

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JULY 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	
912828YL8	0.125	912821DA0	10/15/24	41,708,643	41,708,643	0	0
912810FR4	2.375	912803CN1	01/15/25	45,173,668	45,173,668	0	0
912828H45	0.250	912820S65	01/15/25	52,633,406	52,633,406	0	0
912828ZJ2	0.125	912821EE1	04/15/25	41,855,710	41,855,710	0	0
912828XL9	0.375	912820W29	07/15/25	52,575,289	52,575,289	0	0
91282CAQ4	0.125	912821FJ9	10/15/25	40,175,181	40,175,181	0	0
912810FS2	2.000	912803CW1	01/15/26	30,643,779	30,643,779	0	0
912828N71	0.625	912820Z59	01/15/26	54,290,384	54,290,384	0	0
91282CCA7	0.125	912821MC6	04/15/26	46,222,976	46,222,976	0	0
912828S50	0.125	9128203A3	07/15/26	46,738,682	46,738,682	0	0
91282CDC2	0.125	912821GP4	10/15/26	42,628,032	42,628,032	0	0
912810PS1	2.375	912803CY7	01/15/27	24,854,726	24,854,726	0	0
912828V49	0.375	9128206J1	01/15/27	48,440,990	48,440,990	0	0
91282CEJ6	0.125	912821HT5	04/15/27	42,402,203	42,402,203	0	0
912828L3	0.375	9128207P6	07/15/27	45,893,692	45,893,692	0	0
91282CFR7	1.625	912821JX4	10/15/27	41,034,456	41,034,456	0	0
912810PV4	1.750	912803DB6	01/15/28	22,694,757	22,694,757	0	0
9128283R9	0.500	9128204G9	01/15/28	47,859,020	47,859,020	0	0
912810FD5	3.625	912803BN2	04/15/28	31,556,128	31,555,845	282	0
91282CGW5	1.250	912821LB9	04/15/28	40,523,835	40,523,835	0	0
912828Y38	0.750	912821AC9	07/15/28	44,426,841	44,426,841	0	0
912810PZ5	2.500	912803DE0	01/15/29	20,042,920	20,042,920	0	0
9128285W6	0.875	912821BF1	01/15/29	43,543,515	43,543,515	0	0
912810FH6	3.875	912803CF8	04/15/29	36,066,348	36,055,249	11,099	0
9128287D6	0.250	912821CL7	07/15/29	47,318,998	47,318,998	0	0
912828Z37	0.125	912821DQ5	01/15/30	48,529,986	48,529,986	0	0
912828ZZ6	0.125	912821EU5	07/15/30	50,879,852	50,879,852	0	0
91282CBF7	0.125	912821FY6	01/15/31	50,621,324	50,621,324	0	0
91282CCM1	0.125	912821MS1	07/15/31	53,143,813	53,143,813	0	0
91282CDX6	0.125	912821HD0	01/15/32	56,058,825	56,058,825	0	0
912810FQ6	3.375	912803CL5	04/15/32	8,587,212	8,587,212	0	0
91282CEZ0	0.625	912821JH9	07/15/32	50,872,175	50,872,175	0	0
91282CGK1	1.125	912821KM6	01/15/33	50,847,125	50,847,125	0	0
91282CHP9	1.375	912821LR4	07/15/33	16,881,895	16,881,895	0	0
912810QF8	2.125	912803DL4	02/15/40	21,345,536	21,345,536	0	0
912810QP6	2.125	912803DR1	02/15/41	33,306,294	33,306,294	0	0
912810QV3	0.750	912803DW0	02/15/42	31,125,676	31,125,676	0	0
912810RA8	0.625	912803EB5	02/15/43	30,421,843	30,421,843	0	0
912810RF7	1.375	912803EG4	02/15/44	30,034,201	30,034,201	0	0
912810RL4	0.750	912803EM1	02/15/45	29,702,421	29,702,421	0	0
912810RR1	1.000	912803ES8	02/15/46	26,153,345	26,153,345	0	0
912810RW0	0.875	912803EX7	02/15/47	23,559,545	23,559,545	0	0
912810SB5	1.000	912803FC2	02/15/48	23,068,919	23,068,919	0	0
912810SG4	1.000	912803FH1	02/15/49	18,592,791	18,592,791	0	0
912810SM1	0.250	912803FN8	02/15/50	18,461,829	18,461,829	0	0
912810SV1	0.125	912803FX6	02/15/51	21,023,779	21,023,779	0	0
912810TE8	0.125	912803GG2	02/15/52	21,386,293	21,386,293	0	0
912810TP3	1.500	912803GR8	02/15/53	11,297,388	11,297,388	0	0
Total Treasury Inflation-Protected Securities.....				1,901,965,127	1,901,953,746	11,381	0
Grand Total.....				19,834,357,724	19,393,521,144	440,836,580	14,672,421