

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JANUARY 31, 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	
Treasury Notes:							
CUSIP:	Interest Rate:						
912828KD1	2.750	912820TA5	02/15/19	58,676,801	58,544,468	132,333	80
912828P53	0.750	912820Z91	02/15/19	25,884,438	25,741,598	142,840	0
912828SH4	1.375	912820ZY6	02/28/19	29,406,635	29,406,635	0	0
912828C24	1.500	912820L62	02/28/19	35,097,372	34,997,372	100,000	0
912828W30	1.125	912820Q65	02/28/19	29,603,179	29,599,979	3,200	0
912828P95	1.000	912820ZF3	03/15/19	24,000,727	24,000,727	0	0
912828SN1	1.500	912820D20	03/31/19	29,688,470	29,688,470	0	0
912828C65	1.625	912820M20	03/31/19	35,000,374	34,846,774	153,600	0
912828W97	1.250	912820E06	03/31/19	29,147,502	29,147,502	0	0
912828Q52	0.875	912820K2	04/15/19	24,168,189	24,168,189	0	0
912828ST8	1.250	912820D87	04/30/19	59,327,464	59,326,664	800	0
912828D23	1.625	912820M79	04/30/19	34,999,884	34,990,284	9,600	0
912828KQ2	3.125	912820TQ0	05/15/19	64,410,823	63,804,520	606,303	15,000
912828R44	0.875	912820ZQ9	05/15/19	29,427,644	29,149,984	277,660	0
912828SX9	1.125	912820E37	05/31/19	28,999,135	28,837,535	161,600	0
912828WLO	1.500	912820N45	05/31/19	35,013,460	34,962,260	51,200	0
912828XS4	1.250	9128207F8	05/31/19	29,127,783	29,127,783	0	0
912828R85	0.875	912820ZV8	06/15/19	24,000,021	23,998,421	1,600	0
912828TC4	1.000	912820E94	06/30/19	29,295,931	29,281,531	14,400	0
912828WS5	1.625	912820N86	06/30/19	35,000,149	34,977,749	22,400	0
912828XV7	1.250	9128207K7	06/30/19	29,160,383	29,156,863	3,520	0
912828S43	0.750	912820Z29	07/15/19	25,563,097	25,563,097	0	0
912828TH3	0.875	912820RS8	07/31/19	29,000,021	28,998,421	1,600	0
912828WW6	1.625	912820P50	07/31/19	35,011,053	34,879,853	131,200	0
9128282K5	1.375	9128207Q4	07/31/19	28,636,878	28,636,878	0	0
912828LJ7	3.625	912820UD7	08/15/19	66,753,044	66,725,318	27,726	0
9128282B5	0.750	9128203F2	08/15/19	26,458,230	26,209,132	249,098	0
912828TN0	1.000	912820RW9	08/31/19	29,000,016	28,925,016	75,000	0
912828D80	1.625	912820Q26	08/31/19	35,001,742	34,916,942	84,800	0
9128282T6	1.250	9128203J4	08/31/19	26,813,750	26,813,750	0	0
9128282G4	0.875	9128205P8	09/15/19	23,999,959	23,827,159	172,800	0
912828TR1	1.000	912820SA6	09/30/19	29,000,018	28,998,218	1,800	0
912828F39	1.750	912820Q67	09/30/19	35,000,247	34,994,647	5,600	0
9128282X7	1.375	9128203N5	09/30/19	29,234,343	29,232,743	1,600	0
912828T59	1.000	9128205T0	10/15/19	24,002,511	24,002,511	0	0
912828TV2	1.250	912820SD0	10/31/19	29,000,050	29,000,050	0	0
912828F62	1.500	912820R25	10/31/19	61,649,932	61,643,532	6,400	0
912828LY4	3.375	912820US4	11/15/19	71,036,988	70,336,756	700,232	3,400
912828U32	1.000	9128205X1	11/15/19	29,257,183	29,192,183	65,000	0
912828UB4	1.000	912820SK4	11/30/19	29,000,055	29,000,055	0	0
912828G61	1.500	912820R74	11/30/19	35,000,123	35,000,123	0	0
9128283H1	1.750	9128203X3	11/30/19	27,409,418	27,409,418	0	0
912828U73	1.375	9128206C6	12/15/19	23,999,873	23,990,273	9,600	0
912828UF5	1.125	912820A31	12/31/19	29,000,003	29,000,003	0	0
912828G95	1.625	912820S32	12/31/19	35,000,049	35,000,049	0	0
9128283N8	1.875	9128204B0	12/31/19	29,393,492	29,393,492	0	0
912828V31	1.375	9128206H5	01/15/20	25,327,472	25,327,472	0	0
912828UL2	1.375	912820A72	01/31/20	29,000,018	29,000,018	0	0
912828H52	1.250	912820S81	01/31/20	35,000,013	34,993,773	6,240	0
9128283S7	2.000	9128204H7	01/31/20	29,820,679	29,820,679	0	0
912828MP2	3.625	912820VH7	02/15/20	71,595,465	71,256,265	339,200	9,600
912828W22	1.375	9128206N2	02/15/20	26,771,095	26,702,895	68,200	0
912828UQ1	1.250	912820B63	02/29/20	29,000,021	29,000,021	0	0
912828J50	1.375	912820T56	02/29/20	34,998,954	34,989,354	9,600	0
9128283Y4	2.250	9128204N4	02/29/20	34,824,558	34,824,558	0	0
912828W63	1.625	9128206T9	03/15/20	23,999,829	23,999,829	0	0
912828UV0	1.125	912820B97	03/31/20	29,001,062	29,001,062	0	0
912828J84	1.375	912820T98	03/31/20	35,000,033	34,988,833	11,200	0
9128284C1	2.250	9128204S3	03/31/20	35,282,481	35,282,481	0	0
912828X21	1.500	9128206X0	04/15/20	24,196,700	24,193,500	3,200	0
912828VA5	1.125	912820SN8	04/30/20	29,000,052	29,000,052	0	0
912828K58	1.375	912820U62	04/30/20	35,127,647	35,121,247	6,400	0
9128284J6	2.375	9128204X2	04/30/20	36,079,831	36,079,831	0	0
912828ND8	3.500	912820VW4	05/15/20	68,219,184	68,054,529	164,655	40
912828X96	1.500	9128207C5	05/15/20	31,929,001	31,860,001	69,000	0
912828VF4	1.375	912820F51	05/31/20	28,994,639	28,994,639	0	0
912828XE5	1.500	912820V38	05/31/20	34,995,026	34,962,226	32,800	0
9128284Q0	2.500	9128205C7	05/31/20	38,730,810	38,730,810	0	0
912828XU9	1.500	9128207J0	06/15/20	24,000,030	24,000,030	0	0
912828VJ6	1.875	912820F85	06/30/20	29,000,038	29,000,038	0	0
912828XH8	1.625	912820V79	06/30/20	34,999,896	34,996,696	3,200	0
912828XY1	2.500	9128205H6	06/30/20	38,232,251	38,232,251	0	0
9128282J8	1.500	9128207N1	07/15/20	24,547,877	24,547,877	0	0
912828VP2	2.000	912820G68	07/31/20	29,000,225	29,000,225	0	0
912828XM7	1.625	912820W45	07/31/20	34,994,998	34,983,798	11,200	0
912828Y46	2.625	912821AD7	07/31/20	36,898,671	36,898,671	0	0
912828NT3	2.250	912820WMS	08/15/20	67,849,590	67,537,782	311,808	7,100
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	35,000,010	0	0
9128284Y3	2.625	912821AJ4	08/31/20	38,531,041	38,531,041	0	0
9128282V1	1.375	9128203M7	09/15/20	24,000,042	24,000,042	0	0
912828VZ0	2.000	912820H83	09/30/20	28,999,861	28,999,861	0	0

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912828L65	1.375	912820X51	09/30/20	34,999,986	34,891,186	108,800	0
9128285B2	2.750	912821AN5	09/30/20	36,991,847	36,991,847	0	0
9128282Z2	1.625	9128203R6	10/15/20	23,995,719	23,995,719	0	0
912828WC0	1.750	912820J24	10/31/20	29,000,008	28,994,408	5,600	0
912828L99	1.375	912820X93	10/31/20	35,000,030	35,000,030	0	0
9128285G1	2.875	912821AS4	10/31/20	37,994,851	37,994,851	0	0
912828PC8	2.625	912820WZ6	11/15/20	67,409,883	67,349,891	59,992	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	35,000,981	34,994,581	6,400	0
9128285Q9	2.750	912821AX3	11/30/20	42,424,216	42,424,216	0	0
9128283L2	1.875	9128204A2	12/15/20	23,999,874	23,992,834	7,040	0
912828A83	2.375	912820K55	12/31/20	29,000,046	29,000,046	0	0
912828N48	1.750	912820Z26	12/31/20	34,999,953	34,999,153	800	0
9128285S5	2.500	912821BB0	12/31/20	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	39,999,876	39,999,876	0	0
912828PX2	3.625	912820XQ5	02/15/21	67,584,864	67,498,824	86,040	160
9128283X6	2.250	9128204L8	02/15/21	30,913,584	30,875,584	38,000	0
912828B90	2.000	912820L70	02/28/21	29,081,565	29,081,565	0	0
912828P87	1.125	9128202C0	02/28/21	45,394,961	45,394,961	0	0
9128284B3	2.375	9128204R5	03/15/21	28,000,828	28,000,828	0	0
912828C57	2.250	912820M38	03/31/21	29,000,122	28,987,322	12,800	0
912828Q37	1.250	9128202H9	03/31/21	42,100,681	42,100,681	0	0
9128284G2	2.375	9128204V6	04/15/21	30,051,484	30,051,484	0	0
912828WG1	2.250	912820M87	04/30/21	29,000,012	28,986,412	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	38,472,277	0	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
9128284T4	2.625	9128205G8	06/15/21	31,999,931	31,999,931	0	0
912828W7	2.125	912820N94	06/30/21	29,000,031	28,985,631	14,400	0
912828S27	1.125	9128202X4	06/30/21	38,960,007	38,937,607	22,400	0
912828Y20	2.625	912821AB1	07/15/21	33,128,268	33,128,268	0	0
912828WY2	2.250	912820P68	07/31/21	29,008,872	28,952,072	56,800	0
912828S76	1.125	9128203C9	07/31/21	36,374,436	36,366,436	8,000	0
912828RC6	2.125	912820YT8	08/15/21	66,734,924	66,569,724	165,200	0
9128284W7	2.750	912821AG0	08/15/21	38,570,842	38,565,842	5,000	0
912828D72	2.000	912820Q34	08/31/21	29,001,997	29,001,997	0	0
9128282F6	1.125	9128205M5	08/31/21	36,325,501	36,325,501	0	0
9128285A4	2.750	912821AM7	09/15/21	35,000,156	35,000,156	0	0
912828F21	2.125	912820Q75	09/30/21	28,999,912	28,990,312	9,600	0
912828T34	1.125	9128205R4	09/30/21	36,072,634	36,072,634	0	0
9128285F3	2.875	912821AR6	10/15/21	35,999,803	35,999,803	0	0
912828F96	2.000	912820R33	10/31/21	29,000,022	29,000,022	0	0
912828T67	1.250	9128205V5	10/31/21	36,055,456	36,049,376	6,080	0
912828RR3	2.000	912820ZH3	11/15/21	70,092,488	70,028,198	64,290	0
9128285L0	2.875	912821AV7	11/15/21	44,545,219	44,545,219	0	0
912828G53	1.875	912820R82	11/30/21	29,000,076	28,999,756	320	0
912828U65	1.750	9128206A0	11/30/21	37,618,629	37,618,629	0	0
9128285R7	2.625	912821BA2	12/15/21	37,999,746	37,999,746	0	0
912828G87	2.125	912820S40	12/31/21	29,000,005	29,000,005	0	0
912828U81	2.000	9128206F9	12/31/21	38,521,169	38,521,169	0	0
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	36,156,202	0	0
912828SF8	2.000	912820ZW0	02/15/22	74,200,279	74,064,524	135,755	16,500
912828J43	1.750	912820T64	02/28/22	29,000,023	29,000,023	0	0
912828W55	1.875	9128206R3	02/28/22	38,715,219	38,715,219	0	0
912828J76	1.750	912820U21	03/31/22	29,000,002	29,000,002	0	0
912828W89	1.875	9128206V4	03/31/22	38,116,206	38,116,206	0	0
912828WZ9	1.750	912820U70	04/30/22	29,106,104	29,106,104	0	0
912828X47	1.875	9128207A9	04/30/22	38,640,820	38,640,820	0	0
912828SV3	1.750	912820E29	05/15/22	68,984,549	68,959,196	25,353	3,025
912828XD7	1.875	912820V46	05/31/22	28,999,681	28,999,681	0	0
912828XR6	1.750	9128207G6	05/31/22	38,090,150	38,090,150	0	0
912828XG0	2.125	912820V87	06/30/22	29,000,014	29,000,014	0	0
912828XW5	1.750	9128207L5	06/30/22	38,132,747	38,127,147	5,600	0
912828XQ8	2.000	912820W52	07/31/22	29,000,008	29,000,008	0	0
9128282P4	1.875	9128207R2	07/31/22	37,457,039	37,457,039	0	0
912828TJ9	1.625	912820RU3	08/15/22	65,994,896	65,548,511	446,385	0
912828L24	1.875	912820X28	08/31/22	28,999,997	28,999,997	0	0
9128282S8	1.625	9128203K1	08/31/22	35,065,529	35,065,529	0	0
912828L57	1.750	912820X69	09/30/22	28,995,021	28,995,021	0	0
9128282W9	1.875	9128203P0	09/30/22	38,229,346	38,229,346	0	0
912828M49	1.875	912820Y27	10/31/22	28,999,763	28,999,763	0	0
9128283C2	2.000	9128203T2	10/31/22	34,850,242	34,850,242	0	0
912828TY6	1.625	912820SH1	11/15/22	65,999,975	65,998,095	1,880	50,000
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	38,997,043	0	0
912828UN8	2.000	912820B30	02/15/23	66,000,846	65,998,591	2,255	0

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912828P79	1.500	9128202D8	02/28/23	37,376,151	37,376,151	0	0
9128284A5	2.625	9128204P9	02/28/23	43,532,563	43,532,563	0	0
912828Q29	1.500	9128202J5	03/31/23	34,671,134	34,671,134	0	0
9128284D9	2.500	9128204T1	03/31/23	41,165,502	41,165,502	0	0
912828R28	1.625	9128202P1	04/30/23	35,440,730	35,440,730	0	0
9128284L1	2.750	9128204Y0	04/30/23	39,466,440	39,466,440	0	0
912828VB3	1.750	912820F36	05/15/23	66,000,762	65,806,762	194,000	80
912828R69	1.625	9128202U0	05/31/23	35,132,561	35,132,561	0	0
9128284S6	2.750	9128205D5	05/31/23	42,253,198	42,253,198	0	0
912828S35	1.375	9128202Y2	06/30/23	32,084,552	32,084,552	0	0
9128284U1	2.625	9128205J2	06/30/23	40,483,254	40,483,254	0	0
912828S92	1.250	9128203D7	07/31/23	29,955,431	29,900,871	54,560	0
912828Y61	2.750	912821AE5	07/31/23	37,954,982	37,954,982	0	0
912828V56	2.500	912820G84	08/15/23	65,999,916	65,998,877	1,039	0
9128282D1	1.375	9128205N3	08/31/23	29,914,893	29,914,893	0	0
9128284X5	2.750	912821AK1	08/31/23	39,607,836	39,607,836	0	0
912828T26	1.375	9128205S2	09/30/23	29,706,834	29,706,834	0	0
9128285D8	2.875	912821AP0	09/30/23	37,999,866	37,999,866	0	0
912828T91	1.625	9128205W3	10/31/23	29,692,711	29,692,711	0	0
9128285K2	2.875	912821AT2	10/31/23	38,999,890	38,999,890	0	0
912828WE6	2.750	912820J65	11/15/23	65,996,109	64,404,492	1,591,617	10,000
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	41,000,046	41,000,046	0	0
912828B66	2.750	912820L47	02/15/24	65,996,824	65,816,158	180,666	0
912828W48	2.125	9128206S1	02/29/24	31,879,252	31,879,252	0	0
912828W71	2.125	9128206W2	03/31/24	31,390,005	31,390,005	0	0
912828X70	2.000	9128207B7	04/30/24	31,818,596	31,818,596	0	0
912828WJ5	2.500	912820N29	05/15/24	65,994,795	65,993,794	1,001	0
912828XT2	2.000	9128207H4	05/31/24	31,368,553	31,368,553	0	0
912828XX3	2.000	9128207M3	06/30/24	31,403,548	31,403,548	0	0
912828N29	2.125	9128207S0	07/31/24	30,846,907	30,846,907	0	0
912828D56	2.375	912820P84	08/15/24	65,998,692	65,827,616	171,076	160
9128282U3	1.875	9128203L9	08/31/24	28,877,629	28,877,629	0	0
9128282Y5	2.125	9128203Q8	09/30/24	31,480,100	31,480,100	0	0
9128283D0	2.250	9128203U9	10/31/24	28,700,490	28,700,490	0	0
912828G38	2.250	912820R58	11/15/24	66,031,911	66,031,311	600	0
9128283J7	2.125	9128203Z8	11/30/24	29,519,458	29,519,458	0	0
9128283P3	2.250	9128204D6	12/31/24	31,660,300	31,660,300	0	0
9128283V0	2.500	9128204K0	01/31/25	32,115,181	32,115,181	0	0
912828J27	2.000	912820T31	02/15/25	65,988,280	65,487,879	500,401	0
9128283Z1	2.750	9128204Q7	02/28/25	36,070,112	36,070,112	0	0
9128284F4	2.625	9128204U8	03/31/25	34,108,089	34,108,089	0	0
9128284M9	2.875	9128204Z7	04/30/25	32,701,484	32,701,484	0	0
912828XB1	2.125	912820U96	05/15/25	66,521,989	66,519,968	2,021	160
9128284R8	2.875	9128205F0	05/31/25	35,211,597	35,211,597	0	0
912828XZ8	2.750	912821AA3	06/30/25	33,736,098	33,736,098	0	0
912828Y79	2.875	912821AF2	07/31/25	31,629,113	31,629,113	0	0
912828K74	2.000	912820W78	08/15/25	66,479,519	66,472,209	7,310	0
9128284Z0	2.750	912821AL9	08/31/25	33,184,893	33,184,893	0	0
9128285C0	3.000	912821AQ8	09/30/25	31,000,000	31,000,000	0	0
9128285J5	3.000	912821AU9	10/31/25	30,999,999	30,999,999	0	0
912828M56	2.250	912820Y43	11/15/25	66,120,819	66,098,610	22,209	0
9128285N6	2.875	912821AZ8	11/30/25	34,809,191	34,809,191	0	0
9128285T3	2.625	912821BD6	12/31/25	32,000,157	32,000,157	0	0
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	64,940,260	400	0
912828R36	1.625	9128202R7	05/15/26	69,496,759	69,481,038	15,721	0
9128282A7	1.500	9128205K9	08/15/26	65,349,241	65,346,241	3,000	0
912828U24	2.000	9128205Y9	11/15/26	69,134,575	69,123,826	10,749	0
912828V98	2.250	9128206P7	02/15/27	65,815,868	65,808,658	7,210	0
912828X88	2.375	9128207D3	05/15/27	71,050,221	71,048,566	1,655	160
9128282R0	2.250	9128203H8	08/15/27	69,915,360	69,852,380	62,980	0
9128283F5	2.250	9128203W5	11/15/27	66,474,111	66,472,411	1,700	0
9128283W8	2.750	9128204M6	02/15/28	70,572,105	70,162,025	410,080	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	80,493,854	12,000	0
Total Treasury Notes				9,355,812,778	9,346,760,017	9,052,761	115,465
Treasury Bonds:							
CUSIP:	Interest Rate:						
912810EC8	8.875	912803AQ6	02/15/19	13,090,498	10,842,386	2,248,112	2,800
912810ED6	8.125	912803AR4	08/15/19	18,940,932	18,161,451	779,481	96,560
912810EE4	8.500	912803AS2	02/15/20	9,476,268	9,165,354	310,914	0
912810EF1	8.750	912803AT0	05/15/20	7,582,183	7,125,998	456,186	36,502
912810EG9	8.750	912803AU7	08/15/20	17,059,306	16,683,359	375,947	32,800
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,912,901	162,672	0
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	9,341,580	725,208	0
912810EK0	8.125	912803AX1	08/15/21	9,506,382	9,142,281	364,101	61,400
912810EL8	8.000	912803AY9	11/15/21	30,632,194	28,905,892	1,726,302	0
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	9,456,771	671,019	38,320
912810EN4	7.625	912803BA0	11/15/22	7,423,626	6,947,179	476,447	0
912810EP9	7.125	912803BB8	02/15/23	15,782,061	15,433,327	348,734	17,600

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JANUARY 31, 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	
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	22,473,993	185,051	11,203
912810ES3	7.500	912803BD4	11/15/24	9,604,162	8,550,082	1,054,080	65,000
912810ET1	7.625	912803BE2	02/15/25	9,509,170	8,851,814	657,356	9,600
912810EV6	6.875	912803BF9	08/15/25	11,187,207	10,010,125	1,177,082	1,280
912810EW4	6.000	912803BG7	02/15/26	12,837,916	11,436,632	1,401,284	1,153,000
912810EX2	6.750	912803BH5	08/15/26	8,810,418	8,196,903	613,515	45,120
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	9,411,124	1,449,053	350,000
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	8,947,959	574,012	0
912810FA1	6.375	912803BL6	08/15/27	9,196,756	7,983,786	1,212,970	9,600
912810FB9	6.125	912803BM4	11/15/27	22,021,339	19,700,533	2,320,806	27,200
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,962,876	813,325	5,700
912810FF0	5.250	912803BV4	11/15/28	10,947,052	9,901,323	1,045,729	45,770
912810FG8	5.250	912803BW2	02/15/29	11,350,341	11,141,621	208,720	47,886
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	10,359,201	819,379	8,560
912810FM5	6.250	912803CH4	05/15/30	17,043,162	15,288,280	1,754,883	335
912810FP8	5.375	912803CK7	02/15/31	16,427,648	15,027,958	1,399,690	29,743
912810FT0	4.500	912803CX9	02/15/36	26,397,130	22,737,283	3,659,847	375,000
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	16,012,826	576,630	11,200
912810PU6	5.000	912803DA8	05/15/37	21,413,045	20,793,385	619,660	96,500
912810PW2	4.375	912803DC4	02/15/38	22,525,149	21,585,644	939,504	15,380
912810PX0	4.500	912803DD2	05/15/38	25,500,123	24,403,513	1,096,610	0
912810QA9	3.500	912803DF7	02/15/39	25,908,569	24,672,542	1,236,027	44,626
912810QB7	4.250	912803DG5	05/15/39	38,778,773	35,883,829	2,894,944	31,000
912810QC5	4.500	912803DH3	08/15/39	41,430,538	38,952,700	2,477,838	84,000
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	40,071,505	4,492,744	8,492
912810QE1	4.625	912803DK6	02/15/40	44,902,490	39,327,076	5,575,414	349,860
912810QH4	4.375	912803DM2	05/15/40	43,473,044	36,240,935	7,232,109	487,320
912810QK7	3.875	912803DN0	08/15/40	43,213,317	41,892,193	1,321,124	29,000
912810QL5	4.250	912803DP5	11/15/40	42,903,189	39,626,282	3,276,907	392,940
912810QN1	4.750	912803DQ3	02/15/41	43,004,945	41,846,868	1,158,077	59,775
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	40,567,104	1,428,404	566,560
912810QS0	3.750	912803DT7	08/15/41	42,488,837	40,552,467	1,936,370	87,900
912810QT8	3.125	912803DU4	11/15/41	44,622,444	42,638,714	1,983,730	25,018
912810QU5	3.125	912803DV2	02/15/42	47,219,044	46,153,548	1,065,496	6,000
912810QW1	3.000	912803DX8	05/15/42	43,918,686	42,661,670	1,257,016	149,500
912810QX9	2.750	912803DY6	08/15/42	41,995,432	39,079,431	2,916,001	552,000
912810QY7	2.750	912803DZ3	11/15/42	41,994,009	36,743,141	5,250,868	382,800
912810QZ4	3.125	912803EA7	02/15/43	41,999,759	28,911,553	13,088,205	277,224
912810RB6	2.875	912803EC3	05/15/43	41,999,319	32,133,689	9,865,630	259,510
912810RC4	3.625	912803ED1	08/15/43	41,998,968	31,789,601	10,209,367	261,480
912810RD2	3.750	912803EE9	11/15/43	41,994,787	36,450,315	5,544,472	751,528
912810RE0	3.625	912803EF6	02/15/44	41,999,879	31,689,543	10,310,336	172,590
912810RG5	3.375	912803EH2	05/15/44	41,992,115	33,871,320	8,120,795	48,000
912810RH3	3.125	912803EJ8	08/15/44	42,000,030	36,894,716	5,105,314	155,040
912810RJ9	3.000	912803EK5	11/15/44	42,020,892	35,848,461	6,172,431	323,620
912810RK6	2.500	912803EL3	02/15/45	42,000,609	34,010,510	7,990,099	1,241,280
912810RM2	3.000	912803EN9	05/15/45	42,361,715	35,096,235	7,265,479	113,700
912810RNO	2.875	912803EP4	08/15/45	42,320,986	31,220,502	11,100,484	518,200
912810RP5	3.000	912803EQ2	11/15/45	42,076,670	30,989,716	11,086,954	260,000
912810RQ3	2.500	912803ER0	02/15/46	40,252,169	29,179,604	11,072,565	833,920
912810RS9	2.500	912803ET6	05/15/46	43,173,535	34,974,231	8,199,304	168,360
912810RT7	2.250	912803EU3	08/15/46	40,536,407	36,928,724	3,607,683	427,760
912810RU4	2.875	912803EV1	11/15/46	42,948,775	31,672,678	11,276,097	435,160
912810RV2	3.000	912803EW9	02/15/47	40,830,504	29,082,161	11,748,343	2,722,180
912810RX8	3.000	912803EY5	05/15/47	44,224,115	31,939,115	12,285,000	535,640
912810RY6	2.750	912803EZ2	08/15/47	43,512,331	32,215,156	11,297,175	605,920
912810RZ3	2.750	912803FA6	11/15/47	41,228,751	30,904,130	10,324,621	491,160
912810SA7	3.000	912803FB4	02/15/48	45,044,506	34,422,887	10,621,618	444,800
912810SC3	3.125	912803FD0	05/15/48	49,151,624	40,866,176	8,285,448	722,400
912810SD1	3.000	912803FE8	08/15/48	50,414,781	43,616,751	6,798,030	603,590
912810SE9	3.375	912803FF5	11/15/48	54,868,281	51,850,881	3,017,400	62,800
Total Treasury Bonds.....				2,190,484,227	1,898,364,000	292,120,228	18,286,712
Treasury Inflation-Protected Securities:							
CUSIP:	Interest Rate:						
912828C99	0.125	912820M53	04/15/19	53,786,075	53,786,075	0	0
912828LA6	1.875	912820TY3	07/15/19	17,917,031	17,917,031	0	0
912828MF4	1.375	912820VB0	01/15/20	22,115,545	22,115,545	0	0
912828K33	0.125	912820U47	04/15/20	53,888,092	53,888,092	0	0
912828NM8	1.250	912820WF0	07/15/20	37,423,130	37,423,130	0	0
912828PP9	1.125	912820XK8	01/15/21	42,263,687	42,263,687	0	0
912828Q60	0.125	912820ZL0	04/15/21	47,812,526	47,812,526	0	0
912828QV5	0.625	912820YP6	07/15/21	40,083,112	40,083,112	0	0
912828SA9	0.125	912820ZS9	01/15/22	45,974,584	45,974,584	0	0
912828X39	0.125	9128206Y8	04/15/22	46,050,128	46,050,128	0	0
912828TE0	0.125	912820RP4	07/15/22	44,938,289	44,938,289	0	0
912828UH1	0.125	912820A64	01/15/23	44,771,576	44,771,576	0	0
9128284H0	0.625	9128204W4	04/15/23	47,723,556	47,723,556	0	0
912828VM9	0.375	912820G43	07/15/23	44,409,512	44,409,512	0	0
912828B25	0.625	912820K71	01/15/24	44,270,013	44,270,013	0	0
912828WU0	0.125	912820P35	07/15/24	43,529,572	43,529,572	0	0
912810FR4	2.375	912803CN1	01/15/25	37,443,771	37,443,771	0	0
912828H45	0.250	912820S65	01/15/25	43,626,958	43,626,958	0	0
912828XL9	0.375	912820W29	07/15/25	43,578,500	43,578,500	0	0
912810FS2	2.000	912803CW1	01/15/26	25,399,949	25,399,949	0	0
912828N71	0.625	912820Z59	01/15/26	45,000,405	45,000,405	0	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JANUARY 31, 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
912828S50	0.125	9128203A3	07/15/26	38,740,936	38,740,936	0	0
912810PS1	2.375	912803CY7	01/15/27	20,601,620	20,601,620	0	0
912828V49	0.375	9128206J1	01/15/27	40,151,948	40,151,948	0	0
912828L3	0.375	9128207P6	07/15/27	38,040,410	38,040,410	0	0
912810PV4	1.750	912803DB6	01/15/28	18,811,325	18,811,325	0	0
9128283R9	0.500	9128204G9	01/15/28	39,669,590	39,669,590	0	0
912810FD5	3.625	912803BN2	04/15/28	26,156,379	26,156,145	234	0
912828Y38	0.750	912821AC9	07/15/28	36,824,830	36,824,830	0	0
912810PZ5	2.500	912803DE0	01/15/29	16,613,262	16,613,262	0	0
9128285W6	0.875	912821BF1	01/15/29	13,000,026	13,000,026	0	0
912810FH6	3.875	912803CF8	04/15/29	29,894,798	29,885,598	9,200	0
912810FQ6	3.375	912803CL5	04/15/32	7,117,825	7,117,825	0	0
912810QF8	2.125	912803DL4	02/15/40	17,693,050	17,693,050	0	0
912810QP6	2.125	912803DR1	02/15/41	27,607,060	27,607,060	0	0
912810QV3	0.750	912803DW0	02/15/42	25,799,606	25,799,606	0	0
912810RA8	0.625	912803EB5	02/15/43	25,216,067	25,216,067	0	0
912810RF7	1.375	912803EG4	02/15/44	24,894,806	24,894,806	0	0
912810RL4	0.750	912803EM1	02/15/45	24,619,883	24,619,883	0	0
912810RR1	1.000	912803ES8	02/15/46	21,678,199	21,678,199	0	0
912810RW0	0.875	912803EX7	02/15/47	19,528,102	19,528,102	0	0
912810SB5	1.000	912803FC2	02/15/48	19,121,462	19,121,462	0	0
Total Treasury Inflation-Protected Securities.....				1,403,787,196	1,403,777,762	9,434	0
Grand Total.....				12,950,084,201	12,648,901,779	301,182,422	18,402,177