

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, FEBRUARY 29, 2016

Loan Description	Corpus STRIP CUSIP	Maturity Date	Amount Outstanding in Thousands				
			Total Outstanding	Portion Held in Unstripped Form	Portion Held in Stripped Form	Reconstituted This Month	
Treasury Notes:							
CUSIP:	Interest Rate:						
912828US7	0.375	912820B71	03/15/16	32,000,042	32,000,042	0	0
912828KT6	2.375	912820TH0	03/31/16	25,137,609	25,083,209	54,400	0
912828QA1	2.250	912820XW2	03/31/16	36,569,943	36,569,943	0	0
912828C40	0.375	912820L96	03/31/16	31,998,475	31,998,475	0	0
912828UW8	0.250	912820C39	04/15/16	32,000,324	31,949,124	51,200	0
912828KR0	2.625	912820TN7	04/30/16	26,901,046	26,894,646	6,400	0
912828QF0	2.000	912820YA9	04/30/16	37,208,713	37,163,713	45,000	0
912828C81	0.375	912820M61	04/30/16	32,000,397	32,000,397	0	0
912828FF2	5.125	912820NC7	05/15/16	23,293,690	23,065,110	228,580	5,100
912828VC1	0.250	912820SP3	05/15/16	31,996,857	31,917,657	79,200	0
912828KW9	3.250	912820TT4	05/31/16	26,895,995	26,895,995	0	0
912828QP8	1.750	912820YG6	05/31/16	37,945,814	37,945,814	0	0
912828WM8	0.375	912820N37	05/31/16	31,012,004	31,002,404	9,600	0
912828VG2	0.500	912820F77	06/15/16	32,000,097	32,000,097	0	0
912828KZ2	3.250	912820TW7	06/30/16	27,784,181	27,757,141	27,400	0
912828QR4	1.500	912820YM3	06/30/16	36,126,753	36,101,153	25,600	0
912828WQ9	0.500	912820N78	06/30/16	29,994,116	29,994,116	0	0
912828VL1	0.625	912820G35	07/15/16	32,000,202	32,000,202	0	0
912828LD0	3.250	912820UB1	07/31/16	28,701,406	28,701,406	0	0
912828QX1	1.500	912820YQ4	07/31/16	36,041,491	35,027,491	1,014,000	0
912828WX4	0.500	912820P43	07/31/16	29,008,848	29,008,848	0	0
912828VR8	0.625	912820G92	08/15/16	32,000,012	31,996,052	3,960	0
912828FQ8	4.875	912820NM5	08/15/16	22,556,671	22,312,921	243,750	9,000
912828LL2	3.000	912820UH8	08/31/16	28,842,663	28,842,663	0	0
912828RF9	1.000	912820YW1	08/31/16	36,070,490	36,047,490	23,000	0
912828D64	0.500	912820P92	08/31/16	28,997,170	28,987,970	9,200	0
912828VW7	0.875	912820H59	09/15/16	31,000,006	31,000,006	0	0
912828LP3	3.000	912820UL9	09/30/16	29,513,653	29,513,653	0	0
912828RJ1	1.000	912820YZ4	09/30/16	36,089,339	36,076,739	12,600	0
912828F47	0.500	912820Q59	09/30/16	28,999,759	28,999,759	0	0
912828WA4	0.625	912820H91	10/15/16	30,000,033	29,993,633	6,400	0
912828LU2	3.125	912820UR6	10/31/16	31,764,278	31,756,406	7,872	0
912828F88	0.375	912820Q91	10/31/16	28,990,625	28,985,825	4,800	0
912828RM4	1.000	912820ZD2	10/31/16	36,330,377	36,326,977	3,400	0
912828FY1	4.625	912820NV5	11/15/16	23,293,786	23,242,230	51,556	4,960
912828WF3	0.625	912820J57	11/15/16	30,000,098	29,858,454	141,644	0
912828MA5	2.750	912820UW5	11/30/16	32,960,967	32,952,967	8,000	0
912828RU6	0.875	912820ZL4	11/30/16	36,585,946	36,585,946	0	0
912828G46	0.500	912820R66	11/30/16	27,999,635	27,996,835	2,800	0
912828A59	0.625	912820K22	12/15/16	30,000,004	29,990,404	9,600	0
912828MD9	3.250	912820UY1	12/31/16	32,948,436	32,945,236	3,200	0
912828RX0	0.875	912820ZP5	12/31/16	36,133,427	36,127,027	6,400	0
912828H29	0.625	912820S24	12/31/16	26,999,454	26,956,574	42,880	0
912828A91	0.750	912820K63	01/15/17	30,000,407	30,000,407	0	0
912828MK3	3.125	912820VF1	01/31/17	32,521,456	32,461,296	60,160	0
912828H78	0.500	912820S73	01/31/17	25,999,755	25,984,555	15,200	0
912828SC5	0.875	912820ZT7	01/31/17	35,658,572	35,650,572	8,000	0
912828GH7	4.625	912820PE1	02/15/17	22,192,761	21,954,661	238,100	11,200
912828B74	0.625	912820L39	02/15/17	30,000,042	29,925,242	74,800	0
912828SJ0	0.875	912820C70	02/28/17	35,496,998	35,496,998	0	0
912828MS6	3.000	912820VK0	02/28/17	32,786,489	32,786,489	0	0
912828J35	0.500	912820T49	02/28/17	26,000,003	26,000,003	0	0
912828C32	0.750	912820L88	03/15/17	30,000,250	30,000,250	0	0
912828SM3	1.000	912820D38	03/31/17	35,831,072	35,828,472	2,600	0
912828MV9	3.250	912820VP9	03/31/17	33,082,560	33,082,560	0	0
912828J92	0.500	912820T80	03/31/17	25,999,627	25,999,627	0	0
912828C73	0.875	912820M46	04/15/17	29,998,931	29,984,531	14,400	0
912828SS0	0.875	912820D61	04/30/17	35,940,338	35,935,538	4,800	0
912828NA4	3.125	912820VV6	04/30/17	32,682,413	32,603,437	78,976	0
912828K66	0.500	912820U54	04/30/17	26,094,612	26,094,612	0	0
912828GS3	4.500	912820PP6	05/15/17	25,586,541	25,372,398	214,143	0
912828WH9	0.875	912820M95	05/15/17	29,000,127	28,796,927	203,200	0
912828SY7	0.625	912820E45	05/31/17	61,000,857	61,000,857	0	0
912828NG1	2.750	912820WA1	05/31/17	31,673,657	31,673,657	0	0
912828WP1	0.875	912820N60	06/15/17	27,999,993	27,996,793	3,200	0
912828TB6	0.750	912820E86	06/30/17	35,357,341	35,354,141	3,200	0
912828NK2	2.500	912820WC7	06/30/17	30,893,473	30,893,473	0	0
912828XJ4	0.625	912820V61	06/30/17	25,999,746	25,997,186	2,560	0
912828WT3	0.875	912820P27	07/15/17	27,000,025	26,995,225	4,800	0
912828TG5	0.500	912820RQ2	07/31/17	35,000,091	34,995,691	4,400	0
912828NR7	2.375	912820WJ2	07/31/17	29,952,302	29,952,302	0	0
912828XP0	0.625	912820W37	07/31/17	25,999,767	25,999,767	0	0
912828HA1	4.750	912820PX9	08/15/17	28,000,273	27,952,633	47,640	0
912828D49	0.875	912820P76	08/15/17	26,999,835	26,899,303	100,532	0
912828TM2	0.625	912820RV1	08/31/17	60,999,652	60,971,172	28,480	0
912828NW6	1.875	912820WQ6	08/31/17	29,710,046	29,624,606	85,440	0
912828D98	1.000	912820Q42	09/15/17	27,005,028	27,002,428	2,600	0

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				Total Outstanding	Portion Held in Unstripped Form	Portion Held in Stripped Form	Reconstituted This Month
91282TS9	0.625	912820RZ2	09/30/17	60,999,864	60,962,744	37,120	0
91282PA2	1.875	912820WU7	09/30/17	29,913,658	29,913,658	0	0
91282F54	0.875	912820Q83	10/15/17	27,000,042	27,000,042	0	0
91282TW0	0.750	912820SE8	10/31/17	60,998,955	60,995,755	3,200	0
91282PF1	1.875	912820WW3	10/31/17	29,594,504	29,590,984	3,520	0
91282HH6	4.250	912820QE0	11/15/17	27,674,248	27,281,150	393,098	0
91282G20	0.875	912820R41	11/15/17	26,034,720	25,888,920	145,800	0
91282UA6	0.625	912820SJ7	11/30/17	35,000,007	35,000,007	0	0
91282PK0	2.250	912820XB8	11/30/17	30,143,705	30,124,505	19,200	0
91282M72	0.875	912820Y50	11/30/17	25,999,234	25,999,234	0	0
91282G79	1.000	912820R90	12/15/17	24,999,957	24,990,157	9,800	0
91282UE8	0.750	912820A23	12/31/17	35,000,025	35,000,025	0	0
91282PN4	2.750	912820XF9	12/31/17	30,453,707	30,453,707	0	0
91282N55	1.000	912820Y92	12/31/17	25,998,414	25,998,414	0	0
91282H37	0.875	912820S57	01/15/18	24,000,062	24,000,062	0	0
91282UJ7	0.875	912820A80	01/31/18	34,989,890	34,983,490	6,400	0
91282PT1	2.625	912820XN2	01/31/18	29,577,810	29,577,810	0	0
91282P20	0.750	912820Z67	01/31/18	26,470,215	26,470,215	0	0
91282HR4	3.500	912820QN0	02/15/18	39,204,509	38,914,186	290,323	600
91282H94	1.000	912820T23	02/15/18	24,001,115	23,885,915	115,200	0
91282PY0	2.750	912820XS1	02/28/18	30,583,054	30,583,054	0	0
91282UR9	0.750	912820B48	02/28/18	69,708,633	69,703,033	5,600	0
91282J68	1.000	912820T72	03/15/18	24,000,046	24,000,046	0	0
91282UU2	0.750	912820B89	03/31/18	35,000,031	34,998,431	1,600	0
91282QB9	2.875	912820XV4	03/31/18	30,300,265	30,299,305	960	0
91282K25	0.750	912820U39	04/15/18	24,000,017	24,000,017	0	0
91282UZ1	0.625	912820C62	04/30/18	34,999,544	34,992,184	7,360	0
91282QG8	2.625	912820YC5	04/30/18	30,829,674	30,829,674	0	0
91282HZ6	3.875	912820QW0	05/15/18	34,078,060	33,887,460	190,600	0
91282XA3	1.000	912820U88	05/15/18	24,542,732	24,542,732	0	0
91282VE7	1.000	912820F44	05/31/18	34,999,424	34,995,424	4,000	0
91282QQ6	2.375	912820YF8	05/31/18	31,440,908	31,440,908	0	0
91282XF2	1.125	912820V53	06/15/18	23,999,855	23,993,455	6,400	0
91282VK3	1.375	912820G27	06/30/18	35,000,000	35,000,000	0	0
91282QT0	2.375	912820YL5	06/30/18	29,933,711	29,933,711	0	0
91282XK1	0.875	912820V95	07/15/18	24,000,092	24,000,092	0	0
91282VQ0	1.375	912820G76	07/31/18	35,000,080	34,993,680	6,400	0
91282QY9	2.250	912820YR2	07/31/18	29,863,552	29,863,552	0	0
91282JH4	4.000	912820RE9	08/15/18	36,802,978	36,745,603	57,375	38,600
91282K82	1.000	912820W60	08/15/18	24,482,462	24,482,462	0	0
91282RE2	1.500	912820YX9	08/31/18	64,886,560	64,878,560	8,000	0
91282L40	1.000	912820X36	09/15/18	24,000,047	23,994,847	5,200	0
91282RH5	1.375	912820ZB6	09/30/18	64,902,834	64,901,234	1,600	0
91282L81	0.875	912820X77	10/15/18	24,000,028	24,000,028	0	0
91282RP7	1.750	912820ZE0	10/31/18	30,102,651	30,102,651	0	0
91282WD8	1.250	912820J40	10/31/18	34,999,947	34,999,947	0	0
91282JR2	3.750	912820RM1	11/15/18	57,351,395	57,159,638	191,757	0
91282M64	1.250	912820Y35	11/15/18	24,122,422	24,077,422	45,000	0
91282RT9	1.375	912820ZK6	11/30/18	30,314,142	30,306,142	8,000	0
91282A34	1.250	912820J81	11/30/18	35,000,100	34,989,220	10,880	0
91282N22	1.250	912820Y84	12/15/18	23,999,880	23,999,880	0	0
91282RY8	1.375	912820ZNO	12/31/18	29,939,159	29,939,159	0	0
91282A75	1.500	912820K48	12/31/18	34,999,948	34,999,948	0	0
91282N63	1.125	912820Z42	01/15/19	23,999,894	23,999,894	0	0
91282SD3	1.250	912820ZV2	01/31/19	29,545,749	29,545,749	0	0
91282B33	1.500	912820K97	01/31/19	35,000,048	35,000,048	0	0
91282KD1	2.750	912820TA5	02/15/19	58,676,801	58,656,956	19,845	0
91282P53	0.750	912820Z91	02/15/19	25,884,438	25,884,438	0	0
91282SH4	1.375	912820ZY6	02/28/19	29,406,635	29,406,635	0	0
91282C24	1.500	912820L62	02/28/19	35,097,372	35,097,372	0	0
91282SN1	1.500	912820D20	03/31/19	29,688,470	29,688,470	0	0
91282C65	1.625	912820M20	03/31/19	35,000,374	35,000,374	0	0
91282S78	1.250	912820D87	04/30/19	29,779,201	29,778,401	800	0
91282D23	1.625	912820M79	04/30/19	34,999,884	34,999,884	0	0
91282KQ2	3.125	912820TQ0	05/15/19	64,410,823	64,250,580	160,243	0
91282SX9	1.125	912820E37	05/31/19	28,999,135	28,999,135	0	0
91282WL0	1.500	912820N45	05/31/19	35,013,460	35,013,460	0	0
91282TC4	1.000	912820E94	06/30/19	29,295,931	29,295,931	0	0
91282WS5	1.625	912820N86	06/30/19	35,000,149	35,000,149	0	0
91282TH3	0.875	912820RS8	07/31/19	29,000,021	29,000,021	0	0
91282WWW6	1.625	912820P50	07/31/19	35,011,053	34,943,853	67,200	0
91282LJ7	3.625	912820UD7	08/15/19	66,753,044	66,749,684	3,360	0
91282TN0	1.000	912820RW9	08/31/19	29,000,016	29,000,016	0	0
91282D80	1.625	912820Q26	08/31/19	35,001,742	35,001,742	0	0
91282TR1	1.000	912820SA6	09/30/19	29,000,018	28,998,218	1,800	0
91282F39	1.750	912820Q67	09/30/19	35,000,247	35,000,247	0	0
91282TV2	1.250	912820SD0	10/31/19	29,000,050	29,000,050	0	0
91282F62	1.500	912820R25	10/31/19	34,999,932	34,999,932	0	0
91282LY4	3.375	912820US4	11/15/19	71,036,988	70,847,031	189,957	0
91282UB4	1.000	912820SK4	11/30/19	29,000,055	29,000,055	0	0
91282G61	1.500	912820R74	11/30/19	35,000,123	35,000,123	0	0
91282UF5	1.125	912820A31	12/31/19	29,000,003	29,000,003	0	0

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912828G95	1.625	912820S32	12/31/19	35,000,049	35,000,049	0	0
912828UL2	1.375	912820A72	01/31/20	29,000,018	29,000,018	0	0
912828H52	1.250	912820S81	01/31/20	35,000,013	35,000,013	0	0
912828MP2	3.625	912820VH7	02/15/20	71,595,465	71,595,465	0	0
912828UQ1	1.250	912820B63	02/29/20	29,000,021	29,000,021	0	0
912828J50	1.375	912820T56	02/29/20	34,998,954	34,998,954	0	0
912828UV0	1.125	912820B97	03/31/20	29,001,062	29,001,062	0	0
912828J84	1.375	912820T98	03/31/20	35,000,033	35,000,033	0	0
912828VA5	1.125	912820SN8	04/30/20	29,000,052	29,000,052	0	0
912828K58	1.375	912820U62	04/30/20	35,127,647	35,127,647	0	0
912828ND8	3.500	912820VW4	05/15/20	68,219,184	68,171,064	48,120	0
912828VF4	1.375	912820F51	05/31/20	28,999,639	28,999,639	0	0
912828XE5	1.500	912820V38	05/31/20	35,000,026	35,000,026	0	0
912828VJ6	1.875	912820F85	06/30/20	29,000,038	29,000,038	0	0
912828XH8	1.625	912820V79	06/30/20	34,999,896	34,999,896	0	0
912828VP2	2.000	912820G68	07/31/20	29,000,225	29,000,225	0	0
912828XM7	1.625	912820W45	07/31/20	34,999,998	34,999,998	0	0
912828NT3	2.625	912820WM5	08/15/20	67,849,590	67,841,670	7,920	0
912828VV9	2.125	912820H26	08/31/20	29,000,238	29,000,238	0	0
912828L32	1.375	912820W94	08/31/20	35,000,010	35,000,010	0	0
912828VZ0	2.000	912820H83	09/30/20	28,999,861	28,999,861	0	0
912828L65	1.375	912820X51	09/30/20	34,999,986	34,999,986	0	0
912828WCO	1.750	912820J24	10/31/20	29,000,008	29,000,008	0	0
912828L99	1.375	912820X93	10/31/20	35,000,030	35,000,030	0	0
912828PC8	2.625	912820WZ6	11/15/20	67,409,883	67,361,881	48,002	0
912828A42	2.000	912820J99	11/30/20	29,000,151	29,000,151	0	0
912828M98	1.625	912820Y68	11/30/20	35,000,981	35,000,981	0	0
912828A83	2.375	912820K55	12/31/20	29,000,046	29,000,046	0	0
912828N48	1.750	912820Z26	12/31/20	34,999,953	34,999,953	0	0
912828B58	2.125	912820L21	01/31/21	29,000,056	29,000,056	0	0
912828N89	1.375	912820Z75	01/31/21	35,636,777	35,636,777	0	0
912828PX2	3.625	912820XQ5	02/15/21	67,584,864	67,584,444	420	0
912828B90	2.000	912820L70	02/28/21	29,081,565	29,081,565	0	0
912828P87	1.125	912820C00	02/28/21	45,394,961	45,394,961	0	0
912828C57	2.250	912820M38	03/31/21	29,000,122	29,000,122	0	0
912828WG1	2.250	912820M87	04/30/21	29,000,012	28,997,612	2,400	0
912828QN3	3.125	912820YE1	05/15/21	65,998,404	65,995,204	3,200	0
912828WN6	2.000	912820N52	05/31/21	29,011,415	29,011,415	0	0
912828WR7	2.125	912820N94	06/30/21	29,000,031	29,000,031	0	0
912828WY2	2.250	912820P68	07/31/21	29,008,872	28,967,272	41,600	0
912828RC6	2.125	912820YT8	08/15/21	66,734,924	66,734,924	0	0
912828D72	2.000	912820Q34	08/31/21	29,001,997	29,001,997	0	0
912828F21	2.125	912820Q75	09/30/21	28,999,912	28,999,912	0	0
912828F96	2.000	912820R33	10/31/21	29,000,022	29,000,022	0	0
912828RR3	2.000	912820ZH3	11/15/21	70,092,488	70,092,488	0	0
912828G53	1.875	912820R82	11/30/21	29,000,076	29,000,076	0	0
912828G87	2.125	912820S40	12/31/21	29,000,005	29,000,005	0	0
912828H86	1.500	912820S99	01/31/22	29,000,012	29,000,012	0	0
912828SF8	2.000	912820ZW0	02/15/22	74,200,279	74,199,674	605	0
912828J43	1.750	912820T64	02/28/22	29,000,023	29,000,023	0	0
912828J76	1.750	912820U21	03/31/22	29,000,002	29,000,002	0	0
912828WZ9	1.750	912820U70	04/30/22	29,106,104	29,106,104	0	0
912828SV3	1.750	912820E29	05/15/22	68,984,549	68,982,209	2,340	0
912828XD7	1.875	912820V46	05/31/22	28,999,681	28,999,681	0	0
912828XG0	2.125	912820V87	06/30/22	29,000,014	29,000,014	0	0
912828XQ8	2.000	912820W52	07/31/22	29,000,008	29,000,008	0	0
912828TJ9	1.625	912820RU3	08/15/22	65,999,896	65,999,896	0	0
912828L24	1.875	912820X28	08/31/22	28,999,997	28,999,997	0	0
912828L57	1.750	912820X69	09/30/22	29,000,021	29,000,021	0	0
912828M49	1.875	912820Y27	10/31/22	28,999,763	28,999,763	0	0
912828TY6	1.625	912820SH1	11/15/22	65,999,975	65,999,975	900	0
912828M80	2.000	912820Y76	11/30/22	29,000,248	29,000,248	0	0
912828N30	2.125	912820Z34	12/31/22	29,000,018	29,000,018	0	0
912828P38	1.750	912820Z83	01/31/23	29,527,865	29,527,865	0	0
912828UN8	2.000	912820B30	02/15/23	66,000,846	65,959,046	41,800	0
912828P79	1.500	912820D28	02/28/23	37,384,154	37,384,154	0	0
912828VB3	1.750	912820F36	05/15/23	66,000,762	66,000,732	30	0
912828VS6	2.500	912820G84	08/15/23	65,999,916	65,999,676	240	0
912828WE6	2.750	912820J65	11/15/23	65,996,109	64,495,159	1,500,950	0
912828B66	2.750	912820L47	02/15/24	65,996,824	65,941,784	55,040	0
912828WJ5	2.500	912820N29	05/15/24	65,994,795	65,993,795	1,000	0
912828D56	2.375	912820P84	08/15/24	65,998,692	65,983,161	15,531	0
912828G38	2.250	912820R58	11/15/24	66,031,911	66,031,911	0	0
912828J27	2.000	912820T31	02/15/25	65,995,280	65,495,280	500,000	0
912828XB1	2.125	912820U96	05/15/25	66,523,989	66,522,389	1,600	0
912828K74	2.000	912820W78	08/15/25	66,482,519	66,482,519	0	0
912828M56	2.250	912820Y43	11/15/25	66,120,819	66,120,819	0	0
912828P46	1.625	912820A24	02/15/26	24,805,840	24,805,840	0	0
Total Treasury Notes				8,515,900,851	8,508,292,242	7,608,609	69,460
Treasury Bonds:							
CUSIP:	Interest Rate:						
912810DW5	7.250	912803AH6	05/15/16	18,823,551	17,821,790	1,001,761	10,000
912810DX3	7.500	912803AK9	11/15/16	18,787,448	17,575,903	1,211,545	54,000
912810DY1	8.750	912803AL7	05/15/17	15,559,169	12,506,386	3,052,783	2,080
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	9,500,056	1,468,302	1,000

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, FEBRUARY 29, 2016

Loan Description	Corpus STRIP CUSIP	Maturity Date	Amount Outstanding in Thousands				
			Total Outstanding	Portion Held in Unstripped Form	Portion Held in Stripped Form	Reconstituted This Month	
912810EA2	9.125	912803AN3	05/15/18	6,717,439	5,502,656	1,214,783	0
912810EB0	9.000	912803AP8	11/15/18	7,174,470	5,609,180	1,565,290	0
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	10,888,131	2,202,367	29,400
912810ED6	8.125	912803AR4	08/15/19	18,940,932	18,705,303	235,629	64,800
912810EE4	8.500	912803AS2	02/15/20	9,476,268	9,209,685	266,583	0
912810EF1	8.750	912803AT0	05/15/20	7,582,183	7,180,022	402,161	26,472
912810EG9	8.750	912803AU7	08/15/20	17,059,306	16,365,321	693,985	0
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,975,119	100,454	24,000
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	9,505,914	560,874	4,608
912810EK0	8.125	912803AX1	08/15/21	9,506,382	9,248,634	257,748	10,080
912810EL8	8.000	912803AY9	11/15/21	30,632,194	28,250,488	2,381,706	1,710
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	9,421,085	706,706	0
912810EN4	7.625	912803BA0	11/15/22	7,423,626	6,727,677	695,949	1,920
912810EP9	7.125	912803BB8	02/15/23	15,782,061	14,930,059	852,002	9,920
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	22,184,032	475,012	4,600
912810ES3	7.500	912803BD4	11/15/24	9,604,162	8,924,362	679,800	307,800
912810ET1	7.625	912803BE2	02/15/25	9,509,170	8,714,385	794,785	57,280
912810EV6	6.875	912803BF9	08/15/25	11,187,207	9,892,508	1,294,699	33,500
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,673,547	164,369	1,700
912810EX2	6.750	912803BH5	08/15/26	8,810,418	8,249,654	560,764	0
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	9,807,180	1,052,997	16,400
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	8,849,372	672,599	113,200
912810FA1	6.375	912803BL6	08/15/27	9,196,756	7,859,524	1,337,232	47,600
912810FB9	6.125	912803BM4	11/15/27	22,021,339	19,474,694	2,546,645	0
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,368,735	1,407,466	186,600
912810FF0	5.250	912803BV4	11/15/28	10,947,052	9,903,896	1,043,156	56,000
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,900,285	450,056	93,800
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	10,168,580	1,010,000	27,360
912810FM5	6.250	912803CH4	05/15/30	17,043,162	14,641,859	2,401,303	20,336
912810FP8	5.375	912803CK7	02/15/31	16,427,648	14,926,747	1,500,901	162,160
912810FT0	4.500	912803CX9	02/15/36	26,397,130	22,720,748	3,676,382	1,177,000
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	15,655,921	933,535	2,000
912810PU6	5.000	912803DA8	05/15/37	21,413,045	20,858,717	554,328	333,840
912810PW2	4.375	912803DC4	02/15/38	22,525,149	21,305,815	1,219,334	431,456
912810PX0	4.500	912803DD2	05/15/38	25,500,123	24,509,149	990,974	77,500
912810QA9	3.500	912803DF7	02/15/39	25,908,569	24,692,667	1,215,902	205,320
912810QB7	4.250	912803DG5	05/15/39	38,778,773	35,220,034	3,558,739	176,120
912810QC5	4.500	912803DH3	08/15/39	41,430,538	38,346,388	3,084,150	178,680
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	38,324,150	6,240,099	376,256
912810QE1	4.625	912803DK6	02/15/40	44,902,490	35,375,545	9,526,945	830,960
912810QH4	4.375	912803DM2	05/15/40	43,473,044	32,619,172	10,853,872	372,800
912810QK7	3.875	912803DN0	08/15/40	43,213,317	39,738,942	3,474,375	264,400
912810QL5	4.250	912803DP5	11/15/40	42,903,189	36,437,269	6,465,920	469,800
912810QN1	4.750	912803DQ3	02/15/41	43,004,945	41,184,333	1,820,612	211,740
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	38,969,705	3,025,802	232,800
912810QS0	3.750	912803DT7	08/15/41	42,488,837	41,388,572	1,100,265	10,680
912810QT8	3.125	912803DU4	11/15/41	44,622,444	42,723,517	1,898,927	173,718
912810QU5	3.125	912803DV2	02/15/42	47,219,044	45,256,177	1,962,867	135,372
912810QW1	3.000	912803DX8	05/15/42	43,918,686	41,929,426	1,989,259	152,400
912810QX9	2.750	912803DY6	08/15/42	41,995,432	37,370,567	4,624,865	202,440
912810QY7	2.750	912803DZ3	11/15/42	41,994,009	34,571,812	7,422,197	662,920
912810QZ4	3.125	912803EA7	02/15/43	41,999,759	29,638,783	12,360,975	713,018
912810RB6	2.875	912803EC3	05/15/43	41,999,319	29,475,179	12,524,140	926,040
912810RC4	3.625	912803ED1	08/15/43	41,998,968	36,950,398	5,048,570	295,800
912810RD2	3.750	912803EE9	11/15/43	41,994,787	34,243,003	7,751,784	1,403,520
912810RE0	3.625	912803EF6	02/15/44	41,999,879	26,397,139	15,602,740	1,303,960
912810RG5	3.375	912803EH2	05/15/44	41,992,115	23,499,435	18,492,680	869,760
912810RH3	3.125	912803EJ8	08/15/44	42,000,030	35,652,071	6,347,959	437,075
912810RJ9	3.000	912803EK5	11/15/44	42,020,892	34,526,352	7,494,540	990,500
912810RK6	2.500	912803EL3	02/15/45	42,000,609	39,493,061	2,507,548	189,360
912810RM2	3.000	912803EN9	05/15/45	42,361,715	37,965,980	4,395,735	932,600
912810RN0	2.875	912803EP4	08/15/45	42,320,986	38,953,806	3,367,180	158,180
912810RP5	3.000	912803EQ2	11/15/45	42,076,670	41,521,978	554,692	490,440
912810RQ3	2.500	912803ER0	02/15/46	16,172,822	15,948,718	224,104	0
Total Treasury Bonds				1,748,501,706	1,539,927,296	208,574,410	16,756,841
Treasury Inflation-Protected Securities:							
CUSIP:	Interest Rate:						
912828QD5	0.125	912820XZ5	04/15/16	41,115,469	41,115,469	0	0
912828FL9	2.500	912820NH6	07/15/16	23,427,117	23,427,117	0	0
912828GD6	2.375	912820PA9	01/15/17	20,233,408	20,233,408	0	0
912828SQ4	0.125	912820D53	04/15/17	46,268,999	46,268,999	0	0
912828GX2	2.625	912820PU5	07/15/17	15,976,808	15,976,808	0	0
912828HN3	1.625	912820QK6	01/15/18	18,536,985	18,536,985	0	0
912828UX6	0.125	912820CA7	04/15/18	51,159,883	51,159,883	0	0
912828JE1	1.375	912820RB5	07/15/18	16,421,672	16,421,672	0	0
912828JX9	2.125	912820SV0	01/15/19	16,240,272	16,240,272	0	0
912828C99	0.125	912820M53	04/15/19	50,476,101	50,476,101	0	0
912828LA6	1.875	912820TY3	07/15/19	16,814,414	16,814,414	0	0
912828MF4	1.375	912820VB0	01/15/20	20,754,620	20,754,620	0	0
912828K33	0.125	912820U47	04/15/20	50,571,809	50,571,809	0	0
912828NM8	1.250	912820WF0	07/15/20	35,120,064	35,120,064	0	0
912828PP9	1.125	912820XK8	01/15/21	39,662,484	39,662,484	0	0
912828QV5	0.625	912820YP6	07/15/21	37,616,580	37,616,580	0	0
912828SA9	0.125	912820ZS9	01/15/22	43,145,551	43,145,551	0	0
912828TE0	0.125	912820RP4	07/15/22	42,172,976	42,172,976	0	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, FEBRUARY 29, 2016

Loan Description		Corpus STRIP CUSIP	Maturity Date	Amount Outstanding in Thousands			
				Total Outstanding	Portion Held in Unstripped Form	Portion Held in Stripped Form	Reconstituted This Month
912828UH1	0.125	912820A64	01/15/23	42,016,478	42,016,478	0	0
912828VM9	0.375	912820G43	07/15/23	41,676,404	41,676,404	0	0
912828B25	0.625	912820K71	01/15/24	41,545,680	41,545,680	0	0
912828WU0	0.125	912820P35	07/15/24	41,004,900	41,004,900	0	0
912810FR4	2.375	912803CN1	01/15/25	35,139,306	35,139,306	0	0
912828H45	0.250	912820S65	01/15/25	40,994,304	40,994,304	0	0
912828XL9	0.375	912820W29	07/15/25	40,998,853	40,998,853	0	0
912810FS2	2.000	912803CW1	01/15/26	23,836,939	23,836,939	0	0
912828N71	0.625	912820Z59	01/15/26	14,999,882	14,999,882	0	0
912810PS1	2.375	912803CY7	01/15/27	19,333,798	19,333,798	0	0
912810PV4	1.750	912803DB6	01/15/28	17,653,597	17,653,597	0	0
912810FD5	3.625	912803BN2	04/15/28	24,546,676	24,546,456	219	0
912810PZ5	2.500	912803DE0	01/15/29	15,590,888	15,590,888	0	0
912810FH6	3.875	912803CF8	04/15/29	28,055,070	28,046,436	8,634	0
912810FQ6	3.375	912803CL5	04/15/32	6,679,755	6,679,755	0	0
912810QF8	2.125	912803DL4	02/15/40	16,604,208	16,604,208	0	0
912810QP6	2.125	912803DR1	02/15/41	25,907,987	25,907,987	0	0
912810QV3	0.750	912803DW0	02/15/42	24,211,892	24,211,892	0	0
912810RA8	0.625	912803EB5	02/15/43	23,664,270	23,664,270	0	0
912810RF7	1.375	912803EG4	02/15/44	23,362,747	23,362,747	0	0
912810RL4	0.750	912803EM1	02/15/45	23,104,643	23,104,643	0	0
912810RR1	1.000	912803ES8	02/15/46	9,346,033	9,346,033	0	0
Total Treasury Inflation-Protected Securities.....				1,165,989,520	1,165,980,667	8,853	0
Grand Total.....				11,430,392,076	11,214,200,205	216,191,872	16,826,301