

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, FEBRUARY 28, 2017

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:						
912828C32	0.750	912820L88	03/15/17	30,000,250	29,960,250	40,000	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	33,062,560	20,000	0
912828J92	0.500	912820T80	03/31/17	25,999,627	25,978,427	21,200	0
912828C73	0.875	912820M46	04/15/17	29,998,931	29,944,531	54,400	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	25,252,160	334,381	0
912828WH9	0.875	912820M95	05/15/17	29,000,127	28,793,727	206,400	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	27,917,673	82,600	0
912828D49	0.875	912820P76	08/15/17	26,999,835	26,836,903	162,932	0
912828TM2	0.625	912820RV1	08/31/17	60,994,652	60,917,532	77,120	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	60,952,504	47,360	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	27,162,419	511,829	2,000
912828G20	0.875	912820R41	11/15/17	26,034,720	25,839,320	195,400	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	24,980,157	19,800	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	23,996,862	3,200	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	38,967,386	237,123	1,000
912828H94	1.000	912820T23	02/15/18	24,001,115	23,838,435	162,680	0
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
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	33,903,780	174,280	0
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
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	912820ZB1	07/31/18	27,814,812	27,814,812	0	0
912828JH4	4.000	912820RE9	08/15/18	36,802,978	36,775,638	27,340	15,000
912828K82	1.000	912820W60	08/15/18	24,482,462	24,419,262	63,200	0
912828RE2	1.500	912820YX9	08/31/18	64,886,560	64,878,560	8,000	0
912828ZC3	0.750	912820SL7	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	912820SQ6	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

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
912828WD8	1.250	912820J40	10/31/18	34,999,947	34,995,307	4,640	0
912828T83	0.750	912820U57	10/31/18	27,570,665	27,570,665	0	0
912828JR2	3.750	912820RM1	11/15/18	57,351,395	57,176,830	174,565	0
912828M64	1.250	912820Y35	11/15/18	24,122,422	24,069,238	53,184	0
912828RT9	1.375	912820ZK6	11/30/18	30,314,142	30,301,342	12,800	0
912828A34	1.250	912820J81	11/30/18	34,995,100	34,984,220	10,880	0
912828U40	1.000	912820S26	11/30/18	28,763,583	28,763,583	0	0
912828N22	1.250	912820Y84	12/15/18	23,993,880	23,987,640	6,240	0
912828RY8	1.375	912820ZN0	12/31/18	29,935,159	29,915,959	19,200	0
912828A75	1.500	912820K48	12/31/18	34,992,948	34,992,948	0	0
912828U99	1.250	9128206D4	12/31/18	29,461,263	29,461,263	0	0
912828N63	1.125	912820Z42	01/15/19	23,996,894	23,992,094	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
912828V56	1.125	9128206K8	01/31/19	27,651,074	27,651,074	0	0
912828KD1	2.750	912820TA5	02/15/19	58,676,801	58,656,916	19,885	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
912828W30	1.125	9128206Q5	02/28/19	29,605,789	29,605,789	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	34,831,884	168,000	40,000
912828KQ2	3.125	912820TQ0	05/15/19	64,410,823	64,303,547	107,276	0
912828R44	0.875	9128202Q9	05/15/19	29,427,644	29,427,644	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	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	34,879,853	131,200	0
912828LJ7	3.625	912820UD7	08/15/19	66,753,044	66,749,684	3,360	0
9128282B5	0.750	9128203F2	08/15/19	26,458,230	26,287,830	170,400	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	34,997,047	3,200	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	70,853,271	183,717	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
912828U73	1.375	9128206C6	12/15/19	23,999,873	23,998,273	1,600	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
912828V31	1.375	9128206H5	01/15/20	25,327,472	25,327,472	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	71,501,065	94,400	95,000
912828W22	1.375	9128206N2	02/15/20	26,771,095	26,771,095	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	67,949,054	270,130	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	67,597,030	252,560	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	67,373,021	36,862	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

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, FEBRUARY 28, 2017

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
912828PX2	3.625	912820XQ5	02/15/21	67,584,864	67,509,244	75,620	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	912820H90	03/31/21	42,100,681	42,100,681	0	0
912828WG1	2.250	912820M87	04/30/21	29,000,012	29,000,012	2,400	0
912828Q78	1.375	912820N60	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	912820T30	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	912820X40	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	912820C90	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
912828F60	1.125	912820M50	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	912820R40	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	912820V50	10/31/21	36,055,456	36,055,456	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
912828U65	1.750	912820A60	11/30/21	37,618,629	37,618,629	0	0
912828G87	2.125	912820S40	12/31/21	29,000,005	29,000,005	0	0
912828U81	2.000	912820F90	12/31/21	38,521,169	38,521,169	0	0
912828H86	1.500	912820S99	01/31/22	29,000,012	29,000,012	0	0
912828V72	1.875	912820L60	01/31/22	36,156,202	36,156,202	0	0
912828SF8	2.000	912820ZW0	02/15/22	74,200,279	74,199,349	930	0
912828J43	1.750	912820T64	02/28/22	29,000,023	29,000,023	0	0
912828W55	1.875	912820R30	02/28/22	38,715,226	38,715,226	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	68,979,389	5,160	80
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	65,992,295	7,680	160
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	65,973,846	27,000	0
912828P79	1.500	912820D80	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	912820P10	04/30/23	35,440,730	35,440,730	0	0
912828VB3	1.750	912820F36	05/15/23	66,000,762	66,000,762	0	0
912828R69	1.625	912820ZU0	05/31/23	35,135,561	35,135,561	0	0
912828S35	1.375	912820Z20	06/30/23	32,084,552	32,084,552	0	0
912828S92	1.250	912820D37	07/31/23	29,955,431	29,900,871	54,560	0
912828V56	2.500	912820G84	08/15/23	65,999,916	65,808,304	191,612	0
912828D21	1.375	912820N30	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	912820W30	10/31/23	29,692,711	29,692,711	0	0
912828WE6	2.750	912820J65	11/15/23	65,996,109	64,495,159	1,500,950	0
912828U57	2.125	912820B88	11/30/23	30,980,363	30,980,363	0	0
912828V23	2.250	912820G67	12/31/23	31,723,494	31,723,494	0	0
912828V80	2.250	912820M40	01/31/24	29,775,684	29,775,684	0	0
912828B66	2.750	912820L47	02/15/24	65,996,824	65,866,744	130,080	80
912828W48	2.125	912820G51	02/29/24	31,883,262	31,883,262	0	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	65,722,166	276,526	160
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	65,366,880	628,400	0
912828XB1	2.125	912820U96	05/15/25	66,523,989	66,522,968	1,021	0
912828K74	2.000	912820W78	08/15/25	66,482,519	66,439,919	42,600	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	912820ZR7	05/15/26	69,503,759	69,502,279	1,480	0
912828A27	1.500	912820K59	08/15/26	65,356,241	65,356,241	0	0
912828U24	2.000	912820Y90	11/15/26	69,142,575	69,142,575	0	0
912828V98	2.250	912820P67	02/15/27	25,655,789	25,654,989	800	0
Total Treasury Notes				8,684,597,548	8,675,750,089	8,847,459	153,480
Treasury Bonds:							
CUSIP:	Interest Rate:						
912810DY1	8.750	912803AL7	05/15/17	15,559,169	12,530,250	3,028,919	6,600
912810DZ8	8.875	912803AM5	08/15/17	10,968,358	9,437,666	1,530,692	640
912810EA2	9.125	912803AN3	05/15/18	6,717,439	5,577,936	1,139,503	0
912810EB0	9.000	912803AP8	11/15/18	7,174,470	5,678,444	1,496,026	1,400
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	10,999,131	2,091,367	0
912810ED6	8.125	912803AR4	08/15/19	18,940,932	18,743,819	197,114	1,000
912810EE4	8.500	912803AS2	02/15/20	9,476,268	9,248,685	227,583	0

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	7,211,978	370,205	3,700
912810EG9	8.750	912803AU7	08/15/20	17,059,306	16,623,378	435,928	20,500
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,924,029	151,544	0
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	9,498,670	568,118	0
912810EK0	8.125	912803AX1	08/15/21	9,506,382	9,287,712	218,670	7,464
912810EL8	8.000	912803AY9	11/15/21	30,632,194	28,611,493	2,020,701	0
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	9,530,365	597,426	7,760
912810EN4	7.625	912803BA0	11/15/22	7,423,626	6,849,977	573,649	6,200
912810EP9	7.125	912803BB8	02/15/23	15,782,061	15,131,099	650,962	0
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	22,125,379	533,665	3,000
912810ES3	7.500	912803BD4	11/15/24	9,604,162	8,925,646	678,516	239,000
912810ET1	7.625	912803BE2	02/15/25	9,509,170	8,823,575	685,595	10,080
912810EV6	6.875	912803BF9	08/15/25	11,187,207	10,063,763	1,123,444	32
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,560,972	276,944	12,010
912810EX2	6.750	912803BH5	08/15/26	8,810,418	8,173,174	637,244	2,000
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	9,710,141	1,150,036	0
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	8,881,441	640,530	4,320
912810FA1	6.375	912803BL6	08/15/27	9,196,756	7,560,206	1,636,550	0
912810FB9	6.125	912803BM4	11/15/27	22,021,339	19,606,624	2,414,715	155,400
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,719,015	1,057,186	0
912810FF0	5.250	912803BV4	11/15/28	10,947,052	10,100,086	846,966	0
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,960,345	389,996	0
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	10,075,480	1,103,100	74,560
912810FM5	6.250	912803CH4	05/15/30	17,043,162	14,941,728	2,101,434	170,619
912810FP8	5.375	912803CK7	02/15/31	16,427,648	14,777,817	1,649,831	46,020
912810FT0	4.500	912803CX9	02/15/36	26,397,130	22,409,418	3,987,712	122,640
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	15,727,381	862,075	39,600
912810PU6	5.000	912803DA8	05/15/37	21,413,045	20,095,627	1,317,418	1,123,600
912810PW2	4.375	912803DC4	02/15/38	22,525,149	21,321,087	1,204,062	58,000
912810PX0	4.500	912803DD2	05/15/38	25,500,123	24,434,809	1,065,314	391,600
912810QA9	3.500	912803DF7	02/15/39	25,908,569	24,612,617	1,295,952	7,000
912810QB7	4.250	912803DG5	05/15/39	38,778,773	34,713,724	4,065,049	117,000
912810QC5	4.500	912803DH3	08/15/39	41,430,538	38,575,558	2,854,980	40,600
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	38,479,164	6,085,085	419,936
912810QE1	4.625	912803DK6	02/15/40	44,902,490	36,051,105	8,851,385	20,000
912810QH4	4.375	912803DM2	05/15/40	43,473,044	34,017,474	9,455,570	159,640
912810QK7	3.875	912803DN0	08/15/40	43,213,317	40,413,102	2,800,215	65,260
912810QL5	4.250	912803DP5	11/15/40	42,903,189	37,815,979	5,087,210	98,200
912810QN1	4.750	912803DQ3	02/15/41	43,004,945	40,855,933	2,149,012	35,200
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	38,812,847	3,182,660	10,880
912810QS0	3.750	912803DT7	08/15/41	42,488,837	39,764,952	2,723,885	58,308
912810QT8	3.125	912803DU4	11/15/41	44,622,444	42,607,759	2,014,685	6,000
912810QU5	3.125	912803DV2	02/15/42	47,219,044	45,539,874	1,679,170	10,000
912810QW1	3.000	912803DX8	05/15/42	43,918,686	42,392,716	1,525,969	256,200
912810QX9	2.750	912803DY6	08/15/42	41,995,432	36,978,766	5,016,666	163,160
912810QY7	2.750	912803DZ3	11/15/42	41,994,009	34,802,832	7,191,177	288,320
912810QZ4	3.125	912803EA7	02/15/43	41,999,759	31,522,423	10,477,335	31,720
912810RB6	2.875	912803EC3	05/15/43	41,999,319	32,699,409	9,299,910	190,960
912810RC4	3.625	912803ED1	08/15/43	41,998,968	36,648,328	5,350,640	1,051,280
912810RD2	3.750	912803EE9	11/15/43	41,994,787	35,320,247	6,674,540	1,670,752
912810RE0	3.625	912803EF6	02/15/44	41,999,879	27,363,179	14,636,700	63,240
912810RG5	3.375	912803EH2	05/15/44	41,992,115	27,200,255	14,791,860	462,440
912810RH3	3.125	912803EJ8	08/15/44	42,000,030	35,444,686	6,555,344	152,974
912810RJ9	3.000	912803EK5	11/15/44	42,020,892	33,471,872	8,549,020	150,200
912810RK6	2.500	912803EL3	02/15/45	42,000,609	35,665,488	6,335,121	95,400
912810RM2	3.000	912803EN9	05/15/45	42,361,715	33,740,420	8,621,295	152,640
912810RN0	2.875	912803EP4	08/15/45	42,320,986	32,738,336	9,582,650	886,540
912810RP5	3.000	912803EQ2	11/15/45	42,076,670	32,088,128	9,988,542	827,820
912810RQ3	2.500	912803ER0	02/15/46	40,252,169	35,358,261	4,893,908	315,804
912810RS9	2.500	912803ET6	05/15/46	43,173,535	38,602,170	4,571,365	284,704
912810RT7	2.250	912803EU3	08/15/46	40,536,407	37,164,547	3,371,860	215,000
912810RU4	2.875	912803EV1	11/15/46	42,948,775	42,207,375	741,400	863,800
912810RV2	3.000	912803EW9	02/15/47	16,731,890	15,607,690	1,124,200	50
Total Treasury Bonds				1,878,360,661	1,646,155,561	232,205,099	11,678,774
Treasury Inflation-Protected Securities:							
CUSIP: Interest Rate:							
912828SQ4	0.125	912820D53	04/15/17	47,222,830	47,222,830	0	0
912828GX2	2.625	912820PU5	07/15/17	16,306,185	16,306,185	0	0
912828HN3	1.625	912820QK6	01/15/18	18,919,167	18,919,167	0	0
912828UX6	0.125	912820C47	04/15/18	52,214,247	52,214,247	0	0
912828JE1	1.375	912820RB5	07/15/18	16,760,141	16,760,141	0	0
912828JX9	2.125	912820SV0	01/15/19	16,575,015	16,575,015	0	0
912828C99	0.125	912820M53	04/15/19	51,516,593	51,516,593	0	0
912828LA6	1.875	912820TY3	07/15/19	17,161,059	17,161,059	0	0
912828MF4	1.375	912820VB0	01/15/20	21,182,459	21,182,459	0	0
912828K33	0.125	912820U47	04/15/20	51,614,155	51,614,155	0	0
912828NM8	1.250	912820WF0	07/15/20	35,844,042	35,844,042	0	0
912828PP9	1.125	912820XK8	01/15/21	40,480,036	40,480,036	0	0
912828Q60	0.125	912820ZL0	04/15/21	45,794,900	45,794,900	0	0
912828QV5	0.625	912820YP6	07/15/21	38,391,807	38,391,807	0	0
912828SA9	0.125	912820ZS9	01/15/22	44,034,758	44,034,758	0	0
912828TE0	0.125	912820RP4	07/15/22	43,042,133	43,042,133	0	0
912828UH1	0.125	912820A64	01/15/23	42,882,366	42,882,366	0	0
912828VM9	0.375	912820G43	07/15/23	42,535,369	42,535,369	0	0
912828B25	0.625	912820K71	01/15/24	42,402,156	42,402,156	0	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, FEBRUARY 28, 2017

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
912828WU0	0.125	912820P35	07/15/24	41,692,963	41,692,963	0	0
912810FR4	2.375	912803CN1	01/15/25	35,863,687	35,863,687	0	0
912828H45	0.250	912820S65	01/15/25	41,786,313	41,786,313	0	0
912828XL9	0.375	912820W29	07/15/25	41,739,702	41,739,702	0	0
912810FS2	2.000	912803CW1	01/15/26	24,328,342	24,328,342	0	0
912828N71	0.625	912820Z59	01/15/26	43,101,686	43,101,686	0	0
912828S50	0.125	9128203A3	07/15/26	37,106,315	37,106,315	0	0
912810PS1	2.375	912803CY7	01/15/27	19,732,341	19,732,341	0	0
912828V49	0.375	9128206J1	01/15/27	13,824,416	13,824,416	0	0
912810PV4	1.750	912803DB6	01/15/28	18,017,566	18,017,566	0	0
912810FD5	3.625	912803BN2	04/15/28	25,052,698	25,052,474	224	0
912810PZ5	2.500	912803DE0	01/15/29	15,912,246	15,912,246	0	0
912810FH6	3.875	912803CF8	04/15/29	28,633,348	28,624,537	8,812	0
912810FQ6	3.375	912803CL5	04/15/32	6,817,442	6,817,442	0	0
912810QF8	2.125	912803DL4	02/15/40	16,946,472	16,946,472	0	0
912810QP6	2.125	912803DR1	02/15/41	26,442,125	26,442,125	0	0
912810QV3	0.750	912803DW0	02/15/42	24,710,987	24,710,987	0	0
912810RA8	0.625	912803EB5	02/15/43	24,152,096	24,152,096	0	0
912810RF7	1.375	912803EG4	02/15/44	23,844,278	23,844,278	0	0
912810RL4	0.750	912803EM1	02/15/45	23,580,973	23,580,973	0	0
912810RR1	1.000	912803ES8	02/15/46	20,763,445	20,763,445	0	0
912810RW0	0.875	912803EX7	02/15/47	7,971,015	7,971,015	0	0
Total Treasury Inflation-Protected Securities.....				1,246,899,871	1,246,890,836	9,036	0
Grand Total.....				11,809,858,080	11,568,796,486	241,061,594	11,832,254