

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, OCTOBER 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:						
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
9128283J2	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	912820D28	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	912820ZJ5	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	65,329,958	670,804	4,400
912828ZP8	0.125	912821EJ0	05/15/23	64,211,656	64,205,156	6,500	0
912828R69	1.625	912820ZU0	05/31/23	35,132,561	35,128,861	3,700	14,000
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	912820Z22	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
912828D1	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	64,009,814	1,986,295	8,900
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	65,657,154	339,670	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	65,816,081	178,714	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
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

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	
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	65,642,528	356,164	0
91282CCT6	0.375	912821MW2	08/15/24	83,876,178	83,876,178	0	0
9128282J3	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	42,988,802	42,988,802	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	45,235,441	51,200	0
91282CFQ9	4.375	912821JY2	10/31/24	41,997,866	41,997,866	0	0
912828G38	2.250	912820R58	11/15/24	66,031,911	65,980,311	51,600	4,800
91282CDH1	0.750	912821GT6	11/15/24	88,393,592	88,379,192	14,400	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	32,107,021	8,160	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	65,485,279	503,001	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	9128204J8	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	32,693,484	8,000	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	54,560,118	8,000	0
912828K74	2.000	912820W78	08/15/25	66,479,519	66,233,189	246,330	0
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
91282CFP1	4.250	912821JW6	10/15/25	39,997,277	39,997,277	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	66,013,164	107,655	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	69,355,850	140,909	1,000
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	65,346,241	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

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, OCTOBER 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	
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	44,000,115	44,000,115	0	0
91282CAU5	0.500	912821FM2	10/31/27	58,622,977	58,622,977	0	0
91282CFU0	4.125	912821JZ9	10/31/27	43,000,197	43,000,197	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	70,120,636	451,469	1,000
91282CBP5	1.125	912821GG4	02/29/28	75,431,149	75,431,149	0	0
91282CBS9	1.250	912821MA0	03/31/28	73,132,916	73,132,916	0	0
91282CBZ3	1.250	912821MF9	04/30/28	73,840,270	73,840,270	0	0
9128284N7	2.875	9128205B9	05/15/28	75,112,231	75,108,115	4,116	200
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	80,903,995	601,480	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	113,920
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
91282CFT3	4.000	912821KA2	10/31/29	35,000,023	35,000,023	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	108,376,342	1,503,380	0
91282CAE1	0.625	912821EZ4	08/15/30	133,018,653	132,517,653	501,000	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	121,137,203	121,135,203	2,000	0
Total Treasury Notes				13,734,172,964	13,720,882,023	13,290,941	148,220
Treasury Bonds:							
CUSIP:	Interest Rate:						
912810EN4	7.625	912803BA0	11/15/22	7,423,626	6,619,903	803,723	10,000
912810EP9	7.125	912803BB8	02/15/23	15,782,061	14,935,808	846,253	5,000
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	21,996,499	662,545	5,000
912810ES3	7.500	912803BD4	11/15/24	9,604,162	8,827,943	776,219	13,000
912810ET1	7.625	912803BE2	02/15/25	9,509,170	8,913,124	596,046	0
912810EV6	6.875	912803BF9	08/15/25	11,187,207	10,142,446	1,044,761	0
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,382,876	455,040	51,000
912810EX2	6.750	912803BH5	08/15/26	8,810,418	7,926,056	884,362	50
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	9,846,654	1,013,523	8,800
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	8,647,295	874,676	25,701
912810FA1	6.375	912803BL6	08/15/27	9,196,756	7,984,448	1,212,308	135
912810FB9	6.125	912803BM4	11/15/27	22,021,339	20,369,317	1,652,022	76,400
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,769,372	1,006,829	97,000
912810FF0	5.250	912803BV4	11/15/28	10,947,052	10,244,600	702,452	0
912810FG8	5.250	912803BW2	02/15/29	11,350,341	11,101,916	248,425	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	10,616,944	561,636	197,360
912810FM5	6.250	912803CH4	05/15/30	17,043,162	16,247,899	795,263	0
912810FP8	5.375	912803CK7	02/15/31	16,427,648	15,267,368	1,160,280	32,000
912810FT0	4.500	912803CX9	02/15/36	26,397,130	25,338,173	1,058,957	109,679
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	16,182,994	406,462	1,600
912810PU6	5.000	912803DA8	05/15/37	21,413,045	20,938,366	474,679	82,413
912810PW2	4.375	912803DC4	02/15/38	22,525,149	21,898,583	626,565	27,040
912810PX0	4.500	912803DD2	05/15/38	25,500,123	25,085,813	414,310	199,760
912810QA9	3.500	912803DF7	02/15/39	25,908,569	25,804,119	104,450	0
912810QB7	4.250	912803DG5	05/15/39	38,778,773	37,578,097	1,200,676	26,400
912810QC5	4.500	912803DH3	08/15/39	41,430,538	40,516,145	914,393	0
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	41,774,273	2,789,976	181,320
912810QE1	4.625	912803DK6	02/15/40	44,902,490	41,380,366	3,522,124	60,000
912810QH4	4.375	912803DM2	05/15/40	43,473,044	39,953,321	3,519,723	0
912810SR0	1.125	912803FQ1	05/15/40	60,356,639	60,068,459	288,180	1,300
912810QK7	3.875	912803DN0	08/15/40	43,213,317	42,980,636	232,681	0
912810SQ2	1.125	912803FS7	08/15/40	76,517,749	76,288,929	228,820	0
912810QL5	4.250	912803DP5	11/15/40	42,903,189	41,186,757	1,716,431	0
912810ST6	1.375	912803FU2	11/15/40	85,640,970	85,429,760	211,210	40,000
912810QN1	4.750	912803DQ3	02/15/41	43,004,945	42,275,041	729,904	330,000
912810SW9	1.875	912803FW8	02/15/41	89,742,088	89,596,736	145,352	1,600
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	41,589,441	406,066	0
912810SY5	2.250	912803FZ1	05/15/41	86,181,841	85,201,091	980,750	207,200
912810QSO	3.750	912803DT7	08/15/41	42,488,837	41,482,444	1,006,394	32,000
912810TA6	1.750	912803GB3	08/15/41	83,722,742	83,034,982	687,760	11,000
912810QT8	3.125	912803DU4	11/15/41	44,622,444	44,215,982	406,462	0
912810TC2	2.000	912803GD9	11/15/41	70,625,666	70,619,706	5,960	111,000
912810QU5	3.125	912803DV2	02/15/42	47,219,044	46,691,425	527,619	300,400
912810TF5	2.375	912803GF4	02/15/42	59,440,366	59,147,966	292,400	0
912810QW1	3.000	912803DX8	05/15/42	43,918,686	43,384,508	534,178	0
912810TH1	3.250	912803GJ6	05/15/42	49,835,848	49,733,836	102,012	195,120
912810QX9	2.750	912803DY6	08/15/42	41,995,432	40,913,304	1,082,128	84,960
912810TK4	3.375	912803GL1	08/15/42	40,940,115	40,845,715	94,400	529,920
912810QY7	2.750	912803DZ3	11/15/42	41,994,009	39,559,375	2,434,634	240,360
912810QZ4	3.125	912803EA7	02/15/43	41,999,759	35,868,265	6,131,493	215,056
912810RB6	2.875	912803EC3	05/15/43	41,999,319	36,670,985	5,328,333	163,200
912810RC4	3.625	912803ED1	08/15/43	41,998,968	38,821,744	3,177,224	17,240
912810RD2	3.750	912803EE9	11/15/43	41,994,787	39,534,433	2,460,354	319,660
912810RE0	3.625	912803EF6	02/15/44	41,999,879	35,212,642	6,787,237	283,000
912810RG5	3.375	912803EH2	05/15/44	41,992,115	35,411,695	6,580,420	120,000
912810RH3	3.125	912803EJ8	08/15/44	42,000,030	38,021,852	3,978,178	40,000
912810RJ9	3.000	912803EK5	11/15/44	42,020,892	36,178,742	5,842,150	326,000
912810RK6	2.500	912803EL3	02/15/45	42,000,609	37,811,611	4,188,998	122,960
912810RM2	3.000	912803EN9	05/15/45	42,361,715	37,891,375	4,470,340	401,800
912810RNO	2.875	912803EP4	08/15/45	42,320,986	37,977,352	4,343,634	29,462
912810RP5	3.000	912803EQ2	11/15/45	42,076,670	38,918,375	3,158,295	0
912810RQ3	2.500	912803ER0	02/15/46	40,252,169	33,828,612	6,423,557	530,640
912810RS9	2.500	912803ET6	05/15/46	43,173,535	37,491,465	5,682,070	278,960
912810RT7	2.250	912803EU3	08/15/46	40,536,407	36,172,517	4,363,890	419,000
912810RU4	2.875	912803EV1	11/15/46	42,948,775	40,356,603	2,592,171	290,452
912810RV2	3.000	912803EW9	02/15/47	40,830,504	33,393,871	7,436,633	103,200
912810RX8	3.000	912803EY5	05/15/47	44,224,115	35,816,821	8,407,294	138,740
912810RY6	2.750	912803EZ2	08/15/47	43,512,331	34,817,200	8,695,131	147,120
912810RZ3	2.750	912803FA6	11/15/47	41,228,751	29,951,061	11,277,690	465,040
912810SA7	3.000	912803FB4	02/15/48	45,044,506	35,796,177	9,248,328	1,096,520
912810SC3	3.125	912803FD0	05/15/48	49,151,624	42,379,605	6,772,020	847,472
912810SD1	3.000	912803FE8	08/15/48	50,414,781	39,362,428	11,052,353	112,400
912810SE9	3.375	912803FF5	11/15/48	54,868,281	45,749,939	9,118,342	2,507,920
912810SF6	3.000	912803FG3	02/15/49	55,576,512	38,854,807	16,721,705	392,800
912810SH2	2.875	912803FJ7	05/15/49	57,608,369	39,760,038	17,848,331	253,898
912810SJ8	2.250	912803FK4	08/15/49	63,396,357	55,135,073	8,261,284	234,800
912810SK5	2.375	912803FL2	11/15/49	60,504,749	52,026,961	8,477,788	335,600
912810SL3	2.000	912803FM0	02/15/50	60,520,860	51,231,830	9,289,030	168,350
912810SN9	1.250	912803FP3	05/15/50	73,566,798	58,505,980	15,060,818	1,211,600
912810SP4	1.375	912803FR9	08/15/50	89,044,509	72,154,005	16,890,504	70,400
912810SS8	1.625	912803FT5	11/15/50	85,834,257	63,909,490	21,924,767	1,364,020
912810SU3	1.875	912803FV0	02/15/51	89,961,491	68,030,430	21,931,061	202,360
912810SX7	2.375	912803FY4	05/15/51	95,480,587	86,978,888	8,501,699	731,730
912810SZ2	2.000	912803GA5	08/15/51	91,403,663	76,108,086	15,295,577	755,600
912810TB4	1.875	912803GC1	11/15/51	90,235,307	75,862,313	14,372,994	532,500
912810TD0	2.250	912803GE7	02/15/52	85,045,382	77,916,594	7,128,788	82,400
912810TG3	2.875	912803GH0	05/15/52	78,925,170	74,808,550	4,116,620	307,800
912810TJ7	3.000	912803GK3	08/15/52	70,276,917	66,686,923	3,589,994	868,900
Total Treasury Bonds.....				3,904,311,263	3,524,942,146	379,369,117	19,783,118
Treasury Inflation-Protected Securities:							
CUSIP:	Interest Rate:						
912828UH1	0.125	912820A64	01/15/23	52,599,971	52,599,971	0	0
9128284H0	0.625	9128204W4	04/15/23	56,074,790	56,074,790	0	0
912828VM9	0.375	912820G43	07/15/23	52,176,969	52,176,969	0	0
912828B25	0.625	912820K71	01/15/24	52,016,825	52,016,825	0	0
9128286N5	0.500	912821BV6	04/15/24	37,821,183	37,821,183	0	0
912828WU0	0.125	912820P35	07/15/24	51,146,642	51,146,642	0	0
912828YL8	0.125	912821DA0	10/15/24	40,621,307	40,621,307	0	0
912810FR4	2.375	912803CN1	01/15/25	43,995,955	43,995,955	0	0
912828H45	0.250	912820S65	01/15/25	51,261,327	51,261,327	0	0
912828ZJ2	0.125	912821EE1	04/15/25	40,764,629	40,764,629	0	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, OCTOBER 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	
912828XL9	0.375	912820W29	07/15/25	51,204,287	51,204,287	0	0
91282CAQ4	0.125	912821FJ9	10/15/25	39,127,961	39,127,961	0	0
912810FS2	2.000	912803CW1	01/15/26	29,844,775	29,844,775	0	0
912828N71	0.625	912820Z59	01/15/26	52,875,253	52,875,253	0	0
91282CCA7	0.125	912821MC6	04/15/26	45,017,964	45,017,964	0	0
912828S50	0.125	9128203A3	07/15/26	45,520,361	45,520,361	0	0
91282CDC2	0.125	912821GP4	10/15/26	41,516,443	41,516,443	0	0
912810PS1	2.375	912803CY7	01/15/27	24,206,805	24,206,805	0	0
912828V49	0.375	9128206J1	01/15/27	47,178,125	47,178,125	0	0
91282CEJ6	0.125	912821HT5	04/15/27	41,297,120	41,297,120	0	0
9128282L3	3.875	9128207P6	07/15/27	44,697,223	44,697,223	0	0
91282CFR7	1.625	912821JX4	10/15/27	20,994,055	20,994,055	0	0
912810PV4	1.750	912803DB6	01/15/28	22,102,995	22,102,995	0	0
9128283R9	0.500	9128204G9	01/15/28	46,611,351	46,611,351	0	0
912810FD5	3.625	912803BN2	04/15/28	30,733,569	30,733,295	275	0
912828Y38	0.750	912821AC9	07/15/28	43,268,753	43,268,753	0	0
912810PZ5	2.500	912803DE0	01/15/29	19,520,342	19,520,342	0	0
9128285W6	0.875	912821BF1	01/15/29	42,408,603	42,408,603	0	0
912810FH6	3.875	912803CF8	04/15/29	35,126,012	35,115,202	10,810	0
9128287D6	0.250	912821CL7	07/15/29	46,085,136	46,085,136	0	0
912828Z37	0.125	912821DQ5	01/15/30	47,264,971	47,264,971	0	0
912828ZZ6	0.125	912821EU5	07/15/30	49,553,473	49,553,473	0	0
91282CBF7	0.125	912821FY6	01/15/31	49,301,842	49,301,842	0	0
91282CCM1	0.125	912821MS1	07/15/31	51,758,332	51,758,332	0	0
91282CDX6	0.125	912821HD0	01/15/32	54,597,363	54,597,363	0	0
912810FQ6	3.375	912803CL5	04/15/32	8,363,365	8,363,365	0	0
91282CEZ0	0.625	912821JH9	07/15/32	32,603,530	32,603,530	0	0
912810QF8	2.125	912803DL4	02/15/40	20,789,053	20,789,053	0	0
912810QP6	2.125	912803DR1	02/15/41	32,438,049	32,438,049	0	0
912810QV3	0.750	912803DW0	02/15/42	30,314,127	30,314,127	0	0
912810RA8	0.625	912803EB5	02/15/43	29,628,579	29,628,579	0	0
912810RF7	1.375	912803EG4	02/15/44	29,251,138	29,251,138	0	0
912810RL4	0.750	912803EM1	02/15/45	28,928,011	28,928,011	0	0
912810RR1	1.000	912803ES8	02/15/46	25,471,507	25,471,507	0	0
912810RW0	0.875	912803EX7	02/15/47	22,945,394	22,945,394	0	0
912810SB5	1.000	912803FC2	02/15/48	22,467,503	22,467,503	0	0
912810SG4	1.000	912803FH1	02/15/49	18,108,163	18,108,163	0	0
912810SM1	0.250	912803FN8	02/15/50	17,980,477	17,980,477	0	0
912810SV1	0.125	912803FX6	02/15/51	20,475,528	20,475,528	0	0
912810TE8	0.125	912803GG2	02/15/52	20,828,741	20,828,741	0	0
Total Treasury Inflation-Protected Securities.....				1,860,885,879	1,860,874,795	11,084	0
Grand Total.....				19,499,370,106	19,106,698,963	392,671,142	19,931,338