

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, DECEMBER 31, 2011

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	9,723,195	797,104	218,832
912810DS4	10.625	912803AC7	08/15/15	4,023,916	3,452,701	571,215	24,320
912810DT2	9.875	912803AE3	11/15/15	5,584,859	4,604,818	980,041	74,400
912810DV7	9.250	912803AF0	02/15/16	5,431,754	5,047,526	384,228	203,480
912810DW5	7.250	912803AH6	05/15/16	18,823,551	18,115,050	708,501	7,760
912810DX3	7.500	912803AK9	11/15/16	18,787,448	17,785,959	1,001,489	42,608
912810DY1	8.750	912803AL7	05/15/17	15,559,169	12,282,653	3,276,516	340,336
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	9,483,036	1,485,322	180,280
912810EA2	9.125	912803AN3	05/15/18	6,717,439	4,918,356	1,799,083	20,480
912810EB0	9.000	912803AP8	11/15/18	7,174,470	5,585,398	1,589,072	19,960
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	10,423,376	2,667,122	109,640
912810ED6	8.125	912803AR4	08/15/19	18,940,932	17,927,142	1,013,790	1,260,920
912810EE4	8.500	912803AS2	02/15/20	9,476,268	8,364,385	1,111,883	98,000
912810EF1	8.750	912803AT0	05/15/20	7,582,183	6,893,609	688,574	74,288
912810EG9	8.750	912803AU7	08/15/20	17,059,306	16,298,547	760,759	68,744
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,938,819	136,754	104,640
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	9,554,180	512,608	220,760
912810EK0	8.125	912803AX1	08/15/21	9,506,382	8,904,297	602,085	178,636
912810EL8	8.000	912803AY9	11/15/21	30,632,194	25,759,691	4,872,503	518,585
912810EM4	7.250	912803AZ6	08/15/22	10,127,900	9,262,796	864,994	203,460
912810EN6	7.625	912803BA0	11/15/22	7,423,626	6,334,977	1,088,649	109,200
912810EP9	7.125	912803BB8	02/15/23	15,782,061	13,385,889	2,396,172	112,700
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	21,934,860	724,184	141,474
912810ES3	7.500	912803BD4	11/15/24	9,604,162	7,574,588	2,029,574	173,844
912810ET1	7.625	912803BE2	02/15/25	9,509,170	7,744,275	1,764,895	279,400
912810EV6	6.875	912803BF9	08/15/25	11,187,207	9,465,806	1,721,401	21,056
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,278,322	559,594	96,480
912810EX2	6.750	912803BH5	08/15/26	8,810,418	7,792,345	1,018,073	132,960
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	9,252,900	1,607,277	357,520
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	8,256,732	1,265,239	277,930
912810FA1	6.375	912803BL6	08/15/27	9,196,756	7,210,807	1,985,949	681,760
912810FB9	6.125	912803BM4	11/15/27	22,021,339	15,460,595	6,560,744	874,080
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,313,979	1,462,222	1,504,700
912810FF0	5.250	912803BV4	11/15/28	10,947,052	9,216,206	1,730,846	1,959,710
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,412,685	937,656	338,800
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	9,256,860	1,921,720	191,800
912810FM5	6.250	912803CH4	05/15/30	17,043,162	13,062,209	3,980,953	488,159
912810FP8	5.375	912803CK7	02/15/31	16,427,648	14,757,858	1,669,790	2,832,080
912810FT0	4.500	912803CX9	02/15/36	26,397,130	20,727,150	5,669,980	602,180
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	13,812,911	2,776,545	466,180
912810PU6	5.000	912803DA8	05/15/37	21,413,045	18,210,587	3,202,458	843,322
912810PW2	4.375	912803DC4	02/15/38	22,525,149	18,493,563	4,031,586	286,676
912810PX0	4.500	912803DD2	05/15/38	25,500,123	22,392,623	3,107,500	267,560
912810QA9	3.500	912803DF7	02/15/39	25,908,569	24,979,439	929,131	239,480
912810QB7	4.250	912803DG5	05/15/39	38,778,773	28,975,293	9,803,480	787,620
912810QC5	4.500	912803DH3	08/15/39	41,430,538	32,578,798	8,851,740	658,960
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	28,615,034	15,949,215	1,259,216
912810QE1	4.625	912803DK6	02/15/40	44,902,490	30,244,670	14,657,820	807,180
912810QH4	4.375	912803DM2	05/15/40	43,473,044	21,143,476	22,329,568	906,688
912810QK7	3.875	912803DN0	08/15/40	43,213,317	36,925,517	6,287,800	466,820
912810QL5	4.250	912803DP5	11/15/40	42,903,189	31,032,479	11,870,710	966,860
912810QN1	4.750	912803DQ3	02/15/41	43,004,945	36,104,075	6,900,870	1,424,720
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	38,750,987	3,244,520	1,066,456
912810QS0	3.750	912803DT7	08/15/41	42,488,837	41,938,609	550,228	651,280
912810QT8	3.125	912803DU4	11/15/41	30,700,044	30,269,832	430,212	245,700
Total Treasury Bonds.....				1,064,074,414	883,232,469	180,841,944	26,490,681
Treasury Inflation-Protected Securities:							
CUSIP:	Series:	Interest Rate:					
9128277J5	A	3.375	912820GT8	01/15/12	7,657,382	7,657,382	0
912828GN4	J	2.000	912820PK7	04/15/12	19,284,650	19,284,650	0
912828AF7	C	3.000	912820HC4	07/15/12	28,989,874	28,989,874	0
912828HW3	J	0.625	912820QT7	04/15/13	16,063,694	16,063,694	0
912828BD1	C	1.875	912820JA6	07/15/13	24,669,457	24,669,457	0
912828BW9	A	2.000	912820JT5	01/15/14	25,738,674	25,738,674	0
912828KM1	K	1.250	912820TK3	04/15/14	16,334,097	16,334,097	0
912828CP3	D	2.000	912820KL0	07/15/14	22,828,346	22,828,346	0
912828DH0	A	1.625	912820LE5	01/15/15	22,534,547	22,534,547	0
912828MY3	K	0.500	912820VS3	04/15/15	22,188,699	22,188,699	0
912828EA4	D	1.875	912820LX3	07/15/15	19,791,492	19,791,492	0
912828ET3	A	2.000	912820MQ7	01/15/16	19,396,558	19,396,558	0
912828QD5	W	0.125	912820XZ5	04/15/16	39,373,731	39,373,731	0
912828FL9	D	2.500	912820NH6	07/15/16	22,426,694	22,426,694	0
912828GD6	A	2.375	912820PA9	01/15/17	19,369,391	19,369,391	0
912828GX2	D	2.625	912820PU5	07/15/17	15,294,537	15,294,537	0
912828HN3	A	1.625	912820QK6	01/15/18	17,745,368	17,745,368	0
912828JE1	D	1.375	912820RB5	07/15/18	15,720,482	15,720,482	0
912828JX9	A	2.125	912820SV0	01/15/19	15,546,613	15,546,613	0
912828LA6	D	1.875	912820TY3	07/15/19	16,096,385	16,096,385	0
912828MF4	A	1.375	912820VB0	01/15/20	19,868,207	19,868,207	0
912828NM8	D	1.250	912820WF0	07/15/20	33,620,302	33,620,302	0
912828PP9	A	1.125	912820KK8	01/15/21	37,968,694	37,968,694	0
912828QV5	D	0.625	912820YP6	07/15/21	36,010,217	36,010,217	0
912810FR4		2.375	912803CN1	01/15/25	33,638,744	33,638,744	0
912810FS2		2.000	912803CW1	01/15/26	22,818,933	22,818,933	0
912810PS1		2.375	912803CY7	01/15/27	18,508,197	18,508,197	0
912810PV4		1.750	912803DB6	01/15/28	16,899,706	16,899,706	0
912810FD5		3.625	912803BN2	04/15/28	23,498,380	23,491,379	7,000
912810PZ5		2.500	912803DE0	01/15/29	14,924,965	14,924,965	0
912810FH6		3.875	912803CF8	04/15/29	26,856,985	26,684,813	172,172
912810FQ6		3.375	912803CL5	04/15/32	6,394,509	6,394,509	0
912810QF8		2.125	912803DL4	02/15/40	15,895,102	15,895,102	0
912810QP6		2.125	912803DR1	02/15/41	24,801,814	24,801,814	0
Total Treasury Inflation-Protected Securities.....				738,755,428	738,576,255	179,173	11

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, DECEMBER 31, 2011 -- 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:						
912828KB5	U	1.125	912820SW8	01/15/12	32,483,616	32,480,732	2,884	0
912828GF1	F	4.750	912820PC5	01/31/12	14,930,221	14,833,937	96,284	0
912828MJ6	AG	0.875	912820VD6	01/31/12	44,716,055	44,687,255	28,800	0
9128277L0	B	4.875	912820GV3	02/15/12	24,779,838	23,042,614	1,737,224	124,700
912828KC3	V	1.375	912820SZ1	02/15/12	33,629,572	33,427,972	201,600	0
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	44,969,761	112,000	0
912828KG4	W	1.375	912820TE7	03/15/12	34,604,963	34,587,363	17,600	0
912828GM6	H	4.500	912820PJ0	03/31/12	16,353,663	16,178,463	175,200	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	40,549,116	644,640	6,980
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	18,053,664	1,594,312	24,960
912828LH1	AB	1.750	912820UE5	08/15/12	42,714,780	42,272,300	442,480	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	39,254,508	51,200	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	16,965,964	1,146,778	33,500
912828LX6	AE	1.375	912820UT2	11/15/12	44,974,831	44,757,310	217,521	9,600
912828HK9	S	3.375	912820QG5	11/30/12	15,953,078	15,916,278	36,800	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	40,212,533	4,800	0
912828HM5	T	3.625	912820QJ9	12/31/12	15,657,080	15,657,080	0	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	18,564,598	933,798	0
912828MN7	V	1.375	912820VG9	02/15/13	44,497,109	44,312,289	184,820	26,400
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	36,569,654	0	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	17,530,720	722,833	0
912828NC0	Y	1.375	912820VX2	05/15/13	41,316,930	41,278,215	38,715	0
912828JB7	L	3.500	912820QY6	05/31/13	20,518,499	20,514,099	4,400	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	36,126,640	0	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	23,303,008	11,200	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	32,841,513	679,610	0
912828NU0	AB	0.750	912820VL7	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	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	26,219,385	512	0
912828RK8	AQ	0.125	912820ZA8	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	25,059,374	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	29,511,266	1,125,578	7,600
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
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
912828CA6	B	4.000	912820JX6	02/15/14	28,081,066	27,588,668	492,398	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	36,213,142	0	0
912828CJ7	C	4.750	912820KF3	05/15/14	27,302,981	26,976,053	326,928	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	200
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
912828LQ1	R	2.375	912820UM7	09/30/14	40,708,928	40,667,328	41,600	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, DECEMBER 31, 2011 -- 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:						
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
912828DC1	F	4.250	912820KZ9	11/15/14	25,472,536	25,054,056	418,480	18,000
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
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	34,200,322	14,735	0
912828MR8	H	2.375	912820VJ3	02/28/15	43,033,093	42,934,533	98,560	80,000
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	34,440,849	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	32,407,477	62,220	800
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	23,292,370	1,320	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	22,482,111	74,560	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	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
912828MK3	G	3.125	912820VF1	01/31/17	32,521,456	32,521,456	0	0
912828GH7	B	4.625	912820PE1	02/15/17	22,192,761	22,177,441	15,320	1,000
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	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	4,050
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	57,346,295	5,100	0
912828RT9	S	1.375	912820ZK6	11/30/18	30,314,142	30,314,142	0	0
912828KD1	B	2.750	912820TA5	02/15/19	58,676,801	58,676,801	0	0
912828KQ2	C	3.125	912820TQ0	05/15/19	64,410,823	64,410,817	6	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	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	67,409,083	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	47,602,031	47,602,031	0	0
Total Treasury Notes.....					6,543,575,370	6,529,132,019	14,443,352	337,790
Grand Total.....					8,346,405,212	8,150,940,743	195,464,469	26,828,482