

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JANUARY 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			
Treasury Bonds:								
CUSIP:	Interest Rate:							
912810DP0	11.250	912803AA1	02/15/15	10,520,299	9,717,695	802,604	37,828	
912810DS4	10.625	912803AC7	08/15/15	4,023,916	3,456,893	567,023	25,792	
912810DT2	9.875	912803AE3	11/15/15	5,584,859	4,628,818	956,041	26,720	
912810DV7	9.250	912803AF0	02/15/16	5,431,754	5,203,526	228,228	183,760	
912810DW5	7.250	912803AH6	05/15/16	18,823,551	18,115,050	708,501	0	
912810DX3	7.500	912803AK9	11/15/16	18,787,448	17,803,559	983,889	129,280	
912810DY1	8.750	912803AL7	05/15/17	15,559,169	12,424,769	3,134,400	293,440	
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	9,484,316	1,484,042	16,320	
912810EA2	9.125	912803AN3	05/15/18	6,717,439	4,928,436	1,789,003	26,880	
912810EB0	9.000	912803AP8	11/15/18	7,174,470	5,594,198	1,580,272	17,580	
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	10,643,876	2,446,622	359,680	
912810ED6	8.125	912803AR4	08/15/19	18,940,932	18,121,474	819,458	997,828	
912810EE4	8.500	912803AS2	02/15/20	9,476,268	8,291,935	1,184,333	194,620	
912810EF1	8.750	912803AT0	05/15/20	7,582,183	6,876,337	705,846	91,608	
912810EG9	8.750	912803AU7	08/15/20	17,059,306	16,285,947	773,359	216,560	
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,894,299	181,274	160,480	
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	9,500,208	566,580	128,992	
912810EK0	8.125	912803AX1	08/15/21	9,506,382	8,954,737	551,645	395,312	
912810EL8	8.000	912803AY9	11/15/21	30,632,194	26,125,724	4,506,471	447,633	
912810EM4	7.250	912803AZ6	08/15/22	10,127,900	9,239,496	888,294	85,880	
912810EN6	7.625	912803BA0	11/15/22	7,423,626	6,341,377	1,082,249	70,400	
912810EP9	7.125	912803BB8	02/15/23	15,782,061	13,397,849	2,384,212	155,320	
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	21,838,417	820,627	478,367	
912810ES3	7.500	912803BD4	11/15/24	9,604,162	7,513,688	2,090,474	229,620	
912810ET1	7.625	912803BE2	02/15/25	9,509,170	7,637,295	1,871,875	473,460	
912810EV6	6.875	912803BF9	08/15/25	11,187,207	9,458,782	1,728,425	212,968	
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,281,422	556,494	58,300	
912810EX2	6.750	912803BH5	08/15/26	8,810,418	7,743,905	1,066,513	101,300	
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	9,257,300	1,602,877	272,880	
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	8,309,212	1,212,759	84,480	
912810FA1	6.375	912803BL6	08/15/27	9,196,756	7,449,827	1,746,929	360,820	
912810FB9	6.125	912803BM4	11/15/27	22,021,339	15,862,075	6,159,264	489,480	
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,040,379	1,735,822	484,720	
912810FF0	5.250	912803BV4	11/15/28	10,947,052	9,212,446	1,734,606	841,840	
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,368,585	981,756	446,640	
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	9,011,380	2,167,200	227,400	
912810FM5	6.250	912803CH4	05/15/30	17,043,162	13,126,692	3,916,470	530,545	
912810FP8	5.375	912803CK7	02/15/31	16,427,648	14,646,518	1,781,130	2,429,080	
912810FT0	4.500	912803CX9	02/15/36	26,397,130	20,678,070	5,719,060	879,240	
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	13,850,991	2,738,465	190,400	
912810PU6	5.000	912803DA8	05/15/37	21,413,045	18,134,267	3,278,778	76,600	
912810PW2	4.375	912803DC4	02/15/38	22,525,149	18,607,259	3,917,890	509,216	
912810PX0	4.500	912803DD2	05/15/38	25,500,123	22,492,423	3,007,700	346,080	
912810QA9	3.500	912803DF7	02/15/39	25,908,569	24,766,199	1,142,371	372,200	
912810QB7	4.250	912803DG5	05/15/39	38,778,773	29,282,813	9,495,960	802,320	
912810QC5	4.500	912803DH3	08/15/39	41,430,538	32,911,998	8,518,540	859,320	
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	28,557,582	16,006,667	489,748	
912810QE1	4.625	912803DK6	02/15/40	44,902,490	30,186,110	14,716,380	631,520	
912810QH4	4.375	912803DM2	05/15/40	43,473,044	21,119,000	22,354,044	591,296	
912810QK7	3.875	912803DN0	08/15/40	43,213,317	36,344,677	6,868,640	569,120	
912810QL5	4.250	912803DP5	11/15/40	42,903,189	31,373,719	11,529,470	989,600	
912810QN1	4.750	912803DQ3	02/15/41	43,004,945	36,247,775	6,757,170	906,420	
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	38,340,451	3,655,056	731,924	
912810QS0	3.750	912803DT7	08/15/41	42,488,837	41,790,305	698,532	214,120	
912810QT8	3.125	912803DU4	11/15/41	44,622,444	44,088,379	534,065	82,534	
Total Treasury Bonds.....				1,077,996,814	897,560,459	180,436,355	21,025,471	
Treasury Inflation-Protected Securities:								
CUSIP:	Series:	Interest Rate:						
912828GN4	J	2.000	912820PK7	04/15/12	19,266,333	19,266,333	0	0
912828AF7	C	3.000	912820HC4	07/15/12	28,962,483	28,962,483	0	0
912828HW3	J	0.625	912820QT7	04/15/13	16,048,401	16,048,401	0	0
912828BD1	A	1.875	912820JA6	07/15/13	24,646,047	24,646,047	0	0
912828BW9	C	2.000	912820JT5	01/15/14	25,714,102	25,714,102	0	0
912828KM1	K	1.250	912820TK3	04/15/14	16,318,526	16,318,526	0	0
912828CP3	D	2.000	912820KL0	07/15/14	22,806,683	22,806,683	0	0
912828DH0	A	1.625	912820LE5	01/15/15	22,513,075	22,513,075	0	0
912828MY3	K	0.500	912820VS3	04/15/15	22,167,677	22,167,677	0	0
912828EA4	D	1.875	912820LX3	07/15/15	19,772,622	19,772,622	0	0
912828ET3	A	2.000	912820MQ7	01/15/16	19,378,198	19,378,198	0	0
912828QD5	W	0.125	912820XZ5	04/15/16	39,322,285	39,322,285	0	0
912828FL9	D	2.500	912820NH6	07/15/16	22,405,494	22,405,494	0	0
912828GD6	A	2.375	912820PA9	01/15/17	19,350,935	19,350,935	0	0
912828GX2	D	2.625	912820PU5	07/15/17	15,280,119	15,280,119	0	0
912828HN3	A	1.625	912820QK6	01/15/18	17,728,459	17,728,459	0	0
912828JE1	D	1.375	912820RB5	07/15/18	15,705,512	15,705,512	0	0
912828JX9	A	2.125	912820SV0	01/15/19	15,531,873	15,531,873	0	0
912828LA6	D	1.875	912820TY3	07/15/19	16,081,056	16,081,056	0	0
912828MF4	A	1.375	912820VB0	01/15/20	19,849,424	19,849,424	0	0
912828NM8	D	1.250	912820WF0	07/15/20	33,588,248	33,588,248	0	0
912828PP9	A	1.125	912820XK8	01/15/21	37,932,750	37,932,750	0	0
912828QV5	D	0.625	912820YP6	07/15/21	35,975,810	35,975,810	0	0
912828SA9	A	0.125	912820ZS9	01/15/22	15,282,339	15,282,339	0	0
912810FR4		2.375	912803CN1	01/15/25	33,606,823	33,606,823	0	0
912810FS2		2.000	912803CW1	01/15/26	22,797,333	22,797,333	0	0
912810PS1		2.375	912803CY7	01/15/27	18,490,561	18,490,561	0	0
912810PV4		1.750	912803DB6	01/15/28	16,883,602	16,883,602	0	0
912810FD5		3.625	912803BN2	04/15/28	23,476,058	23,469,064	6,994	0
912810PZ5		2.500	912803DE0	01/15/29	14,910,814	14,910,814	0	0
912810FH6		3.875	912803CF8	04/15/29	26,831,444	26,659,436	172,009	0
912810FQ6		3.375	912803CL5	04/15/32	6,388,444	6,388,444	0	0
912810QF8		2.125	912803DL4	02/15/40	15,879,931	15,879,931	0	0
912810QP6		2.125	912803DR1	02/15/41	24,778,070	24,778,070	0	0
Total Treasury Inflation-Protected Securities.....				745,671,531	745,492,529	179,002	0	

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JANUARY 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	
Treasury Notes:								
CUSIP:	Series:	Interest Rate:						
9128277L0	B	4.875	912820GV3	02/15/12	24,779,838	23,038,614	1,741,224	640
912828KC3	V	1.375	912820SZ1	02/15/12	33,629,572	33,427,972	201,600	1,600
912828GK0	G	4.625	912820PG6	02/29/12	16,636,927	16,535,647	101,280	0
912828MQ0	AH	0.875	912820VL8	02/29/12	45,081,761	44,955,361	126,400	0
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	6,400
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	40,540,796	652,960	0
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	41,020,735	170,560	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	912820WK9	07/31/12	39,247,932	39,218,492	29,440	0
912828AJ9	D	4.375	912820HF7	08/15/12	19,647,976	18,020,544	1,627,432	0
912828LH1	AB	1.750	912820UE5	08/15/12	42,714,780	42,286,300	428,480	14,080
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	912820VS2	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	35,694,829	22,400	0
912828AP5	E	4.000	912820HL4	11/15/12	18,112,742	16,937,964	1,174,778	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	15,911,478	41,600	0
912828PV6	AS	0.500	912820XD4	11/30/12	36,382,437	36,365,637	16,800	0
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	912820XH5	12/31/12	36,754,531	36,751,331	3,200	0
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	15,695,014	5,200	0
912828PR5	AG	0.625	912820XM4	01/31/13	35,697,595	35,689,915	7,680	0
912828AU4	A	3.875	912820HR1	02/15/13	19,498,396	18,550,798	947,598	0
912828MN7	V	1.375	912820VG9	02/15/13	44,497,109	44,309,089	188,020	0
912828HT0	G	2.750	912820QQ3	02/28/13	17,784,087	17,784,040	47	0
912828OK9	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	17,529,120	724,433	0
912828NC0	Y	1.375	912820VX2	05/15/13	41,316,930	41,274,415	42,515	2,000
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	32,839,113	682,010	0
912828NU0	AB	0.750	912820WL7	08/15/13	36,036,141	36,008,861	27,280	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	26,219,385	512	0
912828RK8	AQ	0.125	912820ZA8	09/30/13	36,089,770	36,089,770	0	0
912828PB0	AD	0.500	912820WV5	10/15/13	32,280,261	32,280,261	0	0
912828JQ4	R	2.750	912820RK5	10/31/13	25,063,374	25,059,374	4,000	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	29,481,386	1,155,458	0
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	912820QZ3	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	G	1.750	912820SX6	01/31/14	31,273,435	31,267,035	6,400	0
912828SB7	AH	0.250	912820ZU4	01/31/14	35,659,535	35,659,535	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	32,734,721	0	0
912828KF6	H	1.875	912820TD9	02/28/14	33,714,392	33,710,232	4,160	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	26,971,428	331,553	175
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	25,052,536	420,000	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JANUARY 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			
Treasury Notes, Continued:								
CUSIP:	Series:	Interest Rate:						
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
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	34,198,822	16,235	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
912828MZO	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	34,440,849	31,000	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	32,430,817	38,880	23,900
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	23,220,265	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	23,287,386	6,400	1,600
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	35,658,582	35,658,582	0	0
912828GH7	B	4.625	912820PE1	02/15/17	22,192,761	22,176,001	16,760	1,760
912828MS6	H	3.000	912820VK0	02/28/17	32,786,489	32,786,489	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	1,600
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	1,600
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	1,600
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	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	71,593,865	1,600	0
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	0
912828PC8	F	2.625	912820WZ6	11/15/20	67,409,883	67,409,883	800	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
Total Treasury Notes.....					6,711,276,279	6,696,717,790	14,558,489	56,955
Grand Total.....					8,534,944,624	8,339,770,778	195,173,846	21,082,426