

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JUNE 30, 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:						
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	22,258,101	298,570	3,840
912828LL2	3.000	912820UH8	08/31/16	28,842,663	28,802,663	40,000	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	23,130,950	162,836	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	21,813,931	378,830	0
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	25,286,338	300,203	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	27,928,613	71,660	1,100
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	27,201,210	473,038	5,000
912828G20	0.875	912820R41	11/15/17	26,034,720	25,852,120	182,600	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	30,440,907	12,800	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

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JUNE 30, 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
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	0
912828H94	1.000	912820T23	02/15/18	24,001,115	23,867,075	134,040	2,800
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	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
912828HZ6	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	24,403,532	139,200	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	912820S5	05/31/18	32,630,559	32,630,559	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
912828R93	0.625	912820W6	06/30/18	29,792,857	29,792,857	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	0
912828K82	1.000	912820W60	08/15/18	24,482,462	24,471,362	11,100	900
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	57,171,758	179,637	7,520
912828M64	1.250	912820Y35	11/15/18	24,122,422	24,037,502	84,920	2,160
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	25,849,478	34,960	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	29,341,724	85,920	2,240
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
912828R85	0.875	912820V8	06/15/19	24,000,021	24,000,021	0	0
912828TC4	1.000	912820E94	06/30/19	29,295,931	29,281,531	14,400	0
912828WS5	1.625	912820N86	06/30/19	35,000,149	34,982,549	17,600	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
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

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JUNE 30, 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	
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
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	67,374,081	35,802	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	67,509,084	75,780	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
912828Q78	1.375	912820Z26	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
912828WN6	2.000	912820N52	05/31/21	29,011,415	29,011,415	0	0
912828R77	1.375	912820T23	05/31/21	42,671,194	42,671,194	0	0
912828WR7	2.125	912820N94	06/30/21	29,000,031	29,000,031	0	0
912828S27	1.125	912820X24	06/30/21	38,960,007	38,960,007	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	68,879,509	105,040	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	65,956,646	44,200	0
912828P79	1.500	912820D8	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	35,135,561	35,135,561	0	0
912828S35	1.375	912820Y2	06/30/23	32,084,662	32,084,662	0	0
912828VS6	2.500	912820G84	08/15/23	65,999,916	65,999,312	604	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	65,992,795	2,000	0
912828D56	2.375	912820P84	08/15/24	65,998,692	65,629,066	369,626	103,000
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	65,494,280	501,000	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	66,399,219	83,300	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	912820Z87	05/15/26	48,201,059	48,080,699	120,360	123,000
Total Treasury Notes				8,606,569,232	8,596,860,583	9,708,649	251,560
Treasury Bonds:							
CUSIP:	Interest Rate:						
912810DX3	7.500	912803AK9	11/15/16	18,787,448	17,607,656	1,179,792	0
912810DY1	8.750	912803AL7	05/15/17	15,559,169	12,577,078	2,982,091	0
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	9,517,856	1,450,502	0
912810EA2	9.125	912803AN3	05/15/18	6,717,439	5,475,536	1,241,903	14,960
912810EB0	9.000	912803AP8	11/15/18	7,174,470	5,653,264	1,521,206	15,600

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JUNE 30, 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	0
912810ED6	8.125	912803AR4	08/15/19	18,940,932	18,696,035	244,898	0
912810EE4	8.500	912803AS2	02/15/20	9,476,268	9,241,365	234,903	0
912810EF1	8.750	912803AT0	05/15/20	7,582,183	7,168,334	413,849	10,000
912810EG9	8.750	912803AU7	08/15/20	17,059,306	16,566,210	493,096	222,920
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,831,259	244,314	12,000
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	9,313,234	753,554	0
912810EK0	8.125	912803AX1	08/15/21	9,506,382	9,339,516	166,866	26,880
912810EL8	8.000	912803AY9	11/15/21	30,632,194	28,445,223	2,186,971	45,000
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	9,467,145	660,646	0
912810EN4	7.625	912803BA0	11/15/22	7,423,626	6,681,877	741,749	21,080
912810EP9	7.125	912803BB8	02/15/23	15,782,061	15,038,739	743,322	24,480
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	22,110,883	548,161	14,528
912810ES3	7.500	912803BD4	11/15/24	9,604,162	8,919,558	684,604	191,280
912810ET1	7.625	912803BE2	02/15/25	9,509,170	8,741,705	767,465	3,000
912810EV6	6.875	912803BF9	08/15/25	11,187,207	9,966,995	1,220,212	28,840
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,645,072	192,844	58,000
912810EX2	6.750	912803BH5	08/15/26	8,810,418	8,190,254	620,164	4,000
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	9,658,301	1,201,876	15,900
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	8,861,481	660,490	15,000
912810FA1	6.375	912803BL6	08/15/27	9,196,756	7,404,946	1,791,810	6,400
912810FB9	6.125	912803BM4	11/15/27	22,021,339	19,477,894	2,543,445	0
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,590,255	1,185,946	116,800
912810FF0	5.250	912803BV4	11/15/28	10,947,052	9,643,836	1,303,216	134,760
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,885,585	464,756	155,100
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	10,059,230	1,119,350	8,500
912810FM5	6.250	912803CH4	05/15/30	17,043,162	14,580,558	2,462,604	26,944
912810FP8	5.375	912803CK7	02/15/31	16,427,648	14,581,047	1,846,601	107,760
912810FT0	4.500	912803CX9	02/15/36	26,397,130	22,173,548	4,223,582	1,988,920
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	15,771,221	818,235	122,580
912810PU6	5.000	912803DA8	05/15/37	21,413,045	20,432,287	980,758	391,300
912810PW2	4.375	912803DC4	02/15/38	22,525,149	21,336,827	1,188,322	29,840
912810PX0	4.500	912803DD2	05/15/38	25,500,123	24,452,289	1,047,834	79,720
912810QA9	3.500	912803DF7	02/15/39	25,908,569	24,652,117	1,256,452	12,800
912810QB7	4.250	912803DG5	05/15/39	38,778,773	34,926,364	3,852,409	37,680
912810QC5	4.500	912803DH3	08/15/39	41,430,538	38,329,798	3,100,740	91,800
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	38,236,290	6,327,959	4,320
912810QE1	4.625	912803DK6	02/15/40	44,902,490	34,769,305	10,133,185	333,320
912810QH4	4.375	912803DM2	05/15/40	43,473,044	32,975,928	10,497,116	817,412
912810QK7	3.875	912803DN0	08/15/40	43,213,317	40,211,702	3,001,615	316,880
912810QL5	4.250	912803DP5	11/15/40	42,903,189	36,732,979	6,170,210	220,680
912810QN1	4.750	912803DQ3	02/15/41	43,004,945	40,748,593	2,256,352	542,400
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	38,345,231	3,650,276	47,224
912810QSO	3.750	912803DT7	08/15/41	42,488,837	40,602,220	1,886,617	290,108
912810QT8	3.125	912803DU4	11/15/41	44,622,444	42,783,092	1,839,352	253,603
912810QU5	3.125	912803DV2	02/15/42	47,219,044	45,143,530	2,075,515	241,290
912810QW1	3.000	912803DX8	05/15/42	43,918,686	42,104,566	1,814,119	144,300
912810QX9	2.750	912803DY6	08/15/42	41,995,432	37,674,246	4,321,186	176,400
912810QY7	2.750	912803DZ3	11/15/42	41,994,009	33,641,752	8,352,257	43,440
912810QZ4	3.125	912803EA7	02/15/43	41,999,759	30,397,575	11,602,183	287,307
912810RB6	2.875	912803EC3	05/15/43	41,999,319	30,816,979	11,182,340	549,460
912810RC4	3.625	912803ED1	08/15/43	41,998,968	37,351,258	4,647,710	285,980
912810RD2	3.750	912803EE9	11/15/43	41,994,787	35,168,711	6,826,076	462,449
912810RE0	3.625	912803EF6	02/15/44	41,999,879	27,441,819	14,558,060	226,700
912810RG5	3.375	912803EH2	05/15/44	41,992,115	24,814,975	17,177,140	1,032,480
912810RH3	3.125	912803EJ8	08/15/44	42,000,030	35,237,504	6,762,526	405,742
912810RJ9	3.000	912803EK5	11/15/44	42,020,892	35,023,452	6,997,440	860,700
912810RK6	2.500	912803EL3	02/15/45	42,000,609	39,382,861	2,617,748	503,664
912810RM2	3.000	912803EN9	05/15/45	42,361,715	35,430,260	6,931,455	311,900
912810RNO	2.875	912803EP4	08/15/45	42,320,986	37,662,456	4,658,530	851,460
912810RP5	3.000	912803EQ2	11/15/45	42,076,670	40,091,298	1,985,372	133,000
912810RQ3	2.500	912803ER0	02/15/46	40,252,169	38,850,113	1,402,056	39,300
912810RS9	2.500	912803ET6	05/15/46	30,392,228	29,176,179	1,216,049	78,000
Total Treasury Bonds				1,784,149,731	1,570,766,201	213,383,530	13,493,891
Treasury Inflation-Protected Securities:							
CUSIP: Interest Rate:							
912828FL9	2.500	912820NH6	07/15/16	23,691,722	23,691,722	0	0
912828GD6	2.375	912820PA9	01/15/17	20,461,788	20,461,788	0	0
912828SQ4	0.125	912820D53	04/15/17	46,791,452	46,791,452	0	0
912828GX2	2.625	912820PU5	07/15/17	16,157,244	16,157,244	0	0
912828HN3	1.625	912820QK6	01/15/18	18,746,298	18,746,298	0	0
912828UX6	0.125	912820CA7	04/15/18	51,737,308	51,737,308	0	0
912828JE1	1.375	912820RB5	07/15/18	16,606,999	16,606,999	0	0
912828JX9	2.125	912820SV0	01/15/19	16,423,489	16,423,489	0	0
912828C99	0.125	912820M53	04/15/19	51,046,097	51,046,097	0	0
912828LA6	1.875	912820TY3	07/15/19	17,004,279	17,004,279	0	0
912828MF4	1.375	912820VB0	01/15/20	20,988,935	20,988,935	0	0
912828K33	0.125	912820U47	04/15/20	51,142,546	51,142,546	0	0
912828NM8	1.250	912820WF0	07/15/20	35,516,698	35,516,698	0	0
912828PP9	1.125	912820XK8	01/15/21	40,110,322	40,110,322	0	0
912828Q60	0.125	912820L0	04/15/21	16,148,805	16,148,805	0	0
912828QV5	0.625	912820YP6	07/15/21	38,040,930	38,040,930	0	0
912828SA9	0.125	912820ZS9	01/15/22	43,632,262	43,632,262	0	0
912828TE0	0.125	912820RP4	07/15/22	42,648,962	42,648,962	0	0
912828UH1	0.125	912820A64	01/15/23	42,490,830	42,490,830	0	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JUNE 30, 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	42,146,683	42,146,683	0	0
912828B25	0.625	912820K71	01/15/24	42,014,898	42,014,898	0	0
912828WU0	0.125	912820P35	07/15/24	41,312,027	41,312,027	0	0
912810FR4	2.375	912803CN1	01/15/25	35,536,078	35,536,078	0	0
912828H45	0.250	912820S65	01/15/25	41,404,247	41,404,247	0	0
912828XL9	0.375	912820W29	07/15/25	41,358,413	41,358,413	0	0
912810FS2	2.000	912803CW1	01/15/26	24,105,941	24,105,941	0	0
912828N71	0.625	912820Z59	01/15/26	42,707,604	42,707,604	0	0
912810PS1	2.375	912803CY7	01/15/27	19,552,024	19,552,024	0	0
912810PV4	1.750	912803DB6	01/15/28	17,852,936	17,852,936	0	0
912810FD5	3.625	912803BN2	04/15/28	24,823,771	24,823,549	222	0
912810PZ5	2.500	912803DE0	01/15/29	15,766,778	15,766,778	0	0
912810FH6	3.875	912803CF8	04/15/29	28,371,700	28,362,969	8,731	0
912810FQ6	3.375	912803CL5	04/15/32	6,755,190	6,755,190	0	0
912810QF8	2.125	912803DL4	02/15/40	16,791,573	16,791,573	0	0
912810QP6	2.125	912803DR1	02/15/41	26,200,600	26,200,600	0	0
912810QV3	0.750	912803DW0	02/15/42	24,485,029	24,485,029	0	0
912810RA8	0.625	912803EB5	02/15/43	23,931,298	23,931,298	0	0
912810RF7	1.375	912803EG4	02/15/44	23,626,530	23,626,530	0	0
912810RL4	0.750	912803EM1	02/15/45	23,365,463	23,365,463	0	0
912810RR1	1.000	912803ES8	02/15/46	15,220,459	15,220,459	0	0
Total Treasury Inflation-Protected Securities.....				1,186,716,206	1,186,707,253	8,953	0
Grand Total.....				11,577,435,170	11,354,334,038	223,101,132	13,745,451