

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, SEPTEMBER 30, 2010**

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	9,581,979	938,320	57,372
912810DS4	10.625	912803AC7	08/15/15	4,023,916	3,201,345	822,571	88,064
912810DT2	9.875	912803AE3	11/15/15	5,584,859	4,476,278	1,108,581	614,680
912810DV7	9.250	912803AF0	02/15/16	5,431,754	5,252,426	179,328	138,240
912810DW5	7.250	912803AH6	05/15/16	18,823,551	18,178,690	644,861	336,400
912810DX3	7.500	912803AK9	11/15/16	18,787,448	17,568,435	1,219,013	111,352
912810DY1	8.750	912803AL7	05/15/17	15,559,169	11,976,499	3,582,670	35,176
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	9,349,206	1,619,152	94,000
912810EA2	9.125	912803AN3	05/15/18	6,717,439	4,938,316	1,779,123	165,920
912810EB0	9.000	912803AP8	11/15/18	7,174,470	5,185,878	1,988,592	32,600
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	10,632,956	2,457,542	363,160
912810ED6	8.125	912803AR4	08/15/19	18,940,932	17,292,450	1,648,482	393,028
912810EE4	8.500	912803AS2	02/15/20	9,476,268	8,030,685	1,445,583	435,260
912810EF1	8.750	912803AT0	05/15/20	7,582,183	5,292,701	2,289,482	25,088
912810EG9	8.750	912803AU7	08/15/20	17,059,306	13,965,443	3,093,863	313,520
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,683,259	392,314	223,080
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	8,753,928	1,312,860	40,440
912810EK0	8.125	912803AX1	08/15/21	9,506,382	8,580,397	925,985	50,692
912810EL8	8.000	912803AY9	11/15/21	30,632,194	21,419,689	9,212,505	1,000,900
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	9,139,226	988,564	260,720
912810EN4	7.625	912803BA0	11/15/22	7,423,626	5,379,597	2,044,029	65,600
912810EP9	7.125	912803BB8	02/15/23	15,782,061	11,897,769	3,884,292	483,520
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	21,678,516	980,528	368,902
912810ES3	7.500	912803BD4	11/15/24	9,604,162	6,627,124	2,977,038	557,216
912810ET1	7.625	912803BE2	02/15/25	9,509,170	6,260,105	3,249,065	641,560
912810EV6	6.875	912803BF9	08/15/25	11,187,207	8,505,528	2,681,679	340,844
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,542,062	295,854	1,048,220
912810EX2	6.750	912803BH5	08/15/26	8,810,418	8,027,075	783,343	515,000
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	8,022,560	2,837,617	480,420
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	7,274,832	2,247,139	420,520
912810FA1	6.375	912803BL6	08/15/27	9,196,756	6,820,667	2,376,089	482,660
912810FB9	6.125	912803BM4	11/15/27	22,021,339	12,157,675	9,863,664	2,083,740
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,102,559	1,673,642	613,200
912810FF0	5.250	912803BV4	11/15/28	10,947,052	8,973,886	1,973,166	1,115,520
912810FG8	5.250	912803BW2	02/15/29	11,350,341	9,898,425	1,451,916	759,840
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	6,946,870	4,231,710	1,560,040
912810FM5	6.250	912803CH4	05/15/30	17,043,162	9,053,361	7,989,801	3,204,403
912810FP8	5.375	912803CK7	02/15/31	16,427,648	13,811,248	2,616,400	2,607,720
912810FT0	4.500	912803CX9	02/15/36	26,397,130	18,677,430	7,719,700	1,946,440
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	11,643,891	4,945,565	726,800
912810PU6	5.000	912803DA8	05/15/37	21,413,045	15,142,045	6,271,000	584,376
912810PW2	4.375	912803DC4	02/15/38	22,525,149	18,189,511	4,335,638	300,000
912810PX0	4.500	912803DD2	05/15/38	25,500,123	20,133,203	5,366,920	348,600
912810QA9	3.500	912803DF7	02/15/39	25,908,569	25,131,129	777,440	130,320
912810QB7	4.250	912803DG5	05/15/39	38,778,773	27,928,473	10,850,300	213,720
912810QC5	4.500	912803DH3	08/15/39	41,430,538	28,666,198	12,764,340	709,680
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	34,756,310	9,807,939	1,577,792
912810QE1	4.625	912803DK6	02/15/40	44,902,490	28,752,420	16,150,070	1,851,000
912810QH4	4.375	912803DM2	05/15/40	43,473,044	38,470,704	5,002,340	1,956,376
912810QK7	3.875	912803DN0	08/15/40	30,098,869	29,419,269	679,600	818,080
<b>Total Treasury Bonds.....</b>				<b>849,867,443</b>	<b>673,390,228</b>	<b>176,477,215</b>	<b>33,291,802</b>
<b>Treasury Inflation-Protected Securities:</b>							
CUSIP:	Series:	Interest Rate:					
9128276R8	A	3.500	912820GA9	01/15/11	13,779,898	13,779,898	0
912828FB1	G	2.375	912820MY0	04/15/11	22,162,340	22,162,340	0
9128277J5	A	3.375	912820GT8	01/15/12	7,371,939	7,371,939	0
912828GN4	J	2.000	912820PK7	04/15/12	18,565,597	18,565,597	0
912828AF7	C	3.000	912820HC4	07/15/12	27,909,193	27,909,193	0
912828HW3	J	0.625	912820QT7	04/15/13	15,464,850	15,464,850	0
912828BD1	C	1.875	912820JA6	07/15/13	23,749,875	23,749,875	0
912828BW9	A	2.000	912820JT5	01/15/14	24,779,113	24,779,113	0
912828KM1	K	1.250	912820TK3	04/15/14	15,725,167	15,725,167	0
912828CP3	D	2.000	912820KL0	07/15/14	21,977,425	21,977,425	0
912828DH0	A	1.625	912820LE5	01/15/15	21,694,501	21,694,501	0
912828MY3	K	0.500	912820VS3	04/15/15	11,303,660	11,303,660	0
912828EA4	D	1.875	912820LX3	07/15/15	19,053,701	19,053,701	0
912828ET3	A	2.000	912820MQ7	01/15/16	18,673,527	18,673,527	0
912828FL9	D	2.500	912820NH6	07/15/16	21,590,676	21,590,676	0
912828GD6	A	2.375	912820PA9	01/15/17	18,647,336	18,647,336	0
912828GX2	D	2.625	912820PU5	07/15/17	14,724,392	14,724,392	0
912828HN3	A	1.625	912820QK6	01/15/18	17,083,937	17,083,937	0
912828JE1	D	1.375	912820RB5	07/15/18	15,134,411	15,134,411	0
912828JX9	A	2.125	912820SV0	01/15/19	14,967,187	14,967,187	0
912828LA6	D	1.875	912820TY3	07/15/19	15,496,282	15,496,282	0
912828MF4	A	1.375	912820VB0	01/15/20	19,127,506	19,127,506	0
912828NM8	D	1.250	912820WF0	07/15/20	22,110,473	22,110,473	0
912810FR4		2.375	912803CN1	01/15/25	32,384,869	32,384,869	0
912810FS2		2.000	912803CW1	01/15/26	21,968,329	21,968,329	0
912810PS1		2.375	912803CY7	01/15/27	17,818,246	17,818,246	0
912810PV4		1.750	912803DB6	01/15/28	16,269,795	16,269,795	0

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, SEPTEMBER 30, 2010 -- 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 Inflation-Protected Securities, Continued:</b>								
CUSIP:	Series:	Interest Rate:						
912810FD5		3.625	912803BN2	04/15/28	22,622,450	22,615,710	6,740	0
912810PZ5		2.500	912803DE0	01/15/29	14,368,708	14,368,708	0	0
912810FH6		3.875	912803CF8	04/15/29	25,855,819	25,690,050	165,769	0
912810FQ6		3.375	912803CL5	04/15/32	6,156,127	6,156,127	0	0
912810QF8		2.125	912803DL4	02/15/40	15,302,512	15,302,512	0	0
<b>Total Treasury Inflation-Protected Securities.....</b>					<b>593,839,841</b>	<b>593,667,333</b>	<b>172,508</b>	<b>0</b>
<b>Treasury Notes:</b>								
CUSIP:	Series:	Interest Rate:						
912828EJ5	P	4.250	912820MF1	10/15/10	13,000,862	12,939,822	61,040	9,600
912828JP6	AD	1.500	912820RL3	10/31/10	35,507,028	35,483,688	23,340	0
912828EM8	Q	4.500	912820MJ3	11/15/10	15,961,105	14,835,692	1,125,413	54,600
912828JS0	AE	1.250	912820SR9	11/30/10	38,520,388	38,477,444	42,944	0
912828EQ9	R	4.375	912820MM6	12/15/10	13,000,813	12,999,533	1,280	0
912828JV3	AF	0.875	912820ST5	12/31/10	40,776,665	40,759,865	16,800	0
912828ES5	D	4.250	912820MP9	01/15/11	13,001,339	12,999,739	1,600	0
912828JY7	U	0.875	912820SY4	01/31/11	41,698,057	41,607,657	90,400	0
9128276T4	B	5.000	912820GC5	02/15/11	23,436,329	21,745,837	1,690,492	3,000
912828EX4	E	4.500	912820MU8	02/28/11	17,500,138	17,410,938	89,200	0
912828KE9	V	0.875	912820TC1	02/28/11	42,145,087	42,105,087	40,000	0
912828FA3	F	4.750	912820MX2	03/31/11	17,497,861	17,033,061	464,800	0
912828KH2	W	0.875	912820TG2	03/31/11	41,897,398	41,897,398	0	0
912828FD7	H	4.875	912820NA1	04/30/11	17,501,477	17,405,637	95,840	0
912828KL3	X	0.875	912820TL1	04/30/11	41,386,504	41,375,304	11,200	0
912828FH8	J	4.875	912820NE3	05/31/11	17,144,592	16,916,752	227,840	0
912828KU3	Y	0.875	912820TR8	05/31/11	41,286,531	41,280,131	6,400	0
912828FK1	K	5.125	912820NG8	06/30/11	17,500,283	17,210,683	289,600	0
912828LF5	Z	1.125	912820TX5	06/30/11	41,162,207	41,157,407	4,800	0
912828FN5	L	4.875	912820NK9	07/31/11	16,830,671	16,420,111	410,560	0
912828LG3	AA	1.000	912820UC9	07/31/11	43,051,576	43,051,576	0	0
9128277B2	C	5.000	912820GL5	08/15/11	26,635,316	25,011,986	1,623,330	20,960
912828FS4	M	4.625	912820NP8	08/31/11	17,500,676	17,334,276	166,400	1,600
912828LV0	AB	1.000	912820UF2	08/31/11	43,261,581	43,246,621	14,960	0
912828FU9	N	4.500	912820NR4	09/30/11	17,500,158	17,338,458	161,700	0
912828LW8	AC	1.000	912820UK1	09/30/11	43,761,802	43,750,002	11,800	0
912828FW5	P	4.625	912820NT0	10/31/11	16,181,388	15,986,188	195,200	0
912828LT5	AD	1.000	912820UQ8	10/31/11	45,084,377	45,084,377	0	0
912828JU5	S	1.750	912820RN9	11/15/11	29,443,187	29,326,507	116,680	0
912828GA2	Q	4.500	912820NX1	11/30/11	17,036,550	16,926,070	110,480	300
912828MM9	AE	0.750	912820UU9	11/30/11	45,321,257	45,300,517	20,740	0
912828KA7	T	1.125	912820SS7	12/15/11	28,840,506	28,772,346	68,160	0
912828GC8	R	4.625	912820NZ6	12/31/11	16,131,258	16,115,258	16,000	0
912828ML1	AF	1.000	912820VA2	12/31/11	45,309,106	45,301,106	8,000	0
912828KB5	U	1.125	912820SW8	01/15/12	32,483,616	32,481,032	2,584	0
912828GF1	F	4.750	912820PC5	01/31/12	14,930,221	14,877,137	53,084	0
912828MJ6	AG	0.875	912820VD6	01/31/12	44,716,055	44,716,055	0	0
9128277L0	B	4.875	912820GV3	02/15/12	24,779,838	23,595,053	1,184,785	0
912828KC3	V	1.375	912820SZ1	02/15/12	33,629,572	33,581,412	48,160	0
912828GK0	G	4.625	912820PG6	02/29/12	16,636,927	16,602,847	34,080	0
912828MQ0	AH	0.875	912820VL8	02/29/12	45,081,761	45,081,761	0	0
912828KG4	W	1.375	912820TE7	03/15/12	34,604,963	34,604,963	0	0
912828GM6	H	4.500	912820PJ0	03/31/12	16,353,663	16,289,663	64,000	0
912828MU1	AJ	1.000	912820VN4	03/31/12	45,488,746	45,487,346	1,400	0
912828KK5	X	1.375	912820TJ6	04/15/12	35,557,616	35,540,016	17,600	0
912828GQ7	K	4.500	912820PM3	04/30/12	16,450,419	16,391,219	59,200	0
912828NB2	AK	1.000	912820VT1	04/30/12	44,937,931	44,937,931	0	0
912828KP4	Y	1.375	912820TP2	05/15/12	41,193,756	41,188,476	5,280	0
912828GU8	L	4.750	912820PR2	05/31/12	16,235,887	16,159,887	76,000	1,000
912828NE6	AL	0.750	912820VY0	05/31/12	42,915,290	42,915,290	0	0
912828KX7	Z	1.875	912820TU1	06/15/12	35,370,103	35,370,103	0	0
912828GW4	M	4.875	912820PT8	06/30/12	15,903,423	15,886,143	17,280	0
912828NS5	AM	0.625	912820WE3	06/30/12	41,191,295	41,187,775	3,520	0
912828LB4	AA	1.500	912820TZ0	07/15/12	35,592,401	35,591,201	1,200	0
912828GZ7	N	4.625	912820PW1	07/31/12	15,803,679	15,726,399	77,280	0
912828NQ9	AN	0.625	912820WK9	07/31/12	39,247,932	39,247,932	0	0
912828AJ9	D	4.375	912820HF7	08/15/12	19,647,976	18,287,616	1,360,360	92,704
912828LH1	AB	1.750	912820UE5	08/15/12	42,714,780	42,484,780	230,000	78,400
912828HC7	P	4.125	912820PZ4	08/31/12	16,091,100	16,089,500	1,600	0
912828PH7	AP	0.375	912820WN3	08/31/12	37,906,127	37,906,127	0	0
912828LM0	AC	1.375	912820UJ4	09/15/12	38,081,890	38,081,890	0	1,000
912828HE3	Q	4.250	912820QB6	09/30/12	15,873,928	15,873,928	0	0
912828NX4	AQ	0.375	912820WS2	09/30/12	37,134,353	37,134,353	0	0
912828LR9	AD	1.375	912820UN5	10/15/12	39,305,708	39,305,708	0	0
912828HG8	R	3.875	912820QD2	10/31/12	15,509,891	15,498,691	11,200	0
912828AP5	E	4.000	912820HL4	11/15/12	18,112,742	17,107,009	1,005,733	580
912828LX6	AE	1.375	912820UT2	11/15/12	44,974,831	44,890,850	83,981	34,080
912828HK9	S	3.375	912820QG5	11/30/12	15,953,078	15,953,078	0	0
912828MB3	AF	1.125	912820UX3	12/15/12	40,217,333	40,214,133	3,200	0
912828HM5	T	3.625	912820QJ9	12/31/12	15,657,080	15,657,080	0	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	15,698,214	2,000	0
912828AU4	A	3.875	912820HR1	02/15/13	19,498,396	18,625,238	873,158	520
912828MN7	V	1.375	912820VG9	02/15/13	44,497,109	44,395,149	101,960	0
912828HT0	G	2.750	912820QQ3	02/28/13	17,784,087	17,784,040	47	0
912828MT4	W	1.375	912820VM6	03/15/13	40,473,341	40,473,341	0	0
912828HV5	H	2.500	912820QS9	03/31/13	20,571,094	20,571,094	0	0
912828MX5	X	1.750	912820VR5	04/15/13	42,928,259	42,927,459	800	0
912828HY9	K	3.125	912820QV2	04/30/13	20,742,759	20,742,759	0	0
912828BA7	B	3.625	912820HX8	05/15/13	18,253,553	17,610,531	643,022	2,220
912828NC0	Y	1.375	912820VX2	05/15/13	41,316,930	41,315,290	1,640	0
912828JB7	L	3.500	912820QY6	05/31/13	20,518,499	20,518,499	0	0
912828NH9	Z	1.125	912820WB9	06/15/13	36,208,074	36,208,074	0	0
912828JD3	M	3.375	912820RA7	06/30/13	22,144,867	22,144,867	0	0
912828NN6	AA	1.000	912820WG8	07/15/13	35,009,971	35,009,971	0	0

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			Total Outstanding	Portion Held in Unstripped Form	Portion Held in Stripped Form			
<b>Treasury Notes, Continued:</b>								
CUSIP:	Series:	Interest Rate:						
912828JG6	N	3.375	912820RD1	07/31/13	23,314,208	23,314,208	0	0
912828BH2	D	4.250	912820JE8	08/15/13	33,521,123	32,911,103	610,020	1,600
912828NU0	AB	0.750	912820WL7	08/15/13	36,036,141	36,036,141	0	0
912828JK7	P	3.125	912820RF6	08/31/13	23,837,284	23,836,132	1,152	0
912828NY2	AC	0.750	912820WR4	09/15/13	33,356,878	33,356,878	0	0
912828JM3	Q	3.125	912820RJ8	09/30/13	26,219,897	26,219,897	0	0
912828JQ4	R	2.750	912820RK5	10/31/13	25,063,374	25,063,374	0	0
912828BR0	E	4.250	912820JN8	11/15/13	30,636,844	29,606,486	1,030,358	800
912828JT8	S	2.000	912820SQ1	11/30/13	27,819,417	27,714,417	105,000	0
912828JW1	T	1.500	912820SU2	12/31/13	30,043,540	30,037,180	6,360	6,400
912828JZ4	G	1.750	912820SX6	01/31/14	31,273,435	31,273,435	0	0
912828CA6	B	4.000	912820JX6	02/15/14	28,081,066	27,588,038	493,028	0
912828KF6	H	1.875	912820TD9	02/28/14	33,714,392	33,714,392	0	0
912828KJ8	J	1.750	912820TF4	03/31/14	35,611,707	35,611,707	0	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	27,047,588	255,393	0
912828KV1	M	2.250	912820TS6	05/31/14	36,169,822	36,169,822	0	0
912828KY5	N	2.625	912820TV9	06/30/14	38,074,883	38,074,883	0	0
912828LC2	P	2.625	912820UA3	07/31/14	39,976,415	39,976,415	0	0
912828CT5	E	4.250	912820KQ9	08/15/14	24,721,634	24,441,194	280,440	0
912828LK4	Q	2.375	912820UG0	08/31/14	40,174,823	40,174,823	0	0
912828LQ1	R	2.375	912820UM7	09/30/14	40,708,928	40,667,328	41,600	0
912828LS7	S	2.375	912820UP0	10/31/14	42,010,655	42,010,655	0	0
912828DC1	F	4.250	912820KZ9	11/15/14	25,472,536	25,085,396	387,140	0
912828LZ1	T	2.125	912820UV7	11/30/14	43,261,453	43,261,453	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	34,213,982	1,075	0
912828MR8	H	2.375	912820VJ3	02/28/15	43,033,093	43,033,093	0	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	34,459,049	12,800	0
912828NF3	M	2.125	912820VZ7	05/31/15	40,865,871	40,865,871	0	0
912828NL0	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	38,214,202	0	0
912828EE6	E	4.250	912820MB0	08/15/15	32,469,697	32,468,097	1,600	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	36,102,811	36,102,811	0	0
912828EN6	F	4.500	912820MK0	11/15/15	23,220,785	23,220,385	400	0
912828EW6	B	4.500	912820MT1	02/15/16	21,841,772	21,841,372	400	0
912828KS8	G	2.625	912820TB3	02/29/16	23,178,530	23,178,530	0	0
912828KT6	H	2.375	912820TH0	03/31/16	25,137,609	25,137,609	0	0
912828KR0	J	2.625	912820TN7	04/30/16	26,901,046	26,901,046	0	0
912828FF2	C	5.125	912820NC7	05/15/16	23,293,690	23,292,410	1,280	0
912828KW9	K	3.250	912820TT4	05/31/16	26,895,995	26,895,995	0	0
912828KZ2	L	3.250	912820TW7	06/30/16	27,784,181	27,784,181	0	0
912828LD0	M	3.250	912820UB1	07/31/16	28,701,406	28,701,406	0	0
912828FQ8	E	4.875	912820NM5	08/15/16	22,556,671	22,528,231	28,440	0
912828LL2	N	3.000	912820UH8	08/31/16	28,842,663	28,842,663	0	0
912828LP3	P	3.000	912820UL9	09/30/16	29,513,653	29,513,653	0	0
912828LU2	Q	3.125	912820UR6	10/31/16	31,764,278	31,764,278	0	0
912828FY1	F	4.625	912820NV5	11/15/16	23,293,786	23,292,506	1,280	0
912828MA5	R	2.750	912820UW5	11/30/16	32,960,967	32,960,967	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	22,182,561	10,200	0
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	25,585,301	1,240	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	29,913,659	29,913,659	0	0
912828HH6	F	4.250	912820QE0	11/15/17	27,674,248	27,664,648	9,600	800
912828HR4	B	3.500	912820QN0	02/15/18	39,204,509	39,204,109	400	0
912828HZ6	C	3.875	912820QW0	05/15/18	34,078,060	33,945,640	132,420	0
912828JH4	E	4.000	912820RE9	08/15/18	36,802,978	36,802,628	350	0
912828JR2	F	3.750	912820RM1	11/15/18	57,351,395	57,351,395	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	70,936,988	100,000	0
912828MP2	B	3.625	912820VH7	02/15/20	71,595,465	71,395,465	200,000	0
912828ND8	C	3.500	912820VW4	05/15/20	68,219,184	67,919,184	300,000	0
912828NT3	E	2.625	912820WM5	08/15/20	46,665,067	46,465,067	200,000	5,120
<b>Total Treasury Notes</b> .....					<b>5,255,844,382</b>	<b>5,238,461,087</b>	<b>17,383,295</b>	<b>315,284</b>
<b>Grand Total</b> .....					<b>6,699,551,666</b>	<b>6,505,518,648</b>	<b>194,033,018</b>	<b>33,607,086</b>