

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, FEBRUARY 29, 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:						
912828W63	1.625	9128206T9	03/15/20	23,999,829	23,999,829	0	0
912828UV0	1.125	912820B97	03/31/20	29,001,062	29,001,062	0	0
912828J84	1.375	912820T98	03/31/20	35,000,033	34,988,833	11,200	0
9128284C1	2.250	9128204S3	03/31/20	35,282,481	35,268,881	13,600	0
912828X21	1.500	9128206X0	04/15/20	24,196,700	24,193,500	3,200	0
912828VA5	1.125	912820SN8	04/30/20	29,000,052	28,992,052	8,000	0
912828K58	1.375	912820U62	04/30/20	35,127,647	35,121,247	6,400	0
9128284J6	2.375	9128204X2	04/30/20	36,079,831	36,079,831	0	0
912828ND8	3.500	912820VW4	05/15/20	68,219,184	68,104,449	114,735	9,000
912828X96	1.500	9128207C5	05/15/20	31,929,001	31,859,201	69,800	0
912828VF4	1.375	912820F51	05/31/20	28,994,639	28,986,639	8,000	0
912828XE5	1.500	912820V38	05/31/20	34,995,026	34,960,626	34,400	0
9128284Q0	2.500	9128205C7	05/31/20	38,730,810	38,730,810	0	0
912828XU9	1.500	9128207J0	06/15/20	24,000,030	24,000,030	0	0
912828VJ6	1.875	912820F85	06/30/20	29,000,038	29,000,038	0	0
912828XH8	1.625	912820V79	06/30/20	34,992,896	34,980,096	12,800	0
912828XY1	2.500	9128205H6	06/30/20	38,232,251	38,232,251	0	0
9128282J8	1.500	9128207N1	07/15/20	24,547,877	24,547,877	0	0
912828VP2	2.000	912820G68	07/31/20	29,000,225	28,999,825	400	0
912828XM7	1.625	912820W45	07/31/20	34,991,998	34,980,798	11,200	0
912828Y46	2.625	912821AD7	07/31/20	36,898,671	36,898,671	0	0
912828NT3	2.625	912820WM5	08/15/20	67,849,590	67,536,732	312,858	0
9128282Q2	1.500	9128203G0	08/15/20	31,221,267	31,221,267	0	0
912828VV9	2.125	912820H26	08/31/20	29,000,238	29,000,238	0	0
912828L32	1.375	912820W94	08/31/20	35,000,010	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	24,000,042	0	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	28,994,408	5,600	0
912828L99	1.375	912820X93	10/31/20	35,000,030	34,998,430	1,600	0
9128285G1	2.875	912821AS4	10/31/20	37,994,851	37,817,251	177,600	0
912828PC8	2.625	912820WZ6	11/15/20	67,409,883	67,267,121	142,762	9,000
9128283G3	1.750	9128203V7	11/15/20	26,918,413	26,789,413	129,000	0
912828A42	2.000	912820J99	11/30/20	29,000,151	28,989,751	10,400	0
912828M98	1.625	912820Y68	11/30/20	34,998,981	34,992,581	6,400	0
9128285Q9	2.750	912821AX3	11/30/20	42,424,216	42,416,216	8,000	0
9128283L2	1.875	9128204A2	12/15/20	23,999,874	23,992,834	7,040	0
912828A83	2.375	912820K55	12/31/20	29,000,046	28,993,646	6,400	0
912828N48	1.750	912820Z26	12/31/20	34,995,953	34,979,953	16,000	0
9128285S5	2.500	912821BB0	12/31/20	39,997,094	39,997,094	0	0
9128283Q1	2.000	9128204F1	01/15/21	24,812,812	24,812,812	0	0
912828B58	2.125	912820L21	01/31/21	29,000,056	29,000,056	0	0
912828N89	1.375	912820Z75	01/31/21	35,636,777	35,631,977	4,800	0
9128285X4	2.500	912821BG9	01/31/21	39,999,139	39,999,139	0	0
912828PX2	3.625	912820XQ5	02/15/21	67,584,864	67,495,624	89,240	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	69,492,622	17,600	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	28,952,072	56,800	0
912828S76	1.125	9128203C9	07/31/21	36,374,436	36,364,836	9,600	0
9128287F1	1.750	912821CM5	07/31/21	41,587,220	41,587,220	0	0
912828RC6	2.125	912820YT8	08/15/21	66,734,924	66,732,764	2,160	0
9128284W7	2.750	912821AG0	08/15/21	38,570,842	38,565,842	5,000	0
912828D72	2.000	912820Q34	08/31/21	29,001,997	29,001,997	0	0
9128282F6	1.125	9128205M5	08/31/21	36,325,501	36,325,501	0	0
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

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, FEBRUARY 29, 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
912828YP9	1.500	912821DB8	10/31/21	44,182,017	44,182,017	0	0
912828RR3	2.000	912820ZH3	11/15/21	70,092,488	70,092,028	460	0
9128285L0	2.875	912821AV7	11/15/21	44,545,219	44,545,219	0	0
912828G53	1.875	912820R82	11/30/21	29,000,076	28,999,436	640	0
912828U65	1.750	9128206A0	11/30/21	37,618,629	37,610,629	8,000	0
912828YT1	1.500	912821DG7	11/30/21	43,174,749	43,174,749	0	0
9128285R7	2.625	912821BA2	12/15/21	37,999,746	37,990,146	9,600	0
912828G87	2.125	912820S40	12/31/21	29,000,005	29,000,005	0	0
912828U81	2.000	9128206F9	12/31/21	38,521,169	38,507,769	13,400	0
912828YZ7	1.625	912821DL6	12/31/21	43,764,036	43,764,036	0	0
9128285V8	2.500	912821BE4	01/15/22	38,000,057	38,000,057	0	0
912828H86	1.500	912820S99	01/31/22	29,000,012	29,000,012	0	0
912828V72	1.875	9128206L6	01/31/22	36,156,202	36,107,562	48,640	0
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	74,155,879	44,400	0
9128286C9	2.500	912821BK0	02/15/22	47,150,742	47,150,742	0	0
912828J43	1.750	912820T64	02/28/22	29,000,023	29,000,023	0	0
912828W55	1.875	9128206R3	02/28/22	38,715,219	38,715,219	0	0
9128286H8	2.375	912821BQ7	03/15/22	37,999,989	37,999,989	0	0
912828J76	1.750	912820U21	03/31/22	29,000,002	28,992,802	7,200	0
912828W89	1.875	9128206V4	03/31/22	38,116,206	38,114,606	1,600	0
9128286M7	2.250	912821BU8	04/15/22	38,005,670	38,005,670	0	0
912828WZ9	1.750	912820U70	04/30/22	29,106,104	29,106,104	0	0
912828X47	1.875	9128207A9	04/30/22	38,640,820	38,633,140	7,680	0
912828SV3	1.750	912820E29	05/15/22	68,984,549	68,918,697	65,852	0
9128286U9	2.125	912821BZ7	05/15/22	50,944,838	50,944,838	0	0
912828XD7	1.875	912820V46	05/31/22	28,999,681	28,999,681	0	0
912828XR6	1.750	9128207G6	05/31/22	38,090,150	38,090,150	0	0
9128286Y1	1.750	912821CE3	06/15/22	38,000,134	38,000,134	0	0
912828XG0	2.125	912820V87	06/30/22	29,000,014	28,977,614	22,400	0
912828XW5	1.750	9128207L5	06/30/22	38,132,747	38,127,147	5,600	0
9128287C8	1.750	912821CK9	07/15/22	38,318,602	38,318,602	0	0
912828XQ8	2.000	912820W52	07/31/22	29,000,008	28,996,008	4,000	0
9128282P4	1.875	9128207R2	07/31/22	37,457,039	37,441,359	15,680	0
912828TJ9	1.625	912820RU3	08/15/22	65,994,896	65,548,511	446,385	0
912828YA2	1.500	912821CQ6	08/15/22	62,796,948	62,796,948	0	0
912828L24	1.875	912820X28	08/31/22	28,999,997	28,999,997	0	0
9128282S8	1.625	9128203K1	08/31/22	35,065,529	35,065,529	0	0
912828YF1	1.500	912821CV5	09/15/22	37,999,913	37,999,913	0	0
912828L57	1.750	912820X69	09/30/22	28,995,021	28,995,021	0	0
9128282W9	1.875	9128203P0	09/30/22	38,229,346	38,229,346	0	0
912828YK0	1.375	912821CZ6	10/15/22	38,000,011	38,000,011	0	0
912828M49	1.875	912820Y27	10/31/22	28,999,763	28,999,763	0	0
9128283C2	2.000	9128203T2	10/31/22	34,850,242	34,850,242	0	0
912828TY6	1.625	912820SH1	11/15/22	121,993,264	121,990,344	2,920	0
912828M80	2.000	912820Y76	11/30/22	64,845,013	64,845,013	0	0
912828YW4	1.625	912821DK8	12/15/22	38,000,137	38,000,137	0	0
912828N30	2.125	912820Z34	12/31/22	67,444,612	67,427,012	17,600	0
912828Z29	1.500	912821DP7	01/15/23	39,215,875	39,215,875	0	0
912828P38	1.750	912820Z83	01/31/23	29,520,865	29,490,465	30,400	0
9128283U2	2.375	9128204J3	01/31/23	38,997,043	38,865,843	131,200	0
912828UN8	2.000	912820B30	02/15/23	66,000,846	65,996,591	4,255	0
912828Z86	1.375	912821DU6	02/15/23	54,899,736	54,899,736	0	0
912828P79	1.500	9128202D8	02/28/23	37,376,151	37,376,151	0	0
9128284A5	2.625	9128204P9	02/28/23	43,532,563	43,532,563	0	0
912828Q29	1.500	9128202J5	03/31/23	34,671,134	34,671,134	0	0
9128284D9	2.500	9128204T1	03/31/23	41,165,502	41,165,502	0	0
912828R28	1.625	9128202P1	04/30/23	35,440,730	35,440,730	0	0
9128284L1	2.750	9128204Y0	04/30/23	39,466,440	39,466,440	0	0
912828VB3	1.750	912820F36	05/15/23	66,000,762	65,717,442	283,320	0
912828R69	1.625	9128202U0	05/31/23	35,132,561	35,132,561	0	0
9128284S6	2.750	9128205D5	05/31/23	42,253,198	42,253,198	0	0
912828S35	1.375	9128202Y2	06/30/23	32,084,552	32,084,552	0	0
9128284U1	2.625	9128205J2	06/30/23	40,483,254	40,483,254	0	0
912828S92	1.250	9128203D7	07/31/23	29,955,431	29,873,511	81,920	0
912828Y61	2.750	912821AE5	07/31/23	37,954,982	37,937,382	17,600	0
912828VS6	2.500	912820G84	08/15/23	65,999,916	65,999,869	47	0
9128282D1	1.375	9128205N3	08/31/23	29,914,893	29,914,893	0	0
9128284X5	2.750	912821AK1	08/31/23	39,607,836	39,607,836	0	0
912828T26	1.375	9128205S2	09/30/23	29,706,834	29,706,834	0	0
9128285D8	2.875	912821AP0	09/30/23	37,999,866	37,999,866	0	0
912828T91	1.625	9128205W3	10/31/23	29,692,711	29,692,711	0	0
9128285K2	2.875	912821AT2	10/31/23	38,999,890	38,990,290	9,600	0
912828WE6	2.750	912820J65	11/15/23	65,996,109	64,396,892	1,599,217	0
912828U57	2.125	9128206B8	11/30/23	30,980,363	30,980,363	0	0
9128285P1	2.875	912821AY1	11/30/23	43,512,587	43,512,587	0	0
912828V23	2.250	9128206G7	12/31/23	31,723,494	31,723,494	0	0
9128285U0	2.625	912821BC8	12/31/23	40,998,539	40,998,539	0	0
912828V80	2.250	9128206M4	01/31/24	29,775,684	29,775,684	0	0
9128285Z9	2.500	912821BH7	01/31/24	41,000,039	41,000,039	0	0
912828B66	2.750	912820L47	02/15/24	65,996,824	65,765,795	231,029	12,000
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

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, FEBRUARY 29, 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	
912828WJ5	2.500	912820N29	05/15/24	65,994,795	65,989,414	5,381	0
912828XT2	2.000	9128207H4	05/31/24	76,675,617	76,675,617	0	0
912828XX3	2.000	9128207M3	06/30/24	31,403,548	31,403,548	0	0
9128286Z8	1.750	912821CH6	06/30/24	43,344,818	43,344,818	0	0
9128282N9	2.125	9128207S0	07/31/24	30,846,907	30,846,907	0	0
912828Y87	1.750	912821CN3	07/31/24	42,627,408	42,627,408	0	0
912828D56	2.375	912820P84	08/15/24	65,998,692	65,915,256	83,436	0
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	66,030,351	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
9128284F4	2.625	9128204U8	03/31/25	34,108,089	34,108,089	0	0
9128284M9	2.875	9128204Z7	04/30/25	32,701,484	32,701,484	0	0
912828XB1	2.125	912820U96	05/15/25	66,521,989	66,519,768	2,221	0
9128284R8	2.875	9128205F0	05/31/25	35,211,597	35,211,597	0	0
912828XZ8	2.750	912821AA3	06/30/25	33,736,098	33,736,098	0	0
912828Y79	2.875	912821AF2	07/31/25	31,629,113	31,629,113	0	0
912828K74	2.000	912820W78	08/15/25	66,479,519	66,314,959	164,560	0
9128284Z0	2.750	912821AL9	08/31/25	33,184,893	33,184,893	0	0
9128285C0	3.000	912821AQ8	09/30/25	31,000,000	31,000,000	0	0
9128285J5	3.000	912821AU9	10/31/25	30,999,999	30,986,399	13,600	0
912828M56	2.250	912820Y43	11/15/25	66,120,819	66,067,210	53,609	31,200
9128285N6	2.875	912821AZ8	11/30/25	34,809,191	34,809,191	0	0
9128285T3	2.625	912821BD6	12/31/25	32,000,157	32,000,157	0	0
9128286A3	2.625	912821BJ3	01/31/26	32,000,104	32,000,104	0	0
912828P46	1.625	9128202A4	02/15/26	64,940,660	64,725,380	215,280	0
9128286F2	2.500	912821BP9	02/28/26	33,540,101	33,540,101	0	0
9128286L9	2.250	912821BT1	03/31/26	31,999,971	31,999,971	0	0
9128286S4	2.375	912821BY0	04/30/26	32,408,242	32,408,242	0	0
912828R36	1.625	9128202R7	05/15/26	69,496,759	69,311,278	185,481	0
9128286X3	2.125	912821CD5	05/31/26	35,361,567	35,361,567	0	0
9128287B0	1.875	912821CJ2	06/30/26	33,828,122	33,828,122	0	0
912828Y95	1.875	912821CP8	07/31/26	33,271,132	33,271,132	0	0
9128282A7	1.500	9128205K9	08/15/26	65,349,241	65,346,241	3,000	0
912828YD6	1.375	912821CU7	08/31/26	36,155,382	36,155,382	0	0
912828YG9	1.625	912821CY9	09/30/26	35,324,210	35,324,210	0	0
912828YQ7	1.625	912821DD4	10/31/26	35,345,667	35,345,667	0	0
912828U24	2.000	9128205Y9	11/15/26	69,134,575	69,133,026	1,549	0
912828YU8	1.625	912821DJ1	11/30/26	34,540,488	34,540,488	0	0
912828YX2	1.750	912821DN2	12/31/26	35,011,701	35,011,701	0	0
912828Z78	1.500	912821DT9	01/31/27	35,304,301	35,304,301	0	0
912828V98	2.250	9128206P7	02/15/27	65,815,868	65,812,238	3,630	0
912828X88	2.375	9128207D3	05/15/27	71,050,221	71,024,136	26,085	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	70,159,705	412,400	0
9128284N7	2.875	9128205B9	05/15/28	75,112,231	75,112,031	200	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	92,311,790	306,880	0
912828YS3	1.750	912821DF9	11/15/29	88,552,507	88,552,507	0	0
912828Z94	1.500	912821DV4	02/15/30	39,007,712	39,007,712	0	0
Total Treasury Notes.....				9,895,414,784	9,887,613,233	7,801,551	61,200
Treasury Bonds:							
CUSIP:	Interest Rate:						
912810EF1	8.750	912803AT0	05/15/20	7,582,183	7,030,620	551,564	10,200
912810EG9	8.750	912803AU7	08/15/20	17,059,306	16,227,679	831,627	46,000
912810EH7	7.875	912803AV5	02/15/21	10,075,573	9,564,269	511,304	28,600
912810EJ3	8.125	912803AW3	05/15/21	10,066,788	9,765,939	300,849	288
912810EK0	8.125	912803AX1	08/15/21	9,506,382	9,112,803	393,579	5,000
912810EL8	8.000	912803AY9	11/15/21	30,632,194	28,456,005	2,176,190	9,958
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	9,417,360	710,431	640
912810EN4	7.625	912803BA0	11/15/22	7,423,626	6,981,609	442,017	0
912810EP9	7.125	912803BB8	02/15/23	15,782,061	15,475,212	306,849	0
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	22,285,809	373,235	0
912810ES3	7.500	912803BD4	11/15/24	9,604,162	8,932,911	671,251	17,800
912810ET1	7.625	912803BE2	02/15/25	9,509,170	8,957,967	551,203	0
912810EV6	6.875	912803BF9	08/15/25	11,187,207	10,273,462	913,745	6,313
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,659,960	177,956	5,400
912810EX2	6.750	912803BH5	08/15/26	8,810,418	8,207,580	602,838	4,000
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	9,801,829	1,058,348	32,000
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	8,991,595	530,376	10,355
912810FA1	6.375	912803BL6	08/15/27	9,196,756	7,916,440	1,280,316	29,840

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, FEBRUARY 29, 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
912810FB9	6.125	912803BM4	11/15/27	22,021,339	20,206,970	1,814,369	4,800
912810FE3	5.500	912803BP7	08/15/28	11,776,201	11,123,250	652,951	1,295
912810FF0	5.250	912803BV4	11/15/28	10,947,052	9,897,750	1,049,302	52,340
912810FG8	5.250	912803BW2	02/15/29	11,350,341	11,133,961	216,380	0
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	10,561,378	617,202	17,600
912810FM5	6.250	912803CH4	05/15/30	17,043,162	15,478,034	1,565,128	87,826
912810FP8	5.375	912803CK7	02/15/31	16,427,648	14,793,580	1,634,068	86,941
912810FT0	4.500	912803CX9	02/15/36	26,397,130	22,257,508	4,139,622	719,680
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	16,118,962	470,494	0
912810PU6	5.000	912803DA8	05/15/37	21,413,045	20,925,967	487,078	55,200
912810PW2	4.375	912803DC4	02/15/38	22,525,149	21,649,540	875,608	598,772
912810PX0	4.500	912803DD2	05/15/38	25,500,123	24,006,774	1,493,349	46,080
912810QA9	3.500	912803DF7	02/15/39	25,908,569	24,819,979	1,088,590	35,057
912810QB7	4.250	912803DG5	05/15/39	38,778,773	35,340,812	3,437,961	167,280
912810QC5	4.500	912803DH3	08/15/39	41,430,538	39,712,628	1,717,910	32,200
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	40,865,047	3,699,202	108,000
912810QE1	4.625	912803DK6	02/15/40	44,902,490	40,397,185	4,505,305	98,810
912810QH4	4.375	912803DM2	05/15/40	43,473,044	38,052,860	5,420,184	106,240
912810QK7	3.875	912803DN0	08/15/40	43,213,317	42,190,640	1,022,677	227,800
912810QL5	4.250	912803DP5	11/15/40	42,903,189	39,547,284	3,355,905	383,840
912810QN1	4.750	912803DQ3	02/15/41	43,004,945	42,022,356	982,589	391,200
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	41,154,601	840,906	193,040
912810QS0	3.750	912803DT7	08/15/41	42,488,837	41,142,704	1,346,133	33,000
912810QT8	3.125	912803DU4	11/15/41	44,622,444	43,304,930	1,317,514	74,000
912810QU5	3.125	912803DV2	02/15/42	47,219,044	46,418,374	800,670	43,240
912810QW1	3.000	912803DX8	05/15/42	43,918,686	43,263,819	654,867	79,500
912810QX9	2.750	912803DY6	08/15/42	41,995,432	39,852,360	2,143,072	12,000
912810QY7	2.750	912803DZ3	11/15/42	41,994,009	38,186,161	3,807,849	291,310
912810QZ4	3.125	912803EA7	02/15/43	41,999,759	32,493,904	9,505,855	640,705
912810RB6	2.875	912803EC3	05/15/43	41,999,319	35,328,811	6,670,508	146,176
912810RC4	3.625	912803ED1	08/15/43	41,998,968	36,304,196	5,694,772	362,500
912810RD2	3.750	912803EE9	11/15/43	41,994,787	36,920,736	5,074,051	810,695
912810RE0	3.625	912803EF6	02/15/44	41,999,879	30,275,183	11,724,696	120,440
912810RG5	3.375	912803EH2	05/15/44	41,992,115	31,592,230	10,399,885	80,000
912810RH3	3.125	912803EJ8	08/15/44	42,000,030	38,265,205	3,734,825	0
912810RJ9	3.000	912803EK5	11/15/44	42,020,892	36,139,449	5,881,443	324,980
912810RK6	2.500	912803EL3	02/15/45	42,000,609	37,137,951	4,862,658	657,860
912810RM2	3.000	912803EN9	05/15/45	42,361,715	35,740,558	6,621,157	538,000
912810RN0	2.875	912803EP4	08/15/45	42,320,986	32,700,747	9,620,239	726,840
912810RP5	3.000	912803EQ2	11/15/45	42,076,670	32,151,760	9,924,910	741,820
912810RQ3	2.500	912803ER0	02/15/46	40,252,169	31,850,677	8,401,492	344,328
912810RS9	2.500	912803ET6	05/15/46	43,173,535	35,279,710	7,893,825	389,420
912810RT7	2.250	912803EU3	08/15/46	40,536,407	35,676,289	4,860,118	35,400
912810RU4	2.875	912803EV1	11/15/46	42,948,775	34,086,902	8,861,873	1,465,090
912810RV2	3.000	912803EW9	02/15/47	40,830,504	31,463,873	9,366,631	471,800
912810RX8	3.000	912803EY5	05/15/47	44,224,115	30,456,370	13,767,745	660,480
912810RY6	2.750	912803EZ2	08/15/47	43,512,331	31,087,293	12,425,038	119,640
912810RZ3	2.750	912803FA6	11/15/47	41,228,751	28,899,278	12,329,473	98,400
912810SA7	3.000	912803FB4	02/15/48	45,044,506	29,476,248	15,568,257	85,180
912810SC3	3.125	912803FD0	05/15/48	49,151,624	34,957,709	14,193,915	115,344
912810SD1	3.000	912803FE8	08/15/48	50,414,781	39,212,628	11,202,153	157,960
912810SE9	3.375	912803FF5	11/15/48	54,868,281	41,730,271	13,138,010	857,600
912810SF6	3.000	912803FG3	02/15/49	55,576,512	37,733,274	17,843,238	252,020
912810SH2	2.875	912803FJ7	05/15/49	57,608,369	40,501,289	17,107,080	433,405
912810SJ8	2.250	912803FK4	08/15/49	63,396,357	57,112,071	6,284,286	184,673
912810SK5	2.375	912803FL2	11/15/49	60,504,749	55,858,711	4,646,038	1,067,080
912810SL3	2.000	912803FM0	02/15/50	27,449,780	26,829,930	619,850	0
Total Treasury Bonds.....				2,413,512,295	2,081,747,713	331,764,583	16,041,280
Treasury Inflation-Protected Securities:							
CUSIP:	Interest Rate:						
912828K33	0.125	912820U47	04/15/20	54,940,951	54,940,951	0	0
912828NM8	1.250	912820WF0	07/15/20	38,154,232	38,154,232	0	0
912828PP9	1.125	912820XK8	01/15/21	43,089,309	43,089,309	0	0
912828Q60	0.125	912820L0	04/15/21	48,738,673	48,738,673	0	0
912828QV5	0.625	912820YP6	07/15/21	40,863,943	40,863,943	0	0
912828SA9	0.125	912820ZS9	01/15/22	46,863,790	46,863,790	0	0
912828X39	0.125	9128206Y8	04/15/22	46,949,831	46,949,831	0	0
912828TE0	0.125	912820RP4	07/15/22	45,816,466	45,816,466	0	0
912828UH1	0.125	912820A64	01/15/23	45,640,917	45,640,917	0	0
9128284H0	0.625	9128204W4	04/15/23	48,656,121	48,656,121	0	0
912828VM9	0.375	912820G43	07/15/23	45,273,774	45,273,774	0	0
912828B25	0.625	912820K71	01/15/24	45,135,096	45,135,096	0	0
9128286N5	0.500	912821BV6	04/15/24	32,817,522	32,817,522	0	0
912828WU0	0.125	912820P35	07/15/24	44,380,014	44,380,014	0	0
912828YL8	0.125	912821DA0	10/15/24	35,247,266	35,247,266	0	0
912810FR4	2.375	912803CN1	01/15/25	38,175,432	38,175,432	0	0
912828H45	0.250	912820S65	01/15/25	44,479,229	44,479,229	0	0
912828XL9	0.375	912820W29	07/15/25	44,430,047	44,430,047	0	0
912810FS2	2.000	912803CW1	01/15/26	25,896,351	25,896,351	0	0
912828N71	0.625	912820Z59	01/15/26	45,879,771	45,879,771	0	0
912828S50	0.125	9128203A3	07/15/26	39,498,013	39,498,013	0	0
912810PS1	2.375	912803CY7	01/15/27	21,004,119	21,004,119	0	0
912828V49	0.375	9128206J1	01/15/27	40,936,525	40,936,525	0	0
912828L3	0.375	9128207P6	07/15/27	38,783,911	38,783,911	0	0
912810PV4	1.750	912803DB6	01/15/28	19,178,734	19,178,734	0	0
9128283R9	0.500	9128204G9	01/15/28	40,444,822	40,444,822	0	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, FEBRUARY 29, 2020

Loan Description		Corpus STRIP CUSIP	Maturity Date	Amount Outstanding in Thousands			
				Total Outstanding	Portion Held in Unstripped Form	Portion Held in Stripped Form	Reconstituted This Month
912810FD5	3.625	912803BN2	04/15/28	26,667,436	26,667,198	238	0
912828Y38	0.750	912821AC9	07/15/28	37,544,325	37,544,325	0	0
912810PZ5	2.500	912803DE0	01/15/29	16,937,733	16,937,733	0	0
9128285W6	0.875	912821BF1	01/15/29	36,797,678	36,797,678	0	0
912810FH6	3.875	912803CF8	04/15/29	30,478,730	30,469,351	9,380	0
9128287D6	0.250	912821CL7	07/15/29	39,988,266	39,988,266	0	0
912828Z37	0.125	912821DQ5	01/15/30	15,445,242	15,445,242	0	0
912810FQ6	3.375	912803CL5	04/15/32	7,256,864	7,256,864	0	0
912810QF8	2.125	912803DL4	02/15/40	18,038,652	18,038,652	0	0
912810QP6	2.125	912803DR1	02/15/41	28,146,475	28,146,475	0	0
912810QV3	0.750	912803DW0	02/15/42	26,303,558	26,303,558	0	0
912810RA8	0.625	912803EB5	02/15/43	25,708,722	25,708,722	0	0
912810RF7	1.375	912803EG4	02/15/44	25,381,171	25,381,171	0	0
912810RL4	0.750	912803EM1	02/15/45	25,100,812	25,100,812	0	0
912810RR1	1.000	912803ES8	02/15/46	22,101,648	22,101,648	0	0
912810RW0	0.875	912803EX7	02/15/47	19,909,796	19,909,796	0	0
912810SB5	1.000	912803FC2	02/15/48	19,495,032	19,495,032	0	0
912810SG4	1.000	912803FH1	02/15/49	15,712,409	15,712,409	0	0
912810SM1	0.250	912803FN8	02/15/50	8,000,003	8,000,003	0	0
Total Treasury Inflation-Protected Securities.....				1,506,289,410	1,506,279,792	9,618	0
Grand Total.....				13,815,216,489	13,475,640,738	339,575,751	16,102,480