

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, FEBRUARY 28, 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:						
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	68,902,365	82,184	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	65,559,911	434,985	0
912828YA2	1.500	912821CQ6	08/15/22	62,796,948	62,796,548	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	64,819,813	25,200	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	65,973,291	27,555	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
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	65,613,527	387,235	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
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	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
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
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

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912828WE6	2.750	912820J65	11/15/23	65,996,109	64,327,905	1,668,204	12,000
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	62,070,930	62,070,930	0	0
912828B66	2.750	912820L47	02/15/24	65,996,824	65,811,037	185,787	4,800
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
91282CEA5	1.500	912821HK4	02/29/24	60,908,311	60,908,311	0	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	66,895,443	6,400	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	65,979,665	15,130	1,000
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	63,324,106	8,000	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	65,928,141	70,551	0
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	66,031,311	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
91282CDZ1	1.500	912821HH1	02/15/25	80,247,914	80,247,914	0	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	66,511,992	9,997	0
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	66,347,789	131,730	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	66,041,730	79,089	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	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
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

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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	69,475,950	20,809	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	97,475,841	1,049,000	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
91282CEC1	1.875	912821HL2	02/28/27	62,079,820	62,079,820	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	70,143,605	428,500	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
91282CEB3	1.875	912821HM0	02/28/29	58,565,832	58,565,832	0	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
91282CDY4	1.875	912821HJ7	02/15/32	59,383,389	59,383,389	0	0
Total Treasury Notes.....				13,227,588,646	13,217,212,852	10,375,794	17,800
Treasury Bonds:							
CUSIP:	Interest Rate:						
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	9,268,607	859,184	45,000
912810EN4	7.625	912803BA0	11/15/22	7,423,626	6,775,973	647,653	0
912810EP9	7.125	912803BB8	02/15/23	15,782,061	15,295,221	486,840	0
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	22,313,944	345,100	0
912810ES3	7.500	912803BD4	11/15/24	9,604,162	9,011,620	592,542	1,500
912810ET1	7.625	912803BE2	02/15/25	9,509,170	8,962,114	547,056	20,000
912810EV6	6.875	912803BF9	08/15/25	11,187,207	10,292,775	894,432	36,000
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,647,611	190,305	0
912810EX2	6.750	912803BH5	08/15/26	8,810,418	8,158,446	651,972	0
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	9,806,444	1,053,733	12,700
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	9,058,794	463,177	80,000
912810FA1	6.375	912803BL6	08/15/27	9,196,756	7,818,293	1,378,463	0
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	10,768,598	1,007,603	88,000
912810FF0	5.250	912803BV4	11/15/28	10,947,052	10,143,000	804,052	24,800

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, FEBRUARY 28, 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	11,114,676	235,665	127,500
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	10,572,069	606,511	57,000
912810FM5	6.250	912803CH4	05/15/30	17,043,162	16,173,173	869,989	3,500
912810FP8	5.375	912803CK7	02/15/31	16,427,648	14,995,475	1,432,173	19,200
912810FT0	4.500	912803CX9	02/15/36	26,397,130	24,636,477	1,760,653	3,200
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	16,170,157	419,299	0
912810PU6	5.000	912803DA8	05/15/37	21,413,045	20,741,873	671,172	1,080
912810PW2	4.375	912803DC4	02/15/38	22,525,149	22,003,303	521,845	0
912810PX0	4.500	912803DD2	05/15/38	25,500,123	24,921,733	578,390	26,000
912810QA9	3.500	912803DF7	02/15/39	25,908,569	25,701,919	206,650	0
912810QB7	4.250	912803DG5	05/15/39	38,778,773	37,620,597	1,158,176	57,400
912810QC5	4.500	912803DH3	08/15/39	41,430,538	40,604,305	826,233	36,000
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	41,134,464	3,429,785	312,480
912810QE1	4.625	912803DK6	02/15/40	44,902,490	41,375,986	3,526,504	946,000
912810QH4	4.375	912803DM2	05/15/40	43,473,044	39,730,773	3,742,271	145,000
912810SR0	1.125	912803FQ1	05/15/40	60,356,639	60,355,159	1,480	0
912810QK7	3.875	912803DNO	08/15/40	43,213,317	42,570,626	642,691	567,920
912810SQ2	1.125	912803FS7	08/15/40	76,517,749	76,326,769	190,980	0
912810QL5	4.250	912803DP5	11/15/40	42,903,189	40,799,137	2,104,051	59,000
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	41,986,371	1,018,574	1,051,000
912810SW9	1.875	912803FW8	02/15/41	89,742,088	89,733,816	8,272	183,744
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	41,362,622	632,885	195,120
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	41,971,072	517,766	283,520
912810TA6	1.750	912803GB3	08/15/41	83,722,742	83,139,792	582,950	0
912810QT8	3.125	912803DU4	11/15/41	44,622,444	43,982,861	639,583	227,912
912810TC2	2.000	912803GD9	11/15/41	70,625,667	70,561,587	64,080	0
912810QU5	3.125	912803DV2	02/15/42	47,219,044	46,567,790	651,254	170,032
912810TF5	2.375	912803GF4	02/15/42	22,252,107	22,252,107	0	0
912810QW1	3.000	912803DX8	05/15/42	43,918,686	43,396,093	522,593	221,600
912810QX9	2.750	912803DY6	08/15/42	41,995,432	41,079,732	915,700	6,000
912810QY7	2.750	912803DZ3	11/15/42	41,994,009	39,386,445	2,607,565	166,160
912810QZ4	3.125	912803EA7	02/15/43	41,999,759	37,089,552	4,910,207	465,640
912810RB6	2.875	912803EC3	05/15/43	41,999,319	36,766,685	5,232,633	201,120
912810RC4	3.625	912803ED1	08/15/43	41,998,968	37,907,929	4,091,039	32,480
912810RD2	3.750	912803EE9	11/15/43	41,994,787	38,142,398	3,852,389	164,440
912810RE0	3.625	912803EF6	02/15/44	41,999,879	35,275,302	6,724,577	8,000
912810RG5	3.375	912803EH2	05/15/44	41,992,115	36,819,345	5,172,770	177,240
912810RH3	3.125	912803EJ8	08/15/44	42,000,030	38,325,254	3,674,776	32,800
912810RJ9	3.000	912803EK5	11/15/44	42,020,892	37,513,432	4,507,460	724,920
912810RK6	2.500	912803EL3	02/15/45	42,000,609	36,283,036	5,717,573	106,280
912810RM2	3.000	912803EN9	05/15/45	42,361,715	38,724,038	3,637,677	95,290
912810RN0	2.875	912803EP4	08/15/45	42,320,986	37,902,910	4,418,076	87,840
912810RP5	3.000	912803EQ2	11/15/45	42,076,670	37,795,381	4,281,289	0
912810RQ3	2.500	912803ER0	02/15/46	40,252,169	33,654,352	6,597,817	493,195
912810RS9	2.500	912803ET6	05/15/46	43,173,535	36,620,385	6,553,150	230,368
912810RT7	2.250	912803EU3	08/15/46	40,536,407	38,078,407	2,458,000	36,000
912810RU4	2.875	912803EV1	11/15/46	42,948,775	40,626,798	2,321,977	125,600
912810RV2	3.000	912803EW9	02/15/47	40,830,504	34,818,375	6,012,129	170,600
912810RX8	3.000	912803EY5	05/15/47	44,224,115	38,475,711	5,748,404	1,264,200
912810RY6	2.750	912803EZ2	08/15/47	43,512,331	33,283,770	10,228,561	514,800
912810RZ3	2.750	912803FA6	11/15/47	41,228,751	27,778,520	13,450,231	398,770
912810SA7	3.000	912803FB4	02/15/48	45,044,506	33,453,255	11,591,250	274,800
912810SC3	3.125	912803FD0	05/15/48	49,151,624	38,331,253	10,820,371	274,880
912810SD1	3.000	912803FE8	08/15/48	50,414,781	37,904,968	12,509,813	27,140
912810SE9	3.375	912803FF5	11/15/48	54,868,281	43,557,694	11,310,587	1,620,180
912810SF6	3.000	912803FG3	02/15/49	55,576,512	36,763,215	18,813,297	324,500
912810SH2	2.875	912803FJ7	05/15/49	57,608,369	39,112,375	18,495,994	134,360
912810SJ8	2.250	912803FK4	08/15/49	63,396,357	53,315,882	10,080,475	545,120
912810SK5	2.375	912803FL2	11/15/49	60,504,749	51,939,837	8,564,912	396,200
912810SL3	2.000	912803FM0	02/15/50	60,520,860	50,317,865	10,202,995	359,000
912810SN9	1.250	912803FP3	05/15/50	73,571,798	58,989,437	14,582,360	23,240
912810SP4	1.375	912803FR9	08/15/50	89,052,509	76,569,923	12,482,586	267,600
912810SS8	1.625	912803FT5	11/15/50	85,838,257	64,723,010	21,115,247	511,340
912810SU3	1.875	912803FV0	02/15/51	89,966,491	69,313,434	20,653,057	62,288
912810SX7	2.375	912803FY4	05/15/51	95,480,587	89,086,422	6,394,165	761,400
912810SZ2	2.000	912803GA5	08/15/51	91,406,663	83,946,378	7,460,285	68,800
912810TB4	1.875	912803GC1	11/15/51	90,235,307	84,413,679	5,821,628	2,052,512
912810TD0	2.250	912803GE7	02/15/52	36,914,118	36,543,058	371,060	0
Total Treasury Bonds.....				3,589,166,481	3,235,355,724	353,810,756	18,207,311
Treasury Inflation-Protected Securities:							
CUSIP:	Interest Rate:						
912828X39	0.125	9128206Y8	04/15/22	50,929,406	50,929,406	0	0
912828TE0	0.125	912820RP4	07/15/22	49,699,384	49,699,384	0	0
912828UH1	0.125	912820A64	01/15/23	49,509,062	49,509,062	0	0
9128284H0	0.625	9128204W4	04/15/23	52,780,008	52,780,008	0	0
912828VM9	0.375	912820G43	07/15/23	49,110,750	49,110,750	0	0
912828B25	0.625	912820K71	01/15/24	48,960,555	48,960,555	0	0
9128286N5	0.500	912821BV6	04/15/24	35,598,909	35,598,909	0	0
912828WU0	0.125	912820P35	07/15/24	48,141,393	48,141,393	0	0
912828YL8	0.125	912821DA0	10/15/24	38,234,448	38,234,448	0	0
912810FR4	2.375	912803CN1	01/15/25	41,410,922	41,410,922	0	0
912828H45	0.250	912820S65	01/15/25	48,249,475	48,249,475	0	0
912828ZJ2	0.125	912821EE1	04/15/25	38,369,157	38,369,157	0	0
912828XL9	0.375	912820W29	07/15/25	48,195,791	48,195,791	0	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, FEBRUARY 28, 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	
91282CAQ4	0.125	912821FJ9	10/15/25	36,828,877	36,828,877	0	0
912810FS2	2.000	912803CW1	01/15/26	28,091,164	28,091,164	0	0
912828N71	0.625	912820Z59	01/15/26	49,767,988	49,767,988	0	0
91282CCA7	0.125	912821MC6	04/15/26	42,372,756	42,372,756	0	0
912828S50	0.125	9128203A3	07/15/26	42,845,726	42,845,726	0	0
91282CDC2	0.125	912821GP4	10/15/26	39,077,229	39,077,229	0	0
912810PS1	2.375	912803CY7	01/15/27	22,784,378	22,784,378	0	0
912828V49	0.375	9128206J1	01/15/27	44,406,133	44,406,133	0	0
9128282L3	0.375	9128207P6	07/15/27	42,070,971	42,070,971	0	0
912810PV4	1.750	912803DB6	01/15/28	20,804,244	20,804,244	0	0
9128283R9	0.500	9128204G9	01/15/28	43,872,612	43,872,612	0	0
912810FD5	3.625	912803BN2	04/15/28	28,927,667	28,927,408	259	0
912828Y38	0.750	912821AC9	07/15/28	40,726,315	40,726,315	0	0
912810PZ5	2.500	912803DE0	01/15/29	18,373,443	18,373,443	0	0
9128285W6	0.875	912821BF1	01/15/29	39,916,425	39,916,425	0	0
912810FH6	3.875	912803CF8	04/15/29	33,062,070	33,051,895	10,175	0
9128287D6	0.250	912821CL7	07/15/29	43,377,406	43,377,406	0	0
912828Z37	0.125	912821DQ5	01/15/30	44,487,770	44,487,770	0	0
912828ZZ6	0.125	912821EU5	07/15/30	46,641,616	46,641,616	0	0
91282CBF7	0.125	912821FY6	01/15/31	46,405,047	46,405,047	0	0
91282CCM1	0.125	912821MS1	07/15/31	48,717,114	48,717,114	0	0
91282CDX6	0.125	912821HD0	01/15/32	18,494,379	18,494,379	0	0
912810FQ6	3.375	912803CL5	04/15/32	7,871,916	7,871,916	0	0
912810QF8	2.125	912803DL4	02/15/40	19,567,614	19,567,614	0	0
912810QP6	2.125	912803DR1	02/15/41	30,531,989	30,531,989	0	0
912810QV3	0.750	912803DW0	02/15/42	28,533,065	28,533,065	0	0
912810RA8	0.625	912803EB5	02/15/43	27,887,724	27,887,724	0	0
912810RF7	1.375	912803EG4	02/15/44	27,532,406	27,532,406	0	0
912810RL4	0.750	912803EM1	02/15/45	27,228,312	27,228,312	0	0
912810RR1	1.000	912803ES8	02/15/46	23,974,969	23,974,969	0	0
912810RW0	0.875	912803EX7	02/15/47	21,597,216	21,597,216	0	0
912810SB5	1.000	912803FC2	02/15/48	21,147,382	21,147,382	0	0
912810SG4	1.000	912803FH1	02/15/49	17,044,136	17,044,136	0	0
912810SM1	0.250	912803FN8	02/15/50	16,923,968	16,923,968	0	0
912810SV1	0.125	912803FX6	02/15/51	19,272,472	19,272,472	0	0
912810TE8	0.125	912803GG2	02/15/52	10,550,740	10,550,740	0	0
Total Treasury Inflation-Protected Securities.....				1,720,904,498	1,720,894,065	10,433	0
Grand Total.....				18,537,659,625	18,173,462,642	364,196,983	18,225,111