









**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JUNE 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	
9128283R9	0.500	9128204G9	01/15/28	40,196,375	40,196,375	0	0
912810FD5	3.625	912803BN2	04/15/28	26,503,797	26,503,560	237	0
912828Y38	0.750	912821AC9	07/15/28	37,314,028	37,314,028	0	0
912810PZ5	2.500	912803DE0	01/15/29	16,833,868	16,833,868	0	0
9128285W6	0.875	912821BF1	01/15/29	36,572,069	36,572,069	0	0
912810FH6	3.875	912803CF8	04/15/29	30,291,755	30,282,433	9,322	0
912810FQ6	3.375	912803CL5	04/15/32	7,212,356	7,212,356	0	0
912810QF8	2.125	912803DL4	02/15/40	17,928,053	17,928,053	0	0
912810QP6	2.125	912803DR1	02/15/41	27,973,785	27,973,785	0	0
912810QV3	0.750	912803DW0	02/15/42	26,142,127	26,142,127	0	0
912810RA8	0.625	912803EB5	02/15/43	25,550,944	25,550,944	0	0
912810RF7	1.375	912803EG4	02/15/44	25,225,571	25,225,571	0	0
912810RL4	0.750	912803EM1	02/15/45	24,946,712	24,946,712	0	0
912810RR1	1.000	912803ES8	02/15/46	21,966,136	21,966,136	0	0
912810RW0	0.875	912803EX7	02/15/47	19,787,490	19,787,490	0	0
912810SB5	1.000	912803FC2	02/15/48	19,375,310	19,375,310	0	0
912810SG4	1.000	912803FH1	02/15/49	8,510,860	8,510,860	0	0
<b>Total Treasury Inflation-Protected Securities.....</b>				<b>1,432,462,608</b>	<b>1,432,453,049</b>	<b>9,559</b>	<b>0</b>
<b>Grand Total.....</b>				<b>13,167,828,338</b>	<b>12,863,068,262</b>	<b>304,760,075</b>	<b>29,397,056</b>