

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, AUGUST 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	
<b>Treasury Notes:</b>							
CUSIP:	Interest Rate:						
9128282G4	0.875	9128205P8	09/15/19	23,999,959	23,299,159	700,800	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	69,843,004	1,193,984	37,000
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
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	71,343,182	252,283	1,600
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	68,121,929	97,255	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	912820WM5	08/15/20	67,849,590	67,536,892	312,698	449,760
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	28,999,061	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	37,994,851	0	0
912828PC8	2.625	912820WZ6	11/15/20	67,409,883	67,339,851	70,032	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	42,424,216	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	34,995,953	34,995,153	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	39,999,139	39,999,139	0	0
912828PX2	3.625	912820XQ5	02/15/21	67,584,864	67,498,664	86,200	1,000
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	68,986,820	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	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

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			Total Outstanding	Portion Held in Unstripped Form	Portion Held in Stripped Form	Reconstituted This Month	
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
912828WV6	2.000	912820N52	05/31/21	29,011,415	28,945,815	65,600	0
912828R77	1.375	912820T3	05/31/21	42,671,194	42,661,594	9,600	0
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
912828WR7	2.125	912820N94	06/30/21	29,000,031	28,985,631	14,400	0
912828S27	1.125	912820X4	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
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	70,092,028	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	68,928,296	56,253	10,000
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	25,600
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
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	65,997,095	2,880	160
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	1,600
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	6,320
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	65,999,869	47	1,000
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

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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	64,395,292	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	65,729,425	267,399	0
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
912828N29	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	65,875,456	123,236	0
912828U3	1.875	9128203L9	08/31/24	28,877,629	28,877,629	0	0
912828Y5	2.125	9128203Q8	09/30/24	31,480,100	31,480,100	0	0
912828D30	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	4,200
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	160
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	65,346,241	3,000	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	70,987,256	62,965	0
9128282R0	2.250	9128203H8	08/15/27	69,915,360	69,852,380	62,980	0
9128283F5	2.250	9128203W5	11/15/27	66,474,111	66,472,491	1,620	0
9128283W8	2.750	9128204M6	02/15/28	70,572,105	70,159,685	412,420	1,160
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	160
9128285M8	3.125	912821AW5	11/15/28	80,505,854	80,394,058	111,797	1,000
9128286B1	2.625	912821BL8	02/15/29	81,505,475	80,905,475	600,000	135,400
9128286T2	2.375	912821CA1	05/15/29	84,427,059	84,317,979	109,080	53,800
912828YB0	1.625	912821CR4	08/15/29	44,618,581	44,618,581	0	0
<b>Total Treasury Notes</b>				<b>9,565,569,912</b>	<b>9,556,605,934</b>	<b>8,963,979</b>	<b>729,920</b>
<b>Treasury Bonds:</b>							
CUSIP:	Interest Rate:						
912810EE4	8.500	912803AS2	02/15/20	9,476,268	9,176,630	299,638	10,880
912810EF1	8.750	912803AT0	05/15/20	7,582,183	7,110,574	471,610	240
912810EG9	8.750	912803AU7	08/15/20	17,059,306	16,599,420	459,886	17,600
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,858,901	216,672	92,800
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	9,744,353	322,435	16,320
912810EK0	8.125	912803AX1	08/15/21	9,506,382	9,132,703	373,679	6,240
912810EL8	8.000	912803AY9	11/15/21	30,632,194	28,626,045	2,006,150	20,470
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	9,453,609	674,182	48,320
912810EN4	7.625	912803BA0	11/15/22	7,423,626	6,978,449	445,177	0
912810EP9	7.125	912803BB8	02/15/23	15,782,061	15,444,092	337,969	6,680
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	22,474,169	184,875	434,080
912810ES3	7.500	912803BD4	11/15/24	9,604,162	8,968,512	635,650	840
912810ET1	7.625	912803BE2	02/15/25	9,509,170	8,959,632	549,538	116,200
912810EV6	6.875	912803BF9	08/15/25	11,187,207	10,154,034	1,033,173	480
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,638,460	199,456	0
912810EX2	6.750	912803BH5	08/15/26	8,810,418	8,203,092	607,326	0
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	9,783,412	1,076,765	28,880
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	8,985,360	536,611	184,200

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, AUGUST 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	
912810FA1	6.375	912803BL6	08/15/27	9,196,756	7,952,160	1,244,596	3,000
912810FB9	6.125	912803BM4	11/15/27	22,021,339	20,176,987	1,844,352	68,600
912810FE3	5.500	912803BP7	08/15/28	11,776,201	11,037,666	738,535	36,920
912810FF0	5.250	912803BV4	11/15/28	10,947,052	9,976,123	970,929	128,000
912810FG8	5.250	912803BW2	02/15/29	11,350,341	11,120,581	229,760	245,840
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	10,478,441	700,139	0
912810FM5	6.250	912803CH4	05/15/30	17,043,162	15,463,357	1,579,805	538
912810FF8	5.375	912803CK7	02/15/31	16,427,648	14,586,432	1,841,216	437,859
912810FT0	4.500	912803CX9	02/15/36	26,397,130	23,162,923	3,234,207	539,840
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	16,093,405	496,051	0
912810PU6	5.000	912803DA8	05/15/37	21,413,045	20,920,717	492,328	62,000
912810PW2	4.375	912803DC4	02/15/38	22,525,149	21,203,208	1,321,940	292,024
912810PX0	4.500	912803DD2	05/15/38	25,500,123	24,116,653	1,383,470	248,935
912810QA9	3.500	912803DF7	02/15/39	25,908,569	24,646,942	1,261,627	129,760
912810QB7	4.250	912803DG5	05/15/39	38,778,773	35,684,252	3,094,521	5,040
912810QC5	4.500	912803DH3	08/15/39	41,430,538	39,867,073	1,563,465	563,518
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	40,411,847	4,152,402	194,880
912810QE1	4.625	912803DK6	02/15/40	44,902,490	40,110,883	4,791,607	256,192
912810QH4	4.375	912803DM2	05/15/40	43,473,044	36,810,342	6,662,702	164,378
912810QK7	3.875	912803DN0	08/15/40	43,213,317	41,719,433	1,493,884	51,680
912810QL5	4.250	912803DP5	11/15/40	42,903,189	39,697,047	3,206,142	56,160
912810QN1	4.750	912803DQ3	02/15/41	43,004,945	41,944,348	1,060,597	14,000
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	40,760,452	1,235,055	33,388
912810QS0	3.750	912803DT7	08/15/41	42,488,837	40,541,083	1,947,754	95,198
912810QT8	3.125	912803DU4	11/15/41	44,622,444	43,060,120	1,562,324	49,171
912810QU5	3.125	912803DV2	02/15/42	47,219,044	46,174,326	1,044,718	21,155
912810QW1	3.000	912803DX8	05/15/42	43,918,686	42,856,420	1,062,266	85,600
912810QX9	2.750	912803DY6	08/15/42	41,995,432	39,579,099	2,416,333	241,500
912810QY7	2.750	912803DZ3	11/15/42	41,994,009	37,047,980	4,946,030	408,795
912810QZ4	3.125	912803EA7	02/15/43	41,999,759	30,690,225	11,309,534	782,744
912810RB6	2.875	912803EC3	05/15/43	41,999,319	34,711,197	7,288,122	310,065
912810RC4	3.625	912803ED1	08/15/43	41,998,968	34,861,261	7,137,707	938,405
912810RD2	3.750	912803EE9	11/15/43	41,994,787	36,636,866	5,357,921	350,497
912810RE0	3.625	912803EF6	02/15/44	41,999,879	30,628,838	11,371,041	633,210
912810RG5	3.375	912803EH2	05/15/44	41,992,115	32,020,070	9,972,045	113,760
912810RH3	3.125	912803EJ8	08/15/44	42,000,030	38,488,372	3,511,658	879,208
912810RJ9	3.000	912803EK5	11/15/44	42,020,892	36,867,691	5,153,201	1,338,290
912810RK6	2.500	912803EL3	02/15/45	42,000,609	35,467,601	6,533,008	422,640
912810RM2	3.000	912803EN9	05/15/45	42,361,715	35,858,993	6,502,721	708,173
912810RNO	2.875	912803EP4	08/15/45	42,320,986	31,610,932	10,710,054	1,249,583
912810RP5	3.000	912803EQ2	11/15/45	42,076,670	32,558,666	9,518,004	484,560
912810RQ3	2.500	912803ER0	02/15/46	40,252,169	31,723,439	8,528,730	508,753
912810RS9	2.500	912803ET6	05/15/46	43,173,535	34,092,490	9,081,045	262,048
912810RT7	2.250	912803EU3	08/15/46	40,536,407	36,909,409	3,626,998	466,020
912810RU4	2.875	912803EV1	11/15/46	42,948,775	31,969,532	10,979,243	276,455
912810RV2	3.000	912803EW9	02/15/47	40,830,504	32,085,812	8,744,692	2,206,020
912810RX8	3.000	912803EY5	05/15/47	44,224,115	31,030,030	13,194,085	600,620
912810RY6	2.750	912803EZ2	08/15/47	43,512,331	30,189,227	13,323,104	450,240
912810RZ3	2.750	912803FA6	11/15/47	41,228,751	29,404,213	11,824,538	285,060
912810SA7	3.000	912803FB4	02/15/48	45,044,506	32,610,277	12,434,228	773,000
912810SC3	3.125	912803FD0	05/15/48	49,151,624	38,087,229	11,064,395	1,119,923
912810SD1	3.000	912803FE8	08/15/48	50,414,781	40,913,241	9,501,540	145,680
912810SE9	3.375	912803FF5	11/15/48	54,868,281	44,627,012	10,241,269	313,760
912810SF6	3.000	912803FG3	02/15/49	55,576,512	44,852,512	10,724,000	30,500
912810SH2	2.875	912803FJ7	05/15/49	57,608,369	51,098,109	6,510,260	68,685
912810SJ8	2.250	912803FK4	08/15/49	31,398,509	30,985,624	412,885	1,000
<b>Total Treasury Bonds</b>				<b>2,303,036,187</b>	<b>2,000,470,613</b>	<b>302,565,574</b>	<b>21,137,100</b>
<b>Treasury Inflation-Protected Securities:</b>							
CUSIP:	Interest Rate:						
912828MF4	1.375	912820VB0	01/15/20	22,472,994	22,472,994	0	0
912828K33	0.125	912820U47	04/15/20	54,759,217	54,759,217	0	0
912828NM8	1.250	912820WF0	07/15/20	38,027,956	38,027,956	0	0
912828PP9	1.125	912820XK8	01/15/21	42,946,631	42,946,631	0	0
912828Q60	0.125	912820ZL0	04/15/21	48,585,320	48,585,320	0	0
912828QV5	0.625	912820YP6	07/15/21	40,731,105	40,731,105	0	0
912828SA9	0.125	912820ZS9	01/15/22	46,718,067	46,718,067	0	0
912828X39	0.125	9128206Y8	04/15/22	46,794,771	46,794,771	0	0
912828TE0	0.125	912820RP4	07/15/22	45,664,773	45,664,773	0	0
912828UH1	0.125	912820A64	01/15/23	45,495,200	45,495,200	0	0
9128284H0	0.625	9128204W4	04/15/23	48,494,815	48,494,815	0	0
912828VM9	0.375	912820G43	07/15/23	45,127,024	45,127,024	0	0
912828B25	0.625	912820K71	01/15/24	44,985,520	44,985,520	0	0
9128286N5	0.500	912821BV6	04/15/24	32,708,985	32,708,985	0	0
912828WU0	0.125	912820P35	07/15/24	44,233,216	44,233,216	0	0
912810FR4	2.375	912803CN1	01/15/25	38,048,868	38,048,868	0	0
912828H45	0.250	912820S65	01/15/25	44,332,060	44,332,060	0	0
912828XL9	0.375	912820W29	07/15/25	44,282,861	44,282,861	0	0
912810FS2	2.000	912803CW1	01/15/26	25,810,551	25,810,551	0	0
912828N71	0.625	912820Z59	01/15/26	45,727,908	45,727,908	0	0
912828S50	0.125	9128203A3	07/15/26	39,367,228	39,367,228	0	0
912810PS1	2.375	912803CY7	01/15/27	20,934,728	20,934,728	0	0
912828V49	0.375	9128206J1	01/15/27	40,801,081	40,801,081	0	0
9128282L3	0.375	9128207P6	07/15/27	38,655,441	38,655,441	0	0
912810PV4	1.750	912803DB6	01/15/28	19,115,258	19,115,258	0	0
9128283R9	0.500	9128204G9	01/15/28	40,310,893	40,310,893	0	0
912810FD5	3.625	912803BN2	04/15/28	26,579,155	26,578,917	238	0

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, AUGUST 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
912828Y38	0.750	912821AC9	07/15/28	37,420,009	37,420,009	0	0
912810PZ5	2.500	912803DE0	01/15/29	16,881,697	16,881,697	0	0
9128285W6	0.875	912821BF1	01/15/29	36,675,835	36,675,835	0	0
912810FH6	3.875	912803CF8	04/15/29	30,377,931	30,368,583	9,349	0
9128287D6	0.250	912821CL7	07/15/29	14,575,270	14,575,270	0	0
912810FQ6	3.375	912803CL5	04/15/32	7,232,856	7,232,856	0	0
912810QF8	2.125	912803DL4	02/15/40	17,979,029	17,979,029	0	0
912810QP6	2.125	912803DR1	02/15/41	28,053,414	28,053,414	0	0
912810QV3	0.750	912803DW0	02/15/42	26,216,598	26,216,598	0	0
912810RA8	0.625	912803EB5	02/15/43	25,623,623	25,623,623	0	0
912810RF7	1.375	912803EG4	02/15/44	25,297,156	25,297,156	0	0
912810RL4	0.750	912803EM1	02/15/45	25,017,782	25,017,782	0	0
912810RR1	1.000	912803ES8	02/15/46	22,028,492	22,028,492	0	0
912810RW0	0.875	912803EX7	02/15/47	19,843,781	19,843,781	0	0
912810SB5	1.000	912803FC2	02/15/48	19,430,494	19,430,494	0	0
912810SG4	1.000	912803FH1	02/15/49	15,660,407	15,660,407	0	0
<b>Total Treasury Inflation-Protected Securities.....</b>				<b>1,440,026,002</b>	<b>1,440,016,416</b>	<b>9,586</b>	<b>0</b>
<b>Grand Total.....</b>				<b>13,308,632,101</b>	<b>12,997,092,963</b>	<b>311,539,139</b>	<b>21,867,020</b>