

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JUNE 30, 2020**

| 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 |       |
| <b>Treasury Notes:</b> |                          |               |                                 |                                    |                                  |                             |       |
| CUSIP:                 | Interest Rate:           |               |                                 |                                    |                                  |                             |       |
| 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                         | 28,987,985                       | 12,240                      | 1,380 |
| 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     |
| 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                         | 28,983,048                       | 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                         | 67,216,001                       | 193,882                     | 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                         | 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                    | 9128202N6     | 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                         | 28,940,792                       | 68,080                      | 400   |
| 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                         | 38,543,842                       | 27,000                      | 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                         | 70,070,028                       | 22,460                      | 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     |
| 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                         | 74,143,749                       | 56,530                      | 6,000 |
| 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     |

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JUNE 30, 2020**

| 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 |
| 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                      | 68,926,937                         | 57,612                           | 11,200                      |
| 9128286U9        | 2.125 | 912821BZ7                | 05/15/22      | 50,944,838                      | 50,922,838                         | 22,000                           | 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                           |
| 912828ZR4        | 0.125 | 912821EL5                | 05/31/22      | 48,618,563                      | 48,618,563                         | 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                           |
| 912828ZX1        | 0.125 | 912821EQ4                | 06/30/22      | 52,291,316                      | 52,291,316                         | 0                                | 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                      | 65,524,911                         | 469,985                          | 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                     | 121,968,344                        | 24,920                           | 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                      | 65,974,591                         | 26,255                           | 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                      | 65,675,812                         | 324,950                          | 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                           |
| 912828ZU7        | 0.250 | 912821EP6                | 06/15/23      | 44,625,569                      | 44,625,569                         | 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                      | 65,977,869                         | 22,047                           | 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                      | 64,390,292                         | 1,605,817                        | 6,000                       |
| 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      | 41,000,039                      | 41,000,039                         | 0                                | 0                           |
| 912828B66        | 2.750 | 912820L47                | 02/15/24      | 65,996,824                      | 65,741,095                         | 255,729                          | 5,000                       |
| 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                      | 65,984,414                         | 10,381                           | 6,000                       |
| 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                      | 65,913,656                         | 85,036                           | 0                           |
| 9128282U3        | 1.875 | 9128203L9                | 08/31/24      | 28,877,629                      | 28,877,629                         | 0                                | 0                           |

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JUNE 30, 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 |               |
| 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                      | 66,509,008                    | 12,981                   | 15,800        |
| 9128284R8                        | 2.875              | 9128205F0     | 05/31/25                        | 35,211,597                      | 35,211,597                    | 0                        | 0             |
| 912828ZT0                        | 0.250              | 912821EM3     | 05/31/25                        | 49,724,255                      | 49,724,255                    | 0                        | 0             |
| 912828XZ8                        | 2.750              | 912821AA3     | 06/30/25                        | 33,736,098                      | 33,736,098                    | 0                        | 0             |
| 912828ZW3                        | 0.250              | 912821ER2     | 06/30/25                        | 53,428,393                      | 53,428,393                    | 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                      | 69,466,478                    | 30,281                   | 3,200         |
| 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             |
| 912828XS2                        | 0.500              | 912821EN1     | 05/31/27                        | 41,989,355                      | 41,989,355                    | 0                        | 0             |
| 912828ZV5                        | 0.500              | 912821ES0     | 06/30/27                        | 46,607,732                      | 46,607,732                    | 0                        | 0             |
| 9128282R0                        | 2.250              | 9128203H8     | 08/15/27                        | 69,915,360                      | 69,914,380                    | 980                      | 0             |
| 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                      | 75,104,231                    | 8,000                    | 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                        | 78,335,514                      | 76,835,514                    | 1,500,000                | 0             |
| <b>Total Treasury Notes.....</b> |                    |               |                                 | <b>10,314,428,303</b>           | <b>10,305,368,047</b>         | <b>9,060,256</b>         | <b>54,980</b> |
| <b>Treasury Bonds:</b>           |                    |               |                                 |                                 |                               |                          |               |
| CUSIP:                           | Interest Rate:     |               |                                 |                                 |                               |                          |               |
| 912810EG9                        | 8.750              | 912803AU7     | 08/15/20                        | 17,059,306                      | 16,104,035                    | 955,271                  | 31,000        |
| 912810EH7                        | 7.875              | 912803AV5     | 02/15/21                        | 10,075,573                      | 9,438,820                     | 636,753                  | 0             |
| 912810EJ3                        | 8.125              | 912803AW3     | 05/15/21                        | 10,066,788                      | 9,512,785                     | 554,003                  | 0             |
| 912810EK0                        | 8.125              | 912803AX1     | 08/15/21                        | 9,506,382                       | 9,092,712                     | 413,671                  | 21,000        |
| 912810EL8                        | 8.000              | 912803AY9     | 11/15/21                        | 30,632,194                      | 28,141,700                    | 2,490,495                | 0             |
| 912810EM6                        | 7.250              | 912803AZ6     | 08/15/22                        | 10,127,790                      | 9,412,550                     | 715,241                  | 7,200         |
| 912810EN4                        | 7.625              | 912803BA0     | 11/15/22                        | 7,423,626                       | 6,807,569                     | 616,057                  | 8,000         |
| 912810EP9                        | 7.125              | 912803BB8     | 02/15/23                        | 15,782,061                      | 15,470,790                    | 311,271                  | 1,920         |
| 912810EQ7                        | 6.250              | 912803BC6     | 08/15/23                        | 22,659,044                      | 22,301,104                    | 357,940                  | 6,493         |
| 912810ES3                        | 7.500              | 912803BD4     | 11/15/24                        | 9,604,162                       | 9,015,593                     | 588,569                  | 19,040        |
| 912810ET1                        | 7.625              | 912803BE2     | 02/15/25                        | 9,509,170                       | 8,954,259                     | 554,911                  | 6,400         |
| 912810EV6                        | 6.875              | 912803BF9     | 08/15/25                        | 11,187,207                      | 10,295,922                    | 891,285                  | 8,640         |
| 912810EW4                        | 6.000              | 912803BG7     | 02/15/26                        | 12,837,916                      | 12,690,340                    | 147,576                  | 32,000        |
| 912810EX2                        | 6.750              | 912803BH5     | 08/15/26                        | 8,810,418                       | 8,209,518                     | 600,900                  | 1,600         |
| 912810EY0                        | 6.500              | 912803BJ1     | 11/15/26                        | 10,860,177                      | 9,803,071                     | 1,057,106                | 0             |

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JUNE 30, 2020**

| 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 |                   |
| 912810EZ7                                       | 6.625                    | 912803BK8     | 02/15/27                        | 9,521,971                          | 9,128,425                        | 393,546                     | 0                 |
| 912810FA1                                       | 6.375                    | 912803BL6     | 08/15/27                        | 9,196,756                          | 7,855,353                        | 1,341,403                   | 11,200            |
| 912810FB9                                       | 6.125                    | 912803BM4     | 11/15/27                        | 22,021,339                         | 20,083,060                       | 1,938,279                   | 22,400            |
| 912810FE3                                       | 5.500                    | 912803BP7     | 08/15/28                        | 11,776,201                         | 11,235,285                       | 540,916                     | 85,480            |
| 912810FF0                                       | 5.250                    | 912803BV4     | 11/15/28                        | 10,947,052                         | 9,957,550                        | 989,502                     | 8,800             |
| 912810FG8                                       | 5.250                    | 912803BW2     | 02/15/29                        | 11,350,341                         | 11,191,104                       | 159,237                     | 9,600             |
| 912810FJ2                                       | 6.125                    | 912803CG6     | 08/15/29                        | 11,178,580                         | 10,586,099                       | 592,481                     | 3,200             |
| 912810FM5                                       | 6.250                    | 912803CH4     | 05/15/30                        | 17,043,162                         | 15,740,565                       | 1,302,597                   | 146,992           |
| 912810FP8                                       | 5.375                    | 912803CK7     | 02/15/31                        | 16,427,648                         | 14,914,519                       | 1,513,129                   | 13,200            |
| 912810FT0                                       | 4.500                    | 912803CX9     | 02/15/36                        | 26,397,130                         | 22,495,865                       | 3,901,265                   | 549,280           |
| 912810PT9                                       | 4.750                    | 912803CZ4     | 02/15/37                        | 16,589,456                         | 15,915,322                       | 674,134                     | 2,400             |
| 912810PU6                                       | 5.000                    | 912803DA8     | 05/15/37                        | 21,413,045                         | 20,831,267                       | 581,778                     | 48,300            |
| 912810PW2                                       | 4.375                    | 912803DC4     | 02/15/38                        | 22,525,149                         | 21,707,204                       | 817,944                     | 159,488           |
| 912810PX0                                       | 4.500                    | 912803DD2     | 05/15/38                        | 25,500,123                         | 24,467,091                       | 1,033,032                   | 410,800           |
| 912810QA9                                       | 3.500                    | 912803DF7     | 02/15/39                        | 25,908,569                         | 25,055,059                       | 853,510                     | 319,600           |
| 912810QB7                                       | 4.250                    | 912803DG5     | 05/15/39                        | 38,778,773                         | 35,891,112                       | 2,887,661                   | 738,720           |
| 912810QC5                                       | 4.500                    | 912803DH3     | 08/15/39                        | 41,430,538                         | 40,063,525                       | 1,367,013                   | 47,600            |
| 912810QD3                                       | 4.375                    | 912803DJ9     | 11/15/39                        | 44,564,249                         | 40,509,695                       | 4,054,554                   | 97,184            |
| 912810QE1                                       | 4.625                    | 912803DK6     | 02/15/40                        | 44,902,490                         | 41,038,321                       | 3,864,169                   | 354,720           |
| 912810QH4                                       | 4.375                    | 912803DM2     | 05/15/40                        | 43,473,044                         | 38,789,920                       | 4,683,124                   | 271,208           |
| 912810SR0                                       | 1.125                    | 912803FQ1     | 05/15/40                        | 41,424,822                         | 41,424,622                       | 200                         | 0                 |
| 912810QK7                                       | 3.875                    | 912803DN0     | 08/15/40                        | 43,213,317                         | 42,488,890                       | 724,427                     | 25,520            |
| 912810QL5                                       | 4.250                    | 912803DP5     | 11/15/40                        | 42,903,189                         | 40,627,824                       | 2,275,365                   | 88,200            |
| 912810QN1                                       | 4.750                    | 912803DQ3     | 02/15/41                        | 43,004,945                         | 41,983,625                       | 1,021,320                   | 4,800             |
| 912810QQ4                                       | 4.375                    | 912803DS9     | 05/15/41                        | 41,995,507                         | 41,258,271                       | 737,236                     | 0                 |
| 912810QS0                                       | 3.750                    | 912803DT7     | 08/15/41                        | 42,488,837                         | 41,687,371                       | 801,466                     | 144,100           |
| 912810QT8                                       | 3.125                    | 912803DU4     | 11/15/41                        | 44,622,444                         | 43,314,526                       | 1,307,918                   | 10,000            |
| 912810QU5                                       | 3.125                    | 912803DV2     | 02/15/42                        | 47,219,044                         | 46,564,430                       | 654,614                     | 24,000            |
| 912810QW1                                       | 3.000                    | 912803DX8     | 05/15/42                        | 43,918,686                         | 43,356,578                       | 562,108                     | 0                 |
| 912810QX9                                       | 2.750                    | 912803DY6     | 08/15/42                        | 41,995,432                         | 40,128,487                       | 1,866,945                   | 79,713            |
| 912810QY7                                       | 2.750                    | 912803DZ3     | 11/15/42                        | 41,994,009                         | 38,931,571                       | 3,062,439                   | 267,440           |
| 912810QZ4                                       | 3.125                    | 912803EA7     | 02/15/43                        | 41,999,759                         | 34,830,420                       | 7,169,339                   | 522,795           |
| 912810RB6                                       | 2.875                    | 912803EC3     | 05/15/43                        | 41,999,319                         | 36,542,828                       | 5,456,491                   | 65,625            |
| 912810RC4                                       | 3.625                    | 912803ED1     | 08/15/43                        | 41,998,968                         | 37,287,399                       | 4,711,569                   | 22,500            |
| 912810RD2                                       | 3.750                    | 912803EE9     | 11/15/43                        | 41,994,787                         | 37,558,566                       | 4,436,221                   | 132,936           |
| 912810RE0                                       | 3.625                    | 912803EF6     | 02/15/44                        | 41,999,879                         | 33,781,038                       | 8,218,841                   | 571,720           |
| 912810RG5                                       | 3.375                    | 912803EH2     | 05/15/44                        | 41,992,115                         | 33,503,225                       | 8,488,890                   | 363,400           |
| 912810RH3                                       | 3.125                    | 912803EJ8     | 08/15/44                        | 42,000,030                         | 37,850,698                       | 4,149,332                   | 196,430           |
| 912810RJ9                                       | 3.000                    | 912803EK5     | 11/15/44                        | 42,020,892                         | 36,625,805                       | 5,395,087                   | 29,600            |
| 912810RK6                                       | 2.500                    | 912803EL3     | 02/15/45                        | 42,000,609                         | 37,611,159                       | 4,389,450                   | 69,120            |
| 912810RM2                                       | 3.000                    | 912803EN9     | 05/15/45                        | 42,361,715                         | 37,434,061                       | 4,927,654                   | 350,515           |
| 912810RN0                                       | 2.875                    | 912803EP4     | 08/15/45                        | 42,320,986                         | 35,439,957                       | 6,881,029                   | 703,515           |
| 912810RP5                                       | 3.000                    | 912803EQ2     | 11/15/45                        | 42,076,670                         | 34,971,882                       | 7,104,788                   | 290,796           |
| 912810RQ3                                       | 2.500                    | 912803ER0     | 02/15/46                        | 40,252,169                         | 33,129,728                       | 7,122,441                   | 428,780           |
| 912810RS9                                       | 2.500                    | 912803ET6     | 05/15/46                        | 43,173,535                         | 35,222,234                       | 7,951,301                   | 427,840           |
| 912810RT7                                       | 2.250                    | 912803EU3     | 08/15/46                        | 40,536,407                         | 36,510,212                       | 4,026,195                   | 124,120           |
| 912810RU4                                       | 2.875                    | 912803EV1     | 11/15/46                        | 42,948,775                         | 36,964,292                       | 5,984,483                   | 401,260           |
| 912810RV2                                       | 3.000                    | 912803EW9     | 02/15/47                        | 40,830,504                         | 34,930,323                       | 5,900,181                   | 603,200           |
| 912810RX8                                       | 3.000                    | 912803EY5     | 05/15/47                        | 44,224,115                         | 34,947,421                       | 9,276,694                   | 1,825,080         |
| 912810RY6                                       | 2.750                    | 912803EZ2     | 08/15/47                        | 43,512,331                         | 32,209,253                       | 11,303,078                  | 275,820           |
| 912810RZ3                                       | 2.750                    | 912803FA6     | 11/15/47                        | 41,228,751                         | 27,889,743                       | 13,339,008                  | 475,200           |
| 912810SA7                                       | 3.000                    | 912803FB4     | 02/15/48                        | 45,044,506                         | 30,073,980                       | 14,970,525                  | 689,860           |
| 912810SC3                                       | 3.125                    | 912803FD0     | 05/15/48                        | 49,151,624                         | 35,911,901                       | 13,239,724                  | 556,798           |
| 912810SD1                                       | 3.000                    | 912803FE8     | 08/15/48                        | 50,414,781                         | 38,063,428                       | 12,351,353                  | 131,700           |
| 912810SE9                                       | 3.375                    | 912803FF5     | 11/15/48                        | 54,868,281                         | 42,046,852                       | 12,821,429                  | 715,400           |
| 912810SF6                                       | 3.000                    | 912803FG3     | 02/15/49                        | 55,576,512                         | 37,184,035                       | 18,392,477                  | 640,120           |
| 912810SH2                                       | 2.875                    | 912803FJ7     | 05/15/49                        | 57,608,369                         | 39,671,701                       | 17,936,668                  | 1,333,516         |
| 912810SJ8                                       | 2.250                    | 912803FK4     | 08/15/49                        | 63,396,357                         | 55,290,871                       | 8,105,486                   | 511,360           |
| 912810SK5                                       | 2.375                    | 912803FL2     | 11/15/49                        | 60,504,749                         | 53,265,725                       | 7,239,024                   | 928,078           |
| 912810SL3                                       | 2.000                    | 912803FM0     | 02/15/50                        | 60,520,860                         | 56,291,442                       | 4,229,418                   | 334,200           |
| 912810SN9                                       | 1.250                    | 912803FP3     | 05/15/50                        | 52,904,899                         | 51,504,255                       | 1,400,644                   | 438,032           |
| <b>Total Treasury Bonds.....</b>                |                          |               |                                 | <b>2,533,330,913</b>               | <b>2,229,017,733</b>             | <b>304,313,179</b>          | <b>18,246,554</b> |
| <b>Treasury Inflation-Protected Securities:</b> |                          |               |                                 |                                    |                                  |                             |                   |
| CUSIP:  | Interest Rate:           |               |                                 |                                    |                                  |                             |                   |
| 912828NM8                                       | 1.250                    | 912820WFO     | 07/15/20                        | 38,073,610                         | 38,073,610                       | 0                           | 0                 |
| 912828PP9                                       | 1.125                    | 912820XK8     | 01/15/21                        | 42,997,981                         | 42,997,981                       | 0                           | 0                 |
| 912828Q60                                       | 0.125                    | 912820L0      | 04/15/21                        | 48,635,739                         | 48,635,739                       | 0                           | 0                 |
| 912828QV5                                       | 0.625                    | 912820YP6     | 07/15/21                        | 40,777,573                         | 40,777,573                       | 0                           | 0                 |
| 912828SA9                                       | 0.125                    | 912820ZS9     | 01/15/22                        | 46,764,733                         | 46,764,733                       | 0                           | 0                 |
| 912828X39                                       | 0.125                    | 9128206Y8     | 04/15/22                        | 46,850,752                         | 46,850,752                       | 0                           | 0                 |
| 912828TE0                                       | 0.125                    | 912820RP4     | 07/15/22                        | 45,719,300                         | 45,719,300                       | 0                           | 0                 |
| 912828UH1                                       | 0.125                    | 912820A64     | 01/15/23                        | 45,544,172                         | 45,544,172                       | 0                           | 0                 |
| 9128284H0                                       | 0.625                    | 9128204W4     | 04/15/23                        | 48,553,130                         | 48,553,130                       | 0                           | 0                 |
| 912828VM9                                       | 0.375                    | 912820G43     | 07/15/23                        | 45,177,839                         | 45,177,839                       | 0                           | 0                 |
| 912828B25                                       | 0.625                    | 912820K71     | 01/15/24                        | 45,039,613                         | 45,039,613                       | 0                           | 0                 |
| 9128286N5                                       | 0.500                    | 912821BV6     | 04/15/24                        | 32,747,956                         | 32,747,956                       | 0                           | 0                 |
| 912828WU0                                       | 0.125                    | 912820P35     | 07/15/24                        | 44,286,113                         | 44,286,113                       | 0                           | 0                 |
| 912828YL8                                       | 0.125                    | 912821DA0     | 10/15/24                        | 35,188,852                         | 35,188,852                       | 0                           | 0                 |
| 912810FR4                                       | 2.375                    | 912803CN1     | 01/15/25                        | 38,094,509                         | 38,094,509                       | 0                           | 0                 |
| 912828H45                                       | 0.250                    | 912820S65     | 01/15/25                        | 44,385,352                         | 44,385,352                       | 0                           | 0                 |
| 912828ZJ2                                       | 0.125                    | 912821EE1     | 04/15/25                        | 35,527,622                         | 35,527,622                       | 0                           | 0                 |
| 912828XL9                                       | 0.375                    | 912820W29     | 07/15/25                        | 44,336,159                         | 44,336,159                       | 0                           | 0                 |
| 912810FS2                                       | 2.000                    | 912803CW1     | 01/15/26                        | 25,841,551                         | 25,841,551                       | 0                           | 0                 |
| 912828N71                                       | 0.625                    | 912820Z59     | 01/15/26                        | 45,782,629                         | 45,782,629                       | 0                           | 0                 |
| 912828S50                                       | 0.125                    | 9128203A3     | 07/15/26                        | 39,414,384                         | 39,414,384                       | 0                           | 0                 |
| 912810PS1                                       | 2.375                    | 912803CY7     | 01/15/27                        | 20,959,782                         | 20,959,782                       | 0                           | 0                 |

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JUNE 30, 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 |                   |
| 912828V49   | 0.375              | 9128206J1     | 01/15/27                        | 40,849,948                      | 40,849,948                    | 0                        | 0                 |
| 912828L3  | 0.375              | 9128207P6     | 07/15/27                        | 38,701,587                      | 38,701,587                    | 0                        | 0                 |
| 912810PV4   | 1.750              | 912803DB6     | 01/15/28                        | 19,138,241                      | 19,138,241                    | 0                        | 0                 |
| 9128283R9   | 0.500              | 9128204G9     | 01/15/28                        | 40,359,030                      | 40,359,030                    | 0                        | 0                 |
| 912810FD5   | 3.625              | 912803BN2     | 04/15/28                        | 26,611,044                      | 26,610,806                    | 238                      | 0                 |
| 912828Y38   | 0.750              | 912821AC9     | 07/15/28                        | 37,464,748                      | 37,464,748                    | 0                        | 0                 |
| 912810PZ5   | 2.500              | 912803DE0     | 01/15/29                        | 16,901,932                      | 16,901,932                    | 0                        | 0                 |
| 9128285W6   | 0.875              | 912821BF1     | 01/15/29                        | 36,719,944                      | 36,719,944                    | 0                        | 0                 |
| 912810FH6   | 3.875              | 912803CF8     | 04/15/29                        | 30,414,390                      | 30,405,031                    | 9,360                    | 0                 |
| 9128287D6   | 0.250              | 912821CL7     | 07/15/29                        | 39,903,488                      | 39,903,488                    | 0                        | 0                 |
| 912828Z37   | 0.125              | 912821DQ5     | 01/15/30                        | 41,058,560                      | 41,058,560                    | 0                        | 0                 |
| 912810FQ6   | 3.375              | 912803CL5     | 04/15/32                        | 7,241,527                       | 7,241,527                     | 0                        | 0                 |
| 912810QF8   | 2.125              | 912803DL4     | 02/15/40                        | 18,000,572                      | 18,000,572                    | 0                        | 0                 |
| 912810QP6   | 2.125              | 912803DR1     | 02/15/41                        | 28,086,993                      | 28,086,993                    | 0                        | 0                 |
| 912810QV3   | 0.750              | 912803DW0     | 02/15/42                        | 26,248,051                      | 26,248,051                    | 0                        | 0                 |
| 912810RA8   | 0.625              | 912803EB5     | 02/15/43                        | 25,654,443                      | 25,654,443                    | 0                        | 0                 |
| 912810RF7   | 1.375              | 912803EG4     | 02/15/44                        | 25,327,539                      | 25,327,539                    | 0                        | 0                 |
| 912810RL4   | 0.750              | 912803EM1     | 02/15/45                        | 25,047,682                      | 25,047,682                    | 0                        | 0                 |
| 912810RR1   | 1.000              | 912803ES8     | 02/15/46                        | 22,054,983                      | 22,054,983                    | 0                        | 0                 |
| 912810RW0   | 0.875              | 912803EX7     | 02/15/47                        | 19,867,531                      | 19,867,531                    | 0                        | 0                 |
| 912810SB5   | 1.000              | 912803FC2     | 02/15/48                        | 19,453,691                      | 19,453,691                    | 0                        | 0                 |
| 912810SG4   | 1.000              | 912803FH1     | 02/15/49                        | 15,679,177                      | 15,679,177                    | 0                        | 0                 |
| 912810SM1   | 0.250              | 912803FN8     | 02/15/50                        | 8,000,002                       | 8,000,002                     | 0                        | 0                 |
| <b>Total Treasury Inflation-Protected Securities.....</b> |                    |               |                                 | <b>1,509,484,458</b>            | <b>1,509,474,860</b>          | <b>9,598</b>             | <b>0</b>          |
| <b>Grand Total.....</b>                                   |                    |               |                                 | <b>14,357,243,673</b>           | <b>14,043,860,640</b>         | <b>313,383,033</b>       | <b>18,301,534</b> |