

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, AUGUST 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: | | | | | | |
| 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 | 3,200 |
| 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 | 67,584,865 | 67,492,904 | 91,960 | 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 |
| 912828WVR | 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 | 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 | 912820Y78 | 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 | 74,143,747 | 56,532 | 0 |
| 9128286C9 | 2.500 | 912821BK0 | 02/15/22 | 47,150,742 | 47,150,742 | 0 | 2 |
| 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 |

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| 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 |
| 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 | 0 |
| 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 | 52,291,305 | 52,291,305 | 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 | 29,000,008 | 4,000 | 0 |
| 9128282P4 | 1.875 | 9128207R2 | 07/31/22 | 37,457,039 | 37,441,359 | 15,680 | 0 |
| 91282CAC5 | 0.125 | 912821EV3 | 07/31/22 | 53,453,599 | 53,453,599 | 0 | 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 |
| 91282CAG6 | 0.125 | 912821FA8 | 08/31/22 | 54,343,643 | 54,343,643 | 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 | 121,968,184 | 25,080 | 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 | 65,671,012 | 329,750 | 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 |
| 912828ZY9 | 0.125 | 912821ET8 | 07/15/23 | 50,035,625 | 50,035,625 | 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 |
| 912828V56 | 2.500 | 912820G84 | 08/15/23 | 65,999,916 | 65,977,869 | 22,047 | 0 |
| 91282CAF8 | 0.125 | 912821EY7 | 08/15/23 | 76,547,976 | 76,547,976 | 0 | 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 | 7,000 |
| 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 | 65,741,815 | 255,009 | 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 | 65,988,374 | 6,421 | 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 | 65,913,656 | 85,036 | 0 |
| 9128282U3 | 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 |
| 9128282Y5 | 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 |

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| 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 | |
| 912828G38 | 2.250 | 912820R58 | 11/15/24 | 66,031,911 | 66,031,311 | 600 | 960 |
| 912828J37 | 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 |
| 912828Y0 | 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 | 0 |
| 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 |
| 91282CAB7 | 0.250 | 912821EW1 | 07/31/25 | 54,568,118 | 54,568,118 | 0 | 0 |
| 912828K74 | 2.000 | 912820W78 | 08/15/25 | 66,479,519 | 66,385,959 | 93,560 | 0 |
| 9128284Z0 | 2.750 | 912821AL9 | 08/31/25 | 33,184,893 | 33,184,893 | 0 | 0 |
| 91282CAJ0 | 0.250 | 912821FB6 | 08/31/25 | 55,430,929 | 55,430,929 | 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 | 64,725,220 | 215,440 | 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 | 69,479,118 | 17,641 | 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 |
| 912828ZS2 | 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 |
| 91282CAD3 | 0.375 | 912821EX9 | 07/31/27 | 49,000,101 | 49,000,101 | 0 | 0 |
| 9128282R0 | 2.250 | 9128203H8 | 08/15/27 | 69,915,360 | 69,914,380 | 980 | 0 |
| 91282CAH4 | 0.500 | 912821FC4 | 08/31/27 | 51,083,076 | 51,083,076 | 0 | 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 | 70,157,555 | 414,550 | 0 |
| 9128284N7 | 2.875 | 9128205B9 | 05/15/28 | 75,112,231 | 75,109,031 | 3,200 | 1,600 |
| 9128284V9 | 2.875 | 912821AH8 | 08/15/28 | 75,495,710 | 75,493,290 | 2,420 | 0 |
| 9128285M8 | 3.125 | 912821AW5 | 11/15/28 | 80,505,854 | 80,502,818 | 3,037 | 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 | 92,582,670 | 36,000 | 11,000 |
| 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 | 88,111,046 | 1,550 | 99,000 |
| 912828ZQ6 | 0.625 | 912821EK7 | 05/15/30 | 109,879,722 | 108,282,762 | 1,596,960 | 0 |
| 91282CAE1 | 0.625 | 912821EZ4 | 08/15/30 | 60,600,628 | 60,100,628 | 500,000 | 0 |
| Total Treasury Notes | | | | 10,523,995,277 | 10,515,191,377 | 8,803,900 | 122,762 |
| Treasury Bonds: | | | | | | | |
| CUSIP: | Interest Rate: | | | | | | |
| 912810EH7 | 7.875 | 912803AV5 | 02/15/21 | 10,075,573 | 9,353,472 | 722,101 | 15,000 |
| 912810EJ3 | 8.125 | 912803AW3 | 05/15/21 | 10,066,788 | 9,378,813 | 687,975 | 14,000 |
| 912810EK0 | 8.125 | 912803AX1 | 08/15/21 | 9,506,382 | 9,102,192 | 404,191 | 14,600 |
| 912810EL8 | 8.000 | 912803AY9 | 11/15/21 | 30,632,194 | 28,166,376 | 2,465,818 | 1,740 |
| 912810EM6 | 7.250 | 912803AZ6 | 08/15/22 | 10,127,790 | 9,412,550 | 715,241 | 0 |
| 912810EN4 | 7.625 | 912803BA0 | 11/15/22 | 7,423,626 | 6,757,677 | 665,949 | 28 |
| 912810EP9 | 7.125 | 912803BB8 | 02/15/23 | 15,782,061 | 15,474,750 | 307,311 | 3,000 |
| 912810EQ7 | 6.250 | 912803BC6 | 08/15/23 | 22,659,044 | 22,301,544 | 357,500 | 3,400 |
| 912810ES3 | 7.500 | 912803BD4 | 11/15/24 | 9,604,162 | 9,017,207 | 586,955 | 11,110 |
| 912810ET1 | 7.625 | 912803BE2 | 02/15/25 | 9,509,170 | 8,953,579 | 555,591 | 5,880 |
| 912810EV6 | 6.875 | 912803BF9 | 08/15/25 | 11,187,207 | 10,307,954 | 879,253 | 10,912 |
| 912810EW4 | 6.000 | 912803BG7 | 02/15/26 | 12,837,916 | 12,694,340 | 143,576 | 0 |
| 912810EX2 | 6.750 | 912803BH5 | 08/15/26 | 8,810,418 | 8,201,198 | 609,220 | 0 |
| 912810EY0 | 6.500 | 912803BJ1 | 11/15/26 | 10,860,177 | 9,725,713 | 1,134,464 | 0 |
| 912810EZ7 | 6.625 | 912803BK8 | 02/15/27 | 9,521,971 | 9,127,305 | 394,666 | 0 |

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, AUGUST 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 | |
| 912810FA1 | 6.375 | 912803BL6 | 08/15/27 | 9,196,756 | 7,869,433 | 1,327,323 | 5,440 |
| 912810FB9 | 6.125 | 912803BM4 | 11/15/27 | 22,021,339 | 20,044,420 | 1,976,919 | 40,000 |
| 912810FE3 | 5.500 | 912803BP7 | 08/15/28 | 11,776,201 | 11,242,285 | 533,916 | 104,000 |
| 912810FF0 | 5.250 | 912803BV4 | 11/15/28 | 10,947,052 | 9,886,430 | 1,060,622 | 70,400 |
| 912810FG8 | 5.250 | 912803BW2 | 02/15/29 | 11,350,341 | 11,190,144 | 160,197 | 16,880 |
| 912810FJ2 | 6.125 | 912803CG6 | 08/15/29 | 11,178,580 | 10,584,819 | 593,761 | 0 |
| 912810FM5 | 6.250 | 912803CH4 | 05/15/30 | 17,043,162 | 15,699,285 | 1,343,877 | 0 |
| 912810FF8 | 5.375 | 912803CK7 | 02/15/31 | 16,427,648 | 14,936,659 | 1,490,989 | 6,400 |
| 912810FT0 | 4.500 | 912803CX9 | 02/15/36 | 26,397,130 | 22,531,155 | 3,865,975 | 495,950 |
| 912810PT9 | 4.750 | 912803CZ4 | 02/15/37 | 16,589,456 | 15,865,002 | 724,454 | 0 |
| 912810PU6 | 5.000 | 912803DA8 | 05/15/37 | 21,413,045 | 20,686,667 | 726,378 | 0 |
| 912810PW2 | 4.375 | 912803DC4 | 02/15/38 | 22,525,149 | 21,920,300 | 604,848 | 42,120 |
| 912810PX0 | 4.500 | 912803DD2 | 05/15/38 | 25,500,123 | 24,189,731 | 1,310,392 | 0 |
| 912810QA9 | 3.500 | 912803DF7 | 02/15/39 | 25,908,569 | 25,131,059 | 777,510 | 131,000 |
| 912810QB7 | 4.250 | 912803DG5 | 05/15/39 | 38,778,773 | 36,039,512 | 2,739,261 | 0 |
| 912810QC5 | 4.500 | 912803DH3 | 08/15/39 | 41,430,538 | 40,143,925 | 1,286,613 | 0 |
| 912810QD3 | 4.375 | 912803DJ9 | 11/15/39 | 44,564,249 | 40,550,471 | 4,013,778 | 55,080 |
| 912810QE1 | 4.625 | 912803DK6 | 02/15/40 | 44,902,490 | 41,015,921 | 3,886,569 | 5,000 |
| 912810QH4 | 4.375 | 912803DM2 | 05/15/40 | 43,473,044 | 38,913,020 | 4,560,024 | 22,880 |
| 912810SR0 | 1.125 | 912803FQ1 | 05/15/40 | 60,356,639 | 60,356,639 | 200 | 0 |
| 912810QK7 | 3.875 | 912803DN0 | 08/15/40 | 43,213,317 | 42,389,990 | 823,327 | 113,700 |
| 912810SQ2 | 1.125 | 912803FS7 | 08/15/40 | 27,171,851 | 27,171,851 | 0 | 0 |
| 912810QL5 | 4.250 | 912803DP5 | 11/15/40 | 42,903,189 | 40,695,984 | 2,207,205 | 49,040 |
| 912810QN1 | 4.750 | 912803DQ3 | 02/15/41 | 43,004,945 | 42,086,107 | 918,838 | 0 |
| 912810QQ4 | 4.375 | 912803DS9 | 05/15/41 | 41,995,507 | 41,173,399 | 822,108 | 960 |
| 912810QS0 | 3.750 | 912803DT7 | 08/15/41 | 42,488,837 | 41,732,571 | 756,266 | 43,200 |
| 912810QT8 | 3.125 | 912803DU4 | 11/15/41 | 44,622,444 | 43,340,885 | 1,281,559 | 0 |
| 912810QU5 | 3.125 | 912803DV2 | 02/15/42 | 47,219,044 | 46,631,182 | 587,863 | 0 |
| 912810QW1 | 3.000 | 912803DX8 | 05/15/42 | 43,918,686 | 43,489,578 | 429,108 | 0 |
| 912810QX9 | 2.750 | 912803DY6 | 08/15/42 | 41,995,432 | 40,308,607 | 1,686,825 | 185,640 |
| 912810QY7 | 2.750 | 912803DZ3 | 11/15/42 | 41,994,009 | 38,963,971 | 3,030,039 | 0 |
| 912810QZ4 | 3.125 | 912803EA7 | 02/15/43 | 41,999,759 | 35,047,174 | 6,952,585 | 176,048 |
| 912810RB6 | 2.875 | 912803EC3 | 05/15/43 | 41,999,319 | 37,039,893 | 4,959,426 | 180,460 |
| 912810RC4 | 3.625 | 912803ED1 | 08/15/43 | 41,998,968 | 37,442,679 | 4,556,289 | 66,880 |
| 912810RD2 | 3.750 | 912803EE9 | 11/15/43 | 41,994,787 | 37,479,046 | 4,515,741 | 56,000 |
| 912810RE0 | 3.625 | 912803EF6 | 02/15/44 | 41,999,879 | 33,944,018 | 8,055,861 | 177,000 |
| 912810RG5 | 3.375 | 912803EH2 | 05/15/44 | 41,992,115 | 33,769,620 | 8,222,495 | 133,160 |
| 912810RH3 | 3.125 | 912803EJ8 | 08/15/44 | 42,000,030 | 37,942,381 | 4,057,649 | 6,575 |
| 912810RJ9 | 3.000 | 912803EK5 | 11/15/44 | 42,020,892 | 36,625,985 | 5,394,907 | 83,200 |
| 912810RK6 | 2.500 | 912803EL3 | 02/15/45 | 42,000,609 | 37,366,111 | 4,634,498 | 164,232 |
| 912810RM2 | 3.000 | 912803EN9 | 05/15/45 | 42,361,715 | 38,095,921 | 4,265,794 | 240,300 |
| 912810RN0 | 2.875 | 912803EP4 | 08/15/45 | 42,320,986 | 34,877,207 | 7,443,779 | 97,000 |
| 912810RP5 | 3.000 | 912803EQ2 | 11/15/45 | 42,076,670 | 35,388,412 | 6,688,258 | 676,090 |
| 912810RQ3 | 2.500 | 912803ER0 | 02/15/46 | 40,252,169 | 33,331,508 | 6,920,661 | 377,160 |
| 912810RS9 | 2.500 | 912803ET6 | 05/15/46 | 43,173,535 | 36,065,068 | 7,108,467 | 430,224 |
| 912810RT7 | 2.250 | 912803EU3 | 08/15/46 | 40,536,407 | 36,875,492 | 3,660,915 | 106,400 |
| 912810RU4 | 2.875 | 912803EV1 | 11/15/46 | 42,948,775 | 36,884,232 | 6,064,543 | 405,280 |
| 912810RV2 | 3.000 | 912803EW9 | 02/15/47 | 40,830,504 | 33,344,223 | 7,486,281 | 183,000 |
| 912810RX8 | 3.000 | 912803EY5 | 05/15/47 | 44,224,115 | 36,264,821 | 7,959,294 | 869,100 |
| 912810RY6 | 2.750 | 912803EZ2 | 08/15/47 | 43,512,331 | 32,215,053 | 11,297,278 | 221,800 |
| 912810RZ3 | 2.750 | 912803FA6 | 11/15/47 | 41,228,751 | 28,581,747 | 12,647,004 | 93,200 |
| 912810SA7 | 3.000 | 912803FB4 | 02/15/48 | 45,044,506 | 29,891,700 | 15,152,805 | 186,400 |
| 912810SC3 | 3.125 | 912803FD0 | 05/15/48 | 49,151,624 | 35,207,444 | 13,944,180 | 18,240 |
| 912810SD1 | 3.000 | 912803FE8 | 08/15/48 | 50,414,781 | 37,855,748 | 12,559,033 | 121,000 |
| 912810SE9 | 3.375 | 912803FF5 | 11/15/48 | 54,868,281 | 42,082,592 | 12,785,689 | 586,960 |
| 912810SF6 | 3.000 | 912803FG3 | 02/15/49 | 55,576,512 | 36,155,475 | 19,421,037 | 795,880 |
| 912810SH2 | 2.875 | 912803FJ7 | 05/15/49 | 57,608,369 | 39,291,271 | 18,317,098 | 6,810 |
| 912810SJ8 | 2.250 | 912803FK4 | 08/15/49 | 63,396,357 | 54,707,801 | 8,688,556 | 648,750 |
| 912810SK5 | 2.375 | 912803FL2 | 11/15/49 | 60,504,749 | 51,605,365 | 8,899,384 | 275,680 |
| 912810SL3 | 2.000 | 912803FM0 | 02/15/50 | 60,520,860 | 55,727,147 | 4,793,713 | 68,240 |
| 912810SN9 | 1.250 | 912803FP3 | 05/15/50 | 73,571,798 | 70,139,776 | 3,432,022 | 189,520 |
| 912810SP4 | 1.375 | 912803FR9 | 08/15/50 | 41,463,567 | 41,342,717 | 120,850 | 0 |
| Total Treasury Bonds | | | | 2,624,505,741 | 2,317,343,096 | 307,162,646 | 9,107,949 |
| Treasury Inflation-Protected Securities: | | | | | | | |
| CUSIP: | Interest Rate: | | | | | | |
| 912828PP9 | 1.125 | 912820XK8 | 01/15/21 | 43,216,948 | 43,216,948 | 0 | 0 |
| 912828Q60 | 0.125 | 912820L0 | 04/15/21 | 48,883,408 | 48,883,408 | 0 | 0 |
| 912828QV5 | 0.625 | 912820YP6 | 07/15/21 | 40,985,076 | 40,985,076 | 0 | 0 |
| 912828SA9 | 0.125 | 912820ZS9 | 01/15/22 | 47,002,883 | 47,002,883 | 0 | 0 |
| 912828X39 | 0.125 | 912820Y8 | 04/15/22 | 47,088,896 | 47,088,896 | 0 | 0 |
| 912828TE0 | 0.125 | 912820RP4 | 07/15/22 | 45,952,169 | 45,952,169 | 0 | 0 |
| 912828UH1 | 0.125 | 912820A64 | 01/15/23 | 45,776,196 | 45,776,196 | 0 | 0 |
| 9128284H0 | 0.625 | 9128204W4 | 04/15/23 | 48,800,027 | 48,800,027 | 0 | 0 |
| 912828VM9 | 0.375 | 912820G43 | 07/15/23 | 45,407,837 | 45,407,837 | 0 | 0 |
| 912828B25 | 0.625 | 912820K71 | 01/15/24 | 45,268,690 | 45,268,690 | 0 | 0 |
| 9128286N5 | 0.500 | 912821BV6 | 04/15/24 | 32,914,787 | 32,914,787 | 0 | 0 |
| 912828WU0 | 0.125 | 912820P35 | 07/15/24 | 44,511,639 | 44,511,639 | 0 | 0 |
| 912828YL8 | 0.125 | 912821DA0 | 10/15/24 | 35,351,425 | 35,351,425 | 0 | 0 |
| 912810FR4 | 2.375 | 912803CN1 | 01/15/25 | 38,288,555 | 38,288,555 | 0 | 0 |
| 912828H45 | 0.250 | 912820S65 | 01/15/25 | 44,611,231 | 44,611,231 | 0 | 0 |
| 912828ZJ2 | 0.125 | 912821EE1 | 04/15/25 | 35,551,686 | 35,551,686 | 0 | 0 |
| 912828XL9 | 0.375 | 912820W29 | 07/15/25 | 44,561,653 | 44,561,653 | 0 | 0 |
| 912810FS2 | 2.000 | 912803CW1 | 01/15/26 | 25,973,152 | 25,973,152 | 0 | 0 |
| 912828N71 | 0.625 | 912820Z59 | 01/15/26 | 46,015,515 | 46,015,515 | 0 | 0 |
| 912828S50 | 0.125 | 9128203A3 | 07/15/26 | 39,614,798 | 39,614,798 | 0 | 0 |
| 912810PS1 | 2.375 | 912803CY7 | 01/15/27 | 21,066,422 | 21,066,422 | 0 | 0 |

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, AUGUST 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 |
| 912828V49 | 0.375 | 9128206J1 | 01/15/27 | 41,057,732 | 41,057,732 | 0 | 0 |
| 912828L3 | 0.375 | 9128207P6 | 07/15/27 | 38,898,722 | 38,898,722 | 0 | 0 |
| 912810PV4 | 1.750 | 912803DB6 | 01/15/28 | 19,235,643 | 19,235,643 | 0 | 0 |
| 9128283R9 | 0.500 | 9128204G9 | 01/15/28 | 40,564,387 | 40,564,387 | 0 | 0 |
| 912810FD5 | 3.625 | 912803BN2 | 04/15/28 | 26,746,486 | 26,746,247 | 239 | 0 |
| 912828Y38 | 0.750 | 912821AC9 | 07/15/28 | 37,655,440 | 37,655,440 | 0 | 0 |
| 912810PZ5 | 2.500 | 912803DE0 | 01/15/29 | 16,987,967 | 16,987,967 | 0 | 0 |
| 9128285W6 | 0.875 | 912821BF1 | 01/15/29 | 36,906,866 | 36,906,866 | 0 | 0 |
| 912810FH6 | 3.875 | 912803CF8 | 04/15/29 | 30,569,196 | 30,559,788 | 9,407 | 0 |
| 9128287D6 | 0.250 | 912821CL7 | 07/15/29 | 40,106,478 | 40,106,478 | 0 | 0 |
| 912828Z37 | 0.125 | 912821DQ5 | 01/15/30 | 41,133,286 | 41,133,286 | 0 | 0 |
| 912828ZZ6 | 0.125 | 912821EU5 | 07/15/30 | 15,673,018 | 15,673,018 | 0 | 0 |
| 912810FQ6 | 3.375 | 912803CL5 | 04/15/32 | 7,278,367 | 7,278,367 | 0 | 0 |
| 912810QF8 | 2.125 | 912803DL4 | 02/15/40 | 18,092,055 | 18,092,055 | 0 | 0 |
| 912810QP6 | 2.125 | 912803DR1 | 02/15/41 | 28,229,941 | 28,229,941 | 0 | 0 |
| 912810QV3 | 0.750 | 912803DW0 | 02/15/42 | 26,381,498 | 26,381,498 | 0 | 0 |
| 912810RA8 | 0.625 | 912803EB5 | 02/15/43 | 25,784,852 | 25,784,852 | 0 | 0 |
| 912810RF7 | 1.375 | 912803EG4 | 02/15/44 | 25,456,438 | 25,456,438 | 0 | 0 |
| 912810RL4 | 0.750 | 912803EM1 | 02/15/45 | 25,175,102 | 25,175,102 | 0 | 0 |
| 912810RR1 | 1.000 | 912803ES8 | 02/15/46 | 22,167,060 | 22,167,060 | 0 | 0 |
| 912810RW0 | 0.875 | 912803EX7 | 02/15/47 | 19,968,705 | 19,968,705 | 0 | 0 |
| 912810SB5 | 1.000 | 912803FC2 | 02/15/48 | 19,552,835 | 19,552,835 | 0 | 0 |
| 912810SG4 | 1.000 | 912803FH1 | 02/15/49 | 15,759,025 | 15,759,025 | 0 | 0 |
| 912810SM1 | 0.250 | 912803FN8 | 02/15/50 | 15,647,884 | 15,647,884 | 0 | 0 |
| Total Treasury Inflation-Protected Securities..... | | | | 1,501,871,980 | 1,501,862,333 | 9,646 | 0 |
| Grand Total..... | | | | 14,650,372,998 | 14,334,396,806 | 315,976,192 | 9,230,711 |