

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MAY 31, 2012**

Loan Description	Corpus STRIP CUSIP	Maturity Date	Amount Outstanding in Thousands			Reconstituted This Month		
			Total Outstanding	Portion Held in Unstripped Form	Portion Held in Stripped Form			
<b>Treasury Bonds:</b>								
CUSIP:	Interest Rate:							
912810DP0	11.250	912803AA1	02/15/15	10,520,299	8,899,355	1,620,944	80,680	
912810DS4	10.625	912803AC7	08/15/15	4,023,916	3,495,885	528,031	53,600	
912810DT2	9.875	912803AE3	11/15/15	5,584,859	4,607,038	977,821	179,900	
912810DV7	9.250	912803AF0	02/15/16	5,431,754	5,220,926	210,828	23,600	
912810DW5	7.250	912803AH6	05/15/16	18,823,551	18,199,610	623,941	55,720	
912810DX3	7.500	912803AK9	11/15/16	18,787,448	17,727,619	1,059,829	133,160	
912810DY1	8.750	912803AL7	05/15/17	15,559,169	12,519,763	3,039,406	149,376	
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	9,485,316	1,483,042	198,500	
912810EA2	9.125	912803AN3	05/15/18	6,717,439	4,950,556	1,766,883	11,120	
912810EBO	9.000	912803AP8	11/15/18	7,174,470	5,474,998	1,699,472	169,400	
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	10,725,256	2,365,242	25,800	
912810ED6	8.125	912803AR4	08/15/19	18,940,932	17,941,350	999,582	28,444	
912810EE4	8.500	912803AS2	02/15/20	9,476,268	8,320,775	1,155,493	115,880	
912810EF1	8.750	912803AT0	05/15/20	7,582,183	6,894,929	687,254	84,048	
912810EG9	8.750	912803AU7	08/15/20	17,059,306	16,347,727	711,579	907,420	
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,928,919	146,654	333,220	
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	9,575,220	491,568	130,336	
912810EK0	8.125	912803AX1	08/15/21	9,506,382	8,991,869	514,513	57,216	
912810EL8	8.000	912803AY9	11/15/21	30,632,194	26,585,078	4,047,116	232,568	
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	9,098,996	1,028,794	122,400	
912810EN4	7.625	912803BA0	11/15/22	7,423,626	6,339,797	1,083,829	93,960	
912810EP9	7.125	912803BB8	02/15/23	15,782,061	13,437,669	2,344,392	227,360	
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	21,514,636	1,144,408	982,064	
912810ES3	7.500	912803BD4	11/15/24	9,604,162	7,622,446	1,981,716	143,540	
912810ET1	7.625	912803BE2	02/15/25	9,509,170	7,887,095	1,622,075	33,000	
912810EV6	6.875	912803BF9	08/15/25	11,187,207	9,370,670	1,816,537	250,216	
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,263,372	574,544	226,280	
912810EX2	6.750	912803BH5	08/15/26	8,810,418	7,559,765	1,250,653	101,280	
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	8,833,600	2,026,577	167,960	
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	8,076,392	1,445,579	158,880	
912810FA1	6.375	912803BL6	08/15/27	9,196,756	7,278,747	1,918,009	568,800	
912810FB9	6.125	912803BM4	11/15/27	22,021,339	15,827,895	6,193,444	649,440	
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,318,679	1,457,522	1,117,960	
912810FF0	5.250	912803BV4	11/15/28	10,947,052	9,228,746	1,718,306	198,440	
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,601,425	748,916	639,120	
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	9,359,700	1,818,880	390,720	
912810FM5	6.250	912803CH4	05/15/30	17,043,162	13,374,014	3,669,148	817,121	
912810FP8	5.375	912803CK7	02/15/31	16,427,648	14,479,978	1,947,670	557,660	
912810FT0	4.500	912803CX9	02/15/36	26,397,130	20,882,880	5,514,250	281,160	
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	13,848,351	2,741,105	127,440	
912810PU6	5.000	912803DA8	05/15/37	21,413,045	18,159,843	3,253,202	682,704	
912810PW2	4.375	912803DC4	02/15/38	22,525,149	19,012,893	3,512,256	163,632	
912810PX0	4.500	912803DD2	05/15/38	25,500,123	23,119,933	2,380,190	1,426,880	
912810QA9	3.500	912803DF7	02/15/39	25,908,569	22,520,579	3,387,991	171,920	
912810QB7	4.250	912803DG5	05/15/39	38,778,773	31,240,083	7,538,690	657,500	
912810QC5	4.500	912803DH3	08/15/39	41,430,538	34,911,568	6,518,970	1,194,720	
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	28,907,504	15,656,745	670,080	
912810QE1	4.625	912803DK6	02/15/40	44,902,490	32,250,330	12,652,160	1,109,120	
912810QH4	4.375	912803DM2	05/15/40	43,473,044	22,862,552	20,610,492	1,777,664	
912810QK7	3.875	912803DN0	08/15/40	43,213,317	35,277,697	7,935,620	1,457,840	
912810QL5	4.250	912803DP5	11/15/40	42,903,189	31,822,369	11,080,820	379,760	
912810QN1	4.750	912803DQ3	02/15/41	43,004,945	37,637,385	5,367,560	547,940	
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	38,111,947	3,883,560	1,292,898	
912810QS0	3.750	912803DT7	08/15/41	42,488,837	38,621,513	3,867,324	1,768,252	
912810QT8	3.125	912803DU4	11/15/41	44,622,444	40,633,507	3,988,937	707,917	
912810QU5	3.125	912803DV2	02/15/42	47,219,044	44,176,782	3,042,262	1,932,649	
912810QW1	3.000	912803DX8	05/15/42	17,001,019	16,614,819	386,200	92,800	
<b>Total Treasury Bonds.....</b>				<b>1,142,216,877</b>	<b>958,978,345</b>	<b>183,238,532</b>	<b>26,858,014</b>	
<b>Treasury Inflation-Protected Securities:</b>								
CUSIP:	Series:	Interest Rate:						
912828AF7	C	3.000	912820HC4	07/15/12	29,359,308	29,359,308	0	0
912828HW3	J	0.625	912820QT7	04/15/13	16,268,357	16,268,357	0	0
912828BD1	C	1.875	912820JA6	07/15/13	24,983,788	24,983,788	0	0
912828BW9	A	2.000	912820JT5	01/15/14	26,066,509	26,066,509	0	0
912828KM1	K	1.250	912820TK3	04/15/14	16,542,162	16,542,162	0	0
912828CP3	D	2.000	912820KL0	07/15/14	23,119,270	23,119,270	0	0
912828DH0	A	1.625	912820LE5	01/15/15	22,821,656	22,821,656	0	0
912828MY3	K	0.500	912820VS3	04/15/15	22,471,329	22,471,329	0	0
912828EA4	D	1.875	912820LX3	07/15/15	20,043,599	20,043,599	0	0
912828ET3	A	2.000	912820MQ7	01/15/16	19,643,746	19,643,746	0	0
912828QD5	W	0.125	912820XZ5	04/15/16	39,860,931	39,860,931	0	0
912828FL9	D	2.500	912820NH6	07/15/16	22,712,501	22,712,501	0	0
912828GD6	A	2.375	912820PA9	01/15/17	19,616,228	19,616,228	0	0
912828SQ4	X	0.125	912820D53	04/15/17	16,586,800	16,586,800	0	0
912828GX2	D	2.625	912820PU5	07/15/17	15,489,392	15,489,392	0	0
912828HN3	A	1.625	912820QK6	01/15/18	17,971,427	17,971,427	0	0
912828JE1	D	1.375	912820RB5	07/15/18	15,920,630	15,920,630	0	0
912828JX9	A	2.125	912820SV0	01/15/19	15,744,717	15,744,717	0	0
912828LA6	D	1.875	912820TY3	07/15/19	16,301,428	16,301,428	0	0
912828MF4	A	1.375	912820VB0	01/15/20	20,121,306	20,121,306	0	0
912828NM8	D	1.250	912820WF0	07/15/20	34,048,667	34,048,667	0	0
912828PP9	A	1.125	912820XK8	01/15/21	38,452,477	38,452,477	0	0
912828QV5	D	0.625	912820YP6	07/15/21	36,468,973	36,468,973	0	0
912828SA9	A	0.125	912820ZS9	01/15/22	41,829,143	41,829,143	0	0
912810FR4	A	2.375	912803CN1	01/15/25	34,067,436	34,067,436	0	0
912810FS2	A	2.000	912803CW1	01/15/26	23,109,735	23,109,735	0	0
912810PS1	A	2.375	912803CY7	01/15/27	18,744,059	18,744,059	0	0
912810PV4	A	1.750	912803DB6	01/15/28	17,114,992	17,114,992	0	0
912810FD5	A	3.625	912803BN2	04/15/28	23,797,797	23,790,707	7,090	0
912810PZ5	A	2.500	912803DE0	01/15/29	15,115,147	15,115,147	0	0
912810FH6	A	3.875	912803CF8	04/15/29	27,199,156	27,024,790	174,366	0
912810FQ6	A	3.375	912803CL5	04/15/32	6,476,008	6,476,008	0	0
912810QF8	A	2.125	912803DL4	02/15/40	16,097,638	16,097,638	0	0
912810QP6	A	2.125	912803DR1	02/15/41	25,117,692	25,117,692	0	0
912810QV3	A	0.750	912803DW0	02/15/42	9,263,961	9,263,961	0	0
<b>Total Treasury Inflation-Protected Securities.....</b>				<b>788,547,963</b>	<b>788,366,507</b>	<b>181,456</b>	<b>0</b>	

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MAY 31, 2012 -- Continued

Loan Description	Corpus STRIP CUSIP	Maturity Date	Amount Outstanding in Thousands			Reconstituted This Month		
			Total Outstanding	Portion Held in Unstripped Form	Portion Held in Stripped Form			
<b>Treasury Notes:</b>								
CUSIP:	Series:	Interest Rate:						
912828KX7	Z	1.875	912820TU1	06/15/12	35,370,103	35,336,183	33,920	0
912828GW4	M	4.875	912820PT8	06/30/12	15,903,423	15,785,343	118,080	0
912828NS5	AM	0.625	912820WE3	06/30/12	41,191,295	40,878,335	312,960	0
912828LB4	AA	1.500	912820TZ0	07/15/12	35,592,401	35,569,601	22,800	0
912828GZ7	N	4.625	912820PW1	07/31/12	15,803,679	15,681,543	122,136	0
912828NQ9	AN	0.625	912820WK9	07/31/12	39,247,932	39,218,492	29,440	0
912828AJ9	D	4.375	912820HF7	08/15/12	19,647,976	17,971,174	1,676,802	16,708
912828LH1	AB	1.750	912820UE5	08/15/12	42,714,780	42,278,700	436,080	0
912828HC7	P	4.125	912820PZ4	08/31/12	16,091,100	16,061,500	29,600	0
912828PH7	AP	0.375	912820WN3	08/31/12	37,906,127	37,812,427	93,700	1,000
912828LM0	AC	1.375	912820UJ4	09/15/12	38,081,890	38,052,890	29,000	0
912828HE3	Q	4.250	912820QB6	09/30/12	15,873,928	15,861,928	12,000	0
912828NX4	AQ	0.375	912820VS2	09/30/12	37,129,436	37,095,236	34,200	0
912828LR9	AD	1.375	912820UN5	10/15/12	39,305,708	39,203,308	102,400	0
912828HG8	R	3.875	912820QD2	10/31/12	15,509,891	15,427,091	82,800	0
912828PD6	AR	0.375	912820WX1	10/31/12	35,717,229	35,690,029	27,200	0
912828AP5	E	4.000	912820HL4	11/15/12	18,112,742	16,769,674	1,343,068	74,395
912828LX6	AE	1.375	912820UT2	11/15/12	44,974,831	44,682,723	292,108	6,080
912828HK9	S	3.375	912820QG5	11/30/12	15,953,078	15,882,678	70,400	0
912828PV6	AS	0.500	912820XD4	11/30/12	36,382,437	36,368,837	13,600	0
912828MB3	AF	1.125	912820UX3	12/15/12	40,217,333	40,139,533	77,800	0
912828HM5	T	3.625	912820QJ9	12/31/12	15,657,080	15,646,200	10,880	0
912828PW4	AT	0.625	912820XH5	12/31/12	36,754,531	36,729,211	25,320	0
912828MG2	U	1.375	912820VC8	01/15/13	41,551,861	41,455,861	96,000	0
912828HQ6	F	2.875	912820QM2	01/31/13	15,700,214	15,669,414	30,800	0
912828PR5	AG	0.625	912820XM4	01/31/13	35,697,595	35,694,075	3,520	0
912828AU4	A	3.875	912820HR1	02/15/13	19,498,396	18,529,607	968,789	2,530
912828MN7	V	1.375	912820VG9	02/15/13	44,497,109	44,266,509	230,600	0
912828HT0	G	2.750	912820QQ3	02/28/13	17,784,087	17,781,640	2,447	0
912828QK9	AH	0.625	912820XT9	02/28/13	36,923,048	36,921,128	1,920	0
912828MT4	W	1.375	912820VM6	03/15/13	40,473,341	40,456,341	17,000	0
912828HV5	H	2.500	912820QS9	03/31/13	20,571,094	20,564,614	6,480	0
912828QL7	AJ	0.750	912820XX0	03/31/13	36,569,654	36,560,254	9,400	0
912828MX5	X	1.750	912820VR5	04/15/13	42,928,259	42,915,459	12,800	0
912828HY9	K	3.125	912820QV2	04/30/13	20,742,759	20,736,167	6,592	49,856
912828QE3	AK	0.625	912820YB7	04/30/13	37,208,643	37,208,643	0	0
912828BA7	B	3.625	912820HX8	05/15/13	18,253,553	17,474,280	779,273	0
912828NC0	Y	1.375	912820VX2	05/15/13	41,316,930	41,276,495	40,435	5,280
912828JB7	L	3.500	912820QY6	05/31/13	20,518,499	20,502,499	16,000	0
912828QZ6	AL	0.500	912820YH4	05/31/13	37,945,705	37,937,305	8,400	0
912828NH9	Z	1.125	912820WB9	06/15/13	36,208,074	36,203,274	4,800	0
912828JD3	M	3.375	912820RA7	06/30/13	22,144,867	22,101,667	43,200	0
912828RA0	AM	0.375	912820YK7	06/30/13	36,126,640	36,118,640	8,000	0
912828NN6	AA	1.000	912820WG8	07/15/13	35,009,971	35,006,971	3,000	0
912828JG6	N	3.375	912820RD1	07/31/13	23,314,208	23,296,608	17,600	0
912828QW3	AN	0.375	912820YS0	07/31/13	36,042,014	36,042,014	0	0
912828BH2	D	4.250	912820JE8	08/15/13	33,521,123	32,831,633	689,490	920
912828NU0	AB	0.750	912820WL7	08/15/13	36,036,141	36,005,661	30,480	0
912828JK7	P	3.125	912820RF6	08/31/13	23,837,284	23,834,244	3,040	0
912828RD4	AP	0.125	912820YV3	08/31/13	36,070,538	36,070,538	0	0
912828NY2	AC	0.750	912820WR4	09/15/13	33,356,878	33,351,278	5,600	0
912828JM3	Q	3.125	912820RJ8	09/30/13	26,219,897	26,203,444	16,453	0
912828RK8	AQ	0.125	912820ZA8	09/30/13	36,089,770	36,083,370	6,400	0
912828PB0	AD	0.500	912820VV5	10/15/13	32,280,261	32,280,261	0	0
912828JQ4	R	2.750	912820RK5	10/31/13	25,063,374	25,053,774	9,600	0
912828RN2	AR	0.250	912820ZF7	10/31/13	36,331,605	36,331,605	0	0
912828BR0	E	4.250	912820JN8	11/15/13	30,636,844	29,401,846	1,234,998	0
912828PU8	AE	0.500	912820XA0	11/15/13	32,853,372	32,805,552	47,820	0
912828JT8	S	2.000	912820SQ1	11/30/13	27,819,417	27,495,817	323,600	0
912828RS1	AS	0.250	912820ZJ9	11/30/13	36,585,587	36,585,587	0	0
912828PL8	AF	0.750	912820XE2	12/15/13	32,467,615	32,459,615	8,000	0
912828JW1	T	1.500	912820SU2	12/31/13	30,043,540	30,040,580	2,960	0
912828RW2	AT	0.125	912820ZQ3	12/31/13	36,132,563	36,132,563	0	0
912828PQ7	V	1.000	912820XJ1	01/15/14	32,701,304	32,699,304	2,000	0
912828JZ4	G	1.750	912820SX6	01/31/14	31,273,435	31,263,835	9,600	0
912828SB7	AH	0.250	912820ZU4	01/31/14	35,659,378	35,659,378	0	0
912828CA6	B	4.000	912820JX6	02/15/14	28,081,066	27,594,880	486,186	700
912828QH6	W	1.250	912820XP7	02/15/14	32,734,721	32,722,401	12,320	0
912828KF6	H	1.875	912820TD9	02/28/14	33,714,392	33,707,032	7,360	0
912828SG6	AJ	0.250	912820ZZ3	02/28/14	35,495,638	35,495,638	0	0
912828PZ7	X	1.250	912820XU6	03/15/14	32,000,096	32,000,096	0	0
912828KJ8	J	1.750	912820TF4	03/31/14	35,611,707	35,584,507	27,200	0
912828SL5	AK	0.250	912820C96	03/31/14	35,829,683	35,829,683	0	0
912828QC7	Y	1.250	912820XY8	04/15/14	33,575,518	33,575,198	320	0
912828KN9	L	1.875	912820TM9	04/30/14	36,213,142	36,208,022	5,120	0
912828SR2	AL	0.250	912820D79	04/30/14	35,940,323	35,940,323	0	0
912828CJ7	C	4.750	912820KF3	05/15/14	27,302,981	26,877,282	425,699	3,200
912828QM5	Z	1.000	912820YD3	05/15/14	31,999,888	31,925,888	74,000	0
912828KV1	M	2.250	912820TS6	05/31/14	36,169,822	36,104,022	65,800	0
912828SW1	AM	0.250	912820E52	05/31/14	34,999,988	34,999,988	0	0
912828QS2	AA	0.750	912820YJ0	06/15/14	32,000,108	32,000,108	0	0
912828KY5	N	2.625	912820TV9	06/30/14	38,074,883	38,049,283	25,600	0
912828QU7	AB	0.625	912820YN1	07/15/14	32,000,023	32,000,023	0	0
912828LC2	P	2.625	912820UA3	07/31/14	39,976,415	39,966,815	9,600	0
912828CT5	E	4.250	912820KQ9	08/15/14	24,721,634	24,222,334	499,300	0
912828RB8	AC	0.500	912820YU5	08/15/14	32,980,015	32,980,015	0	0
912828LK4	Q	2.375	912820UG0	08/31/14	40,174,823	40,174,823	0	0
912828RG7	AD	0.250	912820YY7	09/15/14	32,000,014	32,000,014	0	0
912828RL6	AE	0.500	912820ZC4	10/15/14	31,999,848	31,999,848	0	0
912828LS7	S	2.375	912820UP0	10/31/14	42,010,655	41,989,855	20,800	0
912828LQ1	R	2.375	912820UM7	09/30/14	40,708,928	40,667,328	41,600	0
912828DC1	F	4.250	912820KZ9	11/15/14	25,472,536	25,014,456	458,080	400
912828RQ5	AF	0.375	912820ZG5	11/15/14	34,448,216	34,445,016	3,200	0
912828LZ1	T	2.125	912820UV7	11/30/14	43,261,453	43,261,453	0	0
912828RV4	AG	0.250	912820ZM2	12/15/14	33,169,985	33,169,985	0	0
912828ME7	U	2.625	912820UZ8	12/31/14	43,245,045	43,240,245	4,800	0
912828RZ5	V	0.250	912820ZR1	01/15/15	34,271,330	34,271,330	0	0
912828MH0	G	2.250	912820VE4	01/31/15	42,684,778	42,684,778	0	0
912828DM9	B	4.000	912820LJ4	02/15/15	34,215,057	34,075,922	139,135	0
912828SE1	W	0.250	912820ZX8	02/15/15	35,901,103	35,901,103	0	0
912828MR8	H	2.375	912820VJ3	02/28/15	43,033,093	42,934,533	98,560	0
912828SK7	X	0.375	912820C88	03/15/15	34,221,707	34,221,707	0	0
912828MW7	J	2.5	912820VQ7	03/31/15	43,421,194	43,421,194	0	0

</

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MAY 31, 2012 -- Continued

Loan Description	Corpus STRIP CUSIP	Maturity Date	Amount Outstanding in Thousands			Reconstituted This Month		
			Total Outstanding	Portion Held in Unstripped Form	Portion Held in Stripped Form			
<b>Treasury Notes, Continued:</b>								
CUSIP:	Series:	Interest Rate:						
912828SP6	Y	0.375	912820D46	04/15/15	37,822,698	37,822,698	0	0
912828MZ0	L	2.500	912820VU8	04/30/15	42,891,991	42,891,991	0	0
912828DV9	C	4.125	912820LS4	05/15/15	34,471,849	34,069,489	402,360	22,400
912828SU5	Z	0.250	912820D95	05/15/15	34,001,868	34,001,868	0	0
912828NF3	M	2.125	912820VZ7	05/31/15	40,865,871	40,865,871	0	0
912828NLO	N	1.875	912820WD5	06/30/15	39,132,070	39,132,070	0	0
912828NP1	P	1.750	912820WH6	07/31/15	38,214,202	38,205,402	8,800	0
912828EE6	E	4.250	912820MB0	08/15/15	32,469,697	32,428,057	41,640	0
912828NV8	Q	1.250	912820WP8	08/31/15	36,881,494	36,881,494	0	0
912828NZ9	R	1.250	912820WT0	09/30/15	36,102,809	36,102,809	0	0
912828PE4	S	1.250	912820WY9	10/31/15	35,717,606	35,717,606	0	0
912828EN6	F	4.500	912820MK0	11/15/15	23,220,785	23,193,425	27,360	0
912828PJ3	T	1.375	912820XC6	11/30/15	36,378,695	36,378,695	0	0
912828PM6	U	2.125	912820XG7	12/31/15	36,756,571	36,756,571	0	0
912828PS3	T	2.000	912820XL6	01/31/16	35,697,839	35,697,839	0	0
912828EW6	B	4.500	912820MT1	02/15/16	21,841,772	21,831,072	10,700	0
912828KS8	G	2.625	912820TB3	02/29/16	23,178,530	23,178,530	0	0
912828QJ2	U	2.125	912820XR3	02/29/16	36,922,789	36,922,789	0	0
912828KT6	H	2.375	912820TH0	03/31/16	25,137,609	25,137,609	0	0
912828QA1	V	2.250	912820XW2	03/31/16	36,569,943	36,569,943	0	0
912828KR0	J	2.625	912820TN7	04/30/16	26,901,046	26,901,046	0	0
912828QF0	X	2.000	912820YA9	04/30/16	37,208,713	37,208,713	0	0
912828FF2	C	5.125	912820NC7	05/15/16	23,293,690	23,290,930	2,760	0
912828KW9	K	3.250	912820TT4	05/31/16	26,895,995	26,895,995	0	0
912828QP8	Y	1.750	912820YG6	05/31/16	37,945,814	37,945,814	0	0
912828KZ2	L	3.250	912820TW7	06/30/16	27,784,181	27,757,141	27,040	0
912828QR4	Z	1.500	912820YM3	06/30/16	36,126,753	36,126,753	0	0
912828LDO	M	3.250	912820UB1	07/31/16	28,701,406	28,701,406	0	0
912828QX1	AA	1.500	912820YQ4	07/31/16	36,041,491	36,041,491	0	0
912828FQ8	E	4.875	912820NM5	08/15/16	22,556,671	22,478,911	77,760	0
912828LL2	N	3.000	912820UH8	08/31/16	28,842,663	28,842,663	0	0
912828RF9	AB	1.000	912820YW1	08/31/16	36,070,490	36,070,490	0	0
912828LP3	P	3.000	912820UL9	09/30/16	29,513,653	29,513,653	0	0
912828RJ1	AC	1.000	912820YZ4	09/30/16	36,089,339	36,089,339	0	0
912828LU2	Q	3.125	912820UR6	10/31/16	31,764,278	31,764,278	0	0
912828RM4	AD	1.000	912820ZD2	10/31/16	36,330,377	36,330,377	0	0
912828FY1	F	4.625	912820NV5	11/15/16	23,293,786	23,291,546	2,240	0
912828MA5	R	2.750	912820UW5	11/30/16	32,960,967	32,960,967	0	0
912828RU6	AE	0.875	912820ZL4	11/30/16	36,585,946	36,585,946	0	0
912828MD9	S	3.250	912820UY1	12/31/16	32,948,436	32,948,276	160	0
912828RX0	AF	0.875	912820ZP5	12/31/16	36,133,427	36,133,427	0	0
912828MK3	G	3.125	912820VF1	01/31/17	32,521,456	32,521,456	0	0
912828SC5	U	0.875	912820ZT7	01/31/17	35,658,572	35,658,572	0	0
912828GH7	B	4.625	912820PE1	02/15/17	22,192,761	22,174,881	17,880	0
912828MS6	H	3.000	912820VK0	02/28/17	32,786,489	32,786,489	0	0
912828SJ0	V	0.875	912820C70	02/28/17	35,496,998	35,496,998	0	0
912828MV9	J	3.250	912820VP9	03/31/17	33,082,560	33,082,560	0	0
912828SM3	W	1.000	912820D38	03/31/17	35,831,072	35,831,072	0	0
912828NA4	K	3.125	912820VV6	04/30/17	32,682,413	32,682,413	0	0
912828SS0	Y	0.875	912820D61	04/30/17	35,940,338	35,940,338	0	0
912828GS3	C	4.500	912820PP6	05/15/17	25,586,541	25,548,618	37,923	0
912828NG1	L	2.750	912820WA1	05/31/17	31,673,657	31,673,657	0	0
912828SY7	Z	0.625	912820E45	05/31/17	35,001,150	35,001,150	0	0
912828NK2	M	2.500	912820WC7	06/30/17	30,893,473	30,893,473	0	0
912828NR7	N	2.375	912820WJ2	07/31/17	29,952,302	29,952,302	0	0
912828HA1	E	4.750	912820PX9	08/15/17	28,000,273	28,000,273	0	0
912828NW6	P	1.875	912820WQ6	08/31/17	29,710,046	29,710,046	0	0
912828PA2	Q	1.875	912820WU7	09/30/17	29,913,658	29,913,658	0	0
912828PF1	R	1.875	912820WW3	10/31/17	29,594,504	29,594,504	0	0
912828HH6	F	4.250	912820QE0	11/15/17	27,674,248	27,656,968	17,280	0
912828PK0	S	2.250	912820XB8	11/30/17	30,143,705	30,143,705	0	0
912828PN4	T	2.750	912820XF9	12/31/17	30,453,707	30,453,707	0	0
912828PT1	G	2.625	912820XN2	01/31/18	29,577,810	29,577,810	0	0
912828HR4	B	3.500	912820QN0	02/15/18	39,204,509	39,134,729	69,780	0
912828PY0	H	2.750	912820XS1	02/28/18	30,593,054	30,593,054	0	0
912828QB9	J	2.875	912820XV4	03/31/18	30,300,265	30,300,265	0	0
912828QG8	K	2.625	912820YC5	04/30/18	30,829,674	30,829,674	0	0
912828HZ6	C	3.875	912820QW0	05/15/18	34,078,060	34,006,640	71,420	0
912828QK6	L	2.375	912820YF8	05/31/18	31,440,908	31,440,908	0	0
912828QT0	M	2.375	912820YL5	06/30/18	29,933,711	29,933,711	0	0
912828QY9	N	2.250	912820YR2	07/31/18	29,863,552	29,863,552	0	0
912828JH4	E	4.000	912820RE9	08/15/18	36,802,978	36,799,928	3,050	0
912828RE2	P	1.500	912820YX9	08/31/18	29,886,480	29,886,480	0	0
912828RH5	Q	1.375	912820ZB6	09/30/18	29,902,846	29,902,846	0	0
912828RP7	R	1.750	912820ZE0	10/31/18	30,102,651	30,102,651	0	0
912828JR2	F	3.750	912820RM1	11/15/18	57,351,395	57,345,595	5,800	0
912828RT9	S	1.375	912820ZK6	11/30/18	30,314,142	30,314,142	0	0
912828RY8	T	1.375	912820ZN0	12/31/18	29,939,159	29,939,159	0	0
912828SD3	G	1.250	912820ZV2	01/31/19	29,545,749	29,545,749	0	0
912828KD1	B	2.750	912820TA5	02/15/19	58,676,801	58,676,801	0	0
912828SH4	H	1.375	912820ZY6	02/28/19	29,406,635	29,406,635	0	0
912828SN1	J	1.500	912820D20	03/31/19	29,688,470	29,688,470	0	0
912828ST8	K	1.250	912820D87	04/30/19	29,779,201	29,779,201	0	0
912828KQ2	C	3.125	912820TQ0	05/15/19	64,410,823	64,406,817	4,006	0
912828SX9	L	1.125	912820E37	05/31/19	28,999,185	28,999,185	0	0
912828LJ7	E	3.625	912820UD7	08/15/19	66,753,044	66,753,044	0	0
912828LY4	F	3.375	912820US4	11/15/19	71,036,988	71,036,828	160	0
912828MP2	B	3.625	912820VH7	02/15/20	71,595,465	71,595,465	0	72,800
912828ND8	C	3.500	912820VW4	05/15/20	68,219,184	68,219,184	0	0
912828NT3	E	2.625	912820WM5	08/15/20	67,849,590	67,847,970	1,620	0
912828PC8	F	2.625	912820WZ6	11/15/20	67,409,883	67,407,483	2,400	0
912828PX2	B	3.625	912820XQ5	02/15/21	67,584,864	67,584,864	0	0
912828QN3	C	3.125	912820YE1	05/15/21	65,998,404	65,998,404	0	0
912828RC6	E	2.125	912820YT8	08/15/21	66,734,924	66,734,924	0	0
912828RR3	F	2.000	912820ZH3	11/15/21	70,092,488	70,092,488	0	0
912828SF8	B	2.000	912820ZW0	02/15/22	74,200,279	74,154,149	46,130	0
912828SV3	C	1.750	912820E29	05/15/22	25,501,323	25,501,323	0	0
<b>Total Treasury Notes.....</b>					<b>6,941,467,404</b>	<b>6,928,491,064</b>	<b>12,976,340</b>	<b>256,269</b>
<b>Grand Total.....</b>					<b>8,872,232,243</b>	<b>8,675,835,916</b>	<b>196,396,327</b>	<b>27,114,283</b>