

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, DECEMBER 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:						
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	67,492,904	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	65,979,903	18,501	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	0
912828S76	1.125	9128203C9	07/31/21	36,374,436	36,364,836	9,600	0
9128287F1	1.750	912821CM5	07/31/21	41,587,220	41,587,220	0	0
912828RC6	2.125	912820YT8	08/15/21	66,734,924	66,731,464	3,460	0
9128284W7	2.750	912821AG0	08/15/21	38,570,842	38,543,842	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	74,138,747	61,532	0
9128286C9	2.500	912821BK0	02/15/22	47,150,742	47,150,742	0	0
912828J43	1.750	912820T64	02/28/22	29,000,023	29,000,023	0	0
912828W55	1.875	9128206R3	02/28/22	38,715,219	38,715,219	0	0
912828ZA1	1.125	912821DW2	02/28/22	46,045,002	46,045,002	0	0
9128286H8	2.375	912821BQ7	03/15/22	37,999,989	37,999,989	0	0
912828J76	1.750	912820U21	03/31/22	29,000,002	28,992,802	7,200	0
912828W89	1.875	9128206V4	03/31/22	38,116,206	38,114,606	1,600	0
912828ZG8	0.375	912821EA9	03/31/22	45,375,965	45,375,965	0	0
9128286M7	2.250	912821BU8	04/15/22	38,005,670	38,005,670	0	0
912828WZ9	1.750	912820U70	04/30/22	29,106,104	29,094,744	11,360	0
912828X47	1.875	9128207A9	04/30/22	38,640,820	38,633,140	7,680	0
912828ZM5	0.125	912821EF8	04/30/22	45,647,121	45,642,321	4,800	0
912828SV3	1.750	912820E29	05/15/22	68,984,549	68,917,265	67,284	1,000
9128286U9	2.125	912821BZ7	05/15/22	50,944,838	50,922,838	22,000	5,000
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	48,612,163	6,400	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	28,996,008	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	65,561,711	433,185	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

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				Total Outstanding	Portion Held in Unstripped Form	Portion Held in Stripped Form	Reconstituted This Month
912828S8	1.625	9128203K1	08/31/22	35,065,529	35,065,529	0	0
91282CAG6	0.125	912821FA8	08/31/22	54,343,642	54,343,642	0	0
912828YF1	1.500	912821CV5	09/15/22	37,999,913	37,985,513	14,400	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
91282CAN1	0.125	912821FE0	09/30/22	59,118,550	59,118,550	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	34,836,042	14,200	0
91282CAR2	0.125	912821FK6	10/31/22	59,727,896	59,727,896	0	0
912828TY6	1.625	912820SH1	11/15/22	121,993,264	121,969,184	24,080	0
912828M80	2.000	912820Y76	11/30/22	64,845,013	64,845,013	0	0
91282CAX9	0.125	912821FQ3	11/30/22	63,769,181	63,769,181	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
91282CBD2	0.125	912821FU4	12/31/22	66,824,388	66,824,388	0	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	65,670,612	330,150	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	32,079,752	4,800	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
912828VS6	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	29,910,093	4,800	0
9128284X5	2.750	912821AK1	08/31/23	39,607,836	39,607,836	0	0
91282CAK7	0.125	912821FD2	09/15/23	52,055,620	52,055,620	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
91282CAP6	0.125	912821FH3	10/15/23	53,454,729	53,454,729	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	64,417,492	1,578,617	0
91282CAW1	0.250	912821FN0	11/15/23	68,807,085	67,907,085	900,000	0
912828U57	2.125	9128206B8	11/30/23	30,980,363	30,980,363	0	0
9128285P1	2.875	912821AY1	11/30/23	43,512,587	43,512,587	0	0
91282CBA8	0.125	912821FT7	12/15/23	58,385,314	58,385,314	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	65,763,575	233,249	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	65,914,656	84,036	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
912828G38	2.250	912820R58	11/15/24	66,031,911	66,031,311	600	0
9128283J7	2.125	9128203Z8	11/30/24	29,519,458	29,519,458	0	0
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

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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	66,519,608	2,381	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
91282CAM3	0.250	912821FF7	09/30/25	60,256,027	60,256,027	0	0
9128285J5	3.000	912821AU9	10/31/25	30,999,999	30,986,399	13,600	0
91282CAT8	0.250	912821FL4	10/31/25	60,834,976	60,834,976	0	0
912828M56	2.250	912820Y43	11/15/25	66,120,819	66,064,650	56,169	0
9128285N6	2.875	912821AZ8	11/30/25	34,809,191	34,809,191	0	0
91282CAZ4	0.375	912821FR1	11/30/25	64,907,589	64,907,589	0	0
9128285T3	2.625	912821BD6	12/31/25	32,000,157	32,000,157	0	0
91282CBC4	0.375	912821FV2	12/31/25	67,976,543	67,976,543	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	69,486,818	9,941	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
91282CAL5	0.375	912821FG5	09/30/27	56,845,294	56,845,294	0	0
91282CAU5	0.500	912821FM2	10/31/27	58,622,977	58,622,977	0	0
9128283F5	2.250	9128203W5	11/15/27	66,474,111	66,473,491	620	0
91282CAY7	0.625	912821FS9	11/30/27	63,768,886	63,768,886	0	0
91282CBB6	0.625	912821FW0	12/31/27	67,976,517	67,976,517	0	0
9128283W8	2.750	9128204M6	02/15/28	70,572,105	70,158,025	414,080	0
9128284N7	2.875	9128205B9	05/15/28	75,112,231	75,110,231	2,000	0
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	84,423,619	3,440	22,000
912828YB0	1.625	912821CR4	08/15/29	92,618,670	92,581,070	37,600	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	88,107,746	4,850	3,000
912828ZQ6	0.625	912821EK7	05/15/30	109,879,722	108,282,762	1,596,960	0
91282CAE1	0.625	912821EZ4	08/15/30	133,018,653	132,518,653	500,000	0
91282CAV3	0.875	912821FP5	11/15/30	91,860,830	91,860,830	0	0
Total Treasury Notes.....				11,091,887,751	11,082,936,931	8,950,820	31,000
Treasury Bonds:							
CUSIP:	Interest Rate:						
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,377,323	698,250	10,000
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	9,551,421	515,367	0
912810EK0	8.125	912803AX1	08/15/21	9,506,382	9,135,806	370,577	26,794
912810EL8	8.000	912803AY9	11/15/21	30,632,194	28,318,080	2,314,114	0
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	9,404,250	723,541	1,000
912810EN4	7.625	912803BA0	11/15/22	7,423,626	6,764,597	659,029	14,560
912810EP9	7.125	912803BB8	02/15/23	15,782,061	15,473,060	309,001	790
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	21,920,077	738,967	77,997
912810ES3	7.500	912803BD4	11/15/24	9,604,162	9,022,904	581,258	1,000
912810ET1	7.625	912803BE2	02/15/25	9,509,170	8,928,704	580,466	2,625
912810EV6	6.875	912803BF9	08/15/25	11,187,207	10,307,058	880,149	1,504
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,699,910	138,006	13,570
912810EX2	6.750	912803BH5	08/15/26	8,810,418	8,213,138	597,280	10,560
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	9,731,969	1,128,208	0
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	9,148,565	373,406	7,360

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, DECEMBER 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	7,872,633	1,324,123	4,160
912810FB9	6.125	912803BM4	11/15/27	22,021,339	19,807,480	2,213,859	0
912810FE3	5.500	912803BP7	08/15/28	11,776,201	11,241,935	534,266	530
912810FF0	5.250	912803BV4	11/15/28	10,947,052	9,885,470	1,061,582	4,000
912810FG8	5.250	912803BW2	02/15/29	11,350,341	11,198,804	151,537	33,400
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	10,609,929	568,651	510
912810FM5	6.250	912803CH4	05/15/30	17,043,162	15,698,111	1,345,051	0
912810FP8	5.375	912803CK7	02/15/31	16,427,648	14,945,799	1,481,849	33,320
912810FT0	4.500	912803CX9	02/15/36	26,397,130	23,343,164	3,053,966	280,300
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	15,939,762	649,694	46,400
912810PU6	5.000	912803DA8	05/15/37	21,413,045	20,724,803	688,242	112,848
912810PW2	4.375	912803DC4	02/15/38	22,525,149	21,766,775	758,373	30,080
912810PX0	4.500	912803DD2	05/15/38	25,500,123	24,463,391	1,036,732	0
912810QA9	3.500	912803DF7	02/15/39	25,908,569	25,246,119	662,450	1,960
912810QB7	4.250	912803DG5	05/15/39	38,778,773	36,434,472	2,344,301	52,000
912810QC5	4.500	912803DH3	08/15/39	41,430,538	40,053,525	1,377,013	82,200
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	40,834,419	3,729,830	73,880
912810QE1	4.625	912803DK6	02/15/40	44,902,490	41,402,801	3,499,689	188,000
912810QH4	4.375	912803DM2	05/15/40	43,473,044	39,002,004	4,471,040	331,028
912810SR0	1.125	912803FQ1	05/15/40	60,356,639	60,347,979	8,660	0
912810QK7	3.875	912803DN0	08/15/40	43,213,317	42,493,151	720,166	156,400
912810SQ2	1.125	912803FS7	08/15/40	76,517,749	76,256,289	261,460	960
912810QL5	4.250	912803DP5	11/15/40	42,903,189	41,020,023	1,883,166	380,679
912810ST6	1.375	912803FU2	11/15/40	58,397,159	58,396,809	350	0
912810QN1	4.750	912803DQ3	02/15/41	43,004,945	42,151,187	853,758	0
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	41,198,487	797,020	22,848
912810QS0	3.750	912803DT7	08/15/41	42,488,837	41,775,691	713,146	50,520
912810QT8	3.125	912803DU4	11/15/41	44,622,444	43,271,578	1,350,866	56,064
912810QU5	3.125	912803DV2	02/15/42	47,219,044	46,674,715	544,330	11,061
912810QW1	3.000	912803DX8	05/15/42	43,918,686	43,561,278	357,408	4,000
912810QX9	2.750	912803DY6	08/15/42	41,995,432	40,920,778	1,074,654	53,600
912810QY7	2.750	912803DZ3	11/15/42	41,994,009	39,070,385	2,923,625	65,080
912810QZ4	3.125	912803EA7	02/15/43	41,999,759	36,723,346	5,276,413	640,356
912810RB6	2.875	912803EC3	05/15/43	41,999,319	37,497,086	4,502,233	53,080
912810RC4	3.625	912803ED1	08/15/43	41,998,968	37,708,719	4,290,249	57,780
912810RD2	3.750	912803EE9	11/15/43	41,994,787	37,793,843	4,200,944	313,180
912810RE0	3.625	912803EF6	02/15/44	41,999,879	34,401,678	7,598,201	170,020
912810RG5	3.375	912803EH2	05/15/44	41,992,115	34,128,850	7,863,265	137,120
912810RH3	3.125	912803EJ8	08/15/44	42,000,030	37,812,378	4,187,652	77,356
912810RJ9	3.000	912803EK5	11/15/44	42,020,892	36,893,525	5,127,367	69,700
912810RK6	2.500	912803EL3	02/15/45	42,000,609	37,261,446	4,739,163	52,780
912810RM2	3.000	912803EN9	05/15/45	42,361,715	38,750,261	3,611,454	367,600
912810RN0	2.875	912803EP4	08/15/45	42,320,986	34,592,827	7,728,159	65,900
912810RP5	3.000	912803EQ2	11/15/45	42,076,670	36,551,022	5,525,648	247,825
912810RQ3	2.500	912803ER0	02/15/46	40,252,169	33,885,548	6,366,621	301,640
912810RS9	2.500	912803ET6	05/15/46	43,173,535	36,101,304	7,072,231	225,000
912810RT7	2.250	912803EU3	08/15/46	40,536,407	38,057,112	2,479,295	118,200
912810RU4	2.875	912803EV1	11/15/46	42,948,775	37,396,923	5,551,852	642,140
912810RV2	3.000	912803EW9	02/15/47	40,830,504	35,135,285	5,695,219	162,500
912810RX8	3.000	912803EY5	05/15/47	44,224,115	37,115,641	7,108,474	259,280
912810RY6	2.750	912803EZ2	08/15/47	43,512,331	32,003,263	11,509,068	197,140
912810RZ3	2.750	912803FA6	11/15/47	41,228,751	28,680,966	12,547,785	327,956
912810SA7	3.000	912803FB4	02/15/48	45,044,506	30,616,154	14,428,351	411,340
912810SC3	3.125	912803FDO	05/15/48	49,151,624	35,317,560	13,834,064	262,865
912810SD1	3.000	912803FE8	08/15/48	50,414,781	38,149,988	12,264,793	148,060
912810SE9	3.375	912803FF5	11/15/48	54,868,281	42,499,512	12,368,769	275,520
912810SF6	3.000	912803FG3	02/15/49	55,576,512	36,734,320	18,842,192	279,020
912810SH2	2.875	912803FJ7	05/15/49	57,608,369	38,303,870	19,304,499	708,440
912810SJ8	2.250	912803FK4	08/15/49	63,396,357	53,174,106	10,222,251	169,200
912810SK5	2.375	912803FL2	11/15/49	60,504,749	48,986,277	11,518,472	383,400
912810SL3	2.000	912803FM0	02/15/50	60,520,860	55,178,109	5,342,751	80,750
912810SN9	1.250	912803FP3	05/15/50	73,571,798	65,942,165	7,629,632	256,300
912810SP4	1.375	912803FR9	08/15/50	89,052,509	80,852,649	8,199,860	291,000
912810SS8	1.625	912803FT5	11/15/50	59,425,636	57,727,736	1,697,900	7,000
Total Treasury Bonds.....				2,839,263,376	2,527,580,074	311,683,302	10,003,036
Treasury Inflation-Protected Securities:							
CUSIP:	Interest Rate:						
912828PP9	1.125	912820XK8	01/15/21	43,658,551	43,658,551	0	0
912828Q60	0.125	912820L0	04/15/21	49,382,792	49,382,792	0	0
912828QV5	0.625	912820YP6	07/15/21	41,403,668	41,403,668	0	0
912828SA9	0.125	912820ZS9	01/15/22	47,482,896	47,482,896	0	0
912828X39	0.125	9128206Y8	04/15/22	47,570,070	47,570,070	0	0
912828TE0	0.125	912820RP4	07/15/22	46,421,596	46,421,596	0	0
912828UH1	0.125	912820A64	01/15/23	46,243,521	46,243,521	0	0
9128284H0	0.625	9128204W4	04/15/23	49,298,524	49,298,524	0	0
912828VM9	0.375	912820G43	07/15/23	45,871,521	45,871,521	0	0
912828B25	0.625	912820K71	01/15/24	45,731,351	45,731,351	0	0
9128286N5	0.500	912821BV6	04/15/24	33,251,027	33,251,027	0	0
912828WU0	0.125	912820P35	07/15/24	44,966,384	44,966,384	0	0
912828YL8	0.125	912821DA0	10/15/24	35,712,814	35,712,814	0	0
912810FR4	2.375	912803CN1	01/15/25	38,679,446	38,679,446	0	0
912828H45	0.250	912820S65	01/15/25	45,067,088	45,067,088	0	0
912828ZJ2	0.125	912821EE1	04/15/25	35,838,588	35,838,588	0	0
912828XL9	0.375	912820W29	07/15/25	45,016,740	45,016,740	0	0
91282CAQ4	0.125	912821FJ9	10/15/25	34,400,290	34,400,290	0	0
912810FS2	2.000	912803CW1	01/15/26	26,238,353	26,238,353	0	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, DECEMBER 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
912828N71	0.625	912820Z59	01/15/26	46,485,529	46,485,529	0	0
912828S50	0.125	9128203A3	07/15/26	40,019,677	40,019,677	0	0
912810PS1	2.375	912803CY7	01/15/27	21,281,682	21,281,682	0	0
912828V49	0.375	9128206J1	01/15/27	41,477,148	41,477,148	0	0
912828L3	0.375	9128207P6	07/15/27	39,295,946	39,295,946	0	0
912810PV4	1.750	912803DB6	01/15/28	19,432,168	19,432,168	0	0
9128283R9	0.500	9128204G9	01/15/28	40,978,982	40,978,982	0	0
912810FD5	3.625	912803BN2	04/15/28	27,019,721	27,019,480	241	0
912828Y38	0.750	912821AC9	07/15/28	38,040,125	38,040,125	0	0
912810PZ5	2.500	912803DE0	01/15/29	17,161,452	17,161,452	0	0
9128285W6	0.875	912821BF1	01/15/29	37,283,965	37,283,965	0	0
912810FH6	3.875	912803CF8	04/15/29	30,881,341	30,871,838	9,503	0
9128287D6	0.250	912821CL7	07/15/29	40,516,439	40,516,439	0	0
912828Z37	0.125	912821DQ5	01/15/30	41,553,315	41,553,315	0	0
912828ZZ6	0.125	912821EU5	07/15/30	43,565,034	43,565,034	0	0
912810FQ6	3.375	912803CL5	04/15/32	7,352,748	7,352,748	0	0
912810QF8	2.125	912803DL4	02/15/40	18,276,993	18,276,993	0	0
912810QP6	2.125	912803DR1	02/15/41	28,518,237	28,518,237	0	0
912810QV3	0.750	912803DW0	02/15/42	26,650,935	26,650,935	0	0
912810RA8	0.625	912803EB5	02/15/43	26,048,200	26,048,200	0	0
912810RF7	1.375	912803EG4	02/15/44	25,716,539	25,716,539	0	0
912810RL4	0.750	912803EM1	02/15/45	25,432,242	25,432,242	0	0
912810RR1	1.000	912803ES8	02/15/46	22,393,660	22,393,660	0	0
912810RW0	0.875	912803EX7	02/15/47	20,172,737	20,172,737	0	0
912810SB5	1.000	912803FC2	02/15/48	19,752,434	19,752,434	0	0
912810SG4	1.000	912803FH1	02/15/49	15,919,953	15,919,953	0	0
912810SM1	0.250	912803FN8	02/15/50	15,807,680	15,807,680	0	0
Total Treasury Inflation-Protected Securities.....				1,579,270,102	1,579,260,358	9,745	0
Grand Total.....				15,510,421,229	15,189,777,363	320,643,866	10,034,036