

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MAY 31, 2023

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:						
912828ZU7	0.250	912821EP6	06/15/23	44,625,569	44,613,569	12,000	0
912828S35	1.375	912820Y2	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	37,932,582	22,400	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	65,970,485	29,431	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	52,054,020	1,600	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	53,448,329	6,400	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	38,987,090	12,800	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	63,569,618	2,426,492	20,200
91282CAW1	0.250	912821FN0	11/15/23	68,807,085	67,904,525	902,560	3,000
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	63,589,915	18,400	0
91282CBE0	0.125	912821FX8	01/15/24	63,830,651	63,817,851	12,800	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	62,066,130	4,800	0
912828B66	2.750	912820L47	02/15/24	65,996,824	65,146,703	850,122	37,300
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	61,578,299	16,800	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	31,813,596	5,000	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	54,643,285	3,040	0
912828WJ5	2.500	912820N29	05/15/24	65,994,795	65,571,241	423,554	9,400
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
912828X3	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	65,548,150	450,542	3,000
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	28,839,229	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	41,994,641	41,963,281	31,360	0
912828G38	2.250	912820R58	11/15/24	66,031,911	65,976,541	55,370	0
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
91282CFX4	4.500	912821KD6	11/30/24	46,562,102	46,562,102	0	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	31,645,900	14,400	0
912828YY0	1.750	912821DM4	12/31/24	44,858,744	44,821,144	37,600	0
91282CGD7	4.250	912821KH7	12/31/24	41,988,991	41,988,991	0	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
91282CGG0	4.125	912821KN4	01/31/25	41,991,994	41,991,994	0	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MAY 31, 2023

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	
912828J27	2.000	912820T31	02/15/25	65,988,280	65,794,249	194,031	478,000
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
91282CGN5	4.625	912821KT1	02/28/25	51,529,515	51,529,515	0	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
91282CGU9	3.875	912821KX2	03/31/25	41,995,778	41,995,778	0	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	46,721,570	12,800	0
91282CGX3	3.875	912821LC7	04/30/25	46,084,204	46,084,204	0	0
912828XB1	2.125	912820U96	05/15/25	66,521,989	66,334,977	187,012	0
91282CEQ0	2.750	912821HX6	05/15/25	76,491,784	76,491,784	0	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
91282CHD6	4.250	912821LH6	05/31/25	49,882,561	49,882,561	0	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	66,156,389	323,130	44,700
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	30,852,400	147,600	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	65,884,252	236,567	20,100
91282CFW6	4.500	912821KB0	11/15/25	54,026,638	54,026,638	0	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
91282CGA3	4.000	912821KG9	12/15/25	39,998,855	39,998,855	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
91282CGE5	3.875	912821KL8	01/15/26	39,998,082	39,998,082	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	64,659,720	280,940	0
91282CGL9	4.000	912821KR5	02/15/26	55,630,586	55,630,586	0	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
91282CGR6	4.625	912821KW4	03/15/26	39,999,949	39,999,949	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	71,892,946	60,800	0
91282CGV7	3.750	912821LA1	04/15/26	42,543,582	42,543,582	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	69,336,896	159,863	0
91282CHB0	3.625	912821LF0	05/15/26	50,887,822	50,887,822	0	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
912828B70	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	67,195,291	6,400	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	65,645,818	170,050	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	71,020,179	30,042	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

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MAY 31, 2023

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	
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	69,914,380	980	771,200
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	42,999,556	42,999,556	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
91282CFZ9	3.875	912821KE4	11/30/27	47,669,915	47,669,915	0	0
91282CBB6	0.625	912821FW0	12/31/27	67,976,517	67,976,517	0	0
91282CGC9	3.875	912821KJ3	12/31/27	42,999,713	42,999,713	0	0
91282CBJ9	0.750	912821GB5	01/31/28	70,379,850	70,379,850	0	0
91282CGH8	3.500	912821KP9	01/31/28	42,989,695	42,989,695	0	0
9128283W8	2.750	9128204M6	02/15/28	70,572,105	70,060,874	511,231	7,500
91282CBP5	1.125	912821GG4	02/29/28	75,431,149	75,431,149	0	0
91282CGP0	4.000	912821KU8	02/29/28	52,769,317	52,769,317	0	0
91282CBS9	1.250	912821MA0	03/31/28	73,132,916	73,132,916	0	0
91282CGT2	3.625	912821KY0	03/31/28	42,999,810	42,999,810	0	0
91282CBZ3	1.250	912821MF9	04/30/28	73,840,270	73,840,270	0	0
91282CHA2	3.500	912821LD5	04/30/28	47,182,513	47,182,513	0	0
9128284N7	2.875	9128205B9	05/15/28	75,107,231	75,088,427	18,804	0
91282CCE9	1.250	912821ML6	05/31/28	74,034,233	74,034,233	0	0
91282CHE4	3.625	912821LJ2	05/31/28	51,060,155	51,060,155	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	1,000
91282CCV1	1.125	912821NA9	08/31/28	69,783,803	69,783,803	0	0
91282CCY5	1.250	912821GM1	09/30/28	69,466,887	69,466,887	0	0
91282CDF5	1.375	912821GS8	10/31/28	68,300,325	68,300,325	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	63,857,621	63,857,621	0	0
91282CDP3	1.375	912821HB4	12/31/28	63,608,180	63,608,180	0	0
91282CDW8	1.750	912821HG3	01/31/29	60,917,657	60,917,657	0	0
9128286B1	2.625	912821BL8	02/15/29	81,505,475	80,902,395	603,080	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	84,420,109	6,950	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	92,587,330	31,340	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
91282CFY2	3.875	912821KF1	11/30/29	38,805,411	38,805,411	0	0
91282CGB1	3.875	912821KK0	12/31/29	34,999,955	34,999,955	0	0
91282CGJ4	3.500	912821KQ7	01/31/30	34,999,566	34,999,566	0	0
912828Z94	1.500	912821DV4	02/15/30	88,112,596	88,108,826	3,770	1,200
91282CGQ8	4.000	912821KV6	02/28/30	42,952,374	42,952,374	0	0
91282CGS4	3.625	912821KZ7	03/31/30	34,999,911	34,999,911	0	0
91282CGZ8	3.500	912821LE3	04/30/30	38,406,089	38,406,089	0	0
912828ZQ6	0.625	912821EK7	05/15/30	109,879,722	108,374,002	1,505,720	0
91282CHF1	3.750	912821LK9	05/31/30	41,563,018	41,563,018	0	0
91282CAE1	0.625	912821EZ4	08/15/30	133,018,653	132,477,293	541,360	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	140,062,415	200	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	142,194,537	2,920	0
91282CDJ7	1.375	912821GU3	11/15/31	144,644,276	144,640,076	4,200	2,000
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	133,339,634	1,000	0
91282CFF3	2.750	912821JN6	08/15/32	121,137,203	121,135,603	1,600	0
91282CFV8	4.125	912821KC8	11/15/32	111,255,140	111,250,395	4,745	0
91282CGM7	3.500	912821KS3	02/15/33	114,700,847	113,723,447	977,400	0
91282CHC8	3.375	912821LG8	05/15/33	44,525,063	44,524,683	380	0
Total Treasury Notes				13,718,241,494	13,704,322,868	13,918,625	1,398,600
Treasury Bonds:							
CUSIP:	Interest Rate:						
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	21,797,313	861,731	33,256
912810ES3	7.500	912803BD4	11/15/24	9,604,162	8,729,618	874,544	17,900
912810ET1	7.625	912803BE2	02/15/25	9,509,170	8,645,467	863,703	82,267
912810EV6	6.875	912803BF9	08/15/25	11,187,207	10,197,739	989,468	146,000
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,355,060	482,856	8,700
912810EX2	6.750	912803BH5	08/15/26	8,810,418	7,912,896	897,522	0
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	9,843,443	1,016,734	0
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	8,696,135	825,836	42,000
912810FA1	6.375	912803BL6	08/15/27	9,196,756	7,811,148	1,385,608	2,600
912810FB9	6.125	912803BM4	11/15/27	22,021,339	20,683,077	1,338,262	0
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,997,027	779,174	0
912810FF0	5.250	912803BV4	11/15/28	10,947,052	10,305,960	641,092	1,000

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MAY 31, 2023

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	10,967,358	382,983	47,000
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	10,732,978	445,602	13,300
912810FM5	6.250	912803CH4	05/15/30	17,043,162	16,185,043	858,119	640
912810FP8	5.375	912803CK7	02/15/31	16,427,648	15,450,142	977,506	73,600
912810FT0	4.500	912803CX9	02/15/36	26,397,130	24,637,915	1,759,215	6,500
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	16,142,804	446,652	0
912810PU6	5.000	912803DA8	05/15/37	21,413,045	21,076,914	336,131	0
912810PW2	4.375	912803DC4	02/15/38	22,525,149	21,792,712	732,437	4,800
912810PX0	4.500	912803DD2	05/15/38	25,500,123	24,933,350	566,773	0
912810QA9	3.500	912803DF7	02/15/39	25,908,569	25,682,019	226,550	140,000
912810QB7	4.250	912803DG5	05/15/39	38,778,773	37,938,234	840,539	4,000
912810QC5	4.500	912803DH3	08/15/39	41,430,538	41,048,667	381,871	39,200
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	42,200,951	2,363,298	226,160
912810QE1	4.625	912803DK6	02/15/40	44,902,490	42,429,834	2,472,656	986,600
912810QH4	4.375	912803DM2	05/15/40	43,473,044	40,806,186	2,666,858	639,600
912810SR0	1.125	912803FQ1	05/15/40	60,356,639	59,939,309	417,330	0
912810QK7	3.875	912803DN0	08/15/40	43,213,317	43,011,941	201,376	7,000
912810SQ2	1.125	912803FS7	08/15/40	76,517,749	76,225,429	292,320	0
912810QL5	4.250	912803DP5	11/15/40	42,903,189	41,732,747	1,170,441	377,100
912810ST6	1.375	912803FU2	11/15/40	85,640,970	85,565,560	75,410	0
912810QN1	4.750	912803DQ3	02/15/41	43,004,945	42,358,049	646,896	300,800
912810SW9	1.875	912803FW8	02/15/41	89,742,088	89,437,276	304,812	0
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	41,613,401	382,106	200,000
912810SY5	2.250	912803FZ1	05/15/41	86,181,841	85,295,051	886,790	102,000
912810QS0	3.750	912803DT7	08/15/41	42,488,837	41,902,769	586,069	63,880
912810TA6	1.750	912803GB3	08/15/41	83,722,742	82,982,619	740,123	134,400
912810QT8	3.125	912803DU4	11/15/41	44,622,444	44,246,942	375,502	133,568
912810TC2	2.000	912803GD9	11/15/41	70,625,666	70,524,326	101,340	115,500
912810QU5	3.125	912803DV2	02/15/42	47,219,044	46,804,341	414,703	70,704
912810TF5	2.375	912803GF4	02/15/42	59,440,366	58,917,926	522,440	0
912810QW1	3.000	912803DX8	05/15/42	43,918,686	43,028,063	890,623	87,900
912810TH1	3.250	912803GJ6	05/15/42	49,835,838	49,747,586	88,252	0
912810QX9	2.750	912803DY6	08/15/42	41,995,432	41,247,251	748,181	162,600
912810TK4	3.375	912803GL1	08/15/42	40,939,873	40,933,913	5,960	0
912810QY7	2.750	912803DZ3	11/15/42	41,994,009	39,208,240	2,785,770	406,900
912810TM0	4.000	912803GN7	11/15/42	40,605,284	40,605,284	0	0
912810QZ4	3.125	912803EA7	02/15/43	41,999,759	36,085,832	5,913,926	216,952
912810TQ1	3.875	912803GQ0	02/15/43	43,560,020	43,467,220	92,800	12,800
912810RB6	2.875	912803EC3	05/15/43	41,999,319	35,005,627	6,993,692	942,595
912810TS7	3.875	912803GT4	05/15/43	17,805,978	17,805,978	0	0
912810RC4	3.625	912803ED1	08/15/43	41,998,968	38,673,992	3,324,976	142,600
912810RD2	3.750	912803EE9	11/15/43	41,994,787	39,208,833	2,785,954	93,000
912810RE0	3.625	912803EF6	02/15/44	41,999,879	35,154,469	6,845,410	128,682
912810RG5	3.375	912803EH2	05/15/44	41,992,115	35,619,265	6,372,849	96,000
912810RH3	3.125	912803EJ8	08/15/44	42,000,030	38,562,552	3,437,478	128,688
912810RJ9	3.000	912803EK5	11/15/44	42,020,892	35,215,380	6,805,512	555,400
912810RK6	2.500	912803EL3	02/15/45	42,000,609	37,775,332	4,225,277	434,600
912810RM2	3.000	912803EN9	05/15/45	42,361,715	39,453,717	2,907,998	497,000
912810RN0	2.875	912803EP4	08/15/45	42,320,986	38,144,082	4,176,905	708,800
912810RP5	3.000	912803EQ2	11/15/45	42,076,670	38,641,340	3,435,330	81,260
912810RQ3	2.500	912803ER0	02/15/46	40,252,169	33,416,440	6,835,729	239,400
912810RS9	2.500	912803ET6	05/15/46	43,173,535	37,771,334	5,402,201	422,960
912810RT7	2.250	912803EU3	08/15/46	40,536,407	34,670,872	5,865,534	226,500
912810RU4	2.875	912803EV1	11/15/46	42,948,775	40,751,152	2,197,622	89,600
912810RV2	3.000	912803EW9	02/15/47	40,830,504	35,884,787	4,945,717	272,800
912810RX8	3.000	912803EY5	05/15/47	44,224,115	38,633,056	5,591,059	46,500
912810RY6	2.750	912803EZ2	08/15/47	43,512,331	34,711,067	8,801,264	558,800
912810RZ3	2.750	912803FA6	11/15/47	41,228,751	29,876,239	11,352,512	26,000
912810SA7	3.000	912803FB4	02/15/48	45,044,506	35,408,070	9,636,436	188,900
912810SC3	3.125	912803FD0	05/15/48	49,151,624	41,614,189	7,537,435	55,050
912810SD1	3.000	912803FE8	08/15/48	50,414,781	38,312,139	12,102,643	175,900
912810SE9	3.375	912803FF5	11/15/48	54,868,281	45,281,894	9,586,387	214,400
912810SF6	3.000	912803FG3	02/15/49	55,576,512	41,675,637	13,900,875	412,400
912810SH2	2.875	912803FJ7	05/15/49	57,608,369	39,087,899	18,520,470	225,990
912810SJ8	2.250	912803FK4	08/15/49	63,396,357	54,438,248	8,958,109	521,200
912810SK5	2.375	912803FL2	11/15/49	60,504,749	50,593,544	9,911,205	487,400
912810SL3	2.000	912803FM0	02/15/50	60,520,860	49,809,303	10,711,557	258,400
912810SN9	1.250	912803FP3	05/15/50	73,566,798	58,325,033	15,241,765	830,185
912810SP4	1.375	912803FR9	08/15/50	89,044,509	70,870,753	18,173,756	1,158,400
912810SS8	1.625	912803FT5	11/15/50	85,834,257	63,365,848	22,468,409	845,200
912810SU3	1.875	912803FV0	02/15/51	89,961,491	70,305,817	19,655,674	1,446,030
912810SX7	2.375	912803FY4	05/15/51	95,480,587	84,880,777	10,599,810	1,034,100
912810SZ2	2.000	912803GA5	08/15/51	91,403,663	75,329,428	16,074,235	1,621,700
912810TB4	1.875	912803GC1	11/15/51	90,235,307	69,722,932	20,512,375	581,060
912810TD0	2.250	912803GE7	02/15/52	85,045,382	68,776,728	16,268,654	589,081
912810TG3	2.875	912803GH0	05/15/52	78,925,170	69,824,323	9,100,847	1,040,923
912810TJ7	3.000	912803GK3	08/15/52	70,276,917	59,164,298	11,112,619	714,542
912810TL2	4.000	912803GM9	11/15/52	64,339,912	58,765,906	5,574,006	455,468
912810TN8	3.625	912803GP2	02/15/53	66,347,028	63,474,609	2,872,419	2,396,150
912810TR9	3.625	912803GS6	05/15/53	26,711,221	26,034,805	676,416	0
Total Treasury Bonds.....				4,140,474,766	3,724,918,755	415,556,011	25,850,891
Treasury Inflation-Protected Securities:							
CUSIP:	Interest Rate:						
912828VM9	0.375	912820G43	07/15/23	53,168,704	53,168,704	0	0
912828B25	0.625	912820K71	01/15/24	53,005,667	53,005,667	0	0
9128286N5	0.500	912821BV6	04/15/24	38,540,041	38,540,041	0	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MAY 31, 2023

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	
912828WU0	0.125	912820P35	07/15/24	52,118,869	52,118,869	0	0
912828YL8	0.125	912821DA0	10/15/24	41,393,351	41,393,351	0	0
912810FR4	2.375	912803CN1	01/15/25	44,832,338	44,832,338	0	0
912828H45	0.250	912820S65	01/15/25	52,235,761	52,235,761	0	0
912828ZJ2	0.125	912821EE1	04/15/25	41,539,300	41,539,300	0	0
912828XL9	0.375	912820W29	07/15/25	52,177,600	52,177,600	0	0
91282CAQ4	0.125	912821FJ9	10/15/25	39,871,813	39,871,813	0	0
912810FS2	2.000	912803CW1	01/15/26	30,412,178	30,412,178	0	0
912828N71	0.625	912820Z59	01/15/26	53,880,183	53,880,183	0	0
91282CCA7	0.125	912821MC6	04/15/26	45,873,391	45,873,391	0	0
912828S50	0.125	9128203A3	07/15/26	46,385,380	46,385,380	0	0
91282CDC2	0.125	912821GP4	10/15/26	42,305,894	42,305,894	0	0
912810PS1	2.375	912803CY7	01/15/27	24,666,827	24,666,827	0	0
912828V49	0.375	9128206J1	01/15/27	48,075,060	48,075,060	0	0
91282CEJ6	0.125	912821HT5	04/15/27	42,081,741	42,081,741	0	0
9128282L3	0.375	9128207P6	07/15/27	45,546,676	45,546,676	0	0
91282CFR7	1.625	912821JX4	10/15/27	40,724,273	40,724,273	0	0
912810PV4	1.750	912803DB6	01/15/28	22,523,248	22,523,248	0	0
9128283R9	0.500	9128204G9	01/15/28	47,497,219	47,497,219	0	0
912810FD5	3.625	912803BN2	04/15/28	31,317,634	31,317,634	280	0
91282CGW5	1.250	912821LB9	04/15/28	21,109,953	21,109,953	0	0
912828Y38	0.750	912821AC9	07/15/28	44,091,296	44,091,296	0	0
912810PZ5	2.500	912803DE0	01/15/29	19,891,368	19,891,368	0	0
9128285W6	0.875	912821BF1	01/15/29	43,214,502	43,214,502	0	0
912810FH6	3.875	912803CF8	04/15/29	35,793,586	35,782,571	11,015	0
9128287D6	0.250	912821CL7	07/15/29	46,961,178	46,961,178	0	0
912828Z37	0.125	912821DQ5	01/15/30	48,163,333	48,163,333	0	0
912828ZZ6	0.125	912821EU5	07/15/30	50,495,065	50,495,065	0	0
91282CBF7	0.125	912821FY6	01/15/31	50,238,696	50,238,696	0	0
91282CCM1	0.125	912821MS1	07/15/31	52,742,408	52,742,408	0	0
91282CDX6	0.125	912821HD0	01/15/32	55,635,205	55,635,205	0	0
912810FQ6	3.375	912803CL5	04/15/32	8,522,303	8,522,303	0	0
91282CEZ0	0.625	912821JH9	07/15/32	50,487,712	50,487,712	0	0
91282CGK1	1.125	912821KM6	01/15/33	50,463,181	50,463,181	0	0
912810QF8	2.125	912803DL4	02/15/40	21,184,265	21,184,265	0	0
912810QP6	2.125	912803DR1	02/15/41	33,054,695	33,054,695	0	0
912810QV3	0.750	912803DW0	02/15/42	30,890,468	30,890,468	0	0
912810RA8	0.625	912803EB5	02/15/43	30,191,845	30,191,845	0	0
912810RF7	1.375	912803EG4	02/15/44	29,807,246	29,807,246	0	0
912810RL4	0.750	912803EM1	02/15/45	29,477,941	29,477,941	0	0
912810RR1	1.000	912803ES8	02/15/46	25,955,681	25,955,681	0	0
912810RW0	0.875	912803EX7	02/15/47	23,381,509	23,381,509	0	0
912810SB5	1.000	912803FC2	02/15/48	22,894,574	22,894,574	0	0
912810SG4	1.000	912803FH1	02/15/49	18,452,326	18,452,326	0	0
912810SM1	0.250	912803FN8	02/15/50	18,322,293	18,322,293	0	0
912810SV1	0.125	912803FX6	02/15/51	20,864,847	20,864,847	0	0
912810TE8	0.125	912803GG2	02/15/52	21,224,587	21,224,587	0	0
912810TP3	1.500	912803GR8	02/15/53	11,212,026	11,212,026	0	0
Total Treasury Inflation-Protected Securities.....				1,904,897,235	1,904,885,940	11,295	0
Grand Total.....				19,763,613,495	19,334,127,563	429,485,931	27,249,491