

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, SEPTEMBER 30, 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	9,700,159	820,140	29,408	
912810DS4	10.625	912803AC7	08/15/15	4,023,916	3,453,277	570,639	228,028	
912810DT2	9.875	912803AE3	11/15/15	5,584,859	4,596,078	988,781	23,040	
912810DV7	9.250	912803AF0	02/15/16	5,431,754	5,220,526	211,228	9,800	
912810DW5	7.250	912803AH6	05/15/16	18,823,551	18,128,090	695,461	55,640	
912810DX3	7.500	912803AK9	11/15/16	18,787,448	17,743,439	1,044,009	67,836	
912810DY1	8.750	912803AL7	05/15/17	15,559,169	12,361,665	3,197,504	161,584	
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	9,427,216	1,541,142	176,540	
912810EA2	9.125	912803AN3	05/15/18	6,717,439	4,957,836	1,759,603	88,500	
912810EB0	9.000	912803AP8	11/15/18	7,174,470	5,538,918	1,635,552	26,700	
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	10,680,976	2,409,522	31,960	
912810ED6	8.125	912803AR4	08/15/19	18,940,932	18,080,050	860,882	135,784	
912810EE4	8.500	912803AS2	02/15/20	9,476,268	8,333,185	1,143,083	5,040	
912810EF1	8.750	912803AT0	05/15/20	7,582,183	6,942,569	639,614	161,300	
912810EG9	8.750	912803AU7	08/15/20	17,059,306	16,312,307	746,999	273,744	
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,875,339	200,234	395,400	
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	9,402,404	664,384	110,200	
912810EK0	8.125	912803AX1	08/15/21	9,506,382	9,017,701	488,681	130,000	
912810EL8	8.000	912803AY9	11/15/21	30,632,194	24,980,001	5,652,193	461,818	
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	9,278,336	849,454	151,800	
912810EN4	7.625	912803BA0	11/15/22	7,423,626	6,285,417	1,138,209	78,000	
912810EP9	7.125	912803BB8	02/15/23	15,782,061	13,275,589	2,506,472	995,440	
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	21,917,351	741,693	364,264	
912810ES3	7.500	912803BD4	11/15/24	9,604,162	7,363,576	2,240,586	516,700	
912810ET1	7.625	912803BE2	02/15/25	9,509,170	7,590,075	1,919,095	583,080	
912810EV6	6.875	912803BF9	08/15/25	11,187,207	9,449,172	1,738,035	53,248	
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,134,032	703,884	197,000	
912810EX2	6.750	912803BH5	08/15/26	8,810,418	7,801,785	1,008,633	356,000	
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	9,033,540	1,826,637	482,120	
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	7,915,882	1,606,089	636,480	
912810FA1	6.375	912803BL6	08/15/27	9,196,756	6,259,567	2,937,189	362,360	
912810FB9	6.125	912803BM4	11/15/27	22,021,339	15,271,955	6,749,384	1,506,880	
912810FE3	5.500	912803BP7	08/15/28	11,776,201	9,777,499	1,998,702	886,000	
912810FF0	5.250	912803BV4	11/15/28	10,947,052	8,327,326	2,619,726	78,580	
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,307,025	1,043,316	539,500	
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	9,028,460	2,150,120	583,910	
912810FM5	6.250	912803CH4	05/15/30	17,043,162	12,623,678	4,419,484	1,283,292	
912810FP8	5.375	912803CK7	02/15/31	16,427,648	14,644,958	1,782,690	1,600,440	
912810FT0	4.500	912803CX9	02/15/36	26,397,130	19,827,290	6,569,840	694,360	
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	13,066,671	3,522,785	935,560	
912810PU6	5.000	912803DA8	05/15/37	21,413,045	17,992,817	3,420,228	959,136	
912810PW2	4.375	912803DC4	02/15/38	22,525,149	18,029,035	4,496,114	196,344	
912810PX0	4.500	912803DD2	05/15/38	25,500,123	21,808,263	3,691,860	577,240	
912810QA9	3.500	912803DF7	02/15/39	25,908,569	25,048,239	860,331	552,740	
912810QB7	4.250	912803DG5	05/15/39	38,778,773	27,933,273	10,845,500	990,000	
912810QC5	4.500	912803DH3	08/15/39	41,430,538	31,231,238	10,199,300	422,240	
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	27,273,786	17,290,463	1,004,800	
912810QE1	4.625	912803DK6	02/15/40	44,902,490	28,761,240	16,141,250	1,193,120	
912810QH4	4.375	912803DM2	05/15/40	43,473,044	20,347,222	23,125,822	1,337,536	
912810QK7	3.875	912803DN0	08/15/40	43,213,317	40,342,817	2,870,500	424,360	
912810QL5	4.250	912803DP5	11/15/40	42,903,189	33,926,169	8,977,020	737,960	
912810QN1	4.750	912803DQ3	02/15/41	43,004,945	35,517,695	7,487,250	1,311,920	
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	41,044,647	950,860	545,288	
912810QS0	3.750	912803DT7	08/15/41	29,488,918	29,420,808	68,110	11,790	
Total Treasury Bonds.....				1,020,374,451	834,608,169	185,766,282	25,721,813	
Treasury Inflation-Protected Securities:								
CUSIP:	Series:	Interest Rate:						
9128277J5	A	3.375	912820GT8	01/15/12	7,639,249	7,639,249	0	0
912828GN4	J	2.000	912820PK7	04/15/12	19,238,856	19,238,856	0	0
912828AF7	C	3.000	912820HC4	07/15/12	28,921,281	28,921,281	0	0
912828HW3	J	0.625	912820QT7	04/15/13	16,025,610	16,025,610	0	0
912828BD1	C	1.875	912820JA6	07/15/13	24,611,033	24,611,033	0	0
912828BW9	A	2.000	912820JT5	01/15/14	25,677,770	25,677,770	0	0
912828KM1	K	1.250	912820TK3	04/15/14	16,295,476	16,295,476	0	0
912828CP3	D	2.000	912820KL0	07/15/14	22,774,379	22,774,379	0	0
912828DH0	A	1.625	912820LE5	01/15/15	22,481,153	22,481,153	0	0
912828MY3	K	0.500	912820VS3	04/15/15	22,136,250	22,136,250	0	0
912828EA4	D	1.875	912820LX3	07/15/15	19,744,573	19,744,573	0	0
912828ET3	A	2.000	912820MQ7	01/15/16	19,350,657	19,350,657	0	0
912828QD5	W	0.125	912820XZ5	04/15/16	26,985,250	26,985,250	0	0
912828FL9	D	2.500	912820NH6	07/15/16	22,373,693	22,373,693	0	0
912828GD6	A	2.375	912820PA9	01/15/17	19,323,508	19,323,508	0	0
912828GX2	D	2.625	912820PU5	07/15/17	15,258,422	15,258,422	0	0
912828HN3	A	1.625	912820QK6	01/15/18	17,703,341	17,703,341	0	0
912828JE1	D	1.375	912820RB5	07/15/18	15,683,207	15,683,207	0	0
912828JX9	A	2.125	912820SV0	01/15/19	15,509,910	15,509,910	0	0
912828LA6	D	1.875	912820TY3	07/15/19	16,058,290	16,058,290	0	0
912828MF4	A	1.375	912820VB0	01/15/20	19,821,155	19,821,155	0	0
912828NM8	D	1.250	912820WF0	07/15/20	33,540,652	33,540,652	0	0
912828PP9	A	1.125	912820XK8	01/15/21	37,878,833	37,878,833	0	0
912828QV5	D	0.625	912820YP6	07/15/21	24,400,898	24,400,898	0	0
912810FR4		2.375	912803CN1	01/15/25	33,559,222	33,559,222	0	0
912810FS2		2.000	912803CW1	01/15/26	22,764,933	22,764,933	0	0
912810PS1		2.375	912803CY7	01/15/27	18,464,354	18,464,354	0	0
912810PV4		1.750	912803DB6	01/15/28	16,859,682	16,859,682	0	0
912810FD5		3.625	912803BN2	04/15/28	23,442,826	23,435,843	6,984	0
912810PZ5		2.500	912803DE0	01/15/29	14,889,730	14,889,730	0	0
912810FH6		3.875	912803CF8	04/15/29	26,793,425	26,621,645	171,780	0
912810FQ6		3.375	912803CL5	04/15/32	6,379,372	6,379,372	0	0
912810QF8		2.125	912803DL4	02/15/40	15,857,477	15,857,477	0	0
912810QP6		2.125	912803DR1	02/15/41	17,248,133	17,248,133	0	0
Total Treasury Inflation-Protected Securities.....				705,692,601	705,513,837	178,764	0	

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, SEPTEMBER 30, 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:						
912828FW5 P 4.625	912820NT0	10/31/11	16,181,388	15,895,308	286,080	0
912828LT5 AD 1.000	912820UQ8	10/31/11	45,084,377	45,065,377	19,000	0
912828JU5 S 1.750	912820RN9	11/15/11	29,443,187	29,151,934	291,253	36,480
912828GA2 Q 4.500	912820NX1	11/30/11	17,036,550	16,858,860	177,690	0
912828MM9 AE 0.750	912820UJ9	11/30/11	45,321,257	45,202,107	119,150	0
912828KA7 T 1.125	912820SS7	12/15/11	28,840,506	28,762,746	77,760	0
912828GC8 R 4.625	912820NZ6	12/31/11	16,131,258	16,110,458	20,800	0
912828ML1 AF 1.000	912820VA2	12/31/11	45,309,106	45,222,506	86,600	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	14,855,537	74,684	0
912828MJ6 AG 0.875	912820VD6	01/31/12	44,716,055	44,688,855	27,200	0
9128277L0 B 4.875	912820GV3	02/15/12	24,779,838	22,954,198	1,825,640	72,280
912828KC3 V 1.375	912820SZ1	02/15/12	33,629,572	33,426,052	203,520	0
912828GK0 G 4.625	912820PG6	02/29/12	16,636,927	16,564,447	72,480	0
912828MQ0 AH 0.875	912820VL8	02/29/12	45,081,761	44,963,041	118,720	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	16,192,063	161,600	0
912828MU1 AJ 1.000	912820VN4	03/31/12	45,488,746	45,432,946	55,800	0
912828KX5 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	16,313,219	137,200	0
912828NB2 AK 1.000	912820VT1	04/30/12	44,937,931	44,916,531	21,400	0
912828KP4 Y 1.375	912820TP2	05/15/12	41,193,756	40,821,616	372,140	0
912828GU8 L 4.750	912820PR2	05/31/12	16,235,887	15,911,087	324,800	0
912828NE6 AL 0.750	912820VY0	05/31/12	42,915,290	42,777,690	137,600	0
912828KX7 Z 1.875	912820TU1	06/15/12	35,370,103	35,367,863	2,240	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	41,041,215	150,080	0
912828LB4 AA 1.500	912820TZ0	07/15/12	35,592,401	35,590,801	1,600	0
912828GZ7 N 4.625	912820PW1	07/31/12	15,803,679	15,711,943	91,736	0
912828NQ9 AN 0.625	912820WK9	07/31/12	39,247,932	39,228,732	19,200	0
912828AJ9 D 4.375	912820HF7	08/15/12	19,647,976	18,176,776	1,471,200	20,000
912828LH1 AB 1.750	912820UE5	08/15/12	42,714,780	42,272,300	442,480	3,840
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	37,851,727	54,400	0
912828LM0 AC 1.375	912820JJ4	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	37,095,836	33,600	0
912828LR9 AD 1.375	912820LN5	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	35,701,229	16,000	0
912828AP5 E 4.000	912820HL4	11/15/12	18,112,742	17,078,259	1,034,483	6,200
912828LX6 AE 1.375	912820UT2	11/15/12	44,974,831	44,805,970	168,861	0
912828HK9 S 3.375	912820QG5	11/30/12	15,953,078	15,941,878	11,200	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	35,693,115	4,480	0
912828AU4 A 3.875	912820HR1	02/15/13	19,498,396	18,580,798	917,598	29,920
912828MN7 V 1.375	912820VG9	02/15/13	44,497,109	44,291,689	205,420	1,920
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	36,922,408	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	17,585,821	667,732	0
912828NC0 Y 1.375	912820VX2	05/15/13	41,316,930	41,290,270	26,660	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	37,945,705	0	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	912820VG8	07/15/13	35,009,971	35,006,971	3,000	0
912828JG6 N 3.375	912820RD1	07/31/13	23,314,208	23,312,608	1,600	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	32,878,153	642,970	33,360
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	23,833,764	3,520	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	36,089,776	36,089,776	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	25,063,374	0	0
912828BR0 E 4.250	912820JN8	11/15/13	30,636,844	29,601,246	1,035,598	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	27,517,317	302,100	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	30,036,980	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	31,273,435	0	0
912828CA6 B 4.000	912820JX6	02/15/14	28,081,066	27,588,718	492,348	7,800
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	33,575,198	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	26,988,068	314,913	5,600
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

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, SEPTEMBER 30, 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:						
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	38,074,883	0	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	39,976,415	0	0
912828CT5	E	4.250	912820KQ9	08/15/14	24,721,634	24,438,634	283,000	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
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	25,057,456	415,080	10,000
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	34,199,072	15,985	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
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	34,455,849	16,000	5,600
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	32,405,297	64,400	13,840
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	21,841,412	360	9,800
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	V	2.375	912820TH0	03/31/16	25,137,609	25,137,609	0	0
912828QA1	H	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
912828OX1	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	22,526,111	30,560	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	36,089,759	36,089,759	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	23,287,226	6,560	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	22,180,241	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	27,661,718	12,530	3,040
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	39,184,209	20,300	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	29,902,866	29,902,866	0	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	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	45,734,907	45,734,907	0	0
Total Treasury Notes.....					6,412,453,042	6,398,244,909	14,208,133	259,680
Grand Total.....					8,138,520,094	7,938,366,916	200,153,178	25,981,493