

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MAY 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	
<b>Treasury Notes:</b>							
CUSIP:	Interest Rate:						
912828VG2	0.500	912820F77	06/15/16	32,000,097	31,970,097	30,000	0
912828KZ2	3.250	912820TW7	06/30/16	27,784,181	27,748,341	35,840	0
912828QR4	1.500	912820YM3	06/30/16	36,126,753	36,055,553	71,200	0
912828WQ9	0.500	912820N78	06/30/16	29,994,116	29,965,716	28,400	0
912828VL1	0.625	912820G35	07/15/16	32,000,202	31,960,202	40,000	0
912828LD0	3.250	912820UB1	07/31/16	28,701,406	28,621,406	80,000	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	31,899,972	100,040	0
912828FQ8	4.875	912820NM5	08/15/16	22,556,671	22,322,181	234,490	0
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	23,228,950	64,836	0
912828WF3	0.625	912820J57	11/15/16	30,000,098	29,808,654	191,444	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	36,101,427	32,000	0
912828H29	0.625	912820S24	12/31/16	26,999,454	26,952,734	46,720	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	21,885,931	306,830	14,400
912828B74	0.625	912820L39	02/15/17	29,999,042	29,840,212	158,830	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	26,086,612	26,086,612	0	0
912828GS3	4.500	912820PP6	05/15/17	25,586,541	25,371,338	215,203	0
912828WH9	0.875	912820M95	05/15/17	29,000,127	28,796,927	203,200	0
912828SY7	0.625	912820E45	05/31/17	60,991,857	60,991,857	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	25,997,746	25,995,186	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	27,935,513	64,760	0
912828D49	0.875	912820P76	08/15/17	26,999,835	26,899,303	100,532	0
912828TM2	0.625	912820RV1	08/31/17	60,994,652	60,966,172	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	60,985,355	13,600	0
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	27,283,410	390,838	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

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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	38,975,086	229,423	9,100
912828H94	1.000	912820T23	02/15/18	24,001,115	23,906,275	94,840	12,160
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
912828UJ2	0.750	912820B89	03/31/18	35,000,031	34,998,431	1,600	0
912828Q45	0.875	912820G21	03/31/18	32,194,224	32,194,224	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
912828Q94	0.750	912820M8	04/30/18	32,904,525	32,904,525	0	0
912828H26	3.875	912820QW0	05/15/18	34,078,060	33,904,100	173,960	0
912828XA3	1.000	912820U88	05/15/18	24,542,732	24,498,532	44,200	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
912828R51	0.875	912820S55	05/31/18	32,630,672	32,630,672	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	34,980,800	19,200	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	36,754,348	48,630	8,745
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	57,164,238	187,157	4,816
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	30,301,342	12,800	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	23,995,400	4,480	0
912828RY8	1.375	912820ZN0	12/31/18	29,939,159	29,919,959	19,200	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	912820F23	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
912828Q52	0.875	912820K2	04/15/19	24,168,189	24,168,189	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	0
912828R44	0.875	912820Q9	05/15/19	29,427,644	29,427,644	0	0
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	29,282,331	13,600	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	0
912828TN0	1.000	912820RW9	08/31/19	29,000,016	28,925,016	75,000	0
912828D80	1.625	912820Q26	08/31/19	35,001,742	34,916,942	84,800	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	0
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
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

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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	67,596,870	252,720	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	67,374,081	35,802	13,040
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	67,509,084	75,780	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
912828Q37	1.250	912820ZH9	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
912828Q78	1.375	912820N26	04/30/21	43,034,996	43,034,996	0	0
912828QN3	3.125	912820YE1	05/15/21	65,998,404	65,995,204	3,200	0
912828WV6	2.000	912820N52	05/31/21	29,011,415	29,011,415	0	0
912828R77	1.375	912820T23	05/31/21	42,671,197	42,671,197	0	0
912828WV7	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	74,199,684	595	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	68,880,509	104,040	64,000
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	65,999,075	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	65,956,646	44,200	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
912828R28	1.625	912820P21	04/30/23	35,440,730	35,440,730	0	0
912828VB3	1.750	912820F36	05/15/23	66,000,762	66,000,732	30	0
912828R69	1.625	912820ZU0	05/31/23	35,140,910	35,140,910	0	0
912828VS6	2.500	912820G84	08/15/23	65,999,916	65,999,812	104	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	65,866,664	130,160	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	65,541,681	457,011	126,240
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	66,412,309	111,680	0
912828K74	2.000	912820W78	08/15/25	66,482,519	66,404,219	78,300	0
912828M56	2.250	912820Y43	11/15/25	66,120,819	66,120,819	0	0
912828P46	1.625	912820A24	02/15/26	64,946,660	64,946,660	0	0
912828R36	1.625	912820ZR7	05/15/26	28,201,018	28,201,018	0	0
<b>Total Treasury Notes</b>				<b>8,587,642,258</b>	<b>8,578,594,003</b>	<b>9,048,254</b>	<b>252,501</b>
<b>Treasury Bonds:</b>							
CUSIP:	Interest Rate:						
912810DX3	7.500	912803AK9	11/15/16	18,787,448	17,619,536	1,167,912	78,000
912810DY1	8.750	912803AL7	05/15/17	15,559,169	12,577,078	2,982,091	100,992
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	9,517,856	1,450,502	8,800
912810EA2	9.125	912803AN3	05/15/18	6,717,439	5,559,456	1,157,983	76,520
912810EBO	9.000	912803AP8	11/15/18	7,174,470	5,637,664	1,536,806	126,460

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MAY 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	
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	10,938,951	2,151,547	175,400
912810ED6	8.125	912803AR4	08/15/19	18,940,932	18,697,143	243,789	0
912810EE4	8.500	912803AS2	02/15/20	9,476,268	9,241,365	234,903	33,760
912810EF1	8.750	912803AT0	05/15/20	7,582,183	7,158,334	423,849	0
912810EG9	8.750	912803AU7	08/15/20	17,059,306	16,455,621	603,685	0
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,842,259	233,314	0
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	9,317,234	749,554	8,400
912810EK0	8.125	912803AX1	08/15/21	9,506,382	9,331,322	175,060	48,000
912810EL8	8.000	912803AY9	11/15/21	30,632,194	28,445,223	2,186,971	40,870
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	9,467,145	660,646	84,160
912810EN4	7.625	912803BA0	11/15/22	7,423,626	6,660,797	762,829	10,920
912810EP9	7.125	912803BB8	02/15/23	15,782,061	15,132,659	649,402	217,160
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	22,097,355	561,689	12,360
912810ES3	7.500	912803BD4	11/15/24	9,604,162	8,885,078	719,084	49,000
912810ET1	7.625	912803BE2	02/15/25	9,509,170	8,738,705	770,465	58,000
912810EV6	6.875	912803BF9	08/15/25	11,187,207	9,962,228	1,224,979	77,060
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,619,387	218,529	174,000
912810EX2	6.750	912803BH5	08/15/26	8,810,418	8,187,254	623,164	63,000
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	9,645,180	1,214,997	69,800
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	8,858,792	663,179	8,000
912810FA1	6.375	912803BL6	08/15/27	9,196,756	7,798,504	1,398,252	8,000
912810FB9	6.125	912803BM4	11/15/27	22,021,339	19,510,934	2,510,405	29,000
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,570,855	1,205,346	101,600
912810FF0	5.250	912803BV4	11/15/28	10,947,052	9,671,396	1,275,656	113,120
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,797,385	552,956	42,000
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	10,053,780	1,124,800	97,040
912810FM5	6.250	912803CH4	05/15/30	17,043,162	14,563,538	2,479,624	6,960
912810FP8	5.375	912803CK7	02/15/31	16,427,648	14,597,927	1,829,721	113,300
912810FT0	4.500	912803CX9	02/15/36	26,397,130	22,121,008	4,276,122	786,760
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	15,703,641	885,815	0
912810PU6	5.000	912803DA8	05/15/37	21,413,045	20,742,187	670,858	230,972
912810PW2	4.375	912803DC4	02/15/38	22,525,149	21,314,507	1,210,642	328,260
912810PX0	4.500	912803DD2	05/15/38	25,500,123	24,450,369	1,049,754	0
912810QA9	3.500	912803DF7	02/15/39	25,908,569	24,783,967	1,124,602	1,000
912810QB7	4.250	912803DG5	05/15/39	38,778,773	34,991,484	3,787,289	28,000
912810QC5	4.500	912803DH3	08/15/39	41,430,538	38,248,098	3,182,440	242,880
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	38,422,430	6,141,819	0
912810QE1	4.625	912803DK6	02/15/40	44,902,490	35,549,145	9,353,345	261,440
912810QH4	4.375	912803DM2	05/15/40	43,473,044	33,081,300	10,391,744	362,616
912810QK7	3.875	912803DN0	08/15/40	43,213,317	40,001,222	3,212,095	40,000
912810QL5	4.250	912803DP5	11/15/40	42,903,189	36,669,919	6,233,270	80,880
912810QN1	4.750	912803DQ3	02/15/41	43,004,945	41,021,713	1,983,232	8,000
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	38,676,199	3,319,308	26,736
912810QSO	3.750	912803DT7	08/15/41	42,488,837	41,182,572	1,306,265	193,120
912810QT8	3.125	912803DU4	11/15/41	44,622,444	43,055,217	1,567,227	0
912810QU5	3.125	912803DV2	02/15/42	47,219,044	45,271,224	1,947,820	690,219
912810QW1	3.000	912803DX8	05/15/42	43,918,686	42,036,266	1,882,419	18,000
912810QX9	2.750	912803DY6	08/15/42	41,995,432	37,542,606	4,452,826	9,120
912810QY7	2.750	912803DZ3	11/15/42	41,994,009	33,726,252	8,267,757	10,200
912810QZ4	3.125	912803EA7	02/15/43	41,999,759	30,250,604	11,749,155	151,835
912810RB6	2.875	912803EC3	05/15/43	41,999,319	30,627,559	11,371,760	546,000
912810RC4	3.625	912803ED1	08/15/43	41,998,968	37,144,618	4,854,350	465,120
912810RD2	3.750	912803EE9	11/15/43	41,994,787	34,922,542	7,072,245	1,610,940
912810RE0	3.625	912803EF6	02/15/44	41,999,879	27,739,059	14,260,820	651,040
912810RG5	3.375	912803EH2	05/15/44	41,992,115	24,365,575	17,626,540	833,280
912810RH3	3.125	912803EJ8	08/15/44	42,000,030	35,621,853	6,378,177	442,699
912810RJ9	3.000	912803EK5	11/15/44	42,020,892	34,797,552	7,223,340	368,380
912810RK6	2.500	912803EL3	02/15/45	42,000,609	39,320,021	2,680,588	354,860
912810RM2	3.000	912803EN9	05/15/45	42,361,715	37,227,860	5,133,855	186,900
912810RNO	2.875	912803EP4	08/15/45	42,320,986	37,621,916	4,699,070	168,560
912810RP5	3.000	912803EQ2	11/15/45	42,076,670	40,960,898	1,115,772	54,200
912810RQ3	2.500	912803ER0	02/15/46	40,252,169	39,753,139	499,030	77,792
912810RS9	2.500	912803ET6	05/15/46	18,392,246	18,392,246	0	0
<b>Total Treasury Bonds</b>				<b>1,772,149,749</b>	<b>1,565,494,708</b>	<b>206,655,041</b>	<b>11,261,492</b>
<b>Treasury Inflation-Protected Securities:</b>							
CUSIP:	Interest Rate:						
912828FL9	2.500	912820NH6	07/15/16	23,580,320	23,580,320	0	0
912828GD6	2.375	912820PA9	01/15/17	20,365,710	20,365,710	0	0
912828SQ4	0.125	912820D53	04/15/17	46,571,542	46,571,542	0	0
912828GX2	2.625	912820PU5	07/15/17	16,081,234	16,081,234	0	0
912828HN3	1.625	912820QK6	01/15/18	18,658,140	18,658,140	0	0
912828UX6	0.125	912820CA7	04/15/18	51,494,340	51,494,340	0	0
912828JE1	1.375	912820RB5	07/15/18	16,529,006	16,529,006	0	0
912828JX9	2.125	912820SV0	01/15/19	16,346,399	16,346,399	0	0
912828C99	0.125	912820M53	04/15/19	50,806,099	50,806,099	0	0
912828LA6	1.875	912820TY3	07/15/19	16,924,296	16,924,296	0	0
912828MF4	1.375	912820VB0	01/15/20	20,890,276	20,890,276	0	0
912828K33	0.125	912820U47	04/15/20	50,902,236	50,902,236	0	0
912828NM8	1.250	912820WF0	07/15/20	35,349,626	35,349,626	0	0
912828PP9	1.125	912820XK8	01/15/21	39,921,797	39,921,797	0	0
912828Q60	0.125	912820L0	04/15/21	16,072,968	16,072,968	0	0
912828QV5	0.625	912820YP6	07/15/21	37,862,445	37,862,445	0	0
912828SA9	0.125	912820ZS9	01/15/22	43,427,505	43,427,505	0	0
912828TE0	0.125	912820RP4	07/15/22	42,448,482	42,448,482	0	0
912828UH1	0.125	912820A64	01/15/23	42,291,168	42,291,168	0	0

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MAY 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
912828VM9	0.375	912820G43	07/15/23	41,948,649	41,948,649	0	0
912828B25	0.625	912820K71	01/15/24	41,817,375	41,817,375	0	0
912828WU0	0.125	912820P35	07/15/24	41,117,664	41,117,664	0	0
912810FR4	2.375	912803CN1	01/15/25	35,369,193	35,369,193	0	0
912828H45	0.250	912820S65	01/15/25	41,209,934	41,209,934	0	0
912828XL9	0.375	912820W29	07/15/25	41,164,078	41,164,078	0	0
912810FS2	2.000	912803CW1	01/15/26	23,992,740	23,992,740	0	0
912828N71	0.625	912820Z59	01/15/26	42,512,514	42,512,514	0	0
912810PS1	2.375	912803CY7	01/15/27	19,460,217	19,460,217	0	0
912810PV4	1.750	912803DB6	01/15/28	17,768,979	17,768,979	0	0
912810FD5	3.625	912803BN2	04/15/28	24,707,126	24,706,905	221	0
912810PZ5	2.500	912803DE0	01/15/29	15,692,771	15,692,771	0	0
912810FH6	3.875	912803CF8	04/15/29	28,238,341	28,229,651	8,690	0
912810FQ6	3.375	912803CL5	04/15/32	6,723,412	6,723,412	0	0
912810QF8	2.125	912803DL4	02/15/40	16,712,682	16,712,682	0	0
912810QP6	2.125	912803DR1	02/15/41	26,077,558	26,077,558	0	0
912810QV3	0.750	912803DW0	02/15/42	24,370,085	24,370,085	0	0
912810RA8	0.625	912803EB5	02/15/43	23,818,828	23,818,828	0	0
912810RF7	1.375	912803EG4	02/15/44	23,515,585	23,515,585	0	0
912810RL4	0.750	912803EM1	02/15/45	23,255,753	23,255,753	0	0
912810RR1	1.000	912803ES8	02/15/46	9,391,548	9,391,548	0	0
<b>Total Treasury Inflation-Protected Securities.....</b>				<b>1,175,388,623</b>	<b>1,175,379,712</b>	<b>8,911</b>	<b>0</b>
<b>Grand Total.....</b>				<b>11,535,180,629</b>	<b>11,319,468,423</b>	<b>215,712,206</b>	<b>11,513,993</b>