

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MAY 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			
<b>Treasury Bonds:</b>								
CUSIP:	Interest Rate:							
912810DP0	11.250	912803AA1	02/15/15	10,520,299	9,671,079	849,220	23,800	
912810DS4	10.625	912803AC7	08/15/15	4,023,916	3,347,537	676,379	28,064	
912810DT2	9.875	912803AE3	11/15/15	5,584,859	4,538,718	1,046,141	120,320	
912810DV7	9.250	912803AF0	02/15/16	5,431,754	5,344,046	87,708	0	
912810DW5	7.250	912803AH6	05/15/16	18,823,551	18,044,510	779,041	2,400	
912810DX3	7.500	912803AK9	11/15/16	18,787,448	17,684,719	1,102,729	7,000	
912810DY1	8.750	912803AL7	05/15/17	15,559,169	12,292,649	3,266,520	43,500	
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	9,441,976	1,526,382	312,400	
912810EA2	9.125	912803AN3	05/15/18	6,717,439	4,902,756	1,814,683	0	
912810EB0	9.000	912803AP8	11/15/18	7,174,470	5,439,007	1,735,463	53,100	
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	10,622,296	2,468,202	163,920	
912810ED6	8.125	912803AR4	08/15/19	18,940,932	17,802,750	1,138,182	173,016	
912810EE4	8.500	912803AS2	02/15/20	9,476,268	8,352,765	1,123,503	46,360	
912810EF1	8.750	912803AT0	05/15/20	7,582,183	6,837,073	745,110	32,680	
912810EG9	8.750	912803AU7	08/15/20	17,059,306	16,244,059	815,247	314,388	
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,667,979	407,594	375,480	
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	9,263,706	803,082	346,264	
912810EK0	8.125	912803AX1	08/15/21	9,506,382	8,946,529	559,853	264,076	
912810EL8	8.000	912803AY9	11/15/21	30,632,194	23,809,343	6,822,851	215,970	
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	9,268,636	859,154	209,480	
912810EN4	7.625	912803BA0	11/15/22	7,423,626	5,981,237	1,442,389	262,720	
912810EP9	7.125	912803BB8	02/15/23	15,782,061	12,100,269	3,681,792	95,600	
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	21,899,587	759,457	534,016	
912810ES3	7.500	912803BD4	11/15/24	9,604,162	7,829,036	1,775,126	513,460	
912810ET1	7.625	912803BE2	02/15/25	9,509,170	6,974,245	2,534,925	78,960	
912810EV6	6.875	912803BF9	08/15/25	11,187,207	9,005,292	2,181,915	517,752	
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,156,702	681,214	1,590,570	
912810EX2	6.750	912803BH5	08/15/26	8,810,418	7,650,865	1,159,553	2,220,320	
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	8,981,480	1,878,697	1,566,480	
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	7,496,392	2,025,579	911,240	
912810FA1	6.375	912803BL6	08/15/27	9,196,756	5,830,787	3,365,969	750,620	
912810FB9	6.125	912803BM4	11/15/27	22,021,339	12,828,555	9,192,784	693,440	
912810FE3	5.500	912803BP7	08/15/28	11,776,201	9,552,719	2,223,482	647,620	
912810FF0	5.250	912803BV4	11/15/28	10,947,052	8,496,826	2,450,226	133,280	
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,154,685	1,195,656	484,440	
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	7,922,290	3,256,290	505,440	
912810FM5	6.250	912803CH4	05/15/30	17,043,162	11,445,739	5,597,423	2,249,082	
912810FP8	5.375	912803CK7	02/15/31	16,427,648	14,330,028	2,097,620	687,260	
912810FT0	4.500	912803CX9	02/15/36	26,397,130	18,837,970	7,559,160	959,880	
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	11,630,951	4,958,505	437,340	
912810PU6	5.000	912803DA8	05/15/37	21,413,045	16,965,757	4,447,288	651,408	
912810PW2	4.375	912803DC4	02/15/38	22,525,149	18,035,979	4,489,170	73,344	
912810PX0	4.500	912803DD2	05/15/38	25,500,123	20,772,663	4,727,460	383,840	
912810QA9	3.500	912803DF7	02/15/39	25,908,569	24,809,759	1,098,810	205,760	
912810QB7	4.250	912803DG5	05/15/39	38,778,773	27,921,513	10,857,260	485,440	
912810QC5	4.500	912803DH3	08/15/39	41,430,538	29,969,078	11,461,460	911,520	
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	28,965,420	15,598,829	330,144	
912810QE1	4.625	912803DK6	02/15/40	44,902,490	26,400,740	18,501,750	891,360	
912810QH4	4.375	912803DM2	05/15/40	43,473,044	22,986,390	20,486,654	370,752	
912810QK7	3.875	912803DN0	08/15/40	43,213,317	41,752,077	1,461,240	493,500	
912810QL5	4.250	912803DP5	11/15/40	42,903,189	39,125,009	3,778,180	656,080	
912810QN1	4.750	912803DQ3	02/15/41	43,004,945	37,752,805	5,252,140	2,163,820	
912810QQ4	4.375	912803DS9	05/15/41	16,000,004	15,988,004	12,000	2,016	
<b>Total Treasury Bonds.....</b>				<b>964,890,029</b>	<b>774,072,981</b>	<b>190,817,048</b>	<b>26,190,722</b>	
<b>Treasury Inflation-Protected Securities:</b>								
CUSIP:	Series:	Interest Rate:						
912827J5	A	3.375	912820GT8	01/15/12	7,554,109	7,554,109	0	0
912828GN4	J	2.000	912820PK7	04/15/12	19,024,575	19,024,575	0	0
912828AF7	C	3.000	912820HC4	07/15/12	28,599,033	28,599,033	0	0
912828HW3	J	0.625	912820QT7	04/15/13	15,847,037	15,847,037	0	0
912828BD1	C	1.875	912820JA6	07/15/13	24,336,719	24,336,719	0	0
912828BW9	A	2.000	912820JT5	01/15/14	25,391,519	25,391,519	0	0
912828KM1	K	1.250	912820TK3	04/15/14	16,113,820	16,113,820	0	0
912828CP3	D	2.000	912820KL0	07/15/14	22,520,509	22,520,509	0	0
912828DH0	A	1.625	912820LE5	01/15/15	22,230,716	22,230,716	0	0
912828MY3	K	0.500	912820VS3	04/15/15	21,889,506	21,889,506	0	0
912828EA4	D	1.875	912820LX3	07/15/15	19,524,595	19,524,595	0	0
912828ET3	A	2.000	912820MQ7	01/15/16	19,135,091	19,135,091	0	0
912828QD5	W	0.125	912820XZ5	04/15/16	14,168,700	14,168,700	0	0
912828FL9	D	2.500	912820NH6	07/15/16	22,124,288	22,124,288	0	0
912828GD6	A	2.375	912820PA9	01/15/17	19,108,237	19,108,237	0	0
912828GX2	D	2.625	912820PU5	07/15/17	15,088,344	15,088,344	0	0
912828HN3	A	1.625	912820QK6	01/15/18	17,506,012	17,506,012	0	0
912828JE1	D	1.375	912820RB5	07/15/18	15,508,359	15,508,359	0	0
912828JX9	A	2.125	912820SV0	01/15/19	15,337,011	15,337,011	0	0
912828LA6	D	1.875	912820TY3	07/15/19	15,879,352	15,879,352	0	0
912828MF4	A	1.375	912820VB0	01/15/20	19,600,310	19,600,310	0	0
912828NM8	D	1.250	912820WF0	07/15/20	33,167,006	33,167,006	0	0
912828PP9	A	1.125	912820XK8	01/15/21	37,462,227	37,462,227	0	0
912810FR4		2.375	912803CN1	01/15/25	33,185,132	33,185,132	0	0
912810FS2		2.000	912803CW1	01/15/26	22,511,332	22,511,332	0	0
912810PS1		2.375	912803CY7	01/15/27	18,258,654	18,258,654	0	0
912810PV4		1.750	912803DB6	01/15/28	16,671,756	16,671,756	0	0
912810FD5		3.625	912803BN2	04/15/28	23,181,508	23,174,602	6,906	0
912810PZ5		2.500	912803DE0	01/15/29	14,723,744	14,723,744	0	0
912810FH6		3.875	912803CF8	04/15/29	26,494,733	26,324,868	169,865	0
912810FQ6		3.375	912803CL5	04/15/32	6,308,299	6,308,299	0	0
912810QF8		2.125	912803DL4	02/15/40	15,680,732	15,680,732	0	0
912810QP6		2.125	912803DR1	02/15/41	9,685,485	9,685,485	0	0
<b>Total Treasury Inflation-Protected Securities.....</b>				<b>653,818,449</b>	<b>653,641,678</b>	<b>176,771</b>	<b>0</b>	

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MAY 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			
<b>Treasury Notes:</b>								
CUSIP:	Series:	Interest Rate:						
912828FK1	K	5.125	912820NG8	06/30/11	17,500,283	17,199,483	300,800	14,400
912828LF5	Z	1.125	912820TX5	06/30/11	41,162,207	41,130,207	32,000	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	43,041,576	10,000	0
9128277B2	C	5.000	912820GL5	08/15/11	26,635,316	24,725,262	1,910,054	0
912828FS4	M	4.625	912820NP8	08/31/11	17,500,676	17,316,676	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	15,904,108	277,280	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	29,134,034	309,153	0
912828GA2	A	4.500	912820NX1	11/30/11	17,036,550	16,895,260	141,290	0
912828MM6	QE	0.750	912820UJ9	11/30/11	45,321,257	45,216,507	104,750	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	45,223,506	85,600	0
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	14,863,537	66,684	0
912828MJ6	AG	0.875	912820VD6	01/31/12	44,716,055	44,706,455	9,600	0
9128277L0	B	4.875	912820GV3	02/15/12	24,779,838	23,454,730	1,325,108	2,160
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	16,575,647	61,280	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	16,254,863	98,800	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	44,935,531	2,400	0
912828KP4	Y	1.375	912820TP2	05/15/12	41,193,756	41,069,316	124,440	0
912828GU8	L	4.750	912820PR2	05/31/12	16,235,887	16,137,487	98,400	0
912828NE6	AL	0.750	912820VY0	05/31/12	42,915,290	42,892,900	22,400	0
912828KX7	Z	1.875	912820TX7	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	15,726,343	77,336	0
912828NQ9	AN	0.625	912820WK9	07/31/12	39,247,932	39,243,132	4,800	0
912828AJ5	D	4.375	912820HF7	08/15/12	19,647,976	18,247,200	1,400,776	2,120
912828LH1	AB	1.750	912820UE5	08/15/12	42,714,780	42,449,100	265,680	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	37,888,527	17,600	0
912828LMC	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	17,110,709	1,002,033	0
912828LX6	AE	1.375	912820UT2	11/15/12	44,974,831	44,864,600	110,231	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	36,375,237	7,200	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	18,605,698	892,698	500
912828MN7	V	1.375	912820VG9	02/15/13	44,497,109	44,409,389	87,720	0
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	912820VME	03/15/13	40,473,341	40,470,141	3,200	0
912828HV5	H	2.500	912820QS9	03/31/13	20,571,094	20,569,094	2,000	0
912828QL7	AJ	0.750	912820XXC	03/31/13	36,569,654	36,569,654	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
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	17,610,271	643,282	6,400
912828NC0	Y	1.375	912820VX2	05/15/13	41,316,930	41,314,590	2,340	0
912828JB7	L	3.500	912820QY6	05/31/13	20,518,499	20,518,499	0	0
912828QZ6	AL	0.500	912820YH4	05/31/13	37,945,951	37,945,951	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	32,913,593	607,530	7,400
912828NU0	AB	0.750	912820VL7	08/15/13	36,036,141	36,012,141	24,000	0
912828JK7	P	3.125	912820RF6	08/31/13	23,837,284	23,835,620	1,664	8,000
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	0
912828PU8	AE	0.500	912820XC1	11/15/13	32,853,372	32,851,372	2,000	0
912828JT8	S	2.000	912820SQ4	11/30/13	27,819,417	27,714,417	105,000	0
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	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	31,273,435	0	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MAY 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			
<b>Treasury Notes, Continued:</b>								
CUSIP:	Series:	Interest Rate:						
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
912828QC7	Y	1.250	912820XY8	04/15/14	33,575,518	33,575,518	0	0
912828KN9	L	1.875	912820TM6	04/30/14	36,213,142	36,213,142	0	0
912828CJ7	C	4.750	912820KF3	05/15/14	27,302,981	27,043,668	259,313	40,400
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	36,169,822	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	24,439,894	281,740	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	25,107,536	365,000	240
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
912828MHC	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	34,198,372	16,685	0
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
912828DVE	C	4.125	912820LS4	05/15/15	34,471,849	34,455,849	16,000	0
912828NF3	M	2.125	912820VZ7	05/31/15	40,865,871	40,865,871	0	0
912828NLC	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	38,214,202	0	0
912828EE6	E	4.250	912820MB0	08/15/15	32,469,697	32,468,097	1,600	0
912828NV8	Q	1.250	912820WV8	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	23,220,345	440	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	B	2.000	912820XL6	01/31/16	35,697,839	35,697,839	0	0
912828EW6	T	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	36,569,943	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	3,840
912828KW9	K	3.250	912820TT4	05/31/16	26,895,995	26,895,995	0	0
912828QP8	Y	1.750	912820YG6	05/31/16	37,945,940	37,945,940	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	22,531,431	25,240	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	23,290,746	3,040	3,680
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	22,180,241	12,520	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	25,585,418	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	912820WV3	10/31/17	29,594,504	29,594,504	0	0
912828HH6	F	4.250	912820QE0	11/15/17	27,674,248	27,661,768	12,480	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	39,202,109	2,400	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	31,440,958	31,440,958	0	0
912828JH4	E	4.000	912820RE9	08/15/18	36,802,978	36,799,828	3,150	1,500
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	200,000
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	0	200,000
912828PX2	B	3.625	912820XQ5	02/15/21	67,584,864	67,584,864	0	220,800
912828QN3	C	3.125	912820YE1	05/15/21	23,998,785	23,998,785	0	0
<b>Total Treasury Notes.....</b>					<b>6,054,698,979</b>	<b>6,040,476,544</b>	<b>14,222,435</b>	<b>711,440</b>
<b>Grand Total.....</b>					<b>7,673,407,457</b>	<b>7,468,191,203</b>	<b>205,216,254</b>	<b>26,902,162</b>