Part V. Settlement Fails as of the Close of Business on the Report Date

15. Obligations to receive or deliver, on the business day following the report date, the security being reported, and principal STRIPS derived from the security being reported, arising out of settlement fails on the report date	_____	_____

Part VI. Positions in the Security Being Reported as of the Close of Business on the Report Date	**Quantity**
16. In book-entry accounts of the reporting entity	_____
17. As collateral against borrowings of funds on general collateral finance repurchase agreements	_____
18. As collateral against borrowings of funds on tri-party repurchase agreements	_____
19. As collateral or margin to secure other contractual obligations of the reporting entity	_____
20. Otherwise available to the reporting entity	_____

Part VII. Quantity of Continuing Delivery-versus-Payment Financing Contracts for the Security Being Reported	**Quantity Borrowed**	**Quantity Lent**
21. Gross amount of security being reported borrowed or lent out on term delivery-versus-payment repurchase agreements opened before the report date and not due to close until after the report date, and on open delivery-versus-payment repurchase agreements opened before the report date and not closed on the report date	_____	_____