

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MARCH 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:						
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	68,867,604	116,945	2,000
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	65,555,111	439,785	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	29,470,465	50,400	0
9128283U2	2.375	9128204J3	01/31/23	38,997,043	38,833,843	163,200	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	65,972,691	28,155	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	9128202J5	03/31/23	34,671,134	34,671,134	0	0
9128284D9	2.500	9128204T1	03/31/23	41,165,502	41,160,462	5,040	0
91282CBU4	0.125	912821LY9	03/31/23	70,769,343	70,753,343	16,000	0
912828ZH6	0.250	912821ED3	04/15/23	40,131,480	40,081,080	50,400	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	65,585,737	415,025	2,200
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
912828WE6	2.750	912820J65	11/15/23	65,996,109	64,321,370	1,674,739	0
91282CAW1	0.250	912821FN0	11/15/23	68,807,085	67,906,925	900,160	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

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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	65,775,024	221,800	5,000
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
91282CEA5	1.500	912821HK4	02/29/24	60,908,308	60,908,308	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
91282CEG2	2.250	912821HP3	03/31/24	59,308,403	59,308,403	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	65,961,608	33,187	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	63,324,106	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	65,884,631	114,061	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	65,980,311	51,600	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
91282CED9	1.750	912821HN8	03/15/25	56,065,327	56,065,327	0	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	66,506,612	15,377	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	66,242,189	237,330	2,800
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	66,045,010	75,809	4,000
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	64,677,320	263,340	1,000
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	69,363,250	133,509	0

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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
912828A7	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	62,079,785	62,079,785	0	0
912828ZE3	0.625	912821EC5	03/31/27	36,302,505	36,302,505	0	0
91282CEF4	2.500	912821HQ1	03/31/27	60,494,723	60,494,723	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	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
91282CEE7	2.375	912821HR9	03/31/29	55,749,721	55,749,721	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	99,096,027	99,096,027	0	0
Total Treasury Notes.....				13,348,427,257	13,337,442,997	10,984,260	18,000
Treasury Bonds:							
CUSIP:	Interest Rate:						
912810EM6	7.250	912803AZ6	08/15/22	10,127,790	9,228,387	899,404	2,000
912810EN4	7.625	912803BA0	11/15/22	7,423,626	6,738,947	684,679	54,400
912810EP9	7.125	912803BB8	02/15/23	15,782,061	15,057,628	724,433	12,000
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	22,262,016	397,028	0
912810ES3	7.500	912803BD4	11/15/24	9,604,162	9,003,850	600,312	2,560
912810ET1	7.625	912803BE2	02/15/25	9,509,170	8,958,314	550,856	0
912810EV6	6.875	912803BF9	08/15/25	11,187,207	10,193,263	993,944	0
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,446,891	391,025	0
912810EX2	6.750	912803BH5	08/15/26	8,810,418	8,058,376	752,042	0
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	9,803,444	1,056,733	0
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	8,936,894	585,077	0
912810FA1	6.375	912803BL6	08/15/27	9,196,756	7,822,293	1,374,463	4,800
912810FB9	6.125	912803BM4	11/15/27	22,021,339	20,307,577	1,713,762	50,514
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,689,512	1,086,689	50,514
912810FF0	5.250	912803BV4	11/15/28	10,947,052	10,143,000	804,052	79,000

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MARCH 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	11,113,536	236,805	0
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	10,577,464	601,116	5,395
912810FM5	6.250	912803CH4	05/15/30	17,043,162	16,114,189	928,973	68,016
912810FP8	5.375	912803CK7	02/15/31	16,427,648	15,066,355	1,361,293	71,200
912810FT0	4.500	912803CX9	02/15/36	26,397,130	24,611,247	1,785,883	34,870
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	16,172,157	417,299	9,000
912810PU6	5.000	912803DA8	05/15/37	21,413,045	20,658,133	754,912	104,260
912810PW2	4.375	912803DC4	02/15/38	22,525,149	21,996,003	529,145	72,200
912810PX0	4.500	912803DD2	05/15/38	25,500,123	24,928,193	571,930	163,700
912810QA9	3.500	912803DF7	02/15/39	25,908,569	25,795,919	112,650	94,000
912810QB7	4.250	912803DG5	05/15/39	38,778,773	37,595,077	1,183,696	4,880
912810QC5	4.500	912803DH3	08/15/39	41,430,538	40,551,905	878,633	9,600
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	41,370,168	3,194,081	335,704
912810QE1	4.625	912803DK6	02/15/40	44,902,490	41,370,086	3,532,404	121,500
912810QH4	4.375	912803DM2	05/15/40	43,473,044	39,801,221	3,671,823	344,720
912810SR0	1.125	912803FQ1	05/15/40	60,356,639	60,355,159	1,480	0
912810QK7	3.875	912803DN0	08/15/40	43,213,317	42,773,836	439,481	506,340
912810SQ2	1.125	912803FS7	08/15/40	76,517,749	76,294,069	223,680	300
912810QL5	4.250	912803DP5	11/15/40	42,903,189	40,689,677	2,213,511	25,580
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	42,190,271	814,674	280,400
912810SW9	1.875	912803FW8	02/15/41	89,742,088	89,730,816	11,272	0
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	41,434,793	560,714	81,171
912810SY5	2.250	912803FZ1	05/15/41	86,181,841	85,959,501	222,340	125,400
912810QS0	3.750	912803DT7	08/15/41	42,488,837	41,995,972	492,866	29,900
912810TA6	1.750	912803GB3	08/15/41	83,722,742	83,094,512	628,230	4,000
912810QT8	3.125	912803DU4	11/15/41	44,622,444	44,136,814	485,630	167,552
912810TC2	2.000	912803GD9	11/15/41	70,625,666	70,561,586	64,080	0
912810QU5	3.125	912803DV2	02/15/42	47,219,044	46,716,718	502,326	160,928
912810TF5	2.375	912803GF4	02/15/42	41,227,581	40,826,581	401,000	0
912810QW1	3.000	912803DX8	05/15/42	43,918,686	43,380,893	537,793	0
912810QX9	2.750	912803DY6	08/15/42	41,995,432	41,279,262	716,170	253,130
912810QY7	2.750	912803DZ3	11/15/42	41,994,009	39,625,905	2,368,105	254,820
912810QZ4	3.125	912803EA7	02/15/43	41,999,759	37,243,174	4,756,585	498,330
912810RB6	2.875	912803EC3	05/15/43	41,999,319	36,939,565	5,059,753	188,160
912810RC4	3.625	912803ED1	08/15/43	41,998,968	38,065,924	3,933,044	192,000
912810RD2	3.750	912803EE9	11/15/43	41,994,787	38,192,398	3,802,389	134,380
912810RE0	3.625	912803EF6	02/15/44	41,999,879	34,725,482	7,274,397	27,560
912810RG5	3.375	912803EH2	05/15/44	41,992,115	36,808,261	5,183,854	19,360
912810RH3	3.125	912803EJ8	08/15/44	42,000,030	38,356,848	3,643,182	32,400
912810RJ9	3.000	912803EK5	11/15/44	42,020,892	37,770,847	4,250,045	307,120
912810RK6	2.500	912803EL3	02/15/45	42,000,609	36,501,432	5,499,177	253,396
912810RM2	3.000	912803EN9	05/15/45	42,361,715	38,677,438	3,684,277	241,400
912810RN0	2.875	912803EP4	08/15/45	42,320,986	37,969,740	4,351,246	265,320
912810RP5	3.000	912803EQ2	11/15/45	42,076,670	37,961,191	4,115,479	350,000
912810RQ3	2.500	912803ER0	02/15/46	40,252,169	33,546,132	6,706,037	616,640
912810RS9	2.500	912803ET6	05/15/46	43,173,535	36,433,225	6,740,310	225,120
912810RT7	2.250	912803EU3	08/15/46	40,536,407	38,012,467	2,523,940	65,560
912810RU4	2.875	912803EV1	11/15/46	42,948,775	40,335,918	2,612,857	31,480
912810RV2	3.000	912803EW9	02/15/47	40,830,504	34,681,951	6,148,553	199,440
912810RX8	3.000	912803EY5	05/15/47	44,224,115	38,088,011	6,136,104	835,200
912810RY6	2.750	912803EZ2	08/15/47	43,512,331	36,115,210	7,397,121	3,151,440
912810RZ3	2.750	912803FA6	11/15/47	41,228,751	28,157,260	13,071,491	1,074,560
912810SA7	3.000	912803FB4	02/15/48	45,044,506	33,548,495	11,496,010	949,360
912810SC3	3.125	912803FD0	05/15/48	49,151,624	39,288,791	9,862,833	1,197,156
912810SD1	3.000	912803FE8	08/15/48	50,414,781	37,979,328	12,435,453	491,700
912810SE9	3.375	912803FF5	11/15/48	54,868,281	43,894,394	10,973,887	1,735,840
912810SF6	3.000	912803FG3	02/15/49	55,576,512	37,141,395	18,435,117	583,900
912810SH2	2.875	912803FJ7	05/15/49	57,608,369	38,752,855	18,855,514	205,600
912810SJ8	2.250	912803FK4	08/15/49	63,396,357	53,945,582	9,450,775	679,260
912810SK5	2.375	912803FL2	11/15/49	60,504,749	52,679,537	7,825,212	813,340
912810SL3	2.000	912803FM0	02/15/50	60,520,860	50,474,045	10,046,815	924,100
912810SN9	1.250	912803FP3	05/15/50	73,566,798	58,428,257	15,138,540	567,600
912810SP4	1.375	912803FR9	08/15/50	89,044,509	76,868,905	12,175,604	1,630,645
912810SS8	1.625	912803FT5	11/15/50	85,834,257	65,242,620	20,591,637	1,972,630
912810SU3	1.875	912803FV0	02/15/51	89,961,491	68,687,110	21,274,381	427,460
912810SX7	2.375	912803FY4	05/15/51	95,480,587	87,852,582	7,628,005	783,720
912810SZ2	2.000	912803GA5	08/15/51	91,403,663	82,372,186	9,031,477	698,200
912810TB4	1.875	912803GC1	11/15/51	90,235,307	82,863,399	7,371,908	1,140,916
912810TD0	2.250	912803GE7	02/15/52	60,274,513	58,584,773	1,689,740	362,000
Total Treasury Bonds.....				3,631,477,349	3,277,243,875	354,233,473	27,456,647
Treasury Inflation-Protected Securities:							
CUSIP:	Interest Rate:						
912828X39	0.125	9128206Y8	04/15/22	51,349,711	51,349,711	0	0
912828TE0	0.125	912820RP4	07/15/22	50,109,773	50,109,773	0	0
912828UH1	0.125	912820A64	01/15/23	49,917,767	49,917,767	0	0
9128284H0	0.625	9128204W4	04/15/23	53,215,487	53,215,487	0	0
912828VM9	0.375	912820G43	07/15/23	49,516,217	49,516,217	0	0
912828B25	0.625	912820K71	01/15/24	49,364,616	49,364,616	0	0
9128286N5	0.500	912821BV6	04/15/24	35,892,635	35,892,635	0	0
912828WU0	0.125	912820P35	07/15/24	48,538,731	48,538,731	0	0
912828YL8	0.125	912821DA0	10/15/24	38,550,092	38,550,092	0	0
912810FR4	2.375	912803CN1	01/15/25	41,752,812	41,752,812	0	0
912828H45	0.250	912820S65	01/15/25	48,647,530	48,647,530	0	0
912828ZJ2	0.125	912821EE1	04/15/25	38,685,922	38,685,922	0	0
912828XL9	0.375	912820W29	07/15/25	48,593,480	48,593,480	0	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MARCH 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	
91282CAQ4	0.125	912821FJ9	10/15/25	37,132,931	37,132,931	0	0
912810FS2	2.000	912803CW1	01/15/26	28,322,966	28,322,966	0	0
912828N71	0.625	912820Z59	01/15/26	50,179,038	50,179,038	0	0
91282CCA7	0.125	912821MC6	04/15/26	42,722,341	42,722,341	0	0
912828S50	0.125	9128203A3	07/15/26	43,199,029	43,199,029	0	0
91282CDC2	0.125	912821GP4	10/15/26	39,399,750	39,399,750	0	0
912810PS1	2.375	912803CY7	01/15/27	22,972,442	22,972,442	0	0
912828V49	0.375	9128206J1	01/15/27	44,772,833	44,772,833	0	0
9128282L3	0.375	9128207P6	07/15/27	42,417,988	42,417,988	0	0
912810PV4	1.750	912803DB6	01/15/28	20,976,066	20,976,066	0	0
9128283R9	0.500	9128204G9	01/15/28	44,234,801	44,234,801	0	0
912810FD5	3.625	912803BN2	04/15/28	29,166,328	29,166,067	261	0
912828Y38	0.750	912821AC9	07/15/28	41,062,593	41,062,593	0	0
912810PZ5	2.500	912803DE0	01/15/29	18,524,995	18,524,995	0	0
9128285W6	0.875	912821BF1	01/15/29	40,246,161	40,246,161	0	0
912810FH6	3.875	912803CF8	04/15/29	33,335,027	33,324,768	10,259	0
9128287D6	0.250	912821CL7	07/15/29	43,735,226	43,735,226	0	0
912828Z37	0.125	912821DQ5	01/15/30	44,854,834	44,854,834	0	0
912828Z06	0.125	912821EU5	07/15/30	47,026,403	47,026,403	0	0
91282CBF7	0.125	912821FY6	01/15/31	46,787,675	46,787,675	0	0
91282CCM1	0.125	912821MS1	07/15/31	49,119,456	49,119,456	0	0
91282CDX6	0.125	912821HD0	01/15/32	35,484,597	35,484,597	0	0
912810FQ6	3.375	912803CL5	04/15/32	7,936,924	7,936,924	0	0
912810QF8	2.125	912803DL4	02/15/40	19,729,036	19,729,036	0	0
912810QP6	2.125	912803DR1	02/15/41	30,784,068	30,784,068	0	0
912810QV3	0.750	912803DW0	02/15/42	28,768,505	28,768,505	0	0
912810RA8	0.625	912803EB5	02/15/43	28,117,952	28,117,952	0	0
912810RF7	1.375	912803EG4	02/15/44	27,759,591	27,759,591	0	0
912810RL4	0.750	912803EM1	02/15/45	27,453,022	27,453,022	0	0
912810RR1	1.000	912803ES8	02/15/46	24,172,837	24,172,837	0	0
912810RW0	0.875	912803EX7	02/15/47	21,775,440	21,775,440	0	0
912810SB5	1.000	912803FC2	02/15/48	21,321,914	21,321,914	0	0
912810SG4	1.000	912803FH1	02/15/49	17,184,755	17,184,755	0	0
912810SM1	0.250	912803FN8	02/15/50	17,063,660	17,063,660	0	0
912810SV1	0.125	912803FX6	02/15/51	19,431,584	19,431,584	0	0
912810TE8	0.125	912803GG2	02/15/52	10,637,848	10,637,848	0	0
Total Treasury Inflation-Protected Securities.....				1,751,945,387	1,751,934,868	10,519	0
Grand Total.....				18,731,849,992	18,366,621,740	365,228,252	27,474,647