

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, SEPTEMBER 30, 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	
<b>Treasury Notes:</b>							
CUSIP:	Interest Rate:						
912828YK0	1.375	912821CZ6	10/15/22	38,000,011	37,996,811	3,200	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	34,752,542	97,700	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	121,956,469	36,795	0
912828M80	2.000	912820Y76	11/30/22	64,845,013	64,796,213	48,800	0
91282CAX9	0.125	912821FQ3	11/30/22	63,769,181	63,757,981	11,200	0
912828YW4	1.625	912821DK8	12/15/22	38,000,137	37,964,937	35,200	0
912828N30	2.125	912820Z34	12/31/22	67,444,612	67,419,012	25,600	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	38,835,443	161,600	0
91282CBG5	0.125	912821FZ3	01/31/23	68,108,923	68,078,523	30,400	0
912828UN8	2.000	912820B30	02/15/23	66,000,846	65,950,691	50,155	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	37,356,151	20,000	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	72,974,878	16,000	0
912828ZD5	0.500	912821DZ5	03/15/23	38,036,596	38,022,196	14,400	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	41,153,982	11,520	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	71,440,635	17,600	0
912828VB3	1.750	912820F36	05/15/23	66,000,762	65,431,805	568,957	26,600
912828ZP8	0.125	912821EJ0	05/15/23	64,211,656	64,205,256	6,400	0
912828R69	1.625	9128202U0	05/31/23	35,132,561	35,128,861	3,700	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	71,594,684	51,200	0
912828ZU7	0.250	912821EP6	06/15/23	44,625,569	44,623,969	1,600	0
912828S35	1.375	9128202Y2	06/30/23	32,084,552	32,078,152	6,400	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	50,034,025	1,600	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
912828V56	2.500	912820G84	08/15/23	65,999,916	65,976,566	23,350	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	29,705,234	1,600	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	64,152,862	1,843,247	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
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	63,595,515	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	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	65,681,385	315,439	0
91282CBM2	0.125	912821GC3	02/15/24	79,041,154	79,038,354	2,800	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	59,307,158	59,307,158	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
91282CEK3	2.500	912821HU2	04/30/24	54,646,325	54,646,325	0	0
912828WJ5	2.500	912820N29	05/15/24	65,994,795	65,824,238	170,557	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	76,640,717	34,900	0
91282CER8	2.500	912821HZ1	05/31/24	54,066,513	54,013,393	53,120	0
91282CCG4	0.250	912821MM4	06/15/24	63,332,106	63,324,106	8,000	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JULY 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	
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
91282CEX5	3.000	912821JD8	06/30/24	49,513,255	49,513,255	0	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
91282CFA4	3.000	912821JJ5	07/31/24	48,901,483	48,901,483	0	0
912828D56	2.375	912820P84	08/15/24	65,998,692	65,661,181	337,511	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	28,839,229	38,400	0
912828YE4	1.250	912821CT0	08/31/24	46,324,103	46,324,103	0	0
91282CFG1	3.250	912821JP1	08/31/24	49,726,166	49,726,166	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
91282CFN6	4.250	912821JT3	09/30/24	42,992,765	42,992,765	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	65,487,279	501,001	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	47,185,354	11,200	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	46,506,284	6,000	0
91282CEH0	2.625	912821HS7	04/15/25	56,972,221	56,972,221	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	46,726,370	8,000	0
912828XB1	2.125	912820U96	05/15/25	66,521,989	66,443,597	78,392	0
91282CEQ0	2.750	912821HX6	05/15/25	76,491,784	76,490,884	900	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	49,668,255	56,000	0
91282CEU1	2.875	912821JC0	06/15/25	46,586,311	46,586,311	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	53,419,593	8,800	0
91282CEY3	3.000	912821JG1	07/15/25	48,480,125	48,475,925	4,200	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	66,233,189	246,330	3,800
91282CFE6	3.125	912821JM8	08/15/25	68,564,045	68,564,045	0	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	55,418,929	12,000	0
9128285C0	3.000	912821AQ8	09/30/25	31,000,000	30,997,000	3,000	0
91282CAM3	0.250	912821FF7	09/30/25	60,256,027	60,256,027	0	0
91282CFK2	3.500	912821JS5	09/15/25	41,000,028	41,000,028	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	60,818,976	16,000	0
912828M56	2.250	912820Y43	11/15/25	66,120,819	66,016,164	104,655	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	64,677,320	263,340	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	73,890,868	323,600	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	69,354,850	141,909	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	72,780,941	59,200	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	65,349,241	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

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, SEPTEMBER 30, 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	
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	65,645,838	170,030	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	60,494,711	60,494,711	0	0
912828ZN3	0.500	912821EH4	04/30/27	38,039,590	38,039,590	0	0
91282CEN7	2.750	912821HV0	04/30/27	55,793,876	55,793,876	0	0
912828X88	2.375	9128207D3	05/15/27	71,050,221	71,032,389	17,832	0
912828ZS2	0.500	912821EN1	05/31/27	41,989,355	41,989,355	0	0
91282CET4	2.625	912821JA4	05/31/27	55,215,612	55,215,612	0	0
912828ZV5	0.500	912821ES0	06/30/27	46,607,732	46,607,732	0	0
91282CEW7	3.250	912821JE6	06/30/27	50,592,572	50,592,572	0	0
91282CAD3	0.375	912821EX9	07/31/27	49,000,101	49,000,101	0	0
91282CFB2	2.750	912821JK2	07/31/27	49,990,678	49,990,678	0	0
9128282R0	2.250	9128203H8	08/15/27	69,915,360	69,143,180	772,180	0
91282CAH4	0.500	912821FC4	08/31/27	51,083,076	51,083,076	0	0
91282CFH9	3.125	912821JQ9	08/31/27	50,857,903	50,857,903	0	0
91282CAL5	0.375	912821FG5	09/30/27	56,845,294	56,845,294	0	0
91282CFM8	4.125	912821JU0	09/30/27	44,000,216	44,000,216	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	70,137,036	435,069	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	75,107,915	4,316	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
91282CEM9	2.875	912821HW8	04/30/29	50,100,234	50,097,034	3,200	0
9128286T2	2.375	912821CA1	05/15/29	84,427,059	84,421,109	5,950	0
91282CES6	2.750	912821JB2	05/31/29	48,314,124	48,314,124	0	0
91282CEV9	3.250	912821JF3	06/30/29	43,057,146	43,057,146	0	0
91282CFC0	2.625	912821JL0	07/31/29	41,296,964	41,296,964	0	0
912828YB0	1.625	912821CR4	08/15/29	92,618,670	92,538,330	80,340	0
91282CFJ5	3.125	912821JR7	08/31/29	41,817,502	41,817,502	0	0
91282CFL0	3.875	912821JV8	09/30/29	36,001,998	36,001,998	0	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	132,518,653	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	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	141,206,705	141,206,705	0	0
91282CEP2	2.875	912821HY4	05/15/32	133,340,634	133,340,634	0	0
91282CFF3	2.750	912821JN6	08/15/32	89,136,885	89,136,885	0	0
<b>Total Treasury Notes</b>				<b>13,703,759,259</b>	<b>13,690,694,734</b>	<b>13,064,525</b>	<b>30,400</b>
<b>Treasury Bonds:</b>							
CUSIP:	Interest Rate:						
912810EN4	7.625	912803BA0	11/15/22	7,423,626	6,646,489	777,137	84,080
912810EP9	7.125	912803BB8	02/15/23	15,782,061	14,969,474	812,587	39,800
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	22,079,254	579,790	38,000
912810ES3	7.500	912803BD4	11/15/24	9,604,162	8,893,614	710,548	0
912810ET1	7.625	912803BE2	02/15/25	9,509,170	8,929,210	579,960	0
912810EV6	6.875	912803BF9	08/15/25	11,187,207	10,225,708	961,499	27,000
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,352,576	485,340	6,000
912810EX2	6.750	912803BH5	08/15/26	8,810,418	7,933,406	877,012	0
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	9,855,804	1,004,373	0
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	8,722,594	799,377	4,800
912810FA1	6.375	912803BL6	08/15/27	9,196,756	7,986,613	1,210,143	3,000
912810FB9	6.125	912803BM4	11/15/27	22,021,339	20,320,117	1,701,222	80,000
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,738,372	1,037,829	100,000
912810FF0	5.250	912803BV4	11/15/28	10,947,052	10,244,600	702,452	41,600
912810FG8	5.250	912803BW2	02/15/29	11,350,341	11,102,916	247,425	0

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JULY 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	
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	10,591,584	586,996	113,320
912810FM5	6.250	912803CH4	05/15/30	17,043,162	16,247,949	795,213	11,000
912810FP8	5.375	912803CK7	02/15/31	16,427,648	15,236,368	1,191,280	72,920
912810FT0	4.500	912803CX9	02/15/36	26,397,130	25,298,507	1,098,623	126,600
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	16,183,394	406,062	25,200
912810PU6	5.000	912803DA8	05/15/37	21,413,045	20,856,953	556,092	154,000
912810PW2	4.375	912803DC4	02/15/38	22,525,149	21,977,143	548,005	104,480
912810PX0	4.500	912803DD2	05/15/38	25,500,123	25,028,053	472,070	30,000
912810QA9	3.500	912803DF7	02/15/39	25,908,569	25,805,119	103,450	0
912810QB7	4.250	912803DG5	05/15/39	38,778,773	37,556,497	1,222,276	350,960
912810QC5	4.500	912803DH3	08/15/39	41,430,538	40,520,545	909,993	301,600
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	41,703,513	2,860,736	24,560
912810QE1	4.625	912803DK6	02/15/40	44,902,490	41,505,766	3,396,724	429,520
912810QH4	4.375	912803DM2	05/15/40	43,473,044	39,986,701	3,486,343	12,080
912810SR0	1.125	912803FQ1	05/15/40	60,356,639	60,084,759	271,880	0
912810QK7	3.875	912803DN0	08/15/40	43,213,317	42,983,636	229,681	1,440
912810SQ2	1.125	912803FS7	08/15/40	76,517,749	76,292,529	225,220	0
912810QL5	4.250	912803DP5	11/15/40	42,903,189	41,263,857	1,639,331	4,460
912810ST6	1.375	912803FU2	11/15/40	85,640,970	85,636,480	4,490	0
912810QN1	4.750	912803DQ3	02/15/41	43,004,945	42,279,041	725,904	43,960
912810SW9	1.875	912803FW8	02/15/41	89,742,088	89,606,556	135,532	31,000
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	41,589,441	406,066	658,640
912810SY5	2.250	912803FZ1	05/15/41	86,181,841	85,062,691	1,119,150	431,400
912810QSO	3.750	912803DT7	08/15/41	42,488,837	41,666,324	822,514	574,080
912810TA6	1.750	912803GB3	08/15/41	83,722,742	83,027,182	695,560	367,920
912810QT8	3.125	912803DU4	11/15/41	44,622,444	44,217,966	404,478	0
912810TC2	2.000	912803GD9	11/15/41	70,625,666	70,620,666	5,000	20,000
912810QU5	3.125	912803DV2	02/15/42	47,219,044	46,708,457	510,587	1,760
912810TF5	2.375	912803GF4	02/15/42	59,440,366	59,152,566	287,800	0
912810QW1	3.000	912803DX8	05/15/42	43,918,686	43,388,508	530,178	3,300
912810TH1	3.250	912803GJ6	05/15/42	49,835,848	49,831,756	4,092	0
912810QX9	2.750	912803DY6	08/15/42	41,995,432	40,949,744	1,045,688	264,600
912810TK4	3.375	912803GL1	08/15/42	28,951,974	28,835,434	116,540	210,000
912810QY7	2.750	912803DZ3	11/15/42	41,994,009	39,442,765	2,551,245	195,720
912810QZ4	3.125	912803EA7	02/15/43	41,999,759	36,297,569	5,702,189	260,720
912810RB6	2.875	912803EC3	05/15/43	41,999,319	36,684,405	5,314,913	60,960
912810RC4	3.625	912803ED1	08/15/43	41,998,968	38,836,004	3,162,964	104,400
912810RD2	3.750	912803EE9	11/15/43	41,994,787	39,230,253	2,764,534	343,400
912810RE0	3.625	912803EF6	02/15/44	41,999,879	35,168,302	6,831,577	102,900
912810RG5	3.375	912803EH2	05/15/44	41,992,115	35,576,525	6,415,590	14,700
912810RH3	3.125	912803EJ8	08/15/44	42,000,030	38,229,164	3,770,866	247,868
912810RJ9	3.000	912803EK5	11/15/44	42,020,892	36,216,967	5,803,925	234,000
912810RK6	2.500	912803EL3	02/15/45	42,000,609	37,771,731	4,228,878	157,200
912810RM2	3.000	912803EN9	05/15/45	42,361,715	38,108,615	4,253,100	415,720
912810RNO	2.875	912803EP4	08/15/45	42,320,986	38,147,970	4,173,016	265,960
912810RP5	3.000	912803EQ2	11/15/45	42,076,670	38,950,575	3,126,095	22,000
912810RQ3	2.500	912803ER0	02/15/46	40,252,169	33,516,692	6,735,477	106,880
912810RS9	2.500	912803ET6	05/15/46	43,173,535	37,987,105	5,186,430	175,120
912810RT7	2.250	912803EU3	08/15/46	40,536,407	36,536,967	3,999,440	1,103,520
912810RU4	2.875	912803EV1	11/15/46	42,948,775	40,279,671	2,669,103	25,280
912810RV2	3.000	912803EW9	02/15/47	40,830,504	33,936,671	6,893,833	814,340
912810RX8	3.000	912803EY5	05/15/47	44,224,115	35,959,081	8,265,034	90,300
912810RY6	2.750	912803EZ2	08/15/47	43,512,331	35,280,000	8,232,331	607,310
912810RZ3	2.750	912803FA6	11/15/47	41,228,751	30,015,101	11,213,650	396,179
912810SA7	3.000	912803FB4	02/15/48	45,044,506	36,750,357	8,294,148	2,856,360
912810SC3	3.125	912803FD0	05/15/48	49,151,624	41,966,605	7,185,020	1,636,004
912810SD1	3.000	912803FE8	08/15/48	50,414,781	39,393,128	11,021,653	511,100
912810SE9	3.375	912803FF5	11/15/48	54,868,281	44,962,179	9,906,102	4,556,220
912810SF6	3.000	912803FG3	02/15/49	55,576,512	38,631,307	16,945,205	847,420
912810SH2	2.875	912803FJ7	05/15/49	57,608,369	39,700,180	17,908,189	565,070
912810SJ8	2.250	912803FK4	08/15/49	63,396,357	55,027,293	8,369,064	427,880
912810SK5	2.375	912803FL2	11/15/49	60,504,749	52,390,681	8,114,068	544,760
912810SL3	2.000	912803FM0	02/15/50	60,520,860	52,154,380	8,366,480	322,220
912810SN9	1.250	912803FP3	05/15/50	73,566,798	57,982,990	15,583,808	25,000
912810SP4	1.375	912803FR9	08/15/50	89,044,509	73,013,085	16,031,424	1,135,600
912810SS8	1.625	912803FT5	11/15/50	85,834,257	63,174,050	22,660,207	624,720
912810SU3	1.875	912803FV0	02/15/51	89,961,491	68,650,810	21,310,681	429,660
912810SX7	2.375	912803FY4	05/15/51	95,480,587	86,539,878	8,940,709	1,787,420
912810SZ2	2.000	912803GA5	08/15/51	91,403,663	77,571,356	13,832,307	1,120,110
912810TB4	1.875	912803GC1	11/15/51	90,235,307	76,270,513	13,964,794	292,500
912810TD0	2.250	912803GE7	02/15/52	85,045,382	78,779,320	6,266,062	29,320
912810TG3	2.875	912803GH0	05/15/52	78,925,170	74,851,790	4,073,380	154,200
912810TJ7	3.000	912803GK3	08/15/52	52,276,927	50,701,553	1,575,374	430,660
<b>Total Treasury Bonds.....</b>				<b>3,874,323,131</b>	<b>3,503,380,017</b>	<b>370,943,114</b>	<b>28,833,781</b>
<b>Treasury Inflation-Protected Securities:</b>							
CUSIP:	Interest Rate:						
912828UH1	0.125	912820A64	01/15/23	52,618,008	52,618,008	0	0
9128284H0	0.625	9128204W4	04/15/23	56,094,072	56,094,072	0	0
912828VM9	0.375	912820G43	07/15/23	52,195,008	52,195,008	0	0
912828B25	0.625	912820K71	01/15/24	52,034,856	52,034,856	0	0
9128286N5	0.500	912821BV6	04/15/24	37,834,388	37,834,388	0	0
912828WU0	0.125	912820P35	07/15/24	51,164,685	51,164,685	0	0
912828YL8	0.125	912821DA0	10/15/24	40,635,383	40,635,383	0	0
912810FR4	2.375	912803CN1	01/15/25	44,011,355	44,011,355	0	0
912828H45	0.250	912820S65	01/15/25	51,279,364	51,279,364	0	0
912828ZJ2	0.125	912821EE1	04/15/25	40,778,494	40,778,494	0	0

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, SEPTEMBER 30, 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	
912828XL9	0.375	912820W29	07/15/25	51,222,326	51,222,326	0	0
91282CAQ4	0.125	912821FJ9	10/15/25	39,141,673	39,141,673	0	0
912810FS2	2.000	912803CW1	01/15/26	29,855,175	29,855,175	0	0
912828N71	0.625	912820Z59	01/15/26	52,893,493	52,893,493	0	0
91282CCA7	0.125	912821MC6	04/15/26	45,033,510	45,033,510	0	0
912828S50	0.125	9128203A3	07/15/26	45,536,202	45,536,202	0	0
91282CDC2	0.125	912821GP4	10/15/26	41,530,999	41,530,999	0	0
912810PS1	2.375	912803CY7	01/15/27	24,215,211	24,215,211	0	0
912828V49	0.375	9128206J1	01/15/27	47,194,671	47,194,671	0	0
91282CEJ6	0.125	912821HT5	04/15/27	41,311,293	41,311,293	0	0
9128282L3	0.375	9128207P6	07/15/27	44,712,728	44,712,728	0	0
912810PV4	1.750	912803DB6	01/15/28	22,110,655	22,110,655	0	0
9128283R9	0.500	9128204G9	01/15/28	46,627,655	46,627,655	0	0
912810FD5	3.625	912803BN2	04/15/28	30,744,143	30,743,868	275	0
912828Y38	0.750	912821AC9	07/15/28	43,283,789	43,283,789	0	0
912810PZ5	2.500	912803DE0	01/15/29	19,527,134	19,527,134	0	0
9128285W6	0.875	912821BF1	01/15/29	42,423,065	42,423,065	0	0
912810FH6	3.875	912803CF8	04/15/29	35,138,295	35,127,482	10,814	0
9128287D6	0.250	912821CL7	07/15/29	46,101,455	46,101,455	0	0
912828Z37	0.125	912821DQ5	01/15/30	47,281,395	47,281,395	0	0
912828ZZ6	0.125	912821EU5	07/15/30	49,570,632	49,570,632	0	0
91282CBF7	0.125	912821FY6	01/15/31	49,318,741	49,318,741	0	0
91282CCM1	0.125	912821MS1	07/15/31	51,776,599	51,776,599	0	0
91282CDX6	0.125	912821HD0	01/15/32	54,616,270	54,616,270	0	0
912810FQ6	3.375	912803CL5	04/15/32	8,366,272	8,366,272	0	0
91282CEZ0	0.625	912821JH9	07/15/32	32,615,144	32,615,144	0	0
912810QF8	2.125	912803DL4	02/15/40	20,796,336	20,796,336	0	0
912810QP6	2.125	912803DR1	02/15/41	32,449,322	32,449,322	0	0
912810QV3	0.750	912803DW0	02/15/42	30,324,765	30,324,765	0	0
912810RA8	0.625	912803EB5	02/15/43	29,638,929	29,638,929	0	0
912810RF7	1.375	912803EG4	02/15/44	29,261,266	29,261,266	0	0
912810RL4	0.750	912803EM1	02/15/45	28,938,131	28,938,131	0	0
912810RR1	1.000	912803ES8	02/15/46	25,480,474	25,480,474	0	0
912810RW0	0.875	912803EX7	02/15/47	22,953,436	22,953,436	0	0
912810SB5	1.000	912803FC2	02/15/48	22,475,360	22,475,360	0	0
912810SG4	1.000	912803FH1	02/15/49	18,114,471	18,114,471	0	0
912810SM1	0.250	912803FN8	02/15/50	17,986,720	17,986,720	0	0
912810SV1	0.125	912803FX6	02/15/51	20,482,728	20,482,728	0	0
912810TE8	0.125	912803GG2	02/15/52	20,835,984	20,835,984	0	0
<b>Total Treasury Inflation-Protected Securities.....</b>				<b>1,840,532,060</b>	<b>1,840,520,972</b>	<b>11,088</b>	<b>0</b>
<b>Grand Total.....</b>				<b>19,418,614,450</b>	<b>19,034,595,722</b>	<b>384,018,728</b>	<b>28,864,181</b>