

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JULY 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:						
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	22,255,647	301,024	2,000
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	36,036,739	52,600	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	31,732,662	31,616	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	21,806,831	385,930	0
912828B74	0.625	912820L39	02/15/17	29,999,042	29,840,212	158,830	0
912828SJO	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	25,284,938	301,603	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	27,926,613	73,660	0
912828D49	0.875	912820P76	08/15/17	26,999,835	26,851,303	148,532	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	912820VW3	10/31/17	29,594,504	29,590,984	3,520	0
912828HH6	4.250	912820QE0	11/15/17	27,674,248	27,205,370	468,878	10,000
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
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	38,979,486	225,023	4,400
912828H94	1.000	912820T23	02/15/18	24,001,115	23,875,275	125,840	8,200
912828PY0	2.750	912820XS1	02/28/18	30,583,054	30,583,054	0	0

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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
912828U21	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	33,903,780	174,280	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	912820S55	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	912820ZW6	06/30/18	29,792,322	29,792,322	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	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	57,171,758	179,637	0
912828M64	1.250	912820Y35	11/15/18	24,122,422	24,037,502	84,920	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	912820ZNO	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	23,995,094	4,800	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	58,656,956	19,845	80
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	912820F3	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
912828S78	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	29,221,724	205,920	0
912828SX9	1.125	912820E37	05/31/19	28,999,135	28,999,135	0	0
912828WLO	1.500	912820N45	05/31/19	35,013,460	35,013,460	0	0
912828R85	0.875	912820ZV8	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
912828S43	0.750	912820Z29	07/15/19	25,563,097	25,563,097	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	66,749,684	3,360	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	70,847,191	189,797	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
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

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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	912820Z26	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	912820ZT3	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	912820Z4	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	65,999,075	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	65,961,646	39,200	5,000
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	912820ZP1	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	32,084,552	32,084,552	0	0
912828VS6	2.500	912820G84	08/15/23	65,999,916	65,999,304	612	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	65,631,306	367,386	2,240
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	65,494,280	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	66,397,819	84,700	0
912828M56	2.250	912820Y43	11/15/25	66,120,819	66,120,819	0	0
912828P46	1.625	912820A4	02/15/26	64,946,660	64,946,660	0	0
912828R36	1.625	912820Z7	05/15/26	69,503,759	69,502,439	1,320	360,000
Total Treasury Notes				8,527,682,439	8,518,999,684	8,682,755	392,080
Treasury Bonds:							
CUSIP:	Interest Rate:						
912810DX3	7.500	912803AK9	11/15/16	18,787,448	17,619,256	1,168,192	44,400
912810DY1	8.750	912803AL7	05/15/17	15,559,169	12,518,998	3,040,171	9,248
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	9,510,746	1,457,612	0
912810EA2	9.125	912803AN3	05/15/18	6,717,439	5,438,536	1,278,903	31,000
912810EB0	9.000	912803AP8	11/15/18	7,174,470	5,664,564	1,509,906	24,700
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	10,940,231	2,150,267	2,080
912810ED6	8.125	912803AR4	08/15/19	18,940,932	18,694,171	246,762	1,216
912810EE4	8.500	912803AS2	02/15/20	9,476,268	9,242,365	233,903	5,000

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JULY 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	
912810EF1	8.750	912803AT0	05/15/20	7,582,183	7,205,798	376,385	50,464
912810EG9	8.750	912803AU7	08/15/20	17,059,306	16,566,306	493,000	2,496
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,892,659	182,914	67,000
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	9,314,890	751,898	3,656
912810EK0	8.125	912803AX1	08/15/21	9,506,382	9,262,220	244,162	416
912810EL8	8.000	912803AY9	11/15/21	30,632,194	28,486,523	2,145,671	41,300
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	9,457,145	670,646	0
912810EN4	7.625	912803BA0	11/15/22	7,423,626	6,682,037	741,589	70,240
912810EP9	7.125	912803BB8	02/15/23	15,782,061	15,065,699	716,362	45,040
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	22,108,879	550,165	1,000
912810ES3	7.500	912803BD4	11/15/24	9,604,162	8,960,718	643,444	41,160
912810ET1	7.625	912803BE2	02/15/25	9,509,170	8,783,905	725,265	48,000
912810EV6	6.875	912803BF9	08/15/25	11,187,207	9,965,795	1,221,412	3,200
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,644,072	193,844	0
912810EX2	6.750	912803BH5	08/15/26	8,810,418	8,191,134	619,284	42,400
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	9,664,901	1,195,276	28,040
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	8,872,081	649,890	100,680
912810FA1	6.375	912803BL6	08/15/27	9,196,756	7,404,946	1,791,810	2,400
912810FB9	6.125	912803BM4	11/15/27	22,021,339	19,476,614	2,544,725	15,200
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,545,575	1,230,626	320
912810FF0	5.250	912803BV4	11/15/28	10,947,052	9,804,796	1,142,256	188,960
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,884,865	465,476	80
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	10,101,630	1,076,950	42,400
912810FM5	6.250	912803CH4	05/15/30	17,043,162	14,524,398	2,518,764	43,440
912810FP8	5.375	912803CK7	02/15/31	16,427,648	14,594,607	1,833,041	45,960
912810FT0	4.500	912803CX9	02/15/36	26,397,130	21,668,048	4,729,082	1,207,600
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	15,774,741	814,715	3,520
912810PU6	5.000	912803DA8	05/15/37	21,413,045	20,440,087	972,958	17,000
912810PW2	4.375	912803DC4	02/15/38	22,525,149	21,337,787	1,187,362	960
912810PX0	4.500	912803DD2	05/15/38	25,500,123	24,482,289	1,017,834	45,200
912810QA9	3.500	912803DF7	02/15/39	25,908,569	24,613,117	1,295,452	32,000
912810QB7	4.250	912803DG5	05/15/39	38,778,773	34,977,304	3,801,469	51,900
912810QC5	4.500	912803DH3	08/15/39	41,430,538	38,312,918	3,117,620	61,000
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	38,392,986	6,171,263	255,576
912810QE1	4.625	912803DK6	02/15/40	44,902,490	34,926,165	9,976,325	350,300
912810QH4	4.375	912803DM2	05/15/40	43,473,044	33,059,272	10,413,772	600,832
912810QK7	3.875	912803DN0	08/15/40	43,213,317	39,844,902	3,368,415	101,160
912810QL5	4.250	912803DP5	11/15/40	42,903,189	37,435,099	5,468,090	187,720
912810QN1	4.750	912803DQ3	02/15/41	43,004,945	40,779,993	2,224,952	219,000
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	38,627,447	3,368,060	464,296
912810QS0	3.750	912803DT7	08/15/41	42,488,837	40,792,220	1,696,617	194,000
912810QT8	3.125	912803DU4	11/15/41	44,622,444	42,718,748	1,903,696	95,358
912810QU5	3.125	912803DV2	02/15/42	47,219,044	45,510,538	1,708,506	510,183
912810QW1	3.000	912803DX8	05/15/42	43,918,686	42,074,636	1,844,049	37,340
912810QX9	2.750	912803DY6	08/15/42	41,995,432	37,715,766	4,279,666	132,720
912810QY7	2.750	912803DZ3	11/15/42	41,994,009	33,897,612	8,096,397	599,720
912810QZ4	3.125	912803EA7	02/15/43	41,999,759	30,665,502	11,334,256	408,724
912810RB6	2.875	912803EC3	05/15/43	41,999,319	31,340,399	10,658,920	809,740
912810RC4	3.625	912803ED1	08/15/43	41,998,968	36,825,978	5,172,990	102,000
912810RD2	3.750	912803EE9	11/15/43	41,994,787	34,663,591	7,331,196	770,480
912810RE0	3.625	912803EF6	02/15/44	41,999,879	27,300,819	14,699,060	165,400
912810RG5	3.375	912803EH2	05/15/44	41,992,115	25,765,955	16,226,160	1,261,680
912810RH3	3.125	912803EJ8	08/15/44	42,000,030	35,218,472	6,781,558	351,080
912810RJ9	3.000	912803EK5	11/15/44	42,020,892	34,706,972	7,313,920	143,100
912810RK6	2.500	912803EL3	02/15/45	42,000,609	38,742,416	3,258,193	273,840
912810RM2	3.000	912803EN9	05/15/45	42,361,715	35,384,340	6,977,375	1,464,900
912810RN0	2.875	912803EP4	08/15/45	42,320,986	37,683,856	4,637,130	174,080
912810RP5	3.000	912803EQ2	11/15/45	42,076,670	39,718,868	2,357,802	295,500
912810RQ3	2.500	912803ER0	02/15/46	40,252,169	38,294,985	1,957,184	47,632
912810RS9	2.500	912803ET6	05/15/46	43,173,535	41,163,786	2,009,749	657,104
Total Treasury Bonds				1,796,931,038	1,582,948,674	213,982,363	13,724,342
Treasury Inflation-Protected Securities:							
CUSIP:	Interest Rate:						
912828GD6	2.375	912820PA9	01/15/17	20,540,445	20,540,445	0	0
912828SQ4	0.125	912820D53	04/15/17	46,970,933	46,970,933	0	0
912828GX2	2.625	912820PU5	07/15/17	16,219,256	16,219,256	0	0
912828HN3	1.625	912820QK6	01/15/18	18,818,204	18,818,204	0	0
912828UX6	0.125	912820C47	04/15/18	51,935,783	51,935,783	0	0
912828JE1	1.375	912820RB5	07/15/18	16,670,771	16,670,771	0	0
912828JX9	2.125	912820SV0	01/15/19	16,486,576	16,486,576	0	0
912828C99	0.125	912820M53	04/15/19	51,242,095	51,242,095	0	0
912828LA6	1.875	912820TY3	07/15/19	17,069,541	17,069,541	0	0
912828MF4	1.375	912820VB0	01/15/20	21,069,380	21,069,380	0	0
912828K33	0.125	912820U47	04/15/20	51,338,799	51,338,799	0	0
912828NMM	1.250	912820WF0	07/15/20	35,653,010	35,653,010	0	0
912828PP9	1.125	912820XK8	01/15/21	40,264,370	40,264,370	0	0
912828Q60	0.125	912820L20	04/15/21	16,210,882	16,210,882	0	0
912828QV5	0.625	912820YP6	07/15/21	38,187,158	38,187,158	0	0
912828SA9	0.125	912820ZS9	01/15/22	43,799,865	43,799,865	0	0
912828TE0	0.125	912820RP4	07/15/22	42,812,544	42,812,544	0	0
912828UH1	0.125	912820A64	01/15/23	42,654,004	42,654,004	0	0
912828VM9	0.375	912820G43	07/15/23	42,308,635	42,308,635	0	0
912828B25	0.625	912820K71	01/15/24	42,175,948	42,175,948	0	0
912828WU0	0.125	912820P35	07/15/24	41,470,306	41,470,306	0	0
912810FR4	2.375	912803CN1	01/15/25	35,672,441	35,672,441	0	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JULY 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
912828H45	0.250	912820S65	01/15/25	41,563,304	41,563,304	0	0
912828XL9	0.375	912820W29	07/15/25	41,517,078	41,517,078	0	0
912810FS2	2.000	912803CW1	01/15/26	24,198,542	24,198,542	0	0
912828N71	0.625	912820Z59	01/15/26	42,871,769	42,871,769	0	0
912810PS1	2.375	912803CY7	01/15/27	19,627,184	19,627,184	0	0
912810PV4	1.750	912803DB6	01/15/28	17,921,415	17,921,415	0	0
912810FD5	3.625	912803BN2	04/15/28	24,919,101	24,918,878	223	0
912810PZ5	2.500	912803DE0	01/15/29	15,827,343	15,827,343	0	0
912810FH6	3.875	912803CF8	04/15/29	28,480,492	28,471,728	8,765	0
912810FQ6	3.375	912803CL5	04/15/32	6,781,103	6,781,103	0	0
912810QF8	2.125	912803DL4	02/15/40	16,856,051	16,856,051	0	0
912810QP6	2.125	912803DR1	02/15/41	26,301,095	26,301,095	0	0
912810QV3	0.750	912803DW0	02/15/42	24,579,159	24,579,159	0	0
912810RA8	0.625	912803EB5	02/15/43	24,023,297	24,023,297	0	0
912810RF7	1.375	912803EG4	02/15/44	23,717,220	23,717,220	0	0
912810RL4	0.750	912803EM1	02/15/45	23,455,163	23,455,163	0	0
912810RR1	1.000	912803ES8	02/15/46	15,278,800	15,278,800	0	0
912828SS0	0.125	9128203A3	07/15/26	13,023,932	13,023,932	0	0
Total Treasury Inflation-Protected Securities.....				1,180,512,996	1,180,504,009	8,987	0
Grand Total.....				11,505,126,473	11,282,452,367	222,674,106	14,116,422