHT OWNER RYLTY FEE (00000000036175) | | | |

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UNITED STATES DEPARTMENT OF THE TREASURY
 BUREAU OF THE FISCAL SERVICE
 FEDERAL INVESTMENTS

* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|--|------------------|------------|------------------|
| ----- | | | |
| COPYRIGHT OWNER RYLTY FEE (00000000036175) | | | |
| MARKET BASED BILL 03/16/2017 | 1,001,432,981.47 | .00 | 1,001,432,981.47 |
| SUB TOTALS FOR : MARKET BASED BILLS | 1,001,432,981.47 | .00 | 1,001,432,981.47 |
| MARKET BASED NOTE 0.500% 07/31/2017 | 13,002,839.59 | .00 | 13,002,839.59 |
| MARKET BASED NOTE 0.625% 08/31/2017 | 155,501,552.50 | .00 | 155,501,552.50 |
| MARKET BASED NOTE 1.875% 08/31/2017 | 15,086,034.09 | .00 | 15,086,034.09 |
| SUB TOTALS FOR : MARKET BASED NOTES | 183,590,426.18 | .00 | 183,590,426.18 |
| GRAND TOTALS FOR INVESTOR (00000000036175) | 1,185,023,407.65 | .00 | 1,185,023,407.65 |
| ----- | | | |
| COURT OF VETERANS A (000000000958290) | | | |
| MARKET BASED NOTE 0.500% 07/31/2017 | 384,163.65 | .00 | 384,163.65 |
| MARKET BASED NOTE 0.625% 04/30/2018 | 563,619.53 | .00 | 563,619.53 |
| MARKET BASED NOTE 0.625% 05/31/2017 | 200,539.22 | .00 | 200,539.22 |
| MARKET BASED NOTE 0.625% 08/31/2017 | 505,584.79 | .00 | 505,584.79 |
| MARKET BASED NOTE 0.625% 09/30/2017 | 607,979.21 | .00 | 607,979.21 |
| MARKET BASED NOTE 0.625% 11/30/2017 | 1,019,378.82 | .00 | 1,019,378.82 |
| MARKET BASED NOTE 0.750% 02/28/2018 | 517,552.33 | .00 | 517,552.33 |
| MARKET BASED NOTE 0.750% 03/31/2018 | 529,073.12 | .00 | 529,073.12 |
| MARKET BASED NOTE 0.750% 06/30/2017 | 200,013.64 | .00 | 200,013.64 |
| MARKET BASED NOTE 0.750% 10/31/2017 | 809,725.51 | .00 | 809,725.51 |
| MARKET BASED NOTE 0.750% 12/31/2017 | 1,320,844.58 | .00 | 1,320,844.58 |
| MARKET BASED NOTE 0.875% 01/31/2018 | 505,947.98 | .00 | 505,947.98 |
| MARKET BASED NOTE 0.875% 04/30/2017 | 299,852.31 | .00 | 299,852.31 |
| MARKET BASED NOTE 1.000% 03/31/2017 | 298,302.44 | .00 | 298,302.44 |
| MARKET BASED NOTE 1.000% 05/31/2018 | 607,339.20 | .00 | 607,339.20 |
| MARKET BASED NOTE 1.000% 08/31/2019 | 755,491.69 | .00 | 755,491.69 |
| MARKET BASED NOTE 1.000% 09/30/2019 | 807,287.09 | .00 | 807,287.09 |
| MARKET BASED NOTE 1.000% 11/30/2019 | 765,221.04 | .00 | 765,221.04 |
| MARKET BASED NOTE 1.125% 02/28/2021 | 1,375,878.49 | .00 | 1,375,878.49 |
| MARKET BASED NOTE 1.125% 04/30/2020 | 747,247.86 | .00 | 747,247.86 |
| MARKET BASED NOTE 1.125% 12/31/2019 | 802,633.64 | .00 | 802,633.64 |
| MARKET BASED NOTE 1.250% 01/31/2019 | 956,098.60 | .00 | 956,098.60 |
| MARKET BASED NOTE 1.250% 01/31/2020 | 706,711.84 | .00 | 706,711.84 |
| MARKET BASED NOTE 1.250% 03/31/2021 | 1,472,699.91 | .00 | 1,472,699.91 |
| MARKET BASED NOTE 1.250% 10/31/2018 | 803,336.37 | .00 | 803,336.37 |

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UNITED STATES DEPARTMENT OF THE TREASURY
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* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|--|------------------|------------|----------------|
| ----- | | | |
| COURT OF VETERANS A | (00000000958290) | | |
| MARKET BASED NOTE 1.375% 01/31/2021 | 1,426,578.75 | .00 | 1,426,578.75 |
| MARKET BASED NOTE 1.375% 02/28/2019 | 1,003,582.76 | .00 | 1,003,582.76 |
| MARKET BASED NOTE 1.375% 02/29/2020 | 804,638.00 | .00 | 804,638.00 |
| MARKET BASED NOTE 1.375% 03/31/2020 | 689,076.10 | .00 | 689,076.10 |
| MARKET BASED NOTE 1.375% 06/30/2018 | 644,846.05 | .00 | 644,846.05 |
| MARKET BASED NOTE 1.375% 07/31/2018 | 745,603.37 | .00 | 745,603.37 |
| MARKET BASED NOTE 1.375% 09/30/2018 | 757,947.66 | .00 | 757,947.66 |
| MARKET BASED NOTE 1.375% 09/30/2020 | 792,439.62 | .00 | 792,439.62 |
| MARKET BASED NOTE 1.375% 11/30/2018 | 897,065.74 | .00 | 897,065.74 |
| MARKET BASED NOTE 1.375% 12/31/2018 | 949,179.79 | .00 | 949,179.79 |
| MARKET BASED NOTE 1.500% 03/31/2019 | 562,921.66 | .00 | 562,921.66 |
| MARKET BASED NOTE 1.500% 05/31/2019 | 688,968.69 | .00 | 688,968.69 |
| MARKET BASED NOTE 1.500% 05/31/2020 | 789,833.72 | .00 | 789,833.72 |
| MARKET BASED NOTE 1.500% 08/31/2018 | 653,416.76 | .00 | 653,416.76 |
| MARKET BASED NOTE 1.500% 10/31/2019 | 939,677.59 | .00 | 939,677.59 |
| MARKET BASED NOTE 1.625% 04/30/2019 | 590,842.35 | .00 | 590,842.35 |
| MARKET BASED NOTE 1.625% 06/30/2019 | 694,501.08 | .00 | 694,501.08 |
| MARKET BASED NOTE 1.625% 07/31/2019 | 739,846.90 | .00 | 739,846.90 |
| MARKET BASED NOTE 1.625% 07/31/2020 | 886,797.02 | .00 | 886,797.02 |
| MARKET BASED NOTE 1.750% 10/31/2020 | 878,601.98 | .00 | 878,601.98 |
| MARKET BASED NOTE 1.750% 12/31/2020 | 2,639,823.26 | .00 | 2,639,823.26 |
| MARKET BASED NOTE 1.875% 06/30/2020 | 827,036.39 | .00 | 827,036.39 |
| MARKET BASED NOTE 2.000% 11/30/2020 | 767,302.51 | .00 | 767,302.51 |
| MARKET BASED NOTE 2.125% 01/31/2021 | 947,095.05 | .00 | 947,095.05 |
| MARKET BASED NOTE 2.125% 08/31/2020 | 966,072.61 | .00 | 966,072.61 |
| MARKET BASED NOTE 2.125% 12/31/2021 | 494,540.16 | .00 | 494,540.16 |
| MARKET BASED NOTE 2.625% 08/15/2020 | 753,150.65 | .00 | 753,150.65 |
| MARKET BASED NOTE 2.625% 11/15/2020 | 894,715.46 | .00 | 894,715.46 |
| SUB TOTALS FOR : MARKET BASED NOTES | 41,988,624.54 | .00 | 41,988,624.54 |
| GRAND TOTALS FOR INVESTOR (00000000958290) | 41,988,624.54 | .00 | 41,988,624.54 |
| ----- | | | |
| CUSTODIAL TRIBAL FD | (00000000146803) | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 360,201,834.11 | .00 | 360,201,834.11 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 360,201,834.11 | .00 | 360,201,834.11 |

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UNITED STATES DEPARTMENT OF THE TREASURY
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* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|------------------|------------|------------------|
| ----- | | | |
| CUSTODIAL TRIBAL FD (000000000146803) | | | |
| GRAND TOTALS FOR INVESTOR (000000000146803) | 360,201,834.11 | .00 | 360,201,834.11 |
| ----- | | | |
| D C FEDERAL PENSION FUND (000000000205511) | | | |
| MARKET BASED NOTE 1.625% 08/15/2022 | 140,000,000.00 | .00 | 140,000,000.00 |
| MARKET BASED NOTE 1.625% 11/15/2022 | 131,822,258.31 | .00 | 131,822,258.31 |
| MARKET BASED NOTE 1.750% 05/15/2022 | 140,000,000.00 | .00 | 140,000,000.00 |
| MARKET BASED NOTE 2.000% 02/15/2022 | 140,000,000.00 | .00 | 140,000,000.00 |
| MARKET BASED NOTE 2.000% 11/15/2021 | 145,000,000.00 | .00 | 145,000,000.00 |
| MARKET BASED NOTE 2.125% 08/15/2021 | 145,000,000.00 | .00 | 145,000,000.00 |
| MARKET BASED NOTE 2.625% 08/15/2020 | 150,000,000.00 | .00 | 150,000,000.00 |
| MARKET BASED NOTE 2.625% 11/15/2020 | 150,000,000.00 | .00 | 150,000,000.00 |
| MARKET BASED NOTE 2.750% 02/15/2019 | 145,000,000.00 | .00 | 145,000,000.00 |
| MARKET BASED NOTE 3.125% 05/15/2019 | 145,000,000.00 | .00 | 145,000,000.00 |
| MARKET BASED NOTE 3.125% 05/15/2021 | 145,000,000.00 | .00 | 145,000,000.00 |
| MARKET BASED NOTE 3.375% 11/15/2019 | 145,000,000.00 | .00 | 145,000,000.00 |
| MARKET BASED NOTE 3.500% 02/15/2018 | 145,000,000.00 | .00 | 145,000,000.00 |
| MARKET BASED NOTE 3.500% 05/15/2020 | 150,000,000.00 | .00 | 150,000,000.00 |
| MARKET BASED NOTE 3.625% 02/15/2020 | 150,000,000.00 | .00 | 150,000,000.00 |
| MARKET BASED NOTE 3.625% 02/15/2021 | 145,000,000.00 | .00 | 145,000,000.00 |
| MARKET BASED NOTE 3.625% 08/15/2019 | 145,000,000.00 | .00 | 145,000,000.00 |
| MARKET BASED NOTE 3.750% 11/15/2018 | 145,000,000.00 | .00 | 145,000,000.00 |
| MARKET BASED NOTE 3.875% 05/15/2018 | 145,000,000.00 | .00 | 145,000,000.00 |
| MARKET BASED NOTE 4.000% 08/15/2018 | 145,000,000.00 | .00 | 145,000,000.00 |
| MARKET BASED NOTE 4.250% 11/15/2017 | 145,000,000.00 | .00 | 145,000,000.00 |
| MARKET BASED NOTE 4.500% 05/15/2017 | 145,000,000.00 | .00 | 145,000,000.00 |
| MARKET BASED NOTE 4.750% 08/15/2017 | 145,000,000.00 | .00 | 145,000,000.00 |
| SUB TOTALS FOR : MARKET BASED NOTES | 3,326,822,258.31 | .00 | 3,326,822,258.31 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 255,321,634.37 | .00 | 255,321,634.37 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 255,321,634.37 | .00 | 255,321,634.37 |
| GRAND TOTALS FOR INVESTOR (000000000205511) | 3,582,143,892.68 | .00 | 3,582,143,892.68 |
| ----- | | | |
| DC JUDGES RETIREMENT (000000000208212) | | | |

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UNITED STATES DEPARTMENT OF THE TREASURY
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* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|--|----------------|--------------|----------------|
| ----- | | | |
| DC JUDGES RETIREMENT (00000000208212) | | | |
| MARKET BASED NOTE 1.500% 08/15/2026 | 6,091,345.93 | .00 | 6,091,345.93 |
| MARKET BASED NOTE 1.625% 02/15/2026 | 9,000,000.00 | .00 | 9,000,000.00 |
| MARKET BASED NOTE 1.625% 08/15/2022 | 7,100,000.00 | .00 | 7,100,000.00 |
| MARKET BASED NOTE 2.000% 02/15/2022 | 7,100,000.00 | .00 | 7,100,000.00 |
| MARKET BASED NOTE 2.000% 02/15/2023 | 7,000,000.00 | .00 | 7,000,000.00 |
| MARKET BASED NOTE 2.000% 02/15/2025 | 9,000,000.00 | .00 | 9,000,000.00 |
| MARKET BASED NOTE 2.000% 08/15/2025 | 9,000,000.00 | .00 | 9,000,000.00 |
| MARKET BASED NOTE 2.125% 08/15/2021 | 7,100,000.00 | .00 | 7,100,000.00 |
| MARKET BASED NOTE 2.375% 08/15/2024 | 8,000,000.00 | .00 | 8,000,000.00 |
| MARKET BASED NOTE 2.500% 08/15/2023 | 7,000,000.00 | .00 | 7,000,000.00 |
| MARKET BASED NOTE 2.625% 08/15/2020 | 7,300,000.00 | .00 | 7,300,000.00 |
| MARKET BASED NOTE 2.750% 02/15/2019 | 10,301,758.95 | 2,801,758.95 | 7,500,000.00 |
| MARKET BASED NOTE 2.750% 02/15/2024 | 8,000,000.00 | .00 | 8,000,000.00 |
| MARKET BASED NOTE 3.500% 02/15/2018 | 7,200,000.00 | .00 | 7,200,000.00 |
| MARKET BASED NOTE 3.625% 02/15/2020 | 7,300,000.00 | .00 | 7,300,000.00 |
| MARKET BASED NOTE 3.625% 02/15/2021 | 7,100,000.00 | .00 | 7,100,000.00 |
| MARKET BASED NOTE 3.625% 08/15/2019 | 7,500,000.00 | .00 | 7,500,000.00 |
| MARKET BASED NOTE 4.000% 08/15/2018 | 7,200,000.00 | .00 | 7,200,000.00 |
| MARKET BASED NOTE 4.750% 08/15/2017 | 6,900,000.00 | .00 | 6,900,000.00 |
| SUB TOTALS FOR : MARKET BASED NOTES | 145,193,104.88 | 2,801,758.95 | 142,391,345.93 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 9,108,844.22 | .00 | 9,108,844.22 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 9,108,844.22 | .00 | 9,108,844.22 |
| GRAND TOTALS FOR INVESTOR (00000000208212) | 154,301,949.10 | 2,801,758.95 | 151,500,190.15 |
| ----- | | | |
| DEFENSE COOPERATION (00000000975187) | | | |
| MARKET BASED BILL 06/22/2017 | 7,592,770.61 | .00 | 7,592,770.61 |
| SUB TOTALS FOR : MARKET BASED BILLS | 7,592,770.61 | .00 | 7,592,770.61 |
| GRAND TOTALS FOR INVESTOR (00000000975187) | 7,592,770.61 | .00 | 7,592,770.61 |
| ----- | | | |
| DEPARTMENT AIR CGF (00000000578928) | | | |

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UNITED STATES DEPARTMENT OF THE TREASURY
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* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|---------------|------------|---------------|
| ----- | | | |
| DEPARTMENT AIR CGF (000000000578928) | | | |
| MARKET BASED NOTE 4.500% 05/15/2017 | 632,800.00 | 321,300.00 | 311,500.00 |
| MARKET BASED NOTE 4.750% 08/15/2017 | 232,605.00 | 190,000.00 | 42,605.00 |
| SUB TOTALS FOR : MARKET BASED NOTES | 865,405.00 | 511,300.00 | 354,105.00 |
| GRAND TOTALS FOR INVESTOR (000000000578928) | 865,405.00 | 511,300.00 | 354,105.00 |
| ----- | | | |
| DEPARTMENT NAVY GGF (000000000178716) | | | |
| GRAND TOTALS FOR INVESTOR (000000000178716) | .00 | .00 | .00 |
| ----- | | | |
| DEPARTMENT STATE CON (000000000198822) | | | |
| MARKET BASED NOTE 0.750% 12/31/2017 | 3,000,000.00 | .00 | 3,000,000.00 |
| MARKET BASED NOTE 1.125% 12/31/2019 | 1,000,000.00 | .00 | 1,000,000.00 |
| MARKET BASED NOTE 1.375% 12/31/2018 | 3,000,000.00 | .00 | 3,000,000.00 |
| MARKET BASED NOTE 1.625% 11/15/2022 | 2,000,000.00 | .00 | 2,000,000.00 |
| MARKET BASED NOTE 2.125% 12/31/2021 | 1,000,000.00 | .00 | 1,000,000.00 |
| MARKET BASED NOTE 2.250% 11/15/2024 | 2,000,000.00 | .00 | 2,000,000.00 |
| MARKET BASED NOTE 2.375% 12/31/2020 | 1,000,000.00 | .00 | 1,000,000.00 |
| MARKET BASED NOTE 2.625% 11/15/2020 | 1,000,000.00 | .00 | 1,000,000.00 |
| MARKET BASED NOTE 2.750% 11/15/2023 | 1,000,000.00 | .00 | 1,000,000.00 |
| MARKET BASED NOTE 3.125% 05/15/2019 | 2,089,158.23 | .00 | 2,089,158.23 |
| SUB TOTALS FOR : MARKET BASED NOTES | 17,089,158.23 | .00 | 17,089,158.23 |
| GRAND TOTALS FOR INVESTOR (000000000198822) | 17,089,158.23 | .00 | 17,089,158.23 |
| ----- | | | |
| DEPARTMENT STATE UNC (000000000198821) | | | |
| GRAND TOTALS FOR INVESTOR (000000000198821) | .00 | .00 | .00 |
| ----- | | | |
| DEPOSIT INSURANCE FUND (000000000514596) | | | |

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UNITED STATES DEPARTMENT OF THE TREASURY
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* * * DAILY PRINCIPAL OUTSTANDING * * *
DETAIL SUMMARY
FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|------------------|------------|------------------|
| ----- | | | |
| DEPOSIT INSURANCE FUND (00000000514596) | | | |
| MARKET BASED NOTE 0.500% 07/31/2017 | 1,800,000,000.00 | .00 | 1,800,000,000.00 |
| MARKET BASED NOTE 0.625% 04/30/2018 | 750,000,000.00 | .00 | 750,000,000.00 |
| MARKET BASED NOTE 0.625% 05/31/2017 | 1,106,774,363.00 | .00 | 1,106,774,363.00 |
| MARKET BASED NOTE 0.625% 08/31/2017 | 1,100,000,000.00 | .00 | 1,100,000,000.00 |
| MARKET BASED NOTE 0.625% 09/30/2017 | 1,375,000,000.00 | .00 | 1,375,000,000.00 |
| MARKET BASED NOTE 0.625% 11/30/2017 | 1,200,000,000.00 | .00 | 1,200,000,000.00 |
| MARKET BASED NOTE 0.750% 02/28/2018 | 1,100,000,000.00 | .00 | 1,100,000,000.00 |
| MARKET BASED NOTE 0.750% 03/31/2018 | 1,025,000,000.00 | .00 | 1,025,000,000.00 |
| MARKET BASED NOTE 0.750% 04/15/2018 | 500,000,000.00 | .00 | 500,000,000.00 |
| MARKET BASED NOTE 0.750% 06/30/2017 | 900,000,000.00 | .00 | 900,000,000.00 |
| MARKET BASED NOTE 0.750% 10/31/2017 | 1,100,000,000.00 | .00 | 1,100,000,000.00 |
| MARKET BASED NOTE 0.750% 12/31/2017 | 1,500,000,000.00 | .00 | 1,500,000,000.00 |
| MARKET BASED NOTE 0.875% 01/31/2018 | 800,000,000.00 | .00 | 800,000,000.00 |
| MARKET BASED NOTE 0.875% 04/30/2017 | 700,000,000.00 | .00 | 700,000,000.00 |
| MARKET BASED NOTE 0.875% 07/15/2018 | 500,000,000.00 | .00 | 500,000,000.00 |
| MARKET BASED NOTE 0.875% 07/31/2019 | 1,400,000,000.00 | .00 | 1,400,000,000.00 |
| MARKET BASED NOTE 1.000% 02/15/2018 | 400,000,000.00 | .00 | 400,000,000.00 |
| MARKET BASED NOTE 1.000% 03/31/2017 | 1,099,435,002.27 | .00 | 1,099,435,002.27 |
| MARKET BASED NOTE 1.000% 05/31/2018 | 1,500,000,000.00 | .00 | 1,500,000,000.00 |
| MARKET BASED NOTE 1.000% 08/15/2018 | 625,000,000.00 | .00 | 625,000,000.00 |
| MARKET BASED NOTE 1.000% 08/31/2019 | 1,200,000,000.00 | .00 | 1,200,000,000.00 |
| MARKET BASED NOTE 1.250% 01/31/2019 | 900,000,000.00 | .00 | 900,000,000.00 |
| MARKET BASED NOTE 1.250% 01/31/2020 | 1,000,000,000.00 | .00 | 1,000,000,000.00 |
| MARKET BASED NOTE 1.250% 03/31/2021 | 500,000,000.00 | .00 | 500,000,000.00 |
| MARKET BASED NOTE 1.250% 10/31/2018 | 900,000,000.00 | .00 | 900,000,000.00 |
| MARKET BASED NOTE 1.250% 11/30/2018 | 1,500,000,000.00 | .00 | 1,500,000,000.00 |
| MARKET BASED NOTE 1.375% 01/31/2021 | 500,000,000.00 | .00 | 500,000,000.00 |
| MARKET BASED NOTE 1.375% 02/28/2019 | 1,200,000,000.00 | .00 | 1,200,000,000.00 |
| MARKET BASED NOTE 1.375% 02/29/2020 | 500,000,000.00 | .00 | 500,000,000.00 |
| MARKET BASED NOTE 1.375% 04/30/2020 | 1,250,000,000.00 | .00 | 1,250,000,000.00 |
| MARKET BASED NOTE 1.375% 04/30/2021 | 1,000,000,000.00 | .00 | 1,000,000,000.00 |
| MARKET BASED NOTE 1.375% 06/30/2018 | 1,000,000,000.00 | .00 | 1,000,000,000.00 |
| MARKET BASED NOTE 1.375% 07/31/2018 | 1,000,000,000.00 | .00 | 1,000,000,000.00 |
| MARKET BASED NOTE 1.375% 09/30/2018 | 1,500,000,000.00 | .00 | 1,500,000,000.00 |
| MARKET BASED NOTE 1.375% 09/30/2020 | 500,000,000.00 | .00 | 500,000,000.00 |
| MARKET BASED NOTE 1.375% 10/31/2020 | 1,000,000,000.00 | .00 | 1,000,000,000.00 |
| MARKET BASED NOTE 1.375% 12/31/2018 | 500,000,000.00 | .00 | 500,000,000.00 |
| MARKET BASED NOTE 1.500% 01/31/2019 | 300,000,000.00 | .00 | 300,000,000.00 |
| MARKET BASED NOTE 1.500% 02/28/2019 | 200,000,000.00 | .00 | 200,000,000.00 |
| MARKET BASED NOTE 1.500% 08/31/2018 | 875,000,000.00 | .00 | 875,000,000.00 |
| MARKET BASED NOTE 1.500% 11/30/2019 | 1,050,000,000.00 | .00 | 1,050,000,000.00 |
| MARKET BASED NOTE 1.500% 12/31/2018 | 1,000,000,000.00 | .00 | 1,000,000,000.00 |

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UNITED STATES DEPARTMENT OF THE TREASURY
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* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|--|-------------------|------------------|-------------------|
| ----- | | | |
| DEPOSIT INSURANCE FUND (000000000514596) | | | |
| MARKET BASED NOTE 1.625% 03/31/2019 | 1,000,000,000.00 | .00 | 1,000,000,000.00 |
| MARKET BASED NOTE 1.625% 04/30/2019 | 1,500,000,000.00 | .00 | 1,500,000,000.00 |
| MARKET BASED NOTE 1.625% 06/30/2019 | 1,400,000,000.00 | .00 | 1,400,000,000.00 |
| MARKET BASED NOTE 1.625% 06/30/2020 | 500,000,000.00 | .00 | 500,000,000.00 |
| MARKET BASED NOTE 1.625% 07/31/2020 | 500,000,000.00 | .00 | 500,000,000.00 |
| MARKET BASED NOTE 1.625% 11/30/2020 | 500,000,000.00 | .00 | 500,000,000.00 |
| MARKET BASED NOTE 1.625% 12/31/2019 | 1,400,000,000.00 | .00 | 1,400,000,000.00 |
| MARKET BASED NOTE 1.750% 10/31/2018 | 700,000,000.00 | .00 | 700,000,000.00 |
| MARKET BASED NOTE 1.750% 12/31/2020 | 500,000,000.00 | .00 | 500,000,000.00 |
| MARKET BASED NOTE 1.875% 09/30/2017 | 300,000,000.00 | .00 | 300,000,000.00 |
| MARKET BASED NOTE 1.875% 10/31/2017 | 700,000,000.00 | .00 | 700,000,000.00 |
| MARKET BASED NOTE 2.000% 05/31/2021 | 1,000,000,000.00 | .00 | 1,000,000,000.00 |
| MARKET BASED NOTE 2.000% 08/31/2021 | 1,000,000,000.00 | .00 | 1,000,000,000.00 |
| MARKET BASED NOTE 2.000% 10/31/2021 | 1,000,000,000.00 | .00 | 1,000,000,000.00 |
| MARKET BASED NOTE 2.000% 11/15/2021 | 1,000,000,000.00 | .00 | 1,000,000,000.00 |
| MARKET BASED NOTE 2.000% 11/30/2020 | 500,000,000.00 | .00 | 500,000,000.00 |
| MARKET BASED NOTE 2.125% 01/31/2021 | 500,000,000.00 | .00 | 500,000,000.00 |
| MARKET BASED NOTE 2.125% 09/30/2021 | 1,000,000,000.00 | .00 | 1,000,000,000.00 |
| MARKET BASED NOTE 2.125% 12/31/2021 | 1,100,000,000.00 | .00 | 1,100,000,000.00 |
| MARKET BASED NOTE 2.250% 07/31/2018 | 500,000,000.00 | .00 | 500,000,000.00 |
| MARKET BASED NOTE 2.250% 07/31/2021 | 1,000,000,000.00 | .00 | 1,000,000,000.00 |
| MARKET BASED NOTE 2.250% 11/30/2017 | 300,000,000.00 | .00 | 300,000,000.00 |
| MARKET BASED NOTE 2.500% 06/30/2017 | 600,000,000.00 | .00 | 600,000,000.00 |
| MARKET BASED NOTE 2.625% 01/31/2018 | 600,000,000.00 | .00 | 600,000,000.00 |
| MARKET BASED NOTE 2.750% 12/31/2017 | 600,000,000.00 | .00 | 600,000,000.00 |
| MARKET BASED NOTE 3.125% 04/30/2017 | 600,000,000.00 | .00 | 600,000,000.00 |
| MARKET BASED NOTE 3.500% 02/15/2018 | 600,000,000.00 | .00 | 600,000,000.00 |
| MARKET BASED NOTE 3.500% 05/15/2020 | 750,000,000.00 | .00 | 750,000,000.00 |
| MARKET BASED NOTE 3.625% 02/15/2020 | 500,000,000.00 | .00 | 500,000,000.00 |
| MARKET BASED NOTE 4.250% 11/15/2017 | 1,300,000,000.00 | .00 | 1,300,000,000.00 |
| MARKET BASED NOTE 4.750% 08/15/2017 | 500,000,000.00 | .00 | 500,000,000.00 |
| SUB TOTALS FOR : MARKET BASED NOTES | 63,806,209,365.27 | .00 | 63,806,209,365.27 |
| MARKET BASED BOND 8.750% 05/15/2017 | 5,500,000,000.00 | 800,000,000.00 | 4,700,000,000.00 |
| MARKET BASED BOND 8.875% 08/15/2017 | 3,345,000,000.00 | 845,000,000.00 | 2,500,000,000.00 |
| SUB TOTALS FOR : MARKET BASED BONDS | 8,845,000,000.00 | 1,645,000,000.00 | 7,200,000,000.00 |
| MARKET BASED TIPS 0.125% 04/15/2018 | 400,000,000.00 | .00 | 400,000,000.00 |
| SUB TOTALS FOR : MARKET BASED TIPS | 400,000,000.00 | .00 | 400,000,000.00 |

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* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|-------------------|------------------|-------------------|
| ----- | | | |
| DEPOSIT INSURANCE FUND (000000000514596) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 3,673,632,000.00 | .00 | 3,673,632,000.00 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 3,673,632,000.00 | .00 | 3,673,632,000.00 |
| GRAND TOTALS FOR INVESTOR (000000000514596) | 76,724,841,365.27 | 1,645,000,000.00 | 75,079,841,365.27 |
| ----- | | | |
| DIF SENIOR UNSECURED DEBT (000000000514457) | | | |
| GRAND TOTALS FOR INVESTOR (000000000514457) | .00 | .00 | .00 |
| ----- | | | |
| DOD GENERAL GIFT FUND (000000000978163) | | | |
| MARKET BASED BOND 8.750% 05/15/2017 | 1,721,234.80 | .00 | 1,721,234.80 |
| SUB TOTALS FOR : MARKET BASED BONDS | 1,721,234.80 | .00 | 1,721,234.80 |
| GRAND TOTALS FOR INVESTOR (000000000978163) | 1,721,234.80 | .00 | 1,721,234.80 |
| ----- | | | |
| DOD MEDICARE RETIRE FUND (000000000975472) | | | |
| MARKET BASED NOTE 1.125% 06/30/2021 | 3,497,493,304.73 | .00 | 3,497,493,304.73 |
| MARKET BASED NOTE 2.000% 02/15/2023 | 4,037,222,058.97 | .00 | 4,037,222,058.97 |
| MARKET BASED NOTE 2.750% 02/15/2024 | 3,021,929,142.43 | .00 | 3,021,929,142.43 |
| SUB TOTALS FOR : MARKET BASED NOTES | 10,556,644,506.13 | .00 | 10,556,644,506.13 |
| MARKET BASED BOND 3.500% 02/15/2039 | 1,018,685,121.11 | .00 | 1,018,685,121.11 |
| MARKET BASED BOND 3.625% 02/15/2044 | 3,290,122,600.05 | .00 | 3,290,122,600.05 |
| MARKET BASED BOND 4.375% 02/15/2038 | 3,938,865,578.85 | .00 | 3,938,865,578.85 |
| MARKET BASED BOND 4.500% 02/15/2036 | 3,645,162,279.04 | .00 | 3,645,162,279.04 |
| MARKET BASED BOND 4.500% 08/15/2039 | 1,446,478,569.89 | .00 | 1,446,478,569.89 |
| MARKET BASED BOND 4.750% 02/15/2037 | 3,026,580,843.12 | .00 | 3,026,580,843.12 |
| MARKET BASED BOND 5.250% 11/15/2028 | 650,000,000.00 | .00 | 650,000,000.00 |

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* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|--|--------------------|------------|--------------------|
| ----- | | | |
| DOD MEDICARE RETIRE FUND (00000000975472) | | | |
| MARKET BASED BOND 5.375% 02/15/2031 | 781,160,862.35 | .00 | 781,160,862.35 |
| MARKET BASED BOND 5.500% 08/15/2028 | 650,000,000.00 | .00 | 650,000,000.00 |
| MARKET BASED BOND 6.000% 02/15/2026 | 650,000,000.00 | .00 | 650,000,000.00 |
| MARKET BASED BOND 6.250% 05/15/2030 | 709,370,241.15 | .00 | 709,370,241.15 |
| MARKET BASED BOND 6.625% 02/15/2027 | 650,000,000.00 | .00 | 650,000,000.00 |
| MARKET BASED BOND 6.875% 08/15/2025 | 1,600,000,000.00 | .00 | 1,600,000,000.00 |
| MARKET BASED BOND 7.500% 11/15/2024 | 672,318,035.66 | .00 | 672,318,035.66 |
| MARKET BASED BOND 7.625% 02/15/2025 | 1,249,923,831.62 | .00 | 1,249,923,831.62 |
| MARKET BASED BOND 8.125% 08/15/2021 | 1,500,000,000.00 | .00 | 1,500,000,000.00 |
| SUB TOTALS FOR : MARKET BASED BONDS | 25,478,667,962.84 | .00 | 25,478,667,962.84 |
| MARKET BASED TIPS 0.125% 01/15/2022 | 1,500,000,000.00 | .00 | 1,500,000,000.00 |
| MARKET BASED TIPS 0.125% 01/15/2023 | 1,016,250,000.00 | .00 | 1,016,250,000.00 |
| MARKET BASED TIPS 0.125% 07/15/2022 | 2,872,000,000.00 | .00 | 2,872,000,000.00 |
| MARKET BASED TIPS 0.625% 02/15/2043 | 3,573,900,000.00 | .00 | 3,573,900,000.00 |
| MARKET BASED TIPS 0.750% 02/15/2042 | 4,892,690,000.00 | .00 | 4,892,690,000.00 |
| MARKET BASED TIPS 1.375% 01/15/2020 | 3,700,000,000.00 | .00 | 3,700,000,000.00 |
| MARKET BASED TIPS 1.375% 02/15/2044 | 2,942,097,073.00 | .00 | 2,942,097,073.00 |
| MARKET BASED TIPS 1.625% 01/15/2018 | 3,590,000,000.00 | .00 | 3,590,000,000.00 |
| MARKET BASED TIPS 2.000% 01/15/2026 | 4,700,000,000.00 | .00 | 4,700,000,000.00 |
| MARKET BASED TIPS 2.125% 01/15/2019 | 3,500,000,000.00 | .00 | 3,500,000,000.00 |
| MARKET BASED TIPS 2.125% 02/15/2040 | 3,063,380,000.00 | .00 | 3,063,380,000.00 |
| MARKET BASED TIPS 2.125% 02/15/2041 | 3,081,100,000.00 | .00 | 3,081,100,000.00 |
| MARKET BASED TIPS 2.375% 01/15/2025 | 19,100,000,000.00 | .00 | 19,100,000,000.00 |
| MARKET BASED TIPS 2.375% 01/15/2027 | 4,700,000,000.00 | .00 | 4,700,000,000.00 |
| MARKET BASED TIPS 2.625% 07/15/2017 | 3,380,000,000.00 | .00 | 3,380,000,000.00 |
| MARKET BASED TIPS 3.375% 04/15/2032 | 69,126,395,000.00 | .00 | 69,126,395,000.00 |
| MARKET BASED TIPS 3.625% 04/15/2028 | 4,700,000,000.00 | .00 | 4,700,000,000.00 |
| MARKET BASED TIPS 3.875% 04/15/2029 | 4,700,000,000.00 | .00 | 4,700,000,000.00 |
| SUB TOTALS FOR : MARKET BASED TIPS | 144,137,812,073.00 | .00 | 144,137,812,073.00 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 5,085,048,611.51 | .00 | 5,085,048,611.51 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 5,085,048,611.51 | .00 | 5,085,048,611.51 |
| GRAND TOTALS FOR INVESTOR (00000000975472) | 185,258,173,153.48 | .00 | 185,258,173,153.48 |
| ----- | | | |
| EDUCATION BENEFIT DOD (00000000978098) | | | |

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UNITED STATES DEPARTMENT OF THE TREASURY
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* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|--|------------------|------------|------------------|
| ----- | | | |
| EDUCATION BENEFIT DOD (00000000978098) | | | |
| MARKET BASED NOTE 2.625% 08/15/2020 | 44,000,000.00 | .00 | 44,000,000.00 |
| MARKET BASED NOTE 2.625% 11/15/2020 | 44,000,000.00 | .00 | 44,000,000.00 |
| MARKET BASED NOTE 4.000% 08/15/2018 | 15,000,000.00 | .00 | 15,000,000.00 |
| MARKET BASED NOTE 4.750% 08/15/2017 | 69,750,000.00 | .00 | 69,750,000.00 |
| SUB TOTALS FOR : MARKET BASED NOTES | 172,750,000.00 | .00 | 172,750,000.00 |
| MARKET BASED BOND 6.875% 08/15/2025 | 30,000,000.00 | .00 | 30,000,000.00 |
| MARKET BASED BOND 7.125% 02/15/2023 | 19,659,651.19 | .00 | 19,659,651.19 |
| MARKET BASED BOND 8.125% 08/15/2019 | 105,000,000.00 | .00 | 105,000,000.00 |
| MARKET BASED BOND 8.750% 08/15/2020 | 85,000,000.00 | .00 | 85,000,000.00 |
| MARKET BASED BOND 8.875% 08/15/2017 | 47,550,000.00 | .00 | 47,550,000.00 |
| MARKET BASED BOND 9.125% 05/15/2018 | 105,000,000.00 | .00 | 105,000,000.00 |
| SUB TOTALS FOR : MARKET BASED BONDS | 392,209,651.19 | .00 | 392,209,651.19 |
| MARKET BASED TIPS 0.125% 07/15/2024 | 55,324,450.00 | .00 | 55,324,450.00 |
| MARKET BASED TIPS 1.375% 01/15/2020 | 85,000,000.00 | .00 | 85,000,000.00 |
| MARKET BASED TIPS 1.625% 01/15/2018 | 120,000,000.00 | .00 | 120,000,000.00 |
| MARKET BASED TIPS 2.125% 01/15/2019 | 105,000,000.00 | .00 | 105,000,000.00 |
| MARKET BASED TIPS 2.625% 07/15/2017 | 53,750,000.00 | .00 | 53,750,000.00 |
| SUB TOTALS FOR : MARKET BASED TIPS | 419,074,450.00 | .00 | 419,074,450.00 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 95,410,240.25 | .00 | 95,410,240.25 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 95,410,240.25 | .00 | 95,410,240.25 |
| GRAND TOTALS FOR INVESTOR (00000000978098) | 1,079,444,341.44 | .00 | 1,079,444,341.44 |
| ----- | | | |
| EISENHOWER EXCHANGE (00000000958276) | | | |
| MARKET BASED NOTE 3.500% 02/15/2018 | 1,089,330.65 | .00 | 1,089,330.65 |
| MARKET BASED NOTE 3.625% 08/15/2019 | 243,000.00 | .00 | 243,000.00 |
| MARKET BASED NOTE 4.750% 08/15/2017 | 1,056,062.78 | .00 | 1,056,062.78 |
| SUB TOTALS FOR : MARKET BASED NOTES | 2,388,393.43 | .00 | 2,388,393.43 |
| MARKET BASED BOND 8.125% 08/15/2019 | 370,854.77 | .00 | 370,854.77 |

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* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|-------------------|------------------|-------------------|
| ----- | | | |
| EISENHOWER EXCHANGE (000000000958276) | | | |
| MARKET BASED BOND 8.875% 08/15/2017 | 183,956.09 | .00 | 183,956.09 |
| SUB TOTALS FOR : MARKET BASED BONDS | 554,810.86 | .00 | 554,810.86 |
| MARKET BASED TIPS 0.125% 04/15/2017 | 4,253,795.71 | .00 | 4,253,795.71 |
| SUB TOTALS FOR : MARKET BASED TIPS | 4,253,795.71 | .00 | 4,253,795.71 |
| GRAND TOTALS FOR INVESTOR (000000000958276) | 7,197,000.00 | .00 | 7,197,000.00 |
| ----- | | | |
| EMPLOYEES HEALTH BEN (000000000248440) | | | |
| MARKET BASED BILL 03/09/2017 | 2,121,751,291.41 | .00 | 2,121,751,291.41 |
| SUB TOTALS FOR : MARKET BASED BILLS | 2,121,751,291.41 | .00 | 2,121,751,291.41 |
| MARKET BASED NOTE 0.750% 02/15/2019 | 9,824,358,471.21 | .00 | 9,824,358,471.21 |
| MARKET BASED NOTE 0.875% 11/15/2017 | 5,299,044,643.39 | 1,746,607,601.30 | 3,552,437,042.09 |
| MARKET BASED NOTE 3.500% 02/15/2018 | 82,213,608.96 | .00 | 82,213,608.96 |
| SUB TOTALS FOR : MARKET BASED NOTES | 15,205,616,723.56 | 1,746,607,601.30 | 13,459,009,122.26 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 9,071,714,545.69 | .00 | 9,071,714,545.69 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 9,071,714,545.69 | .00 | 9,071,714,545.69 |
| GRAND TOTALS FOR INVESTOR (000000000248440) | 26,399,082,560.66 | 1,746,607,601.30 | 24,652,474,959.36 |
| ----- | | | |
| EMPLOYEES LIFE INSUR (000000000248424) | | | |
| MARKET BASED NOTE 0.750% 02/15/2019 | 24,288,220,106.17 | .00 | 24,288,220,106.17 |
| MARKET BASED NOTE 0.875% 08/15/2017 | 316,656,114.91 | .00 | 316,656,114.91 |
| MARKET BASED NOTE 0.875% 11/15/2017 | 959,657,457.63 | .00 | 959,657,457.63 |
| MARKET BASED NOTE 1.375% 02/15/2020 | 5,026,704,366.95 | .00 | 5,026,704,366.95 |
| MARKET BASED NOTE 2.000% 02/15/2022 | 5,404,222,048.48 | .00 | 5,404,222,048.48 |
| MARKET BASED NOTE 3.500% 02/15/2018 | 2,514,011,668.46 | .00 | 2,514,011,668.46 |

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|---|-------------------|------------|-------------------|
| EMPLOYEES LIFE INSUR (000000000248424) | | | |
| MARKET BASED NOTE 3.625% 02/15/2020 | 4,908,745,271.82 | .00 | 4,908,745,271.82 |
| SUB TOTALS FOR : MARKET BASED NOTES | 43,418,217,034.42 | .00 | 43,418,217,034.42 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 1,852,930,613.47 | .00 | 1,852,930,613.47 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 1,852,930,613.47 | .00 | 1,852,930,613.47 |
| GRAND TOTALS FOR INVESTOR (000000000248424) | 45,271,147,647.89 | .00 | 45,271,147,647.89 |
| ENERGY EMPLOYEE OCC FD (000000000161523) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 249,945,000.00 | .00 | 249,945,000.00 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 249,945,000.00 | .00 | 249,945,000.00 |
| GRAND TOTALS FOR INVESTOR (000000000161523) | 249,945,000.00 | .00 | 249,945,000.00 |
| ENVIRON DIS RES FUND (000000000955415) | | | |
| GRAND TOTALS FOR INVESTOR (000000000955415) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000950925) | | | |
| GRAND TOTALS FOR INVESTOR (000000000950925) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000955415) | | | |
| GRAND TOTALS FOR INVESTOR (000000000955415) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000950925) | | | |

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| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|------------|------------|-----|
| ENVIRON DIS RES FUND (000000000950925) | | | |
| GRAND TOTALS FOR INVESTOR (000000000950925) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000955415) | | | |
| GRAND TOTALS FOR INVESTOR (000000000955415) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000950925) | | | |
| GRAND TOTALS FOR INVESTOR (000000000950925) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000955415) | | | |
| GRAND TOTALS FOR INVESTOR (000000000955415) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000950925) | | | |
| GRAND TOTALS FOR INVESTOR (000000000950925) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000955415) | | | |
| GRAND TOTALS FOR INVESTOR (000000000955415) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000950925) | | | |

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| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|------------|------------|-----|
| ENVIRON DIS RES FUND (000000000950925) | | | |
| GRAND TOTALS FOR INVESTOR (000000000950925) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000955415) | | | |
| GRAND TOTALS FOR INVESTOR (000000000955415) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000950925) | | | |
| GRAND TOTALS FOR INVESTOR (000000000950925) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000955415) | | | |
| GRAND TOTALS FOR INVESTOR (000000000955415) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000950925) | | | |
| GRAND TOTALS FOR INVESTOR (000000000950925) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000955415) | | | |
| GRAND TOTALS FOR INVESTOR (000000000955415) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000950925) | | | |

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| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|------------|------------|-----|
| ENVIRON DIS RES FUND (000000000950925) | | | |
| GRAND TOTALS FOR INVESTOR (000000000950925) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000955415) | | | |
| GRAND TOTALS FOR INVESTOR (000000000955415) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000950925) | | | |
| GRAND TOTALS FOR INVESTOR (000000000950925) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000955415) | | | |
| GRAND TOTALS FOR INVESTOR (000000000955415) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000950925) | | | |
| GRAND TOTALS FOR INVESTOR (000000000950925) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000955415) | | | |
| GRAND TOTALS FOR INVESTOR (000000000955415) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000950925) | | | |

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| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|------------|------------|-----|
| ENVIRON DIS RES FUND (000000000950925) | | | |
| GRAND TOTALS FOR INVESTOR (000000000950925) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000955415) | | | |
| GRAND TOTALS FOR INVESTOR (000000000955415) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000950925) | | | |
| GRAND TOTALS FOR INVESTOR (000000000950925) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000955415) | | | |
| GRAND TOTALS FOR INVESTOR (000000000955415) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000950925) | | | |
| GRAND TOTALS FOR INVESTOR (000000000950925) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000955415) | | | |
| GRAND TOTALS FOR INVESTOR (000000000955415) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000950925) | | | |

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| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|------------|------------|-----|
| ENVIRON DIS RES FUND (000000000950925) | | | |
| GRAND TOTALS FOR INVESTOR (000000000950925) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000955415) | | | |
| GRAND TOTALS FOR INVESTOR (000000000955415) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000950925) | | | |
| GRAND TOTALS FOR INVESTOR (000000000950925) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000955415) | | | |
| GRAND TOTALS FOR INVESTOR (000000000955415) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000950925) | | | |
| GRAND TOTALS FOR INVESTOR (000000000950925) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000955415) | | | |
| GRAND TOTALS FOR INVESTOR (000000000955415) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000950925) | | | |

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| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|------------|------------|-----|
| ENVIRON DIS RES FUND (000000000950925) | | | |
| GRAND TOTALS FOR INVESTOR (000000000950925) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000955415) | | | |
| GRAND TOTALS FOR INVESTOR (000000000955415) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000950925) | | | |
| GRAND TOTALS FOR INVESTOR (000000000950925) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000955415) | | | |
| GRAND TOTALS FOR INVESTOR (000000000955415) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000950925) | | | |
| GRAND TOTALS FOR INVESTOR (000000000950925) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000955415) | | | |
| GRAND TOTALS FOR INVESTOR (000000000955415) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000950925) | | | |

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|---|------------|------------|-----|
| ENVIRON DIS RES FUND (000000000950925) | | | |
| GRAND TOTALS FOR INVESTOR (000000000950925) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000955415) | | | |
| GRAND TOTALS FOR INVESTOR (000000000955415) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000950925) | | | |
| GRAND TOTALS FOR INVESTOR (000000000950925) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000955415) | | | |
| GRAND TOTALS FOR INVESTOR (000000000955415) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000950925) | | | |
| GRAND TOTALS FOR INVESTOR (000000000950925) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000955415) | | | |
| GRAND TOTALS FOR INVESTOR (000000000955415) | .00 | .00 | .00 |
| ENVIRON DIS RES FUND (000000000950925) | | | |

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| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|----------------|--------------|----------------|
| ----- | ----- | ----- | ----- |
| ENVIRON DIS RES FUND (000000000950925) | | | |
| GRAND TOTALS FOR INVESTOR (000000000950925) | .00 | .00 | .00 |
| ----- | ----- | ----- | ----- |
| ENVIRON DIS RES FUND (000000000955415) | | | |
| GRAND TOTALS FOR INVESTOR (000000000955415) | .00 | .00 | .00 |
| ----- | ----- | ----- | ----- |
| ENVIRON DIS RES FUND (000000000950925) | | | |
| GRAND TOTALS FOR INVESTOR (000000000950925) | .00 | .00 | .00 |
| ----- | ----- | ----- | ----- |
| ENVIRON DIS RES FUND (000000000955415) | | | |
| GRAND TOTALS FOR INVESTOR (000000000955415) | .00 | .00 | .00 |
| ----- | ----- | ----- | ----- |
| ENVIRON I & R FUND (000000000145425) | | | |
| MARKET BASED NOTE 1.500% 08/15/2026 | 146,051,680.09 | 1,184,649.96 | 144,867,030.13 |
| MARKET BASED NOTE 1.625% 02/15/2026 | 36,289,541.10 | .00 | 36,289,541.10 |
| MARKET BASED NOTE 1.625% 08/15/2022 | 137,690,138.27 | .00 | 137,690,138.27 |
| MARKET BASED NOTE 2.000% 02/15/2023 | 123,545,009.63 | 3,215,600.00 | 120,329,409.63 |
| MARKET BASED NOTE 2.000% 02/15/2025 | 35,529,295.47 | .00 | 35,529,295.47 |
| MARKET BASED NOTE 2.000% 08/15/2025 | 134,145,942.69 | .00 | 134,145,942.69 |
| MARKET BASED NOTE 2.125% 08/15/2021 | 24,297,835.62 | .00 | 24,297,835.62 |
| MARKET BASED NOTE 2.375% 08/15/2024 | 125,781,794.26 | .00 | 125,781,794.26 |
| MARKET BASED NOTE 2.500% 08/15/2023 | 161,616,309.89 | 2,734,550.00 | 158,881,759.89 |
| MARKET BASED NOTE 2.625% 08/15/2020 | 27,173,245.79 | .00 | 27,173,245.79 |
| MARKET BASED NOTE 2.750% 02/15/2019 | 109,328,085.48 | .00 | 109,328,085.48 |
| MARKET BASED NOTE 2.750% 02/15/2024 | 33,422,980.02 | .00 | 33,422,980.02 |
| MARKET BASED NOTE 3.625% 02/15/2020 | 94,441,085.97 | .00 | 94,441,085.97 |
| MARKET BASED NOTE 3.625% 02/15/2021 | 94,735,881.99 | .00 | 94,735,881.99 |

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|---|-------------------|--------------|-------------------|
| ----- | | | |
| ENVIRON I & R FUND (000000000145425) | | | |
| MARKET BASED NOTE 3.625% 08/15/2019 | 25,512,445.97 | .00 | 25,512,445.97 |
| MARKET BASED NOTE 4.000% 08/15/2018 | 23,375,332.11 | .00 | 23,375,332.11 |
| MARKET BASED NOTE 4.750% 08/15/2017 | 128,395,875.89 | .00 | 128,395,875.89 |
| SUB TOTALS FOR : MARKET BASED NOTES | 1,461,332,480.24 | 7,134,799.96 | 1,454,197,680.28 |
| GRAND TOTALS FOR INVESTOR (000000000145425) | 1,461,332,480.24 | 7,134,799.96 | 1,454,197,680.28 |
| ----- | | | |
| ESTHER CATTELL SCHMI (000000000208902) | | | |
| MARKET BASED BILL 03/30/2017 | 479,330.82 | .00 | 479,330.82 |
| SUB TOTALS FOR : MARKET BASED BILLS | 479,330.82 | .00 | 479,330.82 |
| GRAND TOTALS FOR INVESTOR (000000000208902) | 479,330.82 | .00 | 479,330.82 |
| ----- | | | |
| EXCHANGE STABILIZATION (000000002044441) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 22,021,404,190.03 | .00 | 22,021,404,190.03 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 22,021,404,190.03 | .00 | 22,021,404,190.03 |
| GRAND TOTALS FOR INVESTOR (000000002044441) | 22,021,404,190.03 | .00 | 22,021,404,190.03 |
| ----- | | | |
| EXP & REF FARM PRODUCTS (000000000128015) | | | |
| GRAND TOTALS FOR INVESTOR (000000000128015) | .00 | .00 | .00 |
| ----- | | | |
| FARM CREDIT ADM REVOLVING (000000000784131) | | | |

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|---|----------------|------------|----------------|
| ----- | | | |
| FARM CREDIT ADM REVOLVING (000000000784131) | | | |
| MARKET BASED BILL 05/25/2017 | 1,500,000.00 | .00 | 1,500,000.00 |
| MARKET BASED BILL 08/17/2017 | 1,500,000.00 | .00 | 1,500,000.00 |
| SUB TOTALS FOR : MARKET BASED BILLS | 3,000,000.00 | .00 | 3,000,000.00 |
| MARKET BASED NOTE 0.500% 07/31/2017 | 2,350,920.10 | .00 | 2,350,920.10 |
| MARKET BASED NOTE 0.625% 05/31/2017 | 2,400,000.00 | .00 | 2,400,000.00 |
| MARKET BASED NOTE 0.625% 11/30/2017 | 2,400,000.00 | .00 | 2,400,000.00 |
| MARKET BASED NOTE 0.750% 02/28/2018 | 2,400,000.00 | .00 | 2,400,000.00 |
| MARKET BASED NOTE 1.250% 11/30/2018 | 2,400,000.00 | .00 | 2,400,000.00 |
| MARKET BASED NOTE 1.375% 02/28/2019 | 2,400,000.61 | .00 | 2,400,000.61 |
| MARKET BASED NOTE 1.500% 05/31/2019 | 2,475,629.67 | .00 | 2,475,629.67 |
| MARKET BASED NOTE 1.500% 08/31/2018 | 2,400,635.98 | .00 | 2,400,635.98 |
| MARKET BASED NOTE 2.375% 05/31/2018 | 2,494,162.64 | .00 | 2,494,162.64 |
| SUB TOTALS FOR : MARKET BASED NOTES | 21,721,349.00 | .00 | 21,721,349.00 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 8,645,078.80 | .00 | 8,645,078.80 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 8,645,078.80 | .00 | 8,645,078.80 |
| GRAND TOTALS FOR INVESTOR (000000000784131) | 33,366,427.80 | .00 | 33,366,427.80 |
| ----- | | | |
| FARM CREDIT INSURANCE (000000000784136) | | | |
| MARKET BASED NOTE 0.500% 07/31/2017 | 50,764,402.16 | .00 | 50,764,402.16 |
| MARKET BASED NOTE 0.625% 05/31/2017 | 50,079,022.36 | .00 | 50,079,022.36 |
| MARKET BASED NOTE 0.625% 07/31/2017 | 3,503,284.33 | .00 | 3,503,284.33 |
| MARKET BASED NOTE 0.625% 08/31/2017 | 83,964,700.61 | .00 | 83,964,700.61 |
| MARKET BASED NOTE 0.625% 09/30/2017 | 78,287,745.28 | .00 | 78,287,745.28 |
| MARKET BASED NOTE 0.750% 02/28/2018 | 76,237,302.41 | .00 | 76,237,302.41 |
| MARKET BASED NOTE 0.750% 03/31/2018 | 76,248,330.76 | .00 | 76,248,330.76 |
| MARKET BASED NOTE 0.750% 06/30/2017 | 50,002,892.09 | .00 | 50,002,892.09 |
| MARKET BASED NOTE 0.750% 12/31/2017 | 30,011,417.39 | .00 | 30,011,417.39 |
| MARKET BASED NOTE 0.875% 01/15/2018 | 99,488,216.26 | .00 | 99,488,216.26 |
| MARKET BASED NOTE 1.000% 03/15/2019 | 99,932,111.34 | .00 | 99,932,111.34 |
| MARKET BASED NOTE 1.000% 05/31/2018 | 75,636,625.58 | .00 | 75,636,625.58 |
| MARKET BASED NOTE 1.000% 08/31/2019 | 101,419,419.10 | .00 | 101,419,419.10 |
| MARKET BASED NOTE 1.000% 09/15/2018 | 107,374,173.42 | .00 | 107,374,173.42 |

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| ----- | | | |
| FARM CREDIT INSURANCE | (000000000784136) | | |
| MARKET BASED NOTE 1.000% 09/30/2019 | 68,302,512.81 | .00 | 68,302,512.81 |
| MARKET BASED NOTE 1.125% 01/15/2019 | 81,453,850.81 | .00 | 81,453,850.81 |
| MARKET BASED NOTE 1.125% 03/31/2020 | 75,719,302.93 | .00 | 75,719,302.93 |
| MARKET BASED NOTE 1.125% 04/30/2020 | 49,894,001.09 | .00 | 49,894,001.09 |
| MARKET BASED NOTE 1.250% 04/30/2019 | 50,129,000.82 | .00 | 50,129,000.82 |
| MARKET BASED NOTE 1.250% 11/30/2018 | 74,967,176.12 | .00 | 74,967,176.12 |
| MARKET BASED NOTE 1.375% 01/31/2020 | 40,057,645.11 | .00 | 40,057,645.11 |
| MARKET BASED NOTE 1.375% 05/31/2020 | 103,157,242.17 | .00 | 103,157,242.17 |
| MARKET BASED NOTE 1.375% 06/30/2018 | 43,610,539.51 | .00 | 43,610,539.51 |
| MARKET BASED NOTE 1.375% 07/31/2018 | 49,444,089.89 | .00 | 49,444,089.89 |
| MARKET BASED NOTE 1.375% 09/30/2018 | 74,757,781.71 | .00 | 74,757,781.71 |
| MARKET BASED NOTE 1.375% 12/31/2018 | 75,282,373.89 | .00 | 75,282,373.89 |
| MARKET BASED NOTE 1.500% 03/31/2019 | 24,958,645.10 | .00 | 24,958,645.10 |
| MARKET BASED NOTE 1.500% 05/31/2019 | 173,547,716.28 | .00 | 173,547,716.28 |
| MARKET BASED NOTE 1.500% 08/31/2018 | 158,328,975.25 | .00 | 158,328,975.25 |
| MARKET BASED NOTE 1.500% 10/31/2019 | 47,692,992.74 | .00 | 47,692,992.74 |
| MARKET BASED NOTE 1.500% 11/30/2019 | 97,910,130.34 | .00 | 97,910,130.34 |
| MARKET BASED NOTE 1.625% 06/30/2019 | 211,127,302.29 | .00 | 211,127,302.29 |
| MARKET BASED NOTE 1.625% 07/31/2019 | 173,366,273.86 | .00 | 173,366,273.86 |
| MARKET BASED NOTE 1.625% 12/31/2019 | 99,101,002.80 | .00 | 99,101,002.80 |
| MARKET BASED NOTE 1.750% 10/31/2018 | 59,210,790.95 | .00 | 59,210,790.95 |
| MARKET BASED NOTE 1.750% 10/31/2020 | 49,457,277.71 | .00 | 49,457,277.71 |
| MARKET BASED NOTE 1.875% 08/31/2017 | 72,212,428.22 | .00 | 72,212,428.22 |
| MARKET BASED NOTE 1.875% 10/31/2017 | 49,081,778.26 | .00 | 49,081,778.26 |
| MARKET BASED NOTE 2.000% 05/31/2021 | 49,059,894.79 | .00 | 49,059,894.79 |
| MARKET BASED NOTE 2.000% 07/31/2020 | 210,044,258.07 | .00 | 210,044,258.07 |
| MARKET BASED NOTE 2.000% 07/31/2022 | 49,983,905.39 | .00 | 49,983,905.39 |
| MARKET BASED NOTE 2.000% 08/31/2021 | 98,764,259.68 | .00 | 98,764,259.68 |
| MARKET BASED NOTE 2.000% 10/31/2021 | 26,631,922.18 | .00 | 26,631,922.18 |
| MARKET BASED NOTE 2.125% 06/30/2021 | 8,803,476.74 | .00 | 8,803,476.74 |
| MARKET BASED NOTE 2.125% 08/31/2020 | 82,828,732.39 | .00 | 82,828,732.39 |
| MARKET BASED NOTE 2.125% 09/30/2021 | 101,641,187.11 | .00 | 101,641,187.11 |
| MARKET BASED NOTE 2.250% 07/31/2018 | 24,009,290.55 | .00 | 24,009,290.55 |
| MARKET BASED NOTE 2.250% 11/30/2017 | 71,655,306.48 | .00 | 71,655,306.48 |
| MARKET BASED NOTE 2.375% 06/30/2018 | 91,245,221.53 | .00 | 91,245,221.53 |
| MARKET BASED NOTE 2.375% 08/15/2024 | 49,257,457.22 | .00 | 49,257,457.22 |
| MARKET BASED NOTE 2.625% 11/15/2020 | 94,083,828.07 | .00 | 94,083,828.07 |
| MARKET BASED NOTE 2.750% 02/15/2019 | 91,311,737.78 | .00 | 91,311,737.78 |
| MARKET BASED NOTE 3.125% 04/30/2017 | 44,365,946.72 | .00 | 44,365,946.72 |
| MARKET BASED NOTE 3.250% 03/31/2017 | 46,584,999.73 | .00 | 46,584,999.73 |
| MARKET BASED NOTE 3.625% 02/15/2020 | 86,302,674.97 | .00 | 86,302,674.97 |
| SUB TOTALS FOR : MARKET BASED NOTES | 4,212,294,573.15 | .00 | 4,212,294,573.15 |

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UNITED STATES DEPARTMENT OF THE TREASURY
 BUREAU OF THE FISCAL SERVICE
 FEDERAL INVESTMENTS

* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|------------------|------------|------------------|
| ----- | | | |
| FARM CREDIT INSURANCE (000000000784136) | | | |
| MARKET BASED TIPS 0.125% 01/15/2022 | 75,000,000.00 | .00 | 75,000,000.00 |
| MARKET BASED TIPS 0.125% 04/15/2017 | 60,000,000.00 | .00 | 60,000,000.00 |
| MARKET BASED TIPS 0.125% 04/15/2018 | 47,375,000.00 | .00 | 47,375,000.00 |
| SUB TOTALS FOR : MARKET BASED TIPS | 182,375,000.00 | .00 | 182,375,000.00 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 10,882,000.00 | .00 | 10,882,000.00 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 10,882,000.00 | .00 | 10,882,000.00 |
| GRAND TOTALS FOR INVESTOR (000000000784136) | 4,405,551,573.15 | .00 | 4,405,551,573.15 |
| ----- | | | |
| FEDERAL AID AND WILD (000000000145029) | | | |
| MARKET BASED BILL 01/04/2018 | 50,000,000.00 | .00 | 50,000,000.00 |
| MARKET BASED BILL 02/01/2018 | 100,000,000.00 | .00 | 100,000,000.00 |
| MARKET BASED BILL 03/02/2017 | 20,000,000.00 | .00 | 20,000,000.00 |
| MARKET BASED BILL 03/23/2017 | 200,000,000.00 | .00 | 200,000,000.00 |
| MARKET BASED BILL 03/30/2017 | 100,000,000.00 | .00 | 100,000,000.00 |
| MARKET BASED BILL 04/13/2017 | 100,000,000.00 | .00 | 100,000,000.00 |
| MARKET BASED BILL 04/20/2017 | 85,000,000.00 | .00 | 85,000,000.00 |
| MARKET BASED BILL 04/27/2017 | 130,000,000.00 | .00 | 130,000,000.00 |
| MARKET BASED BILL 05/18/2017 | 100,000,000.00 | .00 | 100,000,000.00 |
| MARKET BASED BILL 05/25/2017 | 100,000,000.00 | .00 | 100,000,000.00 |
| MARKET BASED BILL 06/15/2017 | 50,000,000.00 | .00 | 50,000,000.00 |
| MARKET BASED BILL 06/22/2017 | 100,000,000.00 | .00 | 100,000,000.00 |
| MARKET BASED BILL 06/29/2017 | 44,000,000.00 | .00 | 44,000,000.00 |
| MARKET BASED BILL 07/13/2017 | 100,000,000.00 | .00 | 100,000,000.00 |
| MARKET BASED BILL 07/20/2017 | 100,000,000.00 | .00 | 100,000,000.00 |
| MARKET BASED BILL 07/27/2017 | 46,000,000.00 | .00 | 46,000,000.00 |
| MARKET BASED BILL 08/17/2017 | 201,150,581.33 | .00 | 201,150,581.33 |
| MARKET BASED BILL 08/24/2017 | 100,000,000.00 | .00 | 100,000,000.00 |
| MARKET BASED BILL 09/14/2017 | 200,000,000.00 | .00 | 200,000,000.00 |
| MARKET BASED BILL 10/12/2017 | 100,000,000.00 | .00 | 100,000,000.00 |
| MARKET BASED BILL 11/09/2017 | 100,000,000.00 | .00 | 100,000,000.00 |
| MARKET BASED BILL 12/07/2017 | 100,000,000.00 | .00 | 100,000,000.00 |
| SUB TOTALS FOR : MARKET BASED BILLS | 2,226,150,581.33 | .00 | 2,226,150,581.33 |

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UNITED STATES DEPARTMENT OF THE TREASURY
 BUREAU OF THE FISCAL SERVICE
 FEDERAL INVESTMENTS

* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|-------------------|-------------------|-------------------|
| ----- | | | |
| FEDERAL AID AND WILD (000000000145029) | | | |
| GRAND TOTALS FOR INVESTOR (000000000145029) | 2,226,150,581.33 | .00 | 2,226,150,581.33 |
| ----- | | | |
| FEDERAL DISABILITY INS (000000000288007) | | | |
| CERTIFICATE OF INDEBTEDNESS 2.375% 06/30/2017 | 42,685,222,000.00 | 29,005,213,000.00 | 13,680,009,000.00 |
| SUB TOTALS FOR : SPECIAL ISSUE C OF I | 42,685,222,000.00 | 29,005,213,000.00 | 13,680,009,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2018 | 3,011,390,000.00 | 2,831,389,000.00 | 180,001,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2019 | 3,011,390,000.00 | .00 | 3,011,390,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2020 | 3,011,390,000.00 | .00 | 3,011,390,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2021 | 3,011,390,000.00 | .00 | 3,011,390,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2022 | 3,011,390,000.00 | .00 | 3,011,390,000.00 |
| SPECIAL ISSUE BOND 4.000% 06/30/2023 | 14,675,554,000.00 | .00 | 14,675,554,000.00 |
| SPECIAL ISSUE BOND 5.000% 06/30/2022 | 14,052,982,000.00 | 2,910,386,000.00 | 11,142,596,000.00 |
| SUB TOTALS FOR : SPECIAL ISSUE BONDS | 43,785,486,000.00 | 5,741,775,000.00 | 38,043,711,000.00 |
| GRAND TOTALS FOR INVESTOR (000000000288007) | 86,470,708,000.00 | 34,746,988,000.00 | 51,723,720,000.00 |
| ----- | | | |
| FEDERAL HA COOPERATI (000000008602361) | | | |
| MARKET BASED BILL 04/27/2017 | 1,520,610.18 | .00 | 1,520,610.18 |
| SUB TOTALS FOR : MARKET BASED BILLS | 1,520,610.18 | .00 | 1,520,610.18 |
| MARKET BASED NOTE 0.625% 04/30/2018 | 5,915,400.21 | .00 | 5,915,400.21 |
| MARKET BASED NOTE 0.625% 08/31/2017 | 3,928,020.02 | .00 | 3,928,020.02 |
| MARKET BASED NOTE 0.750% 02/28/2018 | 16,456.38 | .00 | 16,456.38 |
| SUB TOTALS FOR : MARKET BASED NOTES | 9,859,876.61 | .00 | 9,859,876.61 |
| GRAND TOTALS FOR INVESTOR (000000008602361) | 11,380,486.79 | .00 | 11,380,486.79 |
| ----- | | | |
| FEDERAL HA HECM (000000008602363) | | | |

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UNITED STATES DEPARTMENT OF THE TREASURY
 BUREAU OF THE FISCAL SERVICE
 FEDERAL INVESTMENTS

* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|-------------------|-------------------|-------------------|
| ----- | | | |
| FEDERAL HA HECM (000000008602363) | | | |
| MARKET BASED BILL 04/27/2017 | 5,428,870,429.85 | .00 | 5,428,870,429.85 |
| SUB TOTALS FOR : MARKET BASED BILLS | 5,428,870,429.85 | .00 | 5,428,870,429.85 |
| MARKET BASED NOTE 0.625% 04/30/2018 | 88,742,501.31 | .00 | 88,742,501.31 |
| MARKET BASED NOTE 0.625% 08/31/2017 | 55,900,838.14 | .00 | 55,900,838.14 |
| MARKET BASED NOTE 0.750% 02/28/2018 | 154,942.96 | .00 | 154,942.96 |
| SUB TOTALS FOR : MARKET BASED NOTES | 144,798,282.41 | .00 | 144,798,282.41 |
| GRAND TOTALS FOR INVESTOR (000000008602363) | 5,573,668,712.26 | .00 | 5,573,668,712.26 |
| ----- | | | |
| FEDERAL HA MUTUAL MO (000000008602362) | | | |
| MARKET BASED BILL 04/27/2017 | 11,800,910,297.06 | .00 | 11,800,910,297.06 |
| SUB TOTALS FOR : MARKET BASED BILLS | 11,800,910,297.06 | .00 | 11,800,910,297.06 |
| MARKET BASED NOTE 0.625% 04/30/2018 | 15,673,805,486.52 | .00 | 15,673,805,486.52 |
| MARKET BASED NOTE 0.625% 08/31/2017 | 7,610,771,985.60 | .00 | 7,610,771,985.60 |
| MARKET BASED NOTE 0.750% 02/28/2018 | 779,257,518.66 | .00 | 779,257,518.66 |
| SUB TOTALS FOR : MARKET BASED NOTES | 24,063,834,990.78 | .00 | 24,063,834,990.78 |
| GRAND TOTALS FOR INVESTOR (000000008602362) | 35,864,745,287.84 | .00 | 35,864,745,287.84 |
| ----- | | | |
| FEDERAL HA RESERVED (00000000864072) | | | |
| GRAND TOTALS FOR INVESTOR (00000000864072) | .00 | .00 | .00 |
| ----- | | | |
| FEDERAL HOSPITAL INS (00000000758005) | | | |
| CERTIFICATE OF INDEBTEDNESS 2.375% 06/30/2017 | 76,047,118,000.00 | 63,811,794,000.00 | 12,235,324,000.00 |

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UNITED STATES DEPARTMENT OF THE TREASURY
 BUREAU OF THE FISCAL SERVICE
 FEDERAL INVESTMENTS

* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|--------------------|--------------------|--------------------|
| ----- | | | |
| FEDERAL HOSPITAL INS (000000000758005) | | | |
| SUB TOTALS FOR : SPECIAL ISSUE C OF I | 76,047,118,000.00 | 63,811,794,000.00 | 12,235,324,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2025 | 13,531,702,000.00 | .00 | 13,531,702,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2026 | 11,968,532,000.00 | .00 | 11,968,532,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2024 | 3,507,921,000.00 | .00 | 3,507,921,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2025 | 8,357,018,000.00 | .00 | 8,357,018,000.00 |
| SPECIAL ISSUE BOND 3.250% 06/30/2023 | 1,000.00 | .00 | 1,000.00 |
| SPECIAL ISSUE BOND 3.250% 06/30/2024 | 18,380,799,000.00 | .00 | 18,380,799,000.00 |
| SPECIAL ISSUE BOND 3.500% 06/30/2018 | 16,840,497,000.00 | .00 | 16,840,497,000.00 |
| SPECIAL ISSUE BOND 4.000% 06/30/2018 | 1,277,538,000.00 | 76,303,000.00 | 1,201,235,000.00 |
| SPECIAL ISSUE BOND 4.000% 06/30/2019 | 1,277,538,000.00 | 76,303,000.00 | 1,201,235,000.00 |
| SPECIAL ISSUE BOND 4.000% 06/30/2020 | 1,277,538,000.00 | 76,303,000.00 | 1,201,235,000.00 |
| SPECIAL ISSUE BOND 4.000% 06/30/2021 | 1,277,538,000.00 | 76,303,000.00 | 1,201,235,000.00 |
| SPECIAL ISSUE BOND 4.000% 06/30/2022 | 1,277,538,000.00 | 76,303,000.00 | 1,201,235,000.00 |
| SPECIAL ISSUE BOND 4.000% 06/30/2023 | 22,511,170,000.00 | 622,451,000.00 | 21,888,719,000.00 |
| SPECIAL ISSUE BOND 4.125% 06/30/2018 | 987,939,000.00 | 1,714,000.00 | 986,225,000.00 |
| SPECIAL ISSUE BOND 4.125% 06/30/2019 | 987,939,000.00 | 1,714,000.00 | 986,225,000.00 |
| SPECIAL ISSUE BOND 4.125% 06/30/2020 | 18,805,934,000.00 | 1,714,000.00 | 18,804,220,000.00 |
| SPECIAL ISSUE BOND 4.625% 06/30/2018 | 977,498,000.00 | 30,000.00 | 977,468,000.00 |
| SPECIAL ISSUE BOND 4.625% 06/30/2019 | 17,817,995,000.00 | 30,000.00 | 17,817,965,000.00 |
| SPECIAL ISSUE BOND 5.000% 06/30/2018 | 1,268,944,000.00 | 289,221,000.00 | 979,723,000.00 |
| SPECIAL ISSUE BOND 5.000% 06/30/2019 | 1,268,944,000.00 | 289,221,000.00 | 979,723,000.00 |
| SPECIAL ISSUE BOND 5.000% 06/30/2020 | 1,268,944,000.00 | 289,221,000.00 | 979,723,000.00 |
| SPECIAL ISSUE BOND 5.000% 06/30/2021 | 1,268,944,000.00 | 289,221,000.00 | 979,723,000.00 |
| SPECIAL ISSUE BOND 5.000% 06/30/2022 | 21,233,633,000.00 | 546,148,000.00 | 20,687,485,000.00 |
| SPECIAL ISSUE BOND 5.125% 06/30/2018 | 1,158,785,000.00 | 255,213,000.00 | 903,572,000.00 |
| SPECIAL ISSUE BOND 5.125% 06/30/2019 | 1,158,785,000.00 | 255,213,000.00 | 903,572,000.00 |
| SPECIAL ISSUE BOND 5.125% 06/30/2020 | 1,158,755,000.00 | 255,213,000.00 | 903,542,000.00 |
| SPECIAL ISSUE BOND 5.125% 06/30/2021 | 19,964,689,000.00 | 256,927,000.00 | 19,707,762,000.00 |
| SPECIAL ISSUE BOND 5.250% 06/30/2017 | 15,329,547,000.00 | 14,684,392,000.00 | 645,155,000.00 |
| SUB TOTALS FOR : SPECIAL ISSUE BONDS | 206,142,605,000.00 | 18,419,158,000.00 | 187,723,447,000.00 |
| GRAND TOTALS FOR INVESTOR (000000000758005) | 282,189,723,000.00 | 82,230,952,000.00 | 199,958,771,000.00 |
| ----- | | | |
| FEDERAL OLD-AGE & S INS (000000000288006) | | | |
| CERTIFICATE OF INDEBTEDNESS 2.375% 06/30/2017 | 226,051,547,000.00 | 175,948,246,000.00 | 50,103,301,000.00 |

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UNITED STATES DEPARTMENT OF THE TREASURY
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* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|--|--------------------|--------------------|--------------------|
| ----- | | | |
| FEDERAL OLD-AGE & S INS (00000000288006) | | | |
| SUB TOTALS FOR : SPECIAL ISSUE C OF I | 226,051,547,000.00 | 175,948,246,000.00 | 50,103,301,000.00 |
| SPECIAL ISSUE BOND 1.375% 06/30/2018 | 6,693,020,000.00 | .00 | 6,693,020,000.00 |
| SPECIAL ISSUE BOND 1.375% 06/30/2019 | 6,693,020,000.00 | .00 | 6,693,020,000.00 |
| SPECIAL ISSUE BOND 1.375% 06/30/2020 | 6,693,020,000.00 | .00 | 6,693,020,000.00 |
| SPECIAL ISSUE BOND 1.375% 06/30/2021 | 6,693,020,000.00 | .00 | 6,693,020,000.00 |
| SPECIAL ISSUE BOND 1.375% 06/30/2022 | 6,693,020,000.00 | .00 | 6,693,020,000.00 |
| SPECIAL ISSUE BOND 1.375% 06/30/2023 | 6,693,020,000.00 | .00 | 6,693,020,000.00 |
| SPECIAL ISSUE BOND 1.375% 06/30/2024 | 6,693,020,000.00 | .00 | 6,693,020,000.00 |
| SPECIAL ISSUE BOND 1.375% 06/30/2025 | 6,693,020,000.00 | .00 | 6,693,020,000.00 |
| SPECIAL ISSUE BOND 1.375% 06/30/2026 | 6,693,019,000.00 | .00 | 6,693,019,000.00 |
| SPECIAL ISSUE BOND 1.375% 06/30/2027 | 173,240,401,000.00 | .00 | 173,240,401,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2018 | 4,908,186,000.00 | .00 | 4,908,186,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2019 | 4,908,185,000.00 | .00 | 4,908,185,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2020 | 4,908,185,000.00 | .00 | 4,908,185,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2021 | 4,908,185,000.00 | .00 | 4,908,185,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2022 | 4,908,185,000.00 | .00 | 4,908,185,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2023 | 4,908,185,000.00 | .00 | 4,908,185,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2024 | 4,908,185,000.00 | .00 | 4,908,185,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2025 | 4,908,185,000.00 | .00 | 4,908,185,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2026 | 4,908,186,000.00 | .00 | 4,908,186,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2027 | 4,908,186,000.00 | .00 | 4,908,186,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2028 | 178,148,587,000.00 | .00 | 178,148,587,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2018 | 2,320,955,000.00 | .00 | 2,320,955,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2019 | 2,320,955,000.00 | .00 | 2,320,955,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2020 | 2,320,956,000.00 | .00 | 2,320,956,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2021 | 2,320,956,000.00 | .00 | 2,320,956,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2022 | 2,320,956,000.00 | .00 | 2,320,956,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2023 | 2,320,956,000.00 | .00 | 2,320,956,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2024 | 2,320,956,000.00 | .00 | 2,320,956,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2025 | 2,320,956,000.00 | .00 | 2,320,956,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2026 | 2,320,956,000.00 | .00 | 2,320,956,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2027 | 2,320,956,000.00 | .00 | 2,320,956,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2028 | 2,320,955,000.00 | .00 | 2,320,955,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2029 | 2,320,955,000.00 | .00 | 2,320,955,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2030 | 2,320,955,000.00 | .00 | 2,320,955,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2031 | 188,111,583,000.00 | .00 | 188,111,583,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2018 | 3,655,629,000.00 | .00 | 3,655,629,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2019 | 3,655,629,000.00 | .00 | 3,655,629,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2020 | 3,655,628,000.00 | .00 | 3,655,628,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2021 | 3,655,628,000.00 | .00 | 3,655,628,000.00 |

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PROGRAM NAME: GAPN901

UNITED STATES DEPARTMENT OF THE TREASURY
BUREAU OF THE FISCAL SERVICE
FEDERAL INVESTMENTS

* * * DAILY PRINCIPAL OUTSTANDING * * *
DETAIL SUMMARY
FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|--|--------------------|------------|--------------------|
| ----- | | | |
| FEDERAL OLD-AGE & S INS (00000000288006) | | | |
| SPECIAL ISSUE BOND 2.000% 06/30/2022 | 3,655,628,000.00 | .00 | 3,655,628,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2023 | 3,655,628,000.00 | .00 | 3,655,628,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2024 | 3,655,628,000.00 | .00 | 3,655,628,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2025 | 3,655,628,000.00 | .00 | 3,655,628,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2026 | 3,655,629,000.00 | .00 | 3,655,629,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2027 | 3,655,629,000.00 | .00 | 3,655,629,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2028 | 3,655,629,000.00 | .00 | 3,655,629,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2029 | 3,655,629,000.00 | .00 | 3,655,629,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2030 | 185,790,628,000.00 | .00 | 185,790,628,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2018 | 3,986,412,000.00 | .00 | 3,986,412,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2019 | 3,986,413,000.00 | .00 | 3,986,413,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2020 | 3,986,413,000.00 | .00 | 3,986,413,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2021 | 3,986,413,000.00 | .00 | 3,986,413,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2022 | 3,986,413,000.00 | .00 | 3,986,413,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2023 | 3,986,413,000.00 | .00 | 3,986,413,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2024 | 3,986,413,000.00 | .00 | 3,986,413,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2025 | 3,986,413,000.00 | .00 | 3,986,413,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2026 | 3,986,412,000.00 | .00 | 3,986,412,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2027 | 3,986,412,000.00 | .00 | 3,986,412,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2028 | 3,986,412,000.00 | .00 | 3,986,412,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2029 | 182,134,999,000.00 | .00 | 182,134,999,000.00 |
| SPECIAL ISSUE BOND 2.500% 06/30/2018 | 5,971,787,000.00 | .00 | 5,971,787,000.00 |
| SPECIAL ISSUE BOND 2.500% 06/30/2019 | 5,971,787,000.00 | .00 | 5,971,787,000.00 |
| SPECIAL ISSUE BOND 2.500% 06/30/2020 | 5,971,787,000.00 | .00 | 5,971,787,000.00 |
| SPECIAL ISSUE BOND 2.500% 06/30/2021 | 5,971,787,000.00 | .00 | 5,971,787,000.00 |
| SPECIAL ISSUE BOND 2.500% 06/30/2022 | 5,971,787,000.00 | .00 | 5,971,787,000.00 |
| SPECIAL ISSUE BOND 2.500% 06/30/2023 | 5,971,787,000.00 | .00 | 5,971,787,000.00 |
| SPECIAL ISSUE BOND 2.500% 06/30/2024 | 5,971,787,000.00 | .00 | 5,971,787,000.00 |
| SPECIAL ISSUE BOND 2.500% 06/30/2025 | 5,971,787,000.00 | .00 | 5,971,787,000.00 |
| SPECIAL ISSUE BOND 2.500% 06/30/2026 | 166,547,382,000.00 | .00 | 166,547,382,000.00 |
| SPECIAL ISSUE BOND 2.875% 06/30/2018 | 7,264,432,000.00 | .00 | 7,264,432,000.00 |
| SPECIAL ISSUE BOND 2.875% 06/30/2019 | 7,264,432,000.00 | .00 | 7,264,432,000.00 |
| SPECIAL ISSUE BOND 2.875% 06/30/2020 | 7,264,432,000.00 | .00 | 7,264,432,000.00 |
| SPECIAL ISSUE BOND 2.875% 06/30/2021 | 7,264,432,000.00 | .00 | 7,264,432,000.00 |
| SPECIAL ISSUE BOND 2.875% 06/30/2022 | 7,264,432,000.00 | .00 | 7,264,432,000.00 |
| SPECIAL ISSUE BOND 2.875% 06/30/2023 | 7,264,432,000.00 | .00 | 7,264,432,000.00 |
| SPECIAL ISSUE BOND 2.875% 06/30/2024 | 7,264,432,000.00 | .00 | 7,264,432,000.00 |
| SPECIAL ISSUE BOND 2.875% 06/30/2025 | 160,575,595,000.00 | .00 | 160,575,595,000.00 |
| SPECIAL ISSUE BOND 3.250% 06/30/2018 | 10,628,270,000.00 | .00 | 10,628,270,000.00 |
| SPECIAL ISSUE BOND 3.250% 06/30/2019 | 10,628,270,000.00 | .00 | 10,628,270,000.00 |
| SPECIAL ISSUE BOND 3.250% 06/30/2020 | 10,628,270,000.00 | .00 | 10,628,270,000.00 |
| SPECIAL ISSUE BOND 3.250% 06/30/2021 | 10,628,270,000.00 | .00 | 10,628,270,000.00 |

RUN DATE: 02/28/17
 RUN TIME: 16:28:19
 PROGRAM NAME: GAPN901

UNITED STATES DEPARTMENT OF THE TREASURY
 BUREAU OF THE FISCAL SERVICE
 FEDERAL INVESTMENTS

* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|--|----------------------|--------------------|----------------------|
| ----- | | | |
| FEDERAL OLD-AGE & S INS (00000000288006) | | | |
| SPECIAL ISSUE BOND 3.250% 06/30/2022 | 10,628,270,000.00 | .00 | 10,628,270,000.00 |
| SPECIAL ISSUE BOND 3.250% 06/30/2023 | 10,628,270,000.00 | .00 | 10,628,270,000.00 |
| SPECIAL ISSUE BOND 3.250% 06/30/2024 | 153,311,163,000.00 | .00 | 153,311,163,000.00 |
| SPECIAL ISSUE BOND 3.500% 06/30/2018 | 86,900,994,000.00 | .00 | 86,900,994,000.00 |
| SPECIAL ISSUE BOND 4.000% 06/30/2018 | 12,075,192,000.00 | .00 | 12,075,192,000.00 |
| SPECIAL ISSUE BOND 4.000% 06/30/2019 | 12,075,192,000.00 | .00 | 12,075,192,000.00 |
| SPECIAL ISSUE BOND 4.000% 06/30/2020 | 12,075,192,000.00 | .00 | 12,075,192,000.00 |
| SPECIAL ISSUE BOND 4.000% 06/30/2021 | 12,075,192,000.00 | .00 | 12,075,192,000.00 |
| SPECIAL ISSUE BOND 4.000% 06/30/2022 | 12,075,192,000.00 | .00 | 12,075,192,000.00 |
| SPECIAL ISSUE BOND 4.000% 06/30/2023 | 142,682,893,000.00 | .00 | 142,682,893,000.00 |
| SPECIAL ISSUE BOND 4.125% 06/30/2017 | 10,516,946,000.00 | 3,633,634,000.00 | 6,883,312,000.00 |
| SPECIAL ISSUE BOND 4.125% 06/30/2018 | 10,516,946,000.00 | .00 | 10,516,946,000.00 |
| SPECIAL ISSUE BOND 4.125% 06/30/2019 | 10,516,946,000.00 | .00 | 10,516,946,000.00 |
| SPECIAL ISSUE BOND 4.125% 06/30/2020 | 106,585,700,000.00 | .00 | 106,585,700,000.00 |
| SPECIAL ISSUE BOND 4.625% 06/30/2017 | 9,167,759,000.00 | 96,000.00 | 9,167,663,000.00 |
| SPECIAL ISSUE BOND 4.625% 06/30/2018 | 9,167,759,000.00 | 96,000.00 | 9,167,663,000.00 |
| SPECIAL ISSUE BOND 4.625% 06/30/2019 | 96,068,753,000.00 | 96,000.00 | 96,068,657,000.00 |
| SPECIAL ISSUE BOND 5.000% 06/30/2017 | 12,454,232,000.00 | .00 | 12,454,232,000.00 |
| SPECIAL ISSUE BOND 5.000% 06/30/2018 | 12,454,232,000.00 | .00 | 12,454,232,000.00 |
| SPECIAL ISSUE BOND 5.000% 06/30/2019 | 12,454,232,000.00 | .00 | 12,454,232,000.00 |
| SPECIAL ISSUE BOND 5.000% 06/30/2020 | 12,454,232,000.00 | .00 | 12,454,232,000.00 |
| SPECIAL ISSUE BOND 5.000% 06/30/2021 | 12,454,232,000.00 | .00 | 12,454,232,000.00 |
| SPECIAL ISSUE BOND 5.000% 06/30/2022 | 130,607,701,000.00 | .00 | 130,607,701,000.00 |
| SPECIAL ISSUE BOND 5.125% 06/30/2017 | 11,567,866,000.00 | .00 | 11,567,866,000.00 |
| SPECIAL ISSUE BOND 5.125% 06/30/2018 | 11,567,866,000.00 | .00 | 11,567,866,000.00 |
| SPECIAL ISSUE BOND 5.125% 06/30/2019 | 11,567,866,000.00 | .00 | 11,567,866,000.00 |
| SPECIAL ISSUE BOND 5.125% 06/30/2020 | 11,567,769,000.00 | .00 | 11,567,769,000.00 |
| SPECIAL ISSUE BOND 5.125% 06/30/2021 | 118,153,469,000.00 | .00 | 118,153,469,000.00 |
| SPECIAL ISSUE BOND 5.250% 06/30/2017 | 77,387,242,000.00 | .00 | 77,387,242,000.00 |
| SUB TOTALS FOR : SPECIAL ISSUE BONDS | 2,754,656,409,000.00 | 3,633,922,000.00 | 2,751,022,487,000.00 |
| GRAND TOTALS FOR INVESTOR (00000000288006) | 2,980,707,956,000.00 | 179,582,168,000.00 | 2,801,125,788,000.00 |
| ----- | | | |
| FEDERAL PRISON INDUS (00000000154500) | | | |
| MARKET BASED NOTE 0.750% 06/30/2017 | 9,993,346.82 | .00 | 9,993,346.82 |
| MARKET BASED NOTE 0.750% 12/31/2017 | 23,525,000.00 | .00 | 23,525,000.00 |
| MARKET BASED NOTE 1.125% 03/31/2020 | 14,970,259.97 | .00 | 14,970,259.97 |

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 PROGRAM NAME: GAPN901

UNITED STATES DEPARTMENT OF THE TREASURY
 BUREAU OF THE FISCAL SERVICE
 FEDERAL INVESTMENTS

* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|-------------------|-------------------|-------------------|
| ----- | | | |
| FEDERAL PRISON INDUS (000000000154500) | | | |
| MARKET BASED NOTE 1.125% 12/31/2019 | 28,929,161.08 | .00 | 28,929,161.08 |
| MARKET BASED NOTE 1.375% 06/30/2018 | 9,876,576.34 | .00 | 9,876,576.34 |
| MARKET BASED NOTE 1.500% 08/31/2018 | 14,679,191.85 | .00 | 14,679,191.85 |
| MARKET BASED NOTE 1.500% 12/31/2018 | 23,525,000.00 | .00 | 23,525,000.00 |
| MARKET BASED NOTE 1.625% 03/31/2019 | 14,737,165.29 | .00 | 14,737,165.29 |
| MARKET BASED NOTE 1.625% 06/30/2019 | 9,847,570.05 | .00 | 9,847,570.05 |
| MARKET BASED NOTE 1.875% 08/31/2017 | 14,685,440.26 | .00 | 14,685,440.26 |
| MARKET BASED NOTE 2.375% 12/31/2020 | 33,561,440.82 | .00 | 33,561,440.82 |
| MARKET BASED NOTE 2.500% 06/30/2017 | 29,420,778.42 | .00 | 29,420,778.42 |
| MARKET BASED NOTE 2.875% 03/31/2018 | 4,845,024.12 | .00 | 4,845,024.12 |
| SUB TOTALS FOR : MARKET BASED NOTES | 232,595,955.02 | .00 | 232,595,955.02 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 34,700,000.00 | .00 | 34,700,000.00 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 34,700,000.00 | .00 | 34,700,000.00 |
| GRAND TOTALS FOR INVESTOR (000000000154500) | 267,295,955.02 | .00 | 267,295,955.02 |
| ----- | | | |
| FEDERAL SAVINGS & LN (000000000514065) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 835,582,000.00 | .00 | 835,582,000.00 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 835,582,000.00 | .00 | 835,582,000.00 |
| GRAND TOTALS FOR INVESTOR (000000000514065) | 835,582,000.00 | .00 | 835,582,000.00 |
| ----- | | | |
| FEDERAL SUPP MEDICAL INS (000000000758004) | | | |
| CERTIFICATE OF INDEBTEDNESS 2.375% 06/30/2017 | 75,998,359,000.00 | 47,909,019,000.00 | 28,089,340,000.00 |
| SUB TOTALS FOR : SPECIAL ISSUE C OF I | 75,998,359,000.00 | 47,909,019,000.00 | 28,089,340,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2029 | 2,989,057,000.00 | .00 | 2,989,057,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2030 | 5,305,163,000.00 | .00 | 5,305,163,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2031 | 5,248,916,000.00 | .00 | 5,248,916,000.00 |

RUN DATE: 02/28/17
 RUN TIME: 16:28:19
 PROGRAM NAME: GAPN901

UNITED STATES DEPARTMENT OF THE TREASURY
 BUREAU OF THE FISCAL SERVICE
 FEDERAL INVESTMENTS

* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|--|--------------------|-------------------|-------------------|
| ----- | | | |
| FEDERAL SUPP MEDICAL INS (00000000758004) | | | |
| SPECIAL ISSUE BOND 2.250% 06/30/2024 | 1,000.00 | .00 | 1,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2025 | 1,000.00 | .00 | 1,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2026 | 1,000.00 | .00 | 1,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2027 | 5,305,163,000.00 | .00 | 5,305,163,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2028 | 5,305,163,000.00 | .00 | 5,305,163,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2029 | 2,316,106,000.00 | .00 | 2,316,106,000.00 |
| SPECIAL ISSUE BOND 2.500% 06/30/2021 | 563,905,000.00 | .00 | 563,905,000.00 |
| SPECIAL ISSUE BOND 2.500% 06/30/2022 | 563,905,000.00 | .00 | 563,905,000.00 |
| SPECIAL ISSUE BOND 2.500% 06/30/2023 | 563,905,000.00 | .00 | 563,905,000.00 |
| SPECIAL ISSUE BOND 2.500% 06/30/2024 | 563,904,000.00 | .00 | 563,904,000.00 |
| SPECIAL ISSUE BOND 2.500% 06/30/2025 | 563,904,000.00 | .00 | 563,904,000.00 |
| SPECIAL ISSUE BOND 2.500% 06/30/2026 | 5,305,162,000.00 | .00 | 5,305,162,000.00 |
| SPECIAL ISSUE BOND 2.875% 06/30/2020 | 488,227,000.00 | 471,900,000.00 | 16,327,000.00 |
| SPECIAL ISSUE BOND 2.875% 06/30/2021 | 488,227,000.00 | .00 | 488,227,000.00 |
| SPECIAL ISSUE BOND 2.875% 06/30/2022 | 488,227,000.00 | .00 | 488,227,000.00 |
| SPECIAL ISSUE BOND 2.875% 06/30/2023 | 488,227,000.00 | .00 | 488,227,000.00 |
| SPECIAL ISSUE BOND 2.875% 06/30/2024 | 488,228,000.00 | .00 | 488,228,000.00 |
| SPECIAL ISSUE BOND 2.875% 06/30/2025 | 4,741,258,000.00 | .00 | 4,741,258,000.00 |
| SPECIAL ISSUE BOND 3.250% 06/30/2020 | 337,422,000.00 | .00 | 337,422,000.00 |
| SPECIAL ISSUE BOND 3.250% 06/30/2021 | 337,422,000.00 | .00 | 337,422,000.00 |
| SPECIAL ISSUE BOND 3.250% 06/30/2022 | 337,423,000.00 | .00 | 337,423,000.00 |
| SPECIAL ISSUE BOND 3.250% 06/30/2023 | 337,423,000.00 | .00 | 337,423,000.00 |
| SPECIAL ISSUE BOND 3.250% 06/30/2024 | 4,253,030,000.00 | .00 | 4,253,030,000.00 |
| SPECIAL ISSUE BOND 4.000% 06/30/2020 | 3,295,889,000.00 | 2,413,415,000.00 | 882,474,000.00 |
| SPECIAL ISSUE BOND 4.000% 06/30/2021 | 3,295,889,000.00 | 2,413,415,000.00 | 882,474,000.00 |
| SPECIAL ISSUE BOND 4.000% 06/30/2022 | 3,430,167,000.00 | .00 | 3,430,167,000.00 |
| SPECIAL ISSUE BOND 4.000% 06/30/2023 | 3,915,608,000.00 | .00 | 3,915,608,000.00 |
| SPECIAL ISSUE BOND 5.000% 06/30/2020 | 3,033,135,000.00 | .00 | 3,033,135,000.00 |
| SPECIAL ISSUE BOND 5.000% 06/30/2021 | 3,033,135,000.00 | .00 | 3,033,135,000.00 |
| SPECIAL ISSUE BOND 5.000% 06/30/2022 | 485,441,000.00 | .00 | 485,441,000.00 |
| SUB TOTALS FOR : SPECIAL ISSUE BONDS | 67,868,634,000.00 | 5,298,730,000.00 | 62,569,904,000.00 |
| GRAND TOTALS FOR INVESTOR (00000000758004) | 143,866,993,000.00 | 53,207,749,000.00 | 90,659,244,000.00 |
| ----- | | | |
| FHFA WORKING CAPITAL FUND (00000000955532) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 90,327,032.16 | .00 | 90,327,032.16 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 90,327,032.16 | .00 | 90,327,032.16 |

RUN DATE: 02/28/17
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UNITED STATES DEPARTMENT OF THE TREASURY
 BUREAU OF THE FISCAL SERVICE
 FEDERAL INVESTMENTS

* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|----------------|---------------|----------------|
| ----- | | | |
| FHFA WORKING CAPITAL FUND (000000000955532) | | | |
| GRAND TOTALS FOR INVESTOR (000000000955532) | 90,327,032.16 | .00 | 90,327,032.16 |
| ----- | | | |
| FINANCIAL RESEARCH FUND (000000000205590) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 72,110,887.42 | .00 | 72,110,887.42 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 72,110,887.42 | .00 | 72,110,887.42 |
| GRAND TOTALS FOR INVESTOR (000000000205590) | 72,110,887.42 | .00 | 72,110,887.42 |
| ----- | | | |
| FISHERMEN'S CONT FND (000000000135120) | | | |
| MARKET BASED BILL 03/23/2017 | 1,539,368.33 | .00 | 1,539,368.33 |
| SUB TOTALS FOR : MARKET BASED BILLS | 1,539,368.33 | .00 | 1,539,368.33 |
| GRAND TOTALS FOR INVESTOR (000000000135120) | 1,539,368.33 | .00 | 1,539,368.33 |
| ----- | | | |
| FOREIGN FISH OBSERVE (000000000135122) | | | |
| MARKET BASED BILL 03/23/2017 | 1,380,226.87 | .00 | 1,380,226.87 |
| SUB TOTALS FOR : MARKET BASED BILLS | 1,380,226.87 | .00 | 1,380,226.87 |
| GRAND TOTALS FOR INVESTOR (000000000135122) | 1,380,226.87 | .00 | 1,380,226.87 |
| ----- | | | |
| FOREIGN SERVICE RETIREMNT (000000000198186) | | | |
| CERTIFICATE OF INDEBTEDNESS 2.375% 06/30/2017 | 463,336,000.00 | 27,351,000.00 | 435,985,000.00 |
| SUB TOTALS FOR : SPECIAL ISSUE C OF I | 463,336,000.00 | 27,351,000.00 | 435,985,000.00 |

RUN DATE: 02/28/17
RUN TIME: 16:28:19
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UNITED STATES DEPARTMENT OF THE TREASURY
BUREAU OF THE FISCAL SERVICE
FEDERAL INVESTMENTS

* * * DAILY PRINCIPAL OUTSTANDING * * *
DETAIL SUMMARY
FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|--|------------------|------------|------------------|
| ----- | | | |
| FOREIGN SERVICE RETIREMNT (00000000198186) | | | |
| SPECIAL ISSUE BOND 1.375% 06/30/2018 | 32,966,000.00 | .00 | 32,966,000.00 |
| SPECIAL ISSUE BOND 1.375% 06/30/2019 | 32,965,000.00 | .00 | 32,965,000.00 |
| SPECIAL ISSUE BOND 1.375% 06/30/2020 | 32,965,000.00 | .00 | 32,965,000.00 |
| SPECIAL ISSUE BOND 1.375% 06/30/2021 | 32,965,000.00 | .00 | 32,965,000.00 |
| SPECIAL ISSUE BOND 1.375% 06/30/2022 | 32,965,000.00 | .00 | 32,965,000.00 |
| SPECIAL ISSUE BOND 1.375% 06/30/2023 | 32,965,000.00 | .00 | 32,965,000.00 |
| SPECIAL ISSUE BOND 1.375% 06/30/2024 | 32,965,000.00 | .00 | 32,965,000.00 |
| SPECIAL ISSUE BOND 1.375% 06/30/2025 | 32,965,000.00 | .00 | 32,965,000.00 |
| SPECIAL ISSUE BOND 1.375% 06/30/2026 | 32,965,000.00 | .00 | 32,965,000.00 |
| SPECIAL ISSUE BOND 1.375% 06/30/2027 | 1,126,164,000.00 | .00 | 1,126,164,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2018 | 29,169,000.00 | .00 | 29,169,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2019 | 29,170,000.00 | .00 | 29,170,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2020 | 29,170,000.00 | .00 | 29,170,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2021 | 29,170,000.00 | .00 | 29,170,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2022 | 29,170,000.00 | .00 | 29,170,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2023 | 29,170,000.00 | .00 | 29,170,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2024 | 29,170,000.00 | .00 | 29,170,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2025 | 29,170,000.00 | .00 | 29,170,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2026 | 29,170,000.00 | .00 | 29,170,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2027 | 29,170,000.00 | .00 | 29,170,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2028 | 1,155,334,000.00 | .00 | 1,155,334,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2018 | 83,321,000.00 | .00 | 83,321,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2019 | 83,321,000.00 | .00 | 83,321,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2020 | 83,321,000.00 | .00 | 83,321,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2021 | 1,333,144,000.00 | .00 | 1,333,144,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2018 | 79,813,000.00 | .00 | 79,813,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2019 | 79,813,000.00 | .00 | 79,813,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2020 | 1,277,013,000.00 | .00 | 1,277,013,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2018 | 79,393,100.00 | 100.00 | 79,393,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2019 | 1,270,290,000.00 | .00 | 1,270,290,000.00 |
| SPECIAL ISSUE BOND 2.500% 06/30/2017 | 36,777,000.00 | .00 | 36,777,000.00 |
| SPECIAL ISSUE BOND 2.500% 06/30/2018 | 36,777,000.00 | .00 | 36,777,000.00 |
| SPECIAL ISSUE BOND 2.500% 06/30/2019 | 36,777,000.00 | .00 | 36,777,000.00 |
| SPECIAL ISSUE BOND 2.500% 06/30/2020 | 36,777,000.00 | .00 | 36,777,000.00 |
| SPECIAL ISSUE BOND 2.500% 06/30/2021 | 36,777,000.00 | .00 | 36,777,000.00 |
| SPECIAL ISSUE BOND 2.500% 06/30/2022 | 36,777,000.00 | .00 | 36,777,000.00 |
| SPECIAL ISSUE BOND 2.500% 06/30/2023 | 36,777,000.00 | .00 | 36,777,000.00 |
| SPECIAL ISSUE BOND 2.500% 06/30/2024 | 36,777,000.00 | .00 | 36,777,000.00 |
| SPECIAL ISSUE BOND 2.500% 06/30/2025 | 36,777,000.00 | .00 | 36,777,000.00 |
| SPECIAL ISSUE BOND 2.500% 06/30/2026 | 1,093,199,000.00 | .00 | 1,093,199,000.00 |
| SPECIAL ISSUE BOND 2.875% 06/30/2017 | 31,567,000.00 | .00 | 31,567,000.00 |
| SPECIAL ISSUE BOND 2.875% 06/30/2018 | 31,567,000.00 | .00 | 31,567,000.00 |

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UNITED STATES DEPARTMENT OF THE TREASURY
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* * * DAILY PRINCIPAL OUTSTANDING * * *
DETAIL SUMMARY
FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|--|------------------|------------|------------------|
| ----- | | | |
| FOREIGN SERVICE RETIREMNT (00000000198186) | | | |
| SPECIAL ISSUE BOND 2.875% 06/30/2019 | 31,567,000.00 | .00 | 31,567,000.00 |
| SPECIAL ISSUE BOND 2.875% 06/30/2020 | 31,567,000.00 | .00 | 31,567,000.00 |
| SPECIAL ISSUE BOND 2.875% 06/30/2021 | 31,567,000.00 | .00 | 31,567,000.00 |
| SPECIAL ISSUE BOND 2.875% 06/30/2022 | 31,567,000.00 | .00 | 31,567,000.00 |
| SPECIAL ISSUE BOND 2.875% 06/30/2023 | 31,567,000.00 | .00 | 31,567,000.00 |
| SPECIAL ISSUE BOND 2.875% 06/30/2024 | 31,567,000.00 | .00 | 31,567,000.00 |
| SPECIAL ISSUE BOND 2.875% 06/30/2025 | 1,056,422,000.00 | .00 | 1,056,422,000.00 |
| SPECIAL ISSUE BOND 3.250% 06/30/2017 | 41,116,000.00 | .00 | 41,116,000.00 |
| SPECIAL ISSUE BOND 3.250% 06/30/2018 | 41,116,000.00 | .00 | 41,116,000.00 |
| SPECIAL ISSUE BOND 3.250% 06/30/2019 | 41,116,000.00 | .00 | 41,116,000.00 |
| SPECIAL ISSUE BOND 3.250% 06/30/2020 | 41,116,000.00 | .00 | 41,116,000.00 |
| SPECIAL ISSUE BOND 3.250% 06/30/2021 | 41,116,000.00 | .00 | 41,116,000.00 |
| SPECIAL ISSUE BOND 3.250% 06/30/2022 | 41,116,000.00 | .00 | 41,116,000.00 |
| SPECIAL ISSUE BOND 3.250% 06/30/2023 | 41,116,000.00 | .00 | 41,116,000.00 |
| SPECIAL ISSUE BOND 3.250% 06/30/2024 | 1,024,855,000.00 | .00 | 1,024,855,000.00 |
| SPECIAL ISSUE BOND 3.500% 06/30/2017 | 36,965,000.00 | .00 | 36,965,000.00 |
| SPECIAL ISSUE BOND 3.500% 06/30/2018 | 824,371,000.00 | .00 | 824,371,000.00 |
| SPECIAL ISSUE BOND 4.000% 06/30/2017 | 24,770,000.00 | .00 | 24,770,000.00 |
| SPECIAL ISSUE BOND 4.000% 06/30/2018 | 24,770,000.00 | .00 | 24,770,000.00 |
| SPECIAL ISSUE BOND 4.000% 06/30/2019 | 24,770,000.00 | .00 | 24,770,000.00 |
| SPECIAL ISSUE BOND 4.000% 06/30/2020 | 24,770,000.00 | .00 | 24,770,000.00 |
| SPECIAL ISSUE BOND 4.000% 06/30/2021 | 24,770,000.00 | .00 | 24,770,000.00 |
| SPECIAL ISSUE BOND 4.000% 06/30/2022 | 24,770,000.00 | .00 | 24,770,000.00 |
| SPECIAL ISSUE BOND 4.000% 06/30/2023 | 983,739,000.00 | .00 | 983,739,000.00 |
| SPECIAL ISSUE BOND 4.125% 06/30/2017 | 37,828,000.00 | .00 | 37,828,000.00 |
| SPECIAL ISSUE BOND 4.125% 06/30/2018 | 37,828,000.00 | .00 | 37,828,000.00 |
| SPECIAL ISSUE BOND 4.125% 06/30/2019 | 37,828,000.00 | .00 | 37,828,000.00 |
| SPECIAL ISSUE BOND 4.125% 06/30/2020 | 894,526,000.00 | .00 | 894,526,000.00 |
| SPECIAL ISSUE BOND 4.625% 06/30/2017 | 32,328,000.00 | .00 | 32,328,000.00 |
| SPECIAL ISSUE BOND 4.625% 06/30/2018 | 32,327,000.00 | .00 | 32,327,000.00 |
| SPECIAL ISSUE BOND 4.625% 06/30/2019 | 856,698,000.00 | .00 | 856,698,000.00 |
| SPECIAL ISSUE BOND 5.000% 06/30/2017 | 30,370,000.00 | .00 | 30,370,000.00 |
| SPECIAL ISSUE BOND 5.000% 06/30/2018 | 30,370,000.00 | .00 | 30,370,000.00 |
| SPECIAL ISSUE BOND 5.000% 06/30/2019 | 30,370,000.00 | .00 | 30,370,000.00 |
| SPECIAL ISSUE BOND 5.000% 06/30/2020 | 30,369,000.00 | .00 | 30,369,000.00 |
| SPECIAL ISSUE BOND 5.000% 06/30/2021 | 30,369,000.00 | .00 | 30,369,000.00 |
| SPECIAL ISSUE BOND 5.000% 06/30/2022 | 958,969,000.00 | .00 | 958,969,000.00 |
| SPECIAL ISSUE BOND 5.125% 06/30/2017 | 34,073,000.00 | .00 | 34,073,000.00 |
| SPECIAL ISSUE BOND 5.125% 06/30/2018 | 34,073,000.00 | .00 | 34,073,000.00 |
| SPECIAL ISSUE BOND 5.125% 06/30/2019 | 34,073,000.00 | .00 | 34,073,000.00 |
| SPECIAL ISSUE BOND 5.125% 06/30/2020 | 34,074,000.00 | .00 | 34,074,000.00 |
| SPECIAL ISSUE BOND 5.125% 06/30/2021 | 928,600,000.00 | .00 | 928,600,000.00 |

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UNITED STATES DEPARTMENT OF THE TREASURY
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* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|-------------------|---------------|-------------------|
| ----- | | | |
| FOREIGN SERVICE RETIREMNT (000000000198186) | | | |
| SPECIAL ISSUE BOND 5.250% 06/30/2017 | 787,405,000.00 | .00 | 787,405,000.00 |
| SUB TOTALS FOR : SPECIAL ISSUE BONDS | 18,171,302,100.00 | 100.00 | 18,171,302,000.00 |
| GRAND TOTALS FOR INVESTOR (000000000198186) | 18,634,638,100.00 | 27,351,100.00 | 18,607,287,000.00 |
| ----- | | | |
| FS NATL DEF CONT RET (000000000195497) | | | |
| MARKET BASED NOTE 0.500% 04/30/2017 | 1,256,027.64 | .00 | 1,256,027.64 |
| MARKET BASED NOTE 0.750% 02/15/2019 | 174,117.86 | .00 | 174,117.86 |
| MARKET BASED NOTE 0.750% 04/15/2018 | 432,858.64 | .00 | 432,858.64 |
| MARKET BASED NOTE 0.875% 04/15/2019 | 2,183,052.62 | .00 | 2,183,052.62 |
| MARKET BASED NOTE 0.875% 07/15/2018 | 222,756.92 | .00 | 222,756.92 |
| MARKET BASED NOTE 1.000% 09/30/2019 | 818,862.35 | .00 | 818,862.35 |
| SUB TOTALS FOR : MARKET BASED NOTES | 5,087,676.03 | .00 | 5,087,676.03 |
| MARKET BASED BOND 2.750% 11/15/2042 | 165,362.90 | .00 | 165,362.90 |
| MARKET BASED BOND 2.875% 05/15/2043 | 876,084.66 | .00 | 876,084.66 |
| SUB TOTALS FOR : MARKET BASED BONDS | 1,041,447.56 | .00 | 1,041,447.56 |
| GRAND TOTALS FOR INVESTOR (000000000195497) | 6,129,123.59 | .00 | 6,129,123.59 |
| ----- | | | |
| FTC-C399600000 (000002960130011) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130011) | .00 | .00 | .00 |
| ----- | | | |
| FTC-C431800000 (000002960130086) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130086) | .00 | .00 | .00 |
| ----- | | | |
| FTC-C435700000 (000002960130098) | | | |

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| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|------------|------------|-----|
| FTC-C435700000 (000002960130098) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130098) | .00 | .00 | .00 |
| FTC-X000001000 (000002960130070) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130070) | .00 | .00 | .00 |
| FTC-X030061000 (000002960130007) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130007) | .00 | .00 | .00 |
| FTC-X040007000 (000002960130016) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130016) | .00 | .00 | .00 |
| FTC-X040009000 (000002960130019) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130019) | .00 | .00 | .00 |
| FTC-X040072000 (000002960130087) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130087) | .00 | .00 | .00 |
| FTC-X040082000 (000002960130082) | | | |

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| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|------------|------------|-----|
| FTC-X040082000 (000002960130082) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130082) | .00 | .00 | .00 |
| FTC-X050009000 (000002960130093) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130093) | .00 | .00 | .00 |
| FTC-X060020000 (000002960130064) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130064) | .00 | .00 | .00 |
| FTC-X060041000 (000002960130013) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130013) | .00 | .00 | .00 |
| FTC-X060052000 (000002960130006) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130006) | .00 | .00 | .00 |
| FTC-X070005000 (000002960130068) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130068) | .00 | .00 | .00 |
| FTC-X080036000 (000002960130059) | | | |

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| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|------------|------------|-----|
| FTC-X080036000 (000002960130059) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130059) | .00 | .00 | .00 |
| FTC-X080039000 (000002960130058) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130058) | .00 | .00 | .00 |
| FTC-X090017000 (000002960130083) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130083) | .00 | .00 | .00 |
| FTC-X090026000 (000002960130078) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130078) | .00 | .00 | .00 |
| FTC-X090027000 (000002960130065) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130065) | .00 | .00 | .00 |
| FTC-X090036000 (000002960130073) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130073) | .00 | .00 | .00 |
| FTC-X090044000 (000002960130079) | | | |

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| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|------------|------------|-----|
| FTC-X090044000 (000002960130079) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130079) | .00 | .00 | .00 |
| FTC-X090046000 (000002960130067) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130067) | .00 | .00 | .00 |
| FTC-X090050000 (000002960130089) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130089) | .00 | .00 | .00 |
| FTC-X090051000 (000002960130076) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130076) | .00 | .00 | .00 |
| FTC-X090060000 (000002960130074) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130074) | .00 | .00 | .00 |
| FTC-X090062000 (000002960130091) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130091) | .00 | .00 | .00 |
| FTC-X100003000 (000002960130080) | | | |

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* * * DAILY PRINCIPAL OUTSTANDING * * *
DETAIL SUMMARY
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| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|------------|------------|-----|
| FTC-X100003000 (000002960130080) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130080) | .00 | .00 | .00 |
| FTC-X100006000 (000002960130101) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130101) | .00 | .00 | .00 |
| FTC-X100007000 (000002960130077) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130077) | .00 | .00 | .00 |
| FTC-X100010000 (000002960130090) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130090) | .00 | .00 | .00 |
| FTC-X100011000 (000002960130088) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130088) | .00 | .00 | .00 |
| FTC-X100013000 (000002960130084) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130084) | .00 | .00 | .00 |
| FTC-X100018000 (000002960130094) | | | |

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| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|------------|------------|-----|
| FTC-X100018000 (000002960130094) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130094) | .00 | .00 | .00 |
| FTC-X100019000 (000002960130081) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130081) | .00 | .00 | .00 |
| FTC-X100020000 (000002960130061) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130061) | .00 | .00 | .00 |
| FTC-X100021000 (000002960130085) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130085) | .00 | .00 | .00 |
| FTC-X100023000 (000002960130063) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130063) | .00 | .00 | .00 |
| FTC-X100026000 (000002960130069) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130069) | .00 | .00 | .00 |
| FTC-X100036000 (000002960130072) | | | |

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| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|------------|------------|-----|
| FTC-X100036000 (000002960130072) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130072) | .00 | .00 | .00 |
| FTC-X100041000 (000002960130075) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130075) | .00 | .00 | .00 |
| FTC-X100043000 (000002960130095) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130095) | .00 | .00 | .00 |
| FTC-X100046000 (000002960130096) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130096) | .00 | .00 | .00 |
| FTC-X110004000 (000002960130092) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130092) | .00 | .00 | .00 |
| FTC-X110010000 (000002960130097) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130097) | .00 | .00 | .00 |
| FTC-X110053000 (000002960130099) | | | |

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* * * DAILY PRINCIPAL OUTSTANDING * * *
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| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|----------------|------------|----------------|
| ----- | | | |
| FTC-X110053000 (000002960130099) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130099) | .00 | .00 | .00 |
| ----- | | | |
| FTC-X110055000 (000002960130100) | | | |
| GRAND TOTALS FOR INVESTOR (000002960130100) | .00 | .00 | .00 |
| ----- | | | |
| GENERAL POST FUND VA (000000000368180) | | | |
| MARKET BASED NOTE 1.000% 03/31/2017 | 9,938,562.85 | .00 | 9,938,562.85 |
| MARKET BASED NOTE 1.875% 08/31/2017 | 12,727,296.91 | .00 | 12,727,296.91 |
| MARKET BASED NOTE 2.000% 02/15/2022 | 9,927,633.49 | .00 | 9,927,633.49 |
| MARKET BASED NOTE 2.000% 02/15/2023 | 20,024,077.87 | .00 | 20,024,077.87 |
| MARKET BASED NOTE 2.000% 07/31/2020 | 5,992,753.33 | .00 | 5,992,753.33 |
| MARKET BASED NOTE 2.000% 09/30/2020 | 9,661,050.41 | .00 | 9,661,050.41 |
| MARKET BASED NOTE 2.375% 05/31/2018 | 5,709,169.57 | .00 | 5,709,169.57 |
| MARKET BASED NOTE 2.375% 12/31/2020 | 14,766,707.94 | .00 | 14,766,707.94 |
| MARKET BASED NOTE 2.750% 02/15/2019 | 14,236,041.70 | .00 | 14,236,041.70 |
| MARKET BASED NOTE 2.750% 05/31/2017 | 3,423,926.39 | .00 | 3,423,926.39 |
| SUB TOTALS FOR : MARKET BASED NOTES | 106,407,220.46 | .00 | 106,407,220.46 |
| GRAND TOTALS FOR INVESTOR (000000000368180) | 106,407,220.46 | .00 | 106,407,220.46 |
| ----- | | | |
| GERMAN SETTLEMENT FUND (000000000206314) | | | |
| MARKET BASED BILL 03/02/2017 | 300,210.31 | .00 | 300,210.31 |
| MARKET BASED BILL 03/16/2017 | 1,210,349.38 | .00 | 1,210,349.38 |
| SUB TOTALS FOR : MARKET BASED BILLS | 1,510,559.69 | .00 | 1,510,559.69 |
| GRAND TOTALS FOR INVESTOR (000000000206314) | 1,510,559.69 | .00 | 1,510,559.69 |
| ----- | | | |
| GIFT & BEQ TREASURY (000000000208790) | | | |

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| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|-------------------|------------|-------------------|
| ----- | | | |
| GIFT & BEQ TREASURY (000000000208790) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 1,042,003.35 | .00 | 1,042,003.35 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 1,042,003.35 | .00 | 1,042,003.35 |
| GRAND TOTALS FOR INVESTOR (000000000208790) | 1,042,003.35 | .00 | 1,042,003.35 |
| ----- | | | |
| GNMA CAP RESERVE (000000000860238) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 14,475,520,000.00 | .00 | 14,475,520,000.00 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 14,475,520,000.00 | .00 | 14,475,520,000.00 |
| GRAND TOTALS FOR INVESTOR (000000000860238) | 14,475,520,000.00 | .00 | 14,475,520,000.00 |
| ----- | | | |
| GOVERNMENT LIFE INS (000000000368150) | | | |
| CERTIFICATE OF INDEBTEDNESS 2.250% 06/30/2017 | 37,000.00 | .00 | 37,000.00 |
| SUB TOTALS FOR : SPECIAL ISSUE C OF I | 37,000.00 | .00 | 37,000.00 |
| SPECIAL ISSUE BOND 1.75% 06/30/2019 | 755,000.00 | .00 | 755,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2018 | 1,094,000.00 | .00 | 1,094,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2019 | 213,000.00 | .00 | 213,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2017 | 515,000.00 | 126,000.00 | 389,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2018 | 406,000.00 | .00 | 406,000.00 |
| SPECIAL ISSUE BOND 2.375% 06/30/2017 | 621,000.00 | .00 | 621,000.00 |
| SPECIAL ISSUE BOND 2.750% 06/30/2017 | 188,000.00 | .00 | 188,000.00 |
| SUB TOTALS FOR : SPECIAL ISSUE BONDS | 3,792,000.00 | 126,000.00 | 3,666,000.00 |
| GRAND TOTALS FOR INVESTOR (000000000368150) | 3,829,000.00 | 126,000.00 | 3,703,000.00 |
| ----- | | | |
| GOVERNMENT N M A MBS (000000000864238) | | | |

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UNITED STATES DEPARTMENT OF THE TREASURY
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* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|----------------|------------|----------------|
| ----- | | | |
| GOVERNMENT N M A MBS (000000000864238) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 151,470,000.00 | .00 | 151,470,000.00 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 151,470,000.00 | .00 | 151,470,000.00 |
| GRAND TOTALS FOR INVESTOR (000000000864238) | 151,470,000.00 | .00 | 151,470,000.00 |
| ----- | | | |
| GULF COAST RESTORATION (000000000208625) | | | |
| MARKET BASED BILL 01/04/2018 | 12,594,762.38 | .00 | 12,594,762.38 |
| MARKET BASED BILL 02/01/2018 | 12,590,910.93 | .00 | 12,590,910.93 |
| MARKET BASED BILL 03/02/2017 | 55,530,985.90 | .00 | 55,530,985.90 |
| MARKET BASED BILL 03/09/2017 | 42,960,719.92 | .00 | 42,960,719.92 |
| MARKET BASED BILL 03/16/2017 | 42,960,482.89 | .00 | 42,960,482.89 |
| MARKET BASED BILL 03/23/2017 | 42,959,061.38 | .00 | 42,959,061.38 |
| MARKET BASED BILL 03/30/2017 | 25,067,777.16 | .00 | 25,067,777.16 |
| MARKET BASED BILL 04/06/2017 | 12,505,981.44 | .00 | 12,505,981.44 |
| MARKET BASED BILL 04/13/2017 | 12,505,348.35 | .00 | 12,505,348.35 |
| MARKET BASED BILL 04/20/2017 | 12,505,981.44 | .00 | 12,505,981.44 |
| MARKET BASED BILL 04/27/2017 | 25,065,532.99 | .00 | 25,065,532.99 |
| MARKET BASED BILL 05/04/2017 | 25,027,017.95 | .00 | 25,027,017.95 |
| MARKET BASED BILL 05/11/2017 | 25,031,934.86 | .00 | 25,031,934.86 |
| MARKET BASED BILL 05/18/2017 | 25,033,207.31 | .00 | 25,033,207.31 |
| MARKET BASED BILL 05/25/2017 | 37,604,839.36 | .00 | 37,604,839.36 |
| MARKET BASED BILL 06/01/2017 | 12,527,384.15 | .00 | 12,527,384.15 |
| MARKET BASED BILL 06/08/2017 | 12,528,654.75 | .00 | 12,528,654.75 |
| MARKET BASED BILL 06/15/2017 | 12,529,925.60 | .00 | 12,529,925.60 |
| MARKET BASED BILL 06/22/2017 | 25,090,110.24 | .00 | 25,090,110.24 |
| MARKET BASED BILL 06/29/2017 | 12,527,384.15 | .00 | 12,527,384.15 |
| MARKET BASED BILL 07/06/2017 | 12,528,654.75 | .00 | 12,528,654.75 |
| MARKET BASED BILL 07/13/2017 | 12,526,113.69 | .00 | 12,526,113.69 |
| MARKET BASED BILL 07/20/2017 | 25,085,650.14 | .00 | 25,085,650.14 |
| MARKET BASED BILL 07/27/2017 | 12,528,654.75 | .00 | 12,528,654.75 |
| MARKET BASED BILL 08/17/2017 | 12,561,461.90 | .00 | 12,561,461.90 |
| MARKET BASED BILL 09/14/2017 | 12,564,017.19 | .00 | 12,564,017.19 |
| MARKET BASED BILL 10/12/2017 | 12,571,689.44 | .00 | 12,571,689.44 |
| MARKET BASED BILL 11/09/2017 | 12,579,370.94 | .00 | 12,579,370.94 |
| MARKET BASED BILL 12/07/2017 | 12,594,762.38 | .00 | 12,594,762.38 |
| SUB TOTALS FOR : MARKET BASED BILLS | 610,688,378.33 | .00 | 610,688,378.33 |

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* * * DAILY PRINCIPAL OUTSTANDING * * *
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| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|--|------------------|------------|------------------|
| ----- | | | |
| GULF COAST RESTORATION (00000000208625) | | | |
| MARKET BASED NOTE 0.500% 03/31/2017 | 13,526,005.40 | .00 | 13,526,005.40 |
| MARKET BASED NOTE 0.500% 04/30/2017 | 13,540,075.81 | .00 | 13,540,075.81 |
| MARKET BASED NOTE 0.625% 06/30/2017 | 13,532,164.20 | .00 | 13,532,164.20 |
| MARKET BASED NOTE 0.625% 07/31/2017 | 13,543,206.21 | .00 | 13,543,206.21 |
| MARKET BASED NOTE 0.625% 08/31/2017 | 13,555,926.81 | .00 | 13,555,926.81 |
| MARKET BASED NOTE 0.625% 09/30/2017 | 13,534,739.06 | .00 | 13,534,739.06 |
| MARKET BASED NOTE 0.750% 10/31/2017 | 13,554,527.78 | .00 | 13,554,527.78 |
| MARKET BASED NOTE 0.750% 10/31/2018 | 13,553,805.05 | .00 | 13,553,805.05 |
| MARKET BASED NOTE 0.875% 11/30/2017 | 13,545,324.65 | .00 | 13,545,324.65 |
| MARKET BASED NOTE 1.125% 01/31/2019 | 13,547,443.75 | .00 | 13,547,443.75 |
| MARKET BASED NOTE 1.125% 02/28/2019 | 13,541,088.43 | .00 | 13,541,088.43 |
| SUB TOTALS FOR : MARKET BASED NOTES | 148,974,307.15 | .00 | 148,974,307.15 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 153,846,433.77 | .00 | 153,846,433.77 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 153,846,433.77 | .00 | 153,846,433.77 |
| GRAND TOTALS FOR INVESTOR (00000000208625) | 913,509,119.25 | .00 | 913,509,119.25 |
| ----- | | | |
| HARBOR MAINTENANCE (00000000968863) | | | |
| MARKET BASED BILL 03/02/2017 | 601,407,377.46 | .00 | 601,407,377.46 |
| MARKET BASED BILL 04/27/2017 | 757,723,471.34 | .00 | 757,723,471.34 |
| MARKET BASED BILL 05/25/2017 | 531,192,397.13 | .00 | 531,192,397.13 |
| MARKET BASED BILL 06/22/2017 | 772,355,512.47 | .00 | 772,355,512.47 |
| MARKET BASED BILL 07/20/2017 | 677,371,880.41 | .00 | 677,371,880.41 |
| MARKET BASED BILL 08/10/2017 | 837,539,612.89 | .00 | 837,539,612.89 |
| SUB TOTALS FOR : MARKET BASED BILLS | 4,177,590,251.70 | .00 | 4,177,590,251.70 |
| MARKET BASED NOTE 0.625% 05/31/2017 | 555,733,511.08 | .00 | 555,733,511.08 |
| MARKET BASED NOTE 0.750% 02/15/2019 | 595,065,163.49 | .00 | 595,065,163.49 |
| MARKET BASED NOTE 0.750% 02/28/2018 | 471,804,256.58 | .00 | 471,804,256.58 |
| MARKET BASED NOTE 0.875% 06/15/2019 | 547,401,350.55 | .00 | 547,401,350.55 |
| MARKET BASED NOTE 1.000% 05/15/2018 | 552,394,898.26 | .00 | 552,394,898.26 |
| MARKET BASED NOTE 3.750% 11/15/2018 | 453,191,531.02 | .00 | 453,191,531.02 |
| MARKET BASED NOTE 4.250% 11/15/2019 | 382,025,535.29 | .00 | 382,025,535.29 |
| SUB TOTALS FOR : MARKET BASED NOTES | 3,557,616,246.27 | .00 | 3,557,616,246.27 |

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* * * DAILY PRINCIPAL OUTSTANDING * * *
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| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|--|------------------|------------|------------------|
| ----- | | | |
| HARBOR MAINTENANCE (00000000968863) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 1,547,214,786.20 | .00 | 1,547,214,786.20 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 1,547,214,786.20 | .00 | 1,547,214,786.20 |
| GRAND TOTALS FOR INVESTOR (00000000968863) | 9,282,421,284.17 | .00 | 9,282,421,284.17 |
| ----- | | | |
| HARRY S TRUMAN SCHOL (00000000958296) | | | |
| MARKET BASED NOTE 0.625% 05/31/2017 | 4,995,968.93 | .00 | 4,995,968.93 |
| MARKET BASED NOTE 0.750% 10/31/2017 | 3,746,918.31 | .00 | 3,746,918.31 |
| MARKET BASED NOTE 1.000% 05/31/2018 | 4,999,682.37 | .00 | 4,999,682.37 |
| MARKET BASED NOTE 1.125% 05/31/2019 | 4,907,001.58 | .00 | 4,907,001.58 |
| MARKET BASED NOTE 1.250% 04/30/2019 | 3,983,842.70 | .00 | 3,983,842.70 |
| MARKET BASED NOTE 1.250% 10/31/2018 | 4,997,400.05 | .00 | 4,997,400.05 |
| MARKET BASED NOTE 1.375% 01/31/2020 | 5,008,881.24 | .00 | 5,008,881.24 |
| MARKET BASED NOTE 1.375% 09/30/2018 | 4,971,854.05 | .00 | 4,971,854.05 |
| MARKET BASED NOTE 1.500% 01/31/2022 | 3,766,913.60 | .00 | 3,766,913.60 |
| MARKET BASED NOTE 2.000% 02/15/2023 | 7,619,099.51 | .00 | 7,619,099.51 |
| MARKET BASED NOTE 2.625% 08/15/2020 | 3,130,000.00 | .00 | 3,130,000.00 |
| SUB TOTALS FOR : MARKET BASED NOTES | 52,127,562.34 | .00 | 52,127,562.34 |
| GRAND TOTALS FOR INVESTOR (00000000958296) | 52,127,562.34 | .00 | 52,127,562.34 |
| ----- | | | |
| HAZARDOUS SF SPEC ACCT (000000006881452) | | | |
| MARKET BASED NOTE 0.750% 02/15/2019 | 728,839,566.31 | .00 | 728,839,566.31 |
| MARKET BASED NOTE 0.750% 02/28/2018 | 650,004,464.32 | .00 | 650,004,464.32 |
| MARKET BASED NOTE 1.500% 08/31/2018 | 1,131,186,648.44 | .00 | 1,131,186,648.44 |
| MARKET BASED NOTE 1.875% 08/31/2017 | 435,776,942.57 | .00 | 435,776,942.57 |
| SUB TOTALS FOR : MARKET BASED NOTES | 2,945,807,621.64 | .00 | 2,945,807,621.64 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 400,243,504.73 | .00 | 400,243,504.73 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 400,243,504.73 | .00 | 400,243,504.73 |

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* * * DAILY PRINCIPAL OUTSTANDING * * *
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| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|-------------------|------------|-------------------|
| HAZARDOUS SF SPEC ACCT (000000006881452) | | | |
| GRAND TOTALS FOR INVESTOR (000000006881452) | 3,346,051,126.37 | .00 | 3,346,051,126.37 |
| HAZARDOUS SUBSTANCE SF (000000000688145) | | | |
| MARKET BASED NOTE 0.625% 08/31/2017 | 403,947,526.47 | .00 | 403,947,526.47 |
| MARKET BASED NOTE 0.750% 02/28/2018 | 401,994,788.70 | .00 | 401,994,788.70 |
| SUB TOTALS FOR : MARKET BASED NOTES | 805,942,315.17 | .00 | 805,942,315.17 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 320,331,995.33 | .00 | 320,331,995.33 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 320,331,995.33 | .00 | 320,331,995.33 |
| GRAND TOTALS FOR INVESTOR (000000000688145) | 1,126,274,310.50 | .00 | 1,126,274,310.50 |
| HIGHWAY MASS TRANSIT (000000006981022) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 16,765,386,178.44 | .00 | 16,765,386,178.44 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 16,765,386,178.44 | .00 | 16,765,386,178.44 |
| GRAND TOTALS FOR INVESTOR (000000006981022) | 16,765,386,178.44 | .00 | 16,765,386,178.44 |
| HIGHWAY TRUST FUND (000000006981021) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 46,329,149,959.84 | .00 | 46,329,149,959.84 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 46,329,149,959.84 | .00 | 46,329,149,959.84 |
| GRAND TOTALS FOR INVESTOR (000000006981021) | 46,329,149,959.84 | .00 | 46,329,149,959.84 |
| IMLS GIFT FUNDS (000000000598080) | | | |

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* * * DAILY PRINCIPAL OUTSTANDING * * *
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| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|---------------|------------|---------------|
| ----- | ----- | ----- | ----- |
| IMLS GIFT FUNDS (000000000598080) | | | |
| GRAND TOTALS FOR INVESTOR (000000000598080) | .00 | .00 | .00 |
| ----- | ----- | ----- | ----- |
| INDIAN IRRIGATION SY (000000000145240) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 30,302,000.00 | .00 | 30,302,000.00 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 30,302,000.00 | .00 | 30,302,000.00 |
| GRAND TOTALS FOR INVESTOR (000000000145240) | 30,302,000.00 | .00 | 30,302,000.00 |
| ----- | ----- | ----- | ----- |
| INDIV INDIAN MONEY (000000000146039) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 31,018,719.55 | .00 | 31,018,719.55 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 31,018,719.55 | .00 | 31,018,719.55 |
| GRAND TOTALS FOR INVESTOR (000000000146039) | 31,018,719.55 | .00 | 31,018,719.55 |
| ----- | ----- | ----- | ----- |
| INLAND WATERWAYS TF (000000000968861) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 99,528,508.50 | .00 | 99,528,508.50 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 99,528,508.50 | .00 | 99,528,508.50 |
| GRAND TOTALS FOR INVESTOR (000000000968861) | 99,528,508.50 | .00 | 99,528,508.50 |
| ----- | ----- | ----- | ----- |
| INSPECTION & GRADING (000000000136541) | | | |
| MARKET BASED BILL 03/23/2017 | 1,570,696.18 | .00 | 1,570,696.18 |
| SUB TOTALS FOR : MARKET BASED BILLS | 1,570,696.18 | .00 | 1,570,696.18 |

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|---|---------------|------------|---------------|
| ----- | | | |
| INSPECTION & GRADING (000000000136541) | | | |
| GRAND TOTALS FOR INVESTOR (000000000136541) | 1,570,696.18 | .00 | 1,570,696.18 |
| ----- | | | |
| IRANIAN CLAIMS (000000000206312) | | | |
| MARKET BASED BILL 03/02/2017 | 197.06 | .00 | 197.06 |
| MARKET BASED BILL 03/16/2017 | 163,043.31 | .00 | 163,043.31 |
| SUB TOTALS FOR : MARKET BASED BILLS | 163,240.37 | .00 | 163,240.37 |
| GRAND TOTALS FOR INVESTOR (000000000206312) | 163,240.37 | .00 | 163,240.37 |
| ----- | | | |
| ISRAELI-ARAB SCHOLAR (000000000198271) | | | |
| MARKET BASED NOTE 0.750% 04/15/2018 | 2,000,000.00 | .00 | 2,000,000.00 |
| MARKET BASED NOTE 1.000% 03/15/2019 | 1,978,500.00 | .00 | 1,978,500.00 |
| MARKET BASED NOTE 2.000% 11/15/2021 | 1,000,000.00 | .00 | 1,000,000.00 |
| SUB TOTALS FOR : MARKET BASED NOTES | 4,978,500.00 | .00 | 4,978,500.00 |
| GRAND TOTALS FOR INVESTOR (000000000198271) | 4,978,500.00 | .00 | 4,978,500.00 |
| ----- | | | |
| JAMES MADISON FELLOW (000000000958282) | | | |
| MARKET BASED BOND 2.875% 08/15/2045 | 125,257.31 | .00 | 125,257.31 |
| MARKET BASED BOND 3.000% 11/15/2045 | 838,824.90 | .00 | 838,824.90 |
| MARKET BASED BOND 4.750% 02/15/2037 | 1,746,000.00 | .00 | 1,746,000.00 |
| MARKET BASED BOND 5.500% 08/15/2028 | 26,135,000.00 | .00 | 26,135,000.00 |
| MARKET BASED BOND 7.125% 02/15/2023 | 8,496,000.00 | .00 | 8,496,000.00 |
| SUB TOTALS FOR : MARKET BASED BONDS | 37,341,082.21 | .00 | 37,341,082.21 |
| GRAND TOTALS FOR INVESTOR (000000000958282) | 37,341,082.21 | .00 | 37,341,082.21 |
| ----- | | | |
| JAPAN-US FRIENDSHIP (000000000958025) | | | |

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|---|---------------|------------|---------------|
| ----- | | | |
| JAPAN-US FRIENDSHIP (000000000958025) | | | |
| MARKET BASED NOTE 3.125% 05/15/2021 | 1,785,903.20 | .00 | 1,785,903.20 |
| MARKET BASED NOTE 3.750% 11/15/2018 | 783,417.31 | 100,000.00 | 683,417.31 |
| MARKET BASED NOTE 4.750% 08/15/2017 | 4,774,663.95 | .00 | 4,774,663.95 |
| SUB TOTALS FOR : MARKET BASED NOTES | 7,343,984.46 | 100,000.00 | 7,243,984.46 |
| MARKET BASED BOND 5.250% 11/15/2028 | 20,574,000.00 | .00 | 20,574,000.00 |
| MARKET BASED BOND 5.500% 08/15/2028 | 6,152,000.00 | .00 | 6,152,000.00 |
| MARKET BASED BOND 7.625% 11/15/2022 | 939,505.97 | .00 | 939,505.97 |
| MARKET BASED BOND 8.750% 08/15/2020 | 3,137,000.00 | 176,000.00 | 2,961,000.00 |
| SUB TOTALS FOR : MARKET BASED BONDS | 30,802,505.97 | 176,000.00 | 30,626,505.97 |
| GRAND TOTALS FOR INVESTOR (000000000958025) | 38,146,490.43 | 276,000.00 | 37,870,490.43 |
| ----- | | | |
| JOHN C STENNIS CENTR (00000000098275) | | | |
| CERTIFICATE OF INDEBTEDNESS 2.000% 06/30/2017 | 15,961,000.00 | 337,000.00 | 15,624,000.00 |
| SUB TOTALS FOR : SPECIAL ISSUE C OF I | 15,961,000.00 | 337,000.00 | 15,624,000.00 |
| GRAND TOTALS FOR INVESTOR (00000000098275) | 15,961,000.00 | 337,000.00 | 15,624,000.00 |
| ----- | | | |
| JOHN F KENNEDY SK FD (000000000206311) | | | |
| MARKET BASED NOTE 2.750% 02/15/2024 | 16,831,302.73 | .00 | 16,831,302.73 |
| SUB TOTALS FOR : MARKET BASED NOTES | 16,831,302.73 | .00 | 16,831,302.73 |
| GRAND TOTALS FOR INVESTOR (000000000206311) | 16,831,302.73 | .00 | 16,831,302.73 |
| ----- | | | |
| JUDICIAL OFFCRS RETD (000000000108122) | | | |

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| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---------------------------------------|----------------|------------|----------------|
| JUDICIAL OFFCRS RETD (00000000108122) | | | |
| MARKET BASED BILL 03/09/2017 | 177,672,908.99 | .00 | 177,672,908.99 |
| SUB TOTALS FOR : MARKET BASED BILLS | 177,672,908.99 | .00 | 177,672,908.99 |
| MARKET BASED NOTE 0.500% 03/31/2017 | 499,253.59 | .00 | 499,253.59 |
| MARKET BASED NOTE 0.500% 04/30/2017 | 499,538.47 | .00 | 499,538.47 |
| MARKET BASED NOTE 0.500% 07/31/2017 | 499,228.53 | .00 | 499,228.53 |
| MARKET BASED NOTE 0.625% 05/31/2017 | 499,294.46 | .00 | 499,294.46 |
| MARKET BASED NOTE 0.625% 06/30/2017 | 499,394.42 | .00 | 499,394.42 |
| MARKET BASED NOTE 0.625% 08/31/2017 | 498,440.68 | .00 | 498,440.68 |
| MARKET BASED NOTE 0.625% 09/30/2017 | 498,775.63 | .00 | 498,775.63 |
| MARKET BASED NOTE 0.625% 11/30/2017 | 499,372.37 | .00 | 499,372.37 |
| MARKET BASED NOTE 0.750% 10/31/2017 | 498,142.12 | .00 | 498,142.12 |
| MARKET BASED NOTE 0.750% 12/31/2017 | 498,759.88 | .00 | 498,759.88 |
| MARKET BASED NOTE 0.875% 07/31/2019 | 9,967,411.03 | .00 | 9,967,411.03 |
| MARKET BASED NOTE 1.000% 05/31/2018 | 1,015,828.72 | .00 | 1,015,828.72 |
| MARKET BASED NOTE 1.000% 06/30/2019 | 10,325,133.05 | .00 | 10,325,133.05 |
| MARKET BASED NOTE 1.000% 08/31/2019 | 8,567,221.88 | .00 | 8,567,221.88 |
| MARKET BASED NOTE 1.000% 09/30/2019 | 1,348,163.81 | .00 | 1,348,163.81 |
| MARKET BASED NOTE 1.125% 05/31/2019 | 5,963,527.20 | .00 | 5,963,527.20 |
| MARKET BASED NOTE 1.250% 01/31/2019 | 10,086,023.10 | .00 | 10,086,023.10 |
| MARKET BASED NOTE 1.250% 04/30/2019 | 10,066,738.47 | .00 | 10,066,738.47 |
| MARKET BASED NOTE 1.375% 09/30/2018 | 9,341,152.50 | .00 | 9,341,152.50 |
| MARKET BASED NOTE 1.375% 11/30/2018 | 9,352,456.40 | .00 | 9,352,456.40 |
| MARKET BASED NOTE 1.375% 12/31/2018 | 7,959,171.00 | .00 | 7,959,171.00 |
| MARKET BASED NOTE 1.500% 01/31/2022 | 1,018.65 | .00 | 1,018.65 |
| MARKET BASED NOTE 1.500% 03/31/2019 | 10,039,244.47 | .00 | 10,039,244.47 |
| MARKET BASED NOTE 1.500% 08/31/2018 | 9,342,342.91 | .00 | 9,342,342.91 |
| MARKET BASED NOTE 1.500% 12/31/2018 | 1,385,962.00 | .00 | 1,385,962.00 |
| MARKET BASED NOTE 1.750% 10/31/2018 | 9,207,067.33 | .00 | 9,207,067.33 |
| MARKET BASED NOTE 1.875% 08/31/2017 | 8,568,703.00 | .00 | 8,568,703.00 |
| MARKET BASED NOTE 1.875% 09/30/2017 | 8,551,364.07 | .00 | 8,551,364.07 |
| MARKET BASED NOTE 1.875% 10/31/2017 | 8,565,793.19 | .00 | 8,565,793.19 |
| MARKET BASED NOTE 2.000% 02/15/2023 | 994.06 | .00 | 994.06 |
| MARKET BASED NOTE 2.250% 07/31/2018 | 9,249,584.80 | .00 | 9,249,584.80 |
| MARKET BASED NOTE 2.250% 11/15/2024 | 11,355,517.52 | .00 | 11,355,517.52 |
| MARKET BASED NOTE 2.250% 11/30/2017 | 8,568,907.37 | .00 | 8,568,907.37 |
| MARKET BASED NOTE 2.375% 05/31/2018 | 8,454,127.59 | .00 | 8,454,127.59 |
| MARKET BASED NOTE 2.375% 06/30/2018 | 9,239,585.53 | .00 | 9,239,585.53 |
| MARKET BASED NOTE 2.375% 07/31/2017 | 8,563,068.15 | .00 | 8,563,068.15 |
| MARKET BASED NOTE 2.375% 08/15/2024 | 11,181,657.63 | .00 | 11,181,657.63 |
| MARKET BASED NOTE 2.500% 05/15/2024 | 4,893,308.03 | .00 | 4,893,308.03 |

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 PROGRAM NAME: GAPN901

UNITED STATES DEPARTMENT OF THE TREASURY
 BUREAU OF THE FISCAL SERVICE
 FEDERAL INVESTMENTS

* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|-------------------|------------|----------------|
| ----- | | | |
| JUDICIAL OFFCRS RETD | (000000000108122) | | |
| MARKET BASED NOTE 2.500% 06/30/2017 | 8,580,594.41 | .00 | 8,580,594.41 |
| MARKET BASED NOTE 2.625% 01/31/2018 | 13,874,932.64 | .00 | 13,874,932.64 |
| MARKET BASED NOTE 2.625% 04/30/2018 | 9,272,006.24 | .00 | 9,272,006.24 |
| MARKET BASED NOTE 2.625% 11/15/2020 | 7,887,671.15 | .00 | 7,887,671.15 |
| MARKET BASED NOTE 2.750% 02/15/2019 | 9,862,310.22 | .00 | 9,862,310.22 |
| MARKET BASED NOTE 2.750% 02/28/2018 | 2,453,045.63 | .00 | 2,453,045.63 |
| MARKET BASED NOTE 2.750% 05/31/2017 | 8,559,954.15 | .00 | 8,559,954.15 |
| MARKET BASED NOTE 2.750% 12/31/2017 | 8,541,299.92 | .00 | 8,541,299.92 |
| MARKET BASED NOTE 2.875% 03/31/2018 | 9,172,412.04 | .00 | 9,172,412.04 |
| MARKET BASED NOTE 3.125% 04/30/2017 | 8,442,637.09 | .00 | 8,442,637.09 |
| MARKET BASED NOTE 3.125% 05/15/2019 | 4,130,912.76 | .00 | 4,130,912.76 |
| MARKET BASED NOTE 3.250% 03/31/2017 | 8,510,974.48 | .00 | 8,510,974.48 |
| MARKET BASED NOTE 3.500% 02/15/2018 | 7,087,097.67 | .00 | 7,087,097.67 |
| MARKET BASED NOTE 3.625% 02/15/2021 | 6,542,637.62 | .00 | 6,542,637.62 |
| MARKET BASED NOTE 3.625% 08/15/2019 | 873,202.89 | .00 | 873,202.89 |
| SUB TOTALS FOR : MARKET BASED NOTES | 329,942,962.52 | .00 | 329,942,962.52 |
| MARKET BASED BOND 5.250% 02/15/2029 | 4,831,419.67 | .00 | 4,831,419.67 |
| MARKET BASED BOND 5.250% 11/15/2028 | 9,048,527.23 | .00 | 9,048,527.23 |
| MARKET BASED BOND 5.500% 08/15/2028 | 6,737,329.00 | .00 | 6,737,329.00 |
| MARKET BASED BOND 6.000% 02/15/2026 | 12,387,544.76 | .00 | 12,387,544.76 |
| MARKET BASED BOND 6.125% 11/15/2027 | 13,773,281.66 | .00 | 13,773,281.66 |
| MARKET BASED BOND 6.375% 08/15/2027 | 14,739,109.30 | .00 | 14,739,109.30 |
| MARKET BASED BOND 6.500% 11/15/2026 | 10,196,980.77 | .00 | 10,196,980.77 |
| MARKET BASED BOND 6.625% 02/15/2027 | 17,048,786.09 | .00 | 17,048,786.09 |
| MARKET BASED BOND 6.750% 08/15/2026 | 11,260,070.50 | .00 | 11,260,070.50 |
| MARKET BASED BOND 6.875% 08/15/2025 | 8,160,875.70 | .00 | 8,160,875.70 |
| MARKET BASED BOND 7.625% 02/15/2025 | 7,873,409.27 | .00 | 7,873,409.27 |
| SUB TOTALS FOR : MARKET BASED BONDS | 116,057,333.95 | .00 | 116,057,333.95 |
| GRAND TOTALS FOR INVESTOR (000000000108122) | 623,673,205.46 | .00 | 623,673,205.46 |
| ----- | | | |
| JUDICIAL SURVIVORS | (000000000108110) | | |
| MARKET BASED BILL 03/09/2017 | 30,862,927.30 | .00 | 30,862,927.30 |
| SUB TOTALS FOR : MARKET BASED BILLS | 30,862,927.30 | .00 | 30,862,927.30 |

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UNITED STATES DEPARTMENT OF THE TREASURY
BUREAU OF THE FISCAL SERVICE
FEDERAL INVESTMENTS

* * * DAILY PRINCIPAL OUTSTANDING * * *
DETAIL SUMMARY
FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|-------------------------------------|------------------|------------|--------------|
| ----- | | | |
| JUDICIAL SURVIVORS | (00000000108110) | | |
| MARKET BASED NOTE 0.875% 07/31/2019 | 3,832,522.36 | .00 | 3,832,522.36 |
| MARKET BASED NOTE 1.000% 06/30/2019 | 3,810,401.34 | .00 | 3,810,401.34 |
| MARKET BASED NOTE 1.000% 08/31/2019 | 535,509.18 | .00 | 535,509.18 |
| MARKET BASED NOTE 1.000% 09/30/2019 | 3,042,379.16 | .00 | 3,042,379.16 |
| MARKET BASED NOTE 1.125% 03/31/2020 | 3,139,374.43 | .00 | 3,139,374.43 |
| MARKET BASED NOTE 1.125% 04/30/2020 | 3,282,015.74 | .00 | 3,282,015.74 |
| MARKET BASED NOTE 1.125% 12/31/2019 | 3,018,463.37 | .00 | 3,018,463.37 |
| MARKET BASED NOTE 1.250% 01/31/2019 | 3,250,000.00 | .00 | 3,250,000.00 |
| MARKET BASED NOTE 1.250% 04/30/2019 | 3,736,724.09 | .00 | 3,736,724.09 |
| MARKET BASED NOTE 1.250% 10/31/2019 | 2,998,415.76 | .00 | 2,998,415.76 |
| MARKET BASED NOTE 1.375% 01/31/2020 | 3,327,036.18 | .00 | 3,327,036.18 |
| MARKET BASED NOTE 1.375% 09/30/2018 | 3,018,134.06 | .00 | 3,018,134.06 |
| MARKET BASED NOTE 1.375% 11/30/2018 | 2,998,784.28 | .00 | 2,998,784.28 |
| MARKET BASED NOTE 1.375% 12/31/2018 | 3,214,592.02 | .00 | 3,214,592.02 |
| MARKET BASED NOTE 1.500% 03/31/2019 | 7,163,545.93 | .00 | 7,163,545.93 |
| MARKET BASED NOTE 1.500% 08/31/2018 | 3,668,695.20 | .00 | 3,668,695.20 |
| MARKET BASED NOTE 1.625% 05/15/2026 | 4,960,070.09 | .00 | 4,960,070.09 |
| MARKET BASED NOTE 1.625% 08/15/2022 | 3,076,710.28 | .00 | 3,076,710.28 |
| MARKET BASED NOTE 1.625% 11/15/2022 | 4,816,019.37 | .00 | 4,816,019.37 |
| MARKET BASED NOTE 1.750% 05/15/2022 | 3,823,562.13 | .00 | 3,823,562.13 |
| MARKET BASED NOTE 1.750% 05/15/2023 | 4,471,062.45 | .00 | 4,471,062.45 |
| MARKET BASED NOTE 1.750% 10/31/2018 | 3,176,514.43 | .00 | 3,176,514.43 |
| MARKET BASED NOTE 1.750% 10/31/2020 | 3,210,039.91 | .00 | 3,210,039.91 |
| MARKET BASED NOTE 1.875% 06/30/2020 | 3,281,525.40 | .00 | 3,281,525.40 |
| MARKET BASED NOTE 1.875% 08/31/2017 | 5,767,588.93 | .00 | 5,767,588.93 |
| MARKET BASED NOTE 1.875% 09/30/2017 | 5,758,654.56 | .00 | 5,758,654.56 |
| MARKET BASED NOTE 1.875% 10/31/2017 | 4,908,217.53 | .00 | 4,908,217.53 |
| MARKET BASED NOTE 2.000% 02/15/2022 | 3,677,228.06 | .00 | 3,677,228.06 |
| MARKET BASED NOTE 2.000% 02/15/2023 | 4,656,110.22 | .00 | 4,656,110.22 |
| MARKET BASED NOTE 2.000% 07/31/2020 | 3,232,212.33 | .00 | 3,232,212.33 |
| MARKET BASED NOTE 2.000% 09/30/2020 | 3,258,888.29 | .00 | 3,258,888.29 |
| MARKET BASED NOTE 2.000% 11/15/2021 | 3,461,731.83 | .00 | 3,461,731.83 |
| MARKET BASED NOTE 2.125% 01/31/2021 | 3,802,838.64 | .00 | 3,802,838.64 |
| MARKET BASED NOTE 2.125% 05/15/2025 | 4,631,289.32 | .00 | 4,631,289.32 |
| MARKET BASED NOTE 2.125% 06/30/2021 | 5,001,562.99 | .00 | 5,001,562.99 |
| MARKET BASED NOTE 2.125% 08/15/2021 | 3,454,814.67 | .00 | 3,454,814.67 |
| MARKET BASED NOTE 2.250% 03/31/2021 | 4,102,419.09 | .00 | 4,102,419.09 |
| MARKET BASED NOTE 2.250% 04/30/2021 | 5,038,522.73 | .00 | 5,038,522.73 |
| MARKET BASED NOTE 2.250% 07/31/2018 | 3,569,482.48 | .00 | 3,569,482.48 |
| MARKET BASED NOTE 2.250% 07/31/2021 | 4,443,633.41 | .00 | 4,443,633.41 |
| MARKET BASED NOTE 2.250% 11/15/2024 | 4,161,442.71 | .00 | 4,161,442.71 |
| MARKET BASED NOTE 2.250% 11/15/2025 | 4,228,292.02 | .00 | 4,228,292.02 |

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UNITED STATES DEPARTMENT OF THE TREASURY
 BUREAU OF THE FISCAL SERVICE
 FEDERAL INVESTMENTS

* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|-------------------------------------|------------------|------------|----------------|
| ----- | | | |
| JUDICIAL SURVIVORS | (00000000108110) | | |
| MARKET BASED NOTE 2.250% 11/30/2017 | 7,459,075.28 | .00 | 7,459,075.28 |
| MARKET BASED NOTE 2.375% 05/31/2018 | 3,537,130.25 | .00 | 3,537,130.25 |
| MARKET BASED NOTE 2.375% 06/30/2018 | 4,993,938.41 | .00 | 4,993,938.41 |
| MARKET BASED NOTE 2.375% 07/31/2017 | 5,866,727.44 | .00 | 5,866,727.44 |
| MARKET BASED NOTE 2.375% 08/15/2024 | 4,155,984.49 | .00 | 4,155,984.49 |
| MARKET BASED NOTE 2.375% 12/31/2020 | 3,134,962.52 | .00 | 3,134,962.52 |
| MARKET BASED NOTE 2.500% 05/15/2024 | 4,157,059.23 | .00 | 4,157,059.23 |
| MARKET BASED NOTE 2.500% 06/30/2017 | 5,864,478.16 | .00 | 5,864,478.16 |
| MARKET BASED NOTE 2.500% 08/15/2023 | 4,180,135.02 | .00 | 4,180,135.02 |
| MARKET BASED NOTE 2.625% 01/31/2018 | 4,410,769.98 | .00 | 4,410,769.98 |
| MARKET BASED NOTE 2.625% 04/30/2018 | 5,957,901.64 | .00 | 5,957,901.64 |
| MARKET BASED NOTE 2.625% 08/15/2020 | 3,231,296.86 | .00 | 3,231,296.86 |
| MARKET BASED NOTE 2.625% 11/15/2020 | 14,353,488.06 | .00 | 14,353,488.06 |
| MARKET BASED NOTE 2.750% 02/15/2019 | 3,582,688.81 | .00 | 3,582,688.81 |
| MARKET BASED NOTE 2.750% 02/15/2024 | 4,089,797.73 | .00 | 4,089,797.73 |
| MARKET BASED NOTE 2.750% 02/28/2018 | 6,042,125.74 | .00 | 6,042,125.74 |
| MARKET BASED NOTE 2.750% 05/31/2017 | 2,670,765.11 | .00 | 2,670,765.11 |
| MARKET BASED NOTE 2.750% 11/15/2023 | 4,359,888.22 | .00 | 4,359,888.22 |
| MARKET BASED NOTE 2.750% 12/31/2017 | 5,705,478.99 | .00 | 5,705,478.99 |
| MARKET BASED NOTE 2.875% 03/31/2018 | 4,814,401.79 | .00 | 4,814,401.79 |
| MARKET BASED NOTE 3.125% 04/30/2017 | 4,731,832.97 | .00 | 4,731,832.97 |
| MARKET BASED NOTE 3.125% 05/15/2019 | 2,862,920.73 | .00 | 2,862,920.73 |
| MARKET BASED NOTE 3.125% 05/15/2021 | 3,392,570.88 | .00 | 3,392,570.88 |
| MARKET BASED NOTE 3.250% 03/31/2017 | 8,945,214.96 | .00 | 8,945,214.96 |
| MARKET BASED NOTE 3.375% 11/15/2019 | 2,977,293.52 | .00 | 2,977,293.52 |
| MARKET BASED NOTE 3.500% 05/15/2020 | 3,138,501.53 | .00 | 3,138,501.53 |
| MARKET BASED NOTE 3.625% 02/15/2020 | 5,358,955.74 | .00 | 5,358,955.74 |
| MARKET BASED NOTE 3.625% 02/15/2021 | 15,062,839.32 | .00 | 15,062,839.32 |
| MARKET BASED NOTE 3.625% 08/15/2019 | 3,051,473.51 | .00 | 3,051,473.51 |
| MARKET BASED NOTE 4.500% 05/15/2017 | 4,179,403.74 | .00 | 4,179,403.74 |
| SUB TOTALS FOR : MARKET BASED NOTES | 318,276,127.60 | .00 | 318,276,127.60 |
| MARKET BASED BOND 5.250% 02/15/2029 | 10,745,440.90 | .00 | 10,745,440.90 |
| MARKET BASED BOND 5.250% 11/15/2028 | 30,331,810.30 | .00 | 30,331,810.30 |
| MARKET BASED BOND 5.500% 08/15/2028 | 29,686,439.05 | .00 | 29,686,439.05 |
| MARKET BASED BOND 6.000% 02/15/2026 | 6,744,985.21 | .00 | 6,744,985.21 |
| MARKET BASED BOND 6.125% 11/15/2027 | 19,937,838.82 | .00 | 19,937,838.82 |
| MARKET BASED BOND 6.375% 08/15/2027 | 19,765,043.72 | .00 | 19,765,043.72 |
| MARKET BASED BOND 6.500% 11/15/2026 | 7,170,915.49 | .00 | 7,170,915.49 |
| MARKET BASED BOND 6.625% 02/15/2027 | 21,063,973.34 | .00 | 21,063,973.34 |
| MARKET BASED BOND 6.750% 08/15/2026 | 6,918,857.41 | .00 | 6,918,857.41 |

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UNITED STATES DEPARTMENT OF THE TREASURY
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* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|----------------|------------|----------------|
| ----- | | | |
| JUDICIAL SURVIVORS (000000000108110) | | | |
| MARKET BASED BOND 6.875% 08/15/2025 | 2,611,480.22 | .00 | 2,611,480.22 |
| MARKET BASED BOND 7.250% 08/15/2022 | 1,813,305.88 | .00 | 1,813,305.88 |
| MARKET BASED BOND 7.625% 02/15/2025 | 4,084,848.91 | .00 | 4,084,848.91 |
| SUB TOTALS FOR : MARKET BASED BONDS | 160,874,939.25 | .00 | 160,874,939.25 |
| GRAND TOTALS FOR INVESTOR (000000000108110) | 510,013,994.15 | .00 | 510,013,994.15 |
| ----- | | | |
| KOREAN WAR VET MEMOR (000000007485691) | | | |
| GRAND TOTALS FOR INVESTOR (000000007485691) | .00 | .00 | .00 |
| ----- | | | |
| KUUKPIK ALASKA ESCROW (000000000146029) | | | |
| MARKET BASED NOTE 3.500% 02/15/2018 | 5,306,452.27 | .00 | 5,306,452.27 |
| SUB TOTALS FOR : MARKET BASED NOTES | 5,306,452.27 | .00 | 5,306,452.27 |
| GRAND TOTALS FOR INVESTOR (000000000146029) | 5,306,452.27 | .00 | 5,306,452.27 |
| ----- | | | |
| LAND BETWEEN THE LAKES (000000000128039) | | | |
| MARKET BASED NOTE 1.625% 04/30/2019 | 5,676,375.54 | .00 | 5,676,375.54 |
| SUB TOTALS FOR : MARKET BASED NOTES | 5,676,375.54 | .00 | 5,676,375.54 |
| GRAND TOTALS FOR INVESTOR (000000000128039) | 5,676,375.54 | .00 | 5,676,375.54 |
| ----- | | | |
| LEAKING UND STORAGE (000000000688153) | | | |

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UNITED STATES DEPARTMENT OF THE TREASURY
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* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|----------------|------------|----------------|
| ----- | | | |
| LEAKING UND STORAGE (000000000688153) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 451,503,627.41 | .00 | 451,503,627.41 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 451,503,627.41 | .00 | 451,503,627.41 |
| GRAND TOTALS FOR INVESTOR (000000000688153) | 451,503,627.41 | .00 | 451,503,627.41 |
| ----- | | | |
| LIB OF CONGRESS GIFT (00000000038031) | | | |
| MARKET BASED BILL 03/23/2017 | 8,725,476.04 | .00 | 8,725,476.04 |
| SUB TOTALS FOR : MARKET BASED BILLS | 8,725,476.04 | .00 | 8,725,476.04 |
| GRAND TOTALS FOR INVESTOR (00000000038031) | 8,725,476.04 | .00 | 8,725,476.04 |
| ----- | | | |
| LIB OF CONGRESS TR F (00000000038032) | | | |
| MARKET BASED BILL 03/02/2017 | 1,292,957.24 | .00 | 1,292,957.24 |
| MARKET BASED BILL 03/09/2017 | 1,858,603.82 | .00 | 1,858,603.82 |
| MARKET BASED BILL 03/16/2017 | 1,391,445.11 | .00 | 1,391,445.11 |
| MARKET BASED BILL 03/23/2017 | 1,153,135.32 | .00 | 1,153,135.32 |
| MARKET BASED BILL 03/30/2017 | 1,589,873.97 | .00 | 1,589,873.97 |
| MARKET BASED BILL 04/06/2017 | 1,369,188.81 | .00 | 1,369,188.81 |
| MARKET BASED BILL 04/13/2017 | 1,508,864.96 | .00 | 1,508,864.96 |
| MARKET BASED BILL 04/20/2017 | 1,231,347.49 | .00 | 1,231,347.49 |
| MARKET BASED BILL 04/27/2017 | 1,049,774.49 | .00 | 1,049,774.49 |
| MARKET BASED BILL 05/04/2017 | 1,167,794.71 | .00 | 1,167,794.71 |
| SUB TOTALS FOR : MARKET BASED BILLS | 13,612,985.92 | .00 | 13,612,985.92 |
| GRAND TOTALS FOR INVESTOR (00000000038032) | 13,612,985.92 | .00 | 13,612,985.92 |
| ----- | | | |
| LIBYAN CLAIMS SETTLEMENT (000000000206309) | | | |

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UNITED STATES DEPARTMENT OF THE TREASURY
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* * * DAILY PRINCIPAL OUTSTANDING * * *
DETAIL SUMMARY
FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|---------------|------------|---------------|
| ----- | | | |
| LIBYAN CLAIMS SETTLEMENT (000000000206309) | | | |
| MARKET BASED BILL 03/02/2017 | 50,139.06 | .00 | 50,139.06 |
| MARKET BASED BILL 03/16/2017 | 30,974,007.85 | .00 | 30,974,007.85 |
| SUB TOTALS FOR : MARKET BASED BILLS | 31,024,146.91 | .00 | 31,024,146.91 |
| GRAND TOTALS FOR INVESTOR (000000000206309) | 31,024,146.91 | .00 | 31,024,146.91 |
| ----- | | | |
| LIBYAN SETTLEMENT ACCOUNT (000000000196224) | | | |
| GRAND TOTALS FOR INVESTOR (000000000196224) | .00 | .00 | .00 |
| ----- | | | |
| LIBYAN SETTLEMENT-JAN2009 (000000000206310) | | | |
| MARKET BASED BILL 03/02/2017 | 53,126.02 | .00 | 53,126.02 |
| MARKET BASED BILL 03/16/2017 | 15,339,570.05 | .00 | 15,339,570.05 |
| SUB TOTALS FOR : MARKET BASED BILLS | 15,392,696.07 | .00 | 15,392,696.07 |
| GRAND TOTALS FOR INVESTOR (000000000206310) | 15,392,696.07 | .00 | 15,392,696.07 |
| ----- | | | |
| LINCOLN CO LAND ACT (000000000145469) | | | |
| MARKET BASED BILL 03/23/2017 | 5,809,616.54 | .00 | 5,809,616.54 |
| MARKET BASED BILL 04/20/2017 | 31,071,473.09 | .00 | 31,071,473.09 |
| SUB TOTALS FOR : MARKET BASED BILLS | 36,881,089.63 | .00 | 36,881,089.63 |
| GRAND TOTALS FOR INVESTOR (000000000145469) | 36,881,089.63 | .00 | 36,881,089.63 |
| ----- | | | |
| LOWER BRULE TRUST (000000000208207) | | | |

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UNITED STATES DEPARTMENT OF THE TREASURY
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* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|-------------------------------------|--------------|------------|--------------|
| LOWER BRULE TRUST (00000000208207) | | | |
| MARKET BASED NOTE 0.500% 07/31/2017 | 225.85 | .00 | 225.85 |
| MARKET BASED NOTE 0.625% 07/31/2017 | 142.71 | .00 | 142.71 |
| MARKET BASED NOTE 0.625% 09/30/2017 | 214,264.42 | .00 | 214,264.42 |
| MARKET BASED NOTE 0.750% 01/31/2018 | 37,517.14 | .00 | 37,517.14 |
| MARKET BASED NOTE 0.750% 09/30/2018 | 98,109.25 | .00 | 98,109.25 |
| MARKET BASED NOTE 0.750% 10/31/2017 | 307,090.37 | .00 | 307,090.37 |
| MARKET BASED NOTE 0.750% 10/31/2018 | 123,311.23 | .00 | 123,311.23 |
| MARKET BASED NOTE 0.750% 12/31/2017 | 37,473.59 | .00 | 37,473.59 |
| MARKET BASED NOTE 0.875% 11/30/2017 | 144,653.15 | .00 | 144,653.15 |
| MARKET BASED NOTE 1.000% 11/30/2018 | 144,687.12 | .00 | 144,687.12 |
| MARKET BASED NOTE 1.000% 12/31/2017 | 112,440.32 | .00 | 112,440.32 |
| MARKET BASED NOTE 1.125% 01/31/2019 | 224,987.47 | .00 | 224,987.47 |
| MARKET BASED NOTE 1.125% 02/28/2019 | 675,461.82 | .00 | 675,461.82 |
| MARKET BASED NOTE 1.125% 09/30/2021 | 98,124.47 | .00 | 98,124.47 |
| MARKET BASED NOTE 1.250% 01/31/2020 | 337,509.58 | .00 | 337,509.58 |
| MARKET BASED NOTE 1.250% 10/31/2018 | 198,439.33 | .00 | 198,439.33 |
| MARKET BASED NOTE 1.250% 10/31/2021 | 123,370.54 | .00 | 123,370.54 |
| MARKET BASED NOTE 1.250% 12/31/2018 | 116,525.17 | .00 | 116,525.17 |
| MARKET BASED NOTE 1.375% 01/31/2021 | 37,653.53 | .00 | 37,653.53 |
| MARKET BASED NOTE 1.375% 02/29/2020 | 1,016,154.34 | .00 | 1,016,154.34 |
| MARKET BASED NOTE 1.375% 09/30/2018 | 112,670.18 | .00 | 112,670.18 |
| MARKET BASED NOTE 1.375% 09/30/2020 | 53,816.99 | .00 | 53,816.99 |
| MARKET BASED NOTE 1.375% 10/31/2020 | 162,568.86 | .00 | 162,568.86 |
| MARKET BASED NOTE 1.500% 01/31/2019 | 112,697.77 | .00 | 112,697.77 |
| MARKET BASED NOTE 1.500% 10/31/2019 | 209,288.65 | .00 | 209,288.65 |
| MARKET BASED NOTE 1.500% 12/31/2018 | 225,712.36 | .00 | 225,712.36 |
| MARKET BASED NOTE 1.625% 02/15/2026 | 151,197.46 | .00 | 151,197.46 |
| MARKET BASED NOTE 1.625% 07/31/2020 | 156.53 | .00 | 156.53 |
| MARKET BASED NOTE 1.625% 08/15/2022 | 226.07 | .00 | 226.07 |
| MARKET BASED NOTE 1.625% 11/15/2022 | 306,321.31 | .00 | 306,321.31 |
| MARKET BASED NOTE 1.625% 11/30/2020 | 144,755.68 | .00 | 144,755.68 |
| MARKET BASED NOTE 1.625% 12/31/2019 | 12,547.80 | .00 | 12,547.80 |
| MARKET BASED NOTE 1.750% 09/30/2019 | 101,960.71 | .00 | 101,960.71 |
| MARKET BASED NOTE 1.750% 11/30/2021 | 144,513.33 | .00 | 144,513.33 |
| MARKET BASED NOTE 1.750% 12/31/2020 | 112,503.59 | .00 | 112,503.59 |
| MARKET BASED NOTE 1.875% 01/31/2022 | 225,819.53 | .00 | 225,819.53 |
| MARKET BASED NOTE 1.875% 02/28/2022 | 676,053.22 | .00 | 676,053.22 |
| MARKET BASED NOTE 2.000% 02/15/2022 | 675,094.84 | .00 | 675,094.84 |
| MARKET BASED NOTE 2.000% 02/15/2023 | 37,594.41 | .00 | 37,594.41 |
| MARKET BASED NOTE 2.000% 02/15/2025 | 1,360,356.11 | .00 | 1,360,356.11 |
| MARKET BASED NOTE 2.000% 08/15/2025 | 325.81 | .00 | 325.81 |
| MARKET BASED NOTE 2.000% 11/15/2021 | 353,872.07 | .00 | 353,872.07 |

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* * * DAILY PRINCIPAL OUTSTANDING * * *
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| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|--|----------------|------------|----------------|
| ----- | | | |
| LOWER BRULE TRUST (00000000208207) | | | |
| MARKET BASED NOTE 2.000% 11/15/2026 | 366,280.64 | .00 | 366,280.64 |
| MARKET BASED NOTE 2.000% 12/31/2021 | 116,763.69 | .00 | 116,763.69 |
| MARKET BASED NOTE 2.125% 08/15/2021 | 237.01 | .00 | 237.01 |
| MARKET BASED NOTE 2.250% 02/15/2027 | 683,147.67 | .00 | 683,147.67 |
| MARKET BASED NOTE 2.250% 11/15/2024 | 313,412.81 | .00 | 313,412.81 |
| MARKET BASED NOTE 2.250% 11/15/2025 | 361,930.39 | .00 | 361,930.39 |
| MARKET BASED NOTE 2.375% 08/15/2024 | 276.05 | .00 | 276.05 |
| MARKET BASED NOTE 2.625% 08/15/2020 | 437.56 | .00 | 437.56 |
| MARKET BASED NOTE 2.625% 11/15/2020 | 337,315.35 | .00 | 337,315.35 |
| MARKET BASED NOTE 2.750% 02/15/2019 | 338,892.94 | .00 | 338,892.94 |
| MARKET BASED NOTE 2.750% 02/15/2024 | 338,183.69 | .00 | 338,183.69 |
| MARKET BASED NOTE 2.750% 11/15/2023 | 310,300.25 | .00 | 310,300.25 |
| MARKET BASED NOTE 3.375% 11/15/2019 | 630,878.82 | .00 | 630,878.82 |
| MARKET BASED NOTE 3.625% 02/15/2020 | 1,016,355.72 | .00 | 1,016,355.72 |
| MARKET BASED NOTE 3.625% 02/15/2021 | 112,690.83 | .00 | 112,690.83 |
| MARKET BASED NOTE 3.625% 08/15/2019 | 140.85 | .00 | 140.85 |
| MARKET BASED NOTE 3.750% 11/15/2018 | 579,201.70 | .00 | 579,201.70 |
| MARKET BASED NOTE 4.250% 11/15/2017 | 582,601.30 | .00 | 582,601.30 |
| MARKET BASED NOTE 4.500% 05/15/2017 | 73.18 | .00 | 73.18 |
| MARKET BASED NOTE 4.750% 08/15/2017 | 176.30 | .00 | 176.30 |
| SUB TOTALS FOR : MARKET BASED NOTES | 15,317,491.43 | .00 | 15,317,491.43 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 450,600.55 | .00 | 450,600.55 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 450,600.55 | .00 | 450,600.55 |
| GRAND TOTALS FOR INVESTOR (00000000208207) | 15,768,091.98 | .00 | 15,768,091.98 |
| ----- | | | |
| LOWER COLORADO RIVER FUND (00000000144079) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 193,187,050.68 | .00 | 193,187,050.68 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 193,187,050.68 | .00 | 193,187,050.68 |
| GRAND TOTALS FOR INVESTOR (00000000144079) | 193,187,050.68 | .00 | 193,187,050.68 |
| ----- | | | |
| MARINE MAMMAL UNUSUAL (00000000135283) | | | |

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* * * DAILY PRINCIPAL OUTSTANDING * * *
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| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|-------------------|------------|-------------------|
| ----- | | | |
| MARINE MAMMAL UNUSUAL (000000000135283) | | | |
| GRAND TOTALS FOR INVESTOR (000000000135283) | .00 | .00 | .00 |
| ----- | | | |
| MARITIME ESCROW FUND (000000000696040) | | | |
| MARKET BASED BILL 03/02/2017 | 45,121.58 | .00 | 45,121.58 |
| MARKET BASED BILL 04/27/2017 | 375,891.28 | .00 | 375,891.28 |
| MARKET BASED BILL 05/04/2017 | 150,378.62 | .00 | 150,378.62 |
| MARKET BASED BILL 06/29/2017 | 851,908.75 | .00 | 851,908.75 |
| SUB TOTALS FOR : MARKET BASED BILLS | 1,423,300.23 | .00 | 1,423,300.23 |
| GRAND TOTALS FOR INVESTOR (000000000696040) | 1,423,300.23 | .00 | 1,423,300.23 |
| ----- | | | |
| MID EAST-WEST DIALOGUE (000000000198813) | | | |
| MARKET BASED NOTE 0.625% 05/31/2017 | 3,505,398.80 | .00 | 3,505,398.80 |
| MARKET BASED NOTE 1.250% 04/30/2019 | 3,730,165.81 | .00 | 3,730,165.81 |
| MARKET BASED NOTE 1.250% 10/31/2018 | 2,378,602.03 | .00 | 2,378,602.03 |
| MARKET BASED NOTE 1.750% 10/31/2020 | 1,793,210.80 | .00 | 1,793,210.80 |
| MARKET BASED NOTE 2.000% 02/15/2022 | 1,828,264.52 | .00 | 1,828,264.52 |
| SUB TOTALS FOR : MARKET BASED NOTES | 13,235,641.96 | .00 | 13,235,641.96 |
| GRAND TOTALS FOR INVESTOR (000000000198813) | 13,235,641.96 | .00 | 13,235,641.96 |
| ----- | | | |
| MILITARY RETIREMENT (000000000978097) | | | |
| MARKET BASED NOTE 1.125% 06/30/2021 | 11,991,405,616.22 | .00 | 11,991,405,616.22 |
| MARKET BASED NOTE 1.625% 08/15/2022 | 3,925,267,912.20 | .00 | 3,925,267,912.20 |
| MARKET BASED NOTE 2.000% 02/15/2023 | 12,496,163,515.85 | .00 | 12,496,163,515.85 |
| MARKET BASED NOTE 2.750% 02/15/2024 | 11,884,976,088.44 | .00 | 11,884,976,088.44 |
| SUB TOTALS FOR : MARKET BASED NOTES | 40,297,813,132.71 | .00 | 40,297,813,132.71 |

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* * * DAILY PRINCIPAL OUTSTANDING * * *
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| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|-------------------------------------|--------------------|------------|--------------------|
| ----- | | | |
| MILITARY RETIREMENT | (00000000978097) | | |
| MARKET BASED BOND 2.500% 02/15/2045 | 4,280,660,325.79 | .00 | 4,280,660,325.79 |
| MARKET BASED BOND 2.750% 11/15/2042 | 6,681,701,480.89 | .00 | 6,681,701,480.89 |
| MARKET BASED BOND 3.000% 05/15/2042 | 6,695,039,147.53 | .00 | 6,695,039,147.53 |
| MARKET BASED BOND 3.125% 02/15/2042 | 2,864,461,876.61 | .00 | 2,864,461,876.61 |
| MARKET BASED BOND 3.125% 02/15/2043 | 3,349,775,799.13 | .00 | 3,349,775,799.13 |
| MARKET BASED BOND 3.125% 11/15/2041 | 2,818,271,057.13 | .00 | 2,818,271,057.13 |
| MARKET BASED BOND 3.500% 02/15/2039 | 6,039,034,048.35 | .00 | 6,039,034,048.35 |
| MARKET BASED BOND 3.625% 02/15/2044 | 3,321,324,845.08 | .00 | 3,321,324,845.08 |
| MARKET BASED BOND 4.250% 05/15/2039 | 6,479,267,826.79 | .00 | 6,479,267,826.79 |
| MARKET BASED BOND 4.250% 11/15/2040 | 5,520,767,853.28 | .00 | 5,520,767,853.28 |
| MARKET BASED BOND 4.375% 02/15/2038 | 5,958,635,328.03 | .00 | 5,958,635,328.03 |
| MARKET BASED BOND 4.375% 05/15/2040 | 4,793,071,508.45 | .00 | 4,793,071,508.45 |
| MARKET BASED BOND 4.375% 11/15/2039 | 6,831,664,626.58 | .00 | 6,831,664,626.58 |
| MARKET BASED BOND 4.500% 02/15/2036 | 5,184,904,435.30 | .00 | 5,184,904,435.30 |
| MARKET BASED BOND 4.500% 05/15/2038 | 4,396,913,844.83 | .00 | 4,396,913,844.83 |
| MARKET BASED BOND 4.500% 08/15/2039 | 5,861,210,424.29 | .00 | 5,861,210,424.29 |
| MARKET BASED BOND 4.625% 02/15/2040 | 2,399,775,551.83 | .00 | 2,399,775,551.83 |
| MARKET BASED BOND 4.750% 02/15/2037 | 9,697,894,474.30 | .00 | 9,697,894,474.30 |
| MARKET BASED BOND 5.000% 05/15/2037 | 4,912,921,714.87 | .00 | 4,912,921,714.87 |
| MARKET BASED BOND 5.375% 02/15/2031 | 4,356,280,696.42 | .00 | 4,356,280,696.42 |
| MARKET BASED BOND 6.000% 02/15/2026 | 1,400,000,000.00 | .00 | 1,400,000,000.00 |
| MARKET BASED BOND 6.250% 05/15/2030 | 5,068,590,345.24 | .00 | 5,068,590,345.24 |
| MARKET BASED BOND 6.625% 02/15/2027 | 1,400,000,000.00 | .00 | 1,400,000,000.00 |
| MARKET BASED BOND 6.875% 08/15/2025 | 3,800,000,000.00 | .00 | 3,800,000,000.00 |
| MARKET BASED BOND 7.625% 02/15/2025 | 2,000,000,000.00 | .00 | 2,000,000,000.00 |
| SUB TOTALS FOR : MARKET BASED BONDS | 116,112,167,210.72 | .00 | 116,112,167,210.72 |
| MARKET BASED TIPS 0.125% 07/15/2022 | 6,605,000,000.00 | .00 | 6,605,000,000.00 |
| MARKET BASED TIPS 0.625% 02/15/2043 | 17,140,877,899.00 | .00 | 17,140,877,899.00 |
| MARKET BASED TIPS 0.750% 02/15/2042 | 29,278,329,999.00 | .00 | 29,278,329,999.00 |
| MARKET BASED TIPS 0.750% 02/15/2045 | 14,725,913,927.00 | .00 | 14,725,913,927.00 |
| MARKET BASED TIPS 1.000% 02/15/2046 | 16,754,934,301.00 | .00 | 16,754,934,301.00 |
| MARKET BASED TIPS 1.375% 01/15/2020 | 12,400,000,000.00 | .00 | 12,400,000,000.00 |
| MARKET BASED TIPS 1.375% 02/15/2044 | 16,065,577,129.00 | .00 | 16,065,577,129.00 |
| MARKET BASED TIPS 1.625% 01/15/2018 | 12,000,000,000.00 | .00 | 12,000,000,000.00 |
| MARKET BASED TIPS 1.750% 01/15/2028 | 7,000,000,000.00 | .00 | 7,000,000,000.00 |
| MARKET BASED TIPS 2.000% 01/15/2026 | 20,167,675,000.00 | .00 | 20,167,675,000.00 |
| MARKET BASED TIPS 2.125% 01/15/2019 | 11,700,000,000.00 | .00 | 11,700,000,000.00 |
| MARKET BASED TIPS 2.125% 02/15/2040 | 18,053,089,999.00 | .00 | 18,053,089,999.00 |
| MARKET BASED TIPS 2.125% 02/15/2041 | 15,696,150,000.00 | .00 | 15,696,150,000.00 |
| MARKET BASED TIPS 2.375% 01/15/2025 | 50,700,000,000.00 | .00 | 50,700,000,000.00 |

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* * * DAILY PRINCIPAL OUTSTANDING * * *
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|--|--------------------|------------|--------------------|
| ----- | | | |
| MILITARY RETIREMENT (00000000978097) | | | |
| MARKET BASED TIPS 2.375% 01/15/2027 | 20,071,880,000.00 | .00 | 20,071,880,000.00 |
| MARKET BASED TIPS 2.500% 01/15/2029 | 7,000,000,000.00 | .00 | 7,000,000,000.00 |
| MARKET BASED TIPS 2.625% 07/15/2017 | 11,300,000,000.00 | .00 | 11,300,000,000.00 |
| MARKET BASED TIPS 3.375% 04/15/2032 | 78,636,697,000.00 | .00 | 78,636,697,000.00 |
| MARKET BASED TIPS 3.625% 04/15/2028 | 28,000,000,000.00 | .00 | 28,000,000,000.00 |
| MARKET BASED TIPS 3.875% 04/15/2029 | 18,000,000,000.00 | .00 | 18,000,000,000.00 |
| SUB TOTALS FOR : MARKET BASED TIPS | 411,296,125,254.00 | .00 | 411,296,125,254.00 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 15,152,763,666.53 | .00 | 15,152,763,666.53 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 15,152,763,666.53 | .00 | 15,152,763,666.53 |
| GRAND TOTALS FOR INVESTOR (00000000978097) | 582,858,869,263.96 | .00 | 582,858,869,263.96 |
| ----- | | | |
| MORRIS K UDALL SCH (00000000958615) | | | |
| MARKET BASED BOND 3.000% 11/15/2045 | 2,994,318.45 | .00 | 2,994,318.45 |
| MARKET BASED BOND 4.625% 02/15/2040 | 4,000,000.00 | .00 | 4,000,000.00 |
| MARKET BASED BOND 5.250% 11/15/2028 | 4,929,000.00 | .00 | 4,929,000.00 |
| MARKET BASED BOND 5.375% 02/15/2031 | 16,578,000.00 | .00 | 16,578,000.00 |
| SUB TOTALS FOR : MARKET BASED BONDS | 28,501,318.45 | .00 | 28,501,318.45 |
| GRAND TOTALS FOR INVESTOR (00000000958615) | 28,501,318.45 | .00 | 28,501,318.45 |
| ----- | | | |
| MULTINATIONAL SPECIES FD (00000000141652) | | | |
| GRAND TOTALS FOR INVESTOR (00000000141652) | .00 | .00 | .00 |
| ----- | | | |
| NASA ENDEAVOR TR FD (00000000808550) | | | |
| MARKET BASED BILL 03/09/2017 | 340,000.00 | .00 | 340,000.00 |

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|---|---------------|------------|---------------|
| NASA ENDEAVOR TR FD (000000000808550) | | | |
| SUB TOTALS FOR : MARKET BASED BILLS | 340,000.00 | .00 | 340,000.00 |
| GRAND TOTALS FOR INVESTOR (000000000808550) | 340,000.00 | .00 | 340,000.00 |
| NASA SCIENCE SPACE T (000000000808978) | | | |
| MARKET BASED BILL 03/16/2017 | 250,000.00 | .00 | 250,000.00 |
| MARKET BASED BILL 06/15/2017 | 250,000.00 | .00 | 250,000.00 |
| SUB TOTALS FOR : MARKET BASED BILLS | 500,000.00 | .00 | 500,000.00 |
| MARKET BASED BOND 8.875% 02/15/2019 | 15,912,094.03 | 140,217.78 | 15,771,876.25 |
| SUB TOTALS FOR : MARKET BASED BONDS | 15,912,094.03 | 140,217.78 | 15,771,876.25 |
| GRAND TOTALS FOR INVESTOR (000000000808978) | 16,412,094.03 | 140,217.78 | 16,271,876.25 |
| NAT FLD INS FEMA (000000000704236) | | | |
| GRAND TOTALS FOR INVESTOR (000000000704236) | .00 | .00 | .00 |
| NAT FLD INS RESERVE (000000000705701) | | | |
| GRAND TOTALS FOR INVESTOR (000000000705701) | .00 | .00 | .00 |
| NATIONAL ARCHIVE GIF (000000000888127) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 3,232,047.46 | .00 | 3,232,047.46 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 3,232,047.46 | .00 | 3,232,047.46 |

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| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|--------------|------------|--------------|
| NATIONAL ARCHIVE GIF (000000000888127) | | | |
| GRAND TOTALS FOR INVESTOR (000000000888127) | 3,232,047.46 | .00 | 3,232,047.46 |
| NATIONAL ARCHIVE TR (000000000888436) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 8,410,178.05 | .00 | 8,410,178.05 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 8,410,178.05 | .00 | 8,410,178.05 |
| GRAND TOTALS FOR INVESTOR (000000000888436) | 8,410,178.05 | .00 | 8,410,178.05 |
| NATIONAL CUA CEN LIQ (000000000254470) | | | |
| MARKET BASED NOTE 0.500% 07/31/2017 | 3,000,000.00 | .00 | 3,000,000.00 |
| MARKET BASED NOTE 0.625% 04/30/2018 | 3,000,000.00 | .00 | 3,000,000.00 |
| MARKET BASED NOTE 0.625% 05/31/2017 | 3,000,000.00 | .00 | 3,000,000.00 |
| MARKET BASED NOTE 0.625% 08/31/2017 | 6,500,000.00 | .00 | 6,500,000.00 |
| MARKET BASED NOTE 0.625% 11/30/2017 | 4,400,000.00 | .00 | 4,400,000.00 |
| MARKET BASED NOTE 0.750% 02/28/2018 | 9,000,000.00 | .00 | 9,000,000.00 |
| MARKET BASED NOTE 0.750% 03/31/2018 | 4,000,000.00 | .00 | 4,000,000.00 |
| MARKET BASED NOTE 0.750% 06/30/2017 | 3,000,000.00 | .00 | 3,000,000.00 |
| MARKET BASED NOTE 0.750% 10/31/2017 | 3,000,000.00 | .00 | 3,000,000.00 |
| MARKET BASED NOTE 0.750% 12/31/2017 | 3,000,000.00 | .00 | 3,000,000.00 |
| MARKET BASED NOTE 0.875% 01/31/2018 | 3,000,000.00 | .00 | 3,000,000.00 |
| MARKET BASED NOTE 0.875% 04/30/2017 | 4,000,000.00 | .00 | 4,000,000.00 |
| MARKET BASED NOTE 0.875% 07/31/2019 | 3,000,000.00 | .00 | 3,000,000.00 |
| MARKET BASED NOTE 1.000% 05/31/2018 | 4,000,000.00 | .00 | 4,000,000.00 |
| MARKET BASED NOTE 1.125% 12/31/2019 | 5,000,000.00 | .00 | 5,000,000.00 |
| MARKET BASED NOTE 1.250% 01/31/2020 | 4,000,000.00 | .00 | 4,000,000.00 |
| MARKET BASED NOTE 1.250% 02/29/2020 | 3,000,000.00 | .00 | 3,000,000.00 |
| MARKET BASED NOTE 1.250% 03/31/2021 | 5,000,000.00 | .00 | 5,000,000.00 |
| MARKET BASED NOTE 1.250% 10/31/2018 | 5,000,000.00 | .00 | 5,000,000.00 |
| MARKET BASED NOTE 1.250% 11/30/2018 | 4,000,000.00 | .00 | 4,000,000.00 |
| MARKET BASED NOTE 1.375% 01/31/2021 | 4,000,000.00 | .00 | 4,000,000.00 |
| MARKET BASED NOTE 1.375% 03/31/2020 | 4,000,000.00 | .00 | 4,000,000.00 |
| MARKET BASED NOTE 1.375% 04/30/2020 | 4,000,000.00 | .00 | 4,000,000.00 |
| MARKET BASED NOTE 1.375% 06/30/2018 | 2,500,000.00 | .00 | 2,500,000.00 |

RUN DATE: 02/28/17
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UNITED STATES DEPARTMENT OF THE TREASURY
BUREAU OF THE FISCAL SERVICE
FEDERAL INVESTMENTS

* * * DAILY PRINCIPAL OUTSTANDING * * *
DETAIL SUMMARY
FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---------------------------------------|--------------|------------|--------------|
| NATIONAL CUA CEN LIQ (00000000254470) | | | |
| MARKET BASED NOTE 1.375% 07/31/2018 | 4,000,000.00 | .00 | 4,000,000.00 |
| MARKET BASED NOTE 1.375% 09/30/2018 | 4,000,000.00 | .00 | 4,000,000.00 |
| MARKET BASED NOTE 1.375% 09/30/2020 | 4,000,000.00 | .00 | 4,000,000.00 |
| MARKET BASED NOTE 1.375% 10/31/2020 | 4,000,000.00 | .00 | 4,000,000.00 |
| MARKET BASED NOTE 1.375% 12/31/2018 | 4,300,000.00 | .00 | 4,300,000.00 |
| MARKET BASED NOTE 1.500% 01/31/2019 | 5,000,000.00 | .00 | 5,000,000.00 |
| MARKET BASED NOTE 1.500% 02/28/2019 | 4,000,000.00 | .00 | 4,000,000.00 |
| MARKET BASED NOTE 1.500% 05/31/2020 | 4,000,000.00 | .00 | 4,000,000.00 |
| MARKET BASED NOTE 1.500% 08/15/2026 | 1,500,000.00 | .00 | 1,500,000.00 |
| MARKET BASED NOTE 1.500% 08/31/2018 | 6,500,000.00 | .00 | 6,500,000.00 |
| MARKET BASED NOTE 1.500% 10/31/2019 | 4,000,000.00 | .00 | 4,000,000.00 |
| MARKET BASED NOTE 1.500% 11/30/2019 | 5,000,000.00 | .00 | 5,000,000.00 |
| MARKET BASED NOTE 1.625% 02/15/2026 | 1,500,000.00 | .00 | 1,500,000.00 |
| MARKET BASED NOTE 1.625% 03/31/2019 | 3,000,000.00 | .00 | 3,000,000.00 |
| MARKET BASED NOTE 1.625% 04/30/2019 | 5,000,000.00 | .00 | 5,000,000.00 |
| MARKET BASED NOTE 1.625% 05/15/2026 | 2,000,000.00 | .00 | 2,000,000.00 |
| MARKET BASED NOTE 1.625% 06/30/2019 | 5,000,000.00 | .00 | 5,000,000.00 |
| MARKET BASED NOTE 1.625% 06/30/2020 | 5,000,000.00 | .00 | 5,000,000.00 |
| MARKET BASED NOTE 1.625% 07/31/2020 | 4,000,000.00 | .00 | 4,000,000.00 |
| MARKET BASED NOTE 1.625% 08/15/2022 | 3,000,000.00 | .00 | 3,000,000.00 |
| MARKET BASED NOTE 1.625% 08/31/2019 | 9,000,000.00 | .00 | 9,000,000.00 |
| MARKET BASED NOTE 1.625% 11/15/2022 | 2,600,000.00 | .00 | 2,600,000.00 |
| MARKET BASED NOTE 1.750% 05/15/2023 | 2,000,000.00 | .00 | 2,000,000.00 |
| MARKET BASED NOTE 1.750% 09/30/2019 | 4,000,000.00 | .00 | 4,000,000.00 |
| MARKET BASED NOTE 1.750% 12/31/2020 | 4,000,000.00 | .00 | 4,000,000.00 |
| MARKET BASED NOTE 1.875% 09/30/2017 | 3,000,000.00 | .00 | 3,000,000.00 |
| MARKET BASED NOTE 2.000% 02/15/2022 | 1,013,214.94 | .00 | 1,013,214.94 |
| MARKET BASED NOTE 2.000% 02/15/2023 | 1,000,000.00 | .00 | 1,000,000.00 |
| MARKET BASED NOTE 2.000% 02/15/2025 | 2,000,000.00 | .00 | 2,000,000.00 |
| MARKET BASED NOTE 2.000% 08/15/2025 | 3,200,000.00 | .00 | 3,200,000.00 |
| MARKET BASED NOTE 2.000% 10/31/2021 | 1,900,000.00 | .00 | 1,900,000.00 |
| MARKET BASED NOTE 2.000% 11/15/2021 | 1,400,000.00 | .00 | 1,400,000.00 |
| MARKET BASED NOTE 2.000% 11/15/2026 | 1,500,000.00 | .00 | 1,500,000.00 |
| MARKET BASED NOTE 2.000% 11/30/2020 | 3,000,000.00 | .00 | 3,000,000.00 |
| MARKET BASED NOTE 2.125% 08/15/2021 | 3,000,000.00 | .00 | 3,000,000.00 |
| MARKET BASED NOTE 2.250% 02/15/2027 | 1,500,000.00 | .00 | 1,500,000.00 |
| MARKET BASED NOTE 2.250% 11/15/2024 | 1,900,000.00 | .00 | 1,900,000.00 |
| MARKET BASED NOTE 2.250% 11/15/2025 | 1,400,000.00 | .00 | 1,400,000.00 |
| MARKET BASED NOTE 2.375% 08/15/2024 | 1,500,000.00 | .00 | 1,500,000.00 |
| MARKET BASED NOTE 2.500% 05/15/2024 | 1,400,000.00 | .00 | 1,400,000.00 |
| MARKET BASED NOTE 2.500% 08/15/2023 | 3,900,000.00 | .00 | 3,900,000.00 |
| MARKET BASED NOTE 2.625% 08/15/2020 | 7,000,000.00 | .00 | 7,000,000.00 |

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UNITED STATES DEPARTMENT OF THE TREASURY
 BUREAU OF THE FISCAL SERVICE
 FEDERAL INVESTMENTS

* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|----------------|------------|----------------|
| ----- | | | |
| NATIONAL CUA CEN LIQ (000000000254470) | | | |
| MARKET BASED NOTE 2.625% 11/15/2020 | 1,400,000.00 | .00 | 1,400,000.00 |
| MARKET BASED NOTE 2.750% 02/15/2024 | 1,300,000.00 | .00 | 1,300,000.00 |
| MARKET BASED NOTE 2.750% 11/15/2023 | 1,300,000.00 | .00 | 1,300,000.00 |
| MARKET BASED NOTE 3.125% 05/15/2019 | 3,000,000.00 | .00 | 3,000,000.00 |
| MARKET BASED NOTE 3.250% 03/31/2017 | 1,000,000.00 | .00 | 1,000,000.00 |
| MARKET BASED NOTE 3.500% 02/15/2018 | 1,000,000.00 | .00 | 1,000,000.00 |
| MARKET BASED NOTE 3.625% 02/15/2020 | 875,398.51 | .00 | 875,398.51 |
| MARKET BASED NOTE 3.625% 02/15/2021 | 4,876,837.72 | .00 | 4,876,837.72 |
| SUB TOTALS FOR : MARKET BASED NOTES | 251,165,451.17 | .00 | 251,165,451.17 |
| MARKET BASED FRN +0.170% 10/31/2018 | 6,000,000.00 | .00 | 6,000,000.00 |
| MARKET BASED FRN +0.190% 04/30/2018 | 5,000,000.00 | .00 | 5,000,000.00 |
| MARKET BASED FRN +0.272% 01/31/2018 | 5,000,000.00 | .00 | 5,000,000.00 |
| SUB TOTALS FOR : MARKET BASED FLOATING RATE NOTES | 16,000,000.00 | .00 | 16,000,000.00 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 4,088,898.61 | .00 | 4,088,898.61 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 4,088,898.61 | .00 | 4,088,898.61 |
| GRAND TOTALS FOR INVESTOR (000000000254470) | 271,254,349.78 | .00 | 271,254,349.78 |
| ----- | | | |
| NATIONAL CUA COMMUN (000000000254472) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 4,000,000.00 | .00 | 4,000,000.00 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 4,000,000.00 | .00 | 4,000,000.00 |
| GRAND TOTALS FOR INVESTOR (000000000254472) | 4,000,000.00 | .00 | 4,000,000.00 |
| ----- | | | |
| NATIONAL CUA OPERATE (000000000254056) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 31,578,000.00 | .00 | 31,578,000.00 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 31,578,000.00 | .00 | 31,578,000.00 |

RUN DATE: 02/28/17
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UNITED STATES DEPARTMENT OF THE TREASURY
 BUREAU OF THE FISCAL SERVICE
 FEDERAL INVESTMENTS

* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|--|----------------|----------------|----------------|
| NATIONAL CUA OPERATE (00000000254056) | | | |
| GRAND TOTALS FOR INVESTOR (00000000254056) | 31,578,000.00 | .00 | 31,578,000.00 |
| NATIONAL CUA SH INS (00000000254468) | | | |
| MARKET BASED NOTE 0.500% 07/31/2017 | 100,000,000.00 | .00 | 100,000,000.00 |
| MARKET BASED NOTE 0.625% 09/30/2017 | 100,000,000.00 | .00 | 100,000,000.00 |
| MARKET BASED NOTE 0.750% 10/31/2017 | 50,000,000.00 | .00 | 50,000,000.00 |
| MARKET BASED NOTE 0.875% 04/30/2017 | 100,000,000.00 | .00 | 100,000,000.00 |
| MARKET BASED NOTE 0.875% 05/15/2017 | 100,000,000.00 | .00 | 100,000,000.00 |
| MARKET BASED NOTE 0.875% 05/15/2019 | 350,000,000.00 | .00 | 350,000,000.00 |
| MARKET BASED NOTE 0.875% 07/31/2019 | 100,000,000.00 | .00 | 100,000,000.00 |
| MARKET BASED NOTE 1.000% 02/15/2018 | 200,000,000.00 | .00 | 200,000,000.00 |
| MARKET BASED NOTE 1.000% 03/31/2017 | 100,000,000.00 | .00 | 100,000,000.00 |
| MARKET BASED NOTE 1.000% 05/15/2018 | 200,000,000.00 | .00 | 200,000,000.00 |
| MARKET BASED NOTE 1.000% 06/30/2019 | 50,000,000.00 | .00 | 50,000,000.00 |
| MARKET BASED NOTE 1.000% 08/15/2018 | 400,000,000.00 | .00 | 400,000,000.00 |
| MARKET BASED NOTE 1.000% 08/31/2019 | 50,000,000.00 | .00 | 50,000,000.00 |
| MARKET BASED NOTE 1.000% 11/15/2019 | 500,000,000.00 | .00 | 500,000,000.00 |
| MARKET BASED NOTE 1.125% 03/31/2020 | 100,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| MARKET BASED NOTE 1.125% 04/30/2020 | 150,000,000.00 | .00 | 150,000,000.00 |
| MARKET BASED NOTE 1.250% 01/31/2020 | 100,000,000.00 | .00 | 100,000,000.00 |
| MARKET BASED NOTE 1.250% 02/29/2020 | 50,000,000.00 | .00 | 50,000,000.00 |
| MARKET BASED NOTE 1.250% 10/31/2019 | 50,000,000.00 | .00 | 50,000,000.00 |
| MARKET BASED NOTE 1.250% 11/15/2018 | 350,000,000.00 | .00 | 350,000,000.00 |
| MARKET BASED NOTE 1.375% 01/31/2020 | 50,000,000.00 | .00 | 50,000,000.00 |
| MARKET BASED NOTE 1.375% 02/28/2019 | 50,000,000.00 | .00 | 50,000,000.00 |
| MARKET BASED NOTE 1.375% 09/30/2018 | 100,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| MARKET BASED NOTE 1.375% 09/30/2020 | 100,000,000.00 | .00 | 100,000,000.00 |
| MARKET BASED NOTE 1.375% 12/31/2018 | 50,000,000.00 | .00 | 50,000,000.00 |
| MARKET BASED NOTE 1.500% 01/31/2022 | 50,000,000.00 | .00 | 50,000,000.00 |
| MARKET BASED NOTE 1.500% 03/31/2019 | 50,000,000.00 | .00 | 50,000,000.00 |
| MARKET BASED NOTE 1.500% 05/31/2019 | 50,000,000.00 | .00 | 50,000,000.00 |
| MARKET BASED NOTE 1.625% 02/15/2026 | 500,000,000.00 | 200,000,000.00 | 300,000,000.00 |
| MARKET BASED NOTE 1.625% 06/30/2019 | 100,000,000.00 | .00 | 100,000,000.00 |
| MARKET BASED NOTE 1.625% 08/15/2022 | 300,000,000.00 | 100,000,000.00 | 200,000,000.00 |
| MARKET BASED NOTE 1.625% 11/15/2022 | 600,000,000.00 | 100,000,000.00 | 500,000,000.00 |
| MARKET BASED NOTE 1.750% 03/31/2022 | 50,000,000.00 | .00 | 50,000,000.00 |
| MARKET BASED NOTE 1.750% 05/15/2022 | 550,000,000.00 | 100,000,000.00 | 450,000,000.00 |
| MARKET BASED NOTE 1.750% 05/15/2023 | 400,000,000.00 | 100,000,000.00 | 300,000,000.00 |

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 PROGRAM NAME: GAPN901

UNITED STATES DEPARTMENT OF THE TREASURY
 BUREAU OF THE FISCAL SERVICE
 FEDERAL INVESTMENTS

* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|--|-------------------|------------------|-------------------|
| ----- | | | |
| NATIONAL CUA SH INS (00000000254468) | | | |
| MARKET BASED NOTE 1.750% 10/31/2018 | 50,000,000.00 | .00 | 50,000,000.00 |
| MARKET BASED NOTE 1.750% 10/31/2020 | 150,000,000.00 | .00 | 150,000,000.00 |
| MARKET BASED NOTE 2.000% 02/15/2022 | 350,000,000.00 | 50,000,000.00 | 300,000,000.00 |
| MARKET BASED NOTE 2.000% 02/15/2023 | 450,000,000.00 | .00 | 450,000,000.00 |
| MARKET BASED NOTE 2.000% 02/15/2025 | 300,000,000.00 | .00 | 300,000,000.00 |
| MARKET BASED NOTE 2.000% 10/31/2021 | 50,000,000.00 | .00 | 50,000,000.00 |
| MARKET BASED NOTE 2.000% 11/15/2021 | 450,000,000.00 | 50,000,000.00 | 400,000,000.00 |
| MARKET BASED NOTE 2.125% 01/31/2021 | 100,000,000.00 | .00 | 100,000,000.00 |
| MARKET BASED NOTE 2.125% 05/15/2025 | 400,000,000.00 | 300,000,000.00 | 100,000,000.00 |
| MARKET BASED NOTE 2.125% 06/30/2022 | 50,000,000.00 | .00 | 50,000,000.00 |
| MARKET BASED NOTE 2.125% 08/15/2021 | 200,000,000.00 | 50,000,000.00 | 150,000,000.00 |
| MARKET BASED NOTE 2.125% 09/30/2021 | 100,000,000.00 | .00 | 100,000,000.00 |
| MARKET BASED NOTE 2.125% 12/31/2021 | 50,000,000.00 | .00 | 50,000,000.00 |
| MARKET BASED NOTE 2.250% 03/31/2021 | 50,000,000.00 | .00 | 50,000,000.00 |
| MARKET BASED NOTE 2.250% 04/30/2021 | 50,000,000.00 | .00 | 50,000,000.00 |
| MARKET BASED NOTE 2.250% 07/31/2018 | 50,000,000.00 | .00 | 50,000,000.00 |
| MARKET BASED NOTE 2.250% 11/15/2024 | 300,000,000.00 | .00 | 300,000,000.00 |
| MARKET BASED NOTE 2.250% 11/15/2025 | 400,000,000.00 | 250,000,000.00 | 150,000,000.00 |
| MARKET BASED NOTE 2.375% 06/30/2018 | 50,000,000.00 | .00 | 50,000,000.00 |
| MARKET BASED NOTE 2.500% 05/15/2024 | 300,000,000.00 | 200,000,000.00 | 100,000,000.00 |
| MARKET BASED NOTE 2.500% 06/30/2017 | 100,000,000.00 | .00 | 100,000,000.00 |
| MARKET BASED NOTE 2.500% 08/15/2023 | 600,000,000.00 | 250,000,000.00 | 350,000,000.00 |
| MARKET BASED NOTE 2.625% 01/31/2018 | 50,000,000.00 | .00 | 50,000,000.00 |
| MARKET BASED NOTE 2.625% 08/15/2020 | 150,000,000.00 | 100,000,000.00 | 50,000,000.00 |
| MARKET BASED NOTE 2.625% 11/15/2020 | 450,000,000.00 | 50,000,000.00 | 400,000,000.00 |
| MARKET BASED NOTE 2.750% 02/15/2024 | 750,000,000.00 | 250,000,000.00 | 500,000,000.00 |
| MARKET BASED NOTE 2.750% 11/15/2023 | 700,000,000.00 | 300,000,000.00 | 400,000,000.00 |
| MARKET BASED NOTE 3.125% 05/15/2021 | 500,000,000.00 | 100,000,000.00 | 400,000,000.00 |
| MARKET BASED NOTE 3.500% 05/15/2020 | 450,000,000.00 | .00 | 450,000,000.00 |
| MARKET BASED NOTE 3.625% 02/15/2021 | 200,000,000.00 | 100,000,000.00 | 100,000,000.00 |
| MARKET BASED NOTE 4.500% 05/15/2017 | 50,000,000.00 | .00 | 50,000,000.00 |
| MARKET BASED NOTE 4.750% 08/15/2017 | 150,000,000.00 | 50,000,000.00 | 100,000,000.00 |
| SUB TOTALS FOR : MARKET BASED NOTES | 14,250,000,000.00 | 2,800,000,000.00 | 11,450,000,000.00 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 1,262,503,000.00 | .00 | 1,262,503,000.00 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 1,262,503,000.00 | .00 | 1,262,503,000.00 |
| GRAND TOTALS FOR INVESTOR (00000000254468) | 15,512,503,000.00 | 2,800,000,000.00 | 12,712,503,000.00 |
| ----- | | | |
| NATIONAL CUA STABILIZATIO (00000000254477) | | | |

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UNITED STATES DEPARTMENT OF THE TREASURY
 BUREAU OF THE FISCAL SERVICE
 FEDERAL INVESTMENTS

* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|----------------|------------|----------------|
| ----- | | | |
| NATIONAL CUA STABILIZATIO (000000000254477) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 500,251,639.75 | .00 | 500,251,639.75 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 500,251,639.75 | .00 | 500,251,639.75 |
| GRAND TOTALS FOR INVESTOR (000000000254477) | 500,251,639.75 | .00 | 500,251,639.75 |
| ----- | | | |
| NATIONAL IH CONDITIO (000000000758253) | | | |
| MARKET BASED BILL 06/01/2017 | 109,803.50 | .00 | 109,803.50 |
| MARKET BASED BILL 06/08/2017 | 665,732.77 | .00 | 665,732.77 |
| SUB TOTALS FOR : MARKET BASED BILLS | 775,536.27 | .00 | 775,536.27 |
| GRAND TOTALS FOR INVESTOR (000000000758253) | 775,536.27 | .00 | 775,536.27 |
| ----- | | | |
| NATIONAL IH PATIENTS (000000000758888) | | | |
| MARKET BASED BILL 08/10/2017 | 353,320.52 | .00 | 353,320.52 |
| SUB TOTALS FOR : MARKET BASED BILLS | 353,320.52 | .00 | 353,320.52 |
| GRAND TOTALS FOR INVESTOR (000000000758888) | 353,320.52 | .00 | 353,320.52 |
| ----- | | | |
| NATIONAL IH UNCOND (000000000758248) | | | |
| MARKET BASED BILL 04/13/2017 | 11,166,586.97 | .00 | 11,166,586.97 |
| MARKET BASED BILL 05/04/2017 | 4,916,955.35 | .00 | 4,916,955.35 |
| MARKET BASED BILL 05/11/2017 | 2,511,732.79 | .00 | 2,511,732.79 |
| MARKET BASED BILL 06/01/2017 | 528,910.79 | .00 | 528,910.79 |
| MARKET BASED BILL 06/08/2017 | 564,360.91 | .00 | 564,360.91 |
| MARKET BASED BILL 07/20/2017 | 1,523,355.05 | .00 | 1,523,355.05 |
| MARKET BASED BILL 08/03/2017 | 1,273,905.21 | .00 | 1,273,905.21 |
| SUB TOTALS FOR : MARKET BASED BILLS | 22,485,807.07 | .00 | 22,485,807.07 |

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UNITED STATES DEPARTMENT OF THE TREASURY
 BUREAU OF THE FISCAL SERVICE
 FEDERAL INVESTMENTS

* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|------------------|----------------|------------------|
| NATIONAL IH UNCOND (000000000758248) | | | |
| GRAND TOTALS FOR INVESTOR (000000000758248) | 22,485,807.07 | .00 | 22,485,807.07 |
| NATIONAL LABOR RB (000000000636154) | | | |
| GRAND TOTALS FOR INVESTOR (000000000636154) | .00 | .00 | .00 |
| NATIONAL SECUR EDUC (000000000978168) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 5,284,624.02 | .00 | 5,284,624.02 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 5,284,624.02 | .00 | 5,284,624.02 |
| GRAND TOTALS FOR INVESTOR (000000000978168) | 5,284,624.02 | .00 | 5,284,624.02 |
| NATIONAL SERVICE LIF (000000000368132) | | | |
| SPECIAL ISSUE BOND 1.625% 06/30/2018 | 73,353,000.00 | .00 | 73,353,000.00 |
| SPECIAL ISSUE BOND 1.625% 06/30/2019 | 73,352,000.00 | .00 | 73,352,000.00 |
| SPECIAL ISSUE BOND 1.75% 06/30/2023 | 80,059,000.00 | .00 | 80,059,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2022 | 100,525,000.00 | .00 | 100,525,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2020 | 59,020,000.00 | .00 | 59,020,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2021 | 59,019,500.00 | 500.00 | 59,019,000.00 |
| SPECIAL ISSUE BOND 2.375% 06/30/2026 | 189,579,000.00 | .00 | 189,579,000.00 |
| SPECIAL ISSUE BOND 2.750% 06/30/2025 | 256,190,000.00 | .00 | 256,190,000.00 |
| SPECIAL ISSUE BOND 3.000% 06/30/2024 | 278,523,000.00 | .00 | 278,523,000.00 |
| SPECIAL ISSUE BOND 3.250% 06/30/2018 | 606,736,000.00 | .00 | 606,736,000.00 |
| SPECIAL ISSUE BOND 3.875% 06/30/2023 | 335,547,000.00 | .00 | 335,547,000.00 |
| SPECIAL ISSUE BOND 4.000% 06/30/2020 | 468,411,000.00 | .00 | 468,411,000.00 |
| SPECIAL ISSUE BOND 4.500% 06/30/2019 | 518,891,000.00 | .00 | 518,891,000.00 |
| SPECIAL ISSUE BOND 5.000% 06/30/2017 | 644,550,000.00 | 524,665,000.00 | 119,885,000.00 |
| SPECIAL ISSUE BOND 5.000% 06/30/2022 | 384,324,000.00 | .00 | 384,324,000.00 |
| SPECIAL ISSUE BOND 5.125% 06/30/2021 | 412,748,000.00 | .00 | 412,748,000.00 |
| SUB TOTALS FOR : SPECIAL ISSUE BONDS | 4,540,827,500.00 | 524,665,500.00 | 4,016,162,000.00 |

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UNITED STATES DEPARTMENT OF THE TREASURY
 BUREAU OF THE FISCAL SERVICE
 FEDERAL INVESTMENTS

* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|------------------|----------------|------------------|
| ----- | | | |
| NATIONAL SERVICE LIF (000000000368132) | | | |
| GRAND TOTALS FOR INVESTOR (000000000368132) | 4,540,827,500.00 | 524,665,500.00 | 4,016,162,000.00 |
| ----- | | | |
| NATIONAL SERVICE TF (000000000958267) | | | |
| MARKET BASED BILL 03/02/2017 | 20,042,010.26 | .00 | 20,042,010.26 |
| MARKET BASED BILL 03/09/2017 | 13,614,036.72 | .00 | 13,614,036.72 |
| MARKET BASED BILL 03/16/2017 | 5,006,936.71 | .00 | 5,006,936.71 |
| MARKET BASED BILL 03/23/2017 | 15,609,093.13 | .00 | 15,609,093.13 |
| MARKET BASED BILL 03/30/2017 | 40,603,900.92 | .00 | 40,603,900.92 |
| MARKET BASED BILL 04/06/2017 | 5,713,431.30 | .00 | 5,713,431.30 |
| MARKET BASED BILL 04/13/2017 | 6,814,721.71 | .00 | 6,814,721.71 |
| MARKET BASED BILL 04/20/2017 | 10,008,494.71 | .00 | 10,008,494.71 |
| MARKET BASED BILL 04/27/2017 | 10,029,042.73 | .00 | 10,029,042.73 |
| MARKET BASED BILL 05/11/2017 | 10,023,087.80 | .00 | 10,023,087.80 |
| MARKET BASED BILL 05/18/2017 | 9,514,652.56 | .00 | 9,514,652.56 |
| MARKET BASED BILL 05/25/2017 | 30,099,340.47 | .00 | 30,099,340.47 |
| MARKET BASED BILL 06/01/2017 | 7,010,314.91 | .00 | 7,010,314.91 |
| MARKET BASED BILL 06/08/2017 | 5,510,089.58 | .00 | 5,510,089.58 |
| MARKET BASED BILL 06/15/2017 | 5,713,319.98 | .00 | 5,713,319.98 |
| MARKET BASED BILL 06/22/2017 | 11,035,921.92 | .00 | 11,035,921.92 |
| MARKET BASED BILL 07/06/2017 | 20,049,086.78 | .00 | 20,049,086.78 |
| MARKET BASED BILL 07/20/2017 | 40,163,414.89 | .00 | 40,163,414.89 |
| MARKET BASED BILL 07/27/2017 | 3,007,397.37 | .00 | 3,007,397.37 |
| MARKET BASED BILL 08/03/2017 | 18,051,808.69 | .00 | 18,051,808.69 |
| MARKET BASED BILL 08/17/2017 | 41,139,029.51 | .00 | 41,139,029.51 |
| MARKET BASED BILL 09/14/2017 | 39,651,663.61 | .00 | 39,651,663.61 |
| MARKET BASED BILL 10/12/2017 | 4,017,275.41 | .00 | 4,017,275.41 |
| MARKET BASED BILL 11/09/2017 | 9,551,874.61 | .00 | 9,551,874.61 |
| SUB TOTALS FOR : MARKET BASED BILLS | 381,979,946.28 | .00 | 381,979,946.28 |
| MARKET BASED NOTE 0.500% 04/30/2017 | 69,038,928.20 | .00 | 69,038,928.20 |
| MARKET BASED NOTE 0.500% 07/31/2017 | 21,002,282.86 | .00 | 21,002,282.86 |
| MARKET BASED NOTE 0.625% 08/31/2017 | 9,680,096.45 | .00 | 9,680,096.45 |
| MARKET BASED NOTE 0.625% 09/30/2017 | 6,997,849.22 | .00 | 6,997,849.22 |
| MARKET BASED NOTE 0.625% 11/30/2017 | 56,913,550.88 | .00 | 56,913,550.88 |
| MARKET BASED NOTE 0.750% 01/31/2018 | 100,140,823.03 | .00 | 100,140,823.03 |
| MARKET BASED NOTE 0.750% 10/31/2018 | 100,467,820.64 | .00 | 100,467,820.64 |
| MARKET BASED NOTE 0.750% 12/31/2017 | 40,948,258.31 | .00 | 40,948,258.31 |

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UNITED STATES DEPARTMENT OF THE TREASURY
 BUREAU OF THE FISCAL SERVICE
 FEDERAL INVESTMENTS

* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|----------------|------------|----------------|
| ----- | | | |
| NATIONAL SERVICE TF (00000000958267) | | | |
| MARKET BASED NOTE 0.875% 07/31/2019 | 100,205,952.14 | .00 | 100,205,952.14 |
| SUB TOTALS FOR : MARKET BASED NOTES | 505,395,561.73 | .00 | 505,395,561.73 |
| GRAND TOTALS FOR INVESTOR (00000000958267) | 887,375,508.01 | .00 | 887,375,508.01 |
| ----- | | | |
| NATIVE AMER INSTITUT (00000000125205) | | | |
| MARKET BASED NOTE 1.000% 02/15/2018 | 11,826,909.90 | .00 | 11,826,909.90 |
| MARKET BASED NOTE 1.625% 08/15/2022 | 11,918,256.63 | .00 | 11,918,256.63 |
| MARKET BASED NOTE 1.625% 11/15/2022 | 6,245,899.94 | .00 | 6,245,899.94 |
| MARKET BASED NOTE 1.750% 05/15/2023 | 23,904,231.67 | .00 | 23,904,231.67 |
| MARKET BASED NOTE 2.000% 02/15/2022 | 11,889,411.09 | .00 | 11,889,411.09 |
| MARKET BASED NOTE 2.000% 02/15/2025 | 39,144,787.68 | .00 | 39,144,787.68 |
| MARKET BASED NOTE 2.250% 11/15/2024 | 4,492,725.97 | .00 | 4,492,725.97 |
| MARKET BASED NOTE 2.750% 02/15/2019 | 11,927,125.74 | .00 | 11,927,125.74 |
| MARKET BASED NOTE 2.750% 02/15/2024 | 11,801,371.73 | .00 | 11,801,371.73 |
| MARKET BASED NOTE 2.750% 11/15/2023 | 20,333,536.50 | .00 | 20,333,536.50 |
| MARKET BASED NOTE 3.125% 05/15/2021 | 11,712,037.29 | .00 | 11,712,037.29 |
| MARKET BASED NOTE 3.375% 11/15/2019 | 11,711,919.63 | .00 | 11,711,919.63 |
| MARKET BASED NOTE 3.625% 08/15/2019 | 6,515,002.41 | .00 | 6,515,002.41 |
| MARKET BASED NOTE 4.500% 05/15/2017 | 3,965,000.00 | .00 | 3,965,000.00 |
| SUB TOTALS FOR : MARKET BASED NOTES | 187,388,216.18 | .00 | 187,388,216.18 |
| GRAND TOTALS FOR INVESTOR (00000000125205) | 187,388,216.18 | .00 | 187,388,216.18 |
| ----- | | | |
| NATL ENDOW FOR ARTS (000000000598040) | | | |
| GRAND TOTALS FOR INVESTOR (000000000598040) | .00 | .00 | .00 |
| ----- | | | |
| NATL ENDOW FOR HUMAN (000000000598050) | | | |

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UNITED STATES DEPARTMENT OF THE TREASURY
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 FEDERAL INVESTMENTS

* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|----------------|--------------|----------------|
| NATL ENDOW FOR HUMAN (000000000598050) | | | |
| GRAND TOTALS FOR INVESTOR (000000000598050) | .00 | .00 | .00 |
| NATURAL RESOURCE DAM (000000000145198) | | | |
| MARKET BASED BILL 03/30/2017 | 553,559,457.82 | .00 | 553,559,457.82 |
| MARKET BASED BILL 05/18/2017 | 5,008,765.34 | .00 | 5,008,765.34 |
| SUB TOTALS FOR : MARKET BASED BILLS | 558,568,223.16 | .00 | 558,568,223.16 |
| MARKET BASED NOTE 0.625% 05/31/2017 | 651,590.59 | .00 | 651,590.59 |
| MARKET BASED NOTE 0.750% 03/31/2018 | 8,327,495.24 | .00 | 8,327,495.24 |
| MARKET BASED NOTE 0.750% 04/15/2018 | 35,709,196.98 | .00 | 35,709,196.98 |
| MARKET BASED NOTE 0.750% 10/31/2017 | 9,958,674.60 | .00 | 9,958,674.60 |
| MARKET BASED NOTE 0.750% 12/31/2017 | 646,984.34 | .00 | 646,984.34 |
| MARKET BASED NOTE 0.875% 01/15/2018 | 6,153,630.77 | .00 | 6,153,630.77 |
| MARKET BASED NOTE 0.875% 04/30/2017 | 9,866,162.91 | .00 | 9,866,162.91 |
| MARKET BASED NOTE 0.875% 05/15/2019 | 3,023,193.30 | .00 | 3,023,193.30 |
| MARKET BASED NOTE 0.875% 07/31/2019 | 12,209,585.46 | 1,118,908.63 | 11,090,676.83 |
| MARKET BASED NOTE 0.875% 08/15/2017 | 47,705.38 | .00 | 47,705.38 |
| MARKET BASED NOTE 1.000% 05/15/2018 | 2,994,238.70 | .00 | 2,994,238.70 |
| MARKET BASED NOTE 1.000% 05/31/2018 | 652,978.88 | .00 | 652,978.88 |
| MARKET BASED NOTE 1.000% 09/15/2017 | 7,903,649.60 | .00 | 7,903,649.60 |
| MARKET BASED NOTE 1.125% 01/15/2019 | 5,165,782.77 | .00 | 5,165,782.77 |
| MARKET BASED NOTE 1.250% 01/31/2020 | 161,096.31 | .00 | 161,096.31 |
| MARKET BASED NOTE 1.375% 01/31/2021 | 3,525,398.68 | .00 | 3,525,398.68 |
| MARKET BASED NOTE 1.375% 02/28/2019 | 9,712,148.49 | .00 | 9,712,148.49 |
| MARKET BASED NOTE 1.500% 01/31/2022 | 8,699,097.24 | .00 | 8,699,097.24 |
| MARKET BASED NOTE 1.500% 05/31/2019 | 312,938.70 | .00 | 312,938.70 |
| MARKET BASED NOTE 1.500% 12/31/2018 | 643,880.51 | .00 | 643,880.51 |
| MARKET BASED NOTE 1.625% 11/15/2022 | 60,644.23 | .00 | 60,644.23 |
| MARKET BASED NOTE 1.625% 12/31/2019 | 706,195.56 | .00 | 706,195.56 |
| MARKET BASED NOTE 1.750% 10/31/2018 | 7,726,890.43 | .00 | 7,726,890.43 |
| MARKET BASED NOTE 1.875% 10/31/2017 | 1,303,187.36 | .00 | 1,303,187.36 |
| MARKET BASED NOTE 2.125% 12/31/2021 | 113,154.75 | .00 | 113,154.75 |
| MARKET BASED NOTE 2.250% 11/30/2017 | 387,009.27 | .00 | 387,009.27 |
| MARKET BASED NOTE 2.375% 05/31/2018 | 9,210,366.09 | .00 | 9,210,366.09 |
| MARKET BASED NOTE 2.375% 12/31/2020 | 52,273.41 | .00 | 52,273.41 |
| MARKET BASED NOTE 2.625% 01/31/2018 | 9,051,025.77 | .00 | 9,051,025.77 |
| MARKET BASED NOTE 2.750% 11/15/2023 | 114,262.80 | .00 | 114,262.80 |

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UNITED STATES DEPARTMENT OF THE TREASURY
 BUREAU OF THE FISCAL SERVICE
 FEDERAL INVESTMENTS

* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|--|----------------|--------------|----------------|
| ----- | | | |
| NATURAL RESOURCE DAM (00000000145198) | | | |
| MARKET BASED NOTE 3.250% 03/31/2017 | 20,082,786.24 | .00 | 20,082,786.24 |
| MARKET BASED NOTE 3.500% 05/15/2020 | 2,805,540.04 | .00 | 2,805,540.04 |
| MARKET BASED NOTE 3.875% 05/15/2018 | 10,252,299.00 | .00 | 10,252,299.00 |
| SUB TOTALS FOR : MARKET BASED NOTES | 188,231,064.40 | 1,118,908.63 | 187,112,155.77 |
| MARKET BASED BOND 2.500% 02/15/2046 | 5,114,451.65 | .00 | 5,114,451.65 |
| MARKET BASED BOND 3.125% 02/15/2043 | 3,129,697.48 | .00 | 3,129,697.48 |
| MARKET BASED BOND 3.500% 02/15/2039 | 26,534,451.23 | .00 | 26,534,451.23 |
| MARKET BASED BOND 4.250% 05/15/2039 | 6,449,511.82 | .00 | 6,449,511.82 |
| MARKET BASED BOND 5.250% 11/15/2028 | 165,865.50 | .00 | 165,865.50 |
| MARKET BASED BOND 6.125% 11/15/2027 | 40,985.07 | .00 | 40,985.07 |
| MARKET BASED BOND 6.500% 11/15/2026 | 50,284.20 | .00 | 50,284.20 |
| MARKET BASED BOND 6.625% 02/15/2027 | 710,500.15 | .00 | 710,500.15 |
| MARKET BASED BOND 6.875% 08/15/2025 | 87,161.05 | .00 | 87,161.05 |
| MARKET BASED BOND 7.500% 11/15/2024 | 454,160.79 | .00 | 454,160.79 |
| MARKET BASED BOND 8.750% 08/15/2020 | 164,573.17 | .00 | 164,573.17 |
| MARKET BASED BOND 8.875% 08/15/2017 | 204,110.98 | .00 | 204,110.98 |
| SUB TOTALS FOR : MARKET BASED BONDS | 43,105,753.09 | .00 | 43,105,753.09 |
| GRAND TOTALS FOR INVESTOR (00000000145198) | 789,905,040.65 | 1,118,908.63 | 788,786,132.02 |
| ----- | | | |
| NTIA PUBLIC SAFETY TRUST (00000000138233) | | | |
| MARKET BASED NOTE 0.625% 09/30/2017 | 333,064,901.16 | .00 | 333,064,901.16 |
| SUB TOTALS FOR : MARKET BASED NOTES | 333,064,901.16 | .00 | 333,064,901.16 |
| GRAND TOTALS FOR INVESTOR (00000000138233) | 333,064,901.16 | .00 | 333,064,901.16 |
| ----- | | | |
| NUCLEAR WASTE FUND (00000000895227) | | | |
| MARKET BASED NOTE 0.625% 04/30/2018 | 40,821,000.00 | .00 | 40,821,000.00 |
| MARKET BASED NOTE 0.750% 03/31/2018 | 336,172,000.00 | .00 | 336,172,000.00 |
| MARKET BASED NOTE 1.125% 06/30/2021 | 301,457,000.00 | .00 | 301,457,000.00 |

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UNITED STATES DEPARTMENT OF THE TREASURY
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* * * DAILY PRINCIPAL OUTSTANDING * * *
DETAIL SUMMARY
FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|-------------------------------------|------------------|------------|------------------|
| ----- | | | |
| NUCLEAR WASTE FUND | (00000000895227) | | |
| MARKET BASED NOTE 1.125% 07/31/2021 | 23,620,000.00 | .00 | 23,620,000.00 |
| MARKET BASED NOTE 1.125% 09/30/2021 | 466,778,000.00 | .00 | 466,778,000.00 |
| MARKET BASED NOTE 1.250% 03/31/2021 | 56,418,000.00 | .00 | 56,418,000.00 |
| MARKET BASED NOTE 1.250% 10/31/2021 | 95,917,000.00 | .00 | 95,917,000.00 |
| MARKET BASED NOTE 1.250% 11/30/2018 | 19,647,000.00 | .00 | 19,647,000.00 |
| MARKET BASED NOTE 1.375% 03/31/2020 | 343,505,000.00 | .00 | 343,505,000.00 |
| MARKET BASED NOTE 1.375% 07/31/2018 | 1,293,560,000.00 | .00 | 1,293,560,000.00 |
| MARKET BASED NOTE 1.375% 09/30/2018 | 209,135,000.00 | .00 | 209,135,000.00 |
| MARKET BASED NOTE 1.375% 09/30/2020 | 286,025,000.00 | .00 | 286,025,000.00 |
| MARKET BASED NOTE 1.375% 10/31/2020 | 152,233,000.00 | .00 | 152,233,000.00 |
| MARKET BASED NOTE 1.500% 01/31/2019 | 23,060,000.00 | .00 | 23,060,000.00 |
| MARKET BASED NOTE 1.500% 05/31/2019 | 8,893,000.00 | .00 | 8,893,000.00 |
| MARKET BASED NOTE 1.500% 08/15/2026 | 508,108,000.00 | .00 | 508,108,000.00 |
| MARKET BASED NOTE 1.500% 12/31/2018 | 421,611,000.00 | .00 | 421,611,000.00 |
| MARKET BASED NOTE 1.625% 02/15/2026 | 57,060,000.00 | .00 | 57,060,000.00 |
| MARKET BASED NOTE 1.625% 03/31/2019 | 262,064,000.00 | .00 | 262,064,000.00 |
| MARKET BASED NOTE 1.625% 04/30/2019 | 17,783,000.00 | .00 | 17,783,000.00 |
| MARKET BASED NOTE 1.625% 05/15/2026 | 298,728,000.00 | .00 | 298,728,000.00 |
| MARKET BASED NOTE 1.625% 06/30/2019 | 233,587,000.00 | .00 | 233,587,000.00 |
| MARKET BASED NOTE 1.625% 07/31/2020 | 146,677,000.00 | .00 | 146,677,000.00 |
| MARKET BASED NOTE 1.625% 08/15/2022 | 605,519,000.00 | .00 | 605,519,000.00 |
| MARKET BASED NOTE 1.625% 11/15/2022 | 230,092,000.00 | .00 | 230,092,000.00 |
| MARKET BASED NOTE 1.625% 12/31/2019 | 169,403,000.00 | .00 | 169,403,000.00 |
| MARKET BASED NOTE 1.750% 05/15/2022 | 393,300,000.00 | .00 | 393,300,000.00 |
| MARKET BASED NOTE 1.750% 09/30/2019 | 350,185,000.00 | .00 | 350,185,000.00 |
| MARKET BASED NOTE 1.750% 12/31/2020 | 328,898,000.00 | .00 | 328,898,000.00 |
| MARKET BASED NOTE 2.000% 02/15/2022 | 249,277,000.00 | .00 | 249,277,000.00 |
| MARKET BASED NOTE 2.000% 02/15/2023 | 45,362,000.00 | .00 | 45,362,000.00 |
| MARKET BASED NOTE 2.000% 02/15/2025 | 345,986,000.00 | .00 | 345,986,000.00 |
| MARKET BASED NOTE 2.000% 08/15/2025 | 424,319,000.00 | .00 | 424,319,000.00 |
| MARKET BASED NOTE 2.000% 11/15/2021 | 40,256,000.00 | .00 | 40,256,000.00 |
| MARKET BASED NOTE 2.000% 11/15/2026 | 131,845,000.00 | .00 | 131,845,000.00 |
| MARKET BASED NOTE 2.000% 12/31/2021 | 33,808,000.00 | .00 | 33,808,000.00 |
| MARKET BASED NOTE 2.125% 08/15/2021 | 452,486,000.00 | .00 | 452,486,000.00 |
| MARKET BASED NOTE 2.250% 11/15/2024 | 166,844,000.00 | .00 | 166,844,000.00 |
| MARKET BASED NOTE 2.250% 11/15/2025 | 471,936,000.00 | .00 | 471,936,000.00 |
| MARKET BASED NOTE 2.375% 08/15/2024 | 349,911,000.00 | .00 | 349,911,000.00 |
| MARKET BASED NOTE 2.500% 05/15/2024 | 258,785,000.00 | .00 | 258,785,000.00 |
| MARKET BASED NOTE 2.750% 02/15/2024 | 279,504,000.00 | .00 | 279,504,000.00 |
| MARKET BASED NOTE 2.750% 11/15/2023 | 437,019,000.00 | .00 | 437,019,000.00 |
| MARKET BASED NOTE 3.125% 05/15/2021 | 1,312,609,000.00 | .00 | 1,312,609,000.00 |
| MARKET BASED NOTE 4.750% 08/15/2017 | 167,327,000.00 | .00 | 167,327,000.00 |

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UNITED STATES DEPARTMENT OF THE TREASURY
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* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|--|-------------------|----------------|-------------------|
| ----- | | | |
| NUCLEAR WASTE FUND (00000000895227) | | | |
| SUB TOTALS FOR : MARKET BASED NOTES | 12,847,530,000.00 | .00 | 12,847,530,000.00 |
| MARKET BASED BOND 8.875% 02/15/2019 | 23,549,000.00 | .00 | 23,549,000.00 |
| MARKET BASED BOND 8.875% 08/15/2017 | 53,100,000.00 | .00 | 53,100,000.00 |
| SUB TOTALS FOR : MARKET BASED BONDS | 76,649,000.00 | .00 | 76,649,000.00 |
| MARKET BASED TIPS 1.750% 01/15/2028 | 75,417,000.00 | .00 | 75,417,000.00 |
| MARKET BASED TIPS 2.000% 01/15/2026 | 96,000,000.00 | .00 | 96,000,000.00 |
| MARKET BASED TIPS 2.375% 01/15/2025 | 452,800,000.00 | .00 | 452,800,000.00 |
| MARKET BASED TIPS 3.375% 04/15/2032 | 283,500,000.00 | .00 | 283,500,000.00 |
| MARKET BASED TIPS 3.625% 04/15/2028 | 373,400,000.00 | .00 | 373,400,000.00 |
| MARKET BASED TIPS 3.875% 04/15/2029 | 403,000,000.00 | .00 | 403,000,000.00 |
| SUB TOTALS FOR : MARKET BASED TIPS | 1,684,117,000.00 | .00 | 1,684,117,000.00 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 282,699,000.00 | .00 | 282,699,000.00 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 282,699,000.00 | .00 | 282,699,000.00 |
| GRAND TOTALS FOR INVESTOR (00000000895227) | 14,890,995,000.00 | .00 | 14,890,995,000.00 |
| ----- | | | |
| NUCLEAR WASTE ZERO (000000008952271) | | | |
| PRINCIPAL ZCB 02/15/2020 | 300,000,000.00 | .00 | 300,000,000.00 |
| PRINCIPAL ZCB 02/15/2021 | 1,015,000,000.00 | .00 | 1,015,000,000.00 |
| PRINCIPAL ZCB 02/15/2023 | 73,000,000.00 | .00 | 73,000,000.00 |
| PRINCIPAL ZCB 02/15/2025 | 855,000,000.00 | .00 | 855,000,000.00 |
| PRINCIPAL ZCB 02/15/2026 | 490,000,000.00 | .00 | 490,000,000.00 |
| PRINCIPAL ZCB 02/15/2029 | 265,000,000.00 | .00 | 265,000,000.00 |
| PRINCIPAL ZCB 02/15/2031 | 3,869,000,000.00 | .00 | 3,869,000,000.00 |
| PRINCIPAL ZCB 02/15/2037 | 1,297,000,000.00 | .00 | 1,297,000,000.00 |
| PRINCIPAL ZCB 02/15/2038 | 724,000,000.00 | .00 | 724,000,000.00 |
| PRINCIPAL ZCB 02/15/2039 | 663,000,000.00 | .00 | 663,000,000.00 |
| PRINCIPAL ZCB 02/15/2040 | 844,000,000.00 | .00 | 844,000,000.00 |
| PRINCIPAL ZCB 02/15/36 | 789,000,000.00 | .00 | 789,000,000.00 |
| PRINCIPAL ZCB 05/15/2018 | 1,005,000,000.00 | 730,000,000.00 | 275,000,000.00 |
| PRINCIPAL ZCB 05/15/2037 | 1,656,000,000.00 | .00 | 1,656,000,000.00 |

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* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|-------------------|----------------|-------------------|
| ----- | | | |
| NUCLEAR WASTE ZERO (000000008952271) | | | |
| PRINCIPAL ZCB 05/15/2038 | 346,000,000.00 | .00 | 346,000,000.00 |
| PRINCIPAL ZCB 05/15/2039 | 834,000,000.00 | .00 | 834,000,000.00 |
| PRINCIPAL ZCB 05/15/2040 | 683,000,000.00 | .00 | 683,000,000.00 |
| PRINCIPAL ZCB 08/15/2019 | 940,000,000.00 | .00 | 940,000,000.00 |
| PRINCIPAL ZCB 08/15/2020 | 570,000,000.00 | .00 | 570,000,000.00 |
| PRINCIPAL ZCB 08/15/2023 | 501,000,000.00 | .00 | 501,000,000.00 |
| PRINCIPAL ZCB 08/15/2025 | 665,000,000.00 | .00 | 665,000,000.00 |
| PRINCIPAL ZCB 08/15/2026 | 1,294,000,000.00 | .00 | 1,294,000,000.00 |
| PRINCIPAL ZCB 08/15/2027 | 489,000,000.00 | .00 | 489,000,000.00 |
| PRINCIPAL ZCB 08/15/2039 | 799,000,000.00 | .00 | 799,000,000.00 |
| PRINCIPAL ZCB 11/15/2018 | 1,125,000,000.00 | .00 | 1,125,000,000.00 |
| PRINCIPAL ZCB 11/15/2021 | 1,293,000,000.00 | .00 | 1,293,000,000.00 |
| PRINCIPAL ZCB 11/15/2022 | 1,020,000,000.00 | .00 | 1,020,000,000.00 |
| PRINCIPAL ZCB 11/15/2026 | 1,190,000,000.00 | .00 | 1,190,000,000.00 |
| PRINCIPAL ZCB 11/15/2027 | 1,576,000,000.00 | .00 | 1,576,000,000.00 |
| PRINCIPAL ZCB 11/15/2028 | 656,000,000.00 | .00 | 656,000,000.00 |
| PRINCIPAL ZCB 11/15/2039 | 533,000,000.00 | .00 | 533,000,000.00 |
| INTEREST ZCB 02/15/2024 | 610,000,000.00 | .00 | 610,000,000.00 |
| INTEREST ZCB 02/15/2029 | 563,000,000.00 | .00 | 563,000,000.00 |
| INTEREST ZCB 02/15/2030 | 2,888,000,000.00 | .00 | 2,888,000,000.00 |
| INTEREST ZCB 02/15/2032 | 781,000,000.00 | .00 | 781,000,000.00 |
| INTEREST ZCB 02/15/2033 | 740,000,000.00 | .00 | 740,000,000.00 |
| INTEREST ZCB 02/15/2034 | 609,000,000.00 | .00 | 609,000,000.00 |
| INTEREST ZCB 02/15/2035 | 924,000,000.00 | .00 | 924,000,000.00 |
| INTEREST ZCB 08/15/2024 | 500,000,000.00 | .00 | 500,000,000.00 |
| INTEREST ZCB 11/15/2017 | 915,000,000.00 | .00 | 915,000,000.00 |
| INTEREST ZCB 11/15/2029 | 1,134,000,000.00 | .00 | 1,134,000,000.00 |
| SUB TOTALS FOR : MARKET BASED ZERO COUPON BONDS | 38,023,000,000.00 | 730,000,000.00 | 37,293,000,000.00 |
| GRAND TOTALS FOR INVESTOR (000000008952271) | 38,023,000,000.00 | 730,000,000.00 | 37,293,000,000.00 |
| ----- | | | |
| OFFICE OF THRIFT SUP (000000000204108) | | | |
| GRAND TOTALS FOR INVESTOR (000000000204108) | .00 | .00 | .00 |
| ----- | | | |
| OIL SPILL LIABILITY (000000000708185) | | | |

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UNITED STATES DEPARTMENT OF THE TREASURY
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* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|------------------|------------|------------------|
| ----- | | | |
| OIL SPILL LIABILITY (000000000708185) | | | |
| MARKET BASED BILL 03/16/2017 | 219,678,539.71 | .00 | 219,678,539.71 |
| MARKET BASED BILL 04/13/2017 | 357,041,823.24 | .00 | 357,041,823.24 |
| MARKET BASED BILL 05/11/2017 | 370,210,113.26 | .00 | 370,210,113.26 |
| MARKET BASED BILL 06/08/2017 | 399,405,728.75 | .00 | 399,405,728.75 |
| MARKET BASED BILL 07/20/2017 | 251,190,568.54 | .00 | 251,190,568.54 |
| MARKET BASED BILL 08/10/2017 | 341,978,768.42 | .00 | 341,978,768.42 |
| SUB TOTALS FOR : MARKET BASED BILLS | 1,939,505,541.92 | .00 | 1,939,505,541.92 |
| MARKET BASED NOTE 0.500% 07/31/2017 | 163,258,715.06 | .00 | 163,258,715.06 |
| MARKET BASED NOTE 0.625% 04/30/2018 | 211,136,864.06 | .00 | 211,136,864.06 |
| MARKET BASED NOTE 0.625% 05/31/2017 | 94,702,239.29 | .00 | 94,702,239.29 |
| MARKET BASED NOTE 1.000% 03/31/2017 | 59,810,575.22 | .00 | 59,810,575.22 |
| MARKET BASED NOTE 1.000% 05/31/2018 | 59,715,673.83 | .00 | 59,715,673.83 |
| MARKET BASED NOTE 1.000% 08/31/2019 | 57,527,014.37 | .00 | 57,527,014.37 |
| MARKET BASED NOTE 1.125% 02/28/2021 | 65,135,773.25 | .00 | 65,135,773.25 |
| MARKET BASED NOTE 1.375% 02/28/2019 | 169,409,898.16 | .00 | 169,409,898.16 |
| MARKET BASED NOTE 1.375% 03/31/2020 | 297,419,538.24 | .00 | 297,419,538.24 |
| MARKET BASED NOTE 1.500% 10/31/2019 | 146,950,829.54 | .00 | 146,950,829.54 |
| MARKET BASED NOTE 1.625% 03/31/2019 | 139,812,617.50 | .00 | 139,812,617.50 |
| MARKET BASED NOTE 1.625% 07/31/2020 | 90,147,011.10 | .00 | 90,147,011.10 |
| MARKET BASED NOTE 2.500% 06/30/2017 | 197,299,830.81 | .00 | 197,299,830.81 |
| MARKET BASED NOTE 4.000% 08/15/2018 | 28,679,840.87 | .00 | 28,679,840.87 |
| MARKET BASED NOTE 4.250% 11/15/2017 | 104,168,308.85 | .00 | 104,168,308.85 |
| SUB TOTALS FOR : MARKET BASED NOTES | 1,885,174,730.15 | .00 | 1,885,174,730.15 |
| MARKET BASED BOND 9.125% 05/15/2018 | 40,120,826.26 | .00 | 40,120,826.26 |
| SUB TOTALS FOR : MARKET BASED BONDS | 40,120,826.26 | .00 | 40,120,826.26 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 1,084,194,345.13 | .00 | 1,084,194,345.13 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 1,084,194,345.13 | .00 | 1,084,194,345.13 |
| GRAND TOTALS FOR INVESTOR (000000000708185) | 4,948,995,443.46 | .00 | 4,948,995,443.46 |

 OLIVER W HOLMES (00000000035075)

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* * * DAILY PRINCIPAL OUTSTANDING * * *
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| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|----------------|--------------|----------------|
| ----- | | | |
| OLIVER W HOLMES (00000000035075) | | | |
| MARKET BASED BILL 08/17/2017 | 30,290.65 | .00 | 30,290.65 |
| SUB TOTALS FOR : MARKET BASED BILLS | 30,290.65 | .00 | 30,290.65 |
| GRAND TOTALS FOR INVESTOR (00000000035075) | 30,290.65 | .00 | 30,290.65 |
| ----- | | | |
| OPEN WORLD LEADERSHIP TF (00000000098148) | | | |
| CERTIFICATE OF INDEBTEDNESS 1.875% 06/30/2017 | 3,915,000.00 | 1,791,000.00 | 2,124,000.00 |
| CERTIFICATE OF INDEBTEDNESS 2.000% 06/30/2017 | 3,676,000.00 | 1,436,000.00 | 2,240,000.00 |
| SUB TOTALS FOR : SPECIAL ISSUE C OF I | 7,591,000.00 | 3,227,000.00 | 4,364,000.00 |
| GRAND TOTALS FOR INVESTOR (00000000098148) | 7,591,000.00 | 3,227,000.00 | 4,364,000.00 |
| ----- | | | |
| OS-DENALI COMMISSION (000000007081851) | | | |
| MARKET BASED NOTE 1.000% 05/15/2018 | 36,212,361.43 | .00 | 36,212,361.43 |
| MARKET BASED NOTE 3.125% 05/15/2019 | 34,123,228.92 | .00 | 34,123,228.92 |
| MARKET BASED NOTE 3.125% 05/15/2021 | 33,355,210.35 | .00 | 33,355,210.35 |
| MARKET BASED NOTE 3.500% 05/15/2020 | 33,264,293.99 | .00 | 33,264,293.99 |
| MARKET BASED NOTE 4.500% 05/15/2017 | 35,005,014.26 | .00 | 35,005,014.26 |
| SUB TOTALS FOR : MARKET BASED NOTES | 171,960,108.95 | .00 | 171,960,108.95 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 1,748,799.90 | .00 | 1,748,799.90 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 1,748,799.90 | .00 | 1,748,799.90 |
| GRAND TOTALS FOR INVESTOR (000000007081851) | 173,708,908.85 | .00 | 173,708,908.85 |
| ----- | | | |
| OSRI SUBACCOUNT (000000007081852) | | | |

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* * * DAILY PRINCIPAL OUTSTANDING * * *
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| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|---------------|------------|---------------|
| ----- | | | |
| OSRI SUBACCOUNT (000000007081852) | | | |
| MARKET BASED NOTE 1.625% 11/15/2022 | 3,678,657.32 | .00 | 3,678,657.32 |
| MARKET BASED NOTE 2.000% 11/15/2021 | 3,600,726.54 | .00 | 3,600,726.54 |
| MARKET BASED NOTE 2.000% 11/15/2026 | 3,481,108.46 | .00 | 3,481,108.46 |
| MARKET BASED NOTE 2.250% 11/15/2024 | 3,662,065.99 | .00 | 3,662,065.99 |
| MARKET BASED NOTE 2.250% 11/15/2025 | 3,540,915.41 | .00 | 3,540,915.41 |
| MARKET BASED NOTE 2.625% 11/15/2020 | 3,506,785.82 | .00 | 3,506,785.82 |
| MARKET BASED NOTE 2.750% 11/15/2023 | 3,435,708.50 | .00 | 3,435,708.50 |
| MARKET BASED NOTE 3.375% 11/15/2019 | 3,630,047.55 | .00 | 3,630,047.55 |
| MARKET BASED NOTE 3.750% 11/15/2018 | 3,345,082.38 | .00 | 3,345,082.38 |
| MARKET BASED NOTE 4.250% 11/15/2017 | 3,238,400.00 | .00 | 3,238,400.00 |
| SUB TOTALS FOR : MARKET BASED NOTES | 35,119,497.97 | .00 | 35,119,497.97 |
| GRAND TOTALS FOR INVESTOR (000000007081852) | 35,119,497.97 | .00 | 35,119,497.97 |
| ----- | | | |
| OUTER CS BONUS BID (000000000146705) | | | |
| GRAND TOTALS FOR INVESTOR (000000000146705) | .00 | .00 | .00 |
| ----- | | | |
| OVERSEAS PIC NON-CR (000000000714184) | | | |
| MARKET BASED NOTE 0.875% 07/31/2019 | 30,708,784.62 | .00 | 30,708,784.62 |
| MARKET BASED NOTE 1.000% 06/30/2019 | 76,612,363.23 | .00 | 76,612,363.23 |
| MARKET BASED NOTE 1.000% 08/31/2019 | 64,427,124.09 | .00 | 64,427,124.09 |
| MARKET BASED NOTE 1.000% 09/30/2019 | 97,605,461.52 | .00 | 97,605,461.52 |
| MARKET BASED NOTE 1.000% 11/30/2019 | 78,269,607.58 | .00 | 78,269,607.58 |
| MARKET BASED NOTE 1.125% 03/31/2020 | 34,853,497.47 | .00 | 34,853,497.47 |
| MARKET BASED NOTE 1.125% 04/30/2020 | 20,240,562.94 | .00 | 20,240,562.94 |
| MARKET BASED NOTE 1.125% 05/31/2019 | 37,643,318.73 | .00 | 37,643,318.73 |
| MARKET BASED NOTE 1.125% 06/30/2021 | 20,180,661.31 | .00 | 20,180,661.31 |
| MARKET BASED NOTE 1.125% 07/31/2021 | 25,058,475.45 | .00 | 25,058,475.45 |
| MARKET BASED NOTE 1.125% 12/31/2019 | 88,872,718.93 | .00 | 88,872,718.93 |
| MARKET BASED NOTE 1.250% 01/31/2019 | 85,657,684.91 | .00 | 85,657,684.91 |
| MARKET BASED NOTE 1.250% 02/29/2020 | 72,993,261.21 | .00 | 72,993,261.21 |
| MARKET BASED NOTE 1.250% 04/30/2019 | 13,115,935.07 | .00 | 13,115,935.07 |
| MARKET BASED NOTE 1.250% 07/31/2023 | 20,388,658.81 | .00 | 20,388,658.81 |

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| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
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| OVERSEAS PIC NON-CR | (000000000714184) | | |
| MARKET BASED NOTE 1.250% 10/31/2019 | 93,476,046.48 | .00 | 93,476,046.48 |
| MARKET BASED NOTE 1.375% 01/31/2020 | 38,530,260.26 | .00 | 38,530,260.26 |
| MARKET BASED NOTE 1.375% 01/31/2021 | 19,869,571.82 | .00 | 19,869,571.82 |
| MARKET BASED NOTE 1.375% 02/28/2019 | 55,293,278.88 | .00 | 55,293,278.88 |
| MARKET BASED NOTE 1.375% 05/31/2020 | 42,342,092.59 | .00 | 42,342,092.59 |
| MARKET BASED NOTE 1.375% 06/30/2023 | 20,178,411.70 | .00 | 20,178,411.70 |
| MARKET BASED NOTE 1.375% 09/30/2018 | 85,836,444.02 | .00 | 85,836,444.02 |
| MARKET BASED NOTE 1.375% 09/30/2023 | 20,809,215.51 | .00 | 20,809,215.51 |
| MARKET BASED NOTE 1.375% 11/30/2018 | 75,254,894.88 | .00 | 75,254,894.88 |
| MARKET BASED NOTE 1.375% 12/31/2018 | 104,187,592.50 | .00 | 104,187,592.50 |
| MARKET BASED NOTE 1.500% 01/31/2022 | 24,733,511.70 | .00 | 24,733,511.70 |
| MARKET BASED NOTE 1.500% 03/31/2019 | 23,697,197.18 | .00 | 23,697,197.18 |
| MARKET BASED NOTE 1.500% 03/31/2023 | 35,262,299.48 | .00 | 35,262,299.48 |
| MARKET BASED NOTE 1.500% 08/15/2026 | 45,926,304.17 | .00 | 45,926,304.17 |
| MARKET BASED NOTE 1.500% 08/31/2018 | 44,664,910.36 | .00 | 44,664,910.36 |
| MARKET BASED NOTE 1.625% 02/15/2026 | 56,937,308.57 | .00 | 56,937,308.57 |
| MARKET BASED NOTE 1.625% 04/30/2023 | 39,911,190.45 | .00 | 39,911,190.45 |
| MARKET BASED NOTE 1.625% 05/15/2026 | 36,090,813.61 | .00 | 36,090,813.61 |
| MARKET BASED NOTE 1.625% 08/15/2022 | 85,337,258.78 | .00 | 85,337,258.78 |
| MARKET BASED NOTE 1.625% 10/31/2023 | 20,505,231.63 | .00 | 20,505,231.63 |
| MARKET BASED NOTE 1.625% 11/15/2022 | 149,994,814.59 | .00 | 149,994,814.59 |
| MARKET BASED NOTE 1.750% 01/31/2023 | 34,560,926.69 | .00 | 34,560,926.69 |
| MARKET BASED NOTE 1.750% 03/31/2022 | 29,370,927.50 | .00 | 29,370,927.50 |
| MARKET BASED NOTE 1.750% 04/30/2022 | 24,284,978.95 | .00 | 24,284,978.95 |
| MARKET BASED NOTE 1.750% 05/15/2022 | 95,190,151.80 | .00 | 95,190,151.80 |
| MARKET BASED NOTE 1.750% 05/15/2023 | 255,988,827.91 | .00 | 255,988,827.91 |
| MARKET BASED NOTE 1.750% 09/30/2022 | 20,195,331.90 | .00 | 20,195,331.90 |
| MARKET BASED NOTE 1.750% 10/31/2018 | 80,933,395.00 | .00 | 80,933,395.00 |
| MARKET BASED NOTE 1.750% 10/31/2020 | 28,568,774.63 | .00 | 28,568,774.63 |
| MARKET BASED NOTE 1.750% 12/31/2020 | 19,495,963.73 | .00 | 19,495,963.73 |
| MARKET BASED NOTE 1.875% 06/30/2020 | 35,414,411.16 | .00 | 35,414,411.16 |
| MARKET BASED NOTE 1.875% 08/31/2017 | 60,348,435.37 | .00 | 60,348,435.37 |
| MARKET BASED NOTE 1.875% 08/31/2022 | 34,786,488.52 | .00 | 34,786,488.52 |
| MARKET BASED NOTE 1.875% 09/30/2017 | 73,343,577.61 | .00 | 73,343,577.61 |
| MARKET BASED NOTE 1.875% 10/31/2017 | 30,312,730.88 | .00 | 30,312,730.88 |
| MARKET BASED NOTE 1.875% 10/31/2022 | 20,006,338.33 | .00 | 20,006,338.33 |
| MARKET BASED NOTE 1.875% 11/30/2021 | 15,025,825.64 | .00 | 15,025,825.64 |
| MARKET BASED NOTE 2.000% 02/15/2022 | 93,142,052.69 | .00 | 93,142,052.69 |
| MARKET BASED NOTE 2.000% 02/15/2023 | 125,616,908.33 | .00 | 125,616,908.33 |
| MARKET BASED NOTE 2.000% 02/15/2025 | 116,308,398.03 | .00 | 116,308,398.03 |
| MARKET BASED NOTE 2.000% 05/31/2021 | 28,804,320.65 | .00 | 28,804,320.65 |
| MARKET BASED NOTE 2.000% 07/31/2020 | 35,814,893.16 | .00 | 35,814,893.16 |

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|-------------------------------------|-------------------|------------|----------------|
| ----- | | | |
| OVERSEAS PIC NON-CR | (000000000714184) | | |
| MARKET BASED NOTE 2.000% 07/31/2022 | 19,196,396.37 | .00 | 19,196,396.37 |
| MARKET BASED NOTE 2.000% 08/15/2025 | 70,584,899.30 | .00 | 70,584,899.30 |
| MARKET BASED NOTE 2.000% 08/31/2021 | 15,591,347.38 | .00 | 15,591,347.38 |
| MARKET BASED NOTE 2.000% 09/30/2020 | 23,430,934.06 | .00 | 23,430,934.06 |
| MARKET BASED NOTE 2.000% 10/31/2021 | 24,145,238.86 | .00 | 24,145,238.86 |
| MARKET BASED NOTE 2.000% 11/15/2021 | 73,188,286.55 | .00 | 73,188,286.55 |
| MARKET BASED NOTE 2.000% 11/15/2026 | 42,492,571.85 | .00 | 42,492,571.85 |
| MARKET BASED NOTE 2.125% 05/15/2025 | 106,981,017.29 | .00 | 106,981,017.29 |
| MARKET BASED NOTE 2.125% 06/30/2022 | 28,798,749.94 | .00 | 28,798,749.94 |
| MARKET BASED NOTE 2.125% 08/15/2021 | 121,587,464.80 | .00 | 121,587,464.80 |
| MARKET BASED NOTE 2.125% 09/30/2021 | 29,125,753.94 | .00 | 29,125,753.94 |
| MARKET BASED NOTE 2.125% 11/30/2023 | 18,408,918.99 | .00 | 18,408,918.99 |
| MARKET BASED NOTE 2.125% 12/31/2021 | 23,830,138.25 | .00 | 23,830,138.25 |
| MARKET BASED NOTE 2.125% 12/31/2022 | 29,203,618.88 | .00 | 29,203,618.88 |
| MARKET BASED NOTE 2.250% 01/31/2024 | 24,276,487.17 | .00 | 24,276,487.17 |
| MARKET BASED NOTE 2.250% 03/31/2021 | 23,873,470.61 | .00 | 23,873,470.61 |
| MARKET BASED NOTE 2.250% 04/30/2021 | 28,389,214.31 | .00 | 28,389,214.31 |
| MARKET BASED NOTE 2.250% 07/31/2018 | 17,029,549.39 | .00 | 17,029,549.39 |
| MARKET BASED NOTE 2.250% 11/15/2024 | 122,661,694.22 | .00 | 122,661,694.22 |
| MARKET BASED NOTE 2.250% 11/15/2025 | 73,129,363.41 | .00 | 73,129,363.41 |
| MARKET BASED NOTE 2.250% 11/30/2017 | 26,039,710.56 | .00 | 26,039,710.56 |
| MARKET BASED NOTE 2.250% 12/31/2023 | 19,936,665.29 | .00 | 19,936,665.29 |
| MARKET BASED NOTE 2.375% 05/31/2018 | 16,730,565.49 | .00 | 16,730,565.49 |
| MARKET BASED NOTE 2.375% 06/30/2018 | 7,379,246.73 | .00 | 7,379,246.73 |
| MARKET BASED NOTE 2.375% 07/31/2017 | 71,919,402.84 | .00 | 71,919,402.84 |
| MARKET BASED NOTE 2.375% 08/15/2024 | 159,277,875.66 | .00 | 159,277,875.66 |
| MARKET BASED NOTE 2.500% 05/15/2024 | 146,204,235.79 | .00 | 146,204,235.79 |
| MARKET BASED NOTE 2.500% 06/30/2017 | 50,535,157.48 | .00 | 50,535,157.48 |
| MARKET BASED NOTE 2.500% 08/15/2023 | 61,142,977.87 | .00 | 61,142,977.87 |
| MARKET BASED NOTE 2.625% 01/31/2018 | 40,973,365.01 | .00 | 40,973,365.01 |
| MARKET BASED NOTE 2.625% 04/30/2018 | 6,684,935.94 | .00 | 6,684,935.94 |
| MARKET BASED NOTE 2.625% 08/15/2020 | 22,425,145.41 | .00 | 22,425,145.41 |
| MARKET BASED NOTE 2.625% 11/15/2020 | 54,325,758.45 | .00 | 54,325,758.45 |
| MARKET BASED NOTE 2.750% 02/15/2024 | 100,196,061.30 | .00 | 100,196,061.30 |
| MARKET BASED NOTE 2.750% 05/31/2017 | 69,383,863.42 | .00 | 69,383,863.42 |
| MARKET BASED NOTE 2.750% 11/15/2023 | 112,656,705.85 | .00 | 112,656,705.85 |
| MARKET BASED NOTE 2.750% 12/31/2017 | 35,418,577.63 | .00 | 35,418,577.63 |
| MARKET BASED NOTE 2.875% 03/31/2018 | 17,911,695.10 | .00 | 17,911,695.10 |
| MARKET BASED NOTE 3.125% 04/30/2017 | 5,283,258.70 | .00 | 5,283,258.70 |
| MARKET BASED NOTE 3.125% 05/15/2021 | 16,490,334.59 | .00 | 16,490,334.59 |
| MARKET BASED NOTE 3.250% 03/31/2017 | 7,964,078.24 | .00 | 7,964,078.24 |
| MARKET BASED NOTE 3.500% 02/15/2018 | 104,128,000.00 | .00 | 104,128,000.00 |

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|---|------------------|------------|------------------|
| ----- | | | |
| OVERSEAS PIC NON-CR (000000000714184) | | | |
| MARKET BASED NOTE 3.875% 05/15/2018 | 45,000,000.00 | .00 | 45,000,000.00 |
| SUB TOTALS FOR : MARKET BASED NOTES | 5,256,913,156.43 | .00 | 5,256,913,156.43 |
| MARKET BASED BOND 3.125% 11/15/2041 | 19,357,503.62 | .00 | 19,357,503.62 |
| MARKET BASED BOND 3.500% 02/15/2039 | 30,118,263.29 | .00 | 30,118,263.29 |
| MARKET BASED BOND 5.500% 08/15/2028 | 20,291,000.00 | .00 | 20,291,000.00 |
| MARKET BASED BOND 6.000% 02/15/2026 | 19,098,000.00 | .00 | 19,098,000.00 |
| MARKET BASED BOND 6.250% 08/15/2023 | 82,488,000.00 | .00 | 82,488,000.00 |
| MARKET BASED BOND 7.250% 08/15/2022 | 44,264,000.00 | .00 | 44,264,000.00 |
| MARKET BASED BOND 7.875% 02/15/2021 | 84,734,000.00 | .00 | 84,734,000.00 |
| MARKET BASED BOND 8.125% 08/15/2019 | 57,316,000.00 | .00 | 57,316,000.00 |
| MARKET BASED BOND 8.500% 02/15/2020 | 38,188,000.00 | .00 | 38,188,000.00 |
| MARKET BASED BOND 8.750% 08/15/2020 | 8,352,000.00 | .00 | 8,352,000.00 |
| MARKET BASED BOND 9.125% 05/15/2018 | 47,923,000.00 | .00 | 47,923,000.00 |
| SUB TOTALS FOR : MARKET BASED BONDS | 452,129,766.91 | .00 | 452,129,766.91 |
| GRAND TOTALS FOR INVESTOR (000000000714184) | 5,709,042,923.34 | .00 | 5,709,042,923.34 |
| ----- | | | |
| PANAMA CAN COM COMP (000000000165155) | | | |
| MARKET BASED NOTE 4.500% 05/15/2017 | 32,842,213.71 | .00 | 32,842,213.71 |
| SUB TOTALS FOR : MARKET BASED NOTES | 32,842,213.71 | .00 | 32,842,213.71 |
| GRAND TOTALS FOR INVESTOR (000000000165155) | 32,842,213.71 | .00 | 32,842,213.71 |
| ----- | | | |
| PCOR TRUST FUND (000000000958299) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 747,641.35 | .00 | 747,641.35 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 747,641.35 | .00 | 747,641.35 |
| GRAND TOTALS FOR INVESTOR (000000000958299) | 747,641.35 | .00 | 747,641.35 |
| ----- | | | |
| PCOR TRUST FUND (HHS) (000000009582991) | | | |

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UNITED STATES DEPARTMENT OF THE TREASURY
 BUREAU OF THE FISCAL SERVICE
 FEDERAL INVESTMENTS

* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|-------------------|------------------|-------------------|
| ----- | | | |
| PCOR TRUST FUND (HHS) (000000009582991) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 173,131.36 | .00 | 173,131.36 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 173,131.36 | .00 | 173,131.36 |
| GRAND TOTALS FOR INVESTOR (000000009582991) | 173,131.36 | .00 | 173,131.36 |
| ----- | | | |
| PENSION BENEFIT (000000000164204) | | | |
| MARKET BASED NOTE 0.750% 12/31/2017 | 589,031,421.14 | 273,076,824.90 | 315,954,596.24 |
| MARKET BASED NOTE 1.375% 10/31/2020 | 1,064,385,620.22 | .00 | 1,064,385,620.22 |
| MARKET BASED NOTE 1.625% 04/30/2023 | 960,000,000.00 | .00 | 960,000,000.00 |
| MARKET BASED NOTE 1.750% 12/31/2020 | 1,345,000,000.00 | 345,000,000.00 | 1,000,000,000.00 |
| MARKET BASED NOTE 2.000% 02/15/2025 | 4,069,041,716.29 | 2,772,000,000.00 | 1,297,041,716.29 |
| MARKET BASED NOTE 2.000% 08/15/2025 | 1,814,875,047.05 | 894,842,515.09 | 920,032,531.96 |
| MARKET BASED NOTE 2.125% 05/15/2025 | 2,063,820,000.00 | 717,500,000.00 | 1,346,320,000.00 |
| MARKET BASED NOTE 2.125% 12/31/2022 | 520,000,000.00 | .00 | 520,000,000.00 |
| MARKET BASED NOTE 2.250% 11/15/2024 | 2,269,688,000.00 | 1,220,000,000.00 | 1,049,688,000.00 |
| MARKET BASED NOTE 2.250% 11/15/2025 | 1,105,259,001.63 | .00 | 1,105,259,001.63 |
| MARKET BASED NOTE 2.375% 08/15/2024 | 1,262,151,079.11 | 1,162,151,079.11 | 100,000,000.00 |
| MARKET BASED NOTE 2.625% 08/15/2020 | 886,005,000.00 | .00 | 886,005,000.00 |
| MARKET BASED NOTE 2.625% 11/15/2020 | 1,129,000,000.00 | 374,000,000.00 | 755,000,000.00 |
| MARKET BASED NOTE 2.750% 02/15/2024 | 2,385,000,000.00 | 1,935,000,000.00 | 450,000,000.00 |
| SUB TOTALS FOR : MARKET BASED NOTES | 21,463,256,885.44 | 9,693,570,419.10 | 11,769,686,466.34 |
| MARKET BASED BOND 2.500% 02/15/2045 | 483,000,000.00 | 144,000,000.00 | 339,000,000.00 |
| MARKET BASED BOND 2.500% 05/15/2046 | 55,000,000.00 | .00 | 55,000,000.00 |
| MARKET BASED BOND 2.875% 05/15/2043 | 585,755,000.00 | .00 | 585,755,000.00 |
| MARKET BASED BOND 2.875% 08/15/2045 | 250,000,000.00 | .00 | 250,000,000.00 |
| MARKET BASED BOND 3.000% 05/15/2045 | 1,249,007,725.48 | 389,007,725.48 | 860,000,000.00 |
| MARKET BASED BOND 3.000% 11/15/2044 | 368,000,000.00 | .00 | 368,000,000.00 |
| MARKET BASED BOND 3.000% 11/15/2045 | 1,320,265,000.00 | 76,000,000.00 | 1,244,265,000.00 |
| MARKET BASED BOND 3.125% 08/15/2044 | 442,000,000.00 | 118,000,000.00 | 324,000,000.00 |
| MARKET BASED BOND 3.375% 05/15/2044 | 474,000,000.00 | 392,000,000.00 | 82,000,000.00 |
| MARKET BASED BOND 3.750% 08/15/2041 | 822,600,000.00 | 374,000,000.00 | 448,600,000.00 |
| MARKET BASED BOND 4.250% 05/15/2039 | 2,377,102,137.82 | 1,978,000,000.00 | 399,102,137.82 |
| MARKET BASED BOND 4.250% 11/15/2040 | 413,534,056.66 | 170,000,000.00 | 243,534,056.66 |
| MARKET BASED BOND 4.375% 05/15/2040 | 225,000,000.00 | .00 | 225,000,000.00 |
| MARKET BASED BOND 4.375% 11/15/2039 | 1,166,254,771.23 | 812,234,771.23 | 354,020,000.00 |

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UNITED STATES DEPARTMENT OF THE TREASURY
 BUREAU OF THE FISCAL SERVICE
 FEDERAL INVESTMENTS

* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|-------------------|-------------------|-------------------|
| ----- | | | |
| PENSION BENEFIT (000000000164204) | | | |
| MARKET BASED BOND 4.500% 08/15/2039 | 1,114,262,981.13 | 678,750,000.00 | 435,512,981.13 |
| MARKET BASED BOND 4.625% 02/15/2040 | 724,444,345.33 | 149,000,000.00 | 575,444,345.33 |
| SUB TOTALS FOR : MARKET BASED BONDS | 12,070,226,017.65 | 5,280,992,496.71 | 6,789,233,520.94 |
| MARKET BASED TIPS 0.375% 07/15/2025 | 1,655,000,000.00 | 1,154,000,000.00 | 501,000,000.00 |
| SUB TOTALS FOR : MARKET BASED TIPS | 1,655,000,000.00 | 1,154,000,000.00 | 501,000,000.00 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 1,042,522,594.80 | .00 | 1,042,522,594.80 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 1,042,522,594.80 | .00 | 1,042,522,594.80 |
| GRAND TOTALS FOR INVESTOR (000000000164204) | 36,231,005,497.89 | 16,128,562,915.81 | 20,102,442,582.08 |
| ----- | | | |
| PENSION BENEFIT TIPS (000000001642042) | | | |
| MARKET BASED BILL 06/22/2017 | 415,236,855.90 | 374,966,829.35 | 40,270,026.55 |
| SUB TOTALS FOR : MARKET BASED BILLS | 415,236,855.90 | 374,966,829.35 | 40,270,026.55 |
| MARKET BASED NOTE 0.750% 12/31/2017 | 18,794,135.14 | .00 | 18,794,135.14 |
| SUB TOTALS FOR : MARKET BASED NOTES | 18,794,135.14 | .00 | 18,794,135.14 |
| MARKET BASED TIPS 0.125% 04/15/2018 | 907,000,000.00 | 852,000,000.00 | 55,000,000.00 |
| MARKET BASED TIPS 0.125% 04/15/2019 | 648,000,000.00 | 466,000,000.00 | 182,000,000.00 |
| MARKET BASED TIPS 0.125% 04/15/2020 | 671,000,000.00 | 670,000,000.00 | 1,000,000.00 |
| MARKET BASED TIPS 0.125% 07/15/2024 | 620,775,000.00 | 100,000,000.00 | 520,775,000.00 |
| MARKET BASED TIPS 0.250% 01/15/2025 | 277,000,000.00 | 80,000,000.00 | 197,000,000.00 |
| MARKET BASED TIPS 0.625% 01/15/2024 | 551,000,000.00 | 254,000,000.00 | 297,000,000.00 |
| MARKET BASED TIPS 0.625% 02/15/2043 | 280,600,000.00 | 140,200,000.00 | 140,400,000.00 |
| MARKET BASED TIPS 0.625% 07/15/2021 | 511,925,000.00 | 153,000,000.00 | 358,925,000.00 |
| MARKET BASED TIPS 0.750% 02/15/2042 | 352,650,000.00 | 178,100,000.00 | 174,550,000.00 |
| MARKET BASED TIPS 0.750% 02/15/2045 | 903,000,000.00 | 42,000,000.00 | 861,000,000.00 |
| MARKET BASED TIPS 1.125% 01/15/2021 | 283,575,000.00 | 124,875,000.00 | 158,700,000.00 |
| MARKET BASED TIPS 1.250% 07/15/2020 | 339,750,000.00 | 134,750,000.00 | 205,000,000.00 |
| MARKET BASED TIPS 1.375% 01/15/2020 | 107,950,000.00 | .00 | 107,950,000.00 |
| MARKET BASED TIPS 1.375% 02/15/2044 | 694,000,000.00 | 38,000,000.00 | 656,000,000.00 |

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UNITED STATES DEPARTMENT OF THE TREASURY
 BUREAU OF THE FISCAL SERVICE
 FEDERAL INVESTMENTS

* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|-------------------|------------------|------------------|
| ----- | | | |
| PENSION BENEFIT TIPS (000000001642042) | | | |
| MARKET BASED TIPS 2.125% 02/15/2040 | 279,000,000.00 | 103,900,000.00 | 175,100,000.00 |
| MARKET BASED TIPS 2.125% 02/15/2041 | 180,375,000.00 | .00 | 180,375,000.00 |
| MARKET BASED TIPS 2.375% 01/15/2025 | 946,700,000.00 | 762,625,000.00 | 184,075,000.00 |
| MARKET BASED TIPS 2.500% 01/15/2029 | 651,550,000.00 | .00 | 651,550,000.00 |
| MARKET BASED TIPS 3.625% 04/15/2028 | 289,350,000.00 | 39,100,000.00 | 250,250,000.00 |
| MARKET BASED TIPS 3.875% 04/15/2029 | 272,035,000.00 | 54,160,000.00 | 217,875,000.00 |
| SUB TOTALS FOR : MARKET BASED TIPS | 9,767,235,000.00 | 4,192,710,000.00 | 5,574,525,000.00 |
| GRAND TOTALS FOR INVESTOR (000000001642042) | 10,201,265,991.04 | 4,567,676,829.35 | 5,633,589,161.69 |
| ----- | | | |
| PENSION BENEFIT ZERO (000000001642041) | | | |
| INTEREST ZCB 08/15/2021 | 4,250,000,000.00 | 3,650,000,000.00 | 600,000,000.00 |
| SUB TOTALS FOR : MARKET BASED ZERO COUPON BONDS | 4,250,000,000.00 | 3,650,000,000.00 | 600,000,000.00 |
| GRAND TOTALS FOR INVESTOR (000000001642041) | 4,250,000,000.00 | 3,650,000,000.00 | 600,000,000.00 |
| ----- | | | |
| PERISH AG COMMODITIES (000000000125070) | | | |
| GRAND TOTALS FOR INVESTOR (000000000125070) | .00 | .00 | .00 |
| ----- | | | |
| PESTICIDE REGISTRATION (000000000685374) | | | |
| GRAND TOTALS FOR INVESTOR (000000000685374) | .00 | .00 | .00 |
| ----- | | | |
| POSTAL COMPETITIVE (000000000184294) | | | |
| GRAND TOTALS FOR INVESTOR (000000000184294) | .00 | .00 | .00 |
| ----- | | | |
| POSTAL SERVICE FUND (000000000184020) | | | |

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UNITED STATES DEPARTMENT OF THE TREASURY
 BUREAU OF THE FISCAL SERVICE
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* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|------------------|----------------|------------------|
| ----- | | | |
| POSTAL SERVICE FUND (000000000184020) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 5,888,700,000.00 | .00 | 5,888,700,000.00 |
| ONE DAY CERTIFICATE 0.521% 03/01/2017 | 3,400,000,000.00 | .00 | 3,400,000,000.00 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 9,288,700,000.00 | .00 | 9,288,700,000.00 |
| GRAND TOTALS FOR INVESTOR (000000000184020) | 9,288,700,000.00 | .00 | 9,288,700,000.00 |
| ----- | | | |
| POSTAL SERVICE RETIREE (000000000245391) | | | |
| CERTIFICATE OF INDEBTEDNESS 2.375% 06/30/2017 | 724,426,000.00 | 575,949,000.00 | 148,477,000.00 |
| SUB TOTALS FOR : SPECIAL ISSUE C OF I | 724,426,000.00 | 575,949,000.00 | 148,477,000.00 |
| SPECIAL ISSUE BOND 1.375% 06/30/2018 | 109,307,000.00 | .00 | 109,307,000.00 |
| SPECIAL ISSUE BOND 1.375% 06/30/2019 | 109,307,000.00 | .00 | 109,307,000.00 |
| SPECIAL ISSUE BOND 1.375% 06/30/2020 | 109,307,000.00 | .00 | 109,307,000.00 |
| SPECIAL ISSUE BOND 1.375% 06/30/2021 | 109,307,000.00 | .00 | 109,307,000.00 |
| SPECIAL ISSUE BOND 1.375% 06/30/2022 | 109,307,000.00 | .00 | 109,307,000.00 |
| SPECIAL ISSUE BOND 1.375% 06/30/2023 | 109,307,000.00 | .00 | 109,307,000.00 |
| SPECIAL ISSUE BOND 1.375% 06/30/2024 | 109,307,000.00 | .00 | 109,307,000.00 |
| SPECIAL ISSUE BOND 1.375% 06/30/2025 | 109,307,000.00 | .00 | 109,307,000.00 |
| SPECIAL ISSUE BOND 1.375% 06/30/2026 | 109,306,000.00 | .00 | 109,306,000.00 |
| SPECIAL ISSUE BOND 1.375% 06/30/2027 | 3,023,148,000.00 | .00 | 3,023,148,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2018 | 105,209,000.00 | .00 | 105,209,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2019 | 105,209,000.00 | .00 | 105,209,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2020 | 105,209,000.00 | .00 | 105,209,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2021 | 105,209,000.00 | .00 | 105,209,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2022 | 105,209,000.00 | .00 | 105,209,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2023 | 105,209,000.00 | .00 | 105,209,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2024 | 105,209,000.00 | .00 | 105,209,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2025 | 105,209,000.00 | .00 | 105,209,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2026 | 105,210,000.00 | .00 | 105,210,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2027 | 105,209,000.00 | .00 | 105,209,000.00 |
| SPECIAL ISSUE BOND 1.750% 06/30/2028 | 3,128,357,000.00 | .00 | 3,128,357,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2018 | 100,096,000.00 | .00 | 100,096,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2019 | 100,096,000.00 | .00 | 100,096,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2020 | 100,095,000.00 | .00 | 100,095,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2021 | 100,095,000.00 | .00 | 100,095,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2022 | 100,095,000.00 | .00 | 100,095,000.00 |

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UNITED STATES DEPARTMENT OF THE TREASURY
 BUREAU OF THE FISCAL SERVICE
 FEDERAL INVESTMENTS

* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|------------------|----------------|------------------|
| ----- | | | |
| POSTAL SERVICE RETIREE (00000000245391) | | | |
| SPECIAL ISSUE BOND 1.875% 06/30/2023 | 100,095,000.00 | .00 | 100,095,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2024 | 100,095,000.00 | .00 | 100,095,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2025 | 100,095,000.00 | .00 | 100,095,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2026 | 100,095,000.00 | .00 | 100,095,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2027 | 100,096,000.00 | .00 | 100,096,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2028 | 100,096,000.00 | .00 | 100,096,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2029 | 100,096,000.00 | .00 | 100,096,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2030 | 100,096,000.00 | .00 | 100,096,000.00 |
| SPECIAL ISSUE BOND 1.875% 06/30/2031 | 3,432,979,000.00 | .00 | 3,432,979,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2018 | 101,691,000.00 | .00 | 101,691,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2019 | 101,691,000.00 | .00 | 101,691,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2020 | 101,691,000.00 | .00 | 101,691,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2021 | 101,692,000.00 | .00 | 101,692,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2022 | 101,692,000.00 | .00 | 101,692,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2023 | 101,692,000.00 | .00 | 101,692,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2024 | 101,692,000.00 | .00 | 101,692,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2025 | 101,692,000.00 | .00 | 101,692,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2026 | 101,692,000.00 | .00 | 101,692,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2027 | 101,691,000.00 | .00 | 101,691,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2028 | 101,691,000.00 | .00 | 101,691,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2029 | 101,691,000.00 | .00 | 101,691,000.00 |
| SPECIAL ISSUE BOND 2.000% 06/30/2030 | 3,332,883,000.00 | .00 | 3,332,883,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2018 | 102,835,000.00 | .00 | 102,835,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2019 | 102,835,000.00 | .00 | 102,835,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2020 | 102,835,000.00 | .00 | 102,835,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2021 | 102,834,000.00 | .00 | 102,834,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2022 | 102,834,000.00 | .00 | 102,834,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2023 | 102,834,000.00 | .00 | 102,834,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2024 | 102,834,000.00 | .00 | 102,834,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2025 | 102,834,000.00 | .00 | 102,834,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2026 | 102,834,000.00 | .00 | 102,834,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2027 | 102,835,000.00 | .00 | 102,835,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2028 | 102,835,000.00 | .00 | 102,835,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2029 | 3,231,192,000.00 | .00 | 3,231,192,000.00 |
| SPECIAL ISSUE BOND 2.500% 06/30/2017 | 472,821,000.00 | 315,181,000.00 | 157,640,000.00 |
| SPECIAL ISSUE BOND 2.500% 06/30/2018 | 472,822,000.00 | .00 | 472,822,000.00 |
| SPECIAL ISSUE BOND 2.500% 06/30/2019 | 472,822,000.00 | .00 | 472,822,000.00 |
| SPECIAL ISSUE BOND 2.500% 06/30/2020 | 472,822,000.00 | .00 | 472,822,000.00 |
| SPECIAL ISSUE BOND 2.500% 06/30/2021 | 472,822,000.00 | .00 | 472,822,000.00 |
| SPECIAL ISSUE BOND 2.500% 06/30/2022 | 472,822,000.00 | .00 | 472,822,000.00 |
| SPECIAL ISSUE BOND 2.500% 06/30/2023 | 472,822,000.00 | .00 | 472,822,000.00 |
| SPECIAL ISSUE BOND 2.500% 06/30/2024 | 472,822,000.00 | .00 | 472,822,000.00 |

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UNITED STATES DEPARTMENT OF THE TREASURY
 BUREAU OF THE FISCAL SERVICE
 FEDERAL INVESTMENTS

* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|--|-------------------|----------------|-------------------|
| ----- | | | |
| POSTAL SERVICE RETIREE (00000000245391) | | | |
| SPECIAL ISSUE BOND 2.500% 06/30/2025 | 472,822,000.00 | .00 | 472,822,000.00 |
| SPECIAL ISSUE BOND 2.500% 06/30/2026 | 2,913,842,000.00 | .00 | 2,913,842,000.00 |
| SPECIAL ISSUE BOND 2.875% 06/30/2017 | 9,506,000.00 | .00 | 9,506,000.00 |
| SPECIAL ISSUE BOND 2.875% 06/30/2018 | 9,505,000.00 | .00 | 9,505,000.00 |
| SPECIAL ISSUE BOND 2.875% 06/30/2019 | 9,506,000.00 | .00 | 9,506,000.00 |
| SPECIAL ISSUE BOND 2.875% 06/30/2020 | 661,450,000.00 | .00 | 661,450,000.00 |
| SPECIAL ISSUE BOND 2.875% 06/30/2021 | 661,450,000.00 | .00 | 661,450,000.00 |
| SPECIAL ISSUE BOND 2.875% 06/30/2022 | 661,450,000.00 | .00 | 661,450,000.00 |
| SPECIAL ISSUE BOND 2.875% 06/30/2023 | 661,450,000.00 | .00 | 661,450,000.00 |
| SPECIAL ISSUE BOND 2.875% 06/30/2024 | 2,441,020,000.00 | .00 | 2,441,020,000.00 |
| SPECIAL ISSUE BOND 2.875% 06/30/2025 | 2,441,020,000.00 | .00 | 2,441,020,000.00 |
| SPECIAL ISSUE BOND 3.250% 06/30/2017 | 651,945,000.00 | .00 | 651,945,000.00 |
| SPECIAL ISSUE BOND 3.250% 06/30/2018 | 651,945,000.00 | .00 | 651,945,000.00 |
| SPECIAL ISSUE BOND 3.250% 06/30/2019 | 651,944,000.00 | .00 | 651,944,000.00 |
| SPECIAL ISSUE BOND 4.000% 06/30/2017 | 440,160,000.00 | .00 | 440,160,000.00 |
| SPECIAL ISSUE BOND 4.000% 06/30/2018 | 440,160,000.00 | .00 | 440,160,000.00 |
| SPECIAL ISSUE BOND 4.000% 06/30/2019 | 440,160,000.00 | .00 | 440,160,000.00 |
| SPECIAL ISSUE BOND 4.000% 06/30/2020 | 440,160,000.00 | .00 | 440,160,000.00 |
| SPECIAL ISSUE BOND 4.000% 06/30/2021 | 440,160,000.00 | .00 | 440,160,000.00 |
| SPECIAL ISSUE BOND 4.000% 06/30/2022 | 440,160,000.00 | .00 | 440,160,000.00 |
| SPECIAL ISSUE BOND 4.000% 06/30/2023 | 1,779,570,000.00 | .00 | 1,779,570,000.00 |
| SPECIAL ISSUE BOND 5.000% 06/30/2017 | 1,339,410,000.00 | .00 | 1,339,410,000.00 |
| SPECIAL ISSUE BOND 5.000% 06/30/2018 | 1,339,410,000.00 | .00 | 1,339,410,000.00 |
| SPECIAL ISSUE BOND 5.000% 06/30/2019 | 1,339,410,000.00 | .00 | 1,339,410,000.00 |
| SPECIAL ISSUE BOND 5.000% 06/30/2020 | 1,339,410,000.00 | .00 | 1,339,410,000.00 |
| SPECIAL ISSUE BOND 5.000% 06/30/2021 | 1,339,410,000.00 | .00 | 1,339,410,000.00 |
| SPECIAL ISSUE BOND 5.000% 06/30/2022 | 1,339,410,000.00 | .00 | 1,339,410,000.00 |
| SUB TOTALS FOR : SPECIAL ISSUE BONDS | 50,975,550,000.00 | 315,181,000.00 | 50,660,369,000.00 |
| GRAND TOTALS FOR INVESTOR (00000000245391) | 51,699,976,000.00 | 891,130,000.00 | 50,808,846,000.00 |
| ----- | | | |
| POWER SYSTEMS BIA (00000000145648) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 30,850,000.00 | .00 | 30,850,000.00 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 30,850,000.00 | .00 | 30,850,000.00 |
| GRAND TOTALS FOR INVESTOR (00000000145648) | 30,850,000.00 | .00 | 30,850,000.00 |
| ----- | | | |
| PRESCRIPTION DRUG (000000007580041) | | | |

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|---|-------------------|-------------------|------------------|
| ----- | | | |
| PRESCRIPTION DRUG (000000007580041) | | | |
| CERTIFICATE OF INDEBTEDNESS 2.375% 06/30/2017 | 20,802,492,000.00 | 13,922,577,000.00 | 6,879,915,000.00 |
| SUB TOTALS FOR : SPECIAL ISSUE C OF I | 20,802,492,000.00 | 13,922,577,000.00 | 6,879,915,000.00 |
| GRAND TOTALS FOR INVESTOR (000000007580041) | 20,802,492,000.00 | 13,922,577,000.00 | 6,879,915,000.00 |
| ----- | | | |
| PRESERVATION BP AL (000000000148052) | | | |
| MARKET BASED BOND 6.750% 08/15/2026 | 51,000.00 | .00 | 51,000.00 |
| SUB TOTALS FOR : MARKET BASED BONDS | 51,000.00 | .00 | 51,000.00 |
| GRAND TOTALS FOR INVESTOR (000000000148052) | 51,000.00 | .00 | 51,000.00 |
| ----- | | | |
| PRESIDIO TRUST (000000000954331) | | | |
| MARKET BASED NOTE 5.515% 09/30/2029 | 9,978,000.00 | 7,000,000.00 | 2,978,000.00 |
| MARKET BASED NOTE 6.122% 09/30/2029 | 35,935,000.00 | 5,669,000.00 | 30,266,000.00 |
| SUB TOTALS FOR : MARKET BASED NOTES | 45,913,000.00 | 12,669,000.00 | 33,244,000.00 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 58,402,000.00 | .00 | 58,402,000.00 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 58,402,000.00 | .00 | 58,402,000.00 |
| GRAND TOTALS FOR INVESTOR (000000000954331) | 104,315,000.00 | 12,669,000.00 | 91,646,000.00 |
| ----- | | | |
| PUBLIC HLTH SER CON (000000000758254) | | | |
| GRAND TOTALS FOR INVESTOR (000000000758254) | .00 | .00 | .00 |
| ----- | | | |
| RAILROAD RETIRE ACCT (000000000608011) | | | |

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| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|------------------|----------------|----------------|
| ----- | | | |
| RAILROAD RETIRE ACCT (000000000608011) | | | |
| CERTIFICATE OF INDEBTEDNESS 3.000% 03/01/2017 | 1,121,831,000.00 | 442,901,000.00 | 678,930,000.00 |
| SUB TOTALS FOR : SPECIAL ISSUE C OF I | 1,121,831,000.00 | 442,901,000.00 | 678,930,000.00 |
| GRAND TOTALS FOR INVESTOR (000000000608011) | 1,121,831,000.00 | 442,901,000.00 | 678,930,000.00 |
| ----- | | | |
| RAILROAD RETIRE SSE (000000000608010) | | | |
| CERTIFICATE OF INDEBTEDNESS 3.000% 03/01/2017 | 1,387,179,000.00 | 594,347,000.00 | 792,832,000.00 |
| SUB TOTALS FOR : SPECIAL ISSUE C OF I | 1,387,179,000.00 | 594,347,000.00 | 792,832,000.00 |
| GRAND TOTALS FOR INVESTOR (000000000608010) | 1,387,179,000.00 | 594,347,000.00 | 792,832,000.00 |
| ----- | | | |
| RELIEF REHAB DC (000000000168134) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 4,095,000.00 | .00 | 4,095,000.00 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 4,095,000.00 | .00 | 4,095,000.00 |
| GRAND TOTALS FOR INVESTOR (000000000168134) | 4,095,000.00 | .00 | 4,095,000.00 |
| ----- | | | |
| RELIEF REHAB LONGSHO (000000000168130) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 64,604,000.00 | .00 | 64,604,000.00 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 64,604,000.00 | .00 | 64,604,000.00 |
| GRAND TOTALS FOR INVESTOR (000000000168130) | 64,604,000.00 | .00 | 64,604,000.00 |
| ----- | | | |
| REREGISTRATION & EXP (000000000684310) | | | |

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| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|----------------|------------|----------------|
| ----- | | | |
| REREGISTRATION & EXP (000000000684310) | | | |
| GRAND TOTALS FOR INVESTOR (000000000684310) | .00 | .00 | .00 |
| ----- | | | |
| RESOLUTION OF IRAQI CLAIM (000000000196038) | | | |
| MARKET BASED BILL 03/02/2017 | 98,914,576.21 | .00 | 98,914,576.21 |
| SUB TOTALS FOR : MARKET BASED BILLS | 98,914,576.21 | .00 | 98,914,576.21 |
| GRAND TOTALS FOR INVESTOR (000000000196038) | 98,914,576.21 | .00 | 98,914,576.21 |
| ----- | | | |
| RETIRED EMPLOYEE HLT (000000000248445) | | | |
| MARKET BASED BILL 04/06/2017 | 2,483,205.47 | .00 | 2,483,205.47 |
| SUB TOTALS FOR : MARKET BASED BILLS | 2,483,205.47 | .00 | 2,483,205.47 |
| GRAND TOTALS FOR INVESTOR (000000000248445) | 2,483,205.47 | .00 | 2,483,205.47 |
| ----- | | | |
| SANTEE SIOUX TRUST (000000000208626) | | | |
| GRAND TOTALS FOR INVESTOR (000000000208626) | .00 | .00 | .00 |
| ----- | | | |
| SEC INVESTOR PROTECTION (000000000505567) | | | |
| MARKET BASED BILL 07/06/2017 | 30,093,566.01 | .00 | 30,093,566.01 |
| SUB TOTALS FOR : MARKET BASED BILLS | 30,093,566.01 | .00 | 30,093,566.01 |
| MARKET BASED NOTE 2.750% 12/31/2017 | 271,248,303.06 | .00 | 271,248,303.06 |
| SUB TOTALS FOR : MARKET BASED NOTES | 271,248,303.06 | .00 | 271,248,303.06 |

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|---|----------------|------------|----------------|
| ----- | | | |
| SEC INVESTOR PROTECTION (000000000505567) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 25,018,444.03 | .00 | 25,018,444.03 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 25,018,444.03 | .00 | 25,018,444.03 |
| GRAND TOTALS FOR INVESTOR (000000000505567) | 326,360,313.10 | .00 | 326,360,313.10 |
| ----- | | | |
| SEC-A-03219-B (000005065630106) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 112,769,537.51 | .00 | 112,769,537.51 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 112,769,537.51 | .00 | 112,769,537.51 |
| GRAND TOTALS FOR INVESTOR (000005065630106) | 112,769,537.51 | .00 | 112,769,537.51 |
| ----- | | | |
| SEC-A-03229-C (000005065630125) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 4,318,920.88 | .00 | 4,318,920.88 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 4,318,920.88 | .00 | 4,318,920.88 |
| GRAND TOTALS FOR INVESTOR (000005065630125) | 4,318,920.88 | .00 | 4,318,920.88 |
| ----- | | | |
| SEC-A-03310-B (000005065630143) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 128,804.34 | .00 | 128,804.34 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 128,804.34 | .00 | 128,804.34 |
| GRAND TOTALS FOR INVESTOR (000005065630143) | 128,804.34 | .00 | 128,804.34 |
| ----- | | | |
| SEC-A-03333-C (000005065630130) | | | |

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|---|----------------|------------|----------------|
| SEC-A-03333-C (000005065630130) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 455,965.27 | .00 | 455,965.27 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 455,965.27 | .00 | 455,965.27 |
| GRAND TOTALS FOR INVESTOR (000005065630130) | 455,965.27 | .00 | 455,965.27 |
| SEC-B-02512-B (000005065630091) | | | |
| GRAND TOTALS FOR INVESTOR (000005065630091) | .00 | .00 | .00 |
| SEC-B-02694-B (000005065630097) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 149,718,868.61 | .00 | 149,718,868.61 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 149,718,868.61 | .00 | 149,718,868.61 |
| GRAND TOTALS FOR INVESTOR (000005065630097) | 149,718,868.61 | .00 | 149,718,868.61 |
| SEC-B-02766-C (000005065630126) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 167,572.92 | .00 | 167,572.92 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 167,572.92 | .00 | 167,572.92 |
| GRAND TOTALS FOR INVESTOR (000005065630126) | 167,572.92 | .00 | 167,572.92 |
| SEC-B-02828-B (000005065630129) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 4,003,994.53 | .00 | 4,003,994.53 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 4,003,994.53 | .00 | 4,003,994.53 |

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|---|---------------|------------|---------------|
| SEC-B-02828-B (000005065630129) | | | |
| GRAND TOTALS FOR INVESTOR (000005065630129) | 4,003,994.53 | .00 | 4,003,994.53 |
| SEC-B-02917-B (000005065630140) | | | |
| MARKET BASED BILL 07/20/2017 | 247,751.69 | .00 | 247,751.69 |
| SUB TOTALS FOR : MARKET BASED BILLS | 247,751.69 | .00 | 247,751.69 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 327,899.19 | .00 | 327,899.19 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 327,899.19 | .00 | 327,899.19 |
| GRAND TOTALS FOR INVESTOR (000005065630140) | 575,650.88 | .00 | 575,650.88 |
| SEC-C-03782-B (000005065630093) | | | |
| GRAND TOTALS FOR INVESTOR (000005065630093) | .00 | .00 | .00 |
| SEC-C-03830-C (000005065630095) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 15,702,650.26 | .00 | 15,702,650.26 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 15,702,650.26 | .00 | 15,702,650.26 |
| GRAND TOTALS FOR INVESTOR (000005065630095) | 15,702,650.26 | .00 | 15,702,650.26 |
| SEC-C-07393-B (000005065630155) | | | |
| MARKET BASED BILL 04/13/2017 | 438,828.41 | .00 | 438,828.41 |
| SUB TOTALS FOR : MARKET BASED BILLS | 438,828.41 | .00 | 438,828.41 |

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|---|--------------|------------|------------|
| SEC-C-07393-B (000005065630155) | | | |
| GRAND TOTALS FOR INVESTOR (000005065630155) | 438,828.41 | .00 | 438,828.41 |
| SEC-C-07487-E (000005065630147) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 379,828.29 | .00 | 379,828.29 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 379,828.29 | .00 | 379,828.29 |
| GRAND TOTALS FOR INVESTOR (000005065630147) | 379,828.29 | .00 | 379,828.29 |
| SEC-C-07517-B (000005065630100) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 438,047.62 | .00 | 438,047.62 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 438,047.62 | .00 | 438,047.62 |
| GRAND TOTALS FOR INVESTOR (000005065630100) | 438,047.62 | .00 | 438,047.62 |
| SEC-C-07668-C (000005065630136) | | | |
| MARKET BASED BILL 04/27/2017 | 923,986.66 | 461,372.88 | 462,613.78 |
| SUB TOTALS FOR : MARKET BASED BILLS | 923,986.66 | 461,372.88 | 462,613.78 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 239,723.00 | .00 | 239,723.00 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 239,723.00 | .00 | 239,723.00 |
| GRAND TOTALS FOR INVESTOR (000005065630136) | 1,163,709.66 | 461,372.88 | 702,336.78 |
| SEC-C-07947-D (000005065630127) | | | |

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|---|--------------|------------|--------------|
| SEC-C-07947-D (000005065630127) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 7,507,704.52 | .00 | 7,507,704.52 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 7,507,704.52 | .00 | 7,507,704.52 |
| GRAND TOTALS FOR INVESTOR (000005065630127) | 7,507,704.52 | .00 | 7,507,704.52 |
| SEC-C-07968-B (000005065630148) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 99,954.85 | .00 | 99,954.85 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 99,954.85 | .00 | 99,954.85 |
| GRAND TOTALS FOR INVESTOR (000005065630148) | 99,954.85 | .00 | 99,954.85 |
| SEC-C-08050-B (000005065630120) | | | |
| GRAND TOTALS FOR INVESTOR (000005065630120) | .00 | .00 | .00 |
| SEC-C-08157-D (000005065630118) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 249,977.92 | .00 | 249,977.92 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 249,977.92 | .00 | 249,977.92 |
| GRAND TOTALS FOR INVESTOR (000005065630118) | 249,977.92 | .00 | 249,977.92 |
| SEC-C-08185-B (000005065630156) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 251,019.58 | .00 | 251,019.58 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 251,019.58 | .00 | 251,019.58 |

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|---|----------------|------------|----------------|
| SEC-C-08185-B (000005065630156) | | | |
| GRAND TOTALS FOR INVESTOR (000005065630156) | 251,019.58 | .00 | 251,019.58 |
| SEC-D-03084-D (000005065630135) | | | |
| MARKET BASED BILL 08/03/2017 | 363,719.30 | .00 | 363,719.30 |
| SUB TOTALS FOR : MARKET BASED BILLS | 363,719.30 | .00 | 363,719.30 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 10,646.22 | .00 | 10,646.22 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 10,646.22 | .00 | 10,646.22 |
| GRAND TOTALS FOR INVESTOR (000005065630135) | 374,365.52 | .00 | 374,365.52 |
| SEC-D-03185-B10 (000005065630087) | | | |
| MARKET BASED BILL 07/20/2017 | 217,652,404.75 | .00 | 217,652,404.75 |
| SUB TOTALS FOR : MARKET BASED BILLS | 217,652,404.75 | .00 | 217,652,404.75 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 6,349,343.77 | .00 | 6,349,343.77 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 6,349,343.77 | .00 | 6,349,343.77 |
| GRAND TOTALS FOR INVESTOR (000005065630087) | 224,001,748.52 | .00 | 224,001,748.52 |
| SEC-D-03185-B20 (000005065630086) | | | |
| MARKET BASED BILL 07/20/2017 | 72,901,520.16 | .00 | 72,901,520.16 |
| SUB TOTALS FOR : MARKET BASED BILLS | 72,901,520.16 | .00 | 72,901,520.16 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 1,993,431.79 | .00 | 1,993,431.79 |

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|---|---------------|------------|---------------|
| SEC-D-03185-B20 (000005065630086) | | | |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 1,993,431.79 | .00 | 1,993,431.79 |
| GRAND TOTALS FOR INVESTOR (000005065630086) | 74,894,951.95 | .00 | 74,894,951.95 |
| SEC-D-03246-B (000005065630139) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 5,496,318.49 | .00 | 5,496,318.49 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 5,496,318.49 | .00 | 5,496,318.49 |
| GRAND TOTALS FOR INVESTOR (000005065630139) | 5,496,318.49 | .00 | 5,496,318.49 |
| SEC-D-03320-B (000005065630133) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 100,088.24 | .00 | 100,088.24 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 100,088.24 | .00 | 100,088.24 |
| GRAND TOTALS FOR INVESTOR (000005065630133) | 100,088.24 | .00 | 100,088.24 |
| SEC-D-03320-C (000005065630113) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 1,455,102.06 | .00 | 1,455,102.06 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 1,455,102.06 | .00 | 1,455,102.06 |
| GRAND TOTALS FOR INVESTOR (000005065630113) | 1,455,102.06 | .00 | 1,455,102.06 |
| SEC-D-03320-D (000005065630115) | | | |

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|---|---------------|------------|---------------|
| SEC-D-03320-D (000005065630115) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 225,791.77 | .00 | 225,791.77 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 225,791.77 | .00 | 225,791.77 |
| GRAND TOTALS FOR INVESTOR (000005065630115) | 225,791.77 | .00 | 225,791.77 |
| SEC-D-03523-B (000005065630119) | | | |
| GRAND TOTALS FOR INVESTOR (000005065630119) | .00 | .00 | .00 |
| SEC-D-03577-B (000005065630123) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 922,190.04 | .00 | 922,190.04 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 922,190.04 | .00 | 922,190.04 |
| GRAND TOTALS FOR INVESTOR (000005065630123) | 922,190.04 | .00 | 922,190.04 |
| SEC-FL-03491-C (000005065630090) | | | |
| MARKET BASED BILL 05/04/2017 | 25,746,828.29 | .00 | 25,746,828.29 |
| SUB TOTALS FOR : MARKET BASED BILLS | 25,746,828.29 | .00 | 25,746,828.29 |
| GRAND TOTALS FOR INVESTOR (000005065630090) | 25,746,828.29 | .00 | 25,746,828.29 |
| SEC-FL-03772-B (000005065630160) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 2,959,747.44 | .00 | 2,959,747.44 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 2,959,747.44 | .00 | 2,959,747.44 |

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|---|---------------|------------|---------------|
| SEC-FL-03772-B (000005065630160) | | | |
| GRAND TOTALS FOR INVESTOR (000005065630160) | 2,959,747.44 | .00 | 2,959,747.44 |
| SEC-FL-03772-C (000005065630161) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 2,959,747.44 | .00 | 2,959,747.44 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 2,959,747.44 | .00 | 2,959,747.44 |
| GRAND TOTALS FOR INVESTOR (000005065630161) | 2,959,747.44 | .00 | 2,959,747.44 |
| SEC-FL-03821-B (000005065630114) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 297,276.01 | .00 | 297,276.01 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 297,276.01 | .00 | 297,276.01 |
| GRAND TOTALS FOR INVESTOR (000005065630114) | 297,276.01 | .00 | 297,276.01 |
| SEC-FL-03840-B (000005065630112) | | | |
| MARKET BASED BILL 04/27/2017 | 14,987,820.23 | .00 | 14,987,820.23 |
| SUB TOTALS FOR : MARKET BASED BILLS | 14,987,820.23 | .00 | 14,987,820.23 |
| GRAND TOTALS FOR INVESTOR (000005065630112) | 14,987,820.23 | .00 | 14,987,820.23 |
| SEC-FW-02692-E (000005065630018) | | | |
| GRAND TOTALS FOR INVESTOR (000005065630018) | .00 | .00 | .00 |
| SEC-HO-10381-C (000005065630121) | | | |

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|---|----------------|------------|----------------|
| SEC-HO-10381-C (000005065630121) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 4,044,494.76 | .00 | 4,044,494.76 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 4,044,494.76 | .00 | 4,044,494.76 |
| GRAND TOTALS FOR INVESTOR (000005065630121) | 4,044,494.76 | .00 | 4,044,494.76 |
| SEC-HO-10381-F (000005065630104) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 1,422,885.00 | .00 | 1,422,885.00 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 1,422,885.00 | .00 | 1,422,885.00 |
| GRAND TOTALS FOR INVESTOR (000005065630104) | 1,422,885.00 | .00 | 1,422,885.00 |
| SEC-HO-10740-D (000005065630082) | | | |
| GRAND TOTALS FOR INVESTOR (000005065630082) | .00 | .00 | .00 |
| SEC-HO-10929-B (000005065630153) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 11,990,478.26 | .00 | 11,990,478.26 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 11,990,478.26 | .00 | 11,990,478.26 |
| GRAND TOTALS FOR INVESTOR (000005065630153) | 11,990,478.26 | .00 | 11,990,478.26 |
| SEC-HO-11075-E (000005065630103) | | | |
| MARKET BASED BILL 03/30/2017 | 113,548,480.28 | .00 | 113,548,480.28 |
| SUB TOTALS FOR : MARKET BASED BILLS | 113,548,480.28 | .00 | 113,548,480.28 |

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|---|----------------|------------|----------------|
| SEC-HO-11075-E (000005065630103) | | | |
| GRAND TOTALS FOR INVESTOR (000005065630103) | 113,548,480.28 | .00 | 113,548,480.28 |
| SEC-HO-11156-M (000005065630145) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 679,121.56 | .00 | 679,121.56 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 679,121.56 | .00 | 679,121.56 |
| GRAND TOTALS FOR INVESTOR (000005065630145) | 679,121.56 | .00 | 679,121.56 |
| SEC-HO-11156-N (000005065630152) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 1,653,119.94 | .00 | 1,653,119.94 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 1,653,119.94 | .00 | 1,653,119.94 |
| GRAND TOTALS FOR INVESTOR (000005065630152) | 1,653,119.94 | .00 | 1,653,119.94 |
| SEC-HO-11211-B (000005065630094) | | | |
| GRAND TOTALS FOR INVESTOR (000005065630094) | .00 | .00 | .00 |
| SEC-HO-11458-B (000005065630149) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 7,496,461.90 | .00 | 7,496,461.90 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 7,496,461.90 | .00 | 7,496,461.90 |
| GRAND TOTALS FOR INVESTOR (000005065630149) | 7,496,461.90 | .00 | 7,496,461.90 |
| SEC-HO-11489-C (000005065630141) | | | |

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|---|----------------|------------|----------------|
| ----- | | | |
| SEC-HO-11489-C (000005065630141) | | | |
| MARKET BASED BILL 04/20/2017 | 6,416,435.18 | .00 | 6,416,435.18 |
| SUB TOTALS FOR : MARKET BASED BILLS | 6,416,435.18 | .00 | 6,416,435.18 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 187,706.78 | .00 | 187,706.78 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 187,706.78 | .00 | 187,706.78 |
| GRAND TOTALS FOR INVESTOR (000005065630141) | 6,604,141.96 | .00 | 6,604,141.96 |
| ----- | | | |
| SEC-HO-11545-B (000005065630108) | | | |
| MARKET BASED BILL 04/27/2017 | 191,636,526.76 | .00 | 191,636,526.76 |
| SUB TOTALS FOR : MARKET BASED BILLS | 191,636,526.76 | .00 | 191,636,526.76 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 98,596.30 | .00 | 98,596.30 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 98,596.30 | .00 | 98,596.30 |
| GRAND TOTALS FOR INVESTOR (000005065630108) | 191,735,123.06 | .00 | 191,735,123.06 |
| ----- | | | |
| SEC-HO-11546-B10 (000005065630089) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 98,216,402.14 | .00 | 98,216,402.14 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 98,216,402.14 | .00 | 98,216,402.14 |
| GRAND TOTALS FOR INVESTOR (000005065630089) | 98,216,402.14 | .00 | 98,216,402.14 |
| ----- | | | |
| SEC-HO-11546-B20 (000005065630088) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 17,620,376.63 | .00 | 17,620,376.63 |

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| SEC-HO-11546-B20 (000005065630088) | | | |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 17,620,376.63 | .00 | 17,620,376.63 |
| GRAND TOTALS FOR INVESTOR (000005065630088) | 17,620,376.63 | .00 | 17,620,376.63 |
| SEC-HO-11549-B (000005065630101) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 267,786,488.31 | .00 | 267,786,488.31 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 267,786,488.31 | .00 | 267,786,488.31 |
| GRAND TOTALS FOR INVESTOR (000005065630101) | 267,786,488.31 | .00 | 267,786,488.31 |
| SEC-HO-11759-B (000005065630131) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 7,569,566.50 | .00 | 7,569,566.50 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 7,569,566.50 | .00 | 7,569,566.50 |
| GRAND TOTALS FOR INVESTOR (000005065630131) | 7,569,566.50 | .00 | 7,569,566.50 |
| SEC-HO-11848-B (000005065630150) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 442,907.36 | .00 | 442,907.36 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 442,907.36 | .00 | 442,907.36 |
| GRAND TOTALS FOR INVESTOR (000005065630150) | 442,907.36 | .00 | 442,907.36 |
| SEC-HO-11854-B (000005065630110) | | | |

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| ----- | ----- | ----- | ----- |
| SEC-HO-11854-B (000005065630110) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 15,028,803.90 | .00 | 15,028,803.90 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 15,028,803.90 | .00 | 15,028,803.90 |
| GRAND TOTALS FOR INVESTOR (000005065630110) | 15,028,803.90 | .00 | 15,028,803.90 |
| ----- | ----- | ----- | ----- |
| SEC-HO-11941-B (000005065630142) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 80,297,773.62 | .00 | 80,297,773.62 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 80,297,773.62 | .00 | 80,297,773.62 |
| GRAND TOTALS FOR INVESTOR (000005065630142) | 80,297,773.62 | .00 | 80,297,773.62 |
| ----- | ----- | ----- | ----- |
| SEC-HO-11941-C (000005065630144) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 11,853,348.65 | .00 | 11,853,348.65 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 11,853,348.65 | .00 | 11,853,348.65 |
| GRAND TOTALS FOR INVESTOR (000005065630144) | 11,853,348.65 | .00 | 11,853,348.65 |
| ----- | ----- | ----- | ----- |
| SEC-HO-11976-B (000005065630151) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 964,919.68 | .00 | 964,919.68 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 964,919.68 | .00 | 964,919.68 |
| GRAND TOTALS FOR INVESTOR (000005065630151) | 964,919.68 | .00 | 964,919.68 |
| ----- | ----- | ----- | ----- |
| SEC-HO-12036-B (000005065630116) | | | |

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|---|--------------|------------|--------------|
| SEC-HO-12036-B (000005065630116) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 1,432,353.83 | .00 | 1,432,353.83 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 1,432,353.83 | .00 | 1,432,353.83 |
| GRAND TOTALS FOR INVESTOR (000005065630116) | 1,432,353.83 | .00 | 1,432,353.83 |
| SEC-HO-12083-C (000005065630117) | | | |
| GRAND TOTALS FOR INVESTOR (000005065630117) | .00 | .00 | .00 |
| SEC-HO-12131-B (000005065630159) | | | |
| MARKET BASED BILL 08/17/2017 | 8,029,279.49 | .00 | 8,029,279.49 |
| SUB TOTALS FOR : MARKET BASED BILLS | 8,029,279.49 | .00 | 8,029,279.49 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 234,506.01 | .00 | 234,506.01 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 234,506.01 | .00 | 234,506.01 |
| GRAND TOTALS FOR INVESTOR (000005065630159) | 8,263,785.50 | .00 | 8,263,785.50 |
| SEC-HO-12148-B (000005065630157) | | | |
| MARKET BASED BILL 10/12/2017 | 3,636,950.77 | .00 | 3,636,950.77 |
| SUB TOTALS FOR : MARKET BASED BILLS | 3,636,950.77 | .00 | 3,636,950.77 |
| GRAND TOTALS FOR INVESTOR (000005065630157) | 3,636,950.77 | .00 | 3,636,950.77 |
| SEC-HO-12150-B (000005065630105) | | | |

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| SEC-HO-12150-B (000005065630105) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 16,092,017.47 | .00 | 16,092,017.47 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 16,092,017.47 | .00 | 16,092,017.47 |
| GRAND TOTALS FOR INVESTOR (000005065630105) | 16,092,017.47 | .00 | 16,092,017.47 |
| SEC-HO-12585-B (000005065630146) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 158,260.74 | .00 | 158,260.74 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 158,260.74 | .00 | 158,260.74 |
| GRAND TOTALS FOR INVESTOR (000005065630146) | 158,260.74 | .00 | 158,260.74 |
| SEC-NY-07289-B (000005065630055) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 40,607,535.96 | .00 | 40,607,535.96 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 40,607,535.96 | .00 | 40,607,535.96 |
| GRAND TOTALS FOR INVESTOR (000005065630055) | 40,607,535.96 | .00 | 40,607,535.96 |
| SEC-NY-07290-B (000005065630033) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 8,272,021.15 | .00 | 8,272,021.15 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 8,272,021.15 | .00 | 8,272,021.15 |
| GRAND TOTALS FOR INVESTOR (000005065630033) | 8,272,021.15 | .00 | 8,272,021.15 |
| SEC-NY-07419-B (000005065630077) | | | |

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| SEC-NY-07419-B (000005065630077) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 22,850,119.90 | .00 | 22,850,119.90 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 22,850,119.90 | .00 | 22,850,119.90 |
| GRAND TOTALS FOR INVESTOR (000005065630077) | 22,850,119.90 | .00 | 22,850,119.90 |
| SEC-NY-07933-B (000005065630109) | | | |
| MARKET BASED BILL 05/25/2017 | 180,193,982.96 | .00 | 180,193,982.96 |
| SUB TOTALS FOR : MARKET BASED BILLS | 180,193,982.96 | .00 | 180,193,982.96 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 202,418.47 | .00 | 202,418.47 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 202,418.47 | .00 | 202,418.47 |
| GRAND TOTALS FOR INVESTOR (000005065630109) | 180,396,401.43 | .00 | 180,396,401.43 |
| SEC-NY-07969-B (000005065630079) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 5,344,586.41 | .00 | 5,344,586.41 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 5,344,586.41 | .00 | 5,344,586.41 |
| GRAND TOTALS FOR INVESTOR (000005065630079) | 5,344,586.41 | .00 | 5,344,586.41 |
| SEC-NY-07969-C (000005065630080) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 359,251.47 | .00 | 359,251.47 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 359,251.47 | .00 | 359,251.47 |
| GRAND TOTALS FOR INVESTOR (000005065630080) | 359,251.47 | .00 | 359,251.47 |
| SEC-NY-08150-B (000005065630158) | | | |

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| SEC-NY-08150-B (000005065630158) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 2,355,676.97 | .00 | 2,355,676.97 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 2,355,676.97 | .00 | 2,355,676.97 |
| GRAND TOTALS FOR INVESTOR (000005065630158) | 2,355,676.97 | .00 | 2,355,676.97 |
| SEC-NY-08279-I (000005065630102) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 875,045.00 | .00 | 875,045.00 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 875,045.00 | .00 | 875,045.00 |
| GRAND TOTALS FOR INVESTOR (000005065630102) | 875,045.00 | .00 | 875,045.00 |
| SEC-NY-08542-C (000005065630107) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 15,001,885.53 | .00 | 15,001,885.53 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 15,001,885.53 | .00 | 15,001,885.53 |
| GRAND TOTALS FOR INVESTOR (000005065630107) | 15,001,885.53 | .00 | 15,001,885.53 |
| SEC-NY-08701-B (000005065630111) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 55,572,720.37 | .00 | 55,572,720.37 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 55,572,720.37 | .00 | 55,572,720.37 |
| GRAND TOTALS FOR INVESTOR (000005065630111) | 55,572,720.37 | .00 | 55,572,720.37 |
| SEC-NY-08792-D (000005065630092) | | | |

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| SEC-NY-08792-D (000005065630092) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 201,052,577.70 | .00 | 201,052,577.70 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 201,052,577.70 | .00 | 201,052,577.70 |
| GRAND TOTALS FOR INVESTOR (000005065630092) | 201,052,577.70 | .00 | 201,052,577.70 |
| SEC-NY-08846-C (000005065630099) | | | |
| GRAND TOTALS FOR INVESTOR (000005065630099) | .00 | .00 | .00 |
| SEC-NY-08890-B (000005065630137) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 200,027.90 | .00 | 200,027.90 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 200,027.90 | .00 | 200,027.90 |
| GRAND TOTALS FOR INVESTOR (000005065630137) | 200,027.90 | .00 | 200,027.90 |
| SEC-NY-09118-B (000005065630124) | | | |
| GRAND TOTALS FOR INVESTOR (000005065630124) | .00 | .00 | .00 |
| SEC-NY-09158-D (000005065630138) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 1,667,721.48 | .00 | 1,667,721.48 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 1,667,721.48 | .00 | 1,667,721.48 |
| GRAND TOTALS FOR INVESTOR (000005065630138) | 1,667,721.48 | .00 | 1,667,721.48 |
| SEC-P-01678-B (000005065630085) | | | |

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|---|----------------|------------|----------------|
| ----- | | | |
| SEC-P-01678-B (000005065630085) | | | |
| MARKET BASED NOTE 4.750% 08/15/2017 | 506,640,151.33 | 240,204.17 | 506,399,947.16 |
| SUB TOTALS FOR : MARKET BASED NOTES | 506,640,151.33 | 240,204.17 | 506,399,947.16 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 12,029,040.15 | .00 | 12,029,040.15 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 12,029,040.15 | .00 | 12,029,040.15 |
| GRAND TOTALS FOR INVESTOR (000005065630085) | 518,669,191.48 | 240,204.17 | 518,428,987.31 |
| ----- | | | |
| SEC-P-01705-B (000005065630154) | | | |
| MARKET BASED BILL 04/13/2017 | 2,323,467.24 | .00 | 2,323,467.24 |
| SUB TOTALS FOR : MARKET BASED BILLS | 2,323,467.24 | .00 | 2,323,467.24 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 67,982.88 | .00 | 67,982.88 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 67,982.88 | .00 | 67,982.88 |
| GRAND TOTALS FOR INVESTOR (000005065630154) | 2,391,450.12 | .00 | 2,391,450.12 |
| ----- | | | |
| SEC-P-01730-K (000005065630098) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 13,632,514.37 | .00 | 13,632,514.37 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 13,632,514.37 | .00 | 13,632,514.37 |
| GRAND TOTALS FOR INVESTOR (000005065630098) | 13,632,514.37 | .00 | 13,632,514.37 |
| ----- | | | |
| SEC-SF-03630-B (000005065630122) | | | |
| MARKET BASED BILL 11/09/2017 | 1,955,681.47 | .00 | 1,955,681.47 |

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|---|--------------|------------|--------------|
| SEC-SF-03630-B (000005065630122) | | | |
| SUB TOTALS FOR : MARKET BASED BILLS | 1,955,681.47 | .00 | 1,955,681.47 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 57,195.80 | .00 | 57,195.80 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 57,195.80 | .00 | 57,195.80 |
| GRAND TOTALS FOR INVESTOR (000005065630122) | 2,012,877.27 | .00 | 2,012,877.27 |
| SEC-SF-03832-C (000005065630134) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 1,061,002.14 | .00 | 1,061,002.14 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 1,061,002.14 | .00 | 1,061,002.14 |
| GRAND TOTALS FOR INVESTOR (000005065630134) | 1,061,002.14 | .00 | 1,061,002.14 |
| SEC-SF-03927-B (000005065630128) | | | |
| GRAND TOTALS FOR INVESTOR (000005065630128) | .00 | .00 | .00 |
| SEC-SL-02632-D (000005065630132) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 124,472.57 | .00 | 124,472.57 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 124,472.57 | .00 | 124,472.57 |
| GRAND TOTALS FOR INVESTOR (000005065630132) | 124,472.57 | .00 | 124,472.57 |
| SEIZED ASSETS FUND (000000000156874) | | | |

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|---|------------------|------------|------------------|
| ----- | | | |
| SEIZED ASSETS FUND (000000000156874) | | | |
| MARKET BASED BILL 02/01/2018 | 120,929,393.18 | .00 | 120,929,393.18 |
| MARKET BASED BILL 04/27/2017 | 703,950,336.99 | .00 | 703,950,336.99 |
| MARKET BASED BILL 06/29/2017 | 147,312,219.41 | .00 | 147,312,219.41 |
| MARKET BASED BILL 11/09/2017 | 251,794,876.98 | .00 | 251,794,876.98 |
| SUB TOTALS FOR : MARKET BASED BILLS | 1,223,986,826.56 | .00 | 1,223,986,826.56 |
| GRAND TOTALS FOR INVESTOR (000000000156874) | 1,223,986,826.56 | .00 | 1,223,986,826.56 |
| ----- | | | |
| SEIZED CUR US CU SER (000000000206511) | | | |
| MARKET BASED BILL 03/30/2017 | 858,472,754.01 | .00 | 858,472,754.01 |
| SUB TOTALS FOR : MARKET BASED BILLS | 858,472,754.01 | .00 | 858,472,754.01 |
| GRAND TOTALS FOR INVESTOR (000000000206511) | 858,472,754.01 | .00 | 858,472,754.01 |
| ----- | | | |
| SENATE PRESERVATION TF (000000000005509) | | | |
| MARKET BASED BILL 03/09/2017 | 155,126.18 | .00 | 155,126.18 |
| MARKET BASED BILL 03/16/2017 | 155,570.94 | .00 | 155,570.94 |
| MARKET BASED BILL 08/17/2017 | 156,068.16 | .00 | 156,068.16 |
| SUB TOTALS FOR : MARKET BASED BILLS | 466,765.28 | .00 | 466,765.28 |
| GRAND TOTALS FOR INVESTOR (000000000005509) | 466,765.28 | .00 | 466,765.28 |
| ----- | | | |
| SERVICEMEN'S GROUP (000000000364009) | | | |
| CERTIFICATE OF INDEBTEDNESS 1.875% 06/30/2017 | 649,000.00 | .00 | 649,000.00 |
| CERTIFICATE OF INDEBTEDNESS 2.375% 06/30/2017 | 6,000.00 | .00 | 6,000.00 |
| SUB TOTALS FOR : SPECIAL ISSUE C OF I | 655,000.00 | .00 | 655,000.00 |

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|---|---------------|------------|---------------|
| ----- | | | |
| SERVICEMEN'S GROUP (00000000364009) | | | |
| GRAND TOTALS FOR INVESTOR (00000000364009) | 655,000.00 | .00 | 655,000.00 |
| ----- | | | |
| SMITHSONIAN ENDOWMEN (000000003362201) | | | |
| MARKET BASED NOTE 0.625% 05/31/2017 | 1,001,077.83 | .00 | 1,001,077.83 |
| SUB TOTALS FOR : MARKET BASED NOTES | 1,001,077.83 | .00 | 1,001,077.83 |
| GRAND TOTALS FOR INVESTOR (000000003362201) | 1,001,077.83 | .00 | 1,001,077.83 |
| ----- | | | |
| SO NEV PUB LAND MGMT (00000000145232) | | | |
| MARKET BASED BILL 03/02/2017 | 27,349,456.73 | .00 | 27,349,456.73 |
| MARKET BASED BILL 03/09/2017 | 25,944,798.10 | .00 | 25,944,798.10 |
| MARKET BASED BILL 03/16/2017 | 23,043,552.31 | .00 | 23,043,552.31 |
| MARKET BASED BILL 03/23/2017 | 24,049,943.80 | .00 | 24,049,943.80 |
| MARKET BASED BILL 03/30/2017 | 27,048,597.40 | .00 | 27,048,597.40 |
| MARKET BASED BILL 04/06/2017 | 30,058,212.84 | .00 | 30,058,212.84 |
| MARKET BASED BILL 04/13/2017 | 24,348,290.70 | .00 | 24,348,290.70 |
| MARKET BASED BILL 04/20/2017 | 13,229,325.05 | .00 | 13,229,325.05 |
| MARKET BASED BILL 04/27/2017 | 38,394,554.72 | .00 | 38,394,554.72 |
| MARKET BASED BILL 05/04/2017 | 12,433,944.67 | .00 | 12,433,944.67 |
| MARKET BASED BILL 05/11/2017 | 20,052,557.15 | .00 | 20,052,557.15 |
| MARKET BASED BILL 05/18/2017 | 24,937,566.26 | .00 | 24,937,566.26 |
| MARKET BASED BILL 05/25/2017 | 43,078,519.64 | .00 | 43,078,519.64 |
| MARKET BASED BILL 06/01/2017 | 22,463,881.66 | .00 | 22,463,881.66 |
| MARKET BASED BILL 06/08/2017 | 21,364,910.66 | .00 | 21,364,910.66 |
| MARKET BASED BILL 06/15/2017 | 18,855,453.32 | .00 | 18,855,453.32 |
| MARKET BASED BILL 06/22/2017 | 62,995,537.63 | .00 | 62,995,537.63 |
| MARKET BASED BILL 06/29/2017 | 24,764,322.93 | .00 | 24,764,322.93 |
| MARKET BASED BILL 07/06/2017 | 44,430,596.04 | .00 | 44,430,596.04 |
| MARKET BASED BILL 07/13/2017 | 18,653,953.95 | .00 | 18,653,953.95 |
| MARKET BASED BILL 07/20/2017 | 22,365,777.08 | .00 | 22,365,777.08 |
| MARKET BASED BILL 07/27/2017 | 19,958,697.93 | .00 | 19,958,697.93 |
| MARKET BASED BILL 08/03/2017 | 26,980,660.84 | .00 | 26,980,660.84 |
| MARKET BASED BILL 08/10/2017 | 26,781,366.88 | .00 | 26,781,366.88 |

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|---|----------------|------------|----------------|
| ----- | | | |
| SO NEV PUB LAND MGMT (000000000145232) | | | |
| MARKET BASED BILL 08/17/2017 | 51,587,142.64 | .00 | 51,587,142.64 |
| SUB TOTALS FOR : MARKET BASED BILLS | 695,171,620.93 | .00 | 695,171,620.93 |
| GRAND TOTALS FOR INVESTOR (000000000145232) | 695,171,620.93 | .00 | 695,171,620.93 |
| ----- | | | |
| SOUTH DAKOTA TR FUND (000000000968217) | | | |
| MARKET BASED NOTE 0.500% 04/30/2017 | 126.41 | .00 | 126.41 |
| MARKET BASED NOTE 0.500% 07/31/2017 | 884.02 | .00 | 884.02 |
| MARKET BASED NOTE 0.625% 04/30/2018 | 118.23 | .00 | 118.23 |
| MARKET BASED NOTE 0.625% 06/30/2018 | 241.54 | .00 | 241.54 |
| MARKET BASED NOTE 0.625% 07/31/2017 | 953.19 | .00 | 953.19 |
| MARKET BASED NOTE 0.625% 08/31/2017 | 298.99 | .00 | 298.99 |
| MARKET BASED NOTE 0.625% 09/30/2017 | 1,647,870.39 | .00 | 1,647,870.39 |
| MARKET BASED NOTE 0.750% 01/31/2018 | 288,593.32 | .00 | 288,593.32 |
| MARKET BASED NOTE 0.750% 03/31/2018 | 139.67 | .00 | 139.67 |
| MARKET BASED NOTE 0.750% 04/30/2018 | 280.65 | .00 | 280.65 |
| MARKET BASED NOTE 0.750% 06/30/2017 | 519.48 | .00 | 519.48 |
| MARKET BASED NOTE 0.750% 07/31/2018 | 103.79 | .00 | 103.79 |
| MARKET BASED NOTE 0.750% 09/30/2018 | 754,359.61 | .00 | 754,359.61 |
| MARKET BASED NOTE 0.750% 10/31/2017 | 2,238,567.70 | .00 | 2,238,567.70 |
| MARKET BASED NOTE 0.750% 10/31/2018 | 206,187.81 | .00 | 206,187.81 |
| MARKET BASED NOTE 0.750% 12/31/2017 | 288,258.39 | .00 | 288,258.39 |
| MARKET BASED NOTE 0.875% 11/30/2017 | 1,112,716.61 | .00 | 1,112,716.61 |
| MARKET BASED NOTE 1.000% 03/31/2017 | 226.90 | .00 | 226.90 |
| MARKET BASED NOTE 1.000% 11/30/2018 | 1,112,977.83 | .00 | 1,112,977.83 |
| MARKET BASED NOTE 1.000% 12/31/2017 | 864,925.57 | .00 | 864,925.57 |
| MARKET BASED NOTE 1.125% 01/31/2019 | 1,730,672.91 | .00 | 1,730,672.91 |
| MARKET BASED NOTE 1.125% 02/28/2019 | 5,195,860.21 | .00 | 5,195,860.21 |
| MARKET BASED NOTE 1.125% 06/30/2021 | 242.05 | .00 | 242.05 |
| MARKET BASED NOTE 1.125% 07/31/2021 | 109.05 | .00 | 109.05 |
| MARKET BASED NOTE 1.125% 09/30/2021 | 754,505.92 | .00 | 754,505.92 |
| MARKET BASED NOTE 1.250% 01/31/2020 | 2,596,227.52 | .00 | 2,596,227.52 |
| MARKET BASED NOTE 1.250% 10/31/2018 | 1,155,064.37 | .00 | 1,155,064.37 |
| MARKET BASED NOTE 1.250% 10/31/2021 | 206,286.99 | .00 | 206,286.99 |
| MARKET BASED NOTE 1.250% 12/31/2018 | 896,347.47 | .00 | 896,347.47 |
| MARKET BASED NOTE 1.375% 01/31/2021 | 289,642.55 | .00 | 289,642.55 |
| MARKET BASED NOTE 1.375% 02/29/2020 | 7,816,571.83 | .00 | 7,816,571.83 |

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| SOUTH DAKOTA TR FUND | (00000000968217) | | |
| MARKET BASED NOTE 1.375% 04/30/2020 | 126.34 | .00 | 126.34 |
| MARKET BASED NOTE 1.375% 04/30/2021 | 249.65 | .00 | 249.65 |
| MARKET BASED NOTE 1.375% 08/31/2020 | 673.96 | .00 | 673.96 |
| MARKET BASED NOTE 1.375% 09/30/2018 | 866,638.51 | .00 | 866,638.51 |
| MARKET BASED NOTE 1.375% 09/30/2020 | 413,284.25 | .00 | 413,284.25 |
| MARKET BASED NOTE 1.375% 10/31/2020 | 1,126,802.47 | .00 | 1,126,802.47 |
| MARKET BASED NOTE 1.500% 01/31/2019 | 866,905.94 | .00 | 866,905.94 |
| MARKET BASED NOTE 1.500% 05/31/2019 | 148.45 | .00 | 148.45 |
| MARKET BASED NOTE 1.500% 08/15/2026 | 400.81 | .00 | 400.81 |
| MARKET BASED NOTE 1.500% 10/31/2019 | 495,369.71 | .00 | 495,369.71 |
| MARKET BASED NOTE 1.500% 12/31/2018 | 1,736,248.98 | .00 | 1,736,248.98 |
| MARKET BASED NOTE 1.625% 02/15/2026 | 1,163,057.35 | .00 | 1,163,057.35 |
| MARKET BASED NOTE 1.625% 03/31/2019 | 138.06 | .00 | 138.06 |
| MARKET BASED NOTE 1.625% 05/15/2026 | 331.10 | .00 | 331.10 |
| MARKET BASED NOTE 1.625% 06/30/2019 | 323.24 | .00 | 323.24 |
| MARKET BASED NOTE 1.625% 07/31/2019 | 294.80 | .00 | 294.80 |
| MARKET BASED NOTE 1.625% 07/31/2020 | 1,059.61 | .00 | 1,059.61 |
| MARKET BASED NOTE 1.625% 08/15/2022 | 1,406.92 | .00 | 1,406.92 |
| MARKET BASED NOTE 1.625% 11/15/2022 | 2,356,317.69 | .00 | 2,356,317.69 |
| MARKET BASED NOTE 1.625% 11/30/2020 | 1,113,505.18 | .00 | 1,113,505.18 |
| MARKET BASED NOTE 1.625% 12/31/2019 | 96,521.51 | .00 | 96,521.51 |
| MARKET BASED NOTE 1.750% 05/15/2022 | 228.65 | .00 | 228.65 |
| MARKET BASED NOTE 1.750% 05/15/2023 | 258.74 | .00 | 258.74 |
| MARKET BASED NOTE 1.750% 09/30/2019 | 783,735.02 | .00 | 783,735.02 |
| MARKET BASED NOTE 1.750% 11/30/2021 | 1,111,640.99 | .00 | 1,111,640.99 |
| MARKET BASED NOTE 1.750% 12/31/2020 | 865,412.22 | .00 | 865,412.22 |
| MARKET BASED NOTE 1.875% 01/31/2022 | 1,737,073.29 | .00 | 1,737,073.29 |
| MARKET BASED NOTE 1.875% 02/28/2022 | 5,200,409.36 | .00 | 5,200,409.36 |
| MARKET BASED NOTE 2.000% 02/15/2022 | 5,193,037.27 | .00 | 5,193,037.27 |
| MARKET BASED NOTE 2.000% 02/15/2023 | 289,187.74 | .00 | 289,187.74 |
| MARKET BASED NOTE 2.000% 02/15/2025 | 10,464,277.80 | .00 | 10,464,277.80 |
| MARKET BASED NOTE 2.000% 08/15/2025 | 2,219.41 | .00 | 2,219.41 |
| MARKET BASED NOTE 2.000% 11/15/2021 | 1,608,910.71 | .00 | 1,608,910.71 |
| MARKET BASED NOTE 2.000% 11/15/2026 | 2,074,960.76 | .00 | 2,074,960.76 |
| MARKET BASED NOTE 2.000% 12/31/2021 | 898,182.20 | .00 | 898,182.20 |
| MARKET BASED NOTE 2.125% 05/15/2025 | 127.57 | .00 | 127.57 |
| MARKET BASED NOTE 2.125% 08/15/2021 | 252.29 | .00 | 252.29 |
| MARKET BASED NOTE 2.250% 02/15/2027 | 5,254,982.00 | .00 | 5,254,982.00 |
| MARKET BASED NOTE 2.250% 11/15/2024 | 1,288,612.45 | .00 | 1,288,612.45 |
| MARKET BASED NOTE 2.250% 11/15/2025 | 2,659,975.02 | .00 | 2,659,975.02 |
| MARKET BASED NOTE 2.375% 08/15/2024 | 1,364.95 | .00 | 1,364.95 |
| MARKET BASED NOTE 2.625% 08/15/2020 | 2,858.62 | .00 | 2,858.62 |

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|--|------------------|------------|----------------|
| ----- | | | |
| SOUTH DAKOTA TR FUND | (00000000968217) | | |
| MARKET BASED NOTE 2.625% 11/15/2020 | 2,594,733.51 | .00 | 2,594,733.51 |
| MARKET BASED NOTE 2.750% 02/15/2019 | 2,606,868.80 | .00 | 2,606,868.80 |
| MARKET BASED NOTE 2.750% 02/15/2024 | 2,601,412.98 | .00 | 2,601,412.98 |
| MARKET BASED NOTE 2.750% 11/15/2023 | 2,016,374.05 | .00 | 2,016,374.05 |
| MARKET BASED NOTE 3.125% 05/15/2019 | 496.38 | .00 | 496.38 |
| MARKET BASED NOTE 3.125% 05/15/2021 | 357.49 | .00 | 357.49 |
| MARKET BASED NOTE 3.375% 11/15/2019 | 1,493,119.60 | .00 | 1,493,119.60 |
| MARKET BASED NOTE 3.500% 05/15/2020 | 191.71 | .00 | 191.71 |
| MARKET BASED NOTE 3.625% 02/15/2020 | 7,818,120.98 | .00 | 7,818,120.98 |
| MARKET BASED NOTE 3.625% 02/15/2021 | 866,852.49 | .00 | 866,852.49 |
| MARKET BASED NOTE 3.625% 08/15/2019 | 585.42 | .00 | 585.42 |
| MARKET BASED NOTE 3.750% 11/15/2018 | 4,455,397.75 | .00 | 4,455,397.75 |
| MARKET BASED NOTE 4.250% 11/15/2017 | 4,481,548.52 | .00 | 4,481,548.52 |
| MARKET BASED NOTE 4.500% 05/15/2017 | 562.98 | .00 | 562.98 |
| MARKET BASED NOTE 4.750% 08/15/2017 | 1,356.19 | .00 | 1,356.19 |
| SUB TOTALS FOR : MARKET BASED NOTES | 107,775,371.41 | .00 | 107,775,371.41 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 5,389,047.26 | .00 | 5,389,047.26 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 5,389,047.26 | .00 | 5,389,047.26 |
| GRAND TOTALS FOR INVESTOR (00000000968217) | 113,164,418.67 | .00 | 113,164,418.67 |
| ----- | | | |
| SPECIAL INVESTMENT | (00000000956167) | | |
| MARKET BASED NOTE 1.875% 08/31/2017 | 57,536,422.73 | .00 | 57,536,422.73 |
| MARKET BASED NOTE 1.875% 09/30/2017 | 45,329,514.89 | .00 | 45,329,514.89 |
| MARKET BASED NOTE 1.875% 10/31/2017 | 41,591,268.70 | .00 | 41,591,268.70 |
| MARKET BASED NOTE 2.250% 11/30/2017 | 41,484,745.61 | .00 | 41,484,745.61 |
| MARKET BASED NOTE 2.375% 07/31/2017 | 57,170,326.58 | .00 | 57,170,326.58 |
| MARKET BASED NOTE 2.500% 06/30/2017 | 54,014,446.71 | .00 | 54,014,446.71 |
| MARKET BASED NOTE 2.625% 01/31/2018 | 40,886,423.71 | .00 | 40,886,423.71 |
| MARKET BASED NOTE 2.625% 04/30/2018 | 41,019,224.65 | .00 | 41,019,224.65 |
| MARKET BASED NOTE 2.750% 02/28/2018 | 40,854,152.44 | .00 | 40,854,152.44 |
| MARKET BASED NOTE 2.750% 05/31/2017 | 54,679,555.63 | .00 | 54,679,555.63 |
| MARKET BASED NOTE 2.750% 12/31/2017 | 41,325,774.23 | .00 | 41,325,774.23 |
| MARKET BASED NOTE 2.875% 03/31/2018 | 40,825,243.10 | .00 | 40,825,243.10 |
| MARKET BASED NOTE 3.125% 04/30/2017 | 53,197,803.27 | .00 | 53,197,803.27 |

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* * * DAILY PRINCIPAL OUTSTANDING * * *
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| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|------------------|------------|------------------|
| ----- | | | |
| SPECIAL INVESTMENT (00000000956167) | | | |
| MARKET BASED NOTE 3.250% 03/31/2017 | 55,223,403.46 | .00 | 55,223,403.46 |
| SUB TOTALS FOR : MARKET BASED NOTES | 665,138,305.71 | .00 | 665,138,305.71 |
| GRAND TOTALS FOR INVESTOR (00000000956167) | 665,138,305.71 | .00 | 665,138,305.71 |
| ----- | | | |
| SPORT FISH RESTOR & BOAT (000000007081472) | | | |
| MARKET BASED NOTE 0.625% 04/30/2018 | 214,857,048.85 | .00 | 214,857,048.85 |
| MARKET BASED NOTE 0.625% 05/31/2017 | 223,296,493.94 | .00 | 223,296,493.94 |
| MARKET BASED NOTE 0.625% 11/30/2017 | 170,483,214.85 | .00 | 170,483,214.85 |
| MARKET BASED NOTE 0.750% 09/30/2018 | 225,687,831.27 | .00 | 225,687,831.27 |
| MARKET BASED NOTE 0.875% 07/15/2018 | 219,777,830.63 | .00 | 219,777,830.63 |
| MARKET BASED NOTE 0.875% 08/15/2017 | 232,863,537.73 | .00 | 232,863,537.73 |
| MARKET BASED NOTE 1.250% 11/30/2018 | 266,219,802.79 | .00 | 266,219,802.79 |
| MARKET BASED NOTE 1.375% 02/28/2019 | 266,338,600.67 | .00 | 266,338,600.67 |
| SUB TOTALS FOR : MARKET BASED NOTES | 1,819,524,360.73 | .00 | 1,819,524,360.73 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 60,282,410.65 | .00 | 60,282,410.65 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 60,282,410.65 | .00 | 60,282,410.65 |
| GRAND TOTALS FOR INVESTOR (000000007081472) | 1,879,806,771.38 | .00 | 1,879,806,771.38 |
| ----- | | | |
| SUPP FOR RELOCATION-GUAM (00000000978358) | | | |
| MARKET BASED NOTE 0.625% 08/31/2017 | 6,017,660.53 | .00 | 6,017,660.53 |
| MARKET BASED NOTE 0.750% 03/15/2017 | 99,489,739.27 | .00 | 99,489,739.27 |
| MARKET BASED NOTE 0.750% 10/31/2017 | 79,493,445.30 | .00 | 79,493,445.30 |
| MARKET BASED NOTE 0.875% 08/15/2017 | 1,997,670.98 | .00 | 1,997,670.98 |
| MARKET BASED NOTE 1.000% 02/15/2018 | 1,993,827.49 | .00 | 1,993,827.49 |
| MARKET BASED NOTE 1.000% 08/15/2018 | 5,288,585.59 | .00 | 5,288,585.59 |
| MARKET BASED NOTE 1.250% 01/31/2019 | 108,760,923.45 | .00 | 108,760,923.45 |
| MARKET BASED NOTE 1.250% 10/31/2018 | 78,668,724.24 | .00 | 78,668,724.24 |
| MARKET BASED NOTE 1.375% 02/28/2019 | 742,404.48 | .00 | 742,404.48 |

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|---|----------------|------------|----------------|
| ----- | | | |
| SUPP FOR RELOCATION-GUAM (00000000978358) | | | |
| MARKET BASED NOTE 1.500% 02/28/2019 | 78,896,414.96 | .00 | 78,896,414.96 |
| MARKET BASED NOTE 1.750% 10/31/2018 | 19,330,015.36 | .00 | 19,330,015.36 |
| MARKET BASED NOTE 1.875% 08/31/2017 | 243,438,366.29 | .00 | 243,438,366.29 |
| MARKET BASED NOTE 2.125% 06/30/2021 | 481,915.75 | .00 | 481,915.75 |
| MARKET BASED NOTE 2.625% 08/15/2020 | 709,703.84 | .00 | 709,703.84 |
| MARKET BASED NOTE 3.500% 02/15/2018 | 18,997,168.69 | .00 | 18,997,168.69 |
| SUB TOTALS FOR : MARKET BASED NOTES | 744,306,566.22 | .00 | 744,306,566.22 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 65,457,842.09 | .00 | 65,457,842.09 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 65,457,842.09 | .00 | 65,457,842.09 |
| GRAND TOTALS FOR INVESTOR (00000000978358) | 809,764,408.31 | .00 | 809,764,408.31 |
| ----- | | | |
| SUPP FOR RELOCATION-JAPAN (000000009783371) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 56,954,259.10 | .00 | 56,954,259.10 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 56,954,259.10 | .00 | 56,954,259.10 |
| GRAND TOTALS FOR INVESTOR (000000009783371) | 56,954,259.10 | .00 | 56,954,259.10 |
| ----- | | | |
| SUPP FOR RELOCATION-KOREA (00000000978337) | | | |
| GRAND TOTALS FOR INVESTOR (00000000978337) | .00 | .00 | .00 |
| ----- | | | |
| TAX COURT JUDGES SA (00000000238115) | | | |
| MARKET BASED NOTE 1.500% 08/15/2026 | 840,965.49 | .00 | 840,965.49 |
| MARKET BASED NOTE 1.625% 08/15/2022 | 608,847.31 | .00 | 608,847.31 |
| MARKET BASED NOTE 1.625% 11/15/2022 | 199,283.82 | .00 | 199,283.82 |
| MARKET BASED NOTE 1.750% 05/15/2023 | 101,813.55 | .00 | 101,813.55 |

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| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|-------------------|------------|---------------|
| ----- | | | |
| TAX COURT JUDGES SA | (000000000238115) | | |
| MARKET BASED NOTE 2.000% 02/15/2023 | 100,234.93 | .00 | 100,234.93 |
| MARKET BASED NOTE 2.000% 08/15/2025 | 98,033.93 | .00 | 98,033.93 |
| MARKET BASED NOTE 2.000% 11/15/2026 | 102,035.06 | .00 | 102,035.06 |
| MARKET BASED NOTE 2.125% 05/15/2025 | 101,115.85 | .00 | 101,115.85 |
| MARKET BASED NOTE 2.125% 08/15/2021 | 1,026,845.68 | .00 | 1,026,845.68 |
| MARKET BASED NOTE 2.375% 08/15/2024 | 991,589.68 | .00 | 991,589.68 |
| MARKET BASED NOTE 2.500% 05/15/2024 | 249,609.98 | .00 | 249,609.98 |
| MARKET BASED NOTE 2.500% 08/15/2023 | 1,518,364.09 | .00 | 1,518,364.09 |
| MARKET BASED NOTE 2.625% 08/15/2020 | 1,314,908.09 | .00 | 1,314,908.09 |
| MARKET BASED NOTE 2.625% 11/15/2020 | 469,632.36 | .00 | 469,632.36 |
| MARKET BASED NOTE 2.750% 02/15/2019 | 149,022.68 | .00 | 149,022.68 |
| MARKET BASED NOTE 3.125% 05/15/2019 | 600,000.00 | .00 | 600,000.00 |
| MARKET BASED NOTE 3.125% 05/15/2021 | 90,484.94 | .00 | 90,484.94 |
| MARKET BASED NOTE 3.375% 11/15/2019 | 600,000.00 | .00 | 600,000.00 |
| MARKET BASED NOTE 3.500% 02/15/2018 | 357,000.00 | .00 | 357,000.00 |
| MARKET BASED NOTE 3.625% 02/15/2020 | 503,331.35 | .00 | 503,331.35 |
| MARKET BASED NOTE 3.625% 08/15/2019 | 100,000.00 | .00 | 100,000.00 |
| MARKET BASED NOTE 3.750% 11/15/2018 | 150,000.00 | .00 | 150,000.00 |
| MARKET BASED NOTE 4.000% 08/15/2018 | 828,000.00 | .00 | 828,000.00 |
| MARKET BASED NOTE 4.750% 08/15/2017 | 475,000.00 | .00 | 475,000.00 |
| SUB TOTALS FOR : MARKET BASED NOTES | 11,576,118.79 | .00 | 11,576,118.79 |
| MARKET BASED BOND 8.750% 05/15/2020 | 138,243.22 | .00 | 138,243.22 |
| SUB TOTALS FOR : MARKET BASED BONDS | 138,243.22 | .00 | 138,243.22 |
| GRAND TOTALS FOR INVESTOR (000000000238115) | 11,714,362.01 | .00 | 11,714,362.01 |
| ----- | | | |
| TENNESSEE VALLEY AUTH | (000000000644110) | | |
| MARKET BASED BILL 03/30/2017 | 25,011,063.89 | .00 | 25,011,063.89 |
| SUB TOTALS FOR : MARKET BASED BILLS | 25,011,063.89 | .00 | 25,011,063.89 |
| GRAND TOTALS FOR INVESTOR (000000000644110) | 25,011,063.89 | .00 | 25,011,063.89 |
| ----- | | | |
| THRIFT SAVINGS FUND | (000000000266153) | | |

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| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|--------------------|------------|--------------------|
| ----- | | | |
| THRIFT SAVINGS FUND (000000000266153) | | | |
| ONE DAY CERTIFICATE 2.375% 03/01/2017 | 225,972,247,610.01 | .00 | 225,972,247,610.01 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 225,972,247,610.01 | .00 | 225,972,247,610.01 |
| GRAND TOTALS FOR INVESTOR (000000000266153) | 225,972,247,610.01 | .00 | 225,972,247,610.01 |
| ----- | | | |
| TREASURY FORFEIT FD (000000000205697) | | | |
| MARKET BASED BILL 03/30/2017 | 2,586,609,212.45 | .00 | 2,586,609,212.45 |
| SUB TOTALS FOR : MARKET BASED BILLS | 2,586,609,212.45 | .00 | 2,586,609,212.45 |
| GRAND TOTALS FOR INVESTOR (000000000205697) | 2,586,609,212.45 | .00 | 2,586,609,212.45 |
| ----- | | | |
| TRIBAL SPECIAL FUND (000000000145265) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 96,159,322.39 | .00 | 96,159,322.39 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 96,159,322.39 | .00 | 96,159,322.39 |
| GRAND TOTALS FOR INVESTOR (000000000145265) | 96,159,322.39 | .00 | 96,159,322.39 |
| ----- | | | |
| TRIBAL TRUST FUND (000000000148030) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 4,824,411.82 | .00 | 4,824,411.82 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 4,824,411.82 | .00 | 4,824,411.82 |
| GRAND TOTALS FOR INVESTOR (000000000148030) | 4,824,411.82 | .00 | 4,824,411.82 |
| ----- | | | |
| U.S. BELGIUM AGREEMENT (000000000196227) | | | |

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| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|-------------------|-------------------|-------------------|
| ----- | | | |
| U.S. BELGIUM AGREEMENT (000000000196227) | | | |
| MARKET BASED BILL 03/16/2017 | 1,940,360.17 | .00 | 1,940,360.17 |
| SUB TOTALS FOR : MARKET BASED BILLS | 1,940,360.17 | .00 | 1,940,360.17 |
| GRAND TOTALS FOR INVESTOR (000000000196227) | 1,940,360.17 | .00 | 1,940,360.17 |
| ----- | | | |
| U.S. FRANCE AGREEMENT (000000000196226) | | | |
| MARKET BASED BILL 03/16/2017 | 31,728,347.25 | .00 | 31,728,347.25 |
| SUB TOTALS FOR : MARKET BASED BILLS | 31,728,347.25 | .00 | 31,728,347.25 |
| GRAND TOTALS FOR INVESTOR (000000000196226) | 31,728,347.25 | .00 | 31,728,347.25 |
| ----- | | | |
| UNEARNED COPYRIGHT F (000000000036206) | | | |
| MARKET BASED BILL 03/23/2017 | 6,558,205.96 | .00 | 6,558,205.96 |
| SUB TOTALS FOR : MARKET BASED BILLS | 6,558,205.96 | .00 | 6,558,205.96 |
| GRAND TOTALS FOR INVESTOR (000000000036206) | 6,558,205.96 | .00 | 6,558,205.96 |
| ----- | | | |
| UNEMPLOYMENT TRUST (000000000168042) | | | |
| CERTIFICATE OF INDEBTEDNESS 2.125% 06/30/2017 | 15,422,652,000.00 | 13,261,757,000.00 | 2,160,895,000.00 |
| CERTIFICATE OF INDEBTEDNESS 2.250% 06/30/2017 | 9,153,650,000.00 | .00 | 9,153,650,000.00 |
| SUB TOTALS FOR : SPECIAL ISSUE C OF I | 24,576,302,000.00 | 13,261,757,000.00 | 11,314,545,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2017 | 33,635,788,000.00 | 12,326,872,000.00 | 21,308,916,000.00 |
| SPECIAL ISSUE BOND 2.250% 06/30/2018 | 19,404,903,000.00 | .00 | 19,404,903,000.00 |
| SUB TOTALS FOR : SPECIAL ISSUE BONDS | 53,040,691,000.00 | 12,326,872,000.00 | 40,713,819,000.00 |

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|---|-------------------|-------------------|-------------------|
| ----- | | | |
| UNEMPLOYMENT TRUST (000000000168042) | | | |
| GRAND TOTALS FOR INVESTOR (000000000168042) | 77,616,993,000.00 | 25,588,629,000.00 | 52,028,364,000.00 |
| ----- | | | |
| UNIT STAT ARMY GGF (000000000218927) | | | |
| MARKET BASED BILL 03/02/2017 | 68,774.37 | .00 | 68,774.37 |
| MARKET BASED BILL 03/16/2017 | 62,072.51 | .00 | 62,072.51 |
| SUB TOTALS FOR : MARKET BASED BILLS | 130,846.88 | .00 | 130,846.88 |
| MARKET BASED NOTE 0.750% 03/15/2017 | 3,106.15 | .00 | 3,106.15 |
| MARKET BASED NOTE 0.875% 01/15/2018 | 474,857.31 | .00 | 474,857.31 |
| MARKET BASED NOTE 0.875% 07/15/2017 | 534,171.78 | .00 | 534,171.78 |
| MARKET BASED NOTE 1.000% 09/15/2017 | 470,191.01 | .00 | 470,191.01 |
| MARKET BASED NOTE 3.125% 05/15/2019 | 2,758.17 | .00 | 2,758.17 |
| MARKET BASED NOTE 4.500% 05/15/2017 | 8,424.10 | .00 | 8,424.10 |
| SUB TOTALS FOR : MARKET BASED NOTES | 1,493,508.52 | .00 | 1,493,508.52 |
| GRAND TOTALS FOR INVESTOR (000000000218927) | 1,624,355.40 | .00 | 1,624,355.40 |
| ----- | | | |
| UNIT STAT CST GRD GG (000000000708533) | | | |
| MARKET BASED BILL 01/04/2018 | 150,372.51 | .00 | 150,372.51 |
| MARKET BASED BILL 02/01/2018 | 1,000,000.00 | .00 | 1,000,000.00 |
| MARKET BASED BILL 03/30/2017 | 100,000.00 | .00 | 100,000.00 |
| MARKET BASED BILL 11/09/2017 | 45,000.00 | .00 | 45,000.00 |
| SUB TOTALS FOR : MARKET BASED BILLS | 1,295,372.51 | .00 | 1,295,372.51 |
| GRAND TOTALS FOR INVESTOR (000000000708533) | 1,295,372.51 | .00 | 1,295,372.51 |
| ----- | | | |
| UNIT STAT NAV AC G&M (000000000178733) | | | |

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| ----- | | | |
| UNIT STAT NAV AC G&M (000000000178733) | | | |
| MARKET BASED NOTE 0.875% 01/31/2018 | 5,418,250.00 | .00 | 5,418,250.00 |
| MARKET BASED NOTE 1.375% 02/28/2019 | 130,000.00 | .00 | 130,000.00 |
| SUB TOTALS FOR : MARKET BASED NOTES | 5,548,250.00 | .00 | 5,548,250.00 |
| GRAND TOTALS FOR INVESTOR (000000000178733) | 5,548,250.00 | .00 | 5,548,250.00 |
| ----- | | | |
| UNIT STAT TRUSTEE SY (000000000155073) | | | |
| MARKET BASED BILL 03/23/2017 | 13,600,933.28 | .00 | 13,600,933.28 |
| MARKET BASED BILL 04/27/2017 | 10,776,197.96 | .00 | 10,776,197.96 |
| MARKET BASED BILL 05/25/2017 | 11,240,274.64 | .00 | 11,240,274.64 |
| MARKET BASED BILL 06/29/2017 | 3,851,637.37 | .00 | 3,851,637.37 |
| SUB TOTALS FOR : MARKET BASED BILLS | 39,469,043.25 | .00 | 39,469,043.25 |
| GRAND TOTALS FOR INVESTOR (000000000155073) | 39,469,043.25 | .00 | 39,469,043.25 |
| ----- | | | |
| URANIUM ENRICHMENT (000000000895231) | | | |
| MARKET BASED BILL 03/30/2017 | 60,021,000.00 | .00 | 60,021,000.00 |
| MARKET BASED BILL 04/27/2017 | 50,038,000.00 | .00 | 50,038,000.00 |
| MARKET BASED BILL 05/18/2017 | 35,037,000.00 | .00 | 35,037,000.00 |
| SUB TOTALS FOR : MARKET BASED BILLS | 145,096,000.00 | .00 | 145,096,000.00 |
| MARKET BASED NOTE 1.875% 08/31/2017 | 248,949,000.00 | .00 | 248,949,000.00 |
| MARKET BASED NOTE 2.250% 11/30/2017 | 76,228,000.00 | .00 | 76,228,000.00 |
| MARKET BASED NOTE 2.375% 05/31/2018 | 228,029,000.00 | .00 | 228,029,000.00 |
| MARKET BASED NOTE 2.750% 02/15/2019 | 257,357,000.00 | .00 | 257,357,000.00 |
| MARKET BASED NOTE 2.750% 02/28/2018 | 103,912,000.00 | .00 | 103,912,000.00 |
| MARKET BASED NOTE 2.750% 05/31/2017 | 249,113,000.00 | .00 | 249,113,000.00 |
| MARKET BASED NOTE 2.750% 12/31/2017 | 85,880,000.00 | .00 | 85,880,000.00 |
| MARKET BASED NOTE 2.875% 03/31/2018 | 75,283,000.00 | .00 | 75,283,000.00 |
| MARKET BASED NOTE 3.125% 05/15/2019 | 35,248,000.00 | .00 | 35,248,000.00 |
| MARKET BASED NOTE 3.500% 02/15/2018 | 115,934,000.00 | .00 | 115,934,000.00 |

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|---|------------------|------------|------------------|
| ----- | | | |
| URANIUM ENRICHMENT (000000000895231) | | | |
| MARKET BASED NOTE 3.750% 11/15/2018 | 211,354,000.00 | .00 | 211,354,000.00 |
| MARKET BASED NOTE 4.000% 08/15/2018 | 208,437,000.00 | .00 | 208,437,000.00 |
| MARKET BASED NOTE 4.250% 11/15/2017 | 159,054,000.00 | .00 | 159,054,000.00 |
| SUB TOTALS FOR : MARKET BASED NOTES | 2,054,778,000.00 | .00 | 2,054,778,000.00 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 81,975,000.00 | .00 | 81,975,000.00 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 81,975,000.00 | .00 | 81,975,000.00 |
| GRAND TOTALS FOR INVESTOR (000000000895231) | 2,281,849,000.00 | .00 | 2,281,849,000.00 |
| ----- | | | |
| USAO / ARTEMIS (000000000156118) | | | |
| GRAND TOTALS FOR INVESTOR (000000000156118) | .00 | .00 | .00 |
| ----- | | | |
| USC - ALTERNATIVE FUND (000000001060474) | | | |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 900,936,949.94 | .00 | 900,936,949.94 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 900,936,949.94 | .00 | 900,936,949.94 |
| GRAND TOTALS FOR INVESTOR (000000001060474) | 900,936,949.94 | .00 | 900,936,949.94 |
| ----- | | | |
| USC-MINORS FD (000000001060473) | | | |
| MARKET BASED BILL 01/04/2018 | 156,303.84 | .00 | 156,303.84 |
| MARKET BASED BILL 02/01/2018 | 169,361.38 | .00 | 169,361.38 |
| MARKET BASED BILL 03/02/2017 | 145,741.34 | .00 | 145,741.34 |
| MARKET BASED BILL 03/30/2017 | 145,686.67 | .00 | 145,686.67 |
| MARKET BASED BILL 04/27/2017 | 145,809.73 | .00 | 145,809.73 |
| MARKET BASED BILL 05/25/2017 | 145,686.67 | .00 | 145,686.67 |
| MARKET BASED BILL 06/22/2017 | 127,577.50 | .00 | 127,577.50 |

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|---|------------------|------------|------------------|
| ----- | | | |
| USC-MINORS FD (000000001060473) | | | |
| MARKET BASED BILL 07/20/2017 | 111,481.23 | .00 | 111,481.23 |
| MARKET BASED BILL 08/17/2017 | 129,599.76 | .00 | 129,599.76 |
| MARKET BASED BILL 09/14/2017 | 129,693.50 | .00 | 129,693.50 |
| MARKET BASED BILL 10/12/2017 | 145,930.14 | .00 | 145,930.14 |
| MARKET BASED BILL 11/09/2017 | 146,070.21 | .00 | 146,070.21 |
| MARKET BASED BILL 12/07/2017 | 156,356.72 | .00 | 156,356.72 |
| SUB TOTALS FOR : MARKET BASED BILLS | 1,855,298.69 | .00 | 1,855,298.69 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 945,479.31 | .00 | 945,479.31 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 945,479.31 | .00 | 945,479.31 |
| GRAND TOTALS FOR INVESTOR (000000001060473) | 2,800,778.00 | .00 | 2,800,778.00 |
| ----- | | | |
| USC-REGISTRY LIQUIDITY FD (000000001060471) | | | |
| MARKET BASED BILL 03/02/2017 | 87,113,841.24 | .00 | 87,113,841.24 |
| MARKET BASED BILL 03/09/2017 | 87,115,016.21 | .00 | 87,115,016.21 |
| MARKET BASED BILL 03/16/2017 | 87,117,390.68 | .00 | 87,117,390.68 |
| MARKET BASED BILL 03/23/2017 | 87,119,765.28 | .00 | 87,119,765.28 |
| MARKET BASED BILL 03/30/2017 | 87,115,016.21 | .00 | 87,115,016.21 |
| MARKET BASED BILL 04/06/2017 | 87,107,892.71 | .00 | 87,107,892.71 |
| MARKET BASED BILL 04/13/2017 | 87,122,140.01 | .00 | 87,122,140.01 |
| MARKET BASED BILL 04/20/2017 | 87,117,390.68 | .00 | 87,117,390.68 |
| MARKET BASED BILL 04/27/2017 | 87,122,140.01 | .00 | 87,122,140.01 |
| MARKET BASED BILL 05/04/2017 | 103,141,791.08 | .00 | 103,141,791.08 |
| MARKET BASED BILL 05/11/2017 | 103,138,979.78 | .00 | 103,138,979.78 |
| MARKET BASED BILL 05/18/2017 | 103,147,415.19 | .00 | 103,147,415.19 |
| MARKET BASED BILL 05/25/2017 | 103,144,602.54 | .00 | 103,144,602.54 |
| MARKET BASED BILL 06/01/2017 | 103,141,791.08 | .00 | 103,141,791.08 |
| SUB TOTALS FOR : MARKET BASED BILLS | 1,299,765,172.70 | .00 | 1,299,765,172.70 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 1,431,676,346.79 | .00 | 1,431,676,346.79 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 1,431,676,346.79 | .00 | 1,431,676,346.79 |
| GRAND TOTALS FOR INVESTOR (000000001060471) | 2,731,441,519.49 | .00 | 2,731,441,519.49 |
| ----- | | | |
| USC-REGISTRY OUT OF CYCLE (000000001060472) | | | |

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UNITED STATES DEPARTMENT OF THE TREASURY
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* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
 FOR THE PERIOD ENDED: 02/28/2017

| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|------------------|------------|------------------|
| ----- | | | |
| USC-REGISTRY OUT OF CYCLE (000000001060472) | | | |
| GRAND TOTALS FOR INVESTOR (000000001060472) | .00 | .00 | .00 |
| ----- | | | |
| USEC REVOLVING FUND (000000000954054) | | | |
| MARKET BASED NOTE 4.250% 11/15/2017 | 1,572,627,000.00 | .00 | 1,572,627,000.00 |
| SUB TOTALS FOR : MARKET BASED NOTES | 1,572,627,000.00 | .00 | 1,572,627,000.00 |
| GRAND TOTALS FOR INVESTOR (000000000954054) | 1,572,627,000.00 | .00 | 1,572,627,000.00 |
| ----- | | | |
| UTAH RECLAMATION (000000000145174) | | | |
| MARKET BASED NOTE 2.250% 04/30/2021 | 922,130.25 | .00 | 922,130.25 |
| MARKET BASED NOTE 2.625% 04/30/2018 | 8,215,230.56 | .00 | 8,215,230.56 |
| MARKET BASED NOTE 3.125% 04/30/2017 | 117,100,887.64 | .00 | 117,100,887.64 |
| SUB TOTALS FOR : MARKET BASED NOTES | 126,238,248.45 | .00 | 126,238,248.45 |
| MARKET BASED BOND 8.750% 05/15/2017 | 5,218,492.50 | .00 | 5,218,492.50 |
| MARKET BASED BOND 9.125% 05/15/2018 | 21,956,269.03 | .00 | 21,956,269.03 |
| SUB TOTALS FOR : MARKET BASED BONDS | 27,174,761.53 | .00 | 27,174,761.53 |
| GRAND TOTALS FOR INVESTOR (000000000145174) | 153,413,009.98 | .00 | 153,413,009.98 |
| ----- | | | |
| VACCINE INJURY (000000000758175) | | | |
| MARKET BASED BILL 04/27/2017 | 55,381,595.51 | .00 | 55,381,595.51 |
| MARKET BASED BILL 06/22/2017 | 171,940,867.14 | .00 | 171,940,867.14 |
| MARKET BASED BILL 08/17/2017 | 88,878,288.55 | .00 | 88,878,288.55 |
| MARKET BASED BILL 10/12/2017 | 43,512,907.94 | .00 | 43,512,907.94 |
| SUB TOTALS FOR : MARKET BASED BILLS | 359,713,659.14 | .00 | 359,713,659.14 |

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* * * DAILY PRINCIPAL OUTSTANDING * * *
 DETAIL SUMMARY
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| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|------------------|---------------|------------------|
| ----- | | | |
| VACCINE INJURY (000000000758175) | | | |
| MARKET BASED NOTE 1.000% 09/30/2019 | 560,680,274.07 | .00 | 560,680,274.07 |
| MARKET BASED NOTE 1.125% 06/30/2021 | 546,553,648.62 | .00 | 546,553,648.62 |
| MARKET BASED NOTE 1.875% 08/31/2017 | 466,901,710.68 | .00 | 466,901,710.68 |
| MARKET BASED NOTE 2.000% 09/30/2020 | 488,664,150.08 | .00 | 488,664,150.08 |
| MARKET BASED NOTE 3.875% 05/15/2018 | 458,474,971.66 | .00 | 458,474,971.66 |
| SUB TOTALS FOR : MARKET BASED NOTES | 2,521,274,755.11 | .00 | 2,521,274,755.11 |
| MARKET BASED BOND 9.125% 05/15/2018 | 469,237,212.37 | .00 | 469,237,212.37 |
| SUB TOTALS FOR : MARKET BASED BONDS | 469,237,212.37 | .00 | 469,237,212.37 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 270,318,138.43 | .00 | 270,318,138.43 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 270,318,138.43 | .00 | 270,318,138.43 |
| GRAND TOTALS FOR INVESTOR (000000000758175) | 3,620,543,765.05 | .00 | 3,620,543,765.05 |
| ----- | | | |
| VETERANS' REOPENED (000000000364010) | | | |
| SPECIAL ISSUE BOND 2.500% 06/30/2026 | 7,441,000.00 | .00 | 7,441,000.00 |
| SPECIAL ISSUE BOND 2.875% 06/30/2025 | 11,809,000.00 | .00 | 11,809,000.00 |
| SPECIAL ISSUE BOND 3.250% 06/30/2024 | 11,580,000.00 | .00 | 11,580,000.00 |
| SPECIAL ISSUE BOND 3.500% 06/30/2018 | 20,270,000.00 | .00 | 20,270,000.00 |
| SPECIAL ISSUE BOND 4.000% 06/30/2023 | 11,711,000.00 | .00 | 11,711,000.00 |
| SPECIAL ISSUE BOND 4.125% 06/30/2020 | 15,751,000.00 | .00 | 15,751,000.00 |
| SPECIAL ISSUE BOND 4.625% 06/30/2019 | 18,325,000.00 | .00 | 18,325,000.00 |
| SPECIAL ISSUE BOND 5.000% 06/30/2022 | 12,681,000.00 | .00 | 12,681,000.00 |
| SPECIAL ISSUE BOND 5.125% 06/30/2021 | 15,066,000.00 | .00 | 15,066,000.00 |
| SPECIAL ISSUE BOND 5.250% 06/30/2017 | 23,352,000.00 | 11,578,000.00 | 11,774,000.00 |
| SUB TOTALS FOR : SPECIAL ISSUE BONDS | 147,986,000.00 | 11,578,000.00 | 136,408,000.00 |
| GRAND TOTALS FOR INVESTOR (000000000364010) | 147,986,000.00 | 11,578,000.00 | 136,408,000.00 |
| ----- | | | |
| VETERANS' SPECIAL LF (000000000368455) | | | |

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* * * DAILY PRINCIPAL OUTSTANDING * * *
DETAIL SUMMARY
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| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|------------------|---------------|------------------|
| ----- | | | |
| VETERANS' SPECIAL LF (00000000368455) | | | |
| CERTIFICATE OF INDEBTEDNESS 2.500% 06/30/2017 | 38,589,000.00 | 28,191,000.00 | 10,398,000.00 |
| SUB TOTALS FOR : SPECIAL ISSUE C OF I | 38,589,000.00 | 28,191,000.00 | 10,398,000.00 |
| SPECIAL ISSUE BOND 2.500% 06/30/2031 | 50,579,000.00 | .00 | 50,579,000.00 |
| SPECIAL ISSUE BOND 2.625% 06/30/2030 | 63,186,000.00 | .00 | 63,186,000.00 |
| SPECIAL ISSUE BOND 2.875% 06/30/2029 | 83,747,000.00 | .00 | 83,747,000.00 |
| SPECIAL ISSUE BOND 3.000% 06/30/2028 | 98,131,000.00 | .00 | 98,131,000.00 |
| SPECIAL ISSUE BOND 3.250% 06/30/2027 | 108,818,000.00 | .00 | 108,818,000.00 |
| SPECIAL ISSUE BOND 3.750% 06/30/2026 | 120,470,000.00 | .00 | 120,470,000.00 |
| SPECIAL ISSUE BOND 4.125% 06/30/2023 | 1,000.00 | .00 | 1,000.00 |
| SPECIAL ISSUE BOND 4.125% 06/30/2024 | 1,000.00 | .00 | 1,000.00 |
| SPECIAL ISSUE BOND 4.125% 06/30/2025 | 135,594,000.00 | .00 | 135,594,000.00 |
| SPECIAL ISSUE BOND 4.625% 06/30/2018 | 112,000.00 | .00 | 112,000.00 |
| SPECIAL ISSUE BOND 4.625% 06/30/2019 | 112,000.00 | .00 | 112,000.00 |
| SPECIAL ISSUE BOND 4.625% 06/30/2020 | 112,000.00 | .00 | 112,000.00 |
| SPECIAL ISSUE BOND 4.625% 06/30/2021 | 112,000.00 | .00 | 112,000.00 |
| SPECIAL ISSUE BOND 4.625% 06/30/2022 | 112,000.00 | .00 | 112,000.00 |
| SPECIAL ISSUE BOND 4.625% 06/30/2023 | 111,000.00 | .00 | 111,000.00 |
| SPECIAL ISSUE BOND 4.625% 06/30/2024 | 135,609,000.00 | .00 | 135,609,000.00 |
| SPECIAL ISSUE BOND 5.125% 06/30/2018 | 1,081,000.00 | .00 | 1,081,000.00 |
| SPECIAL ISSUE BOND 5.125% 06/30/2019 | 1,081,000.00 | .00 | 1,081,000.00 |
| SPECIAL ISSUE BOND 5.125% 06/30/2020 | 1,081,000.00 | .00 | 1,081,000.00 |
| SPECIAL ISSUE BOND 5.125% 06/30/2021 | 1,081,000.00 | .00 | 1,081,000.00 |
| SPECIAL ISSUE BOND 5.125% 06/30/2022 | 1,081,000.00 | .00 | 1,081,000.00 |
| SPECIAL ISSUE BOND 5.125% 06/30/2023 | 135,498,000.00 | .00 | 135,498,000.00 |
| SPECIAL ISSUE BOND 5.250% 06/30/2018 | 4,054,000.00 | .00 | 4,054,000.00 |
| SPECIAL ISSUE BOND 5.250% 06/30/2019 | 4,054,000.00 | .00 | 4,054,000.00 |
| SPECIAL ISSUE BOND 5.250% 06/30/2020 | 4,054,000.00 | .00 | 4,054,000.00 |
| SPECIAL ISSUE BOND 5.250% 06/30/2021 | 134,417,000.00 | .00 | 134,417,000.00 |
| SPECIAL ISSUE BOND 5.250% 06/30/2022 | 134,417,000.00 | .00 | 134,417,000.00 |
| SPECIAL ISSUE BOND 5.500% 06/30/2018 | 2,736,000.00 | .00 | 2,736,000.00 |
| SPECIAL ISSUE BOND 5.500% 06/30/2019 | 2,736,000.00 | .00 | 2,736,000.00 |
| SPECIAL ISSUE BOND 5.500% 06/30/2020 | 130,363,000.00 | .00 | 130,363,000.00 |
| SPECIAL ISSUE BOND 6.000% 06/30/2018 | 2,369,000.00 | .00 | 2,369,000.00 |
| SPECIAL ISSUE BOND 6.000% 06/30/2019 | 127,627,000.00 | .00 | 127,627,000.00 |
| SPECIAL ISSUE BOND 6.375% 06/30/2018 | 125,258,000.00 | .00 | 125,258,000.00 |
| SPECIAL ISSUE BOND 6.750% 06/30/2017 | 122,149,000.00 | 66,965,000.00 | 55,184,000.00 |
| SUB TOTALS FOR : SPECIAL ISSUE BONDS | 1,731,944,000.00 | 66,965,000.00 | 1,664,979,000.00 |
| GRAND TOTALS FOR INVESTOR (00000000368455) | 1,770,533,000.00 | 95,156,000.00 | 1,675,377,000.00 |
| ----- | | | |
| VIETNAM CLAIMS FD (00000000206315) | | | |

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* * * DAILY PRINCIPAL OUTSTANDING * * *
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| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|----------------|------------|----------------|
| ----- | | | |
| VIETNAM CLAIMS FD (000000000206315) | | | |
| MARKET BASED BILL 03/02/2017 | 25,069.41 | .00 | 25,069.41 |
| MARKET BASED BILL 03/16/2017 | 46,050.92 | .00 | 46,050.92 |
| SUB TOTALS FOR : MARKET BASED BILLS | 71,120.33 | .00 | 71,120.33 |
| GRAND TOTALS FOR INVESTOR (000000000206315) | 71,120.33 | .00 | 71,120.33 |
| ----- | | | |
| VOLUNTARY SEPAR INC (000000000978335) | | | |
| MARKET BASED NOTE 0.750% 12/31/2017 | 21,027,415.52 | .00 | 21,027,415.52 |
| MARKET BASED NOTE 1.500% 12/31/2018 | 18,444,039.14 | .00 | 18,444,039.14 |
| MARKET BASED NOTE 1.625% 11/15/2022 | 9,648,658.71 | .00 | 9,648,658.71 |
| MARKET BASED NOTE 2.000% 07/31/2020 | 15,703,765.57 | .00 | 15,703,765.57 |
| MARKET BASED NOTE 2.000% 11/15/2021 | 10,913,353.98 | .00 | 10,913,353.98 |
| MARKET BASED NOTE 2.375% 12/31/2020 | 12,849,306.46 | .00 | 12,849,306.46 |
| MARKET BASED NOTE 2.750% 11/15/2023 | 6,977,578.71 | .00 | 6,977,578.71 |
| SUB TOTALS FOR : MARKET BASED NOTES | 95,564,118.09 | .00 | 95,564,118.09 |
| MARKET BASED BOND 5.250% 11/15/2028 | 1,721,664.16 | .00 | 1,721,664.16 |
| MARKET BASED BOND 6.000% 02/15/2026 | 3,667,977.19 | .00 | 3,667,977.19 |
| MARKET BASED BOND 6.625% 02/15/2027 | 10,000,000.00 | .00 | 10,000,000.00 |
| MARKET BASED BOND 7.500% 11/15/2024 | 4,218,497.61 | .00 | 4,218,497.61 |
| SUB TOTALS FOR : MARKET BASED BONDS | 19,608,138.96 | .00 | 19,608,138.96 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 60,471,296.60 | .00 | 60,471,296.60 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 60,471,296.60 | .00 | 60,471,296.60 |
| GRAND TOTALS FOR INVESTOR (000000000978335) | 175,643,553.65 | .00 | 175,643,553.65 |
| ----- | | | |
| WAGE & HOUR LABOR BD (000000000166507) | | | |
| GRAND TOTALS FOR INVESTOR (000000000166507) | .00 | .00 | .00 |
| ----- | | | |
| WAR-RISK INSURANCE (000000000694302) | | | |

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* * * DAILY PRINCIPAL OUTSTANDING * * *
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| SECURITY DESCRIPTION | INVESTMENT | REDEMPTION | PAR |
|---|----------------|------------|----------------|
| ----- | | | |
| WAR-RISK INSURANCE (00000000694302) | | | |
| MARKET BASED NOTE 0.875% 04/30/2017 | 18,627,429.57 | .00 | 18,627,429.57 |
| MARKET BASED NOTE 1.000% 05/31/2018 | 10,038,824.79 | .00 | 10,038,824.79 |
| MARKET BASED NOTE 1.125% 04/30/2020 | 14,068,987.82 | .00 | 14,068,987.82 |
| MARKET BASED NOTE 1.125% 05/31/2019 | 5,095,836.14 | .00 | 5,095,836.14 |
| MARKET BASED NOTE 1.250% 04/30/2019 | 499,254.82 | .00 | 499,254.82 |
| SUB TOTALS FOR : MARKET BASED NOTES | 48,330,333.14 | .00 | 48,330,333.14 |
| GRAND TOTALS FOR INVESTOR (00000000694302) | 48,330,333.14 | .00 | 48,330,333.14 |
| ----- | | | |
| WHITE MOUNTAIN APACHE TR (000000001440791) | | | |
| MARKET BASED NOTE 1.875% 09/30/2017 | 93,814,695.68 | .00 | 93,814,695.68 |
| SUB TOTALS FOR : MARKET BASED NOTES | 93,814,695.68 | .00 | 93,814,695.68 |
| ONE DAY CERTIFICATE 0.440% 03/01/2017 | 26,129,987.72 | .00 | 26,129,987.72 |
| SUB TOTALS FOR : ONE DAY CERTIFICATES | 26,129,987.72 | .00 | 26,129,987.72 |
| GRAND TOTALS FOR INVESTOR (000000001440791) | 119,944,683.40 | .00 | 119,944,683.40 |
| ----- | | | |
| WILDLIFE CONSERV & RESTOR (000000001450291) | | | |
| GRAND TOTALS FOR INVESTOR (000000001450291) | .00 | .00 | .00 |
| ----- | | | |
| WORLD WAR VET MEMOR (000000007485692) | | | |
| GRAND TOTALS FOR INVESTOR (000000007485692) | .00 | .00 | .00 |
| ----- | | | |
| YANKTON SIOUX TRUST (000000000208627) | | | |

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| | | |
|------------------------------|--------------------------|--------------------|
| 164204 | PENSION BENEFIT | 9,053,070.00 |
| 1642042 | PENSION BENEFIT TIPS | 568,831,095.25 |
| 514596 | DEPOSIT INSURANCE FUND | 17,768,000.00 |
| 784136 | FARM CREDIT INSURANCE | 10,883,147.50 |
| 895227 | NUCLEAR WASTE FUND | 634,351,311.31 |
| 958276 | EISENHOWER EXCHANGE | 267,776.45 |
| 975472 | DOD MEDICARE RETIRE FUND | 40,276,955,383.79 |
| 978097 | MILITARY RETIREMENT | 89,822,427,347.74 |
| 978098 | EDUCATION BENEFIT DOD | 51,053,844.27 |
| Total Outstanding Inflation | | 131,391,590,976.31 |
| TOTAL INFLATION COMPENSATION | | .00 |