

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, DECEMBER 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	
<b>Treasury Notes:</b>							
CUSIP:	Interest Rate:						
91282CBE0	0.125	912821FX8	01/15/24	63,830,651	63,817,851	12,800	0
91282BV80	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	64,609,448	1,387,376	33,200
91282CBM2	0.125	912821GC3	02/15/24	79,041,154	79,038,379	2,775	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	65,252,189	742,605	27,700
91282CCC3	0.250	912821MG7	05/15/24	88,769,272	88,764,272	5,000	0
912828XT2	2.000	9128207H4	05/31/24	76,675,617	76,625,217	50,400	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	30,821,307	25,600	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	64,867,067	1,131,625	37,760
91282CCT6	0.375	912821MW2	08/15/24	83,876,178	83,865,578	10,600	1,600
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	46,320,423	3,680	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	64,156,678	19,200	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	62,335,564	28,480	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	65,836,476	195,435	29,100
91282CDH1	0.750	912821GT6	11/15/24	88,393,592	88,372,792	20,800	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	46,556,502	5,600	0
91282CDN8	1.000	912821GY5	12/15/24	61,962,878	61,951,878	11,000	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	65,694,100	294,180	10,000
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	66,107,294	414,695	15,700
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	41,993,504	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	66,137,730	341,789	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

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91282CHV6	5.000	912821LX1	08/31/25	49,663,777	49,663,777	0	0
91282CFK2	3.500	912821JS5	09/15/25	41,000,028	40,994,828	5,200	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
91282CJB8	5.000	912821NE1	09/30/25	47,996,340	47,996,340	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
91282CJE2	5.000	912821NK7	10/31/25	50,995,382	50,995,382	0	0
912828M56	2.250	912820Y43	11/15/25	66,120,819	65,852,416	268,403	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
91282CJL6	4.875	912821NQ4	11/30/25	54,625,565	54,625,565	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	31,998,904	1,200	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	69,228,473	268,286	4,000
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
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	65,339,152	10,089	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
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
91282CJC6	4.625	912821NH4	10/15/26	45,999,812	45,999,812	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	69,125,926	8,649	0
91282CJX8	4.625	912821NN1	11/15/26	48,910,400	48,910,400	0	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
91282CJP7	4.375	912821NT8	12/15/26	49,998,647	49,998,647	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	65,644,518	171,350	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	70,986,172	64,049	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	69,911,580	3,780	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
9128283F5	2.250	9128203W5	11/15/27	66,474,111	66,471,476	2,635	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

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9128283W8	2.750	9128204M6	02/15/28	70,572,105	70,055,407	516,698	2,600
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	75,081,173	26,058	3,000
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	75,490,290	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
91282CJA0	4.625	912821NF8	09/30/28	48,999,971	48,999,971	0	0
91282CDF5	1.375	912821GS8	10/31/28	68,300,325	68,300,325	0	0
91282CJF9	4.875	912821NL5	10/31/28	51,999,332	51,999,332	0	0
9128285M8	3.125	912821AW5	11/15/28	80,505,854	80,500,834	5,021	0
91282CDL2	1.500	912821GX7	11/30/28	63,857,621	63,857,621	0	0
91282CJN2	4.375	912821NR2	11/30/28	55,622,034	55,622,034	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	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	108,371,722	1,508,000	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	132,496,341	522,312	0
91282CHW4	4.125	912821NC5	08/31/30	39,737,435	39,737,435	0	0
91282CHZ7	4.625	912821NG6	09/30/30	36,999,904	36,999,904	0	0
91282CJG7	4.875	912821NM3	10/31/30	38,000,129	38,000,129	0	0
91282CAV3	0.875	912821FP5	11/15/30	133,680,821	133,670,121	10,700	0
91282CJM4	4.375	912821NS0	11/30/30	39,458,696	39,458,696	0	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	148,498,115	2,600	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	144,641,076	3,200	0
91282CDY4	1.875	912821HJ7	02/15/32	141,206,705	141,205,705	1,000	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	121,134,803	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	113,704,993	995,854	5,600
91282CHC8	3.375	912821LG8	05/15/33	108,514,778	108,505,653	9,125	0
91282CHT1	3.875	912821LW3	08/15/33	122,174,799	122,169,999	4,800	0
91282CJJ1	4.500	912821NP6	11/15/33	77,746,387	77,733,587	12,800	0
<b>Total Treasury Notes</b>				<b>13,621,838,771</b>	<b>13,608,582,807</b>	<b>13,255,965</b>	<b>170,260</b>
<b>Treasury Bonds:</b>							
CUSIP:	Interest Rate:						
912810ES3	7.500	912803BD4	11/15/24	9,604,162	8,659,253	944,909	88,480
912810ET1	7.625	912803BE2	02/15/25	9,509,170	8,514,875	994,295	41,080
912810EV6	6.875	912803BF9	08/15/25	11,187,207	10,079,463	1,107,744	11,100
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,294,991	542,925	6,300
912810EX2	6.750	912803BH5	08/15/26	8,810,418	8,064,890	745,528	1,600
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	9,790,945	1,069,232	54,600
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	8,739,523	782,448	41,560
912810FA1	6.375	912803BL6	08/15/27	9,196,756	8,028,764	1,167,992	7,000
912810FB9	6.125	912803BM4	11/15/27	22,021,339	20,689,388	1,331,952	1,760
912810FE3	5.500	912803BP7	08/15/28	11,776,201	11,112,250	663,951	10,600
912810FF0	5.250	912803BV4	11/15/28	10,947,052	10,229,935	717,117	0
912810FG8	5.250	912803BW2	02/15/29	11,350,341	10,938,854	411,487	0
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	10,528,578	650,002	5,800
912810FM5	6.250	912803CH4	05/15/30	17,043,162	16,307,127	736,035	0
912810FP8	5.375	912803CK7	02/15/31	16,427,648	15,599,312	828,336	32,000

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, DECEMBER 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	
912810FT0	4.500	912803CX9	02/15/36	26,397,130	24,563,735	1,833,395	66,680
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	16,364,316	225,140	2,280
912810PU6	5.000	912803DA8	05/15/37	21,413,045	20,987,308	425,737	1,540
912810PW2	4.375	912803DC4	02/15/38	22,525,149	21,850,274	674,875	3,000
912810PX0	4.500	912803DD2	05/15/38	25,500,123	25,066,595	433,528	6,660
912810QA9	3.500	912803DF7	02/15/39	25,908,569	25,816,334	92,235	0
912810QB7	4.250	912803DG5	05/15/39	38,778,773	37,970,834	807,939	0
912810QC5	4.500	912803DH3	08/15/39	41,430,538	40,833,457	597,081	32,000
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	42,263,693	2,300,556	2,880
912810QE1	4.625	912803DK6	02/15/40	44,902,490	42,548,480	2,354,010	1,048,200
912810QH4	4.375	912803DM2	05/15/40	43,473,044	40,824,600	2,648,444	138,240
912810SR0	1.125	912803FQ1	05/15/40	60,356,639	59,996,289	360,350	1,280
912810QK7	3.875	912803DN0	08/15/40	43,213,317	42,968,681	244,636	0
912810SQ2	1.125	912803FS7	08/15/40	76,517,749	76,371,119	146,630	80,280
912810QL5	4.250	912803DP5	11/15/40	42,903,189	41,261,906	1,641,282	1,120
912810ST6	1.375	912803FU2	11/15/40	85,640,970	85,615,371	25,599	960
912810QNI	4.750	912803DQ3	02/15/41	43,004,945	42,324,016	680,929	83,000
912810SW9	1.875	912803FW8	02/15/41	89,742,088	89,496,086	246,002	0
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	41,467,731	527,776	1,041,130
912810SY5	2.250	912803FZ1	05/15/41	86,181,841	85,457,431	724,410	0
912810QS0	3.750	912803DT7	08/15/41	42,488,837	41,884,289	604,549	0
912810TA6	1.750	912803GB3	08/15/41	83,722,742	83,187,189	535,553	0
912810QT8	3.125	912803DU4	11/15/41	44,622,444	44,247,608	374,836	960
912810TC2	2.000	912803GD9	11/15/41	70,625,666	70,605,866	19,800	1,970
912810QU5	3.125	912803DV2	02/15/42	47,219,044	46,819,080	399,965	8,000
912810TF5	2.375	912803GF4	02/15/42	59,440,366	58,770,656	669,710	0
912810QW1	3.000	912803DX8	05/15/42	43,918,686	43,286,193	632,493	50,500
912810TH1	3.250	912803GJ6	05/15/42	49,835,838	49,677,186	158,652	107,600
912810QX9	2.750	912803DY6	08/15/42	41,995,432	41,296,641	698,791	70,000
912810TK4	3.375	912803GL1	08/15/42	40,939,873	40,860,463	79,410	0
912810QY7	2.750	912803DZ3	11/15/42	41,994,009	39,355,639	2,638,371	189,200
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	36,301,943	5,697,815	87,048
912810TQ1	3.875	912803GQ0	02/15/43	43,560,020	43,552,110	7,910	1,280
912810RB6	2.875	912803EC3	05/15/43	41,999,319	36,179,607	5,819,712	283,000
912810TS7	3.875	912803GT4	05/15/43	41,653,411	41,651,811	1,600	0
912810RC4	3.625	912803ED1	08/15/43	41,998,968	38,412,205	3,586,763	239,128
912810TU2	4.375	912803GV9	08/15/43	43,651,373	43,651,373	0	0
912810RD2	3.750	912803EE9	11/15/43	41,994,787	37,888,225	4,106,562	848,560
912810TW8	4.750	912803GX5	11/15/43	16,182,225	16,182,225	0	0
912810RE0	3.625	912803EF6	02/15/44	41,999,879	35,869,135	6,130,745	434,520
912810RG5	3.375	912803EH2	05/15/44	41,992,115	37,066,650	4,925,464	364,840
912810RH3	3.125	912803EJ8	08/15/44	42,000,030	39,225,797	2,774,233	143,900
912810RJ9	3.000	912803EK5	11/15/44	42,020,892	35,922,173	6,098,719	425,600
912810RK6	2.500	912803EL3	02/15/45	42,000,609	38,051,042	3,949,567	10,000
912810RM2	3.000	912803EN9	05/15/45	42,361,715	38,680,159	3,681,556	221,600
912810RN0	2.875	912803EP4	08/15/45	42,320,986	38,917,897	3,403,089	129,840
912810RP5	3.000	912803EQ2	11/15/45	42,076,670	38,721,081	3,355,589	333,000
912810RQ3	2.500	912803ER0	02/15/46	40,252,169	33,939,650	6,312,519	319,570
912810RS9	2.500	912803ET6	05/15/46	43,173,535	37,563,362	5,610,172	296,200
912810RT7	2.250	912803EU3	08/15/46	40,536,407	34,462,419	6,073,987	592,610
912810RU4	2.875	912803EV1	11/15/46	42,948,775	40,032,106	2,916,669	302,740
912810RV2	3.000	912803EW9	02/15/47	40,830,504	36,064,144	4,766,360	318,300
912810RX8	3.000	912803EY5	05/15/47	44,224,115	39,945,970	4,278,145	591,296
912810RY6	2.750	912803EZ2	08/15/47	43,512,331	35,628,027	7,884,304	390,120
912810RZ3	2.750	912803FA6	11/15/47	41,228,751	30,193,468	11,035,283	354,700
912810SA7	3.000	912803FB4	02/15/48	45,044,506	34,847,900	10,196,606	374,550
912810SC3	3.125	912803FD0	05/15/48	49,151,624	41,033,324	8,118,300	270,504
912810SD1	3.000	912803FE8	08/15/48	50,414,781	37,305,640	13,109,142	70,740
912810SE9	3.375	912803FF5	11/15/48	54,868,281	40,966,669	13,901,612	598,120
912810SF6	3.000	912803FG3	02/15/49	55,576,512	42,039,681	13,536,831	2,179,500
912810SH2	2.875	912803FJ7	05/15/49	57,608,369	42,601,911	15,006,458	946,280
912810SJ8	2.250	912803FK4	08/15/49	63,396,357	54,462,734	8,933,623	580,700
912810SK5	2.375	912803FL2	11/15/49	60,504,749	51,319,651	9,185,098	188,566
912810SL3	2.000	912803FM0	02/15/50	60,520,860	49,943,305	10,577,555	169,465
912810SN9	1.250	912803FP3	05/15/50	73,566,798	58,787,576	14,779,222	1,139,792
912810SP4	1.375	912803FR9	08/15/50	89,044,509	69,489,909	19,554,600	411,225
912810SS8	1.625	912803FT5	11/15/50	85,834,257	62,680,886	23,153,371	461,900
912810SU3	1.875	912803FV0	02/15/51	89,961,491	70,821,636	19,139,855	528,596
912810SX7	2.375	912803FY4	05/15/51	95,480,587	79,510,712	15,969,875	246,280
912810SZ2	2.000	912803GA5	08/15/51	91,403,663	73,378,738	18,024,925	271,100
912810TB4	1.875	912803GC1	11/15/51	90,235,307	69,169,450	21,065,858	638,760
912810TD0	2.250	912803GE7	02/15/52	85,045,382	65,335,840	19,709,542	792,422
912810TG3	2.875	912803GH0	05/15/52	78,925,170	69,146,440	9,778,730	723,795
912810TJ7	3.000	912803GK3	08/15/52	70,276,917	57,095,724	13,181,193	823,825
912810TL2	4.000	912803GM9	11/15/52	64,339,912	54,847,025	9,492,887	311,296
912810TN8	3.625	912803GP2	02/15/53	66,347,028	54,855,803	11,491,225	1,220,750
912810TR9	3.625	912803GS6	05/15/53	62,711,073	48,004,365	14,706,708	2,936,785
912810TT5	4.125	912803GU1	08/15/53	71,583,301	65,611,138	5,972,163	261,800
912810TV0	4.750	912803GW7	11/15/53	45,445,450	42,352,445	3,093,006	29,100
<b>Total Treasury Bonds.....</b>				<b>4,354,525,355</b>	<b>3,893,933,571</b>	<b>460,591,784</b>	<b>26,103,063</b>
<b>Treasury Inflation-Protected Securities:</b>							
CUSIP:	Interest Rate:						
912828B25	0.625	912820K71	01/15/24	54,037,946	54,037,946	0	0
9128286N5	0.500	912821BV6	04/15/24	39,290,783	39,290,783	0	0
912828WU0	0.125	912820P35	07/15/24	53,134,150	53,134,150	0	0

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, DECEMBER 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	42,199,879	42,199,879	0	0
912810FR4	2.375	912803CN1	01/15/25	45,705,683	45,705,683	0	0
912828H45	0.250	912820S65	01/15/25	53,253,240	53,253,240	0	0
912828ZJ2	0.125	912821EE1	04/15/25	42,348,457	42,348,457	0	0
912828XL9	0.375	912820W29	07/15/25	53,193,961	53,193,961	0	0
91282CAQ4	0.125	912821FJ9	10/15/25	40,648,229	40,648,229	0	0
912810FS2	2.000	912803CW1	01/15/26	31,004,381	31,004,381	0	0
912828N71	0.625	912820Z59	01/15/26	54,929,653	54,929,653	0	0
91282CCA7	0.125	912821MC6	04/15/26	46,767,085	46,767,085	0	0
912828S50	0.125	9128203A3	07/15/26	47,289,082	47,289,082	0	0
91282CDC2	0.125	912821GP4	10/15/26	43,129,818	43,129,818	0	0
912810PS1	2.375	912803CY7	01/15/27	25,147,288	25,147,288	0	0
912828V49	0.375	9128206J1	01/15/27	49,011,627	49,011,627	0	0
91282CEJ6	0.125	912821HT5	04/15/27	42,901,400	42,901,400	0	0
912828L3	0.375	9128207P6	07/15/27	46,434,152	46,434,152	0	0
91282CFR7	1.625	912821JX4	10/15/27	41,517,718	41,517,718	0	0
912810PV4	1.750	912803DB6	01/15/28	22,961,949	22,961,949	0	0
9128283R9	0.500	9128204G9	01/15/28	48,422,684	48,422,684	0	0
912810FD5	3.625	912803BN2	04/15/28	31,927,714	31,927,428	285	0
91282CGW5	1.250	912821LB9	04/15/28	41,000,680	41,000,680	0	0
912828Y38	0.750	912821AC9	07/15/28	44,950,143	44,950,143	0	0
91282CJH5	2.375	912821NJ0	10/15/28	42,188,695	42,188,695	0	0
912810PZ5	2.500	912803DE0	01/15/29	20,278,809	20,278,809	0	0
9128285W6	0.875	912821BF1	01/15/29	44,056,195	44,056,195	0	0
912810FH6	3.875	912803CF8	04/15/29	36,490,795	36,479,566	11,230	0
9128287D6	0.250	912821CL7	07/15/29	47,875,827	47,875,827	0	0
912828Z37	0.125	912821DQ5	01/15/30	49,101,521	49,101,521	0	0
912828ZZ6	0.125	912821EU5	07/15/30	51,478,696	51,478,696	0	0
91282CBF7	0.125	912821FY6	01/15/31	51,217,583	51,217,583	0	0
91282CCM1	0.125	912821MS1	07/15/31	53,769,574	53,769,574	0	0
91282CDX6	0.125	912821HD0	01/15/32	56,718,527	56,718,527	0	0
912810FQ6	3.375	912803CL5	04/15/32	8,688,308	8,688,308	0	0
91282CEZ0	0.625	912821JH9	07/15/32	51,470,986	51,470,986	0	0
91282CGK1	1.125	912821KM6	01/15/33	51,445,795	51,445,795	0	0
91282CHP9	1.375	912821LR4	07/15/33	47,628,248	47,628,248	0	0
912810QF8	2.125	912803DL4	02/15/40	21,596,924	21,596,924	0	0
912810QP6	2.125	912803DR1	02/15/41	33,698,443	33,698,443	0	0
912810QV3	0.750	912803DW0	02/15/42	31,492,019	31,492,019	0	0
912810RA8	0.625	912803EB5	02/15/43	30,779,950	30,779,950	0	0
912810RF7	1.375	912803EG4	02/15/44	30,387,753	30,387,753	0	0
912810RL4	0.750	912803EM1	02/15/45	30,052,021	30,052,021	0	0
912810RR1	1.000	912803ES8	02/15/46	26,461,252	26,461,252	0	0
912810RW0	0.875	912803EX7	02/15/47	23,836,886	23,836,886	0	0
912810SB5	1.000	912803FC2	02/15/48	23,340,538	23,340,538	0	0
912810SG4	1.000	912803FH1	02/15/49	18,811,720	18,811,720	0	0
912810SM1	0.250	912803FN8	02/15/50	18,679,250	18,679,250	0	0
912810SV1	0.125	912803FX6	02/15/51	21,271,266	21,271,266	0	0
912810TE8	0.125	912803GG2	02/15/52	21,638,053	21,638,053	0	0
912810TP3	1.500	912803GR8	02/15/53	20,560,766	20,560,766	0	0
<b>Total Treasury Inflation-Protected Securities.....</b>				<b>2,006,224,104</b>	<b>2,006,212,589</b>	<b>11,515</b>	<b>0</b>
<b>Grand Total.....</b>				<b>19,982,588,231</b>	<b>19,508,728,967</b>	<b>473,859,264</b>	<b>26,273,323</b>