

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MAY 31, 2020

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:						
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
912828J8	1.500	9128207N1	07/15/20	24,547,877	24,547,877	0	0
912828VP2	2.000	912820G68	07/31/20	29,000,225	28,986,605	13,620	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	67,536,732	312,858	0
912828Q2	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	38,211,041	320,000	0
9128282V1	1.375	9128203M7	09/15/20	24,000,042	23,999,842	200	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	36,991,047	800	0
912828Z22	1.625	9128203R6	10/15/20	23,995,719	23,995,719	0	0
912828WC0	1.750	912820J24	10/31/20	29,000,008	28,983,048	16,960	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	37,817,251	177,600	0
912828PC8	2.625	912820WZ6	11/15/20	67,409,883	67,238,001	171,882	16,000
9128283G3	1.750	9128203V7	11/15/20	26,918,413	26,789,413	129,000	0
912828A42	2.000	912820J99	11/30/20	29,000,151	28,989,751	10,400	0
912828M98	1.625	912820Y68	11/30/20	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	28,993,646	6,400	0
912828N48	1.750	912820Z26	12/31/20	34,995,953	34,979,953	16,000	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	67,494,664	90,200	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	42,092,681	8,000	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	69,481,342	28,880	0
912828Q78	1.375	912820N6	04/30/21	43,034,996	43,028,596	6,400	0
912828QN3	3.125	912820YE1	05/15/21	65,998,404	65,983,303	15,101	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	28,943,815	67,600	0
912828R77	1.375	9128202T3	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	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	28,940,392	68,480	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	66,731,464	3,460	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	44,154,410	44,154,410	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
912828YP9	1.500	912821DB8	10/31/21	44,182,017	44,182,017	0	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
912828YT1	1.500	912821DG7	11/30/21	43,174,749	43,174,749	0	0
9128285R7	2.625	912821BA2	12/15/21	37,999,746	37,990,146	9,600	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	38,507,769	13,400	0
912828YZ7	1.625	912821DL6	12/31/21	43,764,036	43,764,036	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

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MAY 31, 2020

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
912828Z60	1.375	912821DR3	01/31/22	44,131,756	44,131,756	0	0
912828SF8	2.000	912820ZW0	02/15/22	74,200,279	74,139,749	60,530	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
912828ZA1	1.125	912821DW2	02/28/22	46,045,002	46,045,002	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	38,114,606	1,600	0
912828ZG8	0.375	912821EA9	03/31/22	45,375,965	45,375,965	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	29,094,744	11,360	0
912828X47	1.875	9128207A9	04/30/22	38,640,820	38,633,140	7,680	0
912828ZM5	0.125	912821EF8	04/30/22	45,647,121	45,647,121	0	0
912828SV3	1.750	912820E29	05/15/22	68,984,549	68,915,737	68,812	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	28,977,614	22,400	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	28,996,008	4,000	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
912828YK0	1.375	912821CZ6	10/15/22	38,000,011	38,000,011	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	121,993,264	121,990,344	2,920	0
912828M80	2.000	912820Y76	11/30/22	64,845,013	64,845,013	0	0
912828YW4	1.625	912821DK8	12/15/22	38,000,137	38,000,137	0	0
912828N30	2.125	912820Z34	12/31/22	67,444,612	67,427,012	17,600	0
912828Z29	1.500	912821DP7	01/15/23	39,215,875	39,215,875	0	0
912828P38	1.750	912820Z83	01/31/23	29,520,865	29,490,465	30,400	0
9128283U2	2.375	9128204J3	01/31/23	38,997,043	38,865,843	131,200	0
912828UN8	2.000	912820B30	02/15/23	66,000,846	65,996,591	4,255	0
912828Z86	1.375	912821DU6	02/15/23	54,899,736	54,899,736	0	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
912828ZD5	0.500	912821DZ5	03/15/23	38,036,596	38,036,596	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
912828ZH6	0.250	912821ED3	04/15/23	40,131,480	40,131,480	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	65,706,812	293,950	0
912828ZP8	0.125	912821EJ0	05/15/23	64,211,656	64,211,656	0	0
912828R69	1.625	9128202U0	05/31/23	35,132,561	35,132,561	0	0
9128284S6	2.750	9128205D5	05/31/23	42,253,198	42,253,198	0	0
912828S35	1.375	9128202Y2	06/30/23	32,084,552	32,084,552	0	0
9128284U1	2.625	9128205J2	06/30/23	40,483,254	40,483,254	0	0
912828S92	1.250	9128203D7	07/31/23	29,955,431	29,873,511	81,920	0
912828Y61	2.750	912821AE5	07/31/23	37,954,982	37,937,382	17,600	0
912828VS6	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	38,990,290	9,600	0
912828WE6	2.750	912820J65	11/15/23	65,996,109	64,389,892	1,606,217	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	65,747,295	249,529	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	65,978,414	16,381	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	65,915,256	83,436	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MAY 31, 2020

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	
912828U3	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
912828Y5	2.125	9128203Q8	09/30/24	31,480,100	31,480,100	0	0
912828YH7	1.500	912821CX1	09/30/24	45,258,960	45,258,960	0	0
9128283D0	2.250	9128203U9	10/31/24	28,700,490	28,687,690	12,800	0
912828YM6	1.500	912821DC6	10/31/24	45,286,641	45,286,641	0	0
912828G38	2.250	912820R58	11/15/24	66,031,911	66,030,351	1,560	0
9128283J7	2.125	9128203Z8	11/30/24	29,519,458	29,519,458	0	0
912828YV6	1.500	912821DH5	11/30/24	44,254,945	44,254,945	0	0
9128283P3	2.250	9128204D6	12/31/24	31,660,300	31,660,300	0	0
912828YY0	1.750	912821DM4	12/31/24	44,858,744	44,858,744	0	0
9128283V0	2.500	9128204K0	01/31/25	32,115,181	32,115,181	0	0
912828Z52	1.375	912821DS1	01/31/25	45,231,843	45,231,843	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
912828ZC7	1.125	912821DX0	02/28/25	47,196,554	47,196,554	0	0
9128284F4	2.625	9128204U8	03/31/25	34,108,089	34,108,089	0	0
912828ZF0	0.500	912821EB7	03/31/25	46,512,284	46,512,284	0	0
9128284M9	2.875	9128204Z7	04/30/25	32,701,484	32,701,484	0	0
912828ZL7	0.375	912821EG6	04/30/25	46,734,370	46,734,370	0	0
912828XB1	2.125	912820U96	05/15/25	66,521,989	66,495,168	26,821	9,000
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	30,986,399	13,600	0
912828M56	2.250	912820Y43	11/15/25	66,120,819	66,060,410	60,409	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	69,463,278	33,481	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	65,346,241	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	35,324,210	35,324,210	0	0
912828YQ7	1.625	912821DD4	10/31/26	35,345,667	35,345,667	0	0
912828U24	2.000	9128205Y9	11/15/26	69,134,575	69,133,026	1,549	0
912828YU8	1.625	912821DJ1	11/30/26	34,540,488	34,540,488	0	0
912828YX2	1.750	912821DN2	12/31/26	35,011,701	35,011,701	0	0
912828Z78	1.500	912821DT9	01/31/27	35,304,301	35,304,301	0	0
912828V98	2.250	9128206P7	02/15/27	65,815,868	65,812,238	3,630	0
912828ZB9	1.125	912821DY8	02/28/27	36,836,324	36,836,324	0	0
912828ZE3	0.625	912821EC5	03/31/27	36,302,505	36,302,505	0	0
912828ZN3	0.500	912821EH4	04/30/27	38,039,590	38,039,590	0	0
912828X88	2.375	9128207D3	05/15/27	71,050,221	71,038,136	12,085	0
9128282R0	2.250	9128203H8	08/15/27	69,915,360	69,914,380	980	3,000
9128283F5	2.250	9128203W5	11/15/27	66,474,111	66,473,491	620	0
9128283W8	2.750	9128204M6	02/15/28	70,572,105	70,157,705	414,400	0
9128284N7	2.875	9128205B9	05/15/28	75,112,231	75,107,231	5,000	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	80,502,978	2,877	0
9128286B1	2.625	912821BL8	02/15/29	81,505,475	80,904,995	600,480	0
9128286T2	2.375	912821CA1	05/15/29	84,427,059	84,401,619	25,440	0
912828YB0	1.625	912821CR4	08/15/29	92,618,670	92,571,830	46,840	0
912828YS3	1.750	912821DF9	11/15/29	88,552,507	88,552,507	0	0
912828Z94	1.500	912821DV4	02/15/30	88,112,596	88,019,596	93,000	0
912828ZQ6	0.625	912821EK7	05/15/30	48,923,195	47,423,195	1,500,000	0
Total Treasury Notes				10,073,956,016	10,065,061,940	8,894,076	28,000
Treasury Bonds:							
CUSIP:	Interest Rate:						
912810EG9	8.750	912803AU7	08/15/20	17,059,306	16,170,955	888,351	8,000
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,506,232	569,341	15,040
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	9,542,945	523,843	0
912810EK0	8.125	912803AX1	08/15/21	9,506,382	9,096,672	409,711	31,908
912810EL8	8.000	912803AY9	11/15/21	30,632,194	28,185,700	2,446,495	220
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	9,407,350	720,441	800
912810EN4	7.625	912803BA0	11/15/22	7,423,626	6,799,569	624,057	8,000
912810EP9	7.125	912803BB8	02/15/23	15,782,061	15,478,470	303,591	17,560
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	22,294,611	364,433	480
912810ES3	7.500	912803BD4	11/15/24	9,604,162	9,006,553	597,609	34,040
912810ET1	7.625	912803BE2	02/15/25	9,509,170	8,957,459	551,711	0
912810EV6	6.875	912803BF9	08/15/25	11,187,207	10,287,282	899,925	1,440
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,662,340	175,576	0
912810EX2	6.750	912803BH5	08/15/26	8,810,418	8,207,918	602,500	0
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	9,803,071	1,057,106	560
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	9,129,865	392,106	2,640
912810FA1	6.375	912803BL6	08/15/27	9,196,756	7,856,153	1,340,603	6,240
912810FB9	6.125	912803BM4	11/15/27	22,021,339	20,180,500	1,840,839	2,720

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MAY 31, 2020

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
912810FE3	5.500	912803BP7	08/15/28	11,776,201	11,151,805	624,396	63,760
912810FF0	5.250	912803BV4	11/15/28	10,947,052	9,948,750	998,302	6,400
912810FG8	5.250	912803BW2	02/15/29	11,350,341	11,181,504	168,837	10,080
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	10,582,899	595,681	1,920
912810FM5	6.250	912803CH4	05/15/30	17,043,162	15,595,573	1,447,589	10,016
912810FP8	5.375	912803CK7	02/15/31	16,427,648	14,906,119	1,521,529	48,218
912810FT0	4.500	912803CX9	02/15/36	26,397,130	22,175,385	4,221,745	279,400
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	16,082,522	506,934	14,000
912810PU6	5.000	912803DA8	05/15/37	21,413,045	20,782,967	630,078	0
912810PW2	4.375	912803DC4	02/15/38	22,525,149	21,717,700	807,448	17,920
912810PX0	4.500	912803DD2	05/15/38	25,500,123	24,056,291	1,443,832	43,720
912810QA9	3.500	912803DF7	02/15/39	25,908,569	24,858,459	1,050,110	1,200
912810QB7	4.250	912803DG5	05/15/39	38,778,773	35,380,952	3,397,821	115,660
912810QC5	4.500	912803DH3	08/15/39	41,430,538	40,015,925	1,414,613	126,400
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	40,450,911	4,113,338	12,800
912810QE1	4.625	912803DK6	02/15/40	44,902,490	40,973,801	3,928,689	48,000
912810QH4	4.375	912803DM2	05/15/40	43,473,044	38,544,312	4,928,732	498,464
912810QK7	3.875	912803DN0	08/15/40	43,213,317	42,465,610	747,707	115,200
912810QL5	4.250	912803DP5	11/15/40	42,903,189	40,539,624	2,363,565	147,600
912810QN1	4.750	912803DQ3	02/15/41	43,004,945	41,978,825	1,026,120	0
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	41,259,371	736,136	12,800
912810QS0	3.750	912803DT7	08/15/41	42,488,837	41,543,271	945,566	17,600
912810QT8	3.125	912803DU4	11/15/41	44,622,444	43,338,958	1,283,486	8,198
912810QU5	3.125	912803DV2	02/15/42	47,219,044	46,579,406	639,638	38,016
912810QW1	3.000	912803DX8	05/15/42	43,918,686	43,360,078	558,608	14,880
912810QX9	2.750	912803DY6	08/15/42	41,995,432	40,069,774	1,925,658	12,960
912810QY7	2.750	912803DZ3	11/15/42	41,994,009	38,667,491	3,326,519	74,680
912810QZ4	3.125	912803EA7	02/15/43	41,999,759	34,516,960	7,482,799	388,070
912810RB6	2.875	912803EC3	05/15/43	41,999,319	36,589,403	5,409,916	255,360
912810RC4	3.625	912803ED1	08/15/43	41,998,968	37,308,099	4,690,869	114,920
912810RD2	3.750	912803EE9	11/15/43	41,994,787	37,528,230	4,466,557	173,900
912810RE0	3.625	912803EF6	02/15/44	41,999,879	33,248,518	8,751,361	611,740
912810RG5	3.375	912803EH2	05/15/44	41,992,115	33,181,265	8,810,850	270,560
912810RH3	3.125	912803EJ8	08/15/44	42,000,030	37,677,308	4,322,722	13,760
912810RJ9	3.000	912803EK5	11/15/44	42,020,892	36,730,765	5,290,127	262,000
912810RK6	2.500	912803EL3	02/15/45	42,000,609	37,833,463	4,167,146	231,740
912810RM2	3.000	912803EN9	05/15/45	42,361,715	37,326,846	5,034,869	485,194
912810RN0	2.875	912803EP4	08/15/45	42,320,986	35,060,762	7,260,224	617,745
912810RP5	3.000	912803EQ2	11/15/45	42,076,670	35,259,081	6,817,589	538,620
912810RQ3	2.500	912803ER0	02/15/46	40,252,169	33,032,828	7,219,341	392,840
912810RS9	2.500	912803ET6	05/15/46	43,173,535	35,257,094	7,916,441	282,600
912810RT7	2.250	912803EU3	08/15/46	40,536,407	36,631,692	3,904,715	530,440
912810RU4	2.875	912803EV1	11/15/46	42,948,775	36,745,092	6,203,683	517,930
912810RV2	3.000	912803EW9	02/15/47	40,830,504	35,381,923	5,448,581	1,954,780
912810RX8	3.000	912803EY5	05/15/47	44,224,115	33,353,241	10,870,874	702,695
912810RY6	2.750	912803EZ2	08/15/47	43,512,331	32,171,433	11,340,898	585,200
912810RZ3	2.750	912803FA6	11/15/47	41,228,751	28,463,023	12,765,728	92,315
912810SA7	3.000	912803FB4	02/15/48	45,044,506	29,722,300	15,322,205	413,300
912810SC3	3.125	912803FD0	05/15/48	49,151,624	35,663,315	13,488,309	475,091
912810SD1	3.000	912803FE8	08/15/48	50,414,781	38,012,428	12,402,353	211,380
912810SE9	3.375	912803FF5	11/15/48	54,868,281	42,378,512	12,489,769	821,380
912810SF6	3.000	912803FG3	02/15/49	55,576,512	37,510,830	18,065,682	880,940
912810SH2	2.875	912803FJ7	05/15/49	57,608,369	39,263,705	18,344,664	321,520
912810SJ8	2.250	912803FK4	08/15/49	63,396,357	56,239,391	7,156,966	515,520
912810SK5	2.375	912803FL2	11/15/49	60,504,749	53,685,242	6,819,507	929,600
912810SL3	2.000	912803FM0	02/15/50	60,520,860	56,776,892	3,743,968	144,440
912810SN9	1.250	912803FP3	05/15/50	33,634,756	33,327,376	307,380	0
Total Treasury Bonds.....				2,472,635,948	2,166,658,940	305,977,007	15,605,121
Treasury Inflation-Protected Securities:							
CUSIP:	Interest Rate:						
912828NM8	1.250	912820WF0	07/15/20	38,329,398	38,329,398	0	0
912828PP9	1.125	912820XK8	01/15/21	43,287,003	43,287,003	0	0
912828Q60	0.125	912820L0	04/15/21	48,962,519	48,962,519	0	0
912828QV5	0.625	912820YP6	07/15/21	41,051,736	41,051,736	0	0
912828SA9	0.125	912820ZS9	01/15/22	47,078,826	47,078,826	0	0
912828X39	0.125	9128206Y8	04/15/22	47,165,315	47,165,315	0	0
912828TE0	0.125	912820RP4	07/15/22	46,026,785	46,026,785	0	0
912828UH1	0.125	912820A64	01/15/23	45,850,394	45,850,394	0	0
9128284H0	0.625	9128204W4	04/15/23	48,879,504	48,879,504	0	0
912828VM9	0.375	912820G43	07/15/23	45,481,632	45,481,632	0	0
912828B25	0.625	912820K71	01/15/24	45,342,044	45,342,044	0	0
9128286N5	0.500	912821BV6	04/15/24	32,968,251	32,968,251	0	0
912828WU0	0.125	912820P35	07/15/24	44,583,808	44,583,808	0	0
912828YL8	0.125	912821DA0	10/15/24	35,408,783	35,408,783	0	0
912810FR4	2.375	912803CN1	01/15/25	38,350,437	38,350,437	0	0
912828H45	0.250	912820S65	01/15/25	44,683,381	44,683,381	0	0
912828ZJ2	0.125	912821EE1	04/15/25	18,476,303	18,476,303	0	0
912828XL9	0.375	912820W29	07/15/25	44,633,811	44,633,811	0	0
912810FS2	2.000	912803CW1	01/15/26	26,015,152	26,015,152	0	0
912828N71	0.625	912820Z59	01/15/26	46,090,174	46,090,174	0	0
912828S50	0.125	9128203A3	07/15/26	39,679,269	39,679,269	0	0
912810PS1	2.375	912803CY7	01/15/27	21,100,541	21,100,541	0	0
912828V49	0.375	9128206J1	01/15/27	41,124,300	41,124,300	0	0
912828L3	0.375	9128207P6	07/15/27	38,961,850	38,961,850	0	0
912810PV4	1.750	912803DB6	01/15/28	19,266,756	19,266,756	0	0
9128283R9	0.500	9128204G9	01/15/28	40,630,380	40,630,380	0	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MAY 31, 2020

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
912810FD5	3.625	912803BN2	04/15/28	26,789,788	26,789,548	239	0
912828Y38	0.750	912821AC9	07/15/28	37,716,682	37,716,682	0	0
912810PZ5	2.500	912803DE0	01/15/29	17,015,561	17,015,561	0	0
9128285W6	0.875	912821BF1	01/15/29	36,966,522	36,966,522	0	0
912810FH6	3.875	912803CF8	04/15/29	30,618,718	30,609,295	9,423	0
9128287D6	0.250	912821CL7	07/15/29	40,171,754	40,171,754	0	0
912828Z37	0.125	912821DQ5	01/15/30	41,199,801	41,199,801	0	0
912810FQ6	3.375	912803CL5	04/15/32	7,290,196	7,290,196	0	0
912810QF8	2.125	912803DL4	02/15/40	18,121,487	18,121,487	0	0
912810QP6	2.125	912803DR1	02/15/41	28,275,512	28,275,512	0	0
912810QV3	0.750	912803DW0	02/15/42	26,424,284	26,424,284	0	0
912810RA8	0.625	912803EB5	02/15/43	25,826,711	25,826,711	0	0
912810RF7	1.375	912803EG4	02/15/44	25,497,640	25,497,640	0	0
912810RL4	0.750	912803EM1	02/15/45	25,216,042	25,216,042	0	0
912810RR1	1.000	912803ES8	02/15/46	22,203,129	22,203,129	0	0
912810RW0	0.875	912803EX7	02/15/47	20,001,059	20,001,059	0	0
912810SB5	1.000	912803FC2	02/15/48	19,584,449	19,584,449	0	0
912810SG4	1.000	912803FH1	02/15/49	15,784,564	15,784,564	0	0
912810SM1	0.250	912803FN8	02/15/50	8,033,442	8,033,442	0	0
Total Treasury Inflation-Protected Securities.....				1,502,165,693	1,502,156,031	9,662	0
Grand Total.....				14,048,757,657	13,733,876,912	314,880,745	15,633,121