

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, NOVEMBER 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:						
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	26,952,734	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	21,731,641	461,120	17,400
912828B74	0.625	912820L39	02/15/17	29,999,042	29,853,524	145,518	0
912828SJ0	0.875	912820C70	02/28/17	35,496,998	35,394,598	102,400	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	25,237,658	348,883	3,000
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	60,880,817	111,040	0
912828NG1	2.750	912820WA1	05/31/17	31,673,657	31,668,857	4,800	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	29,949,102	3,200	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	27,919,413	80,860	1,000
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	60,950,172	44,480	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	27,191,050	483,198	0
912828G20	0.875	912820R41	11/15/17	26,034,720	25,880,920	153,800	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	39,012,086	192,423	0
912828H94	1.000	912820T23	02/15/18	24,001,115	23,899,175	101,940	200
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	32,194,224	32,194,224	0	0
912828K25	0.750	912820U39	04/15/18	24,000,017	24,000,017	0	0
912828UJ1	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	33,903,940	174,120	160
912828XA3	1.000	912820U88	05/15/18	24,542,732	24,404,252	138,480	0
912828VE7	1.000	912820F44	05/31/18	34,999,424	34,886,424	113,000	0
912828QQ6	2.375	912820YF8	05/31/18	31,440,908	31,440,908	0	0
912828R51	0.875	912820ZS5	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	29,792,322	29,792,322	0	0

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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
912828S68	0.750	9128203B1	07/31/18	27,814,812	27,814,812	0	0
912828JH4	4.000	912820RE9	08/15/18	36,802,978	36,760,658	42,320	500
912828K82	1.000	912820W60	08/15/18	24,482,462	24,419,162	63,300	0
912828RE2	1.500	912820YX9	08/31/18	64,886,560	64,878,560	8,000	0
9128282C3	0.750	9128205L7	08/31/18	27,778,138	27,778,138	0	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
912828T42	0.750	9128205Q6	09/30/18	27,584,247	27,584,247	0	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
912828T83	0.750	9128205U7	10/31/18	27,570,665	27,570,665	0	0
912828JR2	3.750	912820RM1	11/15/18	57,351,395	57,178,546	172,849	0
912828M64	1.250	912820Y35	11/15/18	24,122,422	24,070,078	52,344	896
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
912828U40	1.000	9128205Z6	11/30/18	28,763,584	28,763,584	0	0
912828N22	1.250	912820Y84	12/15/18	23,999,880	23,993,640	6,240	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	23,995,094	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	58,656,876	19,925	0
912828P53	0.750	912820Z91	02/15/19	25,884,438	25,849,198	35,240	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	9128202F3	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	34,846,774	153,600	0
912828Q52	0.875	9128202K2	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	34,990,284	9,600	0
912828KQ2	3.125	912820TQ0	05/15/19	64,410,823	64,251,259	159,564	200
912828R44	0.875	9128202Q9	05/15/19	29,427,644	29,221,724	205,920	0
912828SX9	1.125	912820E37	05/31/19	28,999,135	28,843,935	155,200	0
912828WL0	1.500	912820N45	05/31/19	35,013,460	35,013,460	0	0
912828R85	0.875	9128202V8	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	34,977,749	22,400	0
912828S43	0.750	9128202Z9	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	34,884,653	126,400	0
912828LJ7	3.625	912820UD7	08/15/19	66,753,044	66,740,244	12,800	160
9128282B5	0.750	9128203F2	08/15/19	26,458,230	26,294,230	164,000	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
9128282G4	0.875	9128205P8	09/15/19	23,999,959	23,844,759	155,200	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
912828T59	1.000	9128205T0	10/15/19	24,002,511	24,002,511	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	70,853,431	183,557	0
912828U32	1.000	9128205X1	11/15/19	29,257,183	29,257,183	0	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
912828ND8	3.500	912820VW4	05/15/20	68,219,184	68,171,014	48,170	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	34,967,226	32,800	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

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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	67,325,661	84,222	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	67,509,084	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	912820Z99	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	912820N66	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	28,945,815	65,600	0
912828R77	1.375	912820T33	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	912820Z44	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
912828S76	1.125	912820C99	07/31/21	36,374,436	36,374,436	0	0
912828RC6	2.125	912820Y78	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
912828F66	1.125	912820M55	08/31/21	36,325,501	36,325,501	0	0
912828F21	2.125	912820Q75	09/30/21	28,999,912	28,999,912	0	0
912828T34	1.125	912820S44	09/30/21	36,072,634	36,072,634	0	0
912828F96	2.000	912820R33	10/31/21	29,000,022	29,000,022	0	0
912828T67	1.250	912820V55	10/31/21	36,055,456	36,055,456	0	0
912828RR3	2.000	912820Z33	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
912828U65	1.750	912820A60	11/30/21	37,618,669	37,618,669	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	74,199,609	670	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	68,979,509	5,040	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	65,992,195	7,780	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	65,935,846	65,000	200
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	66,000,682	80	0
912828R69	1.625	912820ZU0	05/31/23	35,135,561	35,135,561	0	0
912828S35	1.375	912820Y22	06/30/23	32,084,552	32,084,552	0	0
912828S92	1.250	912820ZD7	07/31/23	29,955,431	29,900,871	54,560	0
912828V56	2.500	912820G84	08/15/23	65,999,916	65,808,312	191,604	0
912828D1	1.375	912820S33	08/31/23	29,914,893	29,914,893	0	0
912828T26	1.375	912820S52	09/30/23	29,706,834	29,706,834	0	0
912828T91	1.625	912820S53	10/31/23	29,692,711	29,692,711	0	0
912828WE6	2.750	912820J65	11/15/23	65,996,109	64,494,679	1,501,430	0
912828U57	2.125	912820B88	11/30/23	30,980,363	30,980,363	0	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	65,726,186	272,506	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	65,478,880	516,400	0
912828XB1	2.125	912820U96	05/15/25	66,523,989	66,412,209	111,780	0
912828K74	2.000	912820W78	08/15/25	66,482,519	66,431,819	50,700	0
912828M56	2.250	912820Y43	11/15/25	66,120,819	66,120,819	0	0
912828P46	1.625	912820A44	02/15/26	64,946,660	64,946,660	0	0
912828R36	1.625	912820Z77	05/15/26	69,503,759	69,502,599	1,160	0
912828A7	1.500	912820K99	08/15/26	65,356,241	65,356,241	0	0
912828U24	2.000	912820S99	11/15/26	28,035,278	28,035,278	0	0
Total Treasury Notes				8,645,004,704	8,635,985,753	9,018,951	23,876
Treasury Bonds:							
CUSIP:	Interest Rate:						
912810DY1	8.750	912803AL7	05/15/17	15,559,169	12,530,666	3,028,503	24,300
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	9,461,386	1,506,972	0
912810EA2	9.125	912803AN3	05/15/18	6,177,439	5,488,736	1,228,703	0
912810EB0	9.000	912803AP8	11/15/18	7,174,470	5,679,424	1,495,046	0
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	10,988,931	2,101,567	38,960
912810ED6	8.125	912803AR4	08/15/19	18,940,932	18,697,275	243,658	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, NOVEMBER 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
912810EE4	8.500	912803AS2	02/15/20	9,476,268	9,244,365	231,903	0
912810EF1	8.750	912803AT0	05/15/20	7,582,183	7,226,518	355,665	3,720
912810EG9	8.750	912803AU7	08/15/20	17,059,306	16,555,254	504,052	8,008
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,934,699	140,874	13,400
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	9,498,766	568,022	0
912810EK0	8.125	912803AX1	08/15/21	9,506,382	9,261,836	244,546	800
912810EL8	8.000	912803AY9	11/15/21	30,632,194	28,654,386	1,977,809	38,710
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	9,458,465	669,326	4,000
912810EN4	7.625	912803BA0	11/15/22	7,423,626	6,777,257	646,369	20,800
912810EP9	7.125	912803BB8	02/15/23	15,782,061	15,129,699	652,362	0
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	22,124,358	534,686	55,200
912810ES3	7.500	912803BD4	11/15/24	9,604,162	8,923,046	681,116	532,480
912810ET1	7.625	912803BE2	02/15/25	9,509,170	8,870,315	638,855	19,000
912810EV6	6.875	912803BF9	08/15/25	11,187,207	9,985,235	1,201,972	35,008
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,656,862	181,054	15,800
912810EX2	6.750	912803BH5	08/15/26	8,810,418	8,179,434	630,984	0
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	9,708,281	1,151,896	75,700
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	8,876,681	645,290	0
912810FA1	6.375	912803BL6	08/15/27	9,196,756	7,578,906	1,617,850	160
912810FB9	6.125	912803BM4	11/15/27	22,021,339	19,419,204	2,602,135	42,800
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,442,575	1,333,626	176,400
912810FF0	5.250	912803BV4	11/15/28	10,947,052	10,033,666	913,386	147,910
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,957,925	392,416	0
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	10,009,680	1,168,900	19,040
912810FM5	6.250	912803CH4	05/15/30	17,043,162	14,584,655	2,458,507	46,701
912810FP8	5.375	912803CK7	02/15/31	16,427,648	14,712,687	1,714,961	83,000
912810FT0	4.500	912803CX9	02/15/36	26,397,130	21,922,328	4,474,802	840,400
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	15,810,581	778,875	75,920
912810PU6	5.000	912803DA8	05/15/37	21,413,045	20,002,139	1,410,906	255,100
912810PW2	4.375	912803DC4	02/15/38	22,525,149	21,295,423	1,229,726	20,000
912810PX0	4.500	912803DD2	05/15/38	25,500,123	24,430,529	1,069,594	112,000
912810QA9	3.500	912803DF7	02/15/39	25,908,569	24,619,577	1,288,992	0
912810QB7	4.250	912803DG5	05/15/39	38,778,773	34,880,504	3,898,269	0
912810QC5	4.500	912803DH3	08/15/39	41,430,538	38,229,938	3,200,600	36,000
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	38,860,540	5,703,709	223,000
912810QE1	4.625	912803DK6	02/15/40	44,902,490	35,675,505	9,226,985	240,540
912810QH4	4.375	912803DM2	05/15/40	43,473,044	33,761,318	9,711,726	211,712
912810QK7	3.875	912803DN0	08/15/40	43,213,317	39,962,762	3,250,555	102,100
912810QL5	4.250	912803DP5	11/15/40	42,903,189	37,434,939	5,468,250	317,400
912810QN1	4.750	912803DQ3	02/15/41	43,004,945	40,781,053	2,223,892	310,880
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	38,675,639	3,319,868	3,520
912810QS0	3.750	912803DT7	08/15/41	42,488,837	40,098,564	2,390,273	187,040
912810QT8	3.125	912803DU4	11/15/41	44,622,444	42,956,872	1,665,572	87,187
912810QU5	3.125	912803DV2	02/15/42	47,219,044	45,705,714	1,513,331	625,610
912810QW1	3.000	912803DX8	05/15/42	43,918,686	42,239,396	1,679,289	44,540
912810QX9	2.750	912803DY6	08/15/42	41,995,432	37,421,626	4,573,806	375,320
912810QY7	2.750	912803DZ3	11/15/42	41,994,009	34,146,132	7,847,877	141,520
912810QZ4	3.125	912803EA7	02/15/43	41,999,759	31,760,237	10,239,522	866,403
912810RB6	2.875	912803EC3	05/15/43	41,999,319	32,078,309	9,921,010	603,040
912810RC4	3.625	912803ED1	08/15/43	41,998,968	36,347,188	5,651,780	62,040
912810RD2	3.750	912803EE9	11/15/43	41,994,787	35,384,203	6,610,584	1,501,352
912810RE0	3.625	912803EF6	02/15/44	41,999,879	28,032,859	13,967,020	554,480
912810RG5	3.375	912803EH2	05/15/44	41,992,115	26,662,435	15,329,680	611,000
912810RH3	3.125	912803EJ8	08/15/44	42,000,030	36,270,426	5,729,604	34,560
912810RJ9	3.000	912803EK5	11/15/44	42,020,892	34,746,632	7,274,260	673,280
912810RK6	2.500	912803EL3	02/15/45	42,000,609	36,347,404	5,653,205	258,220
912810RM2	3.000	912803EN9	05/15/45	42,361,715	34,406,880	7,954,835	1,047,840
912810RN0	2.875	912803EP4	08/15/45	42,320,986	34,174,036	8,146,950	917,360
912810RP5	3.000	912803EQ2	11/15/45	42,076,670	33,694,568	8,382,102	2,509,480
912810RQ3	2.500	912803ER0	02/15/46	40,252,169	35,335,425	4,916,744	58,856
912810RS9	2.500	912803ET6	05/15/46	43,173,535	39,142,450	4,031,085	11,544
912810RT7	2.250	912803EU3	08/15/46	40,536,407	39,405,747	1,130,660	1,987,000
912810RU4	2.875	912803EV1	11/15/46	18,283,817	17,815,817	468,000	800,000
Total Treasury Bonds.....				1,836,963,813	1,612,166,865	224,796,948	18,108,141
Treasury Inflation-Protected Securities:							
CUSIP: Interest Rate:							
912828GD6	2.375	912820PA9	01/15/17	20,648,770	20,648,770	0	0
912828SQ4	0.125	912820D53	04/15/17	47,218,832	47,218,832	0	0
912828GX2	2.625	912820PU5	07/15/17	16,304,785	16,304,785	0	0
912828HN3	1.625	912820QK6	01/15/18	18,917,525	18,917,525	0	0
912828UX6	0.125	912820C47	04/15/18	52,210,247	52,210,247	0	0
912828JE1	1.375	912820RB5	07/15/18	16,758,794	16,758,794	0	0
912828JX9	2.125	912820SV0	01/15/19	16,573,541	16,573,541	0	0
912828C99	0.125	912820M53	04/15/19	51,512,093	51,512,093	0	0
912828LA6	1.875	912820TY3	07/15/19	17,159,541	17,159,541	0	0
912828MF4	1.375	912820VB0	01/15/20	21,180,561	21,180,561	0	0
912828K33	0.125	912820U47	04/15/20	51,610,150	51,610,150	0	0
912828NM8	1.250	912820WF0	07/15/20	35,841,128	35,841,128	0	0
912828PP9	1.125	912820XK8	01/15/21	40,476,735	40,476,735	0	0
912828Q60	0.125	912820ZL0	04/15/21	31,531,362	31,531,362	0	0
912828QV5	0.625	912820YP6	07/15/21	38,388,581	38,388,581	0	0
912828SA9	0.125	912820ZS9	01/15/22	44,031,043	44,031,043	0	0
912828TE0	0.125	912820RP4	07/15/22	43,038,443	43,038,443	0	0
912828UH1	0.125	912820A64	01/15/23	42,879,086	42,879,086	0	0
912828VM9	0.375	912820G43	07/15/23	42,532,089	42,532,089	0	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, NOVEMBER 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
912828B25	0.625	912820K71	01/15/24	42,398,468	42,398,468	0	0
912828WU0	0.125	912820P35	07/15/24	41,689,272	41,689,272	0	0
912810FR4	2.375	912803CN1	01/15/25	35,860,887	35,860,887	0	0
912828H45	0.250	912820S65	01/15/25	41,782,624	41,782,624	0	0
912828XL9	0.375	912820W29	07/15/25	41,736,422	41,736,422	0	0
912810FS2	2.000	912803CW1	01/15/26	24,326,142	24,326,142	0	0
912828N71	0.625	912820Z59	01/15/26	43,097,868	43,097,868	0	0
912828S50	0.125	9128203A3	07/15/26	37,103,452	37,103,452	0	0
912810PS1	2.375	912803CY7	01/15/27	19,730,693	19,730,693	0	0
912810PV4	1.750	912803DB6	01/15/28	18,016,003	18,016,003	0	0
912810FD5	3.625	912803BN2	04/15/28	25,050,516	25,050,292	224	0
912810PZ5	2.500	912803DE0	01/15/29	15,910,831	15,910,831	0	0
912810FH6	3.875	912803CF8	04/15/29	28,630,814	28,622,003	8,811	0
912810FQ6	3.375	912803CL5	04/15/32	6,816,890	6,816,890	0	0
912810QF8	2.125	912803DL4	02/15/40	16,944,954	16,944,954	0	0
912810QP6	2.125	912803DR1	02/15/41	26,439,966	26,439,966	0	0
912810QV3	0.750	912803DW0	02/15/42	24,708,905	24,708,905	0	0
912810RA8	0.625	912803EB5	02/15/43	24,150,026	24,150,026	0	0
912810RF7	1.375	912803EG4	02/15/44	23,842,437	23,842,437	0	0
912810RL4	0.750	912803EM1	02/15/45	23,578,903	23,578,903	0	0
912810RR1	1.000	912803ES8	02/15/46	20,761,611	20,761,611	0	0
Total Treasury Inflation-Protected Securities.....				1,231,390,991	1,231,381,956	9,035	0
Grand Total.....				11,713,359,508	11,479,534,575	233,824,934	18,132,017