

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MARCH 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	9,656,283	864,016	137,640	
912810DS4	10.625	912803AC7	08/15/15	4,023,916	3,363,057	660,859	88,064	
912810DT2	9.875	912803AE3	11/15/15	5,584,859	4,256,998	1,327,861	30,400	
912810DV7	9.250	912803AF0	02/15/16	5,431,754	5,339,746	92,008	90,080	
912810DW5	7.250	912803AH6	05/15/16	18,823,551	18,194,250	629,301	21,140	
912810DX3	7.500	912803AK9	11/15/16	18,787,448	17,735,127	1,052,321	61,480	
912810DY1	8.750	912803AL7	05/15/17	15,559,169	12,212,125	3,347,044	53,800	
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	9,427,456	1,540,902	172,160	
912810EA2	9.125	912803AN3	05/15/18	6,717,439	4,962,936	1,754,503	29,280	
912810EB0	9.000	912803AP8	11/15/18	7,174,470	5,458,047	1,716,423	74,000	
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	10,670,076	2,420,422	572,080	
912810ED6	8.125	912803AR4	08/15/19	18,940,932	17,868,938	1,071,994	735,192	
912810EE4	8.500	912803AS2	02/15/20	9,476,268	8,356,365	1,119,903	354,760	
912810EF1	8.750	912803AT0	05/15/20	7,582,183	6,930,433	651,750	349,056	
912810EG9	8.750	912803AU7	08/15/20	17,059,306	16,041,315	1,017,991	602,216	
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,683,219	392,354	137,880	
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	9,091,310	975,478	290,736	
912810EK0	8.125	912803AX1	08/15/21	9,506,382	8,872,165	634,217	144,640	
912810EL8	8.000	912803AY9	11/15/21	30,632,194	24,037,438	6,594,756	465,308	
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	9,177,996	949,794	200,540	
912810EN4	7.625	912803BA0	11/15/22	7,423,626	5,680,517	1,743,109	238,400	
912810EP9	7.125	912803BB8	02/15/23	15,782,061	12,065,909	3,716,152	308,440	
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	21,669,603	989,441	380,142	
912810ES3	7.500	912803BD4	11/15/24	9,604,162	7,342,648	2,261,514	510,504	
912810ET1	7.625	912803BE2	02/15/25	9,509,170	6,846,765	2,662,405	430,240	
912810EV6	6.875	912803BF9	08/15/25	11,187,207	9,019,444	2,167,763	379,136	
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,267,442	570,474	2,129,870	
912810EX2	6.750	912803BH5	08/15/26	8,810,418	8,197,205	613,213	1,832,420	
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	8,267,100	2,593,077	179,560	
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	7,453,532	2,068,439	116,440	
912810FA1	6.375	912803BL6	08/15/27	9,196,756	6,111,307	3,085,449	316,840	
912810FB9	6.125	912803BM4	11/15/27	22,021,339	13,209,715	8,811,624	466,880	
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,092,919	1,683,282	474,880	
912810FF0	5.250	912803BV4	11/15/28	10,947,052	8,969,826	1,977,226	138,880	
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,150,045	1,200,296	318,040	
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	7,888,390	3,290,190	102,540	
912810FM5	6.250	912803CH4	05/15/30	17,043,162	10,876,509	6,166,653	1,074,854	
912810FP8	5.375	912803CK7	02/15/31	16,427,648	14,551,328	1,876,320	1,609,540	
912810FT0	4.500	912803CX9	02/15/36	26,397,130	18,182,290	8,214,840	879,340	
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	11,682,371	4,907,085	336,760	
912810PU6	5.000	912803DA8	05/15/37	21,413,045	17,536,293	3,876,752	944,160	
912810PW2	4.375	912803DC4	02/15/38	22,525,149	18,057,867	4,467,282	527,848	
912810PX0	4.500	912803DD2	05/15/38	25,500,123	20,719,943	4,780,180	641,540	
912810QA9	3.500	912803DF7	02/15/39	25,908,569	24,817,499	1,091,070	281,560	
912810QB7	4.250	912803DG5	05/15/39	38,778,773	27,498,393	11,280,380	671,520	
912810QC5	4.500	912803DH3	08/15/39	41,430,538	29,510,558	11,919,980	1,022,480	
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	30,838,988	13,725,261	809,856	
912810QE1	4.625	912803DK6	02/15/40	44,902,490	26,194,720	18,707,770	839,160	
912810QH4	4.375	912803DM2	05/15/40	43,473,044	24,305,990	19,167,054	1,032,992	
912810QK7	3.875	912803DN0	08/15/40	43,213,317	41,801,677	1,411,640	682,000	
912810QL5	4.250	912803DP5	11/15/40	42,903,189	40,082,069	2,821,120	786,180	
912810QN1	4.750	912803DQ3	02/15/41	29,364,978	26,961,798	2,403,180	2,511,960	
Total Treasury Bonds.....				935,250,059	750,185,940	185,064,119	27,585,414	
Treasury Inflation-Protected Securities:								
CUSIP:	Series:	Interest Rate:						
912828FB1	G	2.375	912820MY0	04/15/11	22,383,891	22,383,891	0	0
9128277J5	A	3.375	912820GT8	01/15/12	7,445,611	7,445,611	0	0
912828GN4	J	2.000	912820PK7	04/15/12	18,751,366	18,751,366	0	0
912828AF7	C	3.000	912820HC4	07/15/12	28,188,167	28,188,167	0	0
912828HW3	J	0.625	912820QT7	04/15/13	15,619,434	15,619,434	0	0
912828BD1	C	1.875	912820JA6	07/15/13	23,987,373	23,987,373	0	0
912828BW9	A	2.000	912820JT5	01/15/14	25,026,931	25,026,931	0	0
912828KM1	K	1.250	912820TK3	04/15/14	15,882,399	15,882,399	0	0
912828CP3	D	2.000	912820KL0	07/15/14	22,197,091	22,197,091	0	0
912828DH0	A	1.625	912820LE5	01/15/15	21,911,305	21,911,305	0	0
912828MY3	K	0.500	912820VS3	04/15/15	21,575,024	21,575,024	0	0
912828EA4	D	1.875	912820LX3	07/15/15	19,244,099	19,244,099	0	0
912828ET3	A	2.000	912820MQ7	01/15/16	18,860,192	18,860,192	0	0
912828FL9	D	2.500	912820NH6	07/15/16	21,806,681	21,806,681	0	0
912828GD6	A	2.375	912820PA9	01/15/17	18,833,801	18,833,801	0	0
912828GX2	D	2.625	912820PU5	07/15/17	14,871,653	14,871,653	0	0
912828HN3	A	1.625	912820QK6	01/15/18	17,254,671	17,254,671	0	0
912828JE1	D	1.375	912820RB5	07/15/18	15,285,757	15,285,757	0	0
912828JX9	A	2.125	912820SV0	01/15/19	15,116,797	15,116,797	0	0
912828LA6	D	1.875	912820TY3	07/15/19	15,651,240	15,651,240	0	0
912828MF4	A	1.375	912820VB0	01/15/20	19,318,753	19,318,753	0	0
912828NM8	D	1.250	912820WF0	07/15/20	32,690,722	32,690,722	0	0
912828PP9	A	1.125	912820XK8	01/15/21	24,916,514	24,916,514	0	0
912810FR4		2.375	912803CN1	01/15/25	32,708,558	32,708,558	0	0
912810FS2		2.000	912803CW1	01/15/26	22,187,930	22,187,930	0	0
912810PS1		2.375	912803CY7	01/15/27	17,996,420	17,996,420	0	0
912810PV4		1.750	912803DB6	01/15/28	16,432,393	16,432,393	0	0
912810FD5		3.625	912803BN2	04/15/28	22,848,691	22,848,691	6,807	0
912810PZ5		2.500	912803DE0	01/15/29	14,512,336	14,512,336	0	0
912810FH6		3.875	912803CF8	04/15/29	26,114,348	25,946,922	167,426	0
912810FQ6		3.375	912803CL5	04/15/32	6,217,678	6,217,678	0	0
912810QF8		2.125	912803DL4	02/15/40	15,455,590	15,455,590	0	0
912810QP6		2.125	912803DR1	02/15/41	9,546,391	9,546,391	0	0
Total Treasury Inflation-Protected Securities.....				640,839,808	640,665,575	174,233	0	

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MARCH 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:						
912828FD7	H	4.875	912820NA1	04/30/11	17,501,477	17,417,637	83,840	15,200
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	17,144,592	170,880	10,400
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	17,196,283	304,000	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	24,759,030	1,876,286	0
912828FS4	M	4.625	912820NP8	08/31/11	17,500,676	17,500,676	184,000	0
912828LV0	AB	1.000	912820UF2	08/31/11	43,261,581	43,246,221	15,360	0
912828FU9	N	4.500	912820NR4	09/30/11	17,500,158	17,324,058	176,100	0
912828LW8	AC	1.000	912820UK1	09/30/11	43,761,802	43,749,402	12,400	0
912828FW5	P	4.625	912820NT0	10/31/11	16,181,388	15,910,508	270,880	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	29,337,874	105,313	0
912828GA2	Q	4.500	912820NX1	11/30/11	17,036,550	16,925,660	110,890	0
912828MM9	AE	0.750	912820UU9	11/30/11	45,321,257	45,246,907	74,350	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	45,223,706	85,400	0
912828KB5	U	1.125	912820SW8	01/15/12	32,483,616	32,480,932	2,684	0
912828GF1	F	4.750	912820PC5	01/31/12	14,930,221	14,865,137	65,084	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	23,636,210	1,143,628	97,600
912828KC3	V	1.375	912820SZ1	02/15/12	33,629,572	33,428,452	201,120	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	45,075,361	6,400	0
912828KG4	W	1.375	912820TE7	03/15/12	34,604,963	34,601,763	3,200	0
912828GM6	H	4.500	912820PJ0	03/31/12	16,353,663	16,288,863	64,800	0
912828MU1	AJ	1.000	912820VN4	03/31/12	45,488,746	45,465,146	23,600	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	41,073,276	120,480	0
912828GU8	L	4.750	912820PR2	05/31/12	16,235,887	16,159,887	76,000	0
912828NE6	AL	0.750	912820VY0	05/31/12	42,915,290	42,912,890	2,400	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	18,246,180	1,401,796	81,408
912828LH1	AB	1.750	912820UE5	08/15/12	42,714,780	42,494,460	220,320	0
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	37,904,527	1,600	0
912828LM0	AC	1.375	912820UJ4	09/15/12	38,081,890	38,081,890	0	0
912828HE3	Q	4.250	912820QB6	09/30/12	15,873,928	15,873,928	0	0
912828NX4	AQ	0.375	912820WS2	09/30/12	37,129,436	37,129,436	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
912828PD6	AR	0.375	912820WX1	10/31/12	35,717,229	35,717,229	0	0
912828AP5	E	4.000	912820HL4	11/15/12	18,112,742	17,116,709	996,033	9,000
912828LX6	AE	1.375	912820UT2	11/15/12	44,974,831	44,875,480	99,351	0
912828HK9	S	3.375	912820QG5	11/30/12	15,953,078	15,953,078	0	0
912828PV6	AS	0.500	912820XD4	11/30/12	36,382,437	36,382,437	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
912828PW4	AT	0.625	912820XH5	12/31/12	36,754,531	36,754,531	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
912828PR5	AG	0.625	912820XM4	01/31/13	35,697,595	35,697,595	0	0
912828AU4	A	3.875	912820HR1	02/15/13	19,498,396	18,621,038	877,358	4,000
912828MN7	V	1.375	912820VG9	02/15/13	44,497,109	44,404,749	92,360	9,600
912828HT0	G	2.750	912820QQ3	02/28/13	17,784,087	17,784,040	47	0
912828QK9	AH	0.625	912820XT9	02/28/13	36,923,048	36,923,048	0	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	20,571,094	0	0
912828QL7	AJ	0.750	912820XX0	03/31/13	36,569,815	36,569,815	0	0
912828MX5	X	1.750	912820VR5	04/15/13	42,928,259	42,925,059	3,200	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	17,624,611	628,942	5,280
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
912828JG6	N	3.375	912820RD1	07/31/13	23,314,208	23,312,608	1,600	0
912828BH2	D	4.250	912820JE8	08/15/13	33,521,123	32,913,693	607,430	6,950
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	23,835,620	1,664	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	26,219,385	512	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	25,063,374	0	0
912828BR0	E	4.250	912820JN8	11/15/13	30,636,844	29,607,226	1,029,618	6,400
912828PU8	AE	0.500	912820XA0	11/15/13	32,853,372	32,851,372	2,000	0
912828JT8	S	2.000	912820SQ1	11/30/13	27,819,417	27,714,417	105,000	0

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

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:						
912828PL8	AF	0.750	912820XE2	12/15/13	32,467,615	32,467,615	0	0
912828JW1	T	1.500	912820SU2	12/31/13	30,043,540	30,037,180	6,360	5,600
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	31,273,435	0	0
912828CA6	B	4.000	912820JX6	02/15/14	28,081,066	27,587,318	493,748	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	33,714,392	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
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	27,044,708	258,273	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	24,441,494	280,140	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	25,110,036	362,500	22,400
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	34,198,732	16,325	1,950
912828MR8	H	2.375	912820VJ3	02/28/15	43,033,093	42,935,493	97,600	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	34,457,449	14,400	4,000
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	36,102,809	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	23,220,385	400	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	21,840,972	800	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	36,569,968	36,569,968	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	23,293,690	160	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	22,532,071	24,600	13,300
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	23,287,066	6,720	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	22,180,641	12,120	1,280
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	25,585,418	1,123	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	912820WW3	10/31/17	29,594,504	29,594,504	0	0
912828HH6	F	4.250	912820QE0	11/15/17	27,674,248	27,663,768	10,480	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	39,203,709	800	0
912828PY0	H	2.750	912820XS1	02/28/18	30,593,054	30,593,054	0	0
912828HZ6	C	3.875	912820QW0	05/15/18	34,078,060	34,006,640	71,420	61,000
912828QB9	J	2.875	912820XV4	03/31/18	30,300,265	30,300,265	0	0
912828JH4	E	4.000	912820RE9	08/15/18	36,802,978	36,802,428	550	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	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	4,960
912828PC8	F	2.625	912820WZ6	11/15/20	67,409,883	67,409,883	0	0
912828PX2	B	3.625	912820XQ5	02/15/21	45,551,090	45,551,090	0	0
Total Treasury Notes.....					5,847,830,424	5,834,130,493	13,699,931	360,328
Grand Total.....					7,423,920,291	7,224,982,009	198,938,283	27,945,742