









**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, NOVEMBER 30, 2023**

| Loan Description  | Corpus<br>STRIP<br>CUSIP | Maturity Date | Amount Outstanding in Thousands |                                    |                                  |                             |                   |
|---|--------------------------|---------------|---------------------------------|------------------------------------|----------------------------------|-----------------------------|-------------------|
|   |                          |               | Total<br>Outstanding            | Portion Held in<br>Unstripped Form | Portion Held in<br>Stripped Form | Reconstituted<br>This Month |                   |
| 912828B25   | 0.625                    | 912820K71     | 01/15/24                        | 54,052,289                         | 54,052,289                       | 0                           | 0                 |
| 9128286N5   | 0.500                    | 912821BV6     | 04/15/24                        | 39,301,089                         | 39,301,089                       | 0                           | 0                 |
| 912828WU0   | 0.125                    | 912820P35     | 07/15/24                        | 53,148,092                         | 53,148,092                       | 0                           | 0                 |
| 912828YL8   | 0.125                    | 912821DA0     | 10/15/24                        | 42,210,788                         | 42,210,788                       | 0                           | 0                 |
| 912810FR4   | 2.375                    | 912803CN1     | 01/15/25                        | 45,717,723                         | 45,717,723                       | 0                           | 0                 |
| 912828H45   | 0.250                    | 912820S65     | 01/15/25                        | 53,267,178                         | 53,267,178                       | 0                           | 0                 |
| 912828ZJ2   | 0.125                    | 912821EE1     | 04/15/25                        | 42,359,478                         | 42,359,478                       | 0                           | 0                 |
| 912828XL9   | 0.375                    | 912820W29     | 07/15/25                        | 53,207,901                         | 53,207,901                       | 0                           | 0                 |
| 91282CAQ4   | 0.125                    | 912821FJ9     | 10/15/25                        | 40,658,855                         | 40,658,855                       | 0                           | 0                 |
| 912810FS2   | 2.000                    | 912803CW1     | 01/15/26                        | 31,012,581                         | 31,012,581                       | 0                           | 0                 |
| 912828N71   | 0.625                    | 912820Z59     | 01/15/26                        | 54,944,076                         | 54,944,076                       | 0                           | 0                 |
| 91282CCA7   | 0.125                    | 912821MC6     | 04/15/26                        | 46,779,442                         | 46,779,442                       | 0                           | 0                 |
| 912828S50   | 0.125                    | 9128203A3     | 07/15/26                        | 47,301,608                         | 47,301,608                       | 0                           | 0                 |
| 91282CDC2   | 0.125                    | 912821GP4     | 10/15/26                        | 43,141,309                         | 43,141,309                       | 0                           | 0                 |
| 912810PS1   | 2.375                    | 912803CY7     | 01/15/27                        | 25,154,046                         | 25,154,046                       | 0                           | 0                 |
| 912828V49   | 0.375                    | 9128206J1     | 01/15/27                        | 49,024,325                         | 49,024,325                       | 0                           | 0                 |
| 91282CEJ6   | 0.125                    | 912821HT5     | 04/15/27                        | 42,912,817                         | 42,912,817                       | 0                           | 0                 |
| 912828L3  | 0.375                    | 9128207P6     | 07/15/27                        | 46,446,335                         | 46,446,335                       | 0                           | 0                 |
| 91282CFR7   | 1.625                    | 912821JX4     | 10/15/27                        | 41,528,510                         | 41,528,510                       | 0                           | 0                 |
| 912810PV4   | 1.750                    | 912803DB6     | 01/15/28                        | 22,967,890                         | 22,967,890                       | 0                           | 0                 |
| 9128283R9   | 0.500                    | 9128204G9     | 01/15/28                        | 48,435,106                         | 48,435,106                       | 0                           | 0                 |
| 912810FD5   | 3.625                    | 912803BN2     | 04/15/28                        | 31,936,105                         | 31,935,820                       | 285                         | 0                 |
| 91282CGW5   | 1.250                    | 912821LB9     | 04/15/28                        | 41,011,472                         | 41,011,472                       | 0                           | 0                 |
| 912828Y38   | 0.750                    | 912821AC9     | 07/15/28                        | 44,961,878                         | 44,961,878                       | 0                           | 0                 |
| 91282CJH5   | 2.375                    | 912821NJ0     | 10/15/28                        | 22,104,433                         | 22,104,433                       | 0                           | 0                 |
| 912810PZ5   | 2.500                    | 912803DE0     | 01/15/29                        | 20,284,186                         | 20,284,186                       | 0                           | 0                 |
| 9128285W6   | 0.875                    | 912821BF1     | 01/15/29                        | 44,067,765                         | 44,067,765                       | 0                           | 0                 |
| 912810FH6   | 3.875                    | 912803CF8     | 04/15/29                        | 36,500,544                         | 36,489,311                       | 11,233                      | 0                 |
| 9128287D6   | 0.250                    | 912821CL7     | 07/15/29                        | 47,888,564                         | 47,888,564                       | 0                           | 0                 |
| 912828Z37   | 0.125                    | 912821DQ5     | 01/15/30                        | 49,114,249                         | 49,114,249                       | 0                           | 0                 |
| 912828ZZ6   | 0.125                    | 912821EU5     | 07/15/30                        | 51,492,423                         | 51,492,423                       | 0                           | 0                 |
| 91282CBF7   | 0.125                    | 912821FY6     | 01/15/31                        | 51,231,016                         | 51,231,016                       | 0                           | 0                 |
| 91282CCM1   | 0.125                    | 912821MS1     | 07/15/31                        | 53,783,626                         | 53,783,626                       | 0                           | 0                 |
| 91282CDX6   | 0.125                    | 912821HD0     | 01/15/32                        | 56,733,857                         | 56,733,857                       | 0                           | 0                 |
| 912810FQ6   | 3.375                    | 912803CL5     | 04/15/32                        | 8,690,614                          | 8,690,614                        | 0                           | 0                 |
| 91282CEZ0   | 0.625                    | 912821JH9     | 07/15/32                        | 51,484,595                         | 51,484,595                       | 0                           | 0                 |
| 91282CGK1   | 1.125                    | 912821KM6     | 01/15/33                        | 51,459,243                         | 51,459,243                       | 0                           | 0                 |
| 91282CHP9   | 1.375                    | 912821LR4     | 07/15/33                        | 47,640,482                         | 47,640,482                       | 0                           | 0                 |
| 912810QF8   | 2.125                    | 912803DL4     | 02/15/40                        | 21,602,537                         | 21,602,537                       | 0                           | 0                 |
| 912810QP6   | 2.125                    | 912803DR1     | 02/15/41                        | 33,707,318                         | 33,707,318                       | 0                           | 0                 |
| 912810QV3   | 0.750                    | 912803DW0     | 02/15/42                        | 31,500,345                         | 31,500,345                       | 0                           | 0                 |
| 912810RA8   | 0.625                    | 912803EB5     | 02/15/43                        | 30,788,000                         | 30,788,000                       | 0                           | 0                 |
| 912810RF7   | 1.375                    | 912803EG4     | 02/15/44                        | 30,395,809                         | 30,395,809                       | 0                           | 0                 |
| 912810RL4   | 0.750                    | 912803EM1     | 02/15/45                        | 30,059,841                         | 30,059,841                       | 0                           | 0                 |
| 912810RR1   | 1.000                    | 912803ES8     | 02/15/46                        | 26,468,180                         | 26,468,180                       | 0                           | 0                 |
| 912810RW0   | 0.875                    | 912803EX7     | 02/15/47                        | 23,843,244                         | 23,843,244                       | 0                           | 0                 |
| 912810SB5   | 1.000                    | 912803FC2     | 02/15/48                        | 23,346,711                         | 23,346,711                       | 0                           | 0                 |
| 912810SG4   | 1.000                    | 912803FH1     | 02/15/49                        | 18,816,643                         | 18,816,643                       | 0                           | 0                 |
| 912810SM1   | 0.250                    | 912803FN8     | 02/15/50                        | 18,684,088                         | 18,684,088                       | 0                           | 0                 |
| 912810SV1   | 0.125                    | 912803FX6     | 02/15/51                        | 21,276,845                         | 21,276,845                       | 0                           | 0                 |
| 912810TE8   | 0.125                    | 912803GG2     | 02/15/52                        | 21,643,731                         | 21,643,731                       | 0                           | 0                 |
| 912810TP3   | 1.500                    | 912803GR8     | 02/15/53                        | 20,566,328                         | 20,566,328                       | 0                           | 0                 |
| <b>Total Treasury Inflation-Protected Securities.....</b> |                          |               |                                 | <b>1,986,656,112</b>               | <b>1,986,644,594</b>             | <b>11,518</b>               | <b>0</b>          |
| <b>Grand Total.....</b>                                   |                          |               |                                 | <b>20,049,768,609</b>              | <b>19,589,323,868</b>            | <b>460,444,741</b>          | <b>30,300,674</b> |