

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, FEBRUARY 29, 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	8,711,275	1,809,024	133,212
912810DS4	10.625	912803AC7	08/15/15	4,023,916	3,479,733	544,183	68,000
912810DT2	9.875	912803AE3	11/15/15	5,584,859	4,646,018	938,841	94,200
912810DV7	9.250	912803AF0	02/15/16	5,431,754	5,224,326	207,428	63,600
912810DW5	7.250	912803AH6	05/15/16	18,823,551	18,144,970	678,581	54,240
912810DX3	7.500	912803AK9	11/15/16	18,787,448	17,796,199	991,249	43,840
912810DY1	8.750	912803AL7	05/15/17	15,559,169	12,502,897	3,056,272	182,928
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	9,481,816	1,486,542	7,500
912810EA2	9.125	912803AN3	05/15/18	6,717,439	4,932,316	1,785,123	21,120
912810EB0	9.000	912803AP8	11/15/18	7,174,470	5,593,698	1,580,772	56,100
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	10,642,316	2,448,182	64,000
912810ED6	8.125	912803AR4	08/15/19	18,940,932	18,089,094	851,838	712,548
912810EE4	8.500	912803AS2	02/15/20	9,476,268	8,282,735	1,193,533	162,200
912810EF1	8.750	912803AT0	05/15/20	7,582,183	6,843,953	738,230	95,916
912810EG9	8.750	912803AU7	08/15/20	17,059,306	16,238,263	821,043	74,660
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,872,579	202,994	74,080
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	9,578,948	487,840	140,884
912810EK0	8.125	912803AX1	08/15/21	9,506,382	8,937,697	568,685	475,680
912810EL8	8.000	912803AY9	11/15/21	30,632,194	26,604,546	4,027,648	633,323
912810EM4	7.250	912803AZ6	08/15/22	10,127,900	9,193,336	934,564	138,840
912810EN6	7.625	912803BA0	11/15/22	7,423,626	6,332,157	1,091,469	257,740
912810EP9	7.125	912803BB8	02/15/23	15,782,061	13,445,929	2,336,132	75,280
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	21,943,234	715,810	286,061
912810ES3	7.500	912803BD4	11/15/24	9,604,162	7,570,394	2,033,768	225,522
912810ET1	7.625	912803BE2	02/15/25	9,509,170	7,813,235	1,695,935	772,700
912810EV6	6.875	912803BF9	08/15/25	11,187,207	9,526,582	1,660,625	184,504
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,355,782	482,134	188,740
912810EX2	6.750	912803BH5	08/15/26	8,810,418	7,689,165	1,121,253	138,940
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	9,307,420	1,552,757	135,440
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	8,075,572	1,446,399	251,520
912810FA1	6.375	912803BL6	08/15/27	9,196,756	7,130,427	2,066,329	205,120
912810FB9	6.125	912803BM4	11/15/27	22,021,339	16,010,395	6,010,944	260,320
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,109,319	1,666,882	104,800
912810FF0	5.250	912803BV4	11/15/28	10,947,052	9,202,926	1,744,126	128,560
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,405,825	944,516	314,360
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	9,141,580	2,037,000	151,040
912810FM5	6.250	912803CH4	05/15/30	17,043,162	13,273,832	3,769,330	421,088
912810FP8	5.375	912803CK7	02/15/31	16,427,648	14,604,358	1,823,290	1,699,440
912810FT0	4.500	912803CX9	02/15/36	26,397,130	20,565,480	5,831,650	238,900
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	13,934,831	2,654,625	117,520
912810PU6	5.000	912803DA8	05/15/37	21,413,045	17,913,187	3,499,858	262,256
912810PW2	4.375	912803DC4	02/15/38	22,525,149	18,698,459	3,826,690	178,720
912810PX0	4.500	912803DD2	05/15/38	25,500,123	22,552,613	2,947,510	349,030
912810QA9	3.500	912803DF7	02/15/39	25,908,569	24,652,729	1,255,841	130,800
912810QB7	4.250	912803DG5	05/15/39	38,778,773	29,798,113	8,980,660	690,980
912810QC5	4.500	912803DH3	08/15/39	41,430,538	33,114,858	8,315,680	475,020
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	28,835,228	15,729,021	594,414
912810QE1	4.625	912803DK6	02/15/40	44,902,490	30,512,200	14,390,290	521,930
912810QH4	4.375	912803DM2	05/15/40	43,473,044	21,181,688	22,291,356	493,344
912810QK7	3.875	912803DN0	08/15/40	43,213,317	36,014,427	7,198,890	582,560
912810QL5	4.250	912803DP5	11/15/40	42,903,189	31,203,889	11,699,300	609,360
912810QN1	4.750	912803DQ3	02/15/41	43,004,945	36,256,575	6,748,370	388,320
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	37,730,861	4,264,646	511,360
912810QS0	3.750	912803DT7	08/15/41	42,488,837	41,650,877	837,960	857,892
912810QT8	3.125	912803DU4	11/15/41	44,622,444	43,245,932	1,376,512	349,600
912810QU5	3.125	912803DV2	02/15/42	17,950,915	17,169,512	781,403	223,200
<b>Total Treasury Bonds.....</b>				<b>1,095,947,729</b>	<b>913,766,305</b>	<b>182,181,424</b>	<b>16,673,251</b>
<b>Treasury Inflation-Protected Securities:</b>							
CUSIP:	Series:	Interest Rate:					
912828GN4	J	2.000	912820PK7	04/15/12	19,219,847	19,219,847	0
912828AF7	C	3.000	912820HC4	07/15/12	28,892,509	28,892,509	0
912828HW3	J	0.625	912820QT7	04/15/13	16,009,717	16,009,717	0
912828BD1	C	1.875	912820JA6	07/15/13	24,586,623	24,586,623	0
912828BW9	A	2.000	912820JT5	01/15/14	25,652,148	25,652,148	0
912828KM1	K	1.250	912820TK3	04/15/14	16,279,295	16,279,295	0
912828CP3	D	2.000	912820KL0	07/15/14	22,751,767	22,751,767	0
912828DH0	A	1.625	912820LE5	01/15/15	22,458,922	22,458,922	0
912828MY3	K	0.500	912820VS3	04/15/15	22,114,166	22,114,166	0
912828EA4	D	1.875	912820LX3	07/15/15	19,725,023	19,725,023	0
912828ET3	A	2.000	912820MQ7	01/15/16	19,331,447	19,331,447	0
912828QD5	W	0.125	912820XZ5	04/15/16	39,227,523	39,227,523	0
912828FL9	D	2.500	912820NH6	07/15/16	22,351,493	22,351,493	0
912828GD6	A	2.375	912820PA9	01/15/17	19,304,361	19,304,361	0
912828GX2	D	2.625	912820PU5	07/15/17	15,243,304	15,243,304	0
912828HN3	A	1.625	912820QK6	01/15/18	17,685,776	17,685,776	0
912828JE1	D	1.375	912820RB5	07/15/18	15,667,638	15,667,638	0
912828JX9	A	2.125	912820SV0	01/15/19	15,494,433	15,494,433	0
912828LA6	D	1.875	912820TY3	07/15/19	16,042,354	16,042,354	0
912828MF4	A	1.375	912820VB0	01/15/20	19,801,613	19,801,613	0
912828NM8	D	1.250	912820WF0	07/15/20	33,507,626	33,507,626	0
912828PP9	A	1.125	912820XK8	01/15/21	37,841,421	37,841,421	0
912828QV5	D	0.625	912820YP6	07/15/21	35,889,076	35,889,076	0
912828SA9	A	0.125	912820ZS9	01/15/22	15,281,729	15,281,729	0
912810FR4		2.375	912803CN1	01/15/25	33,525,901	33,525,901	0
912810FS2		2.000	912803CW1	01/15/26	22,742,333	22,742,333	0
912810PS1		2.375	912803CY7	01/15/27	18,446,058	18,446,058	0
912810PV4		1.750	912803DB6	01/15/28	16,842,953	16,842,953	0
912810FD5		3.625	912803BN2	04/15/28	23,419,665	23,412,688	6,977
912810PZ5		2.500	912803DE0	01/15/29	14,874,872	14,874,872	0
912810FH6		3.875	912803CF8	04/15/29	26,766,715	26,595,121	171,594
912810FQ6		3.375	912803CL5	04/15/32	6,373,057	6,373,057	0
912810QF8		2.125	912803DL4	02/15/40	15,841,699	15,841,699	0
912810QP6		2.125	912803DR1	02/15/41	24,718,588	24,718,588	0
912810QV3		0.750	912803DW0	02/15/42	9,127,745	9,127,745	0
<b>Total Treasury Inflation-Protected Securities.....</b>				<b>753,039,396</b>	<b>752,860,825</b>	<b>178,571</b>	<b>0</b>

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, FEBRUARY 29, 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:						
912828KG4	W	1.375	912820TE7	03/15/12	34,604,963	34,585,763	19,200	0
912828GM6	H	4.500	912820PJ0	03/31/12	16,353,663	16,184,863	168,800	0
912828MU1	AJ	1.000	912820VN4	03/31/12	45,488,746	45,432,946	55,800	0
912828KK5	X	1.375	912820TJ6	04/15/12	35,557,616	35,536,816	20,800	0
912828GQ7	K	4.500	912820PM3	04/30/12	16,450,419	16,313,219	137,200	0
912828NB2	AK	1.000	912820VT1	04/30/12	44,937,931	44,903,131	34,800	0
912828KP4	Y	1.375	912820TP2	05/15/12	41,193,756	40,547,196	646,560	8,000
912828GU8	L	4.750	912820PR2	05/31/12	16,235,887	15,909,487	326,400	0
912828NE6	AL	0.750	912820VY0	05/31/12	42,915,290	42,767,290	148,000	0
912828KX7	Z	1.875	912820TU1	06/15/12	35,370,103	35,348,663	21,440	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	40,915,455	275,840	0
912828LB4	AA	1.500	912820TZ0	07/15/12	35,592,401	35,575,601	16,800	0
912828GZ7	N	4.625	912820PW1	07/31/12	15,803,679	15,681,543	122,136	0
912828NQ9	AN	0.625	912820VK9	07/31/12	39,247,932	39,218,492	29,440	0
912828AJ9	D	4.375	912820HF7	08/15/12	19,647,976	18,024,544	1,623,432	4,700
912828LH1	AB	1.750	912820UE5	08/15/12	42,714,780	42,286,300	428,480	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	37,838,927	67,200	0
912828LM0	AC	1.375	912820UJ4	09/15/12	38,081,890	38,053,090	28,800	0
912828HE3	Q	4.250	912820QB6	09/30/12	15,873,928	15,864,328	9,600	0
912828NX4	AQ	0.375	912820WS2	09/30/12	37,129,436	37,095,836	33,600	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	15,485,891	24,000	0
912828PD6	AR	0.375	912820WX1	10/31/12	35,717,229	35,696,429	20,800	1,600
912828AP5	E	4.000	912820HL4	11/15/12	18,112,742	16,934,964	1,177,778	0
912828LX6	AE	1.375	912820UT2	11/15/12	44,974,831	44,750,590	224,241	0
912828HK9	S	3.375	912820QG5	11/30/12	15,953,078	15,905,078	48,000	0
912828PV6	AS	0.500	912820XD4	11/30/12	36,382,437	36,369,237	13,200	3,600
912828MB3	AF	1.125	912820UX3	12/15/12	40,217,333	40,187,533	29,800	0
912828HM5	T	3.625	912820QJ9	12/31/12	15,657,080	15,650,680	6,400	0
912828PW4	AT	0.625	912820KH5	12/31/12	36,754,531	36,729,211	25,320	2,880
912828MG2	U	1.375	912820VC8	01/15/13	41,551,861	41,551,861	0	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	4,160
912828AU4	A	3.875	912820HR1	02/15/13	19,498,396	18,545,638	952,758	0
912828MN7	V	1.375	912820VG9	02/15/13	44,497,109	44,310,989	186,120	1,900
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	36,922,408	640	0
912828MT4	W	1.375	912820VM6	03/15/13	40,473,341	40,470,141	3,200	0
912828HV5	H	2.500	912820QS9	03/31/13	20,571,094	20,568,134	2,960	0
912828QL7	AJ	0.750	912820XX0	03/31/13	36,569,654	36,564,054	5,600	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	20,742,759	0	0
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	17,526,440	727,113	0
912828NC0	Y	1.375	912820VX2	05/15/13	41,316,930	41,273,935	42,995	0
912828JB7	L	3.500	912820QY6	05/31/13	20,518,499	20,510,899	7,600	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	36,204,874	3,200	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	36,120,240	6,400	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	32,841,753	679,370	9,600
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	912820VY3	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	26,214,329	5,568	0
912828RK8	AQ	0.125	912820ZAB	09/30/13	36,089,770	36,089,770	0	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	29,482,986	1,153,858	1,600
912828PU8	AE	0.500	912820XA0	11/15/13	32,853,372	32,790,492	62,880	0
912828JT8	S	2.000	912820SQ1	11/30/13	27,819,417	27,504,217	315,200	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	32,462,815	4,800	0
912828JW1	T	1.500	912820SU2	12/31/13	30,043,540	30,036,980	6,560	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	32,701,304	0	0
912828JZ4	AH	1.750	912820SX6	01/31/14	31,273,435	31,267,035	6,400	0
912828SB7	AG	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	27,587,068	493,998	0
912828QH6	W	1.250	912820XP7	02/15/14	32,734,721	32,725,601	9,120	0
912828KF6	H	1.875	912820TD9	02/28/14	33,714,392	33,710,232	4,160	0
912828SG6	AJ	0.250	912820ZZ3	02/28/14	35,496,188	35,496,188	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	35,611,707	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
912828CJ7	C	4.750	912820KF3	05/15/14	27,302,981	26,967,428	335,553	0
912828QM5	Z	1.000	912820YD3	05/15/14	31,999,888	31,999,888	0	0
912828KV1	M	2.250	912820TS6	05/31/14	36,169,822	36,166,622	3,200	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	38,054,083	20,800	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	24,412,434	309,200	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	41,993,055	17,600	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	25,055,536	417,000	3,000
912828RQ5	AF	0.375	912820ZG5	11/15/14	34,448,216	34,448,216	0	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	43,245,045	0	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, FEBRUARY 29, 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:						
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	1,500
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
912828MW7	J	2.500	912820VQ7	03/31/15	43,421,194	43,421,194	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	34,407,249	64,600	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	912820VH6	07/31/15	38,214,202	38,205,402	8,800	0
912828EE6	E	4.250	912820MB0	08/15/15	32,469,697	32,430,817	38,880	0
912828NV8	Q	1.250	912820VP8	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	23,220,265	520	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	21,841,412	360	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	23,290,770	2,920	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	27,784,181	0	0
912828QR4	Z	1.500	912820YM3	06/30/16	36,126,753	36,126,753	0	0
912828LD0	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	22,480,511	76,160	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	23,287,226	6,560	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	22,176,001	16,760	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	35,497,018	35,497,018	0	0
912828MV9	J	3.250	912820VP9	03/31/17	33,082,560	33,082,560	0	0
912828NA4	K	3.125	912820VV6	04/30/17	32,682,413	32,682,413	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
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	912820WV3	10/31/17	29,594,504	29,594,504	0	0
912828HH6	F	4.250	912820QE0	11/15/17	27,674,248	27,657,968	16,280	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	39,129,689	74,820	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
912828QQ6	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	36,799,828	3,150	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	57,345,495	5,900	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	58,675,201	1,600	180,000
912828SH4	H	1.375	912820ZY6	02/28/19	29,411,655	29,411,655	0	0
912828KQ2	C	3.125	912820TQ0	05/15/19	64,410,823	64,406,817	4,006	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	71,036,988	0	0
912828MP2	B	3.625	912820VH7	02/15/20	71,595,465	71,595,465	0	61,600
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	67,849,590	0	960
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	26,921,026	26,888,526	32,500	18,000
<b>Total Treasury Notes.....</b>					<b>6,754,375,003</b>	<b>6,741,626,663</b>	<b>12,748,341</b>	<b>303,100</b>
<b>Grand Total.....</b>					<b>8,603,362,128</b>	<b>8,408,253,792</b>	<b>195,108,336</b>	<b>16,976,351</b>