

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JANUARY 31, 2024**

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:						
912828B66	2.750	912820L47	02/15/24	65,996,824	64,577,045	1,419,779	2,000
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	65,228,523	766,271	6,000
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	64,815,755	1,182,937	15,000
91282CCT6	0.375	912821MW2	08/15/24	83,876,178	83,865,578	10,600	0
9128282U3	1.875	9128203L9	08/31/24	28,877,629	28,813,949	63,680	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	45,216,960	42,000	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	62,330,444	33,600	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	65,847,629	184,282	15,000
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	65,656,450	331,830	1,000
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	36,064,032	6,080	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	66,093,937	428,052	2,000
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
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

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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	65,851,070	269,749	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
91282CJS1	4.250	912821NU5	12/31/25	56,996,409	56,996,409	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
91282CJV4	4.250	912821NZ4	01/31/26	59,998,301	59,998,301	0	0
912828P46	1.625	9128202A4	02/15/26	64,940,660	64,646,530	294,130	0
91282CGL9	4.000	912821KR5	02/15/26	55,630,586	55,629,586	1,000	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	69,248,030	248,729	27,000
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	69,120,571	14,004	0
91282CJH8	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
91282CJT9	4.000	912821NX9	01/15/27	51,997,748	51,997,748	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	70,984,070	66,151	2,000
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
9128283W8	2.750	9128204M6	02/15/28	70,572,105	70,058,905	513,199	3,499

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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	75,081,618	25,613	2,320
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
91282CJR3 3.750	912821NV3	12/31/28	57,996,267	57,996,267	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	84,420,789	6,270	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
91282CJW2 4.000	912821PA7	01/31/29	61,000,050	61,000,050	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	88,108,786	3,810	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	108,371,622	1,508,100	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	132,496,565	522,088	224
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
91282CJQ5 3.750	912821NW1	12/31/30	39,999,898	39,999,898	0	0
91282CJX0 4.000	912821PB5	01/31/31	40,999,985	40,999,985	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	148,498,755	1,960	640
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	133,333,574	7,060	1,000
91282CFF3 2.750	912821JN6	08/15/32	121,137,203	121,134,723	2,480	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	0
91282CHC8 3.375	912821LG8	05/15/33	108,514,778	108,503,773	11,005	0
91282CHT1 3.875	912821LW3	08/15/33	122,174,799	122,169,999	4,800	0
91282CJJ1 4.500	912821NP6	11/15/33	114,743,306	114,730,506	12,800	0
<b>Total Treasury Notes</b>			<b>13,831,147,042</b>	<b>13,817,702,845</b>	<b>13,444,197</b>	<b>77,683</b>
<b>Treasury Bonds:</b>						
CUSIP:	Interest Rate:					
912810ES3 7.500		912803BD4 11/15/24	9,604,162	8,669,393	934,769	73,540
912810ET1 7.625		912803BE2 02/15/25	9,509,170	8,525,074	984,097	22,000
912810EV6 6.875		912803BF9 08/15/25	11,187,207	10,133,903	1,053,304	97,980
912810EW4 6.000		912803BG7 02/15/26	12,837,916	12,285,659	552,257	30,300
912810EX2 6.750		912803BH5 08/15/26	8,810,418	8,064,310	746,108	1,000
912810EY0 6.500		912803BJ1 11/15/26	10,860,177	9,801,165	1,059,012	14,200
912810EZ7 6.625		912803BK8 02/15/27	9,521,971	8,906,403	615,568	265,200
912810FA1 6.375		912803BL6 08/15/27	9,196,756	7,679,724	1,517,032	3,200
912810FB9 6.125		912803BM4 11/15/27	22,021,339	20,687,388	1,333,952	0
912810FE3 5.500		912803BP7 08/15/28	11,776,201	11,231,050	545,151	124,800
912810FF0 5.250		912803BV4 11/15/28	10,947,052	10,290,935	656,117	67,000
912810FG8 5.250		912803BW2 02/15/29	11,350,341	11,019,454	330,887	101,000

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JANUARY 31, 2024**

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	10,443,025	735,555	50,000
912810FM5	6.250	912803CH4	05/15/30	17,043,162	16,247,507	795,655	1,810
912810FP8	5.375	912803CK7	02/15/31	16,427,648	15,605,975	821,673	9,000
912810FT0	4.500	912803CX9	02/15/36	26,397,130	24,566,016	1,831,114	163,081
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	16,364,116	225,340	800
912810PU6	5.000	912803DA8	05/15/37	21,413,045	20,984,458	428,587	1,150
912810PW2	4.375	912803DC4	02/15/38	22,525,149	21,847,274	677,875	3,000
912810PX0	4.500	912803DD2	05/15/38	25,500,123	25,059,695	440,428	9,100
912810QA9	3.500	912803DF7	02/15/39	25,908,569	25,817,014	91,555	41,000
912810QB7	4.250	912803DG5	05/15/39	38,778,773	37,966,634	812,139	0
912810QC5	4.500	912803DH3	08/15/39	41,430,538	40,882,457	548,081	236,200
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	42,217,313	2,346,936	8,620
912810QE1	4.625	912803DK6	02/15/40	44,902,490	42,497,805	2,404,685	0
912810QH4	4.375	912803DM2	05/15/40	43,473,044	40,819,600	2,653,444	0
912810SR0	1.125	912803FQ1	05/15/40	60,356,639	59,992,989	363,650	8,000
912810QK7	3.875	912803DN0	08/15/40	43,213,317	42,986,781	226,536	24,200
912810SQ2	1.125	912803FS7	08/15/40	76,517,749	76,371,119	146,630	0
912810QL5	4.250	912803DP5	11/15/40	42,903,189	41,263,906	1,639,282	32,000
912810ST6	1.375	912803FU2	11/15/40	85,640,970	85,620,271	20,699	8,400
912810QN1	4.750	912803DQ3	02/15/41	43,004,945	42,324,336	680,609	2,150,320
912810SW9	1.875	912803FW8	02/15/41	89,742,088	89,481,206	260,882	0
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	41,610,771	384,736	434,040
912810SY5	2.250	912803FZ1	05/15/41	86,181,841	85,463,431	718,410	6,000
912810QSO	3.750	912803DT7	08/15/41	42,488,837	41,884,601	604,237	512
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	44,224,625	397,819	0
912810TC2	2.000	912803GD9	11/15/41	70,625,666	70,600,866	24,800	0
912810QU5	3.125	912803DV2	02/15/42	47,219,044	46,824,136	394,909	5,056
912810TF5	2.375	912803GF4	02/15/42	59,440,366	58,986,456	453,910	273,800
912810QW1	3.000	912803DX8	05/15/42	43,918,686	43,279,193	639,493	0
912810TH1	3.250	912803GJ6	05/15/42	49,835,838	49,742,186	93,652	65,000
912810QX9	2.750	912803DY6	08/15/42	41,995,432	41,178,561	816,871	33,000
912810TK4	3.375	912803GL1	08/15/42	40,939,873	40,935,663	4,210	151,200
912810QY7	2.750	912803DZ3	11/15/42	41,994,009	39,318,639	2,675,371	0
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	35,898,379	6,101,379	100,000
912810TQ1	3.875	912803GQ0	02/15/43	43,560,020	43,555,110	4,910	3,000
912810RB6	2.875	912803EC3	05/15/43	41,999,319	37,127,887	4,871,432	1,157,000
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	38,337,825	3,661,143	254,000
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	38,566,085	3,428,702	1,002,792
912810TW8	4.750	912803GX5	11/15/43	42,179,093	42,179,093	0	0
912810RE0	3.625	912803EF6	02/15/44	41,999,879	35,435,235	6,564,645	263,600
912810RG5	3.375	912803EH2	05/15/44	41,992,115	37,280,690	4,711,424	730,010
912810RH3	3.125	912803EJ8	08/15/44	42,000,030	39,254,274	2,745,756	170,504
912810RJ9	3.000	912803EK5	11/15/44	42,020,892	36,070,873	5,950,019	658,200
912810RK6	2.500	912803EL3	02/15/45	42,000,609	37,920,783	4,079,826	144,221
912810RM2	3.000	912803EN9	05/15/45	42,361,715	39,173,039	3,188,676	605,800
912810RN0	2.875	912803EP4	08/15/45	42,320,986	38,832,297	3,488,689	98,800
912810RP5	3.000	912803EQ2	11/15/45	42,076,670	38,997,081	3,079,589	371,400
912810RQ3	2.500	912803ER0	02/15/46	40,252,169	34,355,315	5,896,854	733,104
912810RS9	2.500	912803ET6	05/15/46	43,173,535	37,317,266	5,856,268	484,880
912810RT7	2.250	912803EU3	08/15/46	40,536,407	34,818,719	5,717,687	664,400
912810RU4	2.875	912803EV1	11/15/46	42,948,775	39,983,346	2,965,429	162,000
912810RV2	3.000	912803EW9	02/15/47	40,830,504	36,134,544	4,695,960	221,200
912810RX8	3.000	912803EY5	05/15/47	44,224,115	39,756,290	4,467,825	451,000
912810RY6	2.750	912803EZ2	08/15/47	43,512,331	35,125,847	8,386,484	510,100
912810RZ3	2.750	912803FA6	11/15/47	41,228,751	29,835,668	11,393,083	135,400
912810SA7	3.000	912803FB4	02/15/48	45,044,506	35,130,340	9,914,166	548,440
912810SC3	3.125	912803FD0	05/15/48	49,151,624	41,026,521	8,125,104	154,000
912810SD1	3.000	912803FE8	08/15/48	50,414,781	37,198,440	13,216,342	150,000
912810SE9	3.375	912803FF5	11/15/48	54,868,281	41,132,859	13,735,422	906,000
912810SF6	3.000	912803FG3	02/15/49	55,576,512	42,006,681	13,569,831	428,800
912810SH2	2.875	912803FJ7	05/15/49	57,608,369	42,374,711	15,233,658	249,800
912810SJ8	2.250	912803FK4	08/15/49	63,396,357	55,372,394	8,023,963	984,800
912810SK5	2.375	912803FL2	11/15/49	60,504,749	52,084,366	8,420,383	2,294,215
912810SL3	2.000	912803FM0	02/15/50	60,520,860	49,378,384	11,142,476	437,400
912810SN9	1.250	912803FP3	05/15/50	73,566,798	59,560,422	14,006,376	1,276,958
912810SP4	1.375	912803FR9	08/15/50	89,044,509	70,265,004	18,779,505	1,487,365
912810SS8	1.625	912803FT5	11/15/50	85,834,257	61,150,073	24,684,184	643,087
912810SU3	1.875	912803FV0	02/15/51	89,961,491	70,171,444	19,790,047	953,288
912810SX7	2.375	912803FY4	05/15/51	95,480,587	79,740,952	15,739,635	1,853,120
912810SZ2	2.000	912803GA5	08/15/51	91,403,663	73,050,858	18,352,805	575,800
912810TB4	1.875	912803GC1	11/15/51	90,235,307	68,513,530	21,721,778	1,084,180
912810TD0	2.250	912803GE7	02/15/52	85,045,382	64,554,371	20,491,011	1,158,900
912810TG3	2.875	912803GH0	05/15/52	78,925,170	67,959,560	10,965,610	606,120
912810TJ7	3.000	912803GK3	08/15/52	70,276,917	56,575,642	13,701,276	1,419,800
912810TL2	4.000	912803GM9	11/15/52	64,339,912	55,693,000	8,646,912	1,387,300
912810TN8	3.625	912803GP2	02/15/53	66,347,028	54,127,523	12,219,505	1,468,680
912810TR9	3.625	912803GS6	05/15/53	62,711,073	46,967,550	15,743,523	2,529,700
912810TT5	4.125	912803GU1	08/15/53	71,583,301	64,577,128	7,006,173	432,800
912810TV0	4.750	912803GW7	11/15/53	66,443,645	62,562,119	3,881,526	262,000
<b>Total Treasury Bonds</b>				<b>4,401,520,419</b>	<b>3,936,928,249</b>	<b>464,592,169</b>	<b>36,729,473</b>
<b>Treasury Inflation-Protected Securities:</b>							
CUSIP:	Interest Rate:						

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JANUARY 31, 2024**

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	
9128286N5	0.500	912821BV6	04/15/24	39,212,843	39,212,843	0	0
912828WU0	0.125	912820P35	07/15/24	53,028,357	53,028,357	0	0
912828YL8	0.125	912821DA0	10/15/24	42,115,778	42,115,778	0	0
912810FR4	2.375	912803CN1	01/15/25	45,614,680	45,614,680	0	0
912828H45	0.250	912820S65	01/15/25	53,147,475	53,147,475	0	0
912828ZJ2	0.125	912821EE1	04/15/25	42,264,199	42,264,199	0	0
912828XL9	0.375	912820W29	07/15/25	53,088,184	53,088,184	0	0
91282CAQ4	0.125	912821FJ9	10/15/25	40,567,331	40,567,331	0	0
912810FS2	2.000	912803CW1	01/15/26	30,942,781	30,942,781	0	0
912828N71	0.625	912820Z59	01/15/26	54,820,210	54,820,210	0	0
91282CCA7	0.125	912821MC6	04/15/26	46,674,208	46,674,208	0	0
912828S50	0.125	9128203A3	07/15/26	47,195,139	47,195,139	0	0
91282CDC2	0.125	912821GP4	10/15/26	43,044,017	43,044,017	0	0
912810PS1	2.375	912803CY7	01/15/27	25,097,346	25,097,346	0	0
912828V49	0.375	9128206J1	01/15/27	48,913,891	48,913,891	0	0
91282CEJ6	0.125	912821HT5	04/15/27	42,816,363	42,816,363	0	0
912828L3	0.375	9128207P6	07/15/27	46,341,860	46,341,860	0	0
91282CFR7	1.625	912821JX4	10/15/27	41,434,976	41,434,976	0	0
912810PV4	1.750	912803DB6	01/15/28	22,916,297	22,916,297	0	0
9128283R9	0.500	9128204G9	01/15/28	48,326,410	48,326,410	0	0
912810FD5	3.625	912803BN2	04/15/28	31,864,272	31,863,987	285	0
91282CGW5	1.250	912821LB9	04/15/28	40,919,141	40,919,141	0	0
912828Y38	0.750	912821AC9	07/15/28	44,860,665	44,860,665	0	0
91282CJH5	2.375	912821NJ0	10/15/28	42,104,205	42,104,205	0	0
912810PZ5	2.500	912803DE0	01/15/29	20,238,480	20,238,480	0	0
9128285W6	0.875	912821BF1	01/15/29	43,968,700	43,968,700	0	0
912810FH6	3.875	912803CF8	04/15/29	36,418,267	36,407,060	11,207	0
9128287D6	0.250	912821CL7	07/15/29	47,780,701	47,780,701	0	0
912828Z37	0.125	912821DQ5	01/15/30	49,003,801	49,003,801	0	0
912828ZZ6	0.125	912821EU5	07/15/30	51,376,601	51,376,601	0	0
91282CBF7	0.125	912821FY6	01/15/31	51,115,751	51,115,751	0	0
91282CCM1	0.125	912821MS1	07/15/31	53,662,783	53,662,783	0	0
91282CDX6	0.125	912821HD0	01/15/32	56,606,106	56,606,106	0	0
912810FQ6	3.375	912803CL5	04/15/32	8,671,066	8,671,066	0	0
91282CEZ0	0.625	912821JH9	07/15/32	51,368,916	51,368,916	0	0
91282CGK1	1.125	912821KM6	01/15/33	51,343,692	51,343,692	0	0
91282CHP9	1.375	912821LR4	07/15/33	47,533,282	47,533,282	0	0
91282CJY8	1.750	912821NY7	01/15/34	17,999,914	17,999,914	0	0
912810QF8	2.125	912803DL4	02/15/40	21,553,989	21,553,989	0	0
912810QP6	2.125	912803DR1	02/15/41	33,631,526	33,631,526	0	0
912810QV3	0.750	912803DW0	02/15/42	31,429,574	31,429,574	0	0
912810RA8	0.625	912803EB5	02/15/43	30,718,770	30,718,770	0	0
912810RF7	1.375	912803EG4	02/15/44	30,327,447	30,327,447	0	0
912810RL4	0.750	912803EM1	02/15/45	29,992,221	29,992,221	0	0
912810RR1	1.000	912803ES8	02/15/46	26,408,678	26,408,678	0	0
912810RW0	0.875	912803EX7	02/15/47	23,789,572	23,789,572	0	0
912810SB5	1.000	912803FC2	02/15/48	23,294,145	23,294,145	0	0
912810SG4	1.000	912803FH1	02/15/49	18,774,335	18,774,335	0	0
912810SM1	0.250	912803FN8	02/15/50	18,642,102	18,642,102	0	0
912810SV1	0.125	912803FX6	02/15/51	21,228,968	21,228,968	0	0
912810TE8	0.125	912803GG2	02/15/52	21,594,984	21,594,984	0	0
912810TP3	1.500	912803GR8	02/15/53	20,520,045	20,520,045	0	0
<b>Total Treasury Inflation-Protected Securities.....</b>				<b>1,966,305,044</b>	<b>1,966,293,552</b>	<b>11,492</b>	<b>0</b>
<b>Grand Total.....</b>				<b>20,198,972,505</b>	<b>19,720,924,646</b>	<b>478,047,859</b>	<b>36,807,156</b>