

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JUNE 30, 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:						
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	65,933,227	66,690	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	63,524,356	2,471,753	4,800
91282CAW1	0.250	912821FN0	11/15/23	68,807,085	67,904,525	902,560	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	63,589,915	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	65,087,055	909,770	21,100
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	54,629,285	17,040	0
912828WJ5	2.500	912820N29	05/15/24	65,994,795	65,569,221	425,574	3,000
91282CCC3	0.250	912821MG7	05/15/24	88,769,272	88,765,272	4,000	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
912828X33	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	65,521,687	477,005	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	42,988,802	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
912828J27	2.000	912820T31	02/15/25	65,988,280	65,779,476	208,804	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

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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	41,995,578	41,995,578	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	46,083,904	46,083,904	0	0
912828XB1	2.125	912820U96	05/15/25	66,521,989	66,319,684	202,305	14,145
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	49,881,056	49,881,056	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
91282CHL8	4.625	912821LM5	06/30/25	41,994,603	41,994,603	0	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	66,144,460	335,059	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	30,852,400	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	65,880,252	240,567	0
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	64,647,230	293,430	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	69,306,196	190,563	27,000
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
91282CHH7	4.125	912821LL7	06/15/26	39,999,462	39,999,462	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
9128282A7	1.500	9128205K9	08/15/26	65,349,241	65,345,152	4,089	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	71,020,129	30,092	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

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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	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	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	70,057,674	514,431	0
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	75,087,427	19,804	0
91282CCE9	1.250	912821ML6	05/31/28	74,034,233	74,034,233	0	0
91282CHE4	3.625	912821LJ2	05/31/28	51,060,154	51,060,154	0	0
91282CHK0	4.000	912821LN3	06/30/28	43,000,255	43,000,255	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	69,783,803	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	80,901,595	603,880	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	0
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	41,562,951	41,562,951	0	0
91282CHJ3	3.750	912821LP8	06/30/30	35,000,122	35,000,122	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	148,499,715	1,000	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	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	133,337,534	3,100	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	113,716,757	984,090	0
91282CHC8	3.375	912821LG8	05/15/33	76,524,559	76,524,179	380	0
Total Treasury Notes				13,723,932,609	13,709,738,619	14,193,990	70,045
Treasury Bonds:							
CUSIP:	Interest Rate:						
912810EQ7	6.250	912803BC6	08/15/23	22,659,044	21,862,042	797,002	187,976
912810ES3	7.500	912803BD4	11/15/24	9,604,162	8,699,458	904,704	6,000
912810ET1	7.625	912803BE2	02/15/25	9,509,170	8,614,467	894,703	0
912810EV6	6.875	912803BF9	08/15/25	11,187,207	10,224,600	962,607	26,861
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,357,360	480,556	60,600
912810EX2	6.750	912803BH5	08/15/26	8,810,418	7,923,791	886,627	12,000
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	8,752,733	769,238	61,000
912810FA1	6.375	912803BL6	08/15/27	9,196,756	7,843,131	1,353,626	34,000
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	10,925,227	850,974	82,000
912810FF0	5.250	912803BV4	11/15/28	10,947,052	10,305,960	641,092	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JUNE 30, 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	10,946,558	403,783	101,000
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	10,731,778	446,802	0
912810FM5	6.250	912803CH4	05/15/30	17,043,162	16,185,043	858,119	0
912810FP8	5.375	912803CK7	02/15/31	16,427,648	15,449,422	978,226	5,200
912810FT0	4.500	912803CX9	02/15/36	26,397,130	24,636,315	1,760,815	45,000
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	16,253,404	336,052	110,600
912810PU6	5.000	912803DA8	05/15/37	21,413,045	20,926,154	486,891	0
912810PW2	4.375	912803DC4	02/15/38	22,525,149	21,786,712	738,437	0
912810PX0	4.500	912803DD2	05/15/38	25,500,123	24,960,550	539,573	84,200
912810QA9	3.500	912803DF7	02/15/39	25,908,569	25,682,019	226,550	0
912810QB7	4.250	912803DG5	05/15/39	38,778,773	37,933,834	844,939	94,600
912810QC5	4.500	912803DH3	08/15/39	41,430,538	41,075,667	354,871	27,000
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	42,188,731	2,375,518	426,080
912810QE1	4.625	912803DK6	02/15/40	44,902,490	42,547,734	2,354,756	796,900
912810QH4	4.375	912803DM2	05/15/40	43,473,044	41,047,436	2,425,608	431,250
912810SR0	1.125	912803FQ1	05/15/40	60,356,639	59,939,309	417,330	64,000
912810QK7	3.875	912803DN0	08/15/40	43,213,317	42,946,941	266,376	37,000
912810SQ2	1.125	912803FS7	08/15/40	76,517,749	76,254,829	262,920	30,400
912810QL5	4.250	912803DP5	11/15/40	42,903,189	41,839,747	1,063,441	1,397,000
912810ST6	1.375	912803FU2	11/15/40	85,640,970	85,566,560	74,410	1,000
912810QN1	4.750	912803DQ3	02/15/41	43,004,945	42,357,749	647,196	1,994,700
912810SW9	1.875	912803FW8	02/15/41	89,742,088	89,500,176	241,912	64,000
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	41,613,401	382,106	240,000
912810SY5	2.250	912803FZ1	05/15/41	86,181,841	85,328,051	853,790	33,000
912810QS0	3.750	912803DT7	08/15/41	42,488,837	41,839,929	648,909	4,160
912810TA6	1.750	912803GB3	08/15/41	83,722,742	83,023,619	699,123	41,000
912810QT8	3.125	912803DU4	11/15/41	44,622,444	44,013,798	608,646	11,200
912810TC2	2.000	912803GD9	11/15/41	70,625,666	70,517,821	107,845	59,700
912810QU5	3.125	912803DV2	02/15/42	47,219,044	46,212,770	1,006,274	0
912810TF5	2.375	912803GF4	02/15/42	59,440,366	58,964,976	475,390	138,000
912810QW1	3.000	912803DX8	05/15/42	43,918,686	43,028,063	890,623	252,600
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	41,184,651	810,781	312,700
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	39,306,884	2,687,126	149,355
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	36,314,756	5,685,002	463,508
912810TQ1	3.875	912803GQ0	02/15/43	43,560,020	43,296,420	263,600	495,400
912810RB6	2.875	912803EC3	05/15/43	41,999,319	35,347,827	6,651,492	1,001,400
912810TS7	3.875	912803GT4	05/15/43	29,804,775	29,803,175	1,600	95,400
912810RC4	3.625	912803ED1	08/15/43	41,998,968	38,672,527	3,326,441	38,935
912810RD2	3.750	912803EE9	11/15/43	41,994,787	39,260,313	2,734,474	86,760
912810RE0	3.625	912803EF6	02/15/44	41,999,879	35,105,494	6,894,385	188,225
912810RG5	3.375	912803EH2	05/15/44	41,992,115	36,032,908	5,959,206	487,710
912810RH3	3.125	912803EJ8	08/15/44	42,000,030	38,450,380	3,549,650	167,448
912810RJ9	3.000	912803EK5	11/15/44	42,020,892	35,083,580	6,937,312	174,200
912810RK6	2.500	912803EL3	02/15/45	42,000,609	37,301,852	4,698,757	128,480
912810RM2	3.000	912803EN9	05/15/45	42,361,715	39,663,797	2,697,918	257,580
912810RN0	2.875	912803EP4	08/15/45	42,320,986	38,450,662	3,870,325	479,980
912810RP5	3.000	912803EQ2	11/15/45	42,076,670	38,856,440	3,220,230	361,500
912810RQ3	2.500	912803ER0	02/15/46	40,252,169	33,418,400	6,833,769	625,840
912810RS9	2.500	912803ET6	05/15/46	43,173,535	37,740,934	5,432,601	60,000
912810RT7	2.250	912803EU3	08/15/46	40,536,407	34,409,872	6,126,534	20,000
912810RU4	2.875	912803EV1	11/15/46	42,948,775	40,728,152	2,220,622	0
912810RV2	3.000	912803EW9	02/15/47	40,830,504	36,091,987	4,738,517	984,800
912810RX8	3.000	912803EY5	05/15/47	44,224,115	38,600,756	5,623,359	425,600
912810RY6	2.750	912803EZ2	08/15/47	43,512,331	34,454,467	9,057,864	66,100
912810RZ3	2.750	912803FA6	11/15/47	41,228,751	30,688,639	10,540,112	1,299,600
912810SA7	3.000	912803FB4	02/15/48	45,044,506	35,381,585	9,662,921	295,000
912810SC3	3.125	912803FD0	05/15/48	49,151,624	41,142,611	8,009,013	330,538
912810SD1	3.000	912803FE8	08/15/48	50,414,781	38,500,739	11,914,043	333,000
912810SE9	3.375	912803FF5	11/15/48	54,868,281	46,186,674	8,681,607	2,347,700
912810SF6	3.000	912803FG3	02/15/49	55,576,512	41,776,523	13,799,989	191,686
912810SH2	2.875	912803FJ7	05/15/49	57,608,369	38,955,064	18,653,305	138,600
912810SJ8	2.250	912803FK4	08/15/49	63,396,357	53,658,588	9,737,769	108,500
912810SK5	2.375	912803FL2	11/15/49	60,504,749	50,755,911	9,748,838	390,567
912810SL3	2.000	912803FM0	02/15/50	60,520,860	50,393,753	10,127,107	688,800
912810SN9	1.250	912803FP3	05/15/50	73,566,798	58,343,273	15,223,525	407,400
912810SP4	1.375	912803FR9	08/15/50	89,044,509	70,508,116	18,536,393	522,370
912810SS8	1.625	912803FT5	11/15/50	85,834,257	62,515,016	23,319,241	57,368
912810SU3	1.875	912803FV0	02/15/51	89,961,491	71,092,367	18,869,124	1,055,550
912810SX7	2.375	912803FY4	05/15/51	95,480,587	84,689,682	10,790,905	523,600
912810SZ2	2.000	912803GA5	08/15/51	91,403,663	75,574,763	15,828,900	713,193
912810TB4	1.875	912803GC1	11/15/51	90,235,307	69,260,932	20,974,375	432,880
912810TD0	2.250	912803GE7	02/15/52	85,045,382	68,069,053	16,976,329	837,900
912810TG3	2.875	912803GH0	05/15/52	78,925,170	69,950,230	8,974,940	944,407
912810TJ7	3.000	912803GK3	08/15/52	70,276,917	58,412,520	11,864,397	483,476
912810TL2	4.000	912803GM9	11/15/52	64,339,912	58,466,206	5,873,706	871,600
912810TN8	3.625	912803GP2	02/15/53	66,347,028	63,024,874	3,322,154	1,703,892
912810TR9	3.625	912803GS6	05/15/53	44,711,102	39,895,442	4,815,660	413,400
Total Treasury Bonds				4,170,473,444	3,749,439,959	421,033,485	29,121,975
Treasury Inflation-Protected Securities:							
CUSIP:	Interest Rate:						
912828VM9	0.375	912820G43	07/15/23	53,434,369	53,434,369	0	0
912828B25	0.625	912820K71	01/15/24	53,270,396	53,270,396	0	0
9128286N5	0.500	912821BV6	04/15/24	38,732,638	38,732,638	0	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JUNE 30, 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	52,379,250	52,379,250	0	0
912828YL8	0.125	912821DA0	10/15/24	41,600,261	41,600,261	0	0
912810FR4	2.375	912803CN1	01/15/25	45,056,345	45,056,345	0	0
912828H45	0.250	912820S65	01/15/25	52,496,895	52,496,895	0	0
912828ZJ2	0.125	912821EE1	04/15/25	41,746,922	41,746,922	0	0
912828XL9	0.375	912820W29	07/15/25	52,438,352	52,438,352	0	0
91282CAQ4	0.125	912821FJ9	10/15/25	40,070,973	40,070,973	0	0
912810FS2	2.000	912803CW1	01/15/26	30,563,979	30,563,979	0	0
912828N71	0.625	912820Z59	01/15/26	54,149,549	54,149,549	0	0
91282CCA7	0.125	912821MC6	04/15/26	46,102,594	46,102,594	0	0
912828S50	0.125	9128203A3	07/15/26	46,617,477	46,617,477	0	0
91282CDC2	0.125	912821GP4	10/15/26	42,517,333	42,517,333	0	0
912810PS1	2.375	912803CY7	01/15/27	24,790,115	24,790,115	0	0
912828V49	0.375	9128206J1	01/15/27	48,315,166	48,315,166	0	0
91282CEJ6	0.125	912821HT5	04/15/27	42,292,364	42,292,364	0	0
9128282L3	0.375	9128207P6	07/15/27	45,774,451	45,774,451	0	0
91282CFR7	1.625	912821JX4	10/15/27	40,927,731	40,927,731	0	0
912810PV4	1.750	912803DB6	01/15/28	22,635,659	22,635,659	0	0
9128283R9	0.500	9128204G9	01/15/28	47,734,796	47,734,796	0	0
912810FD5	3.625	912803BN2	04/15/28	31,474,224	31,473,943	281	0
91282CGW5	1.250	912821LB9	04/15/28	40,428,656	40,428,656	0	0
912828Y38	0.750	912821AC9	07/15/28	44,311,325	44,311,325	0	0
912810PZ5	2.500	912803DE0	01/15/29	19,990,846	19,990,846	0	0
9128285W6	0.875	912821BF1	01/15/29	43,430,349	43,430,349	0	0
912810FH6	3.875	912803CF8	04/15/29	35,972,568	35,961,498	11,070	0
9128287D6	0.250	912821CL7	07/15/29	47,196,009	47,196,009	0	0
912828Z37	0.125	912821DQ5	01/15/30	48,403,936	48,403,936	0	0
912828ZZ6	0.125	912821EU5	07/15/30	50,747,300	50,747,300	0	0
91282CBF7	0.125	912821FY6	01/15/31	50,490,026	50,490,026	0	0
91282CCM1	0.125	912821MS1	07/15/31	53,005,640	53,005,640	0	0
91282CDX6	0.125	912821HD0	01/15/32	55,913,189	55,913,189	0	0
912810FQ6	3.375	912803CL5	04/15/32	8,564,907	8,564,907	0	0
91282CEZ0	0.625	912821JH9	07/15/32	50,739,970	50,739,970	0	0
91282CGK1	1.125	912821KM6	01/15/33	50,715,138	50,715,138	0	0
912810QF8	2.125	912803DL4	02/15/40	21,290,161	21,290,161	0	0
912810QP6	2.125	912803DR1	02/15/41	33,219,709	33,219,709	0	0
912810QV3	0.750	912803DW0	02/15/42	31,044,730	31,044,730	0	0
912810RA8	0.625	912803EB5	02/15/43	30,342,723	30,342,723	0	0
912810RF7	1.375	912803EG4	02/15/44	29,956,171	29,956,171	0	0
912810RL4	0.750	912803EM1	02/15/45	29,625,141	29,625,141	0	0
912810RR1	1.000	912803ES8	02/15/46	26,085,487	26,085,487	0	0
912810RW0	0.875	912803EX7	02/15/47	23,498,392	23,498,392	0	0
912810SB5	1.000	912803FC2	02/15/48	23,008,871	23,008,871	0	0
912810SG4	1.000	912803FH1	02/15/49	18,544,482	18,544,482	0	0
912810SM1	0.250	912803FN8	02/15/50	18,413,913	18,413,913	0	0
912810SV1	0.125	912803FX6	02/15/51	20,969,062	20,969,062	0	0
912810TE8	0.125	912803GG2	02/15/52	21,330,694	21,330,694	0	0
912810TP3	1.500	912803GR8	02/15/53	11,268,014	11,268,014	0	0
Total Treasury Inflation-Protected Securities.....				1,933,629,250	1,933,617,899	11,352	0
Grand Total.....				19,828,035,303	19,392,796,476	435,238,827	29,192,020