



# MONTHLY STATEMENT OF THE PUBLIC DEBT OF THE UNITED STATES

SEPTEMBER 30, 2019

(Details may not add to totals)

**TABLE I -- SUMMARY OF TREASURY SECURITIES OUTSTANDING, SEPTEMBER 30, 2019**

| (Millions of dollars)                         |                            |                                   |                          |
|---|----------------------------|-----------------------------------|--------------------------|
|   | Amount Outstanding         |                                   | Totals                   |
|   | Debt Held<br>By the Public | Intragovernmental<br>Holdings     |                          |
| <b>Marketable:</b>                            |                            |                                   |                          |
| Bills.....                                    | 2,376,370                  | 588                               | 2,376,958                |
| Notes.....                                    | 9,755,985                  | 6,798                             | 9,762,784                |
| Bonds.....                                    | 2,311,517                  | 7,548                             | 2,319,065                |
| Treasury Inflation-Protected Securities.....  | 1,454,698                  | 959                               | 1,455,657                |
| Floating Rate Notes <sup>20</sup> .....       | 424,067                    | 0                                 | 424,067                  |
| Federal Financing Bank <sup>1</sup> .....     | 0                          | 8,809                             | 8,809                    |
| <b>Total Marketable <sup>a</sup> .....</b>    | <b><u>16,322,637</u></b>   | <b><u>24,703 <sup>2</sup></u></b> | <b><u>16,347,340</u></b> |
| <b>Nonmarketable:</b>                         |                            |                                   |                          |
| Domestic Series.....                          | 29,995                     | 0                                 | 29,995                   |
| Foreign Series.....                           | 264                        | 0                                 | 264                      |
| State and Local Government Series.....        | 53,809                     | 0                                 | 53,809                   |
| United States Savings Securities.....         | 152,355                    | 0                                 | 152,355                  |
| Government Account Series.....                | 248,052                    | 5,885,606                         | 6,133,658                |
| Other.....                                    | 1,981                      | 0                                 | 1,981                    |
| <b>Total Nonmarketable <sup>b</sup> .....</b> | <b><u>486,455</u></b>      | <b><u>5,885,606</u></b>           | <b><u>6,372,061</u></b>  |
| <b>Total Public Debt Outstanding .....</b>    | <b><u>16,809,092</u></b>   | <b><u>5,910,309</u></b>           | <b><u>22,719,402</u></b> |

**TABLE II -- STATUTORY DEBT LIMIT, SEPTEMBER 30, 2019**

| (Millions of dollars)                                     |  |                               |                          |
|---|--|-------------------------------|--------------------------|
| Title   | Amount Outstanding                           |                               | Totals                   |
|   | Debt Held<br>By the Public <sup>17, 19</sup> | Intragovernmental<br>Holdings |                          |
| <b>Debt Subject to Limit: <sup>17, 19</sup></b>           |  |                               |                          |
| Total Public Debt Outstanding.....                        | 16,809,092                                   | 5,910,309                     | 22,719,402               |
| <b>Less Debt Not Subject to Limit:</b>                    |  |                               |                          |
| Other Debt .....  | 479  | 0                             | 479                      |
| Unamortized Discount <sup>3</sup> .....                   | 17,496                                       | 6,001                         | 23,497                   |
| Federal Financing Bank <sup>1</sup> .....                 | 0  | 8,809                         | 8,809                    |
| <b>Plus Other Debt Subject to Limit:</b>                  |  |                               |                          |
| Guaranteed Debt of Government Agencies <sup>4</sup> ..... | *  | 0                             | *                        |
| <b>Total Public Debt Subject to Limit .....</b>           | <b><u>16,791,118</u></b>                     | <b><u>5,895,499</u></b>       | <b><u>22,686,617</u></b> |
| Statutory Debt Limit <sup>5</sup> .....                   |  |                               | <u>0</u>                 |

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TABLE III - DETAIL OF TREASURY SECURITIES OUTSTANDING, SEPTEMBER 30, 2019

| Loan Description                                | Issue Date     | Maturity Date | Interest Payable Dates | Amount in Millions of Dollars |                  |          |             |                  |        |
|---|----------------|---------------|------------------------|-------------------------------|------------------|----------|-------------|------------------|--------|
|   |                |               |                        | Issued                        | Inflation Adj.   | Redeemed | Outstanding |                  |        |
| <b>Marketable:</b>                              |                |               |                        |                               |                  |          |             |                  |        |
| Treasury Bills (Maturity Value): <sup>6 d</sup> |                |               |                        |                               |                  |          |             |                  |        |
| CUSIP:  | Yield:         |               |                        |                               |                  |          |             |                  |        |
| 912796VX4                                       | 2.100          | 08/06/19      | 10/01/19               | 10/01/19                      | 35,003           | 0        | 0           | 89,997           |        |
| 912796VX4                                       | 2.060          | 09/03/19      |                        |                               | 54,994           | 0        | 0           |                  |        |
| 912796SL4                                       | 2.380          | 04/04/19      | 10/03/19               | 10/03/19                      | 39,002           | 0        | 0           | 75,002           |        |
| 912796SL4                                       | 2.145          | 07/05/19      |                        |                               | 36,000           | 0        | 0           |                  |        |
| 912796VY2                                       | 2.050          | 08/13/19      | 10/08/19               | 10/08/19                      | 40,001           | 0        | 0           | 94,993           |        |
| 912796VY2                                       | 2.025          | 09/10/19      |                        |                               | 54,992           | 0        | 0           |                  |        |
| 912796RF8                                       | 2.580          | 10/11/18      | 10/10/19               | 10/10/19                      | 25,997           | 0        | 0           | 97,993           |        |
| 912796RF8                                       | 2.395          | 04/11/19      |                        |                               | 35,997           | 0        | 0           |                  |        |
| 912796RF8                                       | 2.210          | 07/11/19      |                        |                               | 35,999           | 0        | 0           |                  |        |
| 912796VZ9                                       | 1.950          | 08/20/19      | 10/15/19               | 10/15/19                      | 39,997           | 0        | 0           | 90,008           |        |
| 912796VZ9                                       | 1.940          | 09/17/19      |                        |                               | 50,011           | 0        | 0           |                  |        |
| 912796SN0                                       | 2.390          | 04/18/19      | 10/17/19               | 10/17/19                      | 36,000           | 0        | 0           | 71,989           |        |
| 912796SN0                                       | 2.115          | 07/18/19      |                        |                               | 35,989           | 0        | 0           |                  |        |
| 912796WA3                                       | 1.985          | 08/27/19      | 10/22/19               | 10/22/19                      | 39,995           | 0        | 0           | 84,986           |        |
| 912796WA3                                       | 1.950          | 09/24/19      |                        |                               | 44,991           | 0        | 0           |                  |        |
| 912796SP5                                       | 2.400          | 04/25/19      | 10/24/19               | 10/24/19                      | 36,000           | 0        | 0           | 72,000           |        |
| 912796SP5                                       | 2.040          | 07/25/19      |                        |                               | 36,000           | 0        | 0           |                  |        |
| 912796WB1                                       | 1.990          | 09/03/19      | 10/29/19               | 10/29/19                      | 39,998           | 0        | 0           | 39,998           |        |
| 912796SQ3                                       | 2.395          | 05/02/19      | 10/31/19               | 10/31/19                      | 35,999           | 0        | 0           | 72,002           |        |
| 912796SQ3                                       | 2.070          | 08/01/19      |                        |                               | 36,003           | 0        | 0           |                  |        |
| 912796WC9                                       | 1.960          | 09/10/19      | 11/05/19               | 11/05/19                      | 40,000           | 0        | 0           | 40,000           |        |
| 912796RM3                                       | 2.645          | 11/08/18      | 11/07/19               | 11/07/19                      | 25,999           | 0        | 0           | 100,998          |        |
| 912796RM3                                       | 2.380          | 05/09/19      |                        |                               | 35,996           | 0        | 0           |                  |        |
| 912796RM3                                       | 1.990          | 08/08/19      |                        |                               | 39,003           | 0        | 0           |                  |        |
| 912796WD7                                       | 1.920          | 09/17/19      | 11/12/19               | 11/12/19                      | 40,021           | 0        | 0           | 40,021           |        |
| 912796SS9                                       | 2.355          | 05/16/19      | 11/14/19               | 11/14/19                      | 35,986           | 0        | 0           | 77,985           |        |
| 912796SS9                                       | 1.960          | 08/15/19      |                        |                               | 41,999           | 0        | 0           |                  |        |
| 912796WE5                                       | 1.950          | 09/24/19      | 11/19/19               | 11/19/19                      | 40,001           | 0        | 0           | 40,001           |        |
| 912796ST7                                       | 2.340          | 05/23/19      | 11/21/19               | 11/21/19                      | 35,998           | 0        | 0           | 80,996           |        |
| 912796ST7                                       | 1.900          | 08/22/19      |                        |                               | 44,999           | 0        | 0           |                  |        |
| 912796SU4                                       | 2.320          | 05/30/19      | 11/29/19               | 11/29/19                      | 35,995           | 0        | 0           | 80,999           |        |
| 912796SU4                                       | 1.950          | 08/29/19      |                        |                               | 45,004           | 0        | 0           |                  |        |
| 912796RN1                                       | 2.635          | 12/06/18      | 12/05/19               | 12/05/19                      | 25,999           | 0        | 0           | 107,004          |        |
| 912796RN1                                       | 2.255          | 06/06/19      |                        |                               | 36,005           | 0        | 0           |                  |        |
| 912796RN1                                       | 1.930          | 09/05/19      |                        |                               | 44,999           | 0        | 0           |                  |        |
| 912796SW0                                       | 2.140          | 06/13/19      | 12/12/19               | 12/12/19                      | 36,001           | 0        | 0           | 81,000           |        |
| 912796SW0                                       | 1.920          | 09/12/19      |                        |                               | 45,000           | 0        | 0           |                  |        |
| 912796SX8                                       | 2.130          | 06/20/19      | 12/19/19               | 12/19/19                      | 35,999           | 0        | 0           | 80,999           |        |
| 912796SX8                                       | 1.945          | 09/19/19      |                        |                               | 45,000           | 0        | 0           |                  |        |
| 912796SY6                                       | 2.030          | 06/27/19      | 12/26/19               | 12/26/19                      | 35,999           | 0        | 0           | 80,996           |        |
| 912796SY6                                       | 1.905          | 09/26/19      |                        |                               | 44,997           | 0        | 0           |                  |        |
| 912796RT8                                       | 2.545          | 01/03/19      | 01/02/20               | 01/02/20                      | 26,000           | 0        | 0           | 62,001           |        |
| 912796RT8                                       | 2.040          | 07/05/19      |                        |                               | 36,001           | 0        | 0           |                  |        |
| 912796TA7                                       | 2.075          | 07/11/19      | 01/09/20               | 01/09/20                      | 36,000           | 0        | 0           | 36,000           |        |
| 912796TB5                                       | 2.010          | 07/18/19      | 01/16/20               | 01/16/20                      | 36,000           | 0        | 0           | 36,000           |        |
| 912796TC3                                       | 2.010          | 07/25/19      | 01/23/20               | 01/23/20                      | 35,999           | 0        | 0           | 35,999           |        |
| 912796RY7                                       | 2.515          | 01/31/19      | 01/30/20               | 01/30/20                      | 26,000           | 0        | 0           | 61,994           |        |
| 912796RY7                                       | 2.035          | 08/01/19      |                        |                               | 35,995           | 0        | 0           |                  |        |
| 912796TE9                                       | 1.950          | 08/08/19      | 02/06/20               | 02/06/20                      | 38,995           | 0        | 0           | 38,995           |        |
| 912796TF6                                       | 1.890          | 08/15/19      | 02/13/20               | 02/13/20                      | 42,003           | 0        | 0           | 42,003           |        |
| 912796TG4                                       | 1.840          | 08/22/19      | 02/20/20               | 02/20/20                      | 41,999           | 0        | 0           | 41,999           |        |
| 912796SD2                                       | 2.470          | 02/28/19      | 02/27/20               | 02/27/20                      | 25,999           | 0        | 0           | 67,999           |        |
| 912796SD2                                       | 1.840          | 08/29/19      |                        |                               | 42,001           | 0        | 0           |                  |        |
| 912796TH2                                       | 1.825          | 09/05/19      | 03/05/20               | 03/05/20                      | 42,001           | 0        | 0           | 42,001           |        |
| 912796TK5                                       | 1.825          | 09/12/19      | 03/12/20               | 03/12/20                      | 42,000           | 0        | 0           | 42,000           |        |
| 912796TL3                                       | 1.870          | 09/19/19      | 03/19/20               | 03/19/20                      | 41,998           | 0        | 0           | 41,998           |        |
| 912796SH3                                       | 2.360          | 03/28/19      | 03/26/20               | 03/26/20                      | 26,000           | 0        | 0           | 68,005           |        |
| 912796SH3                                       | 1.860          | 09/26/19      |                        |                               | 42,005           | 0        | 0           |                  |        |
| 912796SM2                                       | 2.360          | 04/25/19      | 04/23/20               | 04/23/20                      | 26,001           | 0        | 0           | 26,001           |        |
| 912796SR1                                       | 2.280          | 05/23/19      | 05/21/20               | 05/21/20                      | 25,999           | 0        | 0           | 25,999           |        |
| 912796SV2                                       | 1.985          | 06/20/19      | 06/18/20               | 06/18/20                      | 25,997           | 0        | 0           | 25,997           |        |
| 912796SZ3                                       | 1.915          | 07/18/19      | 07/16/20               | 07/16/20                      | 25,997           | 0        | 0           | 25,997           |        |
| 912796TD1                                       | 1.800          | 08/15/19      | 08/13/20               | 08/13/20                      | 28,000           | 0        | 0           | 28,000           |        |
| 912796TJ8                                       | 1.740          | 09/12/19      | 09/10/20               | 09/10/20                      | 28,002           | 0        | 0           | 28,002           |        |
| Total Unmatured Treasury Bills.....             |                |               |                        |                               | 2,376,958        | 0        | 0           | 2,376,958        |        |
| Total Matured Treasury Bills.....               |                |               |                        |                               | *                | 0        | 0           | *                |        |
| <b>Total Treasury Bills.....</b>                |                |               |                        |                               | <b>2,376,958</b> | <b>0</b> | <b>0</b>    | <b>2,376,958</b> |        |
| <b>Marketable, Treasury Notes:</b>              |                |               |                        |                               |                  |          |             |                  |        |
| Treasury Notes: <sup>7,18 e</sup>               |                |               |                        |                               |                  |          |             |                  |        |
| CUSIP:  | Interest Rate: | Yield:        |                        |                               |                  |          |             |                  |        |
| 912828T59                                       | 1.000          | 1.045         | 10/17/16               | 10/15/19                      | 04/15 10/15      | 24,003   | 0           | 0                | 24,003 |
| 912828TV2                                       | 1.250          | 1.267         | 10/31/12               | 10/31/19                      | 04/30 10/31      | 29,000   | 0           | 0                | 29,000 |
| 912828F62                                       | 1.500          | 1.567         | 10/31/14               | 10/31/19                      | 04/30 10/31      | 35,000   | 0           | 0                | 61,650 |
| 912828F62                                       | 1.500          | 1.596         | 10/31/17               |                               |                  | 26,650   | 0           | 0                |        |
| 912828LY4                                       | 3.375          | 3.470         | 11/16/09               | 11/15/19                      | 05/15 11/15      | 28,109   | 0           | 0                | 71,037 |
| 912828LY4                                       | 3.375          | 3.448         | 12/15/09               |                               |                  | 21,113   | 0           | 0                |        |
| 912828LY4                                       | 3.375          | 3.754         | 01/15/10               |                               |                  | 21,815   | 0           | 0                |        |
| 912828U32                                       | 1.000          | 1.034         | 11/15/16               | 11/15/19                      | 05/15 11/15      | 29,257   | 0           | 0                | 29,257 |
| 912828UB4                                       | 1.000          | 1.045         | 11/30/12               | 11/30/19                      | 05/31 11/30      | 29,000   | 0           | 0                | 29,000 |
| 912828G61                                       | 1.500          | 1.595         | 12/01/14               | 11/30/19                      | 05/31 11/30      | 35,000   | 0           | 0                | 35,000 |
| 9128283H1                                       | 1.750          | 1.765         | 11/30/17               | 11/30/19                      | 05/31 11/30      | 27,409   | 0           | 0                | 27,409 |
| 912828U73                                       | 1.375          | 1.452         | 12/15/16               | 12/15/19                      | 06/15 12/15      | 24,000   | 0           | 0                | 24,000 |
| 912828UF5                                       | 1.125          | 1.233         | 12/31/12               | 12/31/19                      | 06/30 12/31      | 29,000   | 0           | 0                | 29,000 |
| 912828G95                                       | 1.625          | 1.739         | 12/31/14               | 12/31/19                      | 06/30 12/31      | 35,000   | 0           | 0                | 35,000 |
| 9128283N8                                       | 1.875          | 1.922         | 11/02/18               | 12/31/19                      | 06/30 12/31      | 29,393   | 0           | 0                | 29,393 |
| 912828V31                                       | 1.375          | 1.472         | 01/17/17               | 01/15/20                      | 07/15 01/15      | 25,327   | 0           | 0                | 25,327 |
| 912828UL2                                       | 1.375          | 1.416         | 01/31/13               | 01/31/20                      | 07/31 01/31      | 29,000   | 0           | 0                | 29,000 |
| 912828H52                                       | 1.250          | 1.288         | 02/02/15               | 01/31/20                      | 07/31 01/31      | 35,000   | 0           | 0                | 35,000 |
| 9128283S7                                       | 2.000          | 2.066         | 01/31/18               | 01/31/20                      | 07/31 01/31      | 29,821   | 0           | 0                | 29,821 |

TABLE III - DETAIL OF TREASURY SECURITIES OUTSTANDING, SEPTEMBER 30, 2019

| Loan Description | Issue Date | Maturity Date | Interest Payable Dates | Amount in Millions of Dollars |                |          |             |     |        |
|------------------|------------|---------------|------------------------|-------------------------------|----------------|----------|-------------|-----|--------|
|                  |            |               |                        | Issued                        | Inflation Adj. | Redeemed | Outstanding |     |        |
| 912828MP2        | 3.625      | 3.692         | 02/16/10               | 02/15/20                      | 08/15 02/15    | 27,808   | 0           | 0   | 71,595 |
| 912828MP2        | 3.625      | 3.735         | 03/15/10               |                               |                | 21,249   | 0           | 0   |        |
| 912828MP2        | 3.625      | 3.900         | 04/15/10               |                               |                | 22,539   | 0           | 0   |        |
| 912828W22        | 1.375      | 1.423         | 02/15/17               | 02/15/20                      | 08/15 02/15    | 26,771   | 0           | 0   | 26,771 |
| 912828UQ1        | 1.250      | 1.260         | 02/28/13               | 02/29/20                      | 08/31 02/28    | 29,000   | 0           | 0   | 29,000 |
| 912828J50        | 1.375      | 1.480         | 03/02/15               | 02/29/20                      | 08/31 02/29    | 34,999   | 0           | 0   | 34,999 |
| 9128283Y4        | 2.250      | 2.255         | 02/28/18               | 02/29/20                      | 08/31 02/28    | 34,825   | 0           | 0   | 34,825 |
| 912828W63        | 1.625      | 1.630         | 03/15/17               | 03/15/20                      | 09/15 03/15    | 24,000   | 0           | 0   | 24,000 |
| 912828UV0        | 1.125      | 1.248         | 04/01/13               | 03/31/20                      | 09/30 03/31    | 29,001   | 0           | 0   | 29,001 |
| 912828J84        | 1.375      | 1.387         | 03/31/15               | 03/31/20                      | 09/30 03/31    | 35,000   | 0           | 0   | 35,000 |
| 9128284C1        | 2.250      | 2.310         | 04/02/18               | 03/31/20                      | 09/30 03/31    | 35,282   | 0           | 0   | 35,282 |
| 912828X21        | 1.500      | 1.525         | 04/17/17               | 04/15/20                      | 10/15 04/15    | 24,197   | 0           | 0   | 24,197 |
| 912828VA5        | 1.125      | 1.155         | 04/30/13               | 04/30/20                      | 10/31 04/30    | 29,000   | 0           | 0   | 29,000 |
| 912828K58        | 1.375      | 1.380         | 04/30/15               | 04/30/20                      | 10/31 04/30    | 35,128   | 0           | 0   | 35,128 |
| 9128284J6        | 2.375      | 2.498         | 04/30/18               | 04/30/20                      | 10/31 04/30    | 36,080   | 0           | 0   | 36,080 |
| 912828ND8        | 3.500      | 3.548         | 05/17/10               | 05/15/20                      | 11/15 05/15    | 26,093   | 0           | 0   | 68,219 |
| 912828ND8        | 3.500      | 3.242         | 06/15/10               |                               |                | 21,121   | 0           | 0   |        |
| 912828ND8        | 3.500      | 3.119         | 07/15/10               |                               |                | 21,005   | 0           | 0   |        |
| 912828X96        | 1.500      | 1.572         | 05/15/17               | 05/15/20                      | 11/15 05/15    | 31,929   | 0           | 0   | 31,929 |
| 912828VF4        | 1.375      | 1.496         | 05/31/13               | 05/31/20                      | 11/30 05/31    | 29,000   | 0           | (5) | 28,995 |
| 912828XE5        | 1.500      | 1.560         | 06/01/15               | 05/31/20                      | 11/30 05/31    | 35,000   | 0           | (5) | 34,995 |
| 9128284Q0        | 2.500      | 2.590         | 05/31/18               | 05/31/20                      | 11/30 05/31    | 38,731   | 0           | 0   | 38,731 |
| 912828XU9        | 1.500      | 1.500         | 06/15/17               | 06/15/20                      | 12/15 06/15    | 24,000   | 0           | 0   | 24,000 |
| 912828VJ6        | 1.875      | 1.932         | 07/01/13               | 06/30/20                      | 12/31 06/30    | 29,000   | 0           | 0   | 29,000 |
| 912828XH8        | 1.625      | 1.710         | 06/30/15               | 06/30/20                      | 12/31 06/30    | 35,000   | 0           | (7) | 34,993 |
| 912828XY1        | 2.500      | 2.538         | 07/02/18               | 06/30/20                      | 12/31 06/30    | 38,232   | 0           | 0   | 38,232 |
| 9128282J8        | 1.500      | 1.573         | 07/17/17               | 07/15/20                      | 01/15 07/15    | 24,548   | 0           | 0   | 24,548 |
| 912828VP2        | 2.000      | 2.026         | 07/31/13               | 07/31/20                      | 01/31 07/31    | 29,000   | 0           | 0   | 29,000 |
| 912828XM7        | 1.625      | 1.625         | 07/31/15               | 07/31/20                      | 01/31 07/31    | 35,000   | 0           | (8) | 34,992 |
| 912828Y46        | 2.625      | 2.657         | 07/31/18               | 07/31/20                      | 01/31 07/31    | 36,899   | 0           | 0   | 36,899 |
| 912828NT3        | 2.625      | 2.730         | 08/16/10               | 08/15/20                      | 02/15 08/15    | 25,438   | 0           | 0   | 67,850 |
| 912828NT3        | 2.625      | 2.670         | 09/15/10               |                               |                | 21,227   | 0           | 0   |        |
| 912828NT3        | 2.625      | 2.475         | 10/15/10               |                               |                | 21,185   | 0           | 0   |        |
| 9128282Q2        | 1.500      | 1.520         | 08/15/17               | 08/15/20                      | 02/15 08/15    | 31,221   | 0           | 0   | 31,221 |
| 912828VV9        | 2.125      | 2.221         | 09/03/13               | 08/31/20                      | 02/28 08/31    | 29,000   | 0           | 0   | 29,000 |
| 912828L32        | 1.375      | 1.463         | 08/31/15               | 08/31/20                      | 02/29 08/31    | 35,000   | 0           | 0   | 35,000 |
| 9128284Y3        | 2.625      | 2.655         | 08/31/18               | 08/31/20                      | 02/28 08/31    | 38,531   | 0           | 0   | 38,531 |
| 9128282V1        | 1.375      | 1.433         | 09/15/17               | 09/15/20                      | 03/15 09/15    | 24,000   | 0           | 0   | 24,000 |
| 912828VZ0        | 2.000      | 2.058         | 09/30/13               | 09/30/20                      | 03/31 09/30    | 29,000   | 0           | 0   | 29,000 |
| 912828L65        | 1.375      | 1.467         | 09/30/15               | 09/30/20                      | 03/31 09/30    | 35,000   | 0           | (9) | 34,991 |
| 9128285B2        | 2.750      | 2.829         | 10/01/18               | 09/30/20                      | 03/31 09/30    | 36,992   | 0           | 0   | 36,992 |
| 9128282Z2        | 1.625      | 1.657         | 10/16/17               | 10/15/20                      | 04/15 10/15    | 23,996   | 0           | 0   | 23,996 |
| 912828WC0        | 1.750      | 1.870         | 10/31/13               | 10/31/20                      | 04/30 10/31    | 29,000   | 0           | 0   | 29,000 |
| 912828L99        | 1.375      | 1.415         | 11/02/15               | 10/31/20                      | 04/30 10/31    | 35,000   | 0           | 0   | 35,000 |
| 9128285G1        | 2.875      | 2.880         | 10/31/18               | 10/31/20                      | 04/30 10/31    | 37,995   | 0           | 0   | 37,995 |
| 912828PC8        | 2.625      | 2.636         | 11/15/10               | 11/15/20                      | 05/15 11/15    | 24,644   | 0           | 0   | 67,410 |
| 912828PC8        | 2.625      | 3.340         | 12/15/10               |                               |                | 21,306   | 0           | 0   |        |
| 912828PC8        | 2.625      | 3.388         | 01/18/11               |                               |                | 21,460   | 0           | 0   |        |
| 9128283G3        | 1.750      | 1.750         | 11/15/17               | 11/15/20                      | 05/15 11/15    | 26,918   | 0           | 0   | 26,918 |
| 912828A42        | 2.000      | 2.106         | 12/02/13               | 11/30/20                      | 05/31 11/30    | 29,000   | 0           | 0   | 29,000 |
| 912828M98        | 1.625      | 1.670         | 11/30/15               | 11/30/20                      | 05/31 11/30    | 35,001   | 0           | (2) | 34,999 |
| 9128285Q9        | 2.750      | 2.836         | 11/30/18               | 11/30/20                      | 05/31 11/30    | 42,424   | 0           | 0   | 42,424 |
| 9128283L2        | 1.875      | 1.932         | 12/15/17               | 12/15/20                      | 06/15 12/15    | 24,000   | 0           | 0   | 24,000 |
| 912828A83        | 2.375      | 2.385         | 12/31/13               | 12/31/20                      | 06/30 12/31    | 29,000   | 0           | 0   | 29,000 |
| 912828N48        | 1.750      | 1.785         | 12/31/15               | 12/31/20                      | 06/30 12/31    | 35,000   | 0           | (4) | 34,996 |
| 9128285S5        | 2.500      | 2.619         | 12/31/18               | 12/31/20                      | 06/30 12/31    | 39,997   | 0           | 0   | 39,997 |
| 9128283Q1        | 2.000      | 2.080         | 01/16/18               | 01/15/21                      | 07/15 01/15    | 24,813   | 0           | 0   | 24,813 |
| 912828B58        | 2.125      | 2.190         | 01/31/14               | 01/31/21                      | 07/31 01/31    | 29,000   | 0           | 0   | 29,000 |
| 912828N89        | 1.375      | 1.496         | 02/01/16               | 01/31/21                      | 07/31 01/31    | 35,637   | 0           | 0   | 35,637 |
| 9128285X4        | 2.500      | 2.600         | 01/31/19               | 01/31/21                      | 07/31 01/31    | 39,999   | 0           | 0   | 39,999 |
| 912828PX2        | 3.625      | 3.665         | 02/15/11               | 02/15/21                      | 08/15 02/15    | 24,551   | 0           | 0   | 67,585 |
| 912828PX2        | 3.625      | 3.499         | 03/15/11               |                               |                | 21,000   | 0           | 0   |        |
| 912828PX2        | 3.625      | 3.494         | 04/15/11               |                               |                | 22,034   | 0           | 0   |        |
| 9128283X6        | 2.250      | 2.280         | 02/15/18               | 02/15/21                      | 08/15 02/15    | 30,914   | 0           | 0   | 30,914 |
| 912828B90        | 2.000      | 2.105         | 02/28/14               | 02/28/21                      | 08/31 02/28    | 29,082   | 0           | 0   | 29,082 |
| 912828P87        | 1.125      | 1.169         | 02/29/16               | 02/28/21                      | 08/31 02/28    | 45,395   | 0           | 0   | 45,395 |
| 9128286D7        | 2.500      | 2.503         | 02/28/19               | 02/28/21                      | 08/31 02/29    | 41,924   | 0           | 0   | 41,924 |
| 9128284B3        | 2.375      | 2.436         | 03/15/18               | 03/15/21                      | 09/15 03/15    | 28,001   | 0           | 0   | 28,001 |
| 912828C57        | 2.250      | 2.258         | 03/31/14               | 03/31/21                      | 09/30 03/31    | 29,000   | 0           | 0   | 69,000 |
| 912828C57        | 2.250      | 2.261         | 04/01/19               |                               |                | 39,999   | 0           | 0   |        |
| 912828Q37        | 1.250      | 1.335         | 03/31/16               | 03/31/21                      | 09/30 03/31    | 42,101   | 0           | 0   | 42,101 |
| 9128284G2        | 2.375      | 2.450         | 04/16/18               | 04/15/21                      | 10/15 04/15    | 30,051   | 0           | 0   | 30,051 |
| 912828WG1        | 2.250      | 2.317         | 04/30/14               | 04/30/21                      | 10/31 04/30    | 29,000   | 0           | 0   | 69,510 |
| 912828WG1        | 2.250      | 2.355         | 04/30/19               |                               |                | 40,510   | 0           | 0   |        |
| 912828Q78        | 1.375      | 1.410         | 05/02/16               | 04/30/21                      | 10/31 04/30    | 43,035   | 0           | 0   | 43,035 |
| 912828QN3        | 3.125      | 3.210         | 05/16/11               | 05/15/21                      | 11/15 05/15    | 23,999   | 0           | 0   | 65,998 |
| 912828QN3        | 3.125      | 2.967         | 06/15/11               |                               |                | 21,000   | 0           | 0   |        |
| 912828QN3        | 3.125      | 2.918         | 07/15/11               |                               |                | 21,000   | 0           | 0   |        |
| 9128284P2        | 2.625      | 2.664         | 05/15/18               | 05/15/21                      | 11/15 05/15    | 38,472   | 0           | 0   | 38,472 |
| 912828WN6        | 2.000      | 2.010         | 06/02/14               | 05/31/21                      | 11/30 05/31    | 29,011   | 0           | 0   | 29,011 |
| 912828R77        | 1.375      | 1.395         | 05/31/16               | 05/31/21                      | 11/30 05/31    | 42,671   | 0           | 0   | 42,671 |
| 9128286V7        | 2.125      | 2.125         | 05/31/19               | 05/31/21                      | 11/30 05/31    | 44,196   | 0           | 0   | 44,196 |
| 9128284T4        | 2.625      | 2.664         | 06/15/18               | 06/15/21                      | 12/15 06/15    | 32,000   | 0           | 0   | 32,000 |
| 912828WR7        | 2.125      | 2.152         | 06/30/14               | 06/30/21                      | 12/31 06/30    | 29,000   | 0           | 0   | 29,000 |
| 912828S27        | 1.125      | 1.218         | 06/30/16               | 06/30/21                      | 12/31 06/30    | 38,960   | 0           | 0   | 38,960 |
| 9128287A2        | 1.625      | 1.695         | 07/01/19               | 06/30/21                      | 12/31 06/30    | 42,287   | 0           | 0   | 42,287 |
| 912828Y20        | 2.625      | 2.685         | 07/16/18               | 07/15/21                      | 01/15 07/15    | 33,128   | 0           | 0   | 33,128 |
| 912828WY2        | 2.250      | 2.250         | 07/31/14               | 07/31/21                      | 01/31 07/31    | 29,009   | 0           | 0   | 29,009 |
| 912828S76        | 1.125      | 1.180         | 08/01/16               | 07/31/21                      | 01/31 07/31    | 36,374   | 0           | 0   | 36,374 |
| 9128287F1        | 1.750      | 1.825         | 07/31/19               | 07/31/21                      | 01/31 07/31    | 41,587   | 0           | 0   | 41,587 |
| 912828RC6        | 2.125      | 2.140         | 08/15/11               | 08/15/21                      | 02/15 08/15    | 24,735   | 0           | 0   | 66,735 |
| 912828RC6        | 2.125      | 2.000         | 09/15/11               |                               |                | 21,000   | 0           | 0   |        |
| 912828RC6        | 2.125      | 2.271         | 10/17/11               |                               |                | 21,000   | 0           | 0   |        |

TABLE III - DETAIL OF TREASURY SECURITIES OUTSTANDING, SEPTEMBER 30, 2019

| Loan Description | Issue Date | Maturity Date | Interest Payable Dates | Amount in Millions of Dollars |                |          |             |     |        |
|------------------|------------|---------------|------------------------|-------------------------------|----------------|----------|-------------|-----|--------|
|                  |            |               |                        | Issued                        | Inflation Adj. | Redeemed | Outstanding |     |        |
| 9128284W7        | 2.750      | 2.765         | 08/15/18               | 08/15/21                      | 02/15 08/15    | 38,571   | 0           | 0   | 38,571 |
| 912828D72        | 2.000      | 2.045         | 09/02/14               | 08/31/21                      | 02/28 08/31    | 29,002   | 0           | 0   | 29,002 |
| 9128282F6        | 1.125      | 1.125         | 08/31/16               | 08/31/21                      | 02/28 08/31    | 36,326   | 0           | 0   | 36,326 |
| 912828YC8        | 1.500      | 1.516         | 09/03/19               | 08/31/21                      | 02/29 08/31    | 45,194   | 0           | 0   | 45,194 |
| 9128285A4        | 2.750      | 2.821         | 09/17/18               | 09/15/21                      | 03/15 09/15    | 35,000   | 0           | 0   | 35,000 |
| 912828F21        | 2.125      | 2.235         | 09/30/14               | 09/30/21                      | 03/31 09/30    | 29,000   | 0           | 0   | 29,000 |
| 912828T34        | 1.125      | 1.129         | 09/30/16               | 09/30/21                      | 03/31 09/30    | 36,073   | 0           | 0   | 36,073 |
| 912828YJ3        | 1.500      | 1.612         | 09/30/19               | 09/30/21                      | 03/31 09/30    | 44,155   | 0           | 0   | 44,155 |
| 9128285F3        | 2.875      | 2.989         | 10/15/18               | 10/15/21                      | 04/15 10/15    | 36,000   | 0           | 0   | 36,000 |
| 912828F96        | 2.000      | 2.018         | 10/31/14               | 10/31/21                      | 04/30 10/31    | 29,000   | 0           | 0   | 29,000 |
| 912828T67        | 1.250      | 1.303         | 10/31/16               | 10/31/21                      | 04/30 10/31    | 36,055   | 0           | 0   | 36,055 |
| 912828RR3        | 2.000      | 2.030         | 11/15/11               | 11/15/21                      | 05/15 11/15    | 25,833   | 0           | 0   | 70,092 |
| 912828RR3        | 2.000      | 2.020         | 12/15/11               |                               |                | 21,769   | 0           | 0   |        |
| 912828RR3        | 2.000      | 1.900         | 01/17/12               |                               |                | 22,490   | 0           | 0   |        |
| 9128285L0        | 2.875      | 2.983         | 11/15/18               | 11/15/21                      | 05/15 11/15    | 44,545   | 0           | 0   | 44,545 |
| 912828G53        | 1.875      | 1.960         | 12/01/14               | 11/30/21                      | 05/31 11/30    | 29,000   | 0           | 0   | 29,000 |
| 912828U65        | 1.750      | 1.760         | 11/30/16               | 11/30/21                      | 05/31 11/30    | 37,619   | 0           | 0   | 37,619 |
| 9128285R7        | 2.625      | 2.748         | 12/17/18               | 12/15/21                      | 06/15 12/15    | 38,000   | 0           | 0   | 38,000 |
| 912828G87        | 2.125      | 2.125         | 12/31/14               | 12/31/21                      | 06/30 12/31    | 29,000   | 0           | 0   | 29,000 |
| 912828U81        | 2.000      | 2.057         | 01/03/17               | 12/31/21                      | 06/30 12/31    | 38,521   | 0           | 0   | 38,521 |
| 9128285V8        | 2.500      | 2.559         | 01/15/19               | 01/15/22                      | 07/15 01/15    | 38,000   | 0           | 0   | 38,000 |
| 912828H86        | 1.500      | 1.590         | 02/02/15               | 01/31/22                      | 07/31 01/31    | 29,000   | 0           | 0   | 29,000 |
| 912828V72        | 1.875      | 1.988         | 01/31/17               | 01/31/22                      | 07/31 01/31    | 36,156   | 0           | 0   | 36,156 |
| 912828SF8        | 2.000      | 2.020         | 02/15/12               | 02/15/22                      | 08/15 02/15    | 26,921   | 0           | 0   | 74,200 |
| 912828SF8        | 2.000      | 2.076         | 03/15/12               |                               |                | 22,458   | 0           | 0   |        |
| 912828SF8        | 2.000      | 2.043         | 04/16/12               |                               |                | 24,821   | 0           | 0   |        |
| 9128286C9        | 2.500      | 2.502         | 02/15/19               | 02/15/22                      | 08/15 02/15    | 47,151   | 0           | 0   | 47,151 |
| 912828J43        | 1.750      | 1.834         | 03/02/15               | 02/28/22                      | 08/31 02/29    | 29,000   | 0           | 0   | 29,000 |
| 912828W55        | 1.875      | 1.937         | 02/28/17               | 02/28/22                      | 08/31 02/28    | 38,715   | 0           | 0   | 38,715 |
| 9128286H8        | 2.375      | 2.448         | 03/15/19               | 03/15/22                      | 09/15 03/15    | 38,000   | 0           | 0   | 38,000 |
| 912828J76        | 1.750      | 1.792         | 03/31/15               | 03/31/22                      | 09/30 03/31    | 29,000   | 0           | 0   | 29,000 |
| 912828W89        | 1.875      | 1.950         | 03/31/17               | 03/31/22                      | 09/30 03/31    | 38,116   | 0           | 0   | 38,116 |
| 9128286M7        | 2.250      | 2.301         | 04/15/19               | 04/15/22                      | 10/15 04/15    | 38,006   | 0           | 0   | 38,006 |
| 912828WZ9        | 1.750      | 1.820         | 04/30/15               | 04/30/22                      | 10/31 04/30    | 29,106   | 0           | 0   | 29,106 |
| 912828X47        | 1.875      | 1.875         | 05/01/17               | 04/30/22                      | 10/31 04/30    | 38,641   | 0           | 0   | 38,641 |
| 912828SV3        | 1.750      | 1.855         | 05/15/12               | 05/15/22                      | 11/15 05/15    | 25,501   | 0           | 0   | 68,985 |
| 912828SV3        | 1.750      | 1.622         | 06/15/12               |                               |                | 22,483   | 0           | 0   |        |
| 912828SV3        | 1.750      | 1.459         | 07/16/12               |                               |                | 21,001   | 0           | 0   |        |
| 9128286U9        | 2.125      | 2.248         | 05/15/19               | 05/15/22                      | 11/15 05/15    | 50,945   | 0           | 0   | 50,945 |
| 912828XD7        | 1.875      | 1.888         | 06/01/15               | 05/31/22                      | 11/30 05/31    | 29,000   | 0           | 0   | 29,000 |
| 912828XR6        | 1.750      | 1.831         | 05/31/17               | 05/31/22                      | 11/30 05/31    | 38,090   | 0           | 0   | 38,090 |
| 9128286Y1        | 1.750      | 1.861         | 06/17/19               | 06/15/22                      | 12/15 06/15    | 38,000   | 0           | 0   | 38,000 |
| 912828XG0        | 2.125      | 2.153         | 06/30/15               | 06/30/22                      | 12/31 06/30    | 29,000   | 0           | 0   | 29,000 |
| 912828XW5        | 1.750      | 1.828         | 06/30/17               | 06/30/22                      | 12/31 06/30    | 38,133   | 0           | 0   | 38,133 |
| 9128287C8        | 1.750      | 1.857         | 07/15/19               | 07/15/22                      | 01/15 07/15    | 38,319   | 0           | 0   | 38,319 |
| 912828XQ8        | 2.000      | 2.021         | 07/31/15               | 07/31/22                      | 01/31 07/31    | 29,000   | 0           | 0   | 29,000 |
| 9128282P4        | 1.875      | 1.884         | 07/31/17               | 07/31/22                      | 01/31 07/31    | 37,457   | 0           | 0   | 37,457 |
| 912828TJ9        | 1.625      | 1.680         | 08/15/12               | 08/15/22                      | 02/15 08/15    | 24,000   | 0           | 0   | 65,995 |
| 912828TJ9        | 1.625      | 1.764         | 09/17/12               |                               |                | 21,000   | 0           | 0   |        |
| 912828TJ9        | 1.625      | 1.700         | 10/15/12               |                               |                | 21,000   | 0           | (5) |        |
| 912828YA2        | 1.500      | 1.562         | 08/15/19               | 08/15/22                      | 02/15 08/15    | 62,797   | 0           | 0   | 62,797 |
| 912828L24        | 1.875      | 1.930         | 08/31/15               | 08/31/22                      | 02/29 08/31    | 29,000   | 0           | 0   | 29,000 |
| 9128282S8        | 1.625      | 1.742         | 08/31/17               | 08/31/22                      | 02/28 08/31    | 35,066   | 0           | 0   | 35,066 |
| 912828YF1        | 1.500      | 1.573         | 09/16/19               | 09/15/22                      | 03/15 09/15    | 38,000   | 0           | 0   | 38,000 |
| 912828L57        | 1.750      | 1.813         | 09/30/15               | 09/30/22                      | 03/31 09/30    | 29,000   | 0           | (5) | 28,995 |
| 9128282W9        | 1.875      | 1.911         | 10/02/17               | 09/30/22                      | 03/31 09/30    | 38,229   | 0           | 0   | 38,229 |
| 912828M49        | 1.875      | 1.885         | 11/02/15               | 10/31/22                      | 04/30 10/31    | 29,000   | 0           | 0   | 29,000 |
| 9128283C2        | 2.000      | 2.058         | 10/31/17               | 10/31/22                      | 04/30 10/31    | 34,850   | 0           | 0   | 34,850 |
| 912828TY6        | 1.625      | 1.675         | 11/15/12               | 11/15/22                      | 05/15 11/15    | 24,000   | 0           | 0   | 66,000 |
| 912828TY6        | 1.625      | 1.652         | 12/17/12               |                               |                | 21,000   | 0           | 0   |        |
| 912828TY6        | 1.625      | 1.863         | 01/15/13               |                               |                | 21,000   | 0           | 0   |        |
| 912828M80        | 2.000      | 2.013         | 11/30/15               | 11/30/22                      | 05/31 11/30    | 29,000   | 0           | 0   | 64,845 |
| 912828M80        | 2.000      | 2.066         | 11/30/17               |                               |                | 35,845   | 0           | 0   |        |
| 912828N30        | 2.125      | 2.161         | 12/31/15               | 12/31/22                      | 06/30 12/31    | 29,000   | 0           | 0   | 67,445 |
| 912828N30        | 2.125      | 2.245         | 01/02/18               |                               |                | 38,445   | 0           | 0   |        |
| 912828P38        | 1.750      | 1.759         | 02/01/16               | 01/31/23                      | 07/31 01/31    | 29,528   | 0           | (7) | 29,521 |
| 9128283U2        | 2.375      | 2.434         | 01/31/18               | 01/31/23                      | 07/31 01/31    | 38,997   | 0           | 0   | 38,997 |
| 912828UN8        | 2.000      | 2.046         | 02/15/13               | 02/15/23                      | 08/15 02/15    | 24,000   | 0           | 0   | 66,001 |
| 912828UN8        | 2.000      | 2.029         | 03/15/13               |                               |                | 21,000   | 0           | 0   |        |
| 912828UN8        | 2.000      | 1.795         | 04/15/13               |                               |                | 21,001   | 0           | 0   |        |
| 912828P79        | 1.500      | 1.568         | 02/29/16               | 02/28/23                      | 08/31 02/28    | 37,384   | 0           | (8) | 37,376 |
| 9128284A5        | 2.625      | 2.658         | 02/28/18               | 02/28/23                      | 08/31 02/28    | 43,533   | 0           | 0   | 43,533 |
| 912828Q29        | 1.500      | 1.606         | 03/31/16               | 03/31/23                      | 09/30 03/31    | 34,671   | 0           | 0   | 34,671 |
| 9128284D9        | 2.500      | 2.612         | 04/02/18               | 03/31/23                      | 09/30 03/31    | 41,166   | 0           | 0   | 41,166 |
| 912828R28        | 1.625      | 1.634         | 05/02/16               | 04/30/23                      | 10/31 04/30    | 35,441   | 0           | 0   | 35,441 |
| 9128284L1        | 2.750      | 2.837         | 04/30/18               | 04/30/23                      | 10/31 04/30    | 39,466   | 0           | 0   | 39,466 |
| 912828VB3        | 1.750      | 1.810         | 05/15/13               | 05/15/23                      | 11/15 05/15    | 24,000   | 0           | 0   | 66,001 |
| 912828VB3        | 1.750      | 2.209         | 06/17/13               |                               |                | 21,000   | 0           | 0   |        |
| 912828VB3        | 1.750      | 2.670         | 07/15/13               |                               |                | 21,001   | 0           | 0   |        |
| 912828R69        | 1.625      | 1.652         | 05/31/16               | 05/31/23                      | 11/30 05/31    | 35,136   | 0           | (3) | 35,133 |
| 9128284S6        | 2.750      | 2.864         | 05/31/18               | 05/31/23                      | 11/30 05/31    | 42,253   | 0           | 0   | 42,253 |
| 912828S35        | 1.375      | 1.497         | 06/30/16               | 06/30/23                      | 12/31 06/30    | 32,085   | 0           | 0   | 32,085 |
| 9128284U1        | 2.625      | 2.719         | 07/02/18               | 06/30/23                      | 12/31 06/30    | 40,483   | 0           | 0   | 40,483 |
| 912828S92        | 1.250      | 1.340         | 08/01/16               | 07/31/23                      | 01/31 07/31    | 29,955   | 0           | 0   | 29,955 |
| 912828Y61        | 2.750      | 2.815         | 07/31/18               | 07/31/23                      | 01/31 07/31    | 37,955   | 0           | 0   | 37,955 |
| 912828VS6        | 2.500      | 2.620         | 08/15/13               | 08/15/23                      | 02/15 08/15    | 24,000   | 0           | 0   | 66,000 |
| 912828VS6        | 2.500      | 2.946         | 09/16/13               |                               |                | 21,000   | 0           | 0   |        |
| 912828VS6        | 2.500      | 2.657         | 10/15/13               |                               |                | 21,000   | 0           | 0   |        |
| 9128282D1        | 1.375      | 1.423         | 08/31/16               | 08/31/23                      | 02/28 08/31    | 29,915   | 0           | 0   | 29,915 |
| 9128284X5        | 2.750      | 2.765         | 08/31/18               | 08/31/23                      | 02/28 08/31    | 39,608   | 0           | 0   | 39,608 |
| 912828T26        | 1.375      | 1.389         | 09/30/16               | 09/30/23                      | 03/31 09/30    | 29,707   | 0           | 0   | 29,707 |
| 9128285D8        | 2.875      | 2.997         | 10/01/18               | 09/30/23                      | 03/31 09/30    | 38,000   | 0           | 0   | 38,000 |
| 912828T91        | 1.625      | 1.653         | 10/31/16               | 10/31/23                      | 04/30 10/31    | 29,693   | 0           | 0   | 29,693 |

TABLE III - DETAIL OF TREASURY SECURITIES OUTSTANDING, SEPTEMBER 30, 2019

| Loan Description | Issue Date | Maturity Date | Interest Payable Dates | Amount in Millions of Dollars |                |          |             |     |        |
|------------------|------------|---------------|------------------------|-------------------------------|----------------|----------|-------------|-----|--------|
|                  |            |               |                        | Issued                        | Inflation Adj. | Redeemed | Outstanding |     |        |
| 9128285K2        | 2.875      | 2.977         | 10/31/18               | 10/31/23                      | 04/30 10/31    | 39,000   | 0           | 0   | 39,000 |
| 912828WE6        | 2.750      | 2.750         | 11/15/13               | 11/15/23                      | 05/15 11/15    | 24,000   | 0           | 0   | 65,996 |
| 912828WE6        | 2.750      | 2.824         | 12/16/13               |                               |                | 20,997   | 0           | 0   |        |
| 912828WE6        | 2.750      | 3.009         | 01/15/14               |                               |                | 20,999   | 0           | 0   |        |
| 912828U57        | 2.125      | 2.215         | 11/30/16               | 11/30/23                      | 05/31 11/30    | 30,980   | 0           | 0   | 30,980 |
| 9128285P1        | 2.875      | 2.880         | 11/30/18               | 11/30/23                      | 05/31 11/30    | 43,513   | 0           | 0   | 43,513 |
| 912828V23        | 2.250      | 2.284         | 01/03/17               | 12/31/23                      | 06/30 12/31    | 31,723   | 0           | 0   | 31,723 |
| 9128285U0        | 2.625      | 2.652         | 12/31/18               | 12/31/23                      | 06/30 12/31    | 40,999   | 0           | 0   | 40,999 |
| 912828V80        | 2.250      | 2.335         | 01/31/17               | 01/31/24                      | 07/31 01/31    | 29,776   | 0           | 0   | 29,776 |
| 9128285Z9        | 2.500      | 2.576         | 01/31/19               | 01/31/24                      | 07/31 01/31    | 41,000   | 0           | 0   | 41,000 |
| 912828B66        | 2.750      | 2.795         | 02/18/14               | 02/15/24                      | 08/15 02/15    | 23,998   | 0           | 0   | 65,997 |
| 912828B66        | 2.750      | 2.729         | 03/17/14               |                               |                | 20,999   | 0           | 0   |        |
| 912828B66        | 2.750      | 2.720         | 04/15/14               |                               |                | 21,000   | 0           | 0   |        |
| 912828W48        | 2.125      | 2.197         | 02/28/17               | 02/29/24                      | 08/31 02/28    | 31,883   | 0           | (4) | 31,879 |
| 9128286G0        | 2.375      | 2.489         | 02/28/19               | 02/29/24                      | 08/31 02/29    | 42,973   | 0           | 0   | 42,973 |
| 912828W71        | 2.125      | 2.215         | 03/31/17               | 03/31/24                      | 09/30 03/31    | 31,390   | 0           | 0   | 72,390 |
| 912828W71        | 2.125      | 2.172         | 04/01/19               |                               |                | 41,000   | 0           | 0   |        |
| 912828X70        | 2.000      | 2.084         | 05/01/17               | 04/30/24                      | 10/31 04/30    | 31,822   | 0           | (3) | 31,819 |
| 9128286R6        | 2.250      | 2.315         | 04/30/19               | 04/30/24                      | 10/31 04/30    | 41,523   | 0           | 0   | 41,523 |
| 912828WJ5        | 2.500      | 2.612         | 05/15/14               | 05/15/24                      | 11/15 05/15    | 23,995   | 0           | 0   | 65,995 |
| 912828WJ5        | 2.500      | 2.648         | 06/16/14               |                               |                | 21,000   | 0           | 0   |        |
| 912828WJ5        | 2.500      | 2.597         | 07/15/14               |                               |                | 21,000   | 0           | 0   |        |
| 912828XT2        | 2.000      | 2.060         | 05/31/17               | 05/31/24                      | 11/30 05/31    | 31,369   | 0           | 0   | 76,676 |
| 912828XT2        | 2.000      | 2.065         | 05/31/19               |                               |                | 45,307   | 0           | 0   |        |
| 912828XX3        | 2.000      | 2.056         | 06/30/17               | 06/30/24                      | 12/31 06/30    | 31,404   | 0           | 0   | 31,404 |
| 9128286Z8        | 1.750      | 1.791         | 07/01/19               | 06/30/24                      | 12/31 06/30    | 43,345   | 0           | 0   | 43,345 |
| 9128282N9        | 2.125      | 2.126         | 07/31/17               | 07/31/24                      | 01/31 07/31    | 30,847   | 0           | 0   | 30,847 |
| 912828Y87        | 1.750      | 1.824         | 07/31/19               | 07/31/24                      | 01/31 07/31    | 42,627   | 0           | 0   | 42,627 |
| 912828D56        | 2.375      | 2.439         | 08/15/14               | 08/15/24                      | 02/15 08/15    | 24,000   | 0           | 0   | 65,999 |
| 912828D56        | 2.375      | 2.535         | 09/15/14               |                               |                | 20,999   | 0           | 0   |        |
| 912828D56        | 2.375      | 2.381         | 10/15/14               |                               |                | 21,000   | 0           | 0   |        |
| 9128282U3        | 1.875      | 1.941         | 08/31/17               | 08/31/24                      | 02/28 08/31    | 28,878   | 0           | 0   | 28,878 |
| 912828YE4        | 1.250      | 1.365         | 09/03/19               | 08/31/24                      | 02/29 08/31    | 46,324   | 0           | 0   | 46,324 |
| 9128282Y5        | 2.125      | 2.130         | 10/02/17               | 09/30/24                      | 03/31 09/30    | 31,480   | 0           | 0   | 31,480 |
| 912828YH7        | 1.500      | 1.600         | 09/30/19               | 09/30/24                      | 03/31 09/30    | 45,259   | 0           | 0   | 45,259 |
| 9128283D0        | 2.250      | 2.280         | 10/31/17               | 10/31/24                      | 04/30 10/31    | 28,700   | 0           | 0   | 28,700 |
| 912828G38        | 2.250      | 2.365         | 11/17/14               | 11/15/24                      | 05/15 11/15    | 24,032   | 0           | 0   | 66,032 |
| 912828G38        | 2.250      | 2.214         | 12/15/14               |                               |                | 21,000   | 0           | 0   |        |
| 912828G38        | 2.250      | 1.930         | 01/15/15               |                               |                | 21,000   | 0           | 0   |        |
| 9128283J7        | 2.125      | 2.230         | 11/30/17               | 11/30/24                      | 05/31 11/30    | 29,519   | 0           | 0   | 29,519 |
| 9128283P3        | 2.250      | 2.370         | 01/02/18               | 12/31/24                      | 06/30 12/31    | 31,660   | 0           | 0   | 31,660 |
| 9128283V0        | 2.500      | 2.565         | 01/31/18               | 01/31/25                      | 07/31 01/31    | 32,115   | 0           | 0   | 32,115 |
| 912828J27        | 2.000      | 2.000         | 02/17/15               | 02/15/25                      | 08/15 02/15    | 24,000   | 0           | 0   | 65,988 |
| 912828J27        | 2.000      | 2.139         | 03/16/15               |                               |                | 20,995   | 0           | 0   |        |
| 912828J27        | 2.000      | 1.925         | 04/15/15               |                               |                | 21,000   | 0           | (7) |        |
| 9128283Z1        | 2.750      | 2.839         | 02/28/18               | 02/28/25                      | 08/31 02/28    | 36,070   | 0           | 0   | 36,070 |
| 9128284F4        | 2.625      | 2.720         | 04/02/18               | 03/31/25                      | 09/30 03/31    | 34,108   | 0           | 0   | 34,108 |
| 9128284M9        | 2.875      | 2.952         | 04/30/18               | 04/30/25                      | 10/31 04/30    | 32,701   | 0           | 0   | 32,701 |
| 912828XB1        | 2.125      | 2.237         | 05/15/15               | 05/15/25                      | 11/15 05/15    | 24,543   | 0           | 0   | 66,522 |
| 912828XB1        | 2.125      | 2.461         | 06/15/15               |                               |                | 21,000   | 0           | 0   |        |
| 912828XB1        | 2.125      | 2.225         | 07/15/15               |                               |                | 20,981   | 0           | (2) |        |
| 9128284R8        | 2.875      | 2.930         | 05/31/18               | 05/31/25                      | 11/30 05/31    | 35,212   | 0           | 0   | 35,212 |
| 912828XZ8        | 2.750      | 2.809         | 07/02/18               | 06/30/25                      | 12/31 06/30    | 33,736   | 0           | 0   | 33,736 |
| 912828Y79        | 2.875      | 2.930         | 07/31/18               | 07/31/25                      | 01/31 07/31    | 31,629   | 0           | 0   | 31,629 |
| 912828K74        | 2.000      | 2.115         | 08/17/15               | 08/15/25                      | 02/15 08/15    | 24,482   | 0           | 0   | 66,480 |
| 912828K74        | 2.000      | 2.235         | 09/15/15               |                               |                | 21,000   | 0           | 0   |        |
| 912828K74        | 2.000      | 2.066         | 10/15/15               |                               |                | 21,000   | 0           | (3) |        |
| 9128284Z0        | 2.750      | 2.844         | 08/31/18               | 08/31/25                      | 02/28 08/31    | 33,185   | 0           | 0   | 33,185 |
| 9128285C0        | 3.000      | 3.034         | 10/01/18               | 09/30/25                      | 03/31 09/30    | 31,000   | 0           | 0   | 31,000 |
| 9128285J5        | 3.000      | 3.074         | 10/31/18               | 10/31/25                      | 04/30 10/31    | 31,000   | 0           | 0   | 31,000 |
| 912828M56        | 2.250      | 2.304         | 11/16/15               | 11/15/25                      | 05/15 11/15    | 24,122   | 0           | 0   | 66,121 |
| 912828M56        | 2.250      | 2.233         | 12/15/15               |                               |                | 21,000   | 0           | 0   |        |
| 912828M56        | 2.250      | 2.090         | 01/15/16               |                               |                | 20,999   | 0           | 0   |        |
| 9128285N6        | 2.875      | 2.974         | 11/30/18               | 11/30/25                      | 05/31 11/30    | 34,809   | 0           | 0   | 34,809 |
| 9128285T3        | 2.625      | 2.680         | 12/31/18               | 12/31/25                      | 06/30 12/31    | 32,000   | 0           | 0   | 32,000 |
| 9128286A3        | 2.625      | 2.625         | 01/31/19               | 01/31/26                      | 07/31 01/31    | 32,000   | 0           | 0   | 32,000 |
| 912828P46        | 1.625      | 1.730         | 02/16/16               | 02/15/26                      | 08/15 02/15    | 24,806   | 0           | 0   | 64,941 |
| 912828P46        | 1.625      | 1.895         | 03/15/16               |                               |                | 20,000   | 0           | 0   |        |
| 912828P46        | 1.625      | 1.765         | 04/15/16               |                               |                | 20,141   | 0           | (6) |        |
| 9128286F2        | 2.500      | 2.538         | 02/28/19               | 02/28/26                      | 08/31 02/29    | 33,540   | 0           | 0   | 33,540 |
| 9128286L9        | 2.250      | 2.281         | 04/01/19               | 03/31/26                      | 09/30 03/31    | 32,000   | 0           | 0   | 32,000 |
| 9128286S4        | 2.375      | 2.426         | 04/30/19               | 04/30/26                      | 10/31 04/30    | 32,408   | 0           | 0   | 32,408 |
| 912828R36        | 1.625      | 1.710         | 05/16/16               | 05/15/26                      | 11/15 05/15    | 28,201   | 0           | 0   | 69,497 |
| 912828R36        | 1.625      | 1.702         | 06/15/16               |                               |                | 20,000   | 0           | 0   |        |
| 912828R36        | 1.625      | 1.516         | 07/15/16               |                               |                | 21,303   | 0           | (7) |        |
| 9128286X3        | 2.125      | 2.144         | 05/31/19               | 05/31/26                      | 11/30 05/31    | 35,362   | 0           | 0   | 35,362 |
| 9128287B0        | 1.875      | 1.889         | 07/01/19               | 06/30/26                      | 12/31 06/30    | 33,828   | 0           | 0   | 33,828 |
| 912828Y95        | 1.875      | 1.967         | 07/31/19               | 07/31/26                      | 01/31 07/31    | 33,271   | 0           | 0   | 33,271 |
| 9128282A7        | 1.500      | 1.503         | 08/15/16               | 08/15/26                      | 02/15 08/15    | 25,356   | 0           | 0   | 65,349 |
| 9128282A7        | 1.500      | 1.699         | 09/15/16               |                               |                | 20,000   | 0           | 0   |        |
| 9128282A7        | 1.500      | 1.793         | 10/17/16               |                               |                | 20,000   | 0           | (7) |        |
| 912828YD6        | 1.375      | 1.489         | 09/03/19               | 08/31/26                      | 02/29 08/31    | 36,155   | 0           | 0   | 36,155 |
| 912828YD9        | 1.625      | 1.633         | 09/30/19               | 09/30/26                      | 03/31 09/30    | 35,324   | 0           | 0   | 35,324 |
| 912828U24        | 2.000      | 2.020         | 11/15/16               | 11/15/26                      | 05/15 11/15    | 28,035   | 0           | 0   | 69,135 |
| 912828U24        | 2.000      | 2.485         | 12/15/16               |                               |                | 20,000   | 0           | 0   |        |
| 912828U24        | 2.000      | 2.342         | 01/17/17               |                               |                | 21,107   | 0           | (8) |        |
| 912828V98        | 2.250      | 2.333         | 02/15/17               | 02/15/27                      | 08/15 02/15    | 25,656   | 0           | 0   | 65,816 |
| 912828V98        | 2.250      | 2.560         | 03/15/17               |                               |                | 20,001   | 0           | 0   |        |
| 912828V98        | 2.250      | 2.332         | 04/17/17               |                               |                | 20,164   | 0           | (5) |        |
| 912828X88        | 2.375      | 2.400         | 05/15/17               | 05/15/27                      | 11/15 05/15    | 30,594   | 0           | 0   | 71,050 |
| 912828X88        | 2.375      | 2.195         | 06/15/17               |                               |                | 20,000   | 0           | 0   |        |
| 912828X88        | 2.375      | 2.325         | 07/17/17               |                               |                | 20,457   | 0           | 0   |        |
| 9128282R0        | 2.250      | 2.250         | 08/15/17               | 08/15/27                      | 02/15 08/15    | 29,920   | 0           | 0   | 69,915 |

TABLE III - DETAIL OF TREASURY SECURITIES OUTSTANDING, SEPTEMBER 30, 2019

| Loan Description                   | Issue Date     | Maturity Date | Interest Payable Dates | Amount in Millions of Dollars |                |          |             |         |        |
|------------------------------------|----------------|---------------|------------------------|-------------------------------|----------------|----------|-------------|---------|--------|
|                                    |                |               |                        | Issued                        | Inflation Adj. | Redeemed | Outstanding |         |        |
| 9128282R0                          | 2.250          | 2.180         | 09/15/17               |                               |                |          |             |         |        |
| 9128282R0                          | 2.250          | 2.346         | 10/16/17               | 20,000                        | 0              | 0        |             |         |        |
| 9128283F5                          | 2.250          | 2.314         | 11/15/17               | 20,000                        | 0              | (5)      |             |         |        |
| 9128283F5                          | 2.250          | 2.384         | 12/15/17               | 25,797                        | 0              | 0        | 66,474      |         |        |
| 9128283F5                          | 2.250          | 2.579         | 01/16/18               | 20,000                        | 0              | 0        |             |         |        |
| 9128283W8                          | 2.750          | 2.811         | 02/15/18               | 20,677                        | 0              | 0        |             |         |        |
| 9128283W8                          | 2.750          | 2.889         | 03/15/18               | 28,536                        | 0              | 0        | 70,572      |         |        |
| 9128283W8                          | 2.750          | 2.795         | 04/16/18               | 21,000                        | 0              | 0        |             |         |        |
| 9128284N7                          | 2.875          | 2.995         | 05/15/18               | 21,036                        | 0              | 0        |             |         |        |
| 9128284N7                          | 2.875          | 2.962         | 06/15/18               | 31,027                        | 0              | 0        | 75,112      |         |        |
| 9128284N7                          | 2.875          | 2.859         | 07/16/18               | 22,000                        | 0              | 0        |             |         |        |
| 9128284V9                          | 2.875          | 2.960         | 08/15/18               | 22,086                        | 0              | 0        |             |         |        |
| 9128284V9                          | 2.875          | 2.957         | 09/17/18               | 29,495                        | 0              | 0        | 75,496      |         |        |
| 9128284V9                          | 2.875          | 3.225         | 10/15/18               | 23,000                        | 0              | 0        |             |         |        |
| 9128285M8                          | 3.125          | 3.209         | 11/15/18               | 23,000                        | 0              | 0        |             |         |        |
| 9128285M8                          | 3.125          | 2.915         | 12/17/18               | 32,507                        | 0              | 0        | 80,506      |         |        |
| 9128285M8                          | 3.125          | 2.728         | 01/15/19               | 24,000                        | 0              | 0        |             |         |        |
| 9128286B1                          | 2.625          | 2.689         | 02/15/19               | 24,000                        | 0              | 0        |             |         |        |
| 9128286B1                          | 2.625          | 2.615         | 03/15/19               | 33,502                        | 0              | 0        | 81,505      |         |        |
| 9128286B1                          | 2.625          | 2.466         | 04/15/19               | 24,000                        | 0              | 0        |             |         |        |
| 9128286T2                          | 2.375          | 2.479         | 05/15/19               | 24,003                        | 0              | 0        |             |         |        |
| 9128286T2                          | 2.375          | 2.130         | 06/17/19               | 36,198                        | 0              | 0        | 84,427      |         |        |
| 9128286T2                          | 2.375          | 2.130         | 06/17/19               | 24,000                        | 0              | 0        |             |         |        |
| 9128286T2                          | 2.375          | 2.065         | 06/26/19               | 25                            | 0              | 0        |             |         |        |
| 9128286T2                          | 2.375          | 2.064         | 07/15/19               | 24,204                        | 0              | 0        |             |         |        |
| 912828YB0                          | 1.625          | 1.670         | 08/15/19               | 44,619                        | 0              | 0        | 68,619      |         |        |
| 912828YB0                          | 1.625          | 1.739         | 09/16/19               | 24,000                        | 0              | 0        |             |         |        |
| Total Unmatured Treasury Notes     |                |               |                        | 9,762,872                     | 0              | (125)    | 9,762,747   |         |        |
| Total Matured Treasury Notes       |                |               |                        | 37                            | 0              | 0        | 37          |         |        |
| Total Treasury Notes               |                |               |                        | 9,762,909                     | 0              | (125)    | 9,762,784   |         |        |
| <b>Marketable, Treasury Bonds:</b> |                |               |                        |                               |                |          |             |         |        |
| Treasury Bonds:                    |                |               |                        |                               |                |          |             |         |        |
| CUSIP:                             | Interest Rate: | Yield:        |                        |                               |                |          |             |         |        |
| 912810EE4                          | 8.500          | 8.500         | 02/15/90               | 02/15/20                      | 08/15 02/15    | 10,229   | 0           | (753)   | 9,476  |
| 912810EF1                          | 8.750          | 8.839         | 05/15/90               | 05/15/20                      | 11/15 05/15    | 10,159   | 0           | (2,577) | 7,582  |
| 912810EG9                          | 8.750          | 8.871         | 08/15/90               | 08/15/20                      | 02/15 08/15    | 10,460   | 0           | (1,768) | 17,059 |
| 912810EG9                          | 8.750          | 8.708         | 11/15/90               |                               |                | 10,959   | 0           | (2,591) |        |
| 912810EH7                          | 7.875          | 7.980         | 02/15/91               | 02/15/21                      | 08/15 02/15    | 11,113   | 0           | (1,038) | 10,076 |
| 912810EJ3                          | 8.125          | 8.209         | 05/15/91               | 05/15/21                      | 11/15 05/15    | 11,959   | 0           | (1,892) | 10,067 |
| 912810EK0                          | 8.125          | 8.172         | 08/15/91               | 08/15/21                      | 02/15 08/15    | 12,163   | 0           | (2,657) | 9,506  |
| 912810EL8                          | 8.000          | 8.002         | 11/15/91               | 11/15/21                      | 05/15 11/15    | 12,137   | 0           | 0       | 30,632 |
| 912810EL8                          | 8.000          | 7.914         | 02/18/92               |                               |                | 10,152   | 0           | (2,166) |        |
| 912810EL8                          | 8.000          | 7.997         | 05/15/92               |                               |                | 10,510   | 0           | 0       |        |
| 912810EM6                          | 7.250          | 7.289         | 08/17/92               | 08/15/22                      | 02/15 08/15    | 10,353   | 0           | (225)   | 10,128 |
| 912810EN4                          | 7.625          | 7.657         | 11/16/92               | 11/15/22                      | 05/15 11/15    | 10,700   | 0           | (3,276) | 7,424  |
| 912810EP9                          | 7.125          | 7.216         | 02/16/93               | 02/15/23                      | 08/15 02/15    | 9,817    | 0           | (2,592) | 15,782 |
| 912810EP9                          | 7.125          | 6.965         | 05/17/93               |                               |                | 8,557    | 0           | 0       |        |
| 912810EQ7                          | 6.250          | 6.328         | 08/16/93               | 08/15/23                      | 02/15 08/15    | 11,530   | 0           | (250)   | 22,659 |
| 912810EQ7                          | 6.250          | 6.430         | 02/15/94               |                               |                | 11,379   | 0           | 0       |        |
| 912810ES3                          | 7.500          | 7.558         | 08/15/94               | 11/15/24                      | 11/15 05/15    | 11,470   | 0           | (1,866) | 9,604  |
| 912810ET1                          | 7.625          | 7.653         | 02/15/95               | 02/15/25                      | 08/15 02/15    | 11,725   | 0           | (2,216) | 9,509  |
| 912810EV6                          | 6.875          | 6.906         | 08/15/95               | 08/15/25                      | 02/15 08/15    | 12,602   | 0           | (1,415) | 11,187 |
| 912810EW4                          | 6.000          | 6.119         | 02/15/96               | 02/15/26                      | 08/15 02/15    | 12,905   | 0           | (67)    | 12,838 |
| 912810EX2                          | 6.750          | 6.768         | 08/15/96               | 08/15/26                      | 02/15 08/15    | 10,894   | 0           | (2,083) | 8,810  |
| 912810EY0                          | 6.500          | 6.619         | 11/15/96               | 11/15/26                      | 05/15 11/15    | 11,493   | 0           | (633)   | 10,860 |
| 912810EZ7                          | 6.625          | 6.640         | 02/18/97               | 02/15/27                      | 08/15 02/15    | 10,456   | 0           | (934)   | 9,522  |
| 912810FA1                          | 6.375          | 6.445         | 08/15/97               | 08/15/27                      | 02/15 08/15    | 10,736   | 0           | (1,539) | 9,197  |
| 912810FB9                          | 6.125          | 6.201         | 11/17/97               | 11/15/27                      | 05/15 11/15    | 11,184   | 0           | (497)   | 22,021 |
| 912810FB9                          | 6.125          | 5.822         | 02/17/98               |                               |                | 11,334   | 0           | 0       |        |
| 912810FE3                          | 5.500          | 5.590         | 08/17/98               | 08/15/28                      | 02/15 08/15    | 11,776   | 0           | 0       | 11,776 |
| 912810FF0                          | 5.250          | 5.300         | 11/16/98               | 11/15/28                      | 05/15 11/15    | 10,947   | 0           | 0       | 10,947 |
| 912810FG8                          | 5.250          | 5.298         | 02/16/99               | 02/15/29                      | 08/15 02/15    | 11,350   | 0           | 0       | 11,350 |
| 912810FJ2                          | 6.125          | 6.144         | 08/16/99               | 08/15/29                      | 02/15 08/15    | 11,179   | 0           | 0       | 11,179 |
| 912810FM5                          | 6.250          | 6.340         | 02/15/00               | 05/15/30                      | 05/15 11/15    | 11,269   | 0           | 0       | 17,043 |
| 912810FM5                          | 6.250          | 5.697         | 08/15/00               |                               |                | 5,774    | 0           | 0       |        |
| 912810FP8                          | 5.375          | 5.460         | 02/15/01               | 02/15/31                      | 08/15 02/15    | 10,887   | 0           | 0       | 16,428 |
| 912810FP8                          | 5.375          | 5.520         | 08/15/01               |                               |                | 5,541    | 0           | 0       |        |
| 912810FT0                          | 4.500          | 4.530         | 02/15/06               | 02/15/36                      | 08/15 02/15    | 14,841   | 0           | 0       | 26,397 |
| 912810FT0                          | 4.500          | 5.080         | 08/15/06               |                               |                | 11,556   | 0           | 0       |        |
| 912810PT9                          | 4.750          | 4.812         | 02/15/07               | 02/15/37                      | 08/15 02/15    | 9,826    | 0           | 0       | 16,589 |
| 912810PT9                          | 4.750          | 4.838         | 05/15/07               |                               |                | 6,764    | 0           | 0       |        |
| 912810PU6                          | 5.000          | 5.059         | 08/15/07               | 05/15/37                      | 11/15 05/15    | 13,846   | 0           | 0       | 21,413 |
| 912810PU6                          | 5.000          | 4.666         | 11/15/07               |                               |                | 7,567    | 0           | 0       |        |
| 912810PW2                          | 4.375          | 4.449         | 02/15/08               | 02/15/38                      | 08/15 02/15    | 13,294   | 0           | 0       | 22,525 |
| 912810PW2                          | 4.375          | 4.599         | 05/15/08               |                               |                | 9,231    | 0           | 0       |        |
| 912810PX0                          | 4.500          | 4.609         | 08/15/08               | 05/15/38                      | 11/15 05/15    | 13,728   | 0           | 0       | 25,500 |
| 912810PX0                          | 4.500          | 4.310         | 11/17/08               |                               |                | 11,772   | 0           | 0       |        |
| 912810QA9                          | 3.500          | 3.540         | 02/17/09               | 02/15/39                      | 08/15 02/15    | 14,713   | 0           | 0       | 25,909 |
| 912810QA9                          | 3.500          | 3.640         | 03/16/09               |                               |                | 11,196   | 0           | 0       |        |
| 912810QB7                          | 4.250          | 4.288         | 05/15/09               | 05/15/39                      | 11/15 05/15    | 16,477   | 0           | 0       | 38,779 |
| 912810QB7                          | 4.250          | 4.720         | 06/15/09               |                               |                | 11,116   | 0           | 0       |        |
| 912810QB7                          | 4.250          | 4.303         | 07/15/09               |                               |                | 11,186   | 0           | 0       |        |
| 912810QC5                          | 4.500          | 4.541         | 08/17/09               | 08/15/39                      | 02/15 08/15    | 17,317   | 0           | 0       | 41,431 |
| 912810QC5                          | 4.500          | 4.238         | 09/15/09               |                               |                | 12,025   | 0           | 0       |        |
| 912810QC5                          | 4.500          | 4.009         | 10/15/09               |                               |                | 12,088   | 0           | 0       |        |
| 912810QD3                          | 4.375          | 4.469         | 11/16/09               | 11/15/39                      | 05/15 11/15    | 17,989   | 0           | 0       | 44,564 |
| 912810QD3                          | 4.375          | 4.520         | 12/15/09               |                               |                | 13,070   | 0           | 0       |        |
| 912810QD3                          | 4.375          | 4.640         | 01/15/10               |                               |                | 13,505   | 0           | 0       |        |
| 912810QE1                          | 4.625          | 4.720         | 02/16/10               | 02/15/40                      | 08/15 02/15    | 17,797   | 0           | 0       | 44,902 |
| 912810QE1                          | 4.625          | 4.679         | 03/15/10               |                               |                | 13,154   | 0           | 0       |        |
| 912810QE1                          | 4.625          | 4.770         | 04/15/10               |                               |                | 13,952   | 0           | 0       |        |
| 912810QH4                          | 4.375          | 4.490         | 05/17/10               | 05/15/40                      | 11/15 05/15    | 17,394   | 0           | 0       | 43,473 |
| 912810QH4                          | 4.375          | 4.182         | 06/15/10               |                               |                | 13,075   | 0           | 0       |        |
| 912810QH4                          | 4.375          | 4.080         | 07/15/10               |                               |                | 13,004   | 0           | 0       |        |

TABLE III - DETAIL OF TREASURY SECURITIES OUTSTANDING, SEPTEMBER 30, 2019

| Loan Description | Issue Date | Maturity Date | Interest Payable Dates | Amount in Millions of Dollars |                |          |             |   |        |
|------------------|------------|---------------|------------------------|-------------------------------|----------------|----------|-------------|---|--------|
|                  |            |               |                        | Issued                        | Inflation Adj. | Redeemed | Outstanding |   |        |
| 912810QK7        | 3.875      | 3.954         | 08/16/10               | 08/15/40                      | 02/15 08/15    | 16,958   | 0           | 0 | 43,213 |
| 912810QK7        | 3.875      | 3.820         | 09/15/10               |                               |                | 13,141   | 0           | 0 |        |
| 912810QK7        | 3.875      | 3.852         | 10/15/10               |                               |                | 13,114   | 0           | 0 |        |
| 912810QL5        | 4.250      | 4.320         | 11/15/10               | 11/15/40                      | 05/15 11/15    | 16,429   | 0           | 0 | 42,903 |
| 912810QL5        | 4.250      | 4.410         | 12/15/10               |                               |                | 13,189   | 0           | 0 |        |
| 912810QL5        | 4.250      | 4.515         | 01/18/11               |                               |                | 13,285   | 0           | 0 |        |
| 912810QN1        | 4.750      | 4.750         | 02/15/11               | 02/15/41                      | 08/15 02/15    | 16,366   | 0           | 0 | 43,005 |
| 912810QN1        | 4.750      | 4.569         | 03/15/11               |                               |                | 12,999   | 0           | 0 |        |
| 912810QN1        | 4.750      | 4.531         | 04/15/11               |                               |                | 13,640   | 0           | 0 |        |
| 912810QQ4        | 4.375      | 4.380         | 05/16/11               | 05/15/41                      | 11/15 05/15    | 16,000   | 0           | 0 | 41,996 |
| 912810QQ4        | 4.375      | 4.238         | 06/15/11               |                               |                | 12,996   | 0           | 0 |        |
| 912810QQ4        | 4.375      | 4.198         | 07/15/11               |                               |                | 13,000   | 0           | 0 |        |
| 912810QS0        | 3.750      | 3.750         | 08/15/11               | 08/15/41                      | 02/15 08/15    | 16,490   | 0           | 0 | 42,489 |
| 912810QS0        | 3.750      | 3.310         | 09/15/11               |                               |                | 12,999   | 0           | 0 |        |
| 912810QS0        | 3.750      | 3.120         | 10/17/11               |                               |                | 13,000   | 0           | 0 |        |
| 912810QT8        | 3.125      | 3.199         | 11/15/11               | 11/15/41                      | 05/15 11/15    | 17,224   | 0           | 0 | 44,622 |
| 912810QT8        | 3.125      | 2.925         | 12/15/11               |                               |                | 13,476   | 0           | 0 |        |
| 912810QT8        | 3.125      | 2.985         | 01/17/12               |                               |                | 13,922   | 0           | 0 |        |
| 912810QU5        | 3.125      | 3.240         | 02/15/12               | 02/15/42                      | 08/15 02/15    | 17,951   | 0           | 0 | 47,219 |
| 912810QU5        | 3.125      | 3.383         | 03/15/12               |                               |                | 13,903   | 0           | 0 |        |
| 912810QU5        | 3.125      | 3.230         | 04/16/12               |                               |                | 15,365   | 0           | 0 |        |
| 912810QW1        | 3.000      | 3.090         | 05/15/12               | 05/15/42                      | 11/15 05/15    | 17,001   | 0           | 0 | 43,919 |
| 912810QW1        | 3.000      | 2.720         | 06/15/12               |                               |                | 13,918   | 0           | 0 |        |
| 912810QW1        | 3.000      | 2.580         | 07/16/12               |                               |                | 13,000   | 0           | 0 |        |
| 912810QX9        | 2.750      | 2.825         | 08/15/12               | 08/15/42                      | 02/15 08/15    | 16,000   | 0           | 0 | 41,995 |
| 912810QX9        | 2.750      | 2.896         | 09/17/12               |                               |                | 12,995   | 0           | 0 |        |
| 912810QX9        | 2.750      | 2.904         | 10/15/12               |                               |                | 13,000   | 0           | 0 |        |
| 912810QY7        | 2.750      | 2.820         | 11/15/12               | 11/15/42                      | 05/15 11/15    | 15,995   | 0           | 0 | 41,994 |
| 912810QY7        | 2.750      | 2.917         | 12/17/12               |                               |                | 12,999   | 0           | 0 |        |
| 912810QY7        | 2.750      | 3.070         | 01/15/13               |                               |                | 13,000   | 0           | 0 |        |
| 912810QZ4        | 3.125      | 3.180         | 02/15/13               | 02/15/43                      | 08/15 02/15    | 16,000   | 0           | 0 | 42,000 |
| 912810QZ4        | 3.125      | 3.248         | 03/15/13               |                               |                | 13,000   | 0           | 0 |        |
| 912810QZ4        | 3.125      | 2.998         | 04/15/13               |                               |                | 13,000   | 0           | 0 |        |
| 912810RB6        | 2.875      | 2.980         | 05/15/13               | 05/15/43                      | 11/15 05/15    | 16,000   | 0           | 0 | 41,999 |
| 912810RB6        | 2.875      | 3.355         | 06/17/13               |                               |                | 13,000   | 0           | 0 |        |
| 912810RB6        | 2.875      | 3.660         | 07/15/13               |                               |                | 12,999   | 0           | 0 |        |
| 912810RC4        | 3.625      | 3.652         | 08/15/13               | 08/15/43                      | 02/15 08/15    | 15,999   | 0           | 0 | 41,999 |
| 912810RC4        | 3.625      | 3.820         | 09/16/13               |                               |                | 13,000   | 0           | 0 |        |
| 912810RC4        | 3.625      | 3.758         | 10/15/13               |                               |                | 13,000   | 0           | 0 |        |
| 912810RD2        | 3.750      | 3.810         | 11/15/13               | 11/15/43                      | 05/15 11/15    | 15,995   | 0           | 0 | 41,995 |
| 912810RD2        | 3.750      | 3.900         | 12/16/13               |                               |                | 13,000   | 0           | 0 |        |
| 912810RD2        | 3.750      | 3.899         | 01/15/14               |                               |                | 13,000   | 0           | 0 |        |
| 912810RE0        | 3.625      | 3.690         | 02/18/14               | 02/15/44                      | 08/15 02/15    | 16,000   | 0           | 0 | 42,000 |
| 912810RE0        | 3.625      | 3.630         | 03/17/14               |                               |                | 13,000   | 0           | 0 |        |
| 912810RE0        | 3.625      | 3.525         | 04/15/14               |                               |                | 13,000   | 0           | 0 |        |
| 912810RG5        | 3.375      | 3.440         | 05/15/14               | 05/15/44                      | 11/15 05/15    | 15,995   | 0           | 0 | 41,992 |
| 912810RG5        | 3.375      | 3.444         | 06/16/14               |                               |                | 13,000   | 0           | 0 |        |
| 912810RG5        | 3.375      | 3.369         | 07/15/14               |                               |                | 12,997   | 0           | 0 |        |
| 912810RH3        | 3.125      | 3.224         | 08/15/14               | 08/15/44                      | 02/15 08/15    | 16,000   | 0           | 0 | 42,000 |
| 912810RH3        | 3.125      | 3.240         | 09/15/14               |                               |                | 13,000   | 0           | 0 |        |
| 912810RH3        | 3.125      | 3.074         | 10/15/14               |                               |                | 13,000   | 0           | 0 |        |
| 912810RJ9        | 3.000      | 3.092         | 11/17/14               | 11/15/44                      | 05/15 11/15    | 16,021   | 0           | 0 | 42,021 |
| 912810RJ9        | 3.000      | 2.848         | 12/15/14               |                               |                | 13,000   | 0           | 0 |        |
| 912810RJ9        | 3.000      | 2.430         | 01/15/15               |                               |                | 12,999   | 0           | 0 |        |
| 912810RK6        | 2.500      | 2.560         | 02/17/15               | 02/15/45                      | 08/15 02/15    | 16,001   | 0           | 0 | 42,001 |
| 912810RK6        | 2.500      | 2.681         | 03/16/15               |                               |                | 13,000   | 0           | 0 |        |
| 912810RK6        | 2.500      | 2.597         | 04/15/15               |                               |                | 13,000   | 0           | 0 |        |
| 912810RM2        | 3.000      | 3.044         | 05/15/15               | 05/15/45                      | 11/15 05/15    | 16,362   | 0           | 0 | 42,362 |
| 912810RM2        | 3.000      | 3.138         | 06/15/15               |                               |                | 13,000   | 0           | 0 |        |
| 912810RM2        | 3.000      | 3.084         | 07/15/15               |                               |                | 13,000   | 0           | 0 |        |
| 912810RN0        | 2.875      | 2.880         | 08/17/15               | 08/15/45                      | 02/15 08/15    | 16,322   | 0           | 0 | 42,321 |
| 912810RN0        | 2.875      | 2.980         | 09/15/15               |                               |                | 12,999   | 0           | 0 |        |
| 912810RN0        | 2.875      | 2.914         | 10/15/15               |                               |                | 13,000   | 0           | 0 |        |
| 912810RP5        | 3.000      | 3.070         | 11/16/15               | 11/15/45                      | 05/15 11/15    | 16,082   | 0           | 0 | 42,077 |
| 912810RP5        | 3.000      | 2.978         | 12/15/15               |                               |                | 13,000   | 0           | 0 |        |
| 912810RP5        | 3.000      | 2.905         | 01/15/16               |                               |                | 12,995   | 0           | 0 |        |
| 912810RQ3        | 2.500      | 2.500         | 02/16/16               | 02/15/46                      | 08/15 02/15    | 16,173   | 0           | 0 | 40,252 |
| 912810RQ3        | 2.500      | 2.720         | 03/15/16               |                               |                | 12,000   | 0           | 0 |        |
| 912810RQ3        | 2.500      | 2.596         | 04/15/16               |                               |                | 12,079   | 0           | 0 |        |
| 912810RS9        | 2.500      | 2.615         | 05/16/16               | 05/15/46                      | 11/15 05/15    | 18,392   | 0           | 0 | 43,174 |
| 912810RS9        | 2.500      | 2.475         | 06/15/16               |                               |                | 12,000   | 0           | 0 |        |
| 912810RS9        | 2.500      | 2.172         | 07/15/16               |                               |                | 12,781   | 0           | 0 |        |
| 912810RT7        | 2.250      | 2.274         | 08/15/16               | 08/15/46                      | 02/15 08/15    | 16,536   | 0           | 0 | 40,536 |
| 912810RT7        | 2.250      | 2.475         | 09/15/16               |                               |                | 12,000   | 0           | 0 |        |
| 912810RT7        | 2.250      | 2.470         | 10/17/16               |                               |                | 12,000   | 0           | 0 |        |
| 912810RU4        | 2.875      | 2.902         | 11/15/16               | 11/15/46                      | 05/15 11/15    | 18,284   | 0           | 0 | 42,949 |
| 912810RU4        | 2.875      | 3.152         | 12/15/16               |                               |                | 12,000   | 0           | 0 |        |
| 912810RU4        | 2.875      | 2.914         | 01/17/17               |                               |                | 12,665   | 0           | 0 |        |
| 912810RV2        | 3.000      | 3.005         | 02/15/17               | 02/15/47                      | 08/15 02/15    | 16,732   | 0           | 0 | 40,831 |
| 912810RV2        | 3.000      | 3.170         | 03/15/17               |                               |                | 12,000   | 0           | 0 |        |
| 912810RV2        | 3.000      | 2.938         | 04/17/17               |                               |                | 12,099   | 0           | 0 |        |
| 912810RX8        | 3.000      | 3.050         | 05/15/17               | 05/15/47                      | 11/15 05/15    | 19,951   | 0           | 0 | 44,224 |
| 912810RX8        | 3.000      | 2.870         | 06/15/17               |                               |                | 12,000   | 0           | 0 |        |
| 912810RX8        | 3.000      | 2.936         | 07/17/17               |                               |                | 12,274   | 0           | 0 |        |
| 912810RY6        | 2.750      | 2.818         | 08/15/17               | 08/15/47                      | 02/15 08/15    | 19,513   | 0           | 0 | 43,512 |
| 912810RY6        | 2.750      | 2.790         | 09/15/17               |                               |                | 12,000   | 0           | 0 |        |
| 912810RY6        | 2.750      | 2.870         | 10/16/17               |                               |                | 11,999   | 0           | 0 |        |
| 912810RZ3        | 2.750      | 2.801         | 11/15/17               | 11/15/47                      | 05/15 11/15    | 16,824   | 0           | 0 | 41,229 |
| 912810RZ3        | 2.750      | 2.804         | 12/15/17               |                               |                | 11,999   | 0           | 0 |        |
| 912810RZ3        | 2.750      | 2.867         | 01/16/18               |                               |                | 12,406   | 0           | 0 |        |
| 912810SA7        | 3.000      | 3.121         | 02/15/18               | 02/15/48                      | 08/15 02/15    | 19,022   | 0           | 0 | 45,045 |
| 912810SA7        | 3.000      | 3.109         | 03/15/18               |                               |                | 13,000   | 0           | 0 |        |
| 912810SA7        | 3.000      | 3.044         | 04/16/18               |                               |                | 13,022   | 0           | 0 |        |

## TABLE III - DETAIL OF TREASURY SECURITIES OUTSTANDING, SEPTEMBER 30, 2019

| Loan Description   | Issue Date     | Maturity Date | Interest Payable Dates | Amount in Millions of Dollars |                |                  |             |                 |                  |
|--|----------------|---------------|------------------------|-------------------------------|----------------|------------------|-------------|-----------------|------------------|
|  |                |               |                        | Issued                        | Inflation Adj. | Redeemed         | Outstanding |                 |                  |
| 912810SC3  | 3.125          | 3.130         | 05/15/18               | 05/15/48                      | 11/15 05/15    | 21,098           | 0           | 0               | 49,152           |
| 912810SC3  | 3.125          | 3.100         | 06/15/18               |                               |                | 14,000           | 0           | 0               |                  |
| 912810SC3  | 3.125          | 2.958         | 07/16/18               |                               |                | 14,053           | 0           | 0               |                  |
| 912810SD1  | 3.000          | 3.090         | 08/15/18               | 08/15/48                      | 02/15 08/15    | 20,415           | 0           | 0               | 50,415           |
| 912810SD1  | 3.000          | 3.088         | 09/17/18               |                               |                | 15,000           | 0           | 0               |                  |
| 912810SD1  | 3.000          | 3.344         | 10/15/18               |                               |                | 15,000           | 0           | 0               |                  |
| 912810SE9  | 3.375          | 3.418         | 11/15/18               | 11/15/48                      | 05/15 11/15    | 22,874           | 0           | 0               | 54,868           |
| 912810SE9  | 3.375          | 3.165         | 12/17/18               |                               |                | 16,000           | 0           | 0               |                  |
| 912810SE9  | 3.375          | 3.035         | 01/15/19               |                               |                | 15,995           | 0           | 0               |                  |
| 912810SF6  | 3.000          | 3.022         | 02/15/19               | 02/15/49                      | 08/15 02/15    | 23,575           | 0           | 0               | 55,577           |
| 912810SF6  | 3.000          | 3.014         | 03/15/19               |                               |                | 16,000           | 0           | 0               |                  |
| 912810SF6  | 3.000          | 2.930         | 04/15/19               |                               |                | 16,002           | 0           | 0               |                  |
| 912810SH2  | 2.875          | 2.892         | 05/15/19               | 05/15/49                      | 11/15 05/15    | 25,472           | 0           | 0               | 57,608           |
| 912810SH2  | 2.875          | 2.607         | 06/17/19               |                               |                | 16,000           | 0           | 0               |                  |
| 912810SH2  | 2.875          | 2.644         | 07/15/19               |                               |                | 16,136           | 0           | 0               |                  |
| 912810SJ8  | 2.250          | 2.335         | 08/15/19               | 08/15/49                      | 02/15 08/15    | 31,399           | 0           | 0               | 47,396           |
| 912810SJ8  | 2.250          | 2.270         | 09/16/19               |                               |                | 15,998           | 0           | 0               |                  |
| Total Unmatured Treasury Bonds.....                        |                |               |                        |                               |                | 2,352,069        | 0           | (33,035)        | 2,319,034        |
| Total Matured Treasury Bonds.....                          |                |               |                        |                               |                | 31               | 0           | 0               | 31               |
| <b>Total Treasury Bonds.....</b>                           |                |               |                        |                               |                | <b>2,352,100</b> | <b>0</b>    | <b>(33,035)</b> | <b>2,319,065</b> |
| <b>Marketable, Treasury TIPS:</b>                          |                |               |                        |                               |                |                  |             |                 |                  |
| Treasury Inflation-Protected Securities: <sup>7,18 e</sup> |                |               |                        |                               |                |                  |             |                 |                  |
| CUSIP:   | Interest Rate: | Yield:        |                        |                               |                |                  |             |                 |                  |
| 912828MF4  | 1.375          | 1.430         | 01/15/10               | 01/15/20                      | 07/15 01/15    | 10,388           | 1,936       | 0               | 22,510           |
| 912828MF4  | 1.375          | 1.709         | 04/15/10               |                               |                | 8,585            | 1,600       | 0               |                  |
| 912828K33  | 0.125          | -0.335        | 04/30/15               | 04/15/20                      | 10/15 04/15    | 18,065           | 1,726       | 0               | 54,848           |
| 912828K33  | 0.125          | 0.305         | 08/31/15               |                               |                | 16,000           | 1,529       | 0               |                  |
| 912828K33  | 0.125          | 0.472         | 12/31/15               |                               |                | 16,000           | 1,529       | 0               |                  |
| 912828NM8  | 1.250          | 1.295         | 07/15/10               | 07/15/20                      | 01/15 07/15    | 12,003           | 2,118       | 0               | 38,090           |
| 912828NM8  | 1.250          | 1.019         | 09/15/10               |                               |                | 10,107           | 1,783       | 0               |                  |
| 912828NM8  | 1.250          | 0.409         | 11/15/10               |                               |                | 10,268           | 1,811       | 0               |                  |
| 912828PP9  | 1.125          | 1.170         | 01/31/11               | 01/15/21                      | 07/15 01/15    | 13,259           | 2,291       | 0               | 43,017           |
| 912828PP9  | 1.125          | 0.920         | 03/31/11               |                               |                | 11,493           | 1,986       | 0               |                  |
| 912828PP9  | 1.125          | 0.887         | 05/31/11               |                               |                | 11,926           | 2,061       | 0               |                  |
| 912828Q60  | 0.125          | -0.195        | 04/29/16               | 04/15/21                      | 10/15 04/15    | 15,999           | 1,320       | 0               | 48,664           |
| 912828Q60  | 0.125          | -0.209        | 08/31/16               |                               |                | 14,957           | 1,234       | 0               |                  |
| 912828Q60  | 0.125          | 0.120         | 12/30/16               |                               |                | 14,000           | 1,155       | 0               |                  |
| 912828QV5  | 0.625          | 0.639         | 07/29/11               | 07/15/21                      | 01/15 07/15    | 13,000           | 1,798       | 0               | 40,797           |
| 912828QV5  | 0.625          | 0.078         | 09/30/11               |                               |                | 11,342           | 1,569       | 0               |                  |
| 912828QV5  | 0.625          | 0.099         | 11/30/11               |                               |                | 11,498           | 1,590       | 0               |                  |
| 912828SA9  | 0.125          | -0.046        | 01/31/12               | 01/15/22                      | 07/15 01/15    | 15,282           | 2,041       | 0               | 46,794           |
| 912828SA9  | 0.125          | -0.089        | 03/30/12               |                               |                | 13,000           | 1,736       | 0               |                  |
| 912828SA9  | 0.125          | -0.391        | 05/31/12               |                               |                | 13,000           | 1,736       | 0               |                  |
| 912828X39  | 0.125          | -0.049        | 04/28/17               | 04/15/22                      | 10/15 04/15    | 15,998           | 879         | 0               | 46,871           |
| 912828X39  | 0.125          | 0.117         | 08/31/17               |                               |                | 14,437           | 793         | 0               |                  |
| 912828X39  | 0.125          | 0.370         | 12/29/17               |                               |                | 13,995           | 769         | 0               |                  |
| 912828TE0  | 0.125          | -0.637        | 07/31/12               | 07/15/22                      | 01/15 07/15    | 14,998           | 1,734       | 0               | 45,739           |
| 912828TE0  | 0.125          | -0.750        | 09/28/12               |                               |                | 12,999           | 1,503       | 0               |                  |
| 912828TE0  | 0.125          | -0.720        | 11/30/12               |                               |                | 13,000           | 1,503       | 0               |                  |
| 912828UH1  | 0.125          | -0.630        | 01/31/13               | 01/15/23                      | 07/15 01/15    | 15,000           | 1,672       | 0               | 45,569           |
| 912828UH1  | 0.125          | -0.602        | 03/28/13               |                               |                | 13,000           | 1,449       | 0               |                  |
| 912828UH1  | 0.125          | -0.225        | 05/31/13               |                               |                | 12,999           | 1,449       | 0               |                  |
| 9128284H0  | 0.625          | 0.631         | 04/30/18               | 04/15/23                      | 10/15 04/15    | 18,042           | 593         | 0               | 48,574           |
| 9128284H0  | 0.625          | 0.724         | 08/31/18               |                               |                | 14,986           | 493         | 0               |                  |
| 9128284H0  | 0.625          | 1.129         | 12/31/18               |                               |                | 14,000           | 460         | 0               |                  |
| 912828VM9  | 0.375          | 0.384         | 07/31/13               | 07/15/23                      | 01/15 07/15    | 15,000           | 1,537       | 0               | 45,201           |
| 912828VM9  | 0.375          | 0.500         | 09/30/13               |                               |                | 13,000           | 1,332       | 0               |                  |
| 912828VM9  | 0.375          | 0.560         | 11/29/13               |                               |                | 13,000           | 1,332       | 0               |                  |
| 912828B25  | 0.625          | 0.661         | 01/31/14               | 01/15/24                      | 07/15 01/15    | 15,000           | 1,493       | 0               | 45,059           |
| 912828B25  | 0.625          | 0.659         | 03/31/14               |                               |                | 13,000           | 1,294       | 0               |                  |
| 912828B25  | 0.625          | 0.339         | 05/30/14               |                               |                | 12,980           | 1,292       | 0               |                  |
| 912828N5   | 0.500          | 0.515         | 04/30/19               | 04/15/24                      | 10/15 04/15    | 17,211           | 297         | 0               | 32,762           |
| 912828N5   | 0.500          | 0.152         | 06/28/19               |                               |                | 14,996           | 259         | 0               |                  |
| 912828WU0  | 0.125          | 0.249         | 07/31/14               | 07/15/24                      | 01/15 07/15    | 15,005           | 1,208       | 0               | 44,305           |
| 912828WU0  | 0.125          | 0.610         | 09/30/14               |                               |                | 13,000           | 1,046       | 0               |                  |
| 912828WU0  | 0.125          | 0.497         | 11/28/14               |                               |                | 13,000           | 1,046       | 0               |                  |
| 912810FR4  | 2.375          | 2.470         | 07/30/04               | 01/15/25                      | 01/15 07/15    | 11,001           | 3,972       | 0               | 38,111           |
| 912810FR4  | 2.375          | 2.000         | 01/31/05               |                               |                | 11,000           | 3,972       | 0               |                  |
| 912810FR4  | 2.375          | 2.090         | 07/29/05               |                               |                | 6,000            | 2,167       | 0               |                  |
| 912828H45  | 0.250          | 0.315         | 01/30/15               | 01/15/25                      | 07/15 01/15    | 15,000           | 1,248       | 0               | 44,404           |
| 912828H45  | 0.250          | 0.200         | 03/31/15               |                               |                | 12,999           | 1,081       | 0               |                  |
| 912828H45  | 0.250          | 0.358         | 05/29/15               |                               |                | 12,995           | 1,081       | 0               |                  |
| 912828XL9  | 0.375          | 0.491         | 07/31/15               | 07/15/25                      | 01/15 07/15    | 15,000           | 1,228       | 0               | 44,355           |
| 912828XL9  | 0.375          | 0.600         | 09/30/15               |                               |                | 13,000           | 1,064       | 0               |                  |
| 912828XL9  | 0.375          | 0.664         | 11/30/15               |                               |                | 12,999           | 1,064       | 0               |                  |
| 912810FS2  | 2.000          | 2.039         | 01/31/06               | 01/15/26                      | 07/15 01/15    | 11,765           | 3,443       | 0               | 25,853           |
| 912810FS2  | 2.000          | 2.494         | 07/31/06               |                               |                | 8,235            | 2,410       | 0               |                  |
| 912828N71  | 0.625          | 0.725         | 01/29/16               | 01/15/26                      | 07/15 01/15    | 15,000           | 1,196       | 0               | 45,802           |
| 912828N71  | 0.625          | 0.315         | 03/31/16               |                               |                | 13,620           | 1,086       | 0               |                  |
| 912828N71  | 0.625          | 0.275         | 05/31/16               |                               |                | 13,800           | 1,100       | 0               |                  |
| 912828S50  | 0.125          | 0.045         | 07/29/16               | 07/15/26                      | 01/15 07/15    | 13,000           | 914         | 0               | 39,431           |
| 912828S50  | 0.125          | 0.052         | 09/30/16               |                               |                | 11,670           | 821         | 0               |                  |
| 912828S50  | 0.125          | 0.369         | 11/30/16               |                               |                | 12,170           | 856         | 0               |                  |
| 912810PS1  | 2.375          | 2.420         | 01/31/07               | 01/15/27                      | 07/15 01/15    | 9,188            | 2,501       | 0               | 20,969           |
| 912810PS1  | 2.375          | 2.600         | 07/31/07               |                               |                | 7,294            | 1,985       | 0               |                  |
| 912828V49  | 0.375          | 0.436         | 01/31/17               | 01/15/27                      | 07/15 01/15    | 13,824           | 858         | 0               | 40,868           |
| 912828V49  | 0.375          | 0.466         | 03/31/17               |                               |                | 12,332           | 766         | 0               |                  |
| 912828V49  | 0.375          | 0.420         | 05/31/17               |                               |                | 12,322           | 765         | 0               |                  |
| 912828L3   | 0.375          | 0.489         | 07/31/17               | 07/15/27                      | 01/15 07/15    | 14,322           | 699         | 0               | 38,718           |
| 912828L3   | 0.375          | 0.450         | 09/29/17               |                               |                | 10,998           | 537         | 0               |                  |
| 912828L3   | 0.375          | 0.512         | 11/30/17               |                               |                | 11,597           | 566         | 0               |                  |
| 912810PV4  | 1.750          | 1.807         | 01/31/08               | 01/15/28                      | 07/15 01/15    | 8,974            | 2,016       | 0               | 19,147           |
| 912810PV4  | 1.750          | 2.219         | 07/31/08               |                               |                | 6,660            | 1,496       | 0               |                  |



**TABLE III - DETAIL OF TREASURY SECURITIES OUTSTANDING, SEPTEMBER 30, 2019**

| Loan Description                                 | Issue Date | Maturity Date | Interest Payable Dates | Amount in Millions of Dollars |                |                   |                |                 |                   |
|--|------------|---------------|------------------------|-------------------------------|----------------|-------------------|----------------|-----------------|-------------------|
|  |            |               |                        | Issued                        | Inflation Adj. | Redeemed          | Outstanding    |                 |                   |
| 9128283R9  | 0.500      | 0.548         | 01/31/18               | 01/15/28                      | 07/15 01/15    | 14,911            | 598            | 0               | 40,376            |
| 9128283R9  | 0.500      | 0.764         | 03/29/18               |                               |                | 10,999            | 441            | 0               |                   |
| 9128283R9  | 0.500      | 0.934         | 05/31/18               |                               |                | 12,910            | 518            | 0               |                   |
| 912810FD5  | 3.625      | 3.740         | 04/15/98               | 04/15/28                      | 10/15 04/15    | 8,404             | 4,912          | (25)            | 26,622            |
| 912810FD5  | 3.625      | 3.680         | 07/15/98               |                               |                | 8,404             | 4,927          | 0               |                   |
| 912828Y38  | 0.750      | 0.762         | 07/31/18               | 07/15/28                      | 01/15 07/15    | 13,706            | 302            | 0               | 37,481            |
| 912828Y38  | 0.750      | 0.910         | 09/28/18               |                               |                | 11,000            | 243            | 0               |                   |
| 912828Y38  | 0.750      | 1.109         | 11/30/18               |                               |                | 11,966            | 264            | 0               |                   |
| 912810PZ5  | 2.500      | 2.500         | 01/30/09               | 01/15/29                      | 07/15 01/15    | 8,000             | 1,560          | 0               | 16,909            |
| 912810PZ5  | 2.500      | 2.387         | 07/31/09               |                               |                | 6,151             | 1,199          | 0               |                   |
| 9128285W6  | 0.875      | 0.919         | 01/31/19               | 01/15/29                      | 07/15 01/15    | 13,000            | 209            | 0               | 36,736            |
| 9128285W6  | 0.875      | 0.578         | 03/29/19               |                               |                | 11,000            | 177            | 0               |                   |
| 9128285W6  | 0.875      | 0.567         | 05/31/19               |                               |                | 12,155            | 195            | 0               |                   |
| 912810FH6  | 3.875      | 3.899         | 04/15/99               | 04/15/29                      | 10/15 04/15    | 7,351             | 3,995          | (225)           | 30,427            |
| 912810FH6  | 3.875      | 4.138         | 10/15/99               |                               |                | 7,370             | 4,132          | 0               |                   |
| 912810FH6  | 3.875      | 3.953         | 10/16/00               |                               |                | 5,001             | 2,804          | 0               |                   |
| 9128287D6  | 0.250      | 0.282         | 07/31/19               | 07/15/29                      | 01/15 07/15    | 14,556            | 43             | 0               | 27,885            |
| 9128287D6  | 0.250      | 0.174         | 09/30/19               |                               |                | 13,247            | 39             | 0               |                   |
| 912810FQ6  | 3.375      | 3.465         | 10/15/01               | 04/15/32                      | 04/15 10/15    | 5,012             | 2,232          | 0               | 7,245             |
| 912810QF8  | 2.125      | 2.229         | 02/26/10               | 02/15/40                      | 08/15 02/15    | 8,000             | 1,496          | 0               | 18,008            |
| 912810QF8  | 2.125      | 1.768         | 08/31/10               |                               |                | 7,171             | 1,341          | 0               |                   |
| 912810QP6  | 2.125      | 2.190         | 02/28/11               | 02/15/41                      | 08/15 02/15    | 9,494             | 1,629          | 0               | 28,099            |
| 912810QP6  | 2.125      | 1.744         | 06/30/11               |                               |                | 7,225             | 1,239          | 0               |                   |
| 912810QP6  | 2.125      | 0.999         | 10/31/11               |                               |                | 7,265             | 1,246          | 0               |                   |
| 912810QV3  | 0.750      | 0.770         | 02/29/12               | 02/15/42                      | 08/15 02/15    | 9,128             | 1,236          | 0               | 26,259            |
| 912810QV3  | 0.750      | 0.520         | 06/29/12               |                               |                | 7,000             | 948            | 0               |                   |
| 912810QV3  | 0.750      | 0.479         | 10/31/12               |                               |                | 7,000             | 948            | 0               |                   |
| 912810RA8  | 0.625      | 0.639         | 02/28/13               | 02/15/43                      | 08/15 02/15    | 9,000             | 1,043          | 0               | 25,665            |
| 912810RA8  | 0.625      | 1.420         | 06/28/13               |                               |                | 7,000             | 811            | 0               |                   |
| 912810RA8  | 0.625      | 1.330         | 10/31/13               |                               |                | 7,000             | 811            | 0               |                   |
| 912810RF7  | 1.375      | 1.495         | 02/28/14               | 02/15/44                      | 08/15 02/15    | 9,025             | 910            | 0               | 25,338            |
| 912810RF7  | 1.375      | 1.116         | 06/30/14               |                               |                | 6,999             | 706            | 0               |                   |
| 912810RF7  | 1.375      | 0.985         | 10/31/14               |                               |                | 6,993             | 705            | 0               |                   |
| 912810RL4  | 0.750      | 0.842         | 02/27/15               | 02/15/45                      | 08/15 02/15    | 9,000             | 806            | 0               | 25,058            |
| 912810RL4  | 0.750      | 1.142         | 06/30/15               |                               |                | 7,000             | 626            | 0               |                   |
| 912810RL4  | 0.750      | 1.200         | 10/30/15               |                               |                | 7,000             | 627            | 0               |                   |
| 912810RR1  | 1.000      | 1.120         | 02/29/16               | 02/15/46                      | 08/15 02/15    | 9,346             | 774            | 0               | 22,064            |
| 912810RR1  | 1.000      | 0.905         | 06/30/16               |                               |                | 5,729             | 474            | 0               |                   |
| 912810RR1  | 1.000      | 0.666         | 10/31/16               |                               |                | 5,302             | 439            | 0               |                   |
| 912810RW0  | 0.875      | 0.923         | 02/28/17               | 02/15/47                      | 08/15 02/15    | 7,969             | 501            | 0               | 19,876            |
| 912810RW0  | 0.875      | 0.880         | 06/30/17               |                               |                | 5,608             | 352            | 0               |                   |
| 912810RW0  | 0.875      | 0.908         | 10/31/17               |                               |                | 5,125             | 322            | 0               |                   |
| 912810SB5  | 1.000      | 1.003         | 02/28/18               | 02/15/48                      | 08/15 02/15    | 8,707             | 352            | 0               | 19,462            |
| 912810SB5  | 1.000      | 0.934         | 06/29/18               |                               |                | 5,000             | 202            | 0               |                   |
| 912810SB5  | 1.000      | 1.235         | 10/31/18               |                               |                | 5,000             | 202            | 0               |                   |
| 912810SG4  | 1.000      | 1.093         | 02/28/19               | 02/15/49                      | 08/15 02/15    | 8,385             | 164            | 0               | 15,686            |
| 912810SG4  | 1.000      | 0.501         | 08/30/19               |                               |                | 7,000             | 137            | 0               |                   |
| <b>Total Treasury TIPS</b>                       |            |               |                        |                               |                | <b>1,305,199</b>  | <b>150,709</b> | <b>(250)</b>    | <b>1,455,657</b>  |
| <b>Marketable, Treasury Floating Rate Notes:</b> |            |               |                        |                               |                |                   |                |                 |                   |
| Treasury Floating Rate Notes: <sup>20 e</sup>    |            |               |                        |                               |                |                   |                |                 |                   |
| CUSIP:   | Yield:     |               |                        |                               |                |                   |                |                 |                   |
| 9128283B4  | 0.048      | 10/31/17      | 10/31/19               | 01/31 04/30                   | 07/31 10/31    | 15,375            | 0              | 0               | 41,368            |
| 9128283B4  | 0.035      | 11/24/17      |                        |                               |                | 12,993            | 0              | 0               |                   |
| 9128283B4  | 0.035      | 12/29/17      |                        |                               |                | 13,000            | 0              | 0               |                   |
| 9128283T5  | 0.000      | 01/31/18      | 01/31/20               | 04/30 07/31                   | 10/31 01/31    | 17,205            | 0              | 0               | 49,848            |
| 9128283T5  | 0.016      | 02/23/18      |                        |                               |                | 15,001            | 0              | 0               |                   |
| 9128283T5  | 0.049      | 04/02/18      |                        |                               |                | 17,642            | 0              | 0               |                   |
| 9128284K3  | 0.033      | 04/30/18      | 04/30/20               | 07/31 10/31                   | 01/31 04/30    | 19,170            | 0              | 0               | 51,170            |
| 9128284K3  | 0.028      | 05/25/18      |                        |                               |                | 16,000            | 0              | 0               |                   |
| 9128284K3  | 0.042      | 06/29/18      |                        |                               |                | 16,000            | 0              | 0               |                   |
| 912828Y53  | 0.043      | 07/31/18      | 07/31/20               | 10/31 01/31                   | 04/30 07/31    | 18,978            | 0              | 0               | 54,171            |
| 912828Y53  | 0.047      | 08/31/18      |                        |                               |                | 18,193            | 0              | 0               |                   |
| 912828Y53  | 0.050      | 09/28/18      |                        |                               |                | 17,000            | 0              | 0               |                   |
| 9128285H9  | 0.045      | 10/31/18      | 10/31/20               | 01/31 04/30                   | 07/31 10/31    | 19,000            | 0              | 0               | 56,580            |
| 9128285H9  | 0.050      | 11/30/18      |                        |                               |                | 19,580            | 0              | 0               |                   |
| 9128285H9  | 0.150      | 12/28/18      |                        |                               |                | 17,999            | 0              | 0               |                   |
| 9128285Y2  | 0.115      | 01/31/19      | 01/31/21               | 04/30 07/31                   | 10/31 01/31    | 20,000            | 0              | 0               | 55,995            |
| 9128285Y2  | 0.149      | 02/22/19      |                        |                               |                | 17,995            | 0              | 0               |                   |
| 9128285Y2  | 0.180      | 03/29/19      |                        |                               |                | 18,000            | 0              | 0               |                   |
| 9128286Q8  | 0.139      | 04/30/19      | 04/30/21               | 07/31 10/31                   | 01/31 04/30    | 20,255            | 0              | 0               | 58,145            |
| 9128286Q8  | 0.140      | 05/31/19      |                        |                               |                | 19,890            | 0              | 0               |                   |
| 9128286Q8  | 0.210      | 06/28/19      |                        |                               |                | 18,000            | 0              | 0               |                   |
| 9128287G9  | 0.220      | 07/31/19      | 07/31/21               | 10/31 01/31                   | 04/30 07/31    | 20,790            | 0              | 0               | 56,789            |
| 9128287G9  | 0.238      | 08/30/19      |                        |                               |                | 18,000            | 0              | 0               |                   |
| 9128287G9  | 0.290      | 09/27/19      |                        |                               |                | 18,000            | 0              | 0               |                   |
| <b>Total Treasury Floating Rate Notes</b>        |            |               |                        |                               |                | <b>424,067</b>    | <b>0</b>       | <b>0</b>        | <b>424,067</b>    |
| <b>Federal Financing Bank</b>                    |            |               | Various                | Various                       |                | <b>8,809</b>      | <b>0</b>       | <b>0</b>        | <b>8,809</b>      |
| <b>Total Marketable</b>                          |            |               |                        |                               |                | <b>16,230,042</b> | <b>150,709</b> | <b>(33,410)</b> | <b>16,347,340</b> |

TABLE III - DETAIL OF TREASURY SECURITIES OUTSTANDING, SEPTEMBER 30, 2019

| Loan Description  | Amount in Millions of Dollars |                                       |                        |                           |
|---|-------------------------------|---------------------------------------|------------------------|---------------------------|
|   | Prior Month Outstanding       | Current Month Issued / Inflation Adj. | Current Month Redeemed | Current Month Outstanding |
| <b>Nonmarketable:</b>   |                               |                                       |                        |                           |
| Domestic Series:  |                               |                                       |                        |                           |
| Zero-coupon Treasury Bond 10/15/19.....                                   | 4,522                         | 0                                     | 0                      | 4,522                     |
| Zero-coupon Treasury Bond 07/15/20.....                                   | 5,026                         | 0                                     | 0                      | 5,026                     |
| Zero-coupon Treasury Bond (A) 10/15/20.....                               | 3                             | 0                                     | 0                      | 3                         |
| Zero-coupon Treasury Bond (B) 10/15/20.....                               | 5,000                         | 0                                     | 0                      | 5,000                     |
| Zero-coupon Treasury Bond 01/15/21.....                                   | 4,941                         | 0                                     | 0                      | 4,941                     |
| Zero-coupon Treasury Bond 01/15/30.....                                   | 5,002                         | 0                                     | 0                      | 5,002                     |
| Zero-coupon Treasury Bond 04/15/30.....                                   | 3,501                         | 0                                     | 0                      | 3,501                     |
| Zero-coupon Treasury Bond 04/15/30.....                                   | 2,000                         | 0                                     | 0                      | 2,000                     |
| <b>Total Domestic Series.....</b>   | <b>29,995</b>                 | <b>0</b>                              | <b>0</b>               | <b>29,995</b>             |
| Foreign Series:   |                               |                                       |                        |                           |
| Zero-coupon Treasury Bond 03/31/23..... <sup>8</sup>                      | 264                           | 0                                     | 0                      | 264                       |
| <b>Total Foreign Series.....</b>  | <b>264</b>                    | <b>0</b>                              | <b>0</b>               | <b>264</b>                |
| State and Local Government Series:  |                               |                                       |                        |                           |
| Treasury Time Deposit - Certificates of Indebtedness (Various rates)..... | 3,664                         | 5,377                                 | (178)                  | 8,863                     |
| Treasury Time Deposit - Notes (Various rates).....                        | 35,602                        | 4,443                                 | (970)                  | 39,075                    |
| Treasury Time Deposit - Bonds (Various rates).....                        | 5,382                         | 1                                     | (27)                   | 5,356                     |
| Treasury Demand Deposit..... <sup>8</sup>                                 | 138                           | 384                                   | (7)                    | 515                       |
| <b>Total State and Local Government Series.....</b>                       | <b>44,786</b>                 | <b>10,205</b>                         | <b>(1,182)</b>         | <b>53,809</b>             |
| United States Savings Securities:   |                               |                                       |                        |                           |
| United States Savings Bonds:  |                               |                                       |                        |                           |
| Series EE..... <sup>10</sup>  | 78,284                        | 315                                   | (575)                  | 78,024                    |
| Series HH.....  | 2,808                         | 0                                     | (34)                   | 2,774                     |
| Series I..... <sup>10</sup>   | 45,745                        | 189                                   | (162)                  | 45,771                    |
| Total United States Savings Bonds.....                                    | 126,837                       | 504                                   | (771)                  | 126,569                   |
| United States Individual Retirement Bonds..... <sup>11 e</sup>            | 11                            | *                                     | (*)                    | 11                        |
| United States Retirement Plan Bonds..... <sup>12</sup>                    | 42                            | *                                     | (*)                    | 42                        |
| United States Savings Stamps.....   | 45                            | 0                                     | (*)                    | 45                        |
| Total Unmatured United States Savings Securities.....                     | 126,935                       | 504                                   | (771)                  | 126,667                   |
| Total Matured United States Savings Securities.....                       | 25,707                        | 0                                     | (20)                   | 25,688                    |
| <b>Total United States Savings Securities.....</b>                        | <b>152,642</b>                | <b>504</b>                            | <b>(791)</b>           | <b>152,355</b>            |

**TABLE III - DETAIL OF TREASURY SECURITIES OUTSTANDING, SEPTEMBER 30, 2019**

| Loan Description  | Amount in Millions of Dollars |                                     |                        |                           |
|---|-------------------------------|-------------------------------------|------------------------|---------------------------|
|   | Prior Month Outstanding       | Current Month Issued/Inflation Adj. | Current Month Redeemed | Current Month Outstanding |
| <b>Nonmarketable--Continued:</b>  |                               |                                     |                        |                           |
| <b>Government Account Series - Held By the Public:</b>  |                               |                                     |                        |                           |
| Albanian Claims Fund, Treasury Department.....  | 1                             | 4                                   | (4)                    | 1                         |
| Belize Escrow, Debt Reduction, Treasury.....  | 1                             | 0                                   | 0                      | 1                         |
| Copyright Owners Royalty Fees, Net Of Operating Costs.....  | 1,458                         | 1,456                               | (1,459)                | 1,455                     |
| Custodial Tribal Fund, Office Of The Special Trustee For American Indians.....  | 666                           | 14,681                              | (14,694)               | 653                       |
| Deposits Of Proceeds Of Lands Withdrawn For Native Selection, Bureau Of Indian Affairs.....                                       | 3                             | 59                                  | (59)                   | 3                         |
| German Democratic Republic Settlement Fund.....   | 2                             | 6                                   | (6)                    | 2                         |
| Individual Indian Money, Bureau Of Indian Affairs.....  | 74                            | 1,601                               | (1,621)                | 54                        |
| Iranian Claims Settlement Fund, Treasury Department.....  | *                             | 1                                   | (1)                    | *                         |
| Iraq Claims Settlement Fund, Treasury.....  | 11                            | 1,584                               | (1,486)                | 109                       |
| Maritime Guaranteed Loan Escrow Fund.....   | 22                            | 0                                   | 0                      | 22                        |
| Registry Funds, United States Courts.....   | 1,354                         | 7,352                               | (7,344)                | 1,361                     |
| Relief and Rehabilitation, Longshoremen's and Harbor Workers' Compensation Act, As Amended, Department of Labor.....              | 56                            | 1,207                               | (1,202)                | 60                        |
| Relief and Rehabilitation, Workmen's Compensation Act, Within the District of Columbia, Department of Labor.....                  | 4                             | 87                                  | (86)                   | 4                         |
| Special Investment Account.....   | 1,024                         | 0                                   | (157)                  | 868                       |
| Thrift Savings Fund, Federal Retirement Thrift Investment Board.....  | 240,189                       | 4,841,993                           | (4,838,824)            | 243,357                   |
| Tribal Special Fund, Office Of The Special Trustee For American Indians.....  | 63                            | 1,266                               | (1,262)                | 67                        |
| Tribal Trust Fund, Office Of The Special Trustee For American Indians.....  | 33                            | 712                                 | (709)                  | 36                        |
| Vietnam Claims Fund, Financial Management Service.....  | *                             | *                                   | (*)                    | *                         |
| Wage And Hour And Public Contracts Restitution Fund, Labor.....   | *                             | *                                   | (*)                    | *                         |
| <b>Total Government Account Series - Held By the Public.....</b>  | <b>244,960</b>                | <b>4,872,007</b>                    | <b>(4,868,916)</b>     | <b>248,052</b>            |
| <b>Government Account Series - Intragovernmental Holdings:</b>  |                               |                                     |                        |                           |
| Abandoned Mines Reclamation Fund, Office Of Surface Mining Reclamation And Enforcement.....                                       | 2,690                         | 8,761                               | (8,772)                | 2,679                     |
| Airport And Airway Trust Fund.....  | 15,468                        | 1,178                               | (1,628)                | 15,018                    |
| Armed Forces Retirement Home Trust Fund.....  | 77                            | 1,416                               | (1,414)                | 79                        |
| Assessment Funds, Office Of The Comptroller Of The Currency.....  | 1,486                         | 5,361                               | (4,876)                | 1,971                     |
| Assets Forfeiture Fund, Justice.....  | 3,942                         | 19,389                              | (21,224)               | 2,106                     |
| Aviation Insurance Revolving Fund.....  | 2,286                         | 47                                  | (40)                   | 2,293                     |
| Bequests And Gifts, Disaster Relief, Funds Appropriated To The President.....   | 2                             | 0                                   | (2)                    | 0                         |
| Bonneville Power Administration Fund, Power Marketing Administration, Dept Of Energy.....   | 481                           | 10,343                              | (10,687)               | 137                       |
| Capitol Preservation Fund, U.S. Capitol Preservation Commission.....  | 11                            | 4                                   | (4)                    | 11                        |
| Capitol Visitor Center Revolving Fund.....  | 25                            | 286                                 | (286)                  | 25                        |
| Central Liquidity Facility, National Credit Union Administration.....   | 330                           | 170                                 | (168)                  | 332                       |
| Cheyenne River Sioux Tribe Terrestrial Wildlife Habitat Restoration Trust Fund.....   | 46                            | 22                                  | (22)                   | 46                        |
| Child Enrollment Contingency Fund.....  | 10,236                        | 10,244                              | (20,480)               | 0                         |
| Civil Service Retirement And Disability Fund, Office Of Personnel Management.....   | 891,656                       | 46,547                              | (7,309)                | 930,893                   |
| Claims Court Judges Retirement Fund.....  | 38                            | 1                                   | (1)                    | 38                        |
| Coast Guard General Gift Fund.....  | 1                             | 0                                   | 0                      | 1                         |
| Commodity Futures Trading Commission Customer Protection Fund, Commodity Futures Trading Commission.....                          | 148                           | 2,959                               | (2,966)                | 141                       |
| Community Development Credit Union Revolving Fund National Credit Union Administration.....                                       | 9                             | 178                                 | (178)                  | 9                         |
| Conditional Gift Fund, General, Department Of State.....  | 22                            | 0                                   | 0                      | 22                        |
| Court Of Veterans Appeals Retirement Fund.....  | 47                            | 0                                   | (2)                    | 45                        |
| Defense Cooperation Account, Defense.....   | 8                             | 0                                   | 0                      | 8                         |
| Department Of Defense Military Retirement Fund.....   | 824,715                       | 134,859                             | (132,160)              | 827,414                   |
| Department Of Defense, Education Benefits Fund.....   | 1,085                         | 4,965                               | (4,971)                | 1,078                     |
| Department Of Defense, Medicare Eligible Retiree Fund.....  | 254,488                       | 115,197                             | (115,509)              | 254,176                   |
| Department Of The Air Force General Gift Fund.....  | *                             | 0                                   | 0                      | *                         |
| Department Of The Army General Gift Fund.....   | 2                             | 0                                   | (1)                    | 1                         |
| Deposit Insurance Fund.....   | 103,046                       | 49,492                              | (48,523)               | 104,015                   |
| Deposit Of Revenues Received From Mineral Leases On Lands Withdrawn For Alaskan Native Selection.....                             | 6                             | *                                   | 0                      | 6                         |
| Deposits, Outer Continental Shelf Lands Act, Bonus Bids, Minerals Management Service.....   | 32                            | 30                                  | (32)                   | 30                        |
| Disgorgement Penalty Amounts Held For Investment.....   | 1,302                         | 9,291                               | (9,284)                | 1,309                     |
| District Of Columbia Federal Pension Trust Fund.....  | 3,358                         | 2,892                               | (2,453)                | 3,798                     |
| District Of Columbia Judges Retirement Fund.....  | 161                           | 110                                 | (95)                   | 175                       |
| Eisenhower Exchange Fellowship Program Trust Fund.....  | 7                             | 1                                   | 0                      | 8                         |
| Employees' Health Benefits Fund, Office Of Personnel Management.....  | 28,000                        | 168,979                             | (169,179)              | 27,800                    |
| Employees' Life Insurance Fund, Office Of Personnel Management.....   | 48,142                        | 33,715                              | (33,659)               | 48,199                    |
| Endeavor Teacher Fellowship Trust Fund.....   | *                             | *                                   | (*)                    | *                         |
| Energy Employees Occupational Illness Compensation Fund.....  | 391                           | 6,716                               | (6,826)                | 282                       |
| Environmental Dispute Resolution Fund, Morris K Udall Scholarship and Excellence in National Environmental Policy Foundation..... | 5                             | 4                                   | (4)                    | 5                         |
| Environmental Improvement And Restoration Fund.....   | 1,518                         | 0                                   | 0                      | 1,518                     |
| Esther Cattell Schmitt Gift Fund, Treasury.....   | *                             | *                                   | (*)                    | *                         |
| Exchange Stabilization Fund, Office Of The Secretary, Treasury.....   | 22,583                        | 452,100                             | (452,061)              | 22,622                    |
| Expenses, Presidio Trust.....   | 172                           | 2,771                               | (2,782)                | 161                       |

## TABLE III - DETAIL OF TREASURY SECURITIES OUTSTANDING, SEPTEMBER 30, 2019

| Loan Description  | Amount in Millions of Dollars |                                     |                        |                           |
|---|-------------------------------|-------------------------------------|------------------------|---------------------------|
|   | Prior Month Outstanding       | Current Month Issued/Inflation Adj. | Current Month Redeemed | Current Month Outstanding |
| Farm Credit Insurance Fund, Capital Corporation Investment Fund, Farm Credit Administration.....                            | 4,921                         | 6,146                               | (6,135)                | 4,932                     |
| Federal Aid To Wildlife Restoration, United States Fish And Wildlife Service.....   | 2,095                         | 25                                  | (100)                  | 2,020                     |
| Federal Disability Insurance Trust Fund.....  | 97,511                        | 11,961                              | (12,952)               | 96,520                    |
| Federal Hospital Insurance Trust Fund.....  | 185,480                       | 30,334                              | (17,189)               | 198,625                   |
| Federal Housing Finance Board Working Capital Fund.....   | 87                            | 1,571                               | (1,586)                | 71                        |
| Federal Old-Age And Survivors Insurance Trust Fund.....   | 2,812,668                     | 69,984                              | (78,255)               | 2,804,396                 |
| Federal Supplementary Medical Insurance Trust Fund.....   | 87,227                        | 38,236                              | (20,747)               | 104,716                   |
| FHA, Mutual Mortgage Insurance Capital Reserve Account, Housing and Urban Development.....                                  | 49,847                        | 754                                 | 0                      | 50,601                    |
| Financial Research Fund.....  | 56                            | 1,482                               | (1,463)                | 75                        |
| Fishermen's Contingency Fund, National Oceanic and Atmospheric Administration.....  | 1                             | 0                                   | (1)                    | 0                         |
| Foreign Fishing Observer Fund, National Oceanic And Atmospheric Administration.....   | 1                             | 0                                   | (1)                    | 0                         |
| Foreign Service National Defined Contributions Retirement Fund, State.....  | 23                            | *                                   | (1)                    | 23                        |
| Foreign Service Retirement And Disability Fund.....   | 19,369                        | 31                                  | (81)                   | 19,318                    |
| FSLIC Resolution Fund, The.....   | 871                           | 17,433                              | (17,432)               | 872                       |
| General Post Fund, National Homes, Department Of Veterans Affairs.....  | 119                           | 0                                   | 0                      | 119                       |
| Gifts And Bequests, Treasury.....   | 1                             | 21                                  | (21)                   | 1                         |
| Guarantees Of Mortgage-Backed Securities Capital Reserve Account, Government National Mortgage.....                         | 16,062                        | 318,047                             | (318,450)              | 15,658                    |
| Guarantees Of Mortgage-Backed Securities Fund, Government National Mortgage Association, Housing And Urban Development..... | 127                           | 2,539                               | (2,541)                | 125                       |
| Gulf Coast Restoration Trust Fund.....  | 1,557                         | 3,773                               | (3,785)                | 1,545                     |
| Harbor Maintenance Trust Fund.....  | 10,858                        | 52,884                              | (54,460)               | 9,282                     |
| Harry S. Truman Memorial Scholarship Trust Fund, Harry S. Truman Scholarship Foundation.....                                | 51                            | 0                                   | 0                      | 51                        |
| Hazardous Substance Superfund.....  | 5,303                         | 12,245                              | (12,297)               | 5,251                     |
| High-Hazard Indian Dam Safety Deferred Maintenance Fund.....  | 0                             | 68                                  | 0                      | 68                        |
| Highway Trust Fund.....   | 31,168                        | 582,791                             | (585,767)              | 28,192                    |
| Host Nation Support For U.S. Relocation Activities Account.....   | 132                           | 2,880                               | (2,883)                | 129                       |
| Indian Irrigation Fund.....   | 0                             | 98                                  | 0                      | 98                        |
| Inland Waterways Trust Fund.....  | 230                           | 3,680                               | (3,852)                | 58                        |
| Inspection And Grading Of Fishery Products, Department Of Commerce.....   | 2                             | 0                                   | (2)                    | 0                         |
| International Center For Middle Eastern-Western Dialogue Trust Fund.....  | 11                            | 0                                   | 0                      | 11                        |
| International Center, Washington, D.C., State.....  | 15                            | 0                                   | 0                      | 15                        |
| Israeli Arab Scholarship Program, United States Information Agency.....   | 5                             | 0                                   | 0                      | 5                         |
| James Madison Memorial Fellowship Foundation Fund.....  | 37                            | 0                                   | 0                      | 37                        |
| Japan-United States Friendship Trust Fund, Japan-United States Friendship Commission.....                                   | 35                            | 0                                   | 0                      | 35                        |
| John C. Stennis Center For Public Service Training And Development.....   | 16                            | 0                                   | (*)                    | 16                        |
| Judicial Officers Retirement Fund.....  | 753                           | 10                                  | (21)                   | 742                       |
| Judicial Survivors Annuities Fund.....  | 526                           | 1                                   | (4)                    | 524                       |
| Kennedy Center Revenue Bond Sinking Fund.....   | 18                            | 0                                   | 0                      | 18                        |
| Land Between The Lakes Trust Fund.....  | 6                             | 0                                   | 0                      | 6                         |
| Leaking Underground Storage Tank Trust Fund.....  | 759                           | 15,375                              | (15,361)               | 773                       |
| Library Of Congress Gift Fund.....  | 10                            | 9                                   | (10)                   | 9                         |
| Library Of Congress Trust Fund.....   | 14                            | 4                                   | (5)                    | 14                        |
| Lincoln County Land Act.....  | 35                            | 30                                  | (30)                   | 35                        |
| Low-Hazard Indian Dam Safety Deferred Maintenance Fund.....   | 30                            | 0                                   | 0                      | 30                        |
| Lower Brule Sioux Tribe Terrestrial Wildlife Habitat Restoration Trust Fund.....  | 16                            | 2                                   | (2)                    | 16                        |
| Lower Colorado River Basin Development Fund, Bureau Of Reclamation.....   | 334                           | 579                                 | (555)                  | 358                       |
| Morris K. Udall Scholarship And Excellence In National Environmental Policy Trust Fund.....                                 | 51                            | 9                                   | (11)                   | 49                        |
| National Archives Trust Fund, National Archives And Records Administration.....   | 7                             | 137                                 | (137)                  | 7                         |
| National Credit Union Share Insurance Fund.....   | 15,275                        | 48,946                              | (48,945)               | 15,276                    |
| National Flood Insurance Reserve Fund, Homeland Security.....   | 1,288                         | 238                                 | 0                      | 1,525                     |
| National Gift Fund, National Archives And Records Administration.....   | 6                             | 121                                 | (121)                  | 6                         |
| National Institutes Of Health Conditional Gift Fund.....  | 1                             | 0                                   | 0                      | 1                         |
| National Institutes Of Health Unconditional Gift Fund.....  | 33                            | 0                                   | 0                      | 33                        |
| National Security Education Trust Fund.....   | 2                             | 38                                  | (38)                   | 2                         |
| National Service Life Insurance Fund, Department Of Veterans Affairs.....   | 2,512                         | 0                                   | (56)                   | 2,456                     |
| National Service Trust, Corporation For National And Community Services.....  | 840                           | 0                                   | (80)                   | 760                       |
| Native American Institutions Endowment Fund.....  | 226                           | 0                                   | 0                      | 226                       |
| Natural Resource Damage Assessment And Restoration Fund, U.S. Fish And Wildlife Service, Interior.....                      | 1,793                         | 1,401                               | (1,430)                | 1,764                     |
| Nuclear Waste Disposal Fund, Department Of Energy.....  | 53,986                        | 410                                 | (374)                  | 54,022                    |
| Oil Spill Liability Trust Fund.....   | 6,853                         | 16,144                              | (16,142)               | 6,855                     |
| Oliver Wendell Holmes Devise Fund, Library Of Congress.....   | *                             | 0                                   | 0                      | *                         |
| Open World Leadership Center Trust Fund.....  | 2                             | 0                                   | (*)                    | 1                         |
| Operating Fund, National Credit Union Administration.....   | 128                           | 2,579                               | (2,587)                | 120                       |
| Operation And Maintenance, Indian Irrigation Systems, Bureau Of Indian Affairs.....   | 49                            | 728                                 | (728)                  | 48                        |
| Overseas Private Investment Corporation, Insurance And Equity Non Credit Account.....                                       | 5,872                         | 154                                 | (162)                  | 5,864                     |
| Panama Canal Commission Compensation Fund.....  | 25                            | 0                                   | 0                      | 25                        |
| Patient-Centered Outcomes Research Trust Fund.....  | 47                            | 932                                 | (979)                  | 0                         |
| Patients Benefit Fund, National Institutes Of Health.....   | *                             | 0                                   | 0                      | *                         |
| Pension Benefit Guaranty Corporation.....   | 35,375                        | 18,805                              | (17,467)               | 36,713                    |
| Pesticide Registration Fund.....  | 10                            | 0                                   | (10)                   | 0                         |
| Postal Service Fund.....  | 8,992                         | 184,620                             | (184,271)              | 9,341                     |
| Postal Service Retiree Health Benefits Fund.....  | 44,925                        | 0                                   | (314)                  | 44,611                    |

**TABLE III - DETAIL OF TREASURY SECURITIES OUTSTANDING, SEPTEMBER 30, 2019**

| Loan Description   | Amount in Millions of Dollars |                                     |                        |                           |
|--|-------------------------------|-------------------------------------|------------------------|---------------------------|
|  | Prior Month Outstanding       | Current Month Issued/Inflation Adj. | Current Month Redeemed | Current Month Outstanding |
| Power Systems, Indian Irrigation Projects, Bureau Of Indian Affairs.....   | 30                            | 418                                 | (418)                  | 29                        |
| Preservation, Birthplace Of Abraham Lincoln, National Park Service.....  | *                             | 0                                   | 0                      | *                         |
| Prison Industries Fund, Department Of Justice.....   | 327                           | 3,412                               | (3,410)                | 330                       |
| Public Safety Trust Fund National Telecommunications And Information Administration, Commerce.....                         | 7,544                         | 4,279                               | (4,262)                | 7,561                     |
| Railroad Retirement Account.....   | 579                           | 1,203                               | (1,085)                | 698                       |
| Reclamation Water Settlements Fund.....  | 143                           | 21                                  | (20)                   | 143                       |
| Reregistration And Expedited Processing Fund, Environmental Protection Agency Management.....                              | 57                            | 0                                   | (57)                   | 0                         |
| Retired Employees' Health Benefits Fund, Office Of Personnel Management.....   | 3                             | 0                                   | 0                      | 3                         |
| Revolving Fund For Administrative Expense, Farm Credit Administration.....   | 36                            | 105                                 | (106)                  | 35                        |
| Science, Space And Technology Education Trust Fund, National Aeronautics And Space Administration.....                     | 16                            | 0                                   | (*)                    | 15                        |
| Securities And Exchange Commission Investor Protection Fund.....   | 393                           | 2,621                               | (2,621)                | 393                       |
| Seized Assets Fund, Justice.....   | 154                           | 51,695                              | (51,695)               | 154                       |
| Seized Currency, United States Customs Service.....  | 1,003                         | 994                                 | (1,003)                | 994                       |
| Senate Preservation Trust Fund.....  | *                             | *                                   | (*)                    | *                         |
| Servicemen's Group Life Insurance Fund.....  | 301                           | 0                                   | 0                      | 301                       |
| Smithsonian Endowment Fund, Smithsonian Institution.....   | 1                             | 0                                   | 0                      | 1                         |
| Social Security Equivalent Benefit Account, Railroad Retirement Board.....   | 1,297                         | 1,942                               | (2,147)                | 1,092                     |
| South Dakota Terrestrial Wildlife Habitat Restoration Trust Fund.....  | 114                           | 79                                  | (79)                   | 114                       |
| Southern Nevada Public Land Management Act Of 1998.....  | 886                           | 175                                 | (135)                  | 926                       |
| Sport Fish Restoration And Boating Trust Fund.....   | 1,989                         | 3,254                               | (3,246)                | 1,997                     |
| Support For U.S. Relocation To Guam Activities.....  | 1,621                         | 3,524                               | (3,547)                | 1,598                     |
| Tax Court Judges Survivors Annuity Fund.....   | 13                            | 0                                   | 0                      | 13                        |
| Tennessee Valley Authority Fund.....   | 25                            | 25                                  | (25)                   | 25                        |
| Treasury Forfeiture Fund.....  | 1,964                         | 1,144                               | (1,964)                | 1,144                     |
| Trust Fund, The Barry Goldwater Scholarship And Excellence In Education Fund.....  | 70                            | 11                                  | (11)                   | 69                        |
| Unconditional Gift Fund, Department Of State.....  | 2                             | 0                                   | (2)                    | 0                         |
| Unearned Copyright Fees, Library Of Congress.....  | 8                             | 8                                   | (8)                    | 8                         |
| Unemployment Trust Fund.....   | 86,140                        | 236                                 | (2,014)                | 84,361                    |
| United States Enrichment Corporation Fund.....   | 1,703                         | 0                                   | 0                      | 1,703                     |
| United States Government Life Insurance Fund, Department Of Veterans Affairs.....  | 2                             | 0                                   | (*)                    | 2                         |
| United States Naval Academy General Gift Fund.....   | 5                             | 0                                   | 0                      | 5                         |
| United States Trustee System Fund, Justice.....  | 158                           | 0                                   | (115)                  | 43                        |
| United States Victims Of State Sponsored Terrorism Fund.....   | 1,038                         | 6,632                               | (6,631)                | 1,040                     |
| Uranium Enrichment And Decommissioning Fund, Department Of Energy.....   | 1,765                         | 2,479                               | (2,555)                | 1,689                     |
| Utah Reclamation Mitigation And Conservation Account, Interior.....  | 138                           | 0                                   | 0                      | 138                       |
| Vaccine Injury Compensation Trust Fund.....  | 3,813                         | 10,903                              | (10,866)               | 3,849                     |
| Veterans Reopened Insurance Fund.....  | 85                            | 0                                   | (2)                    | 84                        |
| Veterans Special Life Insurance Fund, Trust Revolving Fund, Department Of Veterans Affairs.....                            | 1,378                         | 0                                   | (21)                   | 1,357                     |
| Voluntary Separation Incentive Fund, Defense.....  | 103                           | 350                                 | (364)                  | 89                        |
| War-Risk Insurance Revolving Fund, Maritime Administration.....  | 44                            | 6                                   | 0                      | 50                        |
| <b>Total Government Account Series - Intragovernmental Holdings.....</b>   | <b>5,839,653</b>              | <b>2,631,804</b>                    | <b>(2,585,851)</b>     | <b>5,885,606</b>          |
| <b>Total Government Account Series .....</b>   | <b>6,084,613</b>              | <b>7,503,811</b>                    | <b>(7,454,767)</b>     | <b>6,133,658</b>          |
| <b>Other Debt:</b>   |                               |                                     |                        |                           |
| Not Subject to the Statutory Debt Limit:   |                               |                                     |                        |                           |
| United States Notes.....   |                               |                                     |                        | 13 238                    |
| National and Federal Reserve Bank Notes assumed by the United States on deposit of lawful money for their retirement ..... |                               |                                     |                        | 14 65                     |
| Silver Certificates (Act of June 24, 1967).....  |                               |                                     |                        | 15 166                    |
| Other.....   |                               |                                     |                        | 11                        |
| <b>Total Not Subject to the Statutory Debt Limit.....</b>  |                               |                                     |                        | <b>479</b>                |
| Subject to the Statutory Debt Limit:   |                               |                                     |                        |                           |
| Mortgage Guaranty Insurance Company Tax and Loss Bonds.....  |                               |                                     |                        | c f 819                   |
| Other.....   |                               |                                     |                        | 683                       |
| <b>Total Subject to the Statutory Debt Limit.....</b>  |                               |                                     |                        | <b>1,501</b>              |
| <b>Total Other Debt.....</b>   |                               |                                     |                        | <b>1,981</b>              |
| <b>Total Nonmarketable.....</b>  |                               |                                     |                        | <b>6,372,061</b>          |
| <b>Total Public Debt Outstanding .....</b>   |                               |                                     |                        | <b>22,719,402</b>         |

**TABLE IV - HISTORICAL DATA, SEPTEMBER 30, 2019**

| Comparative by Breakdown                   | (Millions of dollars) |                   |                   |                   |                   |                   |
|--|-----------------------|-------------------|-------------------|-------------------|-------------------|-------------------|
|  | Current Month         | One Year Ago      |                   |                   |                   |                   |
|  | Sep. 30, 2019         | Sep 30, 2018      | Sep. 30, 2018     | Sep. 30, 2017     | Sep. 30, 2016     | Sep. 30, 2015     |
| Debt Held by the Public.....               | 16,809,092            | 15,761,155        | 15,761,155        | 14,673,429        | 14,173,424        | 13,123,847        |
| Intragovernmental Holdings.....            | 5,910,309             | 5,754,904         | 5,754,904         | 5,571,471         | 5,400,021         | 5,026,770         |
| <b>Total Public Debt Outstanding .....</b> | <b>22,719,402</b>     | <b>21,516,058</b> | <b>21,516,058</b> | <b>20,244,900</b> | <b>19,573,445</b> | <b>18,150,618</b> |

14 TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, SEPTEMBER 30, 2019

| Loan Description       | Corpus<br>STRIP<br>CUSIP | Maturity Date | Amount Outstanding in Thousands |                                    |                                  |   |        |
|------------------------|--------------------------|---------------|---------------------------------|------------------------------------|----------------------------------|---|--------|
|                        |                          |               | Total<br>Outstanding            | Portion Held in<br>Unstripped Form | Portion Held in<br>Stripped Form | Reconstituted<br>This Month <sup>16</sup> |        |
| <b>Treasury Notes:</b> |                          |               |                                 |                                    |                                  |   |        |
| CUSIP:                 | Interest Rate:           |               |                                 |                                    |                                  |   |        |
| 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                    | 912820US4     | 11/15/19                        | 71,036,988                         | 69,786,275                       | 1,250,713                                 | 12,400 |
| 912828U32              | 1.000                    | 9128205X1     | 11/15/19                        | 29,257,183                         | 29,184,183                       | 73,000                                    | 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                         | 34,998,449                       | 1,600                                     | 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                         | 34,991,853                       | 8,160                                     | 0      |
| 912828357              | 2.000                    | 9128204H7     | 01/31/20                        | 29,820,679                         | 29,820,679                       | 0   | 0      |
| 912828MP2              | 3.625                    | 912820VH7     | 02/15/20                        | 71,595,465                         | 71,327,782                       | 267,683                                   | 9,000  |
| 912828W22              | 1.375                    | 9128206N2     | 02/15/20                        | 26,771,095                         | 26,698,895                       | 72,200                                    | 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                         | 35,268,881                       | 13,600                                    | 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                         | 28,992,052                       | 8,000                                     | 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                         | 68,113,929                       | 105,255                                   | 0      |
| 912828X96              | 1.500                    | 9128207C5     | 05/15/20                        | 31,929,001                         | 31,859,201                       | 69,800                                    | 0      |
| 912828VF4              | 1.375                    | 912820F51     | 05/31/20                        | 28,994,639                         | 28,986,639                       | 8,000                                     | 0      |
| 912828XE5              | 1.500                    | 912820V38     | 05/31/20                        | 34,995,026                         | 34,960,626                       | 34,400                                    | 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                        | 34,992,896                         | 34,980,096                       | 12,800                                    | 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                         | 28,999,825                       | 400                                       | 0      |
| 912828XM7              | 1.625                    | 912820W45     | 07/31/20                        | 34,991,998                         | 34,980,798                       | 11,200                                    | 0      |
| 912828Y46              | 2.625                    | 912821AD7     | 07/31/20                        | 36,898,671                         | 36,898,671                       | 0   | 0      |
| 912828NT3              | 2.625                    | 912820WV5     | 08/15/20                        | 67,849,590                         | 67,536,892                       | 312,698                                   | 0      |
| 9128282Q2              | 1.500                    | 9128203G0     | 08/15/20                        | 31,221,267                         | 31,221,267                       | 0   | 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                         | 34,992,010                       | 8,000                                     | 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      |
| 912828VZ0              | 2.000                    | 912820H83     | 09/30/20                        | 28,999,861                         | 28,991,061                       | 8,800                                     | 0      |
| 912828L65              | 1.375                    | 912820X51     | 09/30/20                        | 34,990,986                         | 34,882,186                       | 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                         | 34,998,430                       | 1,600                                     | 0      |
| 9128285G1              | 2.875                    | 912821AS4     | 10/31/20                        | 37,994,851                         | 37,986,851                       | 8,000                                     | 0      |
| 912828PC8              | 2.625                    | 912820WZ6     | 11/15/20                        | 67,409,883                         | 67,325,451                       | 84,432                                    | 0      |
| 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                        | 34,998,981                         | 34,992,581                       | 6,400                                     | 0      |
| 9128285Q9              | 2.750                    | 912821AX3     | 11/30/20                        | 42,424,216                         | 42,416,216                       | 8,000                                     | 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                        | 34,995,953                         | 34,992,753                       | 3,200                                     | 0      |
| 9128285S5              | 2.500                    | 912821BB0     | 12/31/20                        | 39,997,094                         | 39,997,094                       | 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      |
| 9128285X4              | 2.500                    | 912821BG9     | 01/31/21                        | 39,999,139                         | 39,999,139                       | 0   | 0      |
| 912828PX2              | 3.625                    | 912820XQ5     | 02/15/21                        | 67,584,864                         | 67,498,664                       | 86,200                                    | 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      |
| 9128286D7              | 2.500                    | 912821BM6     | 02/28/21                        | 41,923,951                         | 41,923,951                       | 0   | 0      |
| 9128284B3              | 2.375                    | 9128204R5     | 03/15/21                        | 28,000,828                         | 28,000,828                       | 0   | 0      |
| 912828C57              | 2.250                    | 912820M38     | 03/31/21                        | 68,999,620                         | 68,943,620                       | 56,000                                    | 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                        | 69,510,222                         | 69,496,622                       | 13,600                                    | 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                         | 38,408,277                       | 64,000                                    | 0      |
| 912828WN6              | 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      |

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, SEPTEMBER 30, 2019 15

| 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 <sup>16</sup> |        |
| 9128286V7        | 2.125              | 912821CB9     | 05/31/21                        | 44,196,141                      | 44,196,141                    | 0                                      | 0      |
| 9128284T4        | 2.625              | 9128205G8     | 06/15/21                        | 31,999,931                      | 31,999,931                    | 0                                      | 0      |
| 912828WV7        | 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      |
| 9128287A2        | 1.625              | 912821CF0     | 06/30/21                        | 42,287,222                      | 42,287,222                    | 0                                      | 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                      | 36,364,836                    | 9,600                                  | 0      |
| 9128287F1        | 1.750              | 912821CM5     | 07/31/21                        | 41,587,220                      | 41,587,220                    | 0                                      | 0      |
| 912828RC6        | 2.125              | 912820YT8     | 08/15/21                        | 66,734,924                      | 66,732,764                    | 2,160                                  | 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      |
| 912828YC8        | 1.500              | 912821CS2     | 08/31/21                        | 45,194,165                      | 45,194,165                    | 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      |
| 912828YJ3        | 1.500              | 912821CW3     | 09/30/21                        | 44,154,750                      | 44,154,750                    | 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                      | 36,049,376                    | 6,080                                  | 0      |
| 912828RR3        | 2.000              | 912820ZH3     | 11/15/21                        | 70,092,488                      | 70,092,028                    | 460                                    | 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                      | 28,999,436                    | 640                                    | 0      |
| 912828U65        | 1.750              | 9128206A0     | 11/30/21                        | 37,618,629                      | 37,610,629                    | 8,000                                  | 0      |
| 9128285R7        | 2.625              | 912821BA2     | 12/15/21                        | 37,999,746                      | 37,994,946                    | 4,800                                  | 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      |
| 9128285V8        | 2.500              | 912821BE4     | 01/15/22                        | 38,000,057                      | 38,000,057                    | 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                      | 36,107,562                    | 48,640                                 | 0      |
| 912828SF8        | 2.000              | 912820ZW0     | 02/15/22                        | 74,200,279                      | 74,173,579                    | 26,700                                 | 0      |
| 9128286C9        | 2.500              | 912821BK0     | 02/15/22                        | 47,150,742                      | 47,150,742                    | 0                                      | 0      |
| 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      |
| 9128286H8        | 2.375              | 912821BQ7     | 03/15/22                        | 37,999,989                      | 37,999,989                    | 0                                      | 0      |
| 912828J76        | 1.750              | 912820U21     | 03/31/22                        | 29,000,002                      | 28,992,802                    | 7,200                                  | 0      |
| 912828W89        | 1.875              | 9128206V4     | 03/31/22                        | 38,116,206                      | 38,116,206                    | 0                                      | 0      |
| 9128286M7        | 2.250              | 912821BU8     | 04/15/22                        | 38,005,670                      | 38,005,670                    | 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                      | 38,633,140                    | 7,680                                  | 0      |
| 912828SV3        | 1.750              | 912820E29     | 05/15/22                        | 68,984,549                      | 68,925,296                    | 59,253                                 | 0      |
| 9128286U9        | 2.125              | 912821BZ7     | 05/15/22                        | 50,944,838                      | 50,944,838                    | 0                                      | 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      |
| 9128286Y1        | 1.750              | 912821CE3     | 06/15/22                        | 38,000,134                      | 38,000,134                    | 0                                      | 0      |
| 912828XG0        | 2.125              | 912820V87     | 06/30/22                        | 29,000,014                      | 28,980,814                    | 19,200                                 | 0      |
| 912828XW5        | 1.750              | 9128207L5     | 06/30/22                        | 38,132,747                      | 38,127,147                    | 5,600                                  | 0      |
| 9128287C8        | 1.750              | 912821CK9     | 07/15/22                        | 38,318,602                      | 38,318,602                    | 0                                      | 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                      | 37,441,359                    | 15,680                                 | 0      |
| 912828TJ9        | 1.625              | 912820RU3     | 08/15/22                        | 65,994,896                      | 65,548,511                    | 446,385                                | 0      |
| 912828YA2        | 1.500              | 912821CQ6     | 08/15/22                        | 62,796,948                      | 62,796,948                    | 0                                      | 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      |
| 912828YF1        | 1.500              | 912821CV5     | 09/15/22                        | 37,999,913                      | 37,999,913                    | 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                      | 65,998,215                    | 1,760                                  | 29,800 |
| 912828M80        | 2.000              | 912820Y76     | 11/30/22                        | 64,845,013                      | 64,845,013                    | 0                                      | 0      |
| 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      |
| 9128283U2        | 2.375              | 9128204J3     | 01/31/23                        | 38,997,043                      | 38,965,043                    | 32,000                                 | 0      |
| 912828UN8        | 2.000              | 912820B30     | 02/15/23                        | 66,000,846                      | 65,996,591                    | 4,255                                  | 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                      | 65,726,242                    | 274,520                                | 49,920 |
| 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                      | 29,873,511                    | 81,920                                 | 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                      | 65,999,869                    | 47                                     | 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      |

16 TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, SEPTEMBER 30, 2019

| 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 <sup>16</sup> |                |
| 912828WE6                   | 2.750              | 912820J65     | 11/15/23                        | 65,996,109                      | 64,395,292                    | 1,600,817                              | 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              |
| 9128285Z9                   | 2.500              | 912821BH7     | 01/31/24                        | 41,000,039                      | 41,000,039                    | 0                                      | 0              |
| 912828B66                   | 2.750              | 912820L47     | 02/15/24                        | 65,996,824                      | 65,737,425                    | 259,399                                | 8,000          |
| 912828W48                   | 2.125              | 9128206S1     | 02/29/24                        | 31,879,252                      | 31,879,252                    | 0                                      | 0              |
| 9128286G0                   | 2.375              | 912821BN4     | 02/29/24                        | 42,973,164                      | 42,973,164                    | 0                                      | 0              |
| 912828W71                   | 2.125              | 9128206W2     | 03/31/24                        | 72,389,805                      | 72,389,805                    | 0                                      | 0              |
| 912828X70                   | 2.000              | 9128207B7     | 04/30/24                        | 31,818,596                      | 31,818,596                    | 0                                      | 0              |
| 9128286R6                   | 2.250              | 912821BX2     | 04/30/24                        | 41,523,405                      | 41,523,405                    | 0                                      | 0              |
| 912828WJ5                   | 2.500              | 912820N29     | 05/15/24                        | 65,994,795                      | 65,991,014                    | 3,781                                  | 0              |
| 912828XT2                   | 2.000              | 9128207H4     | 05/31/24                        | 76,675,617                      | 76,675,617                    | 0                                      | 0              |
| 912828XX3                   | 2.000              | 9128207M3     | 06/30/24                        | 31,403,548                      | 31,403,548                    | 0                                      | 0              |
| 9128286Z8                   | 1.750              | 912821CH6     | 06/30/24                        | 43,344,818                      | 43,344,818                    | 0                                      | 0              |
| 9128282N9                   | 2.125              | 9128207S0     | 07/31/24                        | 30,846,907                      | 30,846,907                    | 0                                      | 0              |
| 912828Y87                   | 1.750              | 912821CN3     | 07/31/24                        | 42,627,408                      | 42,627,408                    | 0                                      | 0              |
| 912828D56                   | 2.375              | 912820P84     | 08/15/24                        | 65,998,692                      | 65,915,456                    | 83,236                                 | 40,000         |
| 9128282U3                   | 1.875              | 9128203L9     | 08/31/24                        | 28,877,629                      | 28,877,629                    | 0                                      | 0              |
| 912828YE4                   | 1.250              | 912821CT0     | 08/31/24                        | 46,324,103                      | 46,324,103                    | 0                                      | 0              |
| 9128282Y5                   | 2.125              | 9128203Q8     | 09/30/24                        | 31,480,100                      | 31,480,100                    | 0                                      | 0              |
| 912828YH7                   | 1.500              | 912821CX1     | 09/30/24                        | 45,259,081                      | 45,259,081                    | 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                      | 66,314,959                    | 164,560                                | 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                      | 66,102,810                    | 18,009                                 | 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              |
| 9128286A3                   | 2.625              | 912821BJ3     | 01/31/26                        | 32,000,104                      | 32,000,104                    | 0                                      | 0              |
| 912828P46                   | 1.625              | 9128202A4     | 02/15/26                        | 64,940,660                      | 64,725,380                    | 215,280                                | 0              |
| 9128286F2                   | 2.500              | 912821BP9     | 02/28/26                        | 33,540,101                      | 33,540,101                    | 0                                      | 0              |
| 9128286L9                   | 2.250              | 912821BT1     | 03/31/26                        | 31,999,971                      | 31,999,971                    | 0                                      | 0              |
| 9128286S4                   | 2.375              | 912821BY0     | 04/30/26                        | 32,408,242                      | 32,408,242                    | 0                                      | 0              |
| 912828R36                   | 1.625              | 9128202R7     | 05/15/26                        | 69,496,759                      | 69,489,038                    | 7,721                                  | 0              |
| 9128286X3                   | 2.125              | 912821CD5     | 05/31/26                        | 35,361,567                      | 35,361,567                    | 0                                      | 0              |
| 9128287B0                   | 1.875              | 912821CJ2     | 06/30/26                        | 33,828,122                      | 33,828,122                    | 0                                      | 0              |
| 912828Y95                   | 1.875              | 912821CP8     | 07/31/26                        | 33,271,132                      | 33,271,132                    | 0                                      | 0              |
| 9128282A7                   | 1.500              | 9128205K9     | 08/15/26                        | 65,349,241                      | 65,349,241                    | 3,000                                  | 0              |
| 912828YD6                   | 1.375              | 912821CU7     | 08/31/26                        | 36,155,382                      | 36,155,382                    | 0                                      | 0              |
| 912828YG9                   | 1.625              | 912821CY9     | 09/30/26                        | 35,324,243                      | 35,324,243                    | 0                                      | 0              |
| 912828U24                   | 2.000              | 9128205Y9     | 11/15/26                        | 69,134,575                      | 69,133,026                    | 1,549                                  | 0              |
| 912828V98                   | 2.250              | 9128206P7     | 02/15/27                        | 65,815,868                      | 65,812,238                    | 3,630                                  | 0              |
| 912828X88                   | 2.375              | 9128207D3     | 05/15/27                        | 71,050,221                      | 71,000,856                    | 49,365                                 | 25,600         |
| 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                      | 66,473,491                    | 620                                    | 1,000          |
| 9128283W8                   | 2.750              | 9128204M6     | 02/15/28                        | 70,572,105                      | 70,159,685                    | 412,420                                | 0              |
| 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                                  | 0              |
| 9128285M8                   | 3.125              | 912821AW5     | 11/15/28                        | 80,505,854                      | 80,394,058                    | 111,797                                | 0              |
| 9128286B1                   | 2.625              | 912821BL8     | 02/15/29                        | 81,505,475                      | 80,905,475                    | 600,000                                | 0              |
| 9128286T2                   | 2.375              | 912821CA1     | 05/15/29                        | 84,427,059                      | 84,050,139                    | 376,920                                | 0              |
| 912828YB0                   | 1.625              | 912821CR4     | 08/15/29                        | 68,618,622                      | 68,618,622                    | 0                                      | 0              |
| <b>Total Treasury Notes</b> |                    |               |                                 | <b>9,762,747,023</b>            | <b>9,754,052,236</b>          | <b>8,694,788</b>                       | <b>175,720</b> |
| <b>Treasury Bonds:</b>      |                    |               |                                 |                                 |                               |  |                |
| CUSIP:                      | Interest Rate:     |               |                                 |                                 |                               |  |                |
| 912810EE4                   | 8.500              | 912803AS2     | 02/15/20                        | 9,476,268                       | 9,158,689                     | 317,579                                | 10,800         |
| 912810EF1                   | 8.750              | 912803AT0     | 05/15/20                        | 7,582,183                       | 7,086,262                     | 495,922                                | 1,008          |
| 912810EG9                   | 8.750              | 912803AU7     | 08/15/20                        | 17,059,306                      | 16,582,601                    | 476,705                                | 54,230         |
| 912810EH7                   | 7.875              | 912803AV5     | 02/15/21                        | 10,075,573                      | 9,784,211                     | 291,362                                | 16,000         |
| 912810EJ3                   | 8.125              | 912803AW3     | 05/15/21                        | 10,066,788                      | 9,769,191                     | 297,597                                | 26,900         |
| 912810EK0                   | 8.125              | 912803AX1     | 08/15/21                        | 9,506,382                       | 9,120,119                     | 386,263                                | 4,512          |
| 912810EL8                   | 8.000              | 912803AY9     | 11/15/21                        | 30,632,194                      | 28,627,241                    | 2,004,953                              | 101,328        |
| 912810EM6                   | 7.250              | 912803AZ6     | 08/15/22                        | 10,127,790                      | 9,475,759                     | 652,032                                | 49,000         |
| 912810EN4                   | 7.625              | 912803BA0     | 11/15/22                        | 7,423,626                       | 6,990,809                     | 432,817                                | 16,760         |
| 912810EP9                   | 7.125              | 912803BB8     | 02/15/23                        | 15,782,061                      | 15,426,172                    | 355,889                                | 0              |
| 912810EQ7                   | 6.250              | 912803BC6     | 08/15/23                        | 22,659,044                      | 22,107,969                    | 551,075                                | 112,600        |
| 912810ES3                   | 7.500              | 912803BD4     | 11/15/24                        | 9,604,162                       | 8,976,512                     | 627,650                                | 8,000          |
| 912810ET1                   | 7.625              | 912803BE2     | 02/15/25                        | 9,509,170                       | 8,956,072                     | 553,098                                | 480            |
| 912810EV6                   | 6.875              | 912803BF9     | 08/15/25                        | 11,187,207                      | 10,225,606                    | 961,601                                | 72,572         |
| 912810EW4                   | 6.000              | 912803BG7     | 02/15/26                        | 12,837,916                      | 12,639,420                    | 198,496                                | 960            |



**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, SEPTEMBER 30, 2019** 17

| Loan Description                                | Corpus<br>STRIP<br>CUSIP | Maturity Date | Amount Outstanding in Thousands |                                    |                                  |   |                   |
|---|--------------------------|---------------|---------------------------------|------------------------------------|----------------------------------|---|-------------------|
|   |                          |               | Total<br>Outstanding            | Portion Held in<br>Unstripped Form | Portion Held in<br>Stripped Form | Reconstituted<br>This Month <sup>16</sup> |                   |
| 912810EX2                                       | 6.750                    | 912803BH5     | 08/15/26                        | 8,810,418                          | 8,153,092                        | 657,326                                   | 0                 |
| 912810EY0                                       | 6.500                    | 912803BJ1     | 11/15/26                        | 10,860,177                         | 9,787,412                        | 1,072,765                                 | 8,000             |
| 912810EZ7                                       | 6.625                    | 912803BK8     | 02/15/27                        | 9,521,971                          | 8,996,560                        | 525,411                                   | 11,200            |
| 912810FA1                                       | 6.375                    | 912803BL6     | 08/15/27                        | 9,196,756                          | 7,831,020                        | 1,365,736                                 | 0                 |
| 912810FB9                                       | 6.125                    | 912803BM4     | 11/15/27                        | 22,021,339                         | 20,208,987                       | 1,812,352                                 | 32,000            |
| 912810FE3                                       | 5.500                    | 912803BP7     | 08/15/28                        | 11,776,201                         | 11,040,466                       | 735,735                                   | 2,800             |
| 912810FF0                                       | 5.250                    | 912803BV4     | 11/15/28                        | 10,947,052                         | 9,960,923                        | 986,129                                   | 800               |
| 912810FG8                                       | 5.250                    | 912803BW2     | 02/15/29                        | 11,350,341                         | 11,109,901                       | 240,440                                   | 10,600            |
| 912810FJ2                                       | 6.125                    | 912803CG6     | 08/15/29                        | 11,178,580                         | 10,516,491                       | 662,089                                   | 44,560            |
| 912810FM5                                       | 6.250                    | 912803CH4     | 05/15/30                        | 17,043,162                         | 15,459,361                       | 1,583,801                                 | 68,004            |
| 912810FP8                                       | 5.375                    | 912803CK7     | 02/15/31                        | 16,427,648                         | 14,740,379                       | 1,687,269                                 | 154,560           |
| 912810FT0                                       | 4.500                    | 912803CX9     | 02/15/36                        | 26,397,130                         | 23,162,843                       | 3,234,287                                 | 417,920           |
| 912810PT9                                       | 4.750                    | 912803CZ4     | 02/15/37                        | 16,589,456                         | 16,120,405                       | 469,051                                   | 73,000            |
| 912810PU6                                       | 5.000                    | 912803DA8     | 05/15/37                        | 21,413,045                         | 20,920,717                       | 492,328                                   | 0                 |
| 912810PW2                                       | 4.375                    | 912803DC4     | 02/15/38                        | 22,525,149                         | 21,415,128                       | 1,110,020                                 | 318,320           |
| 912810PX0                                       | 4.500                    | 912803DD2     | 05/15/38                        | 25,500,123                         | 24,178,253                       | 1,321,870                                 | 61,600            |
| 912810QA9                                       | 3.500                    | 912803DF7     | 02/15/39                        | 25,908,569                         | 24,653,742                       | 1,254,827                                 | 40,800            |
| 912810QB7                                       | 4.250                    | 912803DG5     | 05/15/39                        | 38,778,773                         | 35,589,492                       | 3,189,281                                 | 82,800            |
| 912810QC5                                       | 4.500                    | 912803DH3     | 08/15/39                        | 41,430,538                         | 39,958,093                       | 1,472,445                                 | 234,320           |
| 912810QD3                                       | 4.375                    | 912803DJ9     | 11/15/39                        | 44,564,249                         | 40,384,462                       | 4,179,787                                 | 16,215            |
| 912810QE1                                       | 4.625                    | 912803DK6     | 02/15/40                        | 44,902,490                         | 40,190,518                       | 4,711,972                                 | 305,995           |
| 912810QH4                                       | 4.375                    | 912803DM2     | 05/15/40                        | 43,473,044                         | 37,316,912                       | 6,156,132                                 | 656,490           |
| 912810QK7                                       | 3.875                    | 912803DN0     | 08/15/40                        | 43,213,317                         | 41,750,517                       | 1,462,800                                 | 140,684           |
| 912810QL5                                       | 4.250                    | 912803DP5     | 11/15/40                        | 42,903,189                         | 39,573,602                       | 3,329,587                                 | 34,755            |
| 912810QN1                                       | 4.750                    | 912803DQ3     | 02/15/41                        | 43,004,945                         | 41,906,388                       | 1,098,557                                 | 12,000            |
| 912810QQ4                                       | 4.375                    | 912803DS9     | 05/15/41                        | 41,995,507                         | 40,723,757                       | 1,271,750                                 | 9,065             |
| 912810QSO                                       | 3.750                    | 912803DT7     | 08/15/41                        | 42,488,837                         | 40,649,447                       | 1,839,390                                 | 343,864           |
| 912810QT8                                       | 3.125                    | 912803DU4     | 11/15/41                        | 44,622,444                         | 43,082,760                       | 1,539,684                                 | 22,640            |
| 912810QU5                                       | 3.125                    | 912803DV2     | 02/15/42                        | 47,219,044                         | 46,168,326                       | 1,050,718                                 | 82,000            |
| 912810QW1                                       | 3.000                    | 912803DX8     | 05/15/42                        | 43,918,686                         | 42,891,880                       | 1,026,806                                 | 35,460            |
| 912810QX9                                       | 2.750                    | 912803DY6     | 08/15/42                        | 41,995,432                         | 39,668,699                       | 2,326,733                                 | 89,600            |
| 912810QY7                                       | 2.750                    | 912803DZ3     | 11/15/42                        | 41,994,009                         | 37,362,245                       | 4,631,765                                 | 405,630           |
| 912810QZ4                                       | 3.125                    | 912803EA7     | 02/15/43                        | 41,999,759                         | 31,114,424                       | 10,885,334                                | 756,999           |
| 912810RB6                                       | 2.875                    | 912803EC3     | 05/15/43                        | 41,999,319                         | 35,244,415                       | 6,754,904                                 | 721,218           |
| 912810RC4                                       | 3.625                    | 912803ED1     | 08/15/43                        | 41,998,968                         | 35,354,696                       | 6,644,272                                 | 493,435           |
| 912810RD2                                       | 3.750                    | 912803EE9     | 11/15/43                        | 41,994,787                         | 36,754,441                       | 5,240,346                                 | 287,820           |
| 912810RE0                                       | 3.625                    | 912803EF6     | 02/15/44                        | 41,999,879                         | 30,740,558                       | 11,259,321                                | 385,400           |
| 912810RG5                                       | 3.375                    | 912803EH2     | 05/15/44                        | 41,992,115                         | 32,017,880                       | 9,974,235                                 | 332,640           |
| 912810RH3                                       | 3.125                    | 912803EJ8     | 08/15/44                        | 42,000,030                         | 38,440,756                       | 3,559,274                                 | 268,200           |
| 912810RJ9                                       | 3.000                    | 912803EK5     | 11/15/44                        | 42,020,892                         | 37,169,491                       | 4,851,401                                 | 486,240           |
| 912810RK6                                       | 2.500                    | 912803EL3     | 02/15/45                        | 42,000,609                         | 35,788,821                       | 6,211,788                                 | 505,240           |
| 912810RM2                                       | 3.000                    | 912803EN9     | 05/15/45                        | 42,361,715                         | 36,261,493                       | 6,100,221                                 | 589,700           |
| 912810RNO                                       | 2.875                    | 912803EP4     | 08/15/45                        | 42,320,986                         | 32,021,012                       | 10,299,974                                | 586,080           |
| 912810RP5                                       | 3.000                    | 912803EQ2     | 11/15/45                        | 42,076,670                         | 32,809,819                       | 9,266,851                                 | 297,153           |
| 912810RQ3                                       | 2.500                    | 912803ER0     | 02/15/46                        | 40,252,169                         | 31,735,334                       | 8,516,835                                 | 473,700           |
| 912810RS9                                       | 2.500                    | 912803ET6     | 05/15/46                        | 43,173,535                         | 34,373,970                       | 8,799,565                                 | 540,800           |
| 912810RT7                                       | 2.250                    | 912803EU3     | 08/15/46                        | 40,536,407                         | 36,712,069                       | 3,824,338                                 | 41,360            |
| 912810RU4                                       | 2.875                    | 912803EV1     | 11/15/46                        | 42,948,775                         | 32,006,187                       | 10,942,588                                | 1,780,315         |
| 912810RV2                                       | 3.000                    | 912803EW9     | 02/15/47                        | 40,830,504                         | 32,650,112                       | 8,180,392                                 | 2,147,440         |
| 912810RX8                                       | 3.000                    | 912803EY5     | 05/15/47                        | 44,224,115                         | 30,189,440                       | 14,034,675                                | 437,970           |
| 912810RY6                                       | 2.750                    | 912803EZ2     | 08/15/47                        | 43,512,331                         | 30,596,427                       | 12,915,904                                | 754,400           |
| 912810RZ3                                       | 2.750                    | 912803FA6     | 11/15/47                        | 41,228,751                         | 28,659,813                       | 12,568,938                                | 72,240            |
| 912810SA7                                       | 3.000                    | 912803FB4     | 02/15/48                        | 45,044,506                         | 31,475,297                       | 13,569,208                                | 217,100           |
| 912810SC3                                       | 3.125                    | 912803FD0     | 05/15/48                        | 49,151,624                         | 37,164,153                       | 11,987,471                                | 326,552           |
| 912810SD1                                       | 3.000                    | 912803FE8     | 08/15/48                        | 50,414,781                         | 40,538,321                       | 9,876,460                                 | 395,280           |
| 912810SE9                                       | 3.375                    | 912803FF5     | 11/15/48                        | 54,868,281                         | 43,150,182                       | 11,718,099                                | 236,960           |
| 912810SF6                                       | 3.000                    | 912803FG3     | 02/15/49                        | 55,576,512                         | 44,336,882                       | 11,239,630                                | 465,400           |
| 912810SH2                                       | 2.875                    | 912803FJ7     | 05/15/49                        | 57,608,369                         | 48,803,339                       | 8,805,030                                 | 229,560           |
| 912810SJ8                                       | 2.250                    | 912803FK4     | 08/15/49                        | 47,396,338                         | 46,058,550                       | 1,337,788                                 | 0                 |
| <b>Total Treasury Bonds.....</b>                |                          |               |                                 | <b>2,319,034,016</b>               | <b>2,012,567,292</b>             | <b>306,466,724</b>                        | <b>18,020,034</b> |
| <b>Treasury Inflation-Protected Securities:</b> |                          |               |                                 |                                    |                                  |   |                   |
| CUSIP: Interest Rate:                           |                          |               |                                 |                                    |                                  |   |                   |
| 912828MF4                                       | 1.375                    | 912820VB0     | 01/15/20                        | 22,509,611                         | 22,509,611                       | 0   | 0                 |
| 912828K33                                       | 0.125                    | 912820U47     | 04/15/20                        | 54,848,332                         | 54,848,332                       | 0   | 0                 |
| 912828NM8                                       | 1.250                    | 912820WF0     | 07/15/20                        | 38,090,123                         | 38,090,123                       | 0   | 0                 |
| 912828PP9                                       | 1.125                    | 912820XK8     | 01/15/21                        | 43,016,686                         | 43,016,686                       | 0   | 0                 |
| 912828Q60                                       | 0.125                    | 912820L20     | 04/15/21                        | 48,664,443                         | 48,664,443                       | 0   | 0                 |
| 912828QV5                                       | 0.625                    | 912820YP6     | 07/15/21                        | 40,797,410                         | 40,797,410                       | 0   | 0                 |
| 912828SA9                                       | 0.125                    | 912820ZS9     | 01/15/22                        | 46,794,026                         | 46,794,026                       | 0   | 0                 |
| 912828X39                                       | 0.125                    | 9128206Y8     | 04/15/22                        | 46,870,746                         | 46,870,746                       | 0   | 0                 |
| 912828TE0                                       | 0.125                    | 912820RP4     | 07/15/22                        | 45,738,979                         | 45,738,979                       | 0   | 0                 |
| 912828UH1                                       | 0.125                    | 912820A64     | 01/15/23                        | 45,569,407                         | 45,569,407                       | 0   | 0                 |
| 9128284H0                                       | 0.625                    | 9128204W4     | 04/15/23                        | 48,573,822                         | 48,573,822                       | 0   | 0                 |
| 912828VM9                                       | 0.375                    | 912820G43     | 07/15/23                        | 45,200,826                         | 45,200,826                       | 0   | 0                 |
| 912828B25                                       | 0.625                    | 912820K71     | 01/15/24                        | 45,058,874                         | 45,058,874                       | 0   | 0                 |
| 9128286N5                                       | 0.500                    | 912821BV6     | 04/15/24                        | 32,762,127                         | 32,762,127                       | 0   | 0                 |
| 912828WU0                                       | 0.125                    | 912820P35     | 07/15/24                        | 44,304,975                         | 44,304,975                       | 0   | 0                 |
| 912810FR4                                       | 2.375                    | 912803CN1     | 01/15/25                        | 38,111,030                         | 38,111,030                       | 0   | 0                 |
| 912828H45                                       | 0.250                    | 912820S65     | 01/15/25                        | 44,404,210                         | 44,404,210                       | 0   | 0                 |
| 912828XL9                                       | 0.375                    | 912820W29     | 07/15/25                        | 44,355,019                         | 44,355,019                       | 0   | 0                 |
| 912810FS2                                       | 2.000                    | 912803CW1     | 01/15/26                        | 25,852,551                         | 25,852,551                       | 0   | 0                 |
| 912828N71                                       | 0.625                    | 912820Z59     | 01/15/26                        | 45,802,143                         | 45,802,143                       | 0   | 0                 |
| 912828S50                                       | 0.125                    | 9128203A3     | 07/15/26                        | 39,431,331                         | 39,431,331                       | 0   | 0                 |
| 912810PS1                                       | 2.375                    | 912803CY7     | 01/15/27                        | 20,968,847                         | 20,968,847                       | 0   | 0                 |
| 912828V49                                       | 0.375                    | 9128206J1     | 01/15/27                        | 40,867,649                         | 40,867,649                       | 0   | 0                 |
| 912828L3  | 0.375                    | 9128207P6     | 07/15/27                        | 38,718,200                         | 38,718,200                       | 0   | 0                 |

18 TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, SEPTEMBER 30, 2019

| Loan Description  | Corpus<br>STRIP<br>CUSIP | Maturity Date | Amount Outstanding in Thousands |                                    |                                  |   |                   |
|---|--------------------------|---------------|---------------------------------|------------------------------------|----------------------------------|---|-------------------|
|   |                          |               | Total<br>Outstanding            | Portion Held in<br>Unstripped Form | Portion Held in<br>Stripped Form | Reconstituted<br>This Month <sup>16</sup> |                   |
| 912810PV4   | 1.750                    | 912803DB6     | 01/15/28                        | 19,146,527                         | 19,146,527                       | 0   | 0                 |
| 9128283R9   | 0.500                    | 9128204G9     | 01/15/28                        | 40,376,499                         | 40,376,499                       | 0   | 0                 |
| 912810FD5   | 3.625                    | 912803BN2     | 04/15/28                        | 26,622,456                         | 26,622,218                       | 238                                       | 0                 |
| 912828Y38   | 0.750                    | 912821AC9     | 07/15/28                        | 37,480,884                         | 37,480,884                       | 0   | 0                 |
| 912810PZ5   | 2.500                    | 912803DE0     | 01/15/29                        | 16,909,290                         | 16,909,290                       | 0   | 0                 |
| 9128285W6   | 0.875                    | 912821BF1     | 01/15/29                        | 36,735,852                         | 36,735,852                       | 0   | 0                 |
| 912810FH6   | 3.875                    | 912803CF8     | 04/15/29                        | 30,427,453                         | 30,418,090                       | 9,364                                     | 0                 |
| 9128287D6   | 0.250                    | 912821CL7     | 07/15/29                        | 27,885,031                         | 27,885,031                       | 0   | 0                 |
| 912810FQ6   | 3.375                    | 912803CL5     | 04/15/32                        | 7,244,634                          | 7,244,634                        | 0   | 0                 |
| 912810QF8   | 2.125                    | 912803DL4     | 02/15/40                        | 18,008,309                         | 18,008,309                       | 0   | 0                 |
| 912810QP6   | 2.125                    | 912803DR1     | 02/15/41                        | 28,098,985                         | 28,098,985                       | 0   | 0                 |
| 912810QV3   | 0.750                    | 912803DW0     | 02/15/42                        | 26,259,153                         | 26,259,153                       | 0   | 0                 |
| 912810RA8   | 0.625                    | 912803EB5     | 02/15/43                        | 25,665,483                         | 25,665,483                       | 0   | 0                 |
| 912810RF7   | 1.375                    | 912803EG4     | 02/15/44                        | 25,338,358                         | 25,338,358                       | 0   | 0                 |
| 912810RL4   | 0.750                    | 912803EM1     | 02/15/45                        | 25,058,492                         | 25,058,492                       | 0   | 0                 |
| 912810RR1   | 1.000                    | 912803ES8     | 02/15/46                        | 22,064,357                         | 22,064,357                       | 0   | 0                 |
| 912810RW0   | 0.875                    | 912803EX7     | 02/15/47                        | 19,876,134                         | 19,876,134                       | 0   | 0                 |
| 912810SB5   | 1.000                    | 912803FC2     | 02/15/48                        | 19,462,108                         | 19,462,108                       | 0   | 0                 |
| 912810SG4   | 1.000                    | 912803FH1     | 02/15/49                        | 15,685,947                         | 15,685,947                       | 0   | 0                 |
| <b>Total Treasury Inflation-Protected Securities.....</b> |                          |               |                                 | <b>1,455,657,317</b>               | <b>1,455,647,715</b>             | <b>9,602</b>                              | <b>0</b>          |
| <b>Grand Total.....</b>                                   |                          |               |                                 | <b>13,537,438,356</b>              | <b>13,222,267,243</b>            | <b>315,171,113</b>                        | <b>18,195,754</b> |

- \* Less than \$500 thousand.
- <sup>1</sup> These long-term marketable securities have been issued to the Civil Service Retirement Fund and are not currently traded in the market.
- <sup>2</sup> Included in this total are marketable securities held by Federal agencies for which Treasury serves as the custodian. Federal agencies may hold marketable securities through custodians other than Treasury for which data is not available.
- <sup>3</sup> Represents the unamortized discount on marketable Treasury Bills and zero-coupon Treasury Bonds (adjusted to market value if eligible for early redemption).
- <sup>4</sup> Debentures issued (series MM) by FHA that are redeemable with 3 months' notification.
- <sup>5</sup> Pursuant to 31 U.S.C. 3101(b). By the Bipartisan Budget Act, 2019, Public law 116-37, the Statutory Debt Limit was suspended through July 31, 2021.
- <sup>6</sup> Bills are sold by competitive bidding on a bank discount yield basis. The sale price of these securities gives an approximate yield on a bank discount basis (360 days a year) as indicated. Effective November 10, 1997, three decimal bidding, in .005 percent increments, is required for regular Treasury Bill auctions 4-, 13-, 26- and 52-week bills.
- <sup>7</sup> For price and yield ranges of unmatured securities issued at a premium or discount see Table PDO-2, Public Debt Operations of the quarterly Treasury Bulletin.
- <sup>8</sup> Redeemable on demand.
- <sup>9</sup> Amounts issued, retired, and outstanding for Series EE and I Savings Bonds and Savings Notes are stated at cost plus accrued discount. Amounts issued, retired, and outstanding for Series HH Bonds are stated at face value.
- <sup>10</sup> The minimum holding period has been extended from 6 to 12 months, effective with issues dated on and after February 1, 2003. Series EE and I Savings Bonds bearing issue dates prior to February 2003 retain the 6 month minimum holding period from the date of issue at which time they may be redeemed at the option of the owner.
- <sup>11</sup> The bonds are issued at par and semiannual interest is added to principal. Redeemable without interest during the first twelve months after issue date. Thereafter, bonds presented for payment prior to age 59-1/2 years carry a penalty except in case of death or disability or upon "roll-over" to other authorized investments.
- <sup>12</sup> Redeemable at any time effective with the 1984 Tax Reform Act. The redemption proceeds should be reported as income unless reinvested into an individual retirement plan or an employee plan qualified under Section 401 of the Internal Revenue Code.
- <sup>13</sup> Excludes \$25 million United States Notes issued prior to July 1, 1929, determined pursuant to Act of June 30, 1961, 31 U.S.C. 5119, to have been destroyed or irretrievably lost.
- <sup>14</sup> Excludes \$29 million National Bank Notes issued prior to July 1, 1929, and \$2 million Federal Reserve Bank Notes issued prior to July 1, 1929, determined pursuant to Act of June 30, 1961, 31 U.S.C. 5119 to have been destroyed or irretrievably lost.
- <sup>15</sup> Excludes \$200 million Silver Certificates issued after June 30, 1929, determined pursuant to Act of June 24, 1967, to have been destroyed or irretrievably lost.
- <sup>16</sup> Effective May 1, 1987, securities held in stripped form were eligible for reconstitution to their unstripped form.
- <sup>17</sup> The Department of the Treasury began a pilot program for the repurchase of marketable Treasury securities on March 27, 2006. In this program, Treasury invests cash not immediately needed for operations of the Government by purchasing Treasury securities under an agreement that the seller will repurchase the securities in 1 or more days. Between the start of the program and September 26, 2006, Treasury reduced the amount of Debt Subject to Limit by the par value of the Treasury securities purchased and held by Treasury under the repurchase agreements less unamortized discount on bills. Treasury has decided to stop making this adjustment during the remainder of the pilot program while further consideration is given to the most appropriate way to reflect these transactions in the reporting of debt outstanding. There were no repurchase transactions on September 30, 2019.
- <sup>18</sup> The interest payable date occurs every six months for each year the security is outstanding.
- <sup>19</sup> The current balance is zero outstanding for securities issued to raise cash for the temporary Supplementary Financing Program ([www.treasury.gov/press-center/press-releases/Pages/hp1144.aspx](http://www.treasury.gov/press-center/press-releases/Pages/hp1144.aspx)).
- <sup>20</sup> Treasury FRNs are indexed to the most recent 13-week Treasury bill auction high rate prior to the lockout period, which is the highest accepted discount rate in a Treasury bill auction. For more information regarding the interest rate and FRN daily index, refer to [http://www.treasurydirect.gov/instit/anncceresult/anncceresult\\_frn.htm](http://www.treasurydirect.gov/instit/anncceresult/anncceresult_frn.htm).

GENERAL:

The outstanding balances in this statement are based upon daily cash activity reports from Federal Reserve Banks and Bureau Offices and are subject to audit and subsequent adjustments.

GIFTS TO REDUCE DEBT HELD BY THE PUBLIC:

| August 2019 | Fiscal Year 2019 to Date | Fiscal Year 2018 |
|-------------|--------------------------|------------------|
| \$50,415.14 | \$4,959,735.70           | \$775,654.63     |

The data reported represents a one month lag behind the date of the Monthly Statement of the Public Debt.

MATURITIES:

- <sup>a</sup> Total Marketable consists of short-term debt (1 year and less) of \$2,376,958 million, long-term debt (greater than 1 year) of \$13,970,315 million and matured debt of \$68 million.
- <sup>b</sup> Total Nonmarketable consists of short-term debt (1 year and less) of \$552,031 million, long-term debt (greater than 1 year) of \$5,794,298 million and matured debt of \$25,733 million.

TAX STATUS:

- <sup>c</sup> Issued pursuant to Sec. 832(e), Internal Revenue Code of 1954.
- <sup>d</sup> The difference between the price paid for a Treasury Bill and the amount received at redemption upon maturity is treated as ordinary income. If the bill is sold before maturity, part of the difference between the holder's basis (cost) and the gain realized may be treated as capital gain and part may be treated as ordinary income. Under Section 1281 of the Internal Revenue Code, some holder of Treasury Bills are required to include currently in income a portion of the discount accruing in the taxable year.
- <sup>e</sup> Income derived from these securities is subject to all taxes now or hereafter imposed under the Internal Revenue Code of 1986, as amended.
- <sup>f</sup> These securities are exempt from all taxation now or hereafter imposed on the principal by any state or any possession of the United States or of any local taxing authority.

## MONTHLY STATEMENT OF THE PUBLIC DEBT OVERVIEW

### MSPD Definition

The Monthly Statement of the Public Debt (MSPD) is a report published monthly that shows the total Public Debt Outstanding for the United States of America. It lists the outstanding securities issued by the Bureau of the Fiscal Service, such as Savings Bonds, Treasury Bills, Notes, Bonds, and Government Account Series. The MSPD breaks down the total debt into Debt Held by the Public and Intragovernmental Holdings. This report is used by financial institutions, government agencies, and the public.

### Terms Found on the MSPD

**CUSIP** - Committee on Uniform Security Identification Procedures. A CUSIP is a string of numbers and letters that identifies a security.

**Debt Held by the Public** - The Debt Held by the Public is all federal debt held by individuals, corporations, state or local governments, foreign governments, Government Account Series Deposit Funds, and other entities outside the United States Government less Federal Financing Bank securities. Types of securities held by the public include, but are not limited to, Treasury Bills, Notes, Bonds, TIPS, United States Savings Bonds, State and Local Government Series securities, and Government Account Series Securities held by Deposit Funds.

**Federal Financing Bank** - Obligations are issued to the public by the Federal Financing Bank (FFB) to finance its operations. Obligations are limited to \$15 billion unless otherwise authorized by the Appropriations Acts. The FFB was established "to consolidate and reduce the government's cost of financing a variety of federal agencies and other borrowers whose obligations are guaranteed by the federal government." (The First Boston Corporation, *The Pink Book: Handbook of the U.S. Government & Federal Agency Securities*, 34th ed., Probus, Chicago, 1990 pp.87-88.)

**Floating Rate Notes (FRNs)** - FRNs pay varying amounts of interest quarterly until maturity. Interest payments rise and fall based on discount rates in auctions of 13-week Treasury bills. At maturity, the face value of an FRN is paid to the investor.

**Government Account Series** - Portion of debt held by government entities that have funds on deposit with the U.S. Treasury and have legislative authority to invest in Government Account Series Securities.

**Intragovernmental Holdings** - Intragovernmental Holdings are Government Account Series securities held by Government trust funds, revolving funds, and special funds; and Federal Financing Bank securities. A small amount of marketable securities are held by government accounts.

**Interest Rate** - The annual percentage rate of interest paid on the par amount (or the inflation-adjusted principal) of a specific issue of notes and bonds.

**Marketable Securities** - Treasury Bills, Notes, Bonds, and TIPS securities where ownership can be transferred from one person or entity to another. They can also be traded on the secondary market.

**Non-Marketable Securities** - Savings Bonds, Government Account Series, and State and Local Government Series securities where legal ownership cannot be transferred.

**Other Debt** - Other Debt is classified as Subject to the Statutory Debt Limit or Not Subject to the Statutory Debt Limit. Some of the debt classified as subject to the Statutory Debt Limit include Mortgage Guaranty Insurance Company Tax and Loss Bonds, United States Saving Stamps, Armed Forces Leave Bonds, and other securities. Some of the Debt classified as Not Subject to the Statutory Debt Limit include United States Notes, National and Federal Reserve Bank Notes assumed by the United States on Deposit of lawful money for their retirement, Silver Certificates (Act of June 24 1967), and other securities.

**Real Yield** - Real yield means, for an inflation-protected security, the yield based on the payment stream in constant dollars. In other words, the real yield is the yield in the absence of inflation.

**Statutory Debt Limit** - The maximum amount of money the Government is allowed to borrow without receiving additional authority from Congress.

**Total Public Debt Subject to Limit** - The Total Public Debt Subject to Limit is the Total Public Debt Outstanding adjusted for Unamortized Discount on Treasury Bills and Zero Coupon Treasury Bonds, Other Debt (old debt issued before 1917 and old currency called United States Notes), Debt held by the Federal Financing Bank and Guaranteed Debt of Government Agencies (see Footnote #4 for definition).

**Treasury Inflation-Protected Securities (TIPS)** - A security that is protected against inflation. The principal balances are increased with inflation and decreased with deflation.

**STRIPS** - Separate Trading of Registered Interest and Principal of Securities. This is a security that has been stripped down into separate securities representing the principal and each interest payment. Each payment has its own identification number and can be traded individually. These securities are also known as zero-coupon bonds.

**Yield** - For this report we are referring to the yield at auction. Yield means the annualized rate of return to maturity on a fixed-principal security. Yield is expressed as a percentage. For an inflation-protected security, yield means the real yield. Yield is also referred to as "yield to maturity."

For more information, visit [http://www.treasurydirect.gov/govt/resources/faq/faq\\_publicdebt.htm](http://www.treasurydirect.gov/govt/resources/faq/faq_publicdebt.htm)