

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MARCH 31, 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:						
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	37,208,713	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	0
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	37,915,414	30,400	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	27,040	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	31,930,052	69,960	0
912828FQ8	4.875	912820NM5	08/15/16	22,556,671	22,318,821	237,850	6,400
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	30,983,046	16,960	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	23,237,030	56,756	0
912828WF3	0.625	912820J57	11/15/16	30,000,098	29,808,654	191,444	440
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	21,883,371	309,390	7,950
912828B74	0.625	912820L39	02/15/17	30,000,042	29,854,512	145,530	37,230
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	25,373,238	213,303	2,440
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
912828TS9	0.625	912820RZ2	09/30/17	60,999,864	60,962,744	37,120	0
912828PA2	1.875	912820WU7	09/30/17	29,913,658	29,913,658	0	0
912828F54	0.875	912820Q83	10/15/17	27,000,042	27,000,042	0	0
912828TW0	0.750	912820SE8	10/31/17	60,998,955	60,995,755	3,200	0

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912828PF1	1.875	912820WW3	10/31/17	29,594,504	29,590,984	3,520	0
912828HH6	4.250	912820QE0	11/15/17	27,674,248	27,281,070	393,178	0
912828G20	0.875	912820R41	11/15/17	26,034,720	25,858,520	176,200	0
912828UA6	0.625	912820SJ7	11/30/17	35,000,007	35,000,007	0	0
912828PK0	2.250	912820XB8	11/30/17	30,143,705	30,124,505	19,200	0
912828M72	0.875	912820Y50	11/30/17	25,999,234	25,999,234	0	0
912828G79	1.000	912820R90	12/15/17	24,999,957	24,990,157	9,800	0
912828UE8	0.750	912820A23	12/31/17	35,000,025	35,000,025	0	0
912828PN4	2.750	912820XF9	12/31/17	30,453,707	30,453,707	0	0
912828N55	1.000	912820Y92	12/31/17	25,998,414	25,998,414	0	0
912828H37	0.875	912820S57	01/15/18	24,000,062	24,000,062	0	0
912828UJ7	0.875	912820A80	01/31/18	34,989,890	34,983,490	6,400	0
912828PT1	2.625	912820XN2	01/31/18	29,577,810	29,577,810	0	0
912828P20	0.750	912820Z67	01/31/18	26,470,215	26,470,215	0	0
912828HR4	3.500	912820QN0	02/15/18	39,204,509	38,965,086	239,423	51,800
912828H94	1.000	912820T23	02/15/18	24,001,115	23,892,915	108,200	7,000
912828PY0	2.750	912820XS1	02/28/18	30,583,054	30,583,054	0	0
912828UR9	0.750	912820B48	02/28/18	69,708,484	69,702,884	5,600	0
912828J68	1.000	912820T72	03/15/18	24,000,046	24,000,046	0	0
912828QB9	2.875	912820XV4	03/31/18	30,300,265	30,299,305	960	0
912828UU2	0.750	912820B89	03/31/18	35,000,031	34,998,431	1,600	0
912828Q45	0.875	912820G1	03/31/18	32,194,264	32,194,264	0	0
912828K25	0.750	912820U39	04/15/18	24,000,017	24,000,017	0	0
912828UZ1	0.625	912820C62	04/30/18	34,999,544	34,992,184	7,360	0
912828QG8	2.625	912820YC5	04/30/18	30,829,674	30,829,674	0	0
912828H26	3.875	912820QW0	05/15/18	34,078,060	33,902,820	175,240	15,360
912828XA3	1.000	912820U88	05/15/18	24,542,732	24,542,732	0	0
912828VE7	1.000	912820F44	05/31/18	34,999,424	34,995,424	4,000	0
912828QQ6	2.375	912820YF8	05/31/18	31,440,908	31,440,908	0	0
912828XF2	1.125	912820V53	06/15/18	23,999,855	23,993,455	6,400	0
912828VK3	1.375	912820G27	06/30/18	35,000,000	35,000,000	0	0
912828QT0	2.375	912820YL5	06/30/18	29,933,711	29,933,711	0	0
912828XK1	0.875	912820V95	07/15/18	24,000,092	24,000,092	0	0
912828VQ0	1.375	912820G76	07/31/18	35,000,080	34,993,680	6,400	0
912828QY9	2.250	912820YR2	07/31/18	29,863,552	29,863,552	0	0
912828JH4	4.000	912820RE9	08/15/18	36,802,978	36,745,603	57,375	0
912828K82	1.000	912820W60	08/15/18	24,482,462	24,482,462	0	0
912828RE2	1.500	912820YX9	08/31/18	64,886,560	64,878,560	8,000	0
912828L40	1.000	912820X36	09/15/18	24,000,047	23,994,847	5,200	0
912828RH5	1.375	912820ZB6	09/30/18	64,902,834	64,901,234	1,600	0
912828L81	0.875	912820X77	10/15/18	24,000,028	24,000,028	0	0
912828RP7	1.750	912820ZE0	10/31/18	30,102,651	30,102,651	0	0
912828WD8	1.250	912820J40	10/31/18	34,999,947	34,995,307	4,640	0
912828JR2	3.750	912820RM1	11/15/18	57,351,395	57,159,922	191,473	572
912828M64	1.250	912820Y35	11/15/18	24,122,422	24,077,422	45,000	0
912828RT9	1.375	912820ZK6	11/30/18	30,314,142	30,306,142	8,000	0
912828A34	1.250	912820J81	11/30/18	35,000,100	34,989,220	10,880	0
912828N22	1.250	912820Y84	12/15/18	23,999,880	23,999,880	0	0
912828RY8	1.375	912820ZNO	12/31/18	29,939,159	29,939,159	0	0
912828A75	1.500	912820K48	12/31/18	34,999,948	34,999,948	0	0
912828N63	1.125	912820Z42	01/15/19	23,999,894	23,999,894	0	0
912828SD3	1.250	912820ZV2	01/31/19	29,545,749	29,545,749	0	0
912828B33	1.500	912820K97	01/31/19	35,000,048	35,000,048	0	0
912828KD1	2.750	912820TA5	02/15/19	58,676,801	58,656,876	19,925	0
912828P53	0.750	912820Z91	02/15/19	25,884,438	25,884,438	0	0
912828SH4	1.375	912820ZY6	02/28/19	29,406,635	29,406,635	0	0
912828C24	1.500	912820L62	02/28/19	35,097,372	35,097,372	0	0
912828P95	1.000	912820ZF3	03/15/19	24,000,727	24,000,727	0	0
912828SN1	1.500	912820D20	03/31/19	29,688,470	29,688,470	0	0
912828C65	1.625	912820M20	03/31/19	35,000,374	35,000,374	0	0
912828ST8	1.250	912820D87	04/30/19	29,779,201	29,778,401	800	0
912828D23	1.625	912820M79	04/30/19	34,999,884	34,999,884	0	0
912828KQ2	3.125	912820TQ0	05/15/19	64,410,823	64,250,663	160,159	83
912828SX9	1.125	912820E37	05/31/19	28,999,135	28,999,135	0	0
912828WL0	1.500	912820N45	05/31/19	35,013,460	35,013,460	0	0
912828TC4	1.000	912820E94	06/30/19	29,295,931	29,295,931	0	0
912828WS5	1.625	912820N86	06/30/19	35,000,149	35,000,149	0	0
912828TH3	0.875	912820RS8	07/31/19	29,000,021	29,000,021	0	0
912828WW6	1.625	912820P50	07/31/19	35,011,053	34,943,853	67,200	0
912828LJ7	3.625	912820UD7	08/15/19	66,753,044	66,749,844	3,200	160
912828TN0	1.000	912820RW9	08/31/19	29,000,016	29,000,016	0	0
912828D80	1.625	912820Q26	08/31/19	35,001,742	35,001,742	0	0
912828TR1	1.000	912820SA6	09/30/19	29,000,018	28,998,218	1,800	0
912828F39	1.750	912820Q67	09/30/19	35,000,247	35,000,247	0	0
912828TV2	1.250	912820SD0	10/31/19	29,000,050	29,000,050	0	0
912828F62	1.500	912820R25	10/31/19	34,999,932	34,999,932	0	0
912828LY4	3.375	912820US4	11/15/19	71,036,988	70,847,031	189,957	160
912828UB4	1.000	912820SK4	11/30/19	29,000,055	29,000,055	0	0
912828G61	1.500	912820R74	11/30/19	35,000,123	35,000,123	0	0
912828UF5	1.125	912820A31	12/31/19	29,000,003	29,000,003	0	0
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

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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	68,171,024	48,160	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
912828WC0	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	67,362,041	47,842	160
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	912820ZC0	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
912828Q37	1.250	912820H29	03/31/21	42,100,681	42,100,681	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	912820ZD8	02/28/23	37,384,151	37,384,151	0	0
912828Q29	1.500	912820ZJ5	03/31/23	34,671,134	34,671,134	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	912820Z44	02/15/26	44,805,902	44,805,902	0	0
Total Treasury Notes				8,543,161,498	8,535,342,357	7,819,141	129,755
Treasury Bonds:							
CUSIP:	Interest Rate:						
912810DW5	7.250	912803AH6	05/15/16	18,823,551	17,819,859	1,003,692	7,970
912810DX3	7.500	912803AK9	11/15/16	18,787,448	17,578,266	1,209,182	2,600
912810DY1	8.750	912803AL7	05/15/17	15,559,169	12,505,386	3,053,783	0
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	9,500,056	1,468,302	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MARCH 31, 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	5,608,640	1,565,830	2,140
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	11,010,831	2,079,667	122,900
912810ED6	8.125	912803AR4	08/15/19	18,940,932	18,705,943	234,989	640
912810EE4	8.500	912803AS2	02/15/20	9,476,268	9,220,405	255,863	10,720
912810EF1	8.750	912803AT0	05/15/20	7,582,183	7,159,574	422,609	0
912810EG9	8.750	912803AU7	08/15/20	17,059,306	16,384,001	675,305	22,880
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,919,219	156,354	46,700
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	9,283,474	783,314	6,400
912810EK0	8.125	912803AX1	08/15/21	9,506,382	9,266,682	239,700	18,048
912810EL8	8.000	912803AY9	11/15/21	30,632,194	28,333,888	2,298,306	83,400
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	9,361,545	766,246	106,400
912810EN4	7.625	912803BA0	11/15/22	7,423,626	6,718,277	705,349	122,360
912810EP9	7.125	912803BB8	02/15/23	15,782,061	14,952,139	829,922	25,480
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	22,153,295	505,749	50,800
912810ES3	7.500	912803BD4	11/15/24	9,604,162	8,929,358	674,804	302,000
912810ET1	7.625	912803BE2	02/15/25	9,509,170	8,700,465	808,705	31,480
912810EV6	6.875	912803BF9	08/15/25	11,187,207	9,958,068	1,229,139	79,160
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,673,187	164,729	1,640
912810EX2	6.750	912803BH5	08/15/26	8,810,418	8,178,974	631,444	320
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	9,690,100	1,170,077	27,000
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	8,854,492	667,479	5,120
912810FA1	6.375	912803BL6	08/15/27	9,196,756	7,840,824	1,355,932	6,400
912810FB9	6.125	912803BM4	11/15/27	22,021,339	19,473,654	2,547,685	100,640
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,444,655	1,331,546	305,000
912810FF0	5.250	912803BV4	11/15/28	10,947,052	9,854,516	1,092,536	78,420
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,724,685	625,656	6,800
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	10,181,860	996,720	14,880
912810FM5	6.250	912803CH4	05/15/30	17,043,162	14,648,487	2,394,675	78,900
912810FP8	5.375	912803CK7	02/15/31	16,427,648	14,940,937	1,486,711	271,160
912810FT0	4.500	912803CX9	02/15/36	26,397,130	22,802,848	3,594,282	840,040
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	15,716,261	873,195	81,940
912810PU6	5.000	912803DA8	05/15/37	21,413,045	20,822,945	590,100	80,940
912810PW2	4.375	912803DC4	02/15/38	22,525,149	21,290,815	1,234,334	27,200
912810PX0	4.500	912803DD2	05/15/38	25,500,123	24,523,949	976,174	44,200
912810QA9	3.500	912803DF7	02/15/39	25,908,569	24,687,467	1,221,102	5,800
912810QB7	4.250	912803DG5	05/15/39	38,778,773	35,324,034	3,454,739	105,600
912810QC5	4.500	912803DH3	08/15/39	41,430,538	38,337,668	3,092,870	43,280
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	38,428,190	6,136,059	104,040
912810QE1	4.625	912803DK6	02/15/40	44,902,490	35,332,525	9,569,965	52,780
912810QH4	4.375	912803DM2	05/15/40	43,473,044	32,617,220	10,855,824	326,288
912810QK7	3.875	912803DN0	08/15/40	43,213,317	39,910,182	3,303,135	203,240
912810QL5	4.250	912803DP5	11/15/40	42,903,189	36,548,149	6,355,040	296,400
912810QN1	4.750	912803DQ3	02/15/41	43,004,945	41,204,713	1,800,232	119,400
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	39,032,185	2,963,322	64,480
912810QS0	3.750	912803DT7	08/15/41	42,488,837	41,394,972	1,093,865	13,400
912810QT8	3.125	912803DU4	11/15/41	44,622,444	42,926,631	1,695,813	378,947
912810QU5	3.125	912803DV2	02/15/42	47,219,044	45,317,677	1,901,367	235,164
912810QW1	3.000	912803DX8	05/15/42	43,918,686	42,039,026	1,879,659	119,600
912810QX9	2.750	912803DY6	08/15/42	41,995,432	37,551,606	4,443,826	349,580
912810QY7	2.750	912803DZ3	11/15/42	41,994,009	34,299,372	7,694,637	117,760
912810QZ4	3.125	912803EA7	02/15/43	41,999,759	30,205,630	11,794,128	655,907
912810RB6	2.875	912803EC3	05/15/43	41,999,319	29,017,159	12,982,160	350,460
912810RC4	3.625	912803ED1	08/15/43	41,998,968	36,876,898	5,122,070	315,420
912810RD2	3.750	912803EE9	11/15/43	41,994,787	34,746,354	7,248,433	1,545,199
912810RE0	3.625	912803EF6	02/15/44	41,999,879	26,932,259	15,067,620	866,600
912810RG5	3.375	912803EH2	05/15/44	41,992,115	23,671,175	18,320,940	983,580
912810RH3	3.125	912803EJ8	08/15/44	42,000,030	36,036,234	5,963,796	637,834
912810RJ9	3.000	912803EK5	11/15/44	42,020,892	35,209,072	6,811,820	1,446,900
912810RK6	2.500	912803EL3	02/15/45	42,000,609	39,448,661	2,551,948	568,440
912810RM2	3.000	912803EN9	05/15/45	42,361,715	37,692,500	4,669,215	259,920
912810RN0	2.875	912803EP4	08/15/45	42,320,986	38,420,946	3,900,040	579,640
912810RP5	3.000	912803EQ2	11/15/45	42,076,670	41,247,558	829,112	141,700
912810RQ3	2.500	912803ER0	02/15/46	28,172,722	28,042,030	130,692	265,000
Total Treasury Bonds				1,760,501,606	1,553,733,307	206,768,300	14,165,037
Treasury Inflation-Protected Securities:							
CUSIP:	Interest Rate:						
912828QD5	0.125	912820XZ5	04/15/16	41,176,086	41,176,086	0	0
912828FL9	2.500	912820NH6	07/15/16	23,461,917	23,461,917	0	0
912828GD6	2.375	912820PA9	01/15/17	20,263,422	20,263,422	0	0
912828SQ4	0.125	912820D53	04/15/17	46,337,860	46,337,860	0	0
912828GX2	2.625	912820PU5	07/15/17	16,000,605	16,000,605	0	0
912828HN3	1.625	912820QK6	01/15/18	18,564,401	18,564,401	0	0
912828UX6	0.125	912820CA7	04/15/18	51,235,873	51,235,873	0	0
912828JE1	1.375	912820RB5	07/15/18	16,446,073	16,446,073	0	0
912828JX9	2.125	912820SV0	01/15/19	16,264,298	16,264,298	0	0
912828C99	0.125	912820M53	04/15/19	50,551,101	50,551,101	0	0
912828LA6	1.875	912820TY3	07/15/19	16,839,304	16,839,304	0	0
912828MF4	1.375	912820VB0	01/15/20	20,785,356	20,785,356	0	0
912828K33	0.125	912820U47	04/15/20	50,646,906	50,646,906	0	0
912828NM8	1.250	912820WF0	07/15/20	35,172,193	35,172,193	0	0
912828PP9	1.125	912820XK8	01/15/21	39,721,169	39,721,169	0	0
912828QV5	0.625	912820YP6	07/15/21	37,672,133	37,672,133	0	0
912828SA9	0.125	912820ZS9	01/15/22	43,209,124	43,209,124	0	0
912828TE0	0.125	912820RP4	07/15/22	42,235,293	42,235,293	0	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MARCH 31, 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	42,078,796	42,078,796	0	0
912828VM9	0.375	912820G43	07/15/23	41,737,905	41,737,905	0	0
912828B25	0.625	912820K71	01/15/24	41,607,149	41,607,149	0	0
912828WU0	0.125	912820P35	07/15/24	41,004,900	41,004,900	0	0
912810FR4	2.375	912803CN1	01/15/25	35,191,388	35,191,388	0	0
912828H45	0.250	912820S65	01/15/25	41,002,912	41,002,912	0	0
912828XL9	0.375	912820W29	07/15/25	40,998,853	40,998,853	0	0
912810FS2	2.000	912803CW1	01/15/26	23,872,140	23,872,140	0	0
912828N71	0.625	912820Z59	01/15/26	28,620,415	28,620,415	0	0
912810PS1	2.375	912803CY7	01/15/27	19,362,477	19,362,477	0	0
912810PV4	1.750	912803DB6	01/15/28	17,679,707	17,679,707	0	0
912810FD5	3.625	912803BN2	04/15/28	24,583,096	24,582,876	220	0
912810PZ5	2.500	912803DE0	01/15/29	15,613,953	15,613,953	0	0
912810FH6	3.875	912803CF8	04/15/29	28,096,598	28,087,952	8,646	0
912810FQ6	3.375	912803CL5	04/15/32	6,689,680	6,689,680	0	0
912810QF8	2.125	912803DL4	02/15/40	16,628,785	16,628,785	0	0
912810QP6	2.125	912803DR1	02/15/41	25,946,602	25,946,602	0	0
912810QV3	0.750	912803DW0	02/15/42	24,247,740	24,247,740	0	0
912810RA8	0.625	912803EB5	02/15/43	23,699,229	23,699,229	0	0
912810RF7	1.375	912803EG4	02/15/44	23,397,504	23,397,504	0	0
912810RL4	0.750	912803EM1	02/15/45	23,138,913	23,138,913	0	0
912810RR1	1.000	912803ES8	02/15/46	9,346,033	9,346,033	0	0
Total Treasury Inflation-Protected Securities.....				1,181,127,887	1,181,119,021	8,866	0
Grand Total.....				11,484,790,991	11,270,194,684	214,596,307	14,294,792