

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, OCTOBER 31, 2021

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	
912828S50	0.125	9128203A3	07/15/26	42,037,442	42,037,442	0	0
91282CDC2	0.125	912821GP4	10/15/26	19,017,591	19,017,591	0	0
912810PS1	2.375	912803CY7	01/15/27	22,354,518	22,354,518	0	0
912828V49	0.375	9128206J1	01/15/27	43,568,456	43,568,456	0	0
912828L3	0.375	9128207P6	07/15/27	41,277,263	41,277,263	0	0
912810PV4	1.750	912803DB6	01/15/28	20,411,820	20,411,820	0	0
9128283R9	0.500	9128204G9	01/15/28	43,044,973	43,044,973	0	0
912810FD5	3.625	912803BN2	04/15/28	28,381,868	28,381,615	254	0
912828Y38	0.750	912821AC9	07/15/28	39,958,046	39,958,046	0	0
912810PZ5	2.500	912803DE0	01/15/29	18,026,756	18,026,756	0	0
9128285W6	0.875	912821BF1	01/15/29	39,163,674	39,163,674	0	0
912810FH6	3.875	912803CF8	04/15/29	32,438,364	32,428,381	9,983	0
9128287D6	0.250	912821CL7	07/15/29	42,559,077	42,559,077	0	0
912828Z37	0.125	912821DQ5	01/15/30	43,648,533	43,648,533	0	0
912828ZZ6	0.125	912821EU5	07/15/30	45,761,796	45,761,796	0	0
91282CBF7	0.125	912821FY6	01/15/31	45,529,292	45,529,292	0	0
91282CCM1	0.125	912821MS1	07/15/31	32,334,176	32,334,176	0	0
912810FQ6	3.375	912803CL5	04/15/32	7,723,453	7,723,453	0	0
912810QF8	2.125	912803DL4	02/15/40	19,198,345	19,198,345	0	0
912810QP6	2.125	912803DR1	02/15/41	29,956,117	29,956,117	0	0
912810QV3	0.750	912803DW0	02/15/42	27,994,653	27,994,653	0	0
912810RA8	0.625	912803EB5	02/15/43	27,361,488	27,361,488	0	0
912810RF7	1.375	912803EG4	02/15/44	27,013,126	27,013,126	0	0
912810RL4	0.750	912803EM1	02/15/45	26,714,492	26,714,492	0	0
912810RR1	1.000	912803ES8	02/15/46	23,522,585	23,522,585	0	0
912810RW0	0.875	912803EX7	02/15/47	21,189,714	21,189,714	0	0
912810SB5	1.000	912803FC2	02/15/48	20,748,371	20,748,371	0	0
912810SG4	1.000	912803FH1	02/15/49	16,722,589	16,722,589	0	0
912810SM1	0.250	912803FN8	02/15/50	16,604,783	16,604,783	0	0
912810SV1	0.125	912803FX6	02/15/51	18,908,892	18,908,892	0	0
Total Treasury Inflation-Protected Securities.....				1,675,031,884	1,675,021,647	10,236	0
Grand Total.....				17,585,253,551	17,226,125,749	359,127,802	13,891,326