

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, SEPTEMBER 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:						
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	63,296,545	2,699,564	6,267
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	64,883,704	1,113,120	54,900
91282CBM2	0.125	912821GC3	02/15/24	79,041,154	79,038,379	2,775	25
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	65,524,895	469,899	20,280
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	65,121,305	877,387	58,723
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	65,937,116	94,795	10,000
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	65,744,600	243,680	5,000
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
912828XB1	2.125	912820U96	05/15/25	66,521,989	66,235,297	286,693	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

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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	66,142,730	336,789	1,000
91282CFE6	3.125	912821JM8	08/15/25	68,564,045	68,564,045	0	0
912828420	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	49,663,777	49,663,777	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	65,881,713	239,106	8,800
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	912820ZA4	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	912820ZR7	05/15/26	69,496,759	69,296,297	200,462	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
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	65,341,052	8,189	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
91282CHY0	4.625	912821ND3	09/15/26	43,999,699	43,999,699	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	97,474,641	1,050,200	0
912828V98	2.250	9128206P7	02/15/27	65,815,868	65,644,818	171,050	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	71,001,224	48,997	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
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	69,912,580	2,780	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

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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	70,056,966	515,139	26,500
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	75,083,434	23,797	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	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	75,490,290	5,420	0
91282CCV1	1.125	912821NA9	08/31/28	69,783,803	69,783,803	0	0
91282CHX2	4.375	912821NB7	08/31/28	50,767,971	50,767,971	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	80,502,818	3,037	3,000
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	1,000
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	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	92,588,330	30,340	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	88,551,707	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	108,371,122	1,508,600	3,000
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	0
91282CHW4	4.125	912821NC5	08/31/30	39,737,435	39,737,435	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	121,134,803	2,400	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	113,754,357	946,490	90,000
91282CHC8	3.375	912821LG8	05/15/33	108,514,778	108,512,673	2,105	0
91282CHT1	3.875	912821LW3	08/15/33	87,175,058	87,171,858	3,200	0
Total Treasury Notes				13,594,524,025	13,578,922,952	15,601,073	288,495
Treasury Bonds:							
CUSIP:	Interest Rate:						
912810ES3	7.500	912803BD4	11/15/24	9,604,162	8,686,350	917,812	144,680
912810ET1	7.625	912803BE2	02/15/25	9,509,170	8,497,384	1,011,786	31,000
912810EV6	6.875	912803BF9	08/15/25	11,187,207	10,247,367	939,840	12,300
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,338,956	498,960	6,000
912810EX2	6.750	912803BH5	08/15/26	8,810,418	7,904,546	905,872	0
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	9,836,043	1,024,134	114,000
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	8,752,072	769,899	0
912810FA1	6.375	912803BL6	08/15/27	9,196,756	8,296,503	900,254	457,000
912810FB9	6.125	912803BM4	11/15/27	22,021,339	20,682,650	1,338,690	0
912810FE3	5.500	912803BP7	08/15/28	11,776,201	10,964,266	811,935	2,000
912810FF0	5.250	912803BV4	11/15/28	10,947,052	10,232,620	714,432	10,000
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,987,659	362,682	0
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	10,725,778	452,802	0
912810FM5	6.250	912803CH4	05/15/30	17,043,162	16,194,705	848,457	0
912810FP8	5.375	912803CK7	02/15/31	16,427,648	15,591,798	835,850	154,124

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, SEPTEMBER 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	
912810FT0	4.500	912803CX9	02/15/36	26,397,130	24,638,965	1,758,165	13,550
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	16,318,196	271,260	43,000
912810PU6	5.000	912803DA8	05/15/37	21,413,045	20,885,286	527,759	62,000
912810PW2	4.375	912803DC4	02/15/38	22,525,149	21,924,052	601,097	0
912810PX0	4.500	912803DD2	05/15/38	25,500,123	25,024,035	476,088	69,200
912810QA9	3.500	912803DF7	02/15/39	25,908,569	25,810,334	98,235	69,615
912810QB7	4.250	912803DG5	05/15/39	38,778,773	37,915,834	862,939	109,600
912810QC5	4.500	912803DH3	08/15/39	41,430,538	40,720,907	709,631	78,600
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	42,278,441	2,285,808	1,400
912810QE1	4.625	912803DK6	02/15/40	44,902,490	42,555,244	2,347,246	1,499,840
912810QH4	4.375	912803DM2	05/15/40	43,473,044	40,849,502	2,623,542	0
912810SR0	1.125	912803FQ1	05/15/40	60,356,639	60,021,109	335,530	85,000
912810QK7	3.875	912803DN0	08/15/40	43,213,317	42,972,381	240,936	0
912810SQ2	1.125	912803FS7	08/15/40	76,517,749	76,252,029	265,720	0
912810QL5	4.250	912803DP5	11/15/40	42,903,189	41,768,666	1,134,522	1,535,020
912810ST6	1.375	912803FU2	11/15/40	85,640,970	85,405,271	235,699	76,000
912810QN1	4.750	912803DQ3	02/15/41	43,004,945	42,279,099	725,846	2,249,850
912810SW9	1.875	912803FW8	02/15/41	89,742,088	89,504,356	237,732	24,000
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	41,349,901	645,606	27,120
912810SY5	2.250	912803FZ1	05/15/41	86,181,841	85,362,051	819,790	0
912810QS0	3.750	912803DT7	08/15/41	42,488,837	41,905,509	583,329	14,000
912810TA6	1.750	912803GB3	08/15/41	83,722,742	83,120,189	602,553	3,000
912810QT8	3.125	912803DU4	11/15/41	44,622,444	44,211,298	411,146	28,000
912810TC2	2.000	912803GD9	11/15/41	70,625,666	70,544,721	80,945	4,000
912810QU5	3.125	912803DV2	02/15/42	47,219,044	46,754,751	464,293	155,118
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	43,185,473	733,213	197,000
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	41,183,921	811,511	162,560
912810TK4	3.375	912803GL1	08/15/42	40,939,873	40,935,463	4,410	0
912810QY7	2.750	912803DZ3	11/15/42	41,994,009	39,356,139	2,637,871	8,000
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	36,516,250	5,483,508	144,300
912810TQ1	3.875	912803GQ0	02/15/43	43,560,020	43,550,860	9,160	1,000
912810RB6	2.875	912803EC3	05/15/43	41,999,319	35,566,107	6,433,212	176,025
912810TS7	3.875	912803GT4	05/15/43	41,653,411	41,651,811	1,600	56,000
912810RC4	3.625	912803ED1	08/15/43	41,998,968	38,212,077	3,786,891	395,843
912810TU2	4.375	912803GV9	08/15/43	17,652,354	17,652,354	0	0
912810RD2	3.750	912803EE9	11/15/43	41,994,787	38,407,275	3,587,512	231,660
912810RE0	3.625	912803EF6	02/15/44	41,999,879	35,495,901	6,503,979	1,394,752
912810RG5	3.375	912803EH2	05/15/44	41,992,115	36,280,040	5,712,074	702,100
912810RH3	3.125	912803EJ8	08/15/44	42,000,030	39,103,648	2,896,382	375,892
912810RJ9	3.000	912803EK5	11/15/44	42,020,892	35,947,936	6,072,956	1,105,900
912810RK6	2.500	912803EL3	02/15/45	42,000,609	38,246,815	3,753,794	416,495
912810RM2	3.000	912803EN9	05/15/45	42,361,715	39,240,154	3,121,561	595,600
912810RN0	2.875	912803EP4	08/15/45	42,320,986	38,625,136	3,695,850	150,000
912810RP5	3.000	912803EQ2	11/15/45	42,076,670	39,108,021	2,968,649	306,000
912810RQ3	2.500	912803ER0	02/15/46	40,252,169	33,772,050	6,480,119	185,330
912810RS9	2.500	912803ET6	05/15/46	43,173,535	38,138,540	5,034,995	165,660
912810RT7	2.250	912803EU3	08/15/46	40,536,407	34,041,329	6,495,077	337,265
912810RU4	2.875	912803EV1	11/15/46	42,948,775	39,901,985	3,046,789	71,000
912810RV2	3.000	912803EW9	02/15/47	40,830,504	36,033,712	4,796,792	94,819
912810RX8	3.000	912803EY5	05/15/47	44,224,115	38,968,864	5,255,251	612,520
912810RY6	2.750	912803EZ2	08/15/47	43,512,331	35,378,949	8,133,382	890,830
912810RZ3	2.750	912803FA6	11/15/47	41,228,751	30,667,343	10,561,408	469,450
912810SA7	3.000	912803FB4	02/15/48	45,044,506	35,402,830	9,641,676	23,000
912810SC3	3.125	912803FD0	05/15/48	49,151,624	40,913,791	8,237,833	136,000
912810SD1	3.000	912803FE8	08/15/48	50,414,781	37,540,316	12,874,466	455,500
912810SE9	3.375	912803FF5	11/15/48	54,868,281	42,495,179	12,373,102	300,400
912810SF6	3.000	912803FG3	02/15/49	55,576,512	42,297,520	13,278,992	371,000
912810SH2	2.875	912803FJ7	05/15/49	57,608,369	41,495,846	16,112,523	2,040,132
912810SJ8	2.250	912803FK4	08/15/49	63,396,357	55,638,416	7,757,941	56,000
912810SK5	2.375	912803FL2	11/15/49	60,504,749	52,204,942	8,299,807	628,150
912810SL3	2.000	912803FM0	02/15/50	60,520,860	50,504,343	10,016,517	500,440
912810SN9	1.250	912803FP3	05/15/50	73,566,798	57,113,771	16,453,027	616,990
912810SP4	1.375	912803FR9	08/15/50	89,044,509	70,271,794	18,772,715	647,750
912810SS8	1.625	912803FT5	11/15/50	85,834,257	62,520,946	23,313,311	667,400
912810SU3	1.875	912803FV0	02/15/51	89,961,491	70,739,576	19,221,915	448,040
912810SX7	2.375	912803FY4	05/15/51	95,480,587	82,438,052	13,042,535	796,750
912810SZ2	2.000	912803GA5	08/15/51	91,403,663	74,513,948	16,889,715	308,000
912810TB4	1.875	912803GC1	11/15/51	90,235,307	68,793,697	21,441,611	249,865
912810TD0	2.250	912803GE7	02/15/52	85,045,382	66,339,096	18,706,285	408,060
912810TG3	2.875	912803GH0	05/15/52	78,925,170	70,230,011	8,695,159	847,590
912810TJ7	3.000	912803GK3	08/15/52	70,276,917	58,393,509	11,883,408	2,202,780
912810TL2	4.000	912803GM9	11/15/52	64,339,912	56,652,707	7,687,205	55,832
912810TN8	3.625	912803GP2	02/15/53	66,347,028	59,188,864	7,158,164	1,258,234
912810TR9	3.625	912803GS6	05/15/53	62,711,073	55,176,170	7,534,904	2,245,060
912810TT5	4.125	912803GU1	08/15/53	51,583,114	49,192,634	2,390,480	80,800
Total Treasury Bonds				4,246,898,474	3,814,852,775	432,045,699	31,668,790
Treasury Inflation-Protected Securities:							
CUSIP:	Interest Rate:						
912828B25	0.625	912820K71	01/15/24	53,681,423	53,681,423	0	0
9128286N5	0.500	912821BV6	04/15/24	39,031,518	39,031,518	0	0
912828WU0	0.125	912820P35	07/15/24	52,783,558	52,783,558	0	0
912828YL8	0.125	912821DA0	10/15/24	41,921,184	41,921,184	0	0
912810FR4	2.375	912803CN1	01/15/25	45,403,835	45,403,835	0	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, SEPTEMBER 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	
912828H45	0.250	912820S65	01/15/25	52,901,919	52,901,919	0	0
912828ZJ2	0.125	912821EE1	04/15/25	42,069,021	42,069,021	0	0
912828XL9	0.375	912820W29	07/15/25	52,843,011	52,843,011	0	0
91282CAQ4	0.125	912821FJ9	10/15/25	40,380,168	40,380,168	0	0
912810FS2	2.000	912803CW1	01/15/26	30,799,780	30,799,780	0	0
912828N71	0.625	912820Z59	01/15/26	54,566,962	54,566,962	0	0
91282CCA7	0.125	912821MC6	04/15/26	46,458,558	46,458,558	0	0
912828S50	0.125	9128203A3	07/15/26	46,977,042	46,977,042	0	0
91282CDC2	0.125	912821GP4	10/15/26	42,845,217	42,845,217	0	0
912810PS1	2.375	912803CY7	01/15/27	24,981,475	24,981,475	0	0
912828V49	0.375	9128206J1	01/15/27	48,688,022	48,688,022	0	0
91282CEJ6	0.125	912821HT5	04/15/27	42,618,338	42,618,338	0	0
912828L3	0.375	9128207P6	07/15/27	46,127,744	46,127,744	0	0
91282CFR7	1.625	912821JX4	10/15/27	41,243,510	41,243,510	0	0
912810PV4	1.750	912803DB6	01/15/28	22,810,452	22,810,452	0	0
9128283R9	0.500	9128204G9	01/15/28	48,103,196	48,103,196	0	0
912810FD5	3.625	912803BN2	04/15/28	31,716,913	31,716,630	283	0
91282CGW5	1.250	912821LB9	04/15/28	40,730,082	40,730,082	0	0
912828Y38	0.750	912821AC9	07/15/28	44,653,471	44,653,471	0	0
912810PZ5	2.500	912803DE0	01/15/29	20,145,087	20,145,087	0	0
9128285W6	0.875	912821BF1	01/15/29	43,765,508	43,765,508	0	0
912810FH6	3.875	912803CF8	04/15/29	36,250,009	36,238,853	11,156	0
9128287D6	0.250	912821CL7	07/15/29	47,560,198	47,560,198	0	0
912828Z37	0.125	912821DQ5	01/15/30	48,777,569	48,777,569	0	0
912828ZZ6	0.125	912821EU5	07/15/30	51,138,951	51,138,951	0	0
91282CBF7	0.125	912821FY6	01/15/31	50,879,587	50,879,587	0	0
91282CCM1	0.125	912821MS1	07/15/31	53,414,539	53,414,539	0	0
91282CDX6	0.125	912821HD0	01/15/32	56,344,474	56,344,474	0	0
912810FQ6	3.375	912803CL5	04/15/32	8,630,968	8,630,968	0	0
91282CEZ0	0.625	912821JH9	07/15/32	51,131,239	51,131,239	0	0
91282CGK1	1.125	912821KM6	01/15/33	51,106,615	51,106,615	0	0
91282CHP9	1.375	912821LR4	07/15/33	32,053,588	32,053,588	0	0
912810QF8	2.125	912803DL4	02/15/40	21,454,314	21,454,314	0	0
912810QP6	2.125	912803DR1	02/15/41	33,476,105	33,476,105	0	0
912810QV3	0.750	912803DW0	02/15/42	31,284,332	31,284,332	0	0
912810RA8	0.625	912803EB5	02/15/43	30,576,861	30,576,861	0	0
912810RF7	1.375	912803EG4	02/15/44	30,187,269	30,187,269	0	0
912810RL4	0.750	912803EM1	02/15/45	29,853,761	29,853,761	0	0
912810RR1	1.000	912803ES8	02/15/46	26,286,615	26,286,615	0	0
912810RW0	0.875	912803EX7	02/15/47	23,679,608	23,679,608	0	0
912810SB5	1.000	912803FC2	02/15/48	23,186,396	23,186,396	0	0
912810SG4	1.000	912803FH1	02/15/49	18,687,563	18,687,563	0	0
912810SM1	0.250	912803FN8	02/15/50	18,555,946	18,555,946	0	0
912810SV1	0.125	912803FX6	02/15/51	21,130,873	21,130,873	0	0
912810TE8	0.125	912803GG2	02/15/52	21,495,337	21,495,337	0	0
912810TP3	1.500	912803GR8	02/15/53	20,425,095	20,425,095	0	0
Total Treasury Inflation-Protected Securities.....				1,935,814,805	1,935,803,365	11,439	0
Grand Total.....				19,777,237,304	19,329,579,093	447,658,211	31,957,285