

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JUNE 30, 2021

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:						
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
912828F71	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
912828F6	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
912828F3	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	74,136,497	63,782	0
9128286C9	2.500	912821BK0	02/15/22	47,150,742	47,148,662	2,080	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	68,923,065	61,484	3,000
9128286U9	2.125	912821BZ7	05/15/22	50,944,838	50,921,838	23,000	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	48,612,163	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
9128282S8	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	121,969,269	23,995	85
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	66,824,146	66,824,146	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
91282CBG5	0.125	912821FZ3	01/31/23	68,108,923	68,108,923	0	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

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			Total Outstanding	Portion Held in Unstripped Form	Portion Held in Stripped Form	Reconstituted This Month	
91282CBN0	0.125	912821GE9	02/28/23	72,990,878	72,990,878	0	0
912828ZD5	0.500	912821DZ5	03/15/23	38,036,596	38,031,796	4,800	0
912828Q29	1.500	912820J5	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
91282CBU4	0.125	912821LY9	03/31/23	70,769,343	70,769,343	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
91282CBX8	0.125	912821MD4	04/30/23	71,458,235	71,458,235	0	0
912828VB3	1.750	912820F36	05/15/23	66,000,762	65,662,892	337,870	2,200
912828ZP8	0.125	912821EJ0	05/15/23	64,211,656	64,211,656	0	0
912828R69	1.625	912820U0	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
91282CCD1	0.125	912821MJ1	05/31/23	71,645,884	71,645,884	0	0
912828ZU7	0.250	912821EP6	06/15/23	44,625,569	44,625,569	0	0
912828S35	1.375	912820Y2	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
91282CCK5	0.125	912821MN2	06/30/23	69,107,378	69,107,378	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	65,977,876	22,040	7
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	64,425,892	1,570,217	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	30,973,963	6,400	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	40,985,739	12,800	0
91282CBE0	0.125	912821FX8	01/15/24	63,830,651	63,830,651	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	65,793,175	203,649	1,120
91282CBM2	0.125	912821GC3	02/15/24	79,041,154	79,041,154	0	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
91282CBR1	0.250	912821GH2	03/15/24	61,595,099	61,595,099	0	0
912828W71	2.125	9128206W2	03/31/24	72,389,805	72,389,805	0	0
91282CBV2	0.375	912821MB8	04/15/24	66,901,843	66,901,843	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	65,989,621	5,174	0
91282CCC3	0.250	912821MG7	05/15/24	88,769,272	88,769,272	0	0
912828XT2	2.000	9128207H4	05/31/24	76,675,617	76,675,617	0	0
91282CCG4	0.250	912821MM4	06/15/24	63,332,106	63,332,106	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	65,916,229	82,463	82
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	66,031,911	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
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	66,519,688	2,301	80
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

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912828K74	2.000	912820W78	08/15/25	66,479,519	66,386,459	93,060	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	66,063,510	57,309	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
91282CBH3	0.375	912821GA7	01/31/26	69,244,706	69,244,706	0	0
912828P46	1.625	912820A4	02/15/26	64,940,660	64,732,720	207,940	0
9128286F2	2.500	912821BP9	02/28/26	33,540,101	33,540,101	0	0
91282CBQ3	0.500	912821GF6	02/28/26	74,214,468	74,214,468	0	0
9128286L9	2.250	912821BT1	03/31/26	31,999,971	31,999,971	0	0
91282CBT7	0.750	912821LZ6	03/31/26	71,953,746	71,953,746	0	0
9128286S4	2.375	912821BY0	04/30/26	32,408,242	32,408,242	0	0
91282CBW0	0.750	912821ME2	04/30/26	72,649,380	72,649,380	0	0
912828R36	1.625	9128202R7	05/15/26	69,496,759	69,477,550	19,209	0
9128286X3	2.125	912821CD5	05/31/26	35,361,567	35,361,567	0	0
91282CCF6	0.750	912821MK8	05/31/26	72,840,141	72,840,141	0	0
9128287B0	1.875	912821CJ2	06/30/26	33,828,122	33,828,122	0	0
91282CCJ8	0.875	912821MP7	06/30/26	70,259,272	70,259,272	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	71,039,356	10,865	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	66,473,476	635	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
91282CBJ9	0.750	912821GB5	01/31/28	70,379,850	70,379,850	0	0
9128283W8	2.750	9128204M6	02/15/28	70,572,105	70,157,305	414,800	1,000
91282CBP5	1.125	912821GG4	02/29/28	75,431,149	75,431,149	0	0
91282CBS9	1.250	912821MA0	03/31/28	73,132,916	73,132,916	0	0
91282CBZ3	1.250	912821MF9	04/30/28	73,840,270	73,840,270	0	0
9128284N7	2.875	9128205B9	05/15/28	75,112,231	75,110,231	2,000	0
91282CCE9	1.250	912821ML6	05/31/28	74,034,233	74,034,233	0	0
91282CCH2	1.250	912821MQ5	06/30/28	71,410,105	71,410,105	0	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	80,503,818	2,037	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	84,423,609	3,450	90
912828YB0	1.625	912821CR4	08/15/29	92,618,670	92,589,130	29,540	160
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	88,107,626	4,970	0
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	133,680,821	133,680,721	100	0
91282CBL4	1.125	912821GD1	02/15/31	140,062,615	140,062,615	0	0
91282CCB5	1.625	912821MH5	05/15/31	104,246,208	104,246,208	0	0
Total Treasury Notes				12,106,315,161	12,097,811,531	8,503,630	7,824
Treasury Bonds:							
CUSIP:	Interest Rate:						
912810EK0	8.125	912803AX1	08/15/21	9,506,382	9,125,100	381,282	12,000
912810EL8	8.000	912803AY9	11/15/21	30,632,194	28,270,058	2,362,137	70,000
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	9,245,080	882,711	26,960
912810EN4	7.625	912803BA0	11/15/22	7,423,626	6,822,817	600,809	29,280
912810EP9	7.125	912803BB8	02/15/23	15,782,061	15,434,820	347,241	0
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	22,322,673	336,371	1,000
912810ES3	7.500	912803BD4	11/15/24	9,604,162	8,997,468	606,694	0
912810ET1	7.625	912803BE2	02/15/25	9,509,170	8,971,754	537,416	0
912810EV6	6.875	912803BF9	08/15/25	11,187,207	10,332,730	854,477	0
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,679,755	158,161	0
912810EX2	6.750	912803BH5	08/15/26	8,810,418	8,220,258	590,160	0
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	9,778,264	1,081,913	74,920
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	9,156,499	365,472	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JUNE 30, 2021

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	7,850,913	1,345,843	0
912810FB9	6.125	912803BM4	11/15/27	22,021,339	20,142,703	1,878,636	88,320
912810FE3	5.500	912803BP7	08/15/28	11,776,201	11,247,315	528,886	0
912810FF0	5.250	912803BV4	11/15/28	10,947,052	9,984,830	962,222	147,680
912810FG8	5.250	912803BW2	02/15/29	11,350,341	11,175,164	175,177	2,400
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	10,588,409	590,171	110,720
912810FM5	6.250	912803CH4	05/15/30	17,043,162	16,098,099	945,063	0
912810FP8	5.375	912803CK7	02/15/31	16,427,648	14,950,591	1,477,057	48,040
912810FT0	4.500	912803CX9	02/15/36	26,397,130	24,465,289	1,931,841	23,000
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	16,170,407	419,049	5,505
912810PU6	5.000	912803DA8	05/15/37	21,413,045	20,945,887	467,158	204,000
912810PW2	4.375	912803DC4	02/15/38	22,525,149	21,981,947	543,201	2,000
912810PX0	4.500	912803DD2	05/15/38	25,500,123	24,750,031	750,092	565,160
912810QA9	3.500	912803DF7	02/15/39	25,908,569	25,549,819	358,750	180,400
912810QB7	4.250	912803DG5	05/15/39	38,778,773	37,301,317	1,477,456	578,895
912810QC5	4.500	912803DH3	08/15/39	41,430,538	40,404,565	1,025,973	0
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	41,079,963	3,484,286	442,700
912810QE1	4.625	912803DK6	02/15/40	44,902,490	41,436,281	3,466,209	510,910
912810QH4	4.375	912803DM2	05/15/40	43,473,044	39,560,511	3,912,533	170,368
912810SR0	1.125	912803FQ1	05/15/40	60,356,639	60,350,819	5,820	0
912810QK7	3.875	912803DN0	08/15/40	43,213,317	42,552,753	660,564	140,700
912810SQ2	1.125	912803FS7	08/15/40	76,517,749	76,275,569	242,180	41,920
912810QL5	4.250	912803DP5	11/15/40	42,903,189	40,949,747	1,953,441	430,400
912810ST6	1.375	912803FU2	11/15/40	85,640,970	85,614,320	26,650	1,600
912810QN1	4.750	912803DQ3	02/15/41	43,004,945	42,208,286	796,659	92,400
912810SW9	1.875	912803FW8	02/15/41	89,742,088	89,741,888	200	0
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	41,443,487	552,020	115,300
912810SY5	2.250	912803FZ1	05/15/41	59,883,514	59,833,514	50,000	0
912810QS0	3.750	912803DT7	08/15/41	42,488,837	41,710,858	777,980	21,100
912810QT8	3.125	912803DU4	11/15/41	44,622,444	43,606,204	1,016,240	771,600
912810QU5	3.125	912803DV2	02/15/42	47,219,044	46,683,584	535,461	3,200
912810QW1	3.000	912803DX8	05/15/42	43,918,686	43,487,163	431,523	2,800
912810QX9	2.750	912803DY6	08/15/42	41,995,432	41,333,540	661,892	119,800
912810QY7	2.750	912803DZ3	11/15/42	41,994,009	38,893,955	3,100,055	220,600
912810QZ4	3.125	912803EA7	02/15/43	41,999,759	36,482,223	5,517,536	188,550
912810RB6	2.875	912803EC3	05/15/43	41,999,319	36,735,385	5,263,933	80,440
912810RC4	3.625	912803ED1	08/15/43	41,998,968	37,782,588	4,216,380	522,274
912810RD2	3.750	912803EE9	11/15/43	41,994,787	38,019,136	3,975,651	179,335
912810RE0	3.625	912803EF6	02/15/44	41,999,879	36,412,894	5,586,985	213,391
912810RG5	3.375	912803EH2	05/15/44	41,992,115	36,215,275	5,776,840	517,420
912810RH3	3.125	912803EJ8	08/15/44	42,000,030	38,646,637	3,353,393	855,200
912810RJ9	3.000	912803EK5	11/15/44	42,020,892	36,328,045	5,692,847	203,200
912810RK6	2.500	912803EL3	02/15/45	42,000,609	37,072,895	4,927,714	497,280
912810RM2	3.000	912803EN9	05/15/45	42,361,715	38,322,046	4,039,669	209,240
912810RN0	2.875	912803EP4	08/15/45	42,320,986	35,294,570	7,026,416	442,859
912810RP5	3.000	912803EQ2	11/15/45	42,076,670	37,551,619	4,525,051	220,640
912810RQ3	2.500	912803ER0	02/15/46	40,252,169	33,976,740	6,275,429	232,864
912810RS9	2.500	912803ET6	05/15/46	43,173,535	36,703,670	6,469,865	761,476
912810RT7	2.250	912803EU3	08/15/46	40,536,407	38,252,152	2,284,255	12,800
912810RU4	2.875	912803EV1	11/15/46	42,948,775	39,123,363	3,825,412	562,760
912810RV2	3.000	912803EW9	02/15/47	40,830,504	34,773,140	6,057,364	476,640
912810RX8	3.000	912803EY5	05/15/47	44,224,115	37,918,181	6,305,934	643,120
912810RY6	2.750	912803EZ2	08/15/47	43,512,331	31,754,770	11,757,561	950,185
912810RZ3	2.750	912803FA6	11/15/47	41,228,751	26,759,131	14,469,620	564,720
912810SA7	3.000	912803FB4	02/15/48	45,044,506	31,449,160	13,595,345	232,213
912810SC3	3.125	912803FD0	05/15/48	49,151,624	36,489,687	12,661,937	1,098,667
912810SD1	3.000	912803FE8	08/15/48	50,414,781	37,941,053	12,473,728	71,510
912810SE9	3.375	912803FF5	11/15/48	54,868,281	41,398,786	13,469,495	121,440
912810SF6	3.000	912803FG3	02/15/49	55,576,512	35,844,532	19,731,980	416,065
912810SH2	2.875	912803FJ7	05/15/49	57,608,369	38,412,860	19,195,509	1,115,240
912810SJ8	2.250	912803FK4	08/15/49	63,396,357	52,224,238	11,172,119	523,500
912810SK5	2.375	912803FL2	11/15/49	60,504,749	49,644,512	10,860,237	1,092,600
912810SL3	2.000	912803FM0	02/15/50	60,520,860	49,917,227	10,603,633	759,063
912810SN9	1.250	912803FP3	05/15/50	73,571,798	62,422,135	11,149,662	324,664
912810SP4	1.375	912803FR9	08/15/50	89,052,509	78,830,526	10,221,983	1,379,014
912810SS8	1.625	912803FT5	11/15/50	85,838,257	68,157,963	17,680,294	784,725
912810SU3	1.875	912803FV0	02/15/51	89,966,491	72,849,988	17,116,503	883,588
912810SX7	2.375	912803FY4	05/15/51	67,529,642	64,594,012	2,935,630	259,000
Total Treasury Bonds.....				3,179,899,181	2,834,028,139	345,871,042	22,651,361
Treasury Inflation-Protected Securities:							
CUSIP:	Interest Rate:						
912828QV5	0.625	912820YP6	07/15/21	42,452,656	42,452,656	0	0
912828SA9	0.125	912820ZS9	01/15/22	48,686,023	48,686,023	0	0
912828X39	0.125	9128206Y8	04/15/22	48,775,450	48,775,450	0	0
912828TE0	0.125	912820RP4	07/15/22	47,597,828	47,597,828	0	0
912828UH1	0.125	912820A64	01/15/23	47,415,115	47,415,115	0	0
9128284H0	0.625	9128204W4	04/15/23	50,547,588	50,547,588	0	0
912828VM9	0.375	912820G43	07/15/23	47,033,806	47,033,806	0	0
912828B25	0.625	912820K71	01/15/24	46,889,849	46,889,849	0	0
9128286N5	0.500	912821BV6	04/15/24	34,093,237	34,093,237	0	0
912828WU0	0.125	912820P35	07/15/24	46,105,500	46,105,500	0	0
912828YL8	0.125	912821DA0	10/15/24	36,617,520	36,617,520	0	0
912810FR4	2.375	912803CN1	01/15/25	39,659,473	39,659,473	0	0
912828H45	0.250	912820S65	01/15/25	46,208,779	46,208,779	0	0
912828ZJ2	0.125	912821EE1	04/15/25	36,746,578	36,746,578	0	0
912828XL9	0.375	912820W29	07/15/25	46,157,328	46,157,328	0	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JUNE 30, 2021

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	
91282CAQ4	0.125	912821FJ9	10/15/25	35,271,245	35,271,245	0	0
912810FS2	2.000	912803CW1	01/15/26	26,903,157	26,903,157	0	0
912828N71	0.625	912820Z59	01/15/26	47,663,532	47,663,532	0	0
91282CCA7	0.125	912821MC6	04/15/26	40,581,852	40,581,852	0	0
912828S50	0.125	9128203A3	07/15/26	41,033,533	41,033,533	0	0
912810PS1	2.375	912803CY7	01/15/27	21,820,820	21,820,820	0	0
912828V49	0.375	9128206J1	01/15/27	42,527,997	42,527,997	0	0
9128282L3	0.375	9128207P6	07/15/27	40,291,588	40,291,588	0	0
912810PV4	1.750	912803DB6	01/15/28	19,924,496	19,924,496	0	0
9128283R9	0.500	9128204G9	01/15/28	42,017,024	42,017,024	0	0
912810FD5	3.625	912803BN2	04/15/28	27,704,151	27,703,904	248	0
912828Y38	0.750	912821AC9	07/15/28	39,003,853	39,003,853	0	0
912810PZ5	2.500	912803DE0	01/15/29	17,596,297	17,596,297	0	0
9128285W6	0.875	912821BF1	01/15/29	38,228,339	38,228,339	0	0
912810FH6	3.875	912803CF8	04/15/29	31,663,752	31,654,008	9,744	0
9128287D6	0.250	912821CL7	07/15/29	41,542,932	41,542,932	0	0
912828Z37	0.125	912821DQ5	01/15/30	42,606,057	42,606,057	0	0
912828ZZ6	0.125	912821EU5	07/15/30	44,668,777	44,668,777	0	0
91282CBF7	0.125	912821FY6	01/15/31	44,442,073	44,442,073	0	0
912810FQ6	3.375	912803CL5	04/15/32	7,539,003	7,539,003	0	0
912810QF8	2.125	912803DL4	02/15/40	18,740,020	18,740,020	0	0
912810QP6	2.125	912803DR1	02/15/41	29,240,655	29,240,655	0	0
912810QV3	0.750	912803DW0	02/15/42	27,326,263	27,326,263	0	0
912810RA8	0.625	912803EB5	02/15/43	26,708,294	26,708,294	0	0
912810RF7	1.375	912803EG4	02/15/44	26,367,940	26,367,940	0	0
912810RL4	0.750	912803EM1	02/15/45	26,076,702	26,076,702	0	0
912810RR1	1.000	912803ES8	02/15/46	22,960,975	22,960,975	0	0
912810RW0	0.875	912803EX7	02/15/47	20,683,844	20,683,844	0	0
912810SB5	1.000	912803FC2	02/15/48	20,253,021	20,253,021	0	0
912810SG4	1.000	912803FH1	02/15/49	16,323,194	16,323,194	0	0
912810SM1	0.250	912803FN8	02/15/50	16,208,183	16,208,183	0	0
912810SV1	0.125	912803FX6	02/15/51	9,224,098	9,224,098	0	0
Total Treasury Inflation-Protected Securities.....				1,618,130,397	1,618,120,406	9,992	0
Grand Total.....				16,904,344,739	16,549,960,076	354,384,663	22,659,185