

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, AUGUST 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:						
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	63,396,774	2,599,335	90,700
91282CAW1	0.250	912821FN0	11/15/23	68,807,085	67,903,725	903,360	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	64,886,819	1,110,005	10,000
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	65,557,177	437,618	9,510
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
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
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	912821JU5	07/31/24	48,901,483	48,901,483	0	0
912828D56	2.375	912820P84	08/15/24	65,998,692	65,241,644	757,048	60,900
91282CCT6	0.875	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	65,950,931	80,980	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	65,750,464	237,816	6,000
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	41,995,578	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

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912828XB1	2.125	912820U96	05/15/25	66,521,989	66,265,623	256,367	21,015
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	49,724,255	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	41,993,504	41,993,504	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
91282CHN4	4.750	912821LS2	07/31/25	41,849,608	41,849,608	0	0
912828K74	2.000	912820W78	08/15/25	66,479,519	66,149,730	329,789	2,000
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
91282CHV6	5.000	912821LX1	08/31/25	49,666,184	49,666,184	0	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	40,994,828	5,200	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	65,875,496	245,323	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	69,300,297	196,462	18,100
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
91282CHM6	4.500	912821LQ6	07/15/26	40,000,024	40,000,024	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	65,344,152	5,089	0
91282CHU8	4.375	912821LV5	08/15/26	57,701,848	57,701,848	0	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	69,134,026	549	1,000
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	97,474,641	1,050,200	1,200
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	71,008,889	41,332	10
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	69,913,580	1,780	3,000
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

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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	70,050,462	521,643	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	75,086,434	20,797	14,000
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	42,999,665	42,999,665	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
91282CHQ7	4.125	912821LT0	07/31/28	42,999,671	42,474,391	525,280	0
9128284V9	2.875	912821AH8	08/15/28	75,495,710	75,492,290	3,420	0
91282CCV1	1.125	912821NA9	08/31/28	69,783,803	69,783,803	0	0
91282CHX2	4.375	912821NB7	08/31/28	50,769,398	50,769,398	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	84,421,109	5,950	1,000
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	92,588,330	30,340	1,000
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	88,551,707	800	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
91282CHR5	4.000	912821LU7	07/31/30	34,990,309	34,990,309	0	0
91282CAE1	0.625	912821EZ4	08/15/30	133,018,653	132,474,293	544,360	6,000
91282CHW4	4.125	912821NC5	08/31/30	39,737,786	39,737,786	0	0
91282CAV3	0.875	912821FP5	11/15/30	133,680,821	133,679,121	1,700	0
91282CBL4	1.125	912821GD1	02/15/31	140,062,615	140,060,815	1,800	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
91282CF3	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	113,668,757	1,032,090	19,800
91282CHC8	3.375	912821LG8	05/15/33	108,514,778	108,512,673	2,105	6,400
91282CHT1	3.875	912821LW3	08/15/33	52,175,945	52,175,945	0	0
Total Treasury Notes				13,702,511,377	13,687,152,372	15,359,005	271,635
Treasury Bonds:							
CUSIP:	Interest Rate:						
912810ES3	7.500	912803BD4	11/15/24	9,604,162	8,698,285	905,877	0
912810ET1	7.625	912803BE2	02/15/25	9,509,170	8,492,497	1,016,673	91,614
912810EV6	6.875	912803BF9	08/15/25	11,187,207	10,265,814	921,393	17,000
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,338,768	499,148	99,778
912810EX2	6.750	912803BH5	08/15/26	8,810,418	7,908,697	901,721	0
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	9,842,043	1,018,134	0
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	8,767,066	754,905	18,344
912810FA1	6.375	912803BL6	08/15/27	9,196,756	7,846,503	1,350,254	3,500
912810FB9	6.125	912803BM4	11/15/27	22,021,339	20,682,650	1,338,690	145,000
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,969,266	806,935	141,100
912810FF0	5.250	912803BV4	11/15/28	10,947,052	10,226,620	720,432	0
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,989,659	360,682	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, AUGUST 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	
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	10,730,778	447,802	0
912810FM5	6.250	912803CH4	05/15/30	17,043,162	16,196,739	846,423	13,216
912810FP8	5.375	912803CK7	02/15/31	16,427,648	15,447,115	980,534	2,300
912810FT0	4.500	912803CX9	02/15/36	26,397,130	24,639,915	1,757,215	4,000
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	16,275,196	314,260	74,092
912810PU6	5.000	912803DA8	05/15/37	21,413,045	20,890,286	522,759	0
912810PW2	4.375	912803DC4	02/15/38	22,525,149	21,926,052	599,097	34,600
912810PX0	4.500	912803DD2	05/15/38	25,500,123	25,002,335	497,788	55,900
912810QA9	3.500	912803DF7	02/15/39	25,908,569	25,740,719	167,850	81,700
912810QB7	4.250	912803DG5	05/15/39	38,778,773	37,936,034	842,739	5,400
912810QC5	4.500	912803DH3	08/15/39	41,430,538	40,885,757	544,781	173,985
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	42,279,041	2,285,208	302,000
912810QE1	4.625	912803DK6	02/15/40	44,902,490	42,560,887	2,341,603	309,600
912810QH4	4.375	912803DM2	05/15/40	43,473,044	41,079,486	2,393,558	329,760
912810SR0	1.125	912803FQ1	05/15/40	60,356,639	59,936,109	420,530	7,800
912810QK7	3.875	912803DN0	08/15/40	43,213,317	42,972,381	240,936	26,000
912810SQ2	1.125	912803FS7	08/15/40	76,517,749	76,252,029	265,720	32,200
912810QL5	4.250	912803DP5	11/15/40	42,903,189	41,849,946	1,053,242	76,500
912810ST6	1.375	912803FU2	11/15/40	85,640,970	85,332,471	308,499	1,000
912810QN1	4.750	912803DQ3	02/15/41	43,004,945	42,296,549	708,396	14,800
912810SW9	1.875	912803FW8	02/15/41	89,742,088	89,498,356	243,732	2,240
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	41,582,181	413,326	0
912810SY5	2.250	912803FZ1	05/15/41	86,181,841	85,362,051	819,790	0
912810QSO	3.750	912803DT7	08/15/41	42,488,837	41,901,109	587,729	69,000
912810TA6	1.750	912803GB3	08/15/41	83,722,742	83,117,189	605,553	86,570
912810QT8	3.125	912803DU4	11/15/41	44,622,444	44,219,698	402,746	280,600
912810TC2	2.000	912803GD9	11/15/41	70,625,666	70,541,721	83,945	3,000
912810QU5	3.125	912803DV2	02/15/42	47,219,044	46,599,692	619,352	10,112
912810TF5	2.375	912803GF4	02/15/42	59,440,366	58,964,976	475,390	0
912810QW1	3.000	912803DX8	05/15/42	43,918,686	43,298,963	619,723	105,500
912810TH1	3.250	912803GJ6	05/15/42	49,835,838	49,745,586	90,252	0
912810QX9	2.750	912803DY6	08/15/42	41,995,432	41,038,161	957,271	25,200
912810TK4	3.375	912803GL1	08/15/42	40,939,873	40,935,463	4,410	6,400
912810QY7	2.750	912803DZ3	11/15/42	41,994,009	39,376,139	2,617,871	75,200
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	36,436,554	5,563,204	84,120
912810TQ1	3.875	912803GQ0	02/15/43	43,560,020	43,549,860	10,160	0
912810RB6	2.875	912803EC3	05/15/43	41,999,319	35,606,902	6,392,417	136,305
912810TS7	3.875	912803GT4	05/15/43	41,653,411	41,651,811	1,600	4,800
912810RC4	3.625	912803ED1	08/15/43	41,998,968	38,044,235	3,954,734	172,302
912810TU2	4.375	912803GV9	08/15/43	17,652,531	17,652,531	0	0
912810RD2	3.750	912803EE9	11/15/43	41,994,787	38,672,625	3,322,162	28,160
912810RE0	3.625	912803EF6	02/15/44	41,999,879	34,334,749	7,665,130	141,300
912810RG5	3.375	912803EH2	05/15/44	41,992,115	35,806,540	6,185,574	237,840
912810RH3	3.125	912803EJ8	08/15/44	42,000,030	38,877,024	3,123,006	445,966
912810RJ9	3.000	912803EK5	11/15/44	42,020,892	35,221,036	6,799,856	462,778
912810RK6	2.500	912803EL3	02/15/45	42,000,609	37,883,072	4,117,537	833,460
912810RM2	3.000	912803EN9	05/15/45	42,361,715	39,828,917	2,532,798	447,006
912810RNO	2.875	912803EP4	08/15/45	42,320,986	38,804,096	3,516,890	977,561
912810RP5	3.000	912803EQ2	11/15/45	42,076,670	38,864,621	3,212,049	105,700
912810RQ3	2.500	912803ER0	02/15/46	40,252,169	33,598,720	6,653,449	371,180
912810RS9	2.500	912803ET6	05/15/46	43,173,535	38,122,840	5,050,695	228,506
912810RT7	2.250	912803EU3	08/15/46	40,536,407	33,922,624	6,613,782	36,600
912810RU4	2.875	912803EV1	11/15/46	42,948,775	40,480,585	2,468,189	93,414
912810RV2	3.000	912803EW9	02/15/47	40,830,504	36,180,999	4,649,505	125,687
912810RX8	3.000	912803EY5	05/15/47	44,224,115	38,968,344	5,255,771	1,007,704
912810RY6	2.750	912803EZ2	08/15/47	43,512,331	35,025,079	8,487,252	581,307
912810RZ3	2.750	912803FA6	11/15/47	41,228,751	30,614,114	10,614,636	187,413
912810SA7	3.000	912803FB4	02/15/48	45,044,506	35,571,830	9,472,676	435,750
912810SC3	3.125	912803FD0	05/15/48	49,151,624	41,020,743	8,130,881	907,552
912810SD1	3.000	912803FE8	08/15/48	50,414,781	37,744,126	12,670,656	436,990
912810SE9	3.375	912803FF5	11/15/48	54,868,281	43,632,779	11,235,502	2,414,965
912810SF6	3.000	912803FG3	02/15/49	55,576,512	42,348,520	13,227,992	583,670
912810SH2	2.875	912803FJ7	05/15/49	57,608,369	40,469,259	17,139,110	1,635,255
912810SJ8	2.250	912803FK4	08/15/49	63,396,357	55,665,431	7,730,926	2,333,340
912810SK5	2.375	912803FL2	11/15/49	60,504,749	51,769,152	8,735,597	798,597
912810SL3	2.000	912803FM0	02/15/50	60,520,860	50,280,903	10,239,957	282,428
912810SN9	1.250	912803FP3	05/15/50	73,566,798	57,303,661	16,263,137	712,728
912810SP4	1.375	912803FR9	08/15/50	89,044,509	70,557,224	18,487,285	650,050
912810SS8	1.625	912803FT5	11/15/50	85,834,257	62,184,471	23,649,786	632,665
912810SU3	1.875	912803FV0	02/15/51	89,961,491	70,950,116	19,011,375	695,561
912810SX7	2.375	912803FY4	05/15/51	95,480,587	82,673,322	12,807,265	330,600
912810SZ2	2.000	912803GA5	08/15/51	91,403,663	75,416,848	15,986,815	1,032,267
912810TB4	1.875	912803GC1	11/15/51	90,235,307	69,647,409	20,587,898	1,096,450
912810TD0	2.250	912803GE7	02/15/52	85,045,382	67,064,374	17,981,008	320,820
912810TG3	2.875	912803GH0	05/15/52	78,925,170	69,641,283	9,283,887	535,900
912810TJ7	3.000	912803GK3	08/15/52	70,276,917	56,946,229	13,330,688	438,358
912810TL2	4.000	912803GM9	11/15/52	64,339,912	57,488,049	6,851,863	499,270
912810TN8	3.625	912803GP2	02/15/53	66,347,028	60,737,148	5,609,880	1,438,719
912810TR9	3.625	912803GS6	05/15/53	62,711,073	55,074,485	7,636,589	3,692,246
912810TT5	4.125	912803GU1	08/15/53	31,583,927	31,122,327	461,600	0
Total Treasury Bonds.....				4,226,899,464	3,797,501,822	429,397,642	31,138,298
Treasury Inflation-Protected Securities:							
CUSIP:	Interest Rate:						
912828B25	0.625	912820K71	01/15/24	53,580,612	53,580,612	0	0
9128286N5	0.500	912821BV6	04/15/24	38,958,086	38,958,086	0	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, AUGUST 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	52,684,326	52,684,326	0	0
912828YL8	0.125	912821DA0	10/15/24	41,842,361	41,842,361	0	0
912810FR4	2.375	912803CN1	01/15/25	45,318,712	45,318,712	0	0
912828H45	0.250	912820S65	01/15/25	52,802,303	52,802,303	0	0
912828ZJ2	0.125	912821EE1	04/15/25	41,989,740	41,989,740	0	0
912828XL9	0.375	912820W29	07/15/25	52,743,794	52,743,794	0	0
91282CAQ4	0.125	912821FJ9	10/15/25	40,304,069	40,304,069	0	0
912810FS2	2.000	912803CW1	01/15/26	30,741,980	30,741,980	0	0
912828N71	0.625	912820Z59	01/15/26	54,464,306	54,464,306	0	0
91282CCA7	0.125	912821MC6	04/15/26	46,371,261	46,371,261	0	0
912828S50	0.125	912820A3A	07/15/26	46,888,624	46,888,624	0	0
91282CDC2	0.125	912821GP4	10/15/26	42,764,779	42,764,779	0	0
912810PS1	2.375	912803CY7	01/15/27	24,934,501	24,934,501	0	0
912828V49	0.375	9128206J1	01/15/27	48,596,444	48,596,444	0	0
91282CEJ6	0.125	912821HT5	04/15/27	42,538,419	42,538,419	0	0
9128282L3	0.375	9128207P6	07/15/27	46,040,990	46,040,990	0	0
91282CFR7	1.625	912821JX4	10/15/27	41,165,964	41,165,964	0	0
912810PV4	1.750	912803DB6	01/15/28	22,767,457	22,767,457	0	0
9128283R9	0.500	9128204G9	01/15/28	48,012,358	48,012,358	0	0
912810FD5	3.625	912803BN2	04/15/28	31,657,332	31,657,049	283	0
91282CGW5	1.250	912821LB9	04/15/28	40,653,739	40,653,739	0	0
912828Y38	0.750	912821AC9	07/15/28	44,569,493	44,569,493	0	0
912810PZ5	2.500	912803DE0	01/15/29	20,107,163	20,107,163	0	0
9128285W6	0.875	912821BF1	01/15/29	43,683,435	43,683,435	0	0
912810FH6	3.875	912803CF8	04/15/29	36,181,965	36,170,830	11,135	0
9128287D6	0.250	912821CL7	07/15/29	47,470,643	47,470,643	0	0
912828Z37	0.125	912821DQ5	01/15/30	48,685,598	48,685,598	0	0
912828ZZ6	0.125	912821EU5	07/15/30	51,042,861	51,042,861	0	0
91282CBF7	0.125	912821FY6	01/15/31	50,783,822	50,783,822	0	0
91282CCM1	0.125	912821MS1	07/15/31	53,314,305	53,314,305	0	0
91282CDX6	0.125	912821HD0	01/15/32	56,238,697	56,238,697	0	0
912810FQ6	3.375	912803CL5	04/15/32	8,614,779	8,614,779	0	0
91282CEZ0	0.625	912821JH9	07/15/32	51,035,487	51,035,487	0	0
91282CGK1	1.125	912821KM6	01/15/33	51,010,489	51,010,489	0	0
91282CHP9	1.375	912821LR4	07/15/33	16,935,807	16,935,807	0	0
912810QF8	2.125	912803DL4	02/15/40	21,413,958	21,413,958	0	0
912810QP6	2.125	912803DR1	02/15/41	33,413,026	33,413,026	0	0
912810QV3	0.750	912803DW0	02/15/42	31,225,357	31,225,357	0	0
912810RA8	0.625	912803EB5	02/15/43	30,519,362	30,519,362	0	0
912810RF7	1.375	912803EG4	02/15/44	30,130,415	30,130,415	0	0
912810RL4	0.750	912803EM1	02/15/45	29,797,641	29,797,641	0	0
912810RR1	1.000	912803ES8	02/15/46	26,237,301	26,237,301	0	0
912810RW0	0.875	912803EX7	02/15/47	23,635,099	23,635,099	0	0
912810SB5	1.000	912803FC2	02/15/48	23,142,809	23,142,809	0	0
912810SG4	1.000	912803FH1	02/15/49	18,652,485	18,652,485	0	0
912810SM1	0.250	912803FN8	02/15/50	18,520,984	18,520,984	0	0
912810SV1	0.125	912803FX6	02/15/51	21,091,095	21,091,095	0	0
912810TE8	0.125	912803GG2	02/15/52	21,454,813	21,454,813	0	0
912810TP3	1.500	912803GR8	02/15/53	20,386,861	20,386,861	0	0
Total Treasury Inflation-Protected Securities.....				1,917,117,905	1,917,106,488	11,418	0
Grand Total.....				19,846,528,746	19,401,760,682	444,768,064	31,409,933