

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, DECEMBER 31, 2018

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:						
912828N63	1.125	912820Z42	01/15/19	23,996,894	23,987,294	9,600	0
912828SD3	1.250	912820ZV2	01/31/19	29,545,749	29,505,749	40,000	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	58,553,988	122,813	3,500
912828P53	0.750	912820Z91	02/15/19	25,884,438	25,741,598	142,840	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	100,000	0
912828W30	1.125	9128206Q5	02/28/19	29,603,179	29,599,979	3,200	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
912828W97	1.250	9128206U6	03/31/19	29,147,502	29,147,502	0	0
912828Q52	0.875	9128202K2	04/15/19	24,168,189	24,168,189	0	0
912828ST8	1.250	912820D87	04/30/19	59,327,464	59,326,664	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	63,806,340	604,483	0
912828R44	0.875	9128202Q9	05/15/19	29,427,644	29,179,884	247,760	0
912828SX9	1.125	912820E37	05/31/19	28,999,135	28,837,535	161,600	0
912828WLO	1.500	912820N45	05/31/19	35,013,460	34,962,260	51,200	0
912828XS4	1.250	9128207F8	05/31/19	29,127,783	29,127,783	0	0
912828R85	0.875	9128202V8	06/15/19	24,000,021	23,998,421	1,600	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
912828XV7	1.250	9128207K7	06/30/19	29,160,383	29,156,863	3,520	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	28,998,421	1,600	0
912828WW6	1.625	912820P50	07/31/19	35,011,053	34,879,853	131,200	0
9128282K5	1.375	9128207Q4	07/31/19	28,636,878	28,636,878	0	0
912828LJ7	3.625	912820UD7	08/15/19	66,753,044	66,725,318	27,726	1,000
9128282B5	0.750	9128203F2	08/15/19	26,458,230	26,209,132	249,098	1,000
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
9128282T6	1.250	9128203J4	08/31/19	26,813,750	26,813,750	0	0
9128282G4	0.875	9128205P8	09/15/19	23,999,959	23,827,159	172,800	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	34,994,647	5,600	0
9128282X7	1.375	9128203N5	09/30/19	29,234,343	29,232,743	1,600	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	61,649,932	61,643,532	6,400	0
912828LY4	3.375	912820U54	11/15/19	71,036,988	70,370,636	666,352	1,000
912828U32	1.000	9128205X1	11/15/19	29,257,183	29,192,183	65,000	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
9128283H1	1.750	9128203X3	11/30/19	27,409,418	27,409,418	0	0
912828U73	1.375	9128206C6	12/15/19	23,999,873	23,990,273	9,600	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
9128283N8	1.875	9128204B0	12/31/19	29,393,492	29,393,492	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	34,993,773	6,240	0
9128283S7	2.000	9128204H7	01/31/20	29,820,679	29,820,679	0	0
912828MP2	3.625	912820VH7	02/15/20	71,595,465	71,246,665	348,800	43,000
912828W22	1.375	9128206N2	02/15/20	26,771,095	26,702,895	68,200	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	34,989,354	9,600	0
9128283Y4	2.250	9128204N4	02/29/20	34,824,558	34,824,558	0	0
912828W63	1.625	9128206T9	03/15/20	23,999,829	23,999,829	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	34,988,833	11,200	0
9128284C1	2.250	9128204S3	03/31/20	35,282,481	35,282,481	0	0
912828X21	1.500	9128206X0	04/15/20	24,196,700	24,193,500	3,200	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	35,121,247	6,400	0
9128284J6	2.375	9128204X2	04/30/20	36,079,831	36,079,831	0	0
912828ND8	3.500	912820VW4	05/15/20	68,219,184	68,107,489	111,695	0
912828X96	1.500	9128207C5	05/15/20	31,929,001	31,860,001	69,000	0
912828VF4	1.375	912820F51	05/31/20	28,994,639	28,994,639	0	0
912828XE5	1.500	912820V38	05/31/20	34,995,026	34,962,226	32,800	0
9128284Q0	2.500	9128205C7	05/31/20	38,730,810	38,730,810	0	0
912828XU9	1.500	9128207J0	06/15/20	24,000,030	24,000,030	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	34,996,696	3,200	0
912828XY1	2.500	9128205H6	06/30/20	38,232,251	38,232,251	0	0
9128282J8	1.500	9128207N1	07/15/20	24,547,877	24,547,877	0	0
912828VP2	2.000	912820G68	07/31/20	29,000,225	29,000,225	0	0
912828XM7	1.625	912820W45	07/31/20	34,994,998	34,983,798	11,200	0
912828Y46	2.625	912821AD7	07/31/20	36,898,671	36,898,671	0	0
912828NT3	2.625	912820WM5	08/15/20	67,849,590	67,530,682	318,908	0
9128282Q2	1.500	9128203G0	08/15/20	31,221,267	31,221,267	0	0

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				Total Outstanding	Portion Held in Unstripped Form	Portion Held in Stripped Form	Reconstituted This Month
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
9128284Y3	2.625	912821AJ4	08/31/20	38,531,041	38,531,041	0	0
9128282V1	1.375	9128203M7	09/15/20	24,000,042	24,000,042	0	0
912828V20	2.000	912820H83	09/30/20	28,999,861	28,999,861	0	0
912828L65	1.375	912820X51	09/30/20	34,999,986	34,891,186	108,800	0
9128285B2	2.750	912821AN5	09/30/20	36,991,847	36,991,847	0	0
9128282Z2	1.625	9128203R6	10/15/20	23,995,719	23,995,719	0	0
912828WC0	1.750	912820J24	10/31/20	29,000,008	28,994,408	5,600	0
912828L99	1.375	912820X93	10/31/20	35,000,030	35,000,030	0	0
9128285G1	2.875	912821AS4	10/31/20	37,994,851	37,994,851	0	0
912828PC8	2.625	912820WZ6	11/15/20	67,409,883	67,349,891	59,992	1,000
9128283G3	1.750	9128203V7	11/15/20	26,918,413	26,789,413	129,000	0
912828A42	2.000	912820J99	11/30/20	29,000,151	28,989,751	10,400	0
912828M98	1.625	912820Y68	11/30/20	35,000,981	34,994,581	6,400	0
9128285Q9	2.750	912821AX3	11/30/20	42,424,216	42,424,216	0	0
9128283L2	1.875	9128204A2	12/15/20	23,999,874	23,992,834	7,040	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	34,999,153	800	0
9128285S5	2.500	912821BB0	12/31/20	40,000,873	40,000,873	0	0
9128283Q1	2.000	9128204F1	01/15/21	24,812,812	24,812,812	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	35,631,977	4,800	0
912828PX2	3.625	912820XQ5	02/15/21	67,584,864	67,499,664	85,200	0
9128283X6	2.250	9128204L8	02/15/21	30,913,584	30,875,584	38,000	0
912828B90	2.000	912820L70	02/28/21	29,081,565	29,081,565	0	0
912828P87	1.125	9128202C0	02/28/21	45,394,961	45,394,961	0	0
9128284B3	2.375	9128204R5	03/15/21	28,000,828	28,000,828	0	0
912828C57	2.250	912820M38	03/31/21	29,000,122	28,987,322	12,800	0
912828Q37	1.250	9128202H9	03/31/21	42,100,681	42,100,681	0	0
9128284G2	2.375	9128204V6	04/15/21	30,051,484	30,051,484	0	0
912828WG1	2.250	912820M87	04/30/21	29,000,012	28,997,612	2,400	0
912828Q78	1.375	9128202N6	04/30/21	43,034,996	43,028,596	6,400	0
912828QN3	3.125	912820YE1	05/15/21	65,998,404	65,984,303	14,101	0
9128284P2	2.625	9128205A1	05/15/21	38,472,277	38,472,277	0	0
912828WV6	2.000	912820N52	05/31/21	29,011,415	28,945,815	65,600	0
912828R77	1.375	9128202T3	05/31/21	42,671,194	42,661,594	9,600	0
9128284T4	2.625	9128205G8	06/15/21	31,999,931	31,999,931	0	0
912828WR7	2.125	912820N94	06/30/21	29,000,031	28,985,631	14,400	0
912828S27	1.125	9128202X4	06/30/21	38,960,007	38,937,607	22,400	0
912828Y20	2.625	912821AB1	07/15/21	33,128,268	33,128,268	0	0
912828WY2	2.250	912820P68	07/31/21	29,008,872	28,952,072	56,800	0
912828S76	1.125	9128203C9	07/31/21	36,374,436	36,366,436	8,000	0
912828RC6	2.125	912820YT8	08/15/21	66,734,924	66,570,724	164,200	0
9128284W7	2.750	912821AG0	08/15/21	38,570,842	38,565,842	5,000	0
912828D72	2.000	912820Q34	08/31/21	29,001,997	29,001,997	0	0
9128282F6	1.125	9128205M5	08/31/21	36,325,501	36,325,501	0	0
9128285A4	2.750	912821AM7	09/15/21	35,000,156	35,000,156	0	0
912828F21	2.125	912820Q75	09/30/21	28,999,912	28,990,312	9,600	0
912828T34	1.125	9128205R4	09/30/21	36,072,634	36,072,634	0	0
9128285F3	2.875	912821AR6	10/15/21	35,999,803	35,999,803	0	0
912828F96	2.000	912820R33	10/31/21	29,000,022	29,000,022	0	0
912828T67	1.250	9128205V5	10/31/21	36,055,456	36,055,456	0	0
912828RR3	2.000	912820ZH3	11/15/21	70,092,488	70,028,198	64,290	0
9128285L0	2.875	912821AV7	11/15/21	44,545,219	44,545,219	0	0
912828G53	1.875	912820R82	11/30/21	29,000,076	28,999,756	320	0
912828U65	1.750	9128206A0	11/30/21	37,618,629	37,618,629	0	0
9128285R7	2.625	912821BA2	12/15/21	37,999,746	37,999,746	0	0
912828G87	2.125	912820S40	12/31/21	29,000,005	29,000,005	0	0
912828U81	2.000	9128206F9	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	9128206L6	01/31/22	36,156,202	36,156,202	0	0
912828SF8	2.000	912820ZW0	02/15/22	74,200,279	74,083,524	116,755	100
912828J43	1.750	912820T64	02/28/22	29,000,023	29,000,023	0	0
912828W55	1.875	9128206R3	02/28/22	38,715,219	38,715,219	0	0
912828J76	1.750	912820U21	03/31/22	29,000,002	29,000,002	0	0
912828W89	1.875	9128206V4	03/31/22	38,116,206	38,116,206	0	0
912828WZ9	1.750	912820U70	04/30/22	29,106,104	29,106,104	0	0
912828X47	1.875	9128207A9	04/30/22	38,640,820	38,640,820	0	0
912828SV3	1.750	912820E29	05/15/22	68,984,549	68,976,171	8,378	0
912828XD7	1.875	912820V46	05/31/22	28,999,681	28,999,681	0	0
912828XR6	1.750	9128207G6	05/31/22	38,090,150	38,090,150	0	0
912828XG0	2.125	912820V87	06/30/22	29,000,014	29,000,014	0	0
912828XW5	1.750	9128207L5	06/30/22	38,132,747	38,127,147	5,600	0
912828XQ8	2.000	912820W52	07/31/22	29,000,008	29,000,008	0	0
9128282P4	1.875	9128207R2	07/31/22	37,457,039	37,457,039	0	0
912828TJ9	1.625	912820RU3	08/15/22	65,994,896	65,548,511	446,385	0
912828L24	1.875	912820X28	08/31/22	28,999,997	28,999,997	0	0
9128282S8	1.625	9128203K1	08/31/22	35,065,529	35,065,529	0	0
912828L57	1.750	912820X69	09/30/22	28,995,021	28,995,021	0	0
9128282W9	1.875	9128203P0	09/30/22	38,229,346	38,229,346	0	0
912828M49	1.875	912820Y27	10/31/22	28,999,763	28,999,763	0	0
9128283C2	2.000	9128203T2	10/31/22	34,850,242	34,850,242	0	0
912828TY6	1.625	912820SH1	11/15/22	65,999,975	65,948,095	51,880	3,000
912828M80	2.000	912820Y76	11/30/22	64,845,013	64,845,013	0	0

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912828N30	2.125	912820Z34	12/31/22	67,444,612	67,444,612	0	0
912828P38	1.750	912820Z83	01/31/23	29,520,865	29,520,865	0	0
912828J2	2.375	9128204J3	01/31/23	38,997,043	38,997,043	0	0
912828UN8	2.000	912820B30	02/15/23	66,000,846	65,998,591	2,255	0
912828P79	1.500	9128202D8	02/28/23	37,376,151	37,376,151	0	0
9128284A5	2.625	9128204P9	02/28/23	43,532,563	43,532,563	0	0
912828Q29	1.500	9128202J5	03/31/23	34,671,134	34,671,134	0	0
9128284D9	2.500	9128204T1	03/31/23	41,165,502	41,165,502	0	0
912828R28	1.625	9128202P1	04/30/23	35,440,730	35,440,730	0	0
9128284L1	2.750	9128204Y0	04/30/23	39,466,440	39,466,440	0	0
912828VB3	1.750	912820F36	05/15/23	66,000,762	65,806,682	194,080	0
912828R69	1.625	9128202U0	05/31/23	35,132,561	35,132,561	0	0
9128284S6	2.750	9128205D5	05/31/23	42,253,198	42,253,198	0	0
912828S35	1.375	9128202Y2	06/30/23	32,084,552	32,084,552	0	0
9128284U1	2.625	9128205J2	06/30/23	40,483,254	40,483,254	0	0
912828S92	1.250	9128203D7	07/31/23	29,955,431	29,900,871	54,560	0
912828Y61	2.750	912821AE5	07/31/23	37,954,982	37,954,982	0	0
912828V56	2.500	912820G84	08/15/23	65,999,916	65,998,877	1,039	0
9128282D1	1.375	9128205N3	08/31/23	29,914,893	29,914,893	0	0
9128284X5	2.750	912821AK1	08/31/23	39,607,836	39,607,836	0	0
912828T26	1.375	9128205S2	09/30/23	29,706,834	29,706,834	0	0
9128285D8	2.875	912821AP0	09/30/23	37,999,866	37,999,866	0	0
912828T91	1.625	9128205W3	10/31/23	29,692,711	29,692,711	0	0
9128285K2	2.875	912821AT2	10/31/23	38,999,890	38,999,890	0	0
912828WE6	2.750	912820J65	11/15/23	65,996,109	64,415,692	1,580,417	0
912828U57	2.125	9128206B8	11/30/23	30,980,363	30,980,363	0	0
9128285P1	2.875	912821AY1	11/30/23	43,512,587	43,512,587	0	0
912828V23	2.250	9128206G7	12/31/23	31,723,494	31,723,494	0	0
9128285U0	2.625	912821BC8	12/31/23	40,998,539	40,998,539	0	0
912828V80	2.250	9128206M4	01/31/24	29,775,684	29,775,684	0	0
912828B66	2.750	912820L47	02/15/24	65,996,824	65,816,158	180,666	0
912828W48	2.125	9128206S1	02/29/24	31,879,252	31,879,252	0	0
912828W71	2.125	9128206W2	03/31/24	31,390,005	31,390,005	0	0
912828X70	2.000	9128207B7	04/30/24	31,818,596	31,818,596	0	0
912828WJ5	2.500	912820N29	05/15/24	65,994,795	65,994,794	1	0
912828XT2	2.000	9128207H4	05/31/24	31,368,553	31,368,553	0	0
912828XX3	2.000	9128207M3	06/30/24	31,403,548	31,403,548	0	0
9128282N9	2.125	9128207S0	07/31/24	30,846,907	30,846,907	0	0
912828D56	2.375	912820P84	08/15/24	65,998,692	65,827,456	171,236	0
9128282J3	1.875	9128203L9	08/31/24	28,877,629	28,877,629	0	0
9128282Y5	2.125	9128203Q8	09/30/24	31,480,100	31,480,100	0	0
9128283D0	2.250	9128203U9	10/31/24	28,700,490	28,700,490	0	0
912828G38	2.250	912820R58	11/15/24	66,031,911	66,031,311	600	0
9128283J7	2.125	9128203Z8	11/30/24	29,519,458	29,519,458	0	0
9128283P3	2.250	9128204D6	12/31/24	31,660,300	31,660,300	0	0
9128283V0	2.500	9128204K0	01/31/25	32,115,181	32,115,181	0	0
912828J27	2.000	912820T31	02/15/25	65,988,280	65,487,879	500,401	0
9128283Z1	2.750	9128204Q7	02/28/25	36,070,112	36,070,112	0	0
9128284F4	2.625	9128204U8	03/31/25	34,108,089	34,108,089	0	0
9128284M9	2.875	9128204Z7	04/30/25	32,701,484	32,701,484	0	0
912828XB1	2.125	912820U96	05/15/25	66,521,989	66,519,808	2,181	0
9128284R8	2.875	9128205F0	05/31/25	35,211,597	35,211,597	0	0
912828XZ8	2.750	912821AA3	06/30/25	33,736,098	33,736,098	0	0
912828Y79	2.875	912821AF2	07/31/25	31,629,113	31,629,113	0	0
912828K74	2.000	912820W78	08/15/25	66,479,519	66,472,209	7,310	0
9128284Z0	2.750	912821AL9	08/31/25	33,184,893	33,184,893	0	0
9128285C0	3.000	912821AQ8	09/30/25	31,000,000	31,000,000	0	0
9128285J5	3.000	912821AU9	10/31/25	30,999,999	30,999,999	0	0
912828M56	2.250	912820Y43	11/15/25	66,120,819	66,100,610	20,209	0
9128285N6	2.875	912821AZ8	11/30/25	34,809,191	34,809,191	0	0
9128285T3	2.625	912821BD6	12/31/25	32,000,157	32,000,157	0	0
912828P46	1.625	9128202A4	02/15/26	64,940,660	64,940,260	400	0
912828R36	1.625	9128202R7	05/15/26	69,496,759	69,481,038	15,721	0
9128282A7	1.500	9128205K9	08/15/26	65,349,241	65,346,241	3,000	17,000
912828U24	2.000	9128205Y9	11/15/26	69,134,575	69,123,826	10,749	0
912828V98	2.250	9128206P7	02/15/27	65,815,868	65,808,658	7,210	0
912828X88	2.375	9128207D3	05/15/27	71,050,221	71,048,406	1,815	1,000
9128282R0	2.250	9128203H8	08/15/27	69,915,360	69,852,380	62,980	0
9128283F5	2.250	9128203W5	11/15/27	66,474,111	66,472,491	1,620	0
9128283W8	2.750	9128204M6	02/15/28	70,572,105	70,162,025	410,080	57,000
9128284N7	2.875	9128205B9	05/15/28	75,112,231	75,112,231	0	0
9128284V9	2.875	912821AH8	08/15/28	75,495,710	75,493,450	2,260	212,000
9128285M8	3.125	912821AW5	11/15/28	56,506,113	56,494,113	12,000	0
Total Treasury Notes				9,297,010,497	9,288,038,331	8,972,166	340,600
Treasury Bonds:							
CUSIP:	Interest Rate:						
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	10,848,506	2,241,992	6,800
912810ED6	8.125	912803AR4	08/15/19	18,940,932	18,522,542	418,390	44,992
912810EE4	8.500	912803AS2	02/15/20	9,476,268	9,177,074	299,194	10,900
912810EF1	8.750	912803AT0	05/15/20	7,582,183	7,095,576	486,608	0
912810EG9	8.750	912803AU7	08/15/20	17,059,306	16,664,479	394,827	99,808
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,913,901	161,672	7,200
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	9,341,580	725,208	20,037
912810EK0	8.125	912803AX1	08/15/21	9,506,382	9,088,001	418,381	49,794
912810EL8	8.000	912803AY9	11/15/21	30,632,194	28,935,892	1,696,302	3

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, DECEMBER 31, 2018

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	
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	9,424,251	703,539	37,070
912810EN4	7.625	912803BA0	11/15/22	7,423,626	7,051,659	371,967	258,929
912810EP9	7.125	912803BB8	02/15/23	15,782,061	15,465,290	316,771	7,000
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	22,462,790	196,254	0
912810ES3	7.500	912803BD4	11/15/24	9,604,162	8,524,582	1,079,580	20,409
912810ET1	7.625	912803BE2	02/15/25	9,509,170	8,901,534	607,636	603,480
912810EV6	6.875	912803BF9	08/15/25	11,187,207	10,013,837	1,173,370	28,250
912810EW4	6.000	912803BG7	02/15/26	12,837,916	11,466,632	1,371,284	990,000
912810EX2	6.750	912803BH5	08/15/26	8,810,418	8,201,232	609,186	22,800
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	9,411,124	1,449,053	1,040
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	8,947,959	574,012	0
912810FA1	6.375	912803BL6	08/15/27	9,196,756	7,974,186	1,222,570	13,760
912810FB9	6.125	912803BM4	11/15/27	22,021,339	19,684,653	2,336,686	47,410
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,958,176	818,025	134,720
912810FF0	5.250	912803BV4	11/15/28	10,947,052	10,111,193	835,859	72,000
912810FG8	5.250	912803BW2	02/15/29	11,350,341	11,125,735	224,606	45,000
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	10,350,641	827,939	0
912810FM5	6.250	912803CH4	05/15/30	17,043,162	15,287,945	1,755,218	26,000
912810FP8	5.375	912803CK7	02/15/31	16,427,648	15,043,055	1,384,593	164,684
912810FT0	4.500	912803CX9	02/15/36	26,397,130	22,669,083	3,728,047	458,600
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	16,001,626	587,830	27,040
912810PU6	5.000	912803DA8	05/15/37	21,413,045	20,970,381	442,664	0
912810PW2	4.375	912803DC4	02/15/38	22,525,149	21,570,264	954,884	26,000
912810PX0	4.500	912803DD2	05/15/38	25,500,123	24,430,513	1,069,610	7,000
912810QA9	3.500	912803DF7	02/15/39	25,908,569	24,705,302	1,203,267	27,880
912810QB7	4.250	912803DG5	05/15/39	38,778,773	35,860,829	2,917,944	24,120
912810QC5	4.500	912803DH3	08/15/39	41,430,538	38,903,980	2,526,558	55,960
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	40,413,505	4,150,744	290,720
912810QE1	4.625	912803DK6	02/15/40	44,902,490	39,064,936	5,837,554	364,880
912810QH4	4.375	912803DM2	05/15/40	43,473,044	35,792,015	7,681,029	46,080
912810QK7	3.875	912803DN0	08/15/40	43,213,317	41,863,193	1,350,124	66,560
912810QL5	4.250	912803DP5	11/15/40	42,903,189	39,434,382	3,468,807	412,560
912810QN1	4.750	912803DQ3	02/15/41	43,004,945	41,969,453	1,035,492	130,460
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	40,234,944	1,760,564	274,640
912810QS0	3.750	912803DT7	08/15/41	42,488,837	40,464,567	2,024,270	12,920
912810QT8	3.125	912803DU4	11/15/41	44,622,444	42,679,936	1,942,508	38,152
912810QU5	3.125	912803DV2	02/15/42	47,219,044	46,256,508	962,536	118,280
912810QW1	3.000	912803DX8	05/15/42	43,918,686	42,606,170	1,312,516	56,000
912810QX9	2.750	912803DY6	08/15/42	41,995,432	38,648,831	3,346,601	132,920
912810QY7	2.750	912803DZ3	11/15/42	41,994,009	36,419,421	5,574,588	171,240
912810QZ4	3.125	912803EA7	02/15/43	41,999,759	28,657,409	13,342,349	172,632
912810RB6	2.875	912803EC3	05/15/43	41,999,319	31,933,739	10,065,580	144,326
912810RC4	3.625	912803ED1	08/15/43	41,998,968	32,188,921	9,810,047	855,680
912810RD2	3.750	912803EE9	11/15/43	41,994,787	36,202,547	5,792,240	1,344,952
912810RE0	3.625	912803EF6	02/15/44	41,999,879	31,522,713	10,477,166	505,200
912810RG5	3.375	912803EH2	05/15/44	41,992,115	33,896,920	8,095,195	29,600
912810RH3	3.125	912803EJ8	08/15/44	42,000,030	36,836,764	5,163,266	68,192
912810RJ9	3.000	912803EK5	11/15/44	42,020,892	35,787,841	6,233,051	190,100
912810RK6	2.500	912803EL3	02/15/45	42,000,609	32,989,390	9,011,219	536,400
912810RM2	3.000	912803EN9	05/15/45	42,361,715	35,048,535	7,313,179	368,600
912810RN0	2.875	912803EP4	08/15/45	42,320,986	31,148,222	11,172,764	397,960
912810RP5	3.000	912803EQ2	11/15/45	42,076,670	30,788,216	11,288,454	241,160
912810RQ3	2.500	912803ER0	02/15/46	40,252,169	28,699,504	11,552,665	76,400
912810RS9	2.500	912803ET6	05/15/46	43,173,535	34,949,631	8,223,904	356,180
912810RT7	2.250	912803EU3	08/15/46	40,536,407	36,927,204	3,609,203	93,320
912810RU4	2.875	912803EV1	11/15/46	42,948,775	32,063,798	10,884,977	416,040
912810RV2	3.000	912803EW9	02/15/47	40,830,504	29,697,551	11,132,953	3,427,240
912810RX8	3.000	912803EY5	05/15/47	44,224,115	31,670,555	12,553,560	102,380
912810RY6	2.750	912803EZ2	08/15/47	43,512,331	32,610,236	10,902,095	176,320
912810RZ3	2.750	912803FA6	11/15/47	41,228,751	30,869,490	10,359,261	522,120
912810SA7	3.000	912803FB4	02/15/48	45,044,506	35,978,807	9,065,698	690,500
912810SC3	3.125	912803FD0	05/15/48	49,151,624	41,808,600	7,343,024	1,073,928
912810SD1	3.000	912803FE8	08/15/48	50,414,781	44,789,341	5,625,440	479,500
912810SE9	3.375	912803FF5	11/15/48	38,873,583	37,238,493	1,635,090	362,000
Total Treasury Bonds.....				2,174,489,529	1,885,258,290	289,231,239	18,084,828
Treasury Inflation-Protected Securities:							
CUSIP:	Interest Rate:						
912828JX9	2.125	912820SV0	01/15/19	17,360,504	17,360,504	0	0
912828C99	0.125	912820M53	04/15/19	53,958,074	53,958,074	0	0
912828LA6	1.875	912820TY3	07/15/19	17,974,248	17,974,248	0	0
912828MF4	1.375	912820VB0	01/15/20	22,186,124	22,186,124	0	0
912828K33	0.125	912820U47	04/15/20	54,060,314	54,060,314	0	0
912828NM8	1.250	912820WF0	07/15/20	37,542,606	37,542,606	0	0
912828PP9	1.125	912820XK8	01/15/21	42,398,662	42,398,662	0	0
912828Q60	0.125	912820ZL0	04/15/21	47,964,927	47,964,927	0	0
912828QV5	0.625	912820YP6	07/15/21	40,211,420	40,211,420	0	0
912828SA9	0.125	912820ZS9	01/15/22	46,121,547	46,121,547	0	0
912828X39	0.125	9128206Y8	04/15/22	46,197,190	46,197,190	0	0
912828TE0	0.125	912820RP4	07/15/22	45,081,782	45,081,782	0	0
912828UH1	0.125	912820A64	01/15/23	44,914,661	44,914,661	0	0
9128284H0	0.625	9128204W4	04/15/23	47,876,080	47,876,080	0	0
912828VM9	0.375	912820G43	07/15/23	44,551,374	44,551,374	0	0
912828B25	0.625	912820K71	01/15/24	44,411,394	44,411,394	0	0
912828WU0	0.125	912820P35	07/15/24	43,668,579	43,668,579	0	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, DECEMBER 31, 2018

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
912810FR4	2.375	912803CN1	01/15/25	37,563,334	37,563,334	0	0
912828H45	0.250	912820S65	01/15/25	43,766,338	43,766,338	0	0
912828XL9	0.375	912820W29	07/15/25	43,717,897	43,717,897	0	0
912810FS2	2.000	912803CW1	01/15/26	25,481,149	25,481,149	0	0
912828N71	0.625	912820Z59	01/15/26	45,144,208	45,144,208	0	0
912828S50	0.125	9128203A3	07/15/26	38,864,721	38,864,721	0	0
912810PS1	2.375	912803CY7	01/15/27	20,667,550	20,667,550	0	0
912828V49	0.375	9128206J1	01/15/27	40,280,466	40,280,466	0	0
9128282L3	0.375	9128207P6	07/15/27	38,162,235	38,162,235	0	0
912810PV4	1.750	912803DB6	01/15/28	18,871,362	18,871,362	0	0
9128283R9	0.500	9128204G9	01/15/28	39,796,531	39,796,531	0	0
912810FD5	3.625	912803BN2	04/15/28	26,239,961	26,239,726	235	0
912828Y38	0.750	912821AC9	07/15/28	36,942,545	36,942,545	0	0
912810PZ5	2.500	912803DE0	01/15/29	16,666,326	16,666,326	0	0
912810FH6	3.875	912803CF8	04/15/29	29,990,138	29,980,909	9,229	0
912810FQ6	3.375	912803CL5	04/15/32	7,140,530	7,140,530	0	0
912810QF8	2.125	912803DL4	02/15/40	17,749,487	17,749,487	0	0
912810QP6	2.125	912803DR1	02/15/41	27,695,323	27,695,323	0	0
912810QV3	0.750	912803DW0	02/15/42	25,881,941	25,881,941	0	0
912810RA8	0.625	912803EB5	02/15/43	25,296,566	25,296,566	0	0
912810RF7	1.375	912803EG4	02/15/44	24,974,448	24,974,448	0	0
912810RL4	0.750	912803EM1	02/15/45	24,698,312	24,698,312	0	0
912810RR1	1.000	912803ES8	02/15/46	21,747,280	21,747,280	0	0
912810RW0	0.875	912803EX7	02/15/47	19,590,565	19,590,565	0	0
912810SB5	1.000	912803FC2	02/15/48	19,182,446	19,182,446	0	0
Total Treasury Inflation-Protected Securities.....				1,412,591,145	1,412,581,682	9,464	0
Grand Total.....				12,884,091,171	12,585,878,302	298,212,869	18,425,428