

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JANUARY 31, 2022

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:						
912828SF8	2.000	912820ZW0	02/15/22	74,200,279	74,138,097	62,182	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	68,909,265	75,284	0
9128286U9	2.125	912821BZ7	05/15/22	50,944,838	50,921,238	23,600	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	65,560,111	434,785	0
912828YA2	1.500	912821CQ6	08/15/22	62,796,948	62,796,948	400	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	28,924,883	74,880	0
9128283C2	2.000	9128203T2	10/31/22	34,850,242	34,761,042	89,200	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	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	66,824,146	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	65,973,791	27,055	0
912828Z86	1.375	912821DU6	02/15/23	54,899,736	54,899,736	0	0
912828P79	1.500	912820D8	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
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	912820ZJ5	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	65,616,027	384,735	7,600
912828ZP8	0.125	912821EJ0	05/15/23	64,211,656	64,211,656	0	0
912828R69	1.625	912820ZU0	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	69,107,376	69,107,376	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
91282CCN9	0.125	912821MT9	07/31/23	65,745,252	65,745,252	0	0
912828VS6	2.500	912820G84	08/15/23	65,999,916	65,977,726	22,190	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
91282CCU3	0.125	912821MY8	08/31/23	67,538,623	67,538,623	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

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91282CDA6	0.250	912821GK5	09/30/23	67,219,658	67,219,658	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
91282CDD0	0.375	912821GQ2	10/31/23	66,099,908	66,099,908	0	0
912828WE6	2.750	912820J65	11/15/23	65,996,109	64,317,655	1,678,454	14,500
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	43,445,387	67,200	0
91282CDM0	0.500	912821GV1	11/30/23	62,778,550	62,778,550	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
91282CDR9	0.750	912821GZ2	12/31/23	63,608,315	63,608,315	0	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	40,987,639	12,400	0
91282CDV0	0.875	912821HE8	01/31/24	62,070,952	62,070,952	0	0
912828B66	2.750	912820L47	02/15/24	65,996,824	65,808,837	187,987	1,000
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	42,960,364	12,800	0
91282CBR1	0.250	912821GH2	03/15/24	61,595,099	61,580,699	14,400	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	41,475,405	48,000	0
912828WJ5	2.500	912820N29	05/15/24	65,994,795	65,984,515	10,280	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	76,653,517	22,100	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	43,290,418	54,400	0
91282CCL3	0.375	912821MR3	07/15/24	67,548,044	67,536,844	11,200	0
9128282N9	2.125	9128207S0	07/31/24	30,846,907	30,826,107	20,800	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	65,928,266	70,426	1,000
91282CCT6	0.375	912821MW2	08/15/24	83,876,178	83,876,178	0	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
91282CCX7	0.375	912821GJ8	09/15/24	64,175,878	64,175,878	0	0
9128282Y5	2.125	9128203Q8	09/30/24	31,480,100	31,414,500	65,600	0
912828YH7	1.500	912821CX1	09/30/24	45,258,960	45,258,960	0	0
91282CDB4	0.625	912821GN9	10/15/24	62,364,044	62,364,044	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
91282CDH1	0.750	912821GT6	11/15/24	88,393,592	88,384,792	8,800	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	44,193,345	61,600	0
91282CDN8	1.000	912821GY5	12/15/24	61,962,878	61,962,878	0	0
9128283P3	2.250	9128204D6	12/31/24	31,660,300	31,650,700	9,600	0
912828YY0	1.750	912821DM4	12/31/24	44,858,744	44,821,144	37,600	0
91282CDS7	1.125	912821HC2	01/15/25	60,343,414	60,343,414	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	45,188,643	43,200	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	47,186,954	9,600	0
9128284F4	2.625	9128204U8	03/31/25	34,108,089	34,085,689	22,400	0
912828ZF0	0.500	912821EB7	03/31/25	46,512,284	46,508,284	4,000	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	66,515,692	6,297	100
9128284R8	2.875	9128205F0	05/31/25	35,211,597	35,094,797	116,800	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	33,716,098	20,000	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	31,563,513	65,600	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	66,365,789	113,730	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	66,058,610	62,209	9,600
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	9128202A4	02/15/26	64,940,660	64,727,520	213,140	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

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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
91282CCP4	0.625	912821MU6	07/31/26	66,841,592	66,841,592	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
91282CCW9	0.750	912821MZ5	08/31/26	68,664,147	68,664,147	0	0
912828YG9	1.625	912821CY9	09/30/26	35,324,210	35,324,210	0	0
91282CCZ2	0.875	912821GL3	09/30/26	68,346,425	68,346,425	0	0
912828YQ7	1.625	912821DD4	10/31/26	35,345,667	35,345,667	0	0
91282CDG3	1.125	912821GR0	10/31/26	67,201,691	67,201,691	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
91282CDK4	1.250	912821GW9	11/30/26	63,863,042	63,863,042	0	0
912828YX2	1.750	912821DN2	12/31/26	35,011,701	35,011,701	0	0
91282CDQ1	1.250	912821HA6	12/31/26	64,744,192	64,744,192	0	0
912828Z78	1.500	912821DT9	01/31/27	98,524,841	98,524,841	0	0
912828V98	2.250	9128206P7	02/15/27	65,815,868	65,766,638	49,230	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
912828R0	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	912821F9	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	70,144,105	428,000	0
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	75,109,115	3,116	0
91282CCE9	1.250	912821ML6	05/31/28	74,034,233	74,034,233	0	0
91282CCH2	1.250	912821MQ5	06/30/28	71,410,102	71,410,102	0	0
91282CCR0	1.000	912821MV4	07/31/28	67,937,659	67,937,659	0	0
9128284V9	2.875	912821AH8	08/15/28	75,495,710	75,493,290	2,420	0
91282CCV1	1.125	912821NA9	08/31/28	69,789,803	69,789,803	0	0
91282CCY5	1.250	912821GM1	09/30/28	69,466,887	69,466,887	0	0
91282CDF5	1.375	912821GS8	10/31/28	68,303,325	68,303,325	0	0
9128285M8	3.125	912821AW5	11/15/28	80,505,854	80,503,818	2,037	0
91282CDL2	1.500	912821GX7	11/30/28	63,863,621	63,863,621	0	0
91282CDP3	1.375	912821HB4	12/31/28	63,608,180	63,608,180	0	0
91282CDW8	1.750	912821HG3	01/31/29	60,921,657	60,921,657	0	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	84,422,109	4,950	0
912828YB0	1.625	912821CR4	08/15/29	92,618,670	92,589,130	29,540	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	88,107,626	4,970	0
912828ZQ6	0.625	912821EK7	05/15/30	109,879,722	108,377,342	1,502,380	0
91282CAE1	0.625	912821EZ4	08/15/30	133,018,653	132,516,413	502,240	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	148,500,715	148,500,715	0	0
91282CCS8	1.250	912821MX0	08/15/31	142,197,457	142,197,457	0	0
91282CDJ7	1.375	912821GU3	11/15/31	144,644,276	144,643,276	1,000	0
Total Treasury Notes.....				13,141,514,668	13,132,206,518	9,308,151	33,800
Treasury Bonds:							
CUSIP:	Interest Rate:						
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	9,296,262	831,529	5,100
912810EN4	7.625	912803BA0	11/15/22	7,423,626	6,794,430	629,196	109,940
912810EP9	7.125	912803BB8	02/15/23	15,782,061	15,368,774	413,287	12,000
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	22,316,944	342,100	24,960
912810ES3	7.500	912803BD4	11/15/24	9,604,162	9,010,280	593,882	2,000
912810ET1	7.625	912803BE2	02/15/25	9,509,170	8,972,194	536,976	2,600
912810EV6	6.875	912803BF9	08/15/25	11,187,207	10,283,255	903,952	47,200
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,647,931	189,985	0
912810EX2	6.750	912803BH5	08/15/26	8,810,418	8,212,516	597,902	0
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	9,805,744	1,054,433	5,000
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	9,031,714	490,257	0
912810FA1	6.375	912803BL6	08/15/27	9,196,756	7,844,793	1,351,963	7,000
912810FB9	6.125	912803BM4	11/15/27	22,021,339	20,257,223	1,764,116	0
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,816,198	960,003	0
912810FF0	5.250	912803BV4	11/15/28	10,947,052	10,143,200	803,852	35,200

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JANUARY 31, 2022

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	
912810FG8	5.250	912803BW2	02/15/29	11,350,341	11,114,176	236,165	0
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	10,588,069	590,511	0
912810FM5	6.250	912803CH4	05/15/30	17,043,162	16,173,173	869,989	7,200
912810FP8	5.375	912803CK7	02/15/31	16,427,648	15,007,085	1,420,563	3,520
912810FT0	4.500	912803CX9	02/15/36	26,397,130	24,635,277	1,761,853	61,000
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	16,170,157	419,299	19,600
912810PU6	5.000	912803DA8	05/15/37	21,413,045	20,808,793	604,252	108,772
912810PW2	4.375	912803DC4	02/15/38	22,525,149	22,003,303	521,845	17,600
912810PX0	4.500	912803DD2	05/15/38	25,500,123	24,895,733	604,390	0
912810QA9	3.500	912803DF7	02/15/39	25,908,569	25,701,919	206,650	2,600
912810QB7	4.250	912803DG5	05/15/39	38,778,773	37,591,197	1,187,576	138,800
912810QC5	4.500	912803DH3	08/15/39	41,430,538	40,568,305	862,233	14,000
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	40,823,084	3,741,165	495,360
912810QE1	4.625	912803DK6	02/15/40	44,902,490	41,301,421	3,601,069	257,620
912810QH4	4.375	912803DM2	05/15/40	43,473,044	39,585,773	3,887,271	505,400
912810SR0	1.125	912803FQ1	05/15/40	60,356,639	60,355,259	1,380	0
912810QK7	3.875	912803DN0	08/15/40	43,213,317	42,462,666	750,651	232,640
912810SQ2	1.125	912803FS7	08/15/40	76,517,749	76,327,409	190,340	24,000
912810QL5	4.250	912803DP5	11/15/40	42,903,189	40,939,337	1,963,851	116,000
912810ST6	1.375	912803FU2	11/15/40	85,640,970	85,638,740	2,230	0
912810QN1	4.750	912803DQ3	02/15/41	43,004,945	42,114,971	889,974	185,000
912810SW9	1.875	912803FW8	02/15/41	89,742,088	89,551,872	190,216	0
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	41,174,502	821,005	159,480
912810SY5	2.250	912803FZ1	05/15/41	86,181,841	86,006,101	175,740	0
912810QS0	3.750	912803DT7	08/15/41	42,488,837	41,890,552	598,286	80,300
912810TA6	1.750	912803GB3	08/15/41	83,722,742	83,142,792	579,950	426,160
912810QT8	3.125	912803DU4	11/15/41	44,622,444	43,794,949	827,495	90,108
912810TC2	2.000	912803GD9	11/15/41	70,625,677	70,561,597	64,080	0
912810QU5	3.125	912803DV2	02/15/42	47,219,044	46,557,806	661,238	529,812
912810QW1	3.000	912803DX8	05/15/42	43,918,686	43,237,703	680,983	101,200
912810QX9	2.750	912803DY6	08/15/42	41,995,432	41,076,132	919,300	89,200
912810QY7	2.750	912803DZ3	11/15/42	41,994,009	39,397,965	2,596,045	67,200
912810QZ4	3.125	912803EA7	02/15/43	41,999,759	36,671,400	5,328,359	473,792
912810RB6	2.875	912803EC3	05/15/43	41,999,319	36,749,575	5,249,743	33,200
912810RC4	3.625	912803ED1	08/15/43	41,998,968	38,122,349	3,876,619	522,640
912810RD2	3.750	912803EE9	11/15/43	41,994,787	38,689,046	3,305,741	248,520
912810RE0	3.625	912803EF6	02/15/44	41,999,879	35,777,742	6,222,137	18,880
912810RG5	3.375	912803EH2	05/15/44	41,992,115	36,681,805	5,310,310	570,000
912810RH3	3.125	912803EJ8	08/15/44	42,000,030	38,301,954	3,698,076	1,760
912810RJ9	3.000	912803EK5	11/15/44	42,020,892	37,132,552	4,888,340	391,920
912810RK6	2.500	912803EL3	02/15/45	42,000,609	36,238,266	5,762,343	95,642
912810RM2	3.000	912803EN9	05/15/45	42,361,715	38,927,268	3,434,447	32,000
912810RN0	2.875	912803EP4	08/15/45	42,320,986	37,838,125	4,482,861	279,840
912810RP5	3.000	912803EQ2	11/15/45	42,076,670	37,801,821	4,274,849	247,200
912810RQ3	2.500	912803ER0	02/15/46	40,252,169	33,408,477	6,843,692	169,320
912810RS9	2.500	912803ET6	05/15/46	43,173,535	37,251,087	5,922,448	271,200
912810RT7	2.250	912803EU3	08/15/46	40,536,407	38,422,147	2,114,260	48,600
912810RU4	2.875	912803EV1	11/15/46	42,948,775	40,551,398	2,397,377	91,459
912810RV2	3.000	912803EW9	02/15/47	40,830,504	35,468,355	5,362,149	437,840
912810RX8	3.000	912803EY5	05/15/47	44,224,115	37,970,621	6,253,494	546,420
912810RY6	2.750	912803EZ2	08/15/47	43,512,331	32,864,190	10,648,141	35,560
912810RZ3	2.750	912803FA6	11/15/47	41,228,751	27,505,470	13,723,281	26,920
912810SA7	3.000	912803FB4	02/15/48	45,044,506	33,257,010	11,787,495	454,620
912810SC3	3.125	912803FDO	05/15/48	49,151,624	38,072,733	11,078,891	252,628
912810SD1	3.000	912803FE8	08/15/48	50,414,781	38,238,048	12,176,733	170,780
912810SE9	3.375	912803FF5	11/15/48	54,868,281	42,560,724	12,307,557	1,123,340
912810SF6	3.000	912803FG3	02/15/49	55,576,512	37,005,954	18,570,558	654,380
912810SH2	2.875	912803FJ7	05/15/49	57,608,369	39,185,575	18,422,794	728,760
912810SJ8	2.250	912803FK4	08/15/49	63,396,357	53,264,162	10,132,195	348,580
912810SK5	2.375	912803FL2	11/15/49	60,504,749	51,827,037	8,677,712	926,565
912810SL3	2.000	912803FM0	02/15/50	60,520,860	50,243,985	10,276,875	783,462
912810SN9	1.250	912803FP3	05/15/50	73,571,798	59,414,557	14,157,240	147,617
912810SP4	1.375	912803FR9	08/15/50	89,052,509	76,497,443	12,555,066	27,200
912810SS8	1.625	912803FT5	11/15/50	85,838,257	64,502,130	21,336,127	804,940
912810SU3	1.875	912803FV0	02/15/51	89,966,491	69,864,586	20,101,905	103,800
912810SX7	2.375	912803FY4	05/15/51	95,480,587	90,659,102	4,821,485	726,560
912810SZ2	2.000	912803GA5	08/15/51	91,406,663	84,937,813	6,468,850	33,490
912810TB4	1.875	912803GC1	11/15/51	90,235,307	84,631,827	5,603,480	717,020
Total Treasury Bonds.....				3,530,000,266	3,178,535,607	351,464,659	16,530,027
Treasury Inflation-Protected Securities:							
CUSIP:	Interest Rate:						
912828X39	0.125	9128206Y8	04/15/22	50,770,791	50,770,791	0	0
912828TE0	0.125	912820RP4	07/15/22	49,544,821	49,544,821	0	0
912828UH1	0.125	912820A64	01/15/23	49,355,337	49,355,337	0	0
9128284H0	0.625	9128204W4	04/15/23	52,615,410	52,615,410	0	0
912828VM9	0.375	912820G43	07/15/23	48,958,238	48,958,238	0	0
912828B25	0.625	912820K71	01/15/24	48,808,111	48,808,111	0	0
9128286N5	0.500	912821BV6	04/15/24	35,488,117	35,488,117	0	0
912828WU0	0.125	912820P35	07/15/24	47,991,725	47,991,725	0	0
912828YL8	0.125	912821DA0	10/15/24	38,115,509	38,115,509	0	0
912810FR4	2.375	912803CN1	01/15/25	41,282,119	41,282,119	0	0
912828H45	0.250	912820S65	01/15/25	48,099,026	48,099,026	0	0
912828ZJ2	0.125	912821EE1	04/15/25	38,249,703	38,249,703	0	0
912828XL9	0.375	912820W29	07/15/25	48,045,735	48,045,735	0	0
91282CAQ4	0.125	912821FJ9	10/15/25	36,714,386	36,714,386	0	0
912810FS2	2.000	912803CW1	01/15/26	28,003,764	28,003,764	0	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JANUARY 31, 2022

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	49,613,155	49,613,155	0	0
91282CCA7	0.125	912821MC6	04/15/26	42,240,814	42,240,814	0	0
912828S50	0.125	9128203A3	07/15/26	42,712,363	42,712,363	0	0
91282CDC2	0.125	912821GP4	10/15/26	38,955,431	38,955,431	0	0
912810PS1	2.375	912803CY7	01/15/27	22,713,504	22,713,504	0	0
912828V49	0.375	9128206J1	01/15/27	44,267,995	44,267,995	0	0
9128282L3	0.375	9128207P6	07/15/27	41,939,917	41,939,917	0	0
912810PV4	1.750	912803DB6	01/15/28	20,739,517	20,739,517	0	0
9128283R9	0.500	9128204G9	01/15/28	43,735,966	43,735,966	0	0
912810FD5	3.625	912803BN2	04/15/28	28,837,708	28,837,450	258	0
912828Y38	0.750	912821AC9	07/15/28	40,599,432	40,599,432	0	0
912810PZ5	2.500	912803DE0	01/15/29	18,316,275	18,316,275	0	0
9128285W6	0.875	912821BF1	01/15/29	39,792,413	39,792,413	0	0
912810FH6	3.875	912803CF8	04/15/29	32,959,126	32,948,983	10,143	0
9128287D6	0.250	912821CL7	07/15/29	43,242,477	43,242,477	0	0
912828Z37	0.125	912821DQ5	01/15/30	44,349,403	44,349,403	0	0
912828ZZ6	0.125	912821EU5	07/15/30	46,496,624	46,496,624	0	0
91282CBF7	0.125	912821FY6	01/15/31	46,260,316	46,260,316	0	0
91282CCM1	0.125	912821MS1	07/15/31	48,565,357	48,565,357	0	0
91282CDX6	0.125	912821HD0	01/15/32	18,437,311	18,437,311	0	0
912810FQ6	3.375	912803CL5	04/15/32	7,847,456	7,847,456	0	0
912810QF8	2.125	912803DL4	02/15/40	19,506,625	19,506,625	0	0
912810QP6	2.125	912803DR1	02/15/41	30,437,010	30,437,010	0	0
912810QV3	0.750	912803DW0	02/15/42	28,444,255	28,444,255	0	0
912810RA8	0.625	912803EB5	02/15/43	27,801,015	27,801,015	0	0
912810RF7	1.375	912803EG4	02/15/44	27,446,780	27,446,780	0	0
912810RL4	0.750	912803EM1	02/15/45	27,143,442	27,143,442	0	0
912810RR1	1.000	912803ES8	02/15/46	23,900,387	23,900,387	0	0
912810RW0	0.875	912803EX7	02/15/47	21,529,891	21,529,891	0	0
912810SB5	1.000	912803FC2	02/15/48	21,081,535	21,081,535	0	0
912810SG4	1.000	912803FH1	02/15/49	16,991,057	16,991,057	0	0
912810SM1	0.250	912803FN8	02/15/50	16,871,369	16,871,369	0	0
912810SV1	0.125	912803FX6	02/15/51	19,212,535	19,212,535	0	0
Total Treasury Inflation-Protected Securities.....				1,705,031,254	1,705,020,853	10,401	0
Grand Total.....				18,376,546,188	18,015,762,977	360,783,210	16,563,827