

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, FEBRUARY 29, 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	
Treasury Notes:							
CUSIP:	Interest Rate:						
91282CBR1	0.250	912821GH2	03/15/24	61,595,099	61,578,299	16,800	0
91282BW71	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	65,215,407	779,388	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	64,784,351	1,214,341	17,000
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	65,842,429	189,482	9,000
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	46,551,302	10,800	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	65,570,950	417,330	45,750
91282CDZ1	1.500	912821HH1	02/15/25	80,247,914	80,242,314	5,600	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	41,993,978	1,600	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	66,081,382	440,607	17,800
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	66,153,730	325,789	19,000
91282CFE6	3.125	912821JM8	08/15/25	68,564,045	68,564,045	0	0
9128284Z0	2.750	912821AL9	08/31/25	33,184,893	33,184,893	0	0
91282CAJ0	0.250	912821FB6	08/31/25	55,430,929	55,418,929	12,000	0
91282CHV6	5.000	912821LX1	08/31/25	49,663,777	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

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912828M56	2.250	912820Y43	11/15/25	66,120,819	65,852,368	268,451	6,000
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	59,997,458	59,997,458	0	0
912828P46	1.625	9128202A4	02/15/26	64,940,660	64,641,230	299,430	3,000
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	74,214,468	323,600	0
91282CKB6	4.625	912821PE9	02/28/26	65,725,632	65,725,632	0	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	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	65,339,152	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	69,119,571	15,004	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
91282CKA8	4.125	912821PC3	02/15/27	57,993,441	57,993,441	0	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	70,986,070	64,151	3,000
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	66,470,476	3,635	1,000
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	70,056,405	515,699	0
91282CBP5	1.125	912821GG4	02/29/28	75,431,149	75,431,149	0	0
91282CGP0	4.000	912821KU8	02/29/28	52,769,317	52,769,317	0	0
91282CBS9	1.250	912821MA0	03/31/28	73,132,916	73,132,916	0	0

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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	75,081,123	26,108	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
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
91282CKD2	4.250	912821PF6	02/28/29	66,769,489	66,769,489	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	92,588,260	30,410	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	60,999,591	60,999,591	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	88,107,786	4,810	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	132,496,305	522,348	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
91282CJQ5	3.750	912821NW1	12/31/30	39,999,898	39,999,898	0	0
91282CJX0	4.000	912821PB5	01/31/31	40,999,875	40,999,875	0	0
91282CBL4	1.125	912821GD1	02/15/31	140,062,615	140,060,815	1,800	0
91282CKC4	4.250	912821PG4	02/28/31	43,817,038	43,817,038	0	0
91282CCB5	1.625	912821MH5	05/15/31	148,500,715	148,498,755	1,960	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	133,333,574	7,060	0
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	113,702,193	998,654	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
91282CJ1	4.500	912821NP6	11/15/33	114,743,296	114,730,496	12,800	0
91282CJZ5	4.000	912821PD1	02/15/34	45,103,927	45,103,927	0	0
Total Treasury Notes				13,829,756,448	13,817,592,302	12,164,146	127,550
Treasury Bonds:							
CUSIP:	Interest Rate:						
912810ES3	7.500	912803BD4	11/15/24	9,604,162	8,650,143	954,019	18,180
912810ET1	7.625	912803BE2	02/15/25	9,509,170	8,512,957	996,214	116,043
912810EV6	6.875	912803BF9	08/15/25	11,187,207	10,098,869	1,088,338	54,869
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,262,418	575,498	6,000
912810EX2	6.750	912803BH5	08/15/26	8,810,418	8,063,210	747,208	0
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	9,802,165	1,058,012	1,000
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	8,909,254	612,717	18,100
912810FA1	6.375	912803BL6	08/15/27	9,196,756	7,678,722	1,518,034	0
912810FB9	6.125	912803BM4	11/15/27	22,021,339	20,679,388	1,341,952	0
912810FE3	5.500	912803BP7	08/15/28	11,776,201	11,232,050	544,151	2,000
912810FF0	5.250	912803BV4	11/15/28	10,947,052	10,286,225	660,827	0
912810FG8	5.250	912803BW2	02/15/29	11,350,341	11,066,634	283,707	55,200

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, FEBRUARY 29, 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	10,380,442	798,138	129,920
912810FM5	6.250	912803CH4	05/15/30	17,043,162	16,245,507	797,655	0
912810FP8	5.375	912803CK7	02/15/31	16,427,648	15,601,194	826,454	8,700
912810FT0	4.500	912803CX9	02/15/36	26,397,130	24,561,511	1,835,619	0
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	16,379,116	210,340	215,000
912810PU6	5.000	912803DA8	05/15/37	21,413,045	20,983,458	429,587	16,000
912810PW2	4.375	912803DC4	02/15/38	22,525,149	21,847,274	677,875	200,000
912810PX0	4.500	912803DD2	05/15/38	25,500,123	25,059,695	440,428	1,000
912810QA9	3.500	912803DF7	02/15/39	25,908,569	25,810,814	97,755	15,000
912810QB7	4.250	912803DG5	05/15/39	38,778,773	37,911,384	867,389	11,000
912810QC5	4.500	912803DH3	08/15/39	41,430,538	40,843,457	587,081	898,400
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	42,301,913	2,262,336	84,600
912810QE1	4.625	912803DK6	02/15/40	44,902,490	42,500,725	2,401,765	1,006,400
912810QH4	4.375	912803DM2	05/15/40	43,473,044	40,803,871	2,669,174	9,551
912810SR0	1.125	912803FQ1	05/15/40	60,356,639	59,988,100	368,539	0
912810QK7	3.875	912803DN0	08/15/40	43,213,317	42,996,809	216,507	10,028
912810SQ2	1.125	912803FS7	08/15/40	76,517,749	76,371,349	146,400	230
912810QL5	4.250	912803DP5	11/15/40	42,903,189	41,313,258	1,589,930	835,152
912810ST6	1.375	912803FU2	11/15/40	85,640,970	85,620,098	20,872	0
912810QN1	4.750	912803DQ3	02/15/41	43,004,945	42,337,552	667,394	1,514,016
912810SW9	1.875	912803FW8	02/15/41	89,742,088	89,494,983	247,105	20,000
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	41,625,175	370,332	16,244
912810SY5	2.250	912803FZ1	05/15/41	86,181,841	85,468,166	713,675	4,800
912810QSO	3.750	912803DT7	08/15/41	42,488,837	41,907,204	581,634	22,603
912810TA6	1.750	912803GB3	08/15/41	83,722,742	83,223,802	498,940	37,000
912810QT8	3.125	912803DU4	11/15/41	44,622,444	44,224,709	397,735	84
912810TC2	2.000	912803GD9	11/15/41	70,625,666	70,604,201	21,465	3,335
912810QU5	3.125	912803DV2	02/15/42	47,219,044	46,814,458	404,586	503,323
912810TF5	2.375	912803GF4	02/15/42	59,440,366	58,986,356	454,010	0
912810QW1	3.000	912803DX8	05/15/42	43,918,686	43,261,756	656,929	2,000
912810TH1	3.250	912803GJ6	05/15/42	49,835,838	49,742,186	93,652	0
912810QX9	2.750	912803DY6	08/15/42	41,995,432	41,034,411	961,021	10,050
912810TK4	3.375	912803GL1	08/15/42	40,939,873	40,935,663	4,210	0
912810QY7	2.750	912803DZ3	11/15/42	41,994,009	39,326,639	2,667,371	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	35,845,195	6,154,563	177,400
912810TQ1	3.875	912803GQ0	02/15/43	43,560,020	43,555,110	4,910	0
912810RB6	2.875	912803EC3	05/15/43	41,999,319	37,266,927	4,732,392	256,000
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	38,495,275	3,503,693	250,450
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	38,396,685	3,598,102	259,800
912810TW8	4.750	912803GX5	11/15/43	42,177,916	42,177,916	0	0
912810RE0	3.625	912803EF6	02/15/44	41,999,879	35,472,896	6,526,984	1,036,200
912810TZ1	4.500	912803GZ0	02/15/44	16,683,857	16,683,857	0	0
912810RG5	3.375	912803EH2	05/15/44	41,992,115	37,325,950	4,666,164	1,021,860
912810RH3	3.125	912803EJ8	08/15/44	42,000,030	39,263,290	2,736,740	10,016
912810RJ9	3.000	912803EK5	11/15/44	42,020,892	35,915,373	6,105,519	191,600
912810RK6	2.500	912803EL3	02/15/45	42,000,609	37,471,213	4,529,396	2,000
912810RM2	3.000	912803EN9	05/15/45	42,361,715	38,989,649	3,372,066	429,610
912810RN0	2.875	912803EP4	08/15/45	42,320,986	38,389,497	3,931,489	43,600
912810RP5	3.000	912803EQ2	11/15/45	42,076,670	38,880,281	3,196,389	49,000
912810RQ3	2.500	912803ER0	02/15/46	40,252,169	33,935,659	6,316,510	172,400
912810RS9	2.500	912803ET6	05/15/46	43,173,535	37,337,701	5,835,834	309,000
912810RT7	2.250	912803EU3	08/15/46	40,536,407	35,779,049	4,757,357	1,013,330
912810RU4	2.875	912803EV1	11/15/46	42,948,775	40,146,746	2,802,029	184,400
912810RV2	3.000	912803EW9	02/15/47	40,830,504	36,551,584	4,278,920	502,800
912810RX8	3.000	912803EY5	05/15/47	44,224,115	39,735,290	4,488,825	64,000
912810RY6	2.750	912803EZ2	08/15/47	43,512,331	35,138,047	8,374,284	119,400
912810RZ3	2.750	912803FA6	11/15/47	41,228,751	29,856,468	11,372,283	138,400
912810SA7	3.000	912803FB4	02/15/48	45,044,506	35,281,580	9,762,926	453,040
912810SC3	3.125	912803FD0	05/15/48	49,151,624	40,728,961	8,422,664	88,752
912810SD1	3.000	912803FE8	08/15/48	50,414,781	37,189,640	13,225,142	186,000
912810SE9	3.375	912803FF5	11/15/48	54,868,281	41,181,459	13,686,822	408,200
912810SF6	3.000	912803FG3	02/15/49	55,576,512	42,302,581	13,273,931	372,400
912810SH2	2.875	912803FJ7	05/15/49	57,608,369	42,127,761	15,480,608	932,350
912810SJ8	2.250	912803FK4	08/15/49	63,396,357	55,094,794	8,301,563	3,500
912810SK5	2.375	912803FL2	11/15/49	60,504,749	52,022,766	8,481,983	985,400
912810SL3	2.000	912803FM0	02/15/50	60,520,860	50,447,784	10,073,076	1,180,000
912810SN9	1.250	912803FP3	05/15/50	73,566,798	59,530,102	14,036,696	145,860
912810SP4	1.375	912803FR9	08/15/50	89,044,509	69,448,674	19,595,835	377,600
912810SS8	1.625	912803FT5	11/15/50	85,834,257	60,977,160	24,857,097	861,600
912810SU3	1.875	912803FV0	02/15/51	89,961,491	69,734,138	20,227,353	172,393
912810SX7	2.375	912803FY4	05/15/51	95,480,587	80,681,452	14,799,135	1,442,800
912810SZ2	2.000	912803GA5	08/15/51	91,403,663	73,244,142	18,159,521	436,280
912810TB4	1.875	912803GC1	11/15/51	90,235,307	68,256,770	21,978,538	310,160
912810TD0	2.250	912803GE7	02/15/52	85,045,382	64,337,513	20,707,868	541,340
912810TG3	2.875	912803GH0	05/15/52	78,925,170	66,868,960	12,056,210	411,400
912810TJ7	3.000	912803GK3	08/15/52	70,276,917	56,078,662	14,198,256	670,300
912810TL2	4.000	912803GM9	11/15/52	64,339,912	55,514,839	8,825,073	1,595,300
912810TN8	3.625	912803GP2	02/15/53	66,347,028	53,465,317	12,881,711	998,335
912810TR9	3.625	912803GS6	05/15/53	62,711,073	46,073,964	16,637,109	2,088,000
912810TT5	4.125	912803GU1	08/15/53	71,583,301	64,075,831	7,507,470	235,600
912810TV0	4.750	912803GW7	11/15/53	66,443,645	61,183,329	5,260,316	537,898
912810TX6	4.250	912803GY3	02/15/54	26,846,278	25,479,958	1,366,320	0
Total Treasury Bonds.....				4,445,049,376	3,973,595,524	471,453,852	27,519,602

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, FEBRUARY 29, 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	
Treasury Inflation-Protected Securities:							
CUSIP:	Interest Rate:						
9128286N5	0.500	912821BV6	04/15/24	39,172,584	39,172,584	0	0
912828WU0	0.125	912820P35	07/15/24	52,974,231	52,974,231	0	0
912828YL8	0.125	912821DA0	10/15/24	42,072,848	42,072,848	0	0
912810FR4	2.375	912803CN1	01/15/25	45,567,919	45,567,919	0	0
912828H45	0.250	912820S65	01/15/25	53,092,952	53,092,952	0	0
912828ZJ2	0.125	912821EE1	04/15/25	42,220,826	42,220,826	0	0
912828XL9	0.375	912820W29	07/15/25	53,034,066	53,034,066	0	0
91282CAQ4	0.125	912821FJ9	10/15/25	40,525,853	40,525,853	0	0
912810FS2	2.000	912803CW1	01/15/26	30,911,181	30,911,181	0	0
912828N71	0.625	912820Z59	01/15/26	54,764,215	54,764,215	0	0
91282CCA7	0.125	912821MC6	04/15/26	46,626,374	46,626,374	0	0
912828S50	0.125	9128203A3	07/15/26	47,146,509	47,146,509	0	0
91282CDC2	0.125	912821GP4	10/15/26	42,999,967	42,999,967	0	0
912810PS1	2.375	912803CY7	01/15/27	25,071,634	25,071,634	0	0
912828V49	0.375	9128206J1	01/15/27	48,863,869	48,863,869	0	0
91282CEJ6	0.125	912821HT5	04/15/27	42,772,270	42,772,270	0	0
912828L3	0.375	9128207P6	07/15/27	46,294,238	46,294,238	0	0
91282CFR7	1.625	912821JX4	10/15/27	41,392,605	41,392,605	0	0
912810PV4	1.750	912803DB6	01/15/28	22,892,845	22,892,845	0	0
9128283R9	0.500	9128204G9	01/15/28	48,276,721	48,276,721	0	0
912810FD5	3.625	912803BN2	04/15/28	31,831,544	31,831,260	284	0
91282CGW5	1.250	912821LB9	04/15/28	40,877,172	40,877,172	0	0
912828Y38	0.750	912821AC9	07/15/28	44,814,825	44,814,825	0	0
91282CJH5	2.375	912821NJ0	10/15/28	42,060,948	42,060,948	0	0
912810PZ5	2.500	912803DE0	01/15/29	20,217,820	20,217,820	0	0
9128285W6	0.875	912821BF1	01/15/29	43,923,867	43,923,867	0	0
912810FH6	3.875	912803CF8	04/15/29	36,381,028	36,369,832	11,196	0
9128287D6	0.250	912821CL7	07/15/29	47,731,744	47,731,744	0	0
912828Z37	0.125	912821DQ5	01/15/30	48,953,710	48,953,710	0	0
912828ZZ6	0.125	912821EU5	07/15/30	51,323,837	51,323,837	0	0
91282CBF7	0.125	912821FY6	01/15/31	51,063,318	51,063,318	0	0
91282CCM1	0.125	912821MS1	07/15/31	53,607,513	53,607,513	0	0
91282CDX6	0.125	912821HD0	01/15/32	56,547,852	56,547,852	0	0
912810FQ6	3.375	912803CL5	04/15/32	8,662,195	8,662,195	0	0
91282CEZ0	0.625	912821JH9	07/15/32	51,315,937	51,315,937	0	0
91282CGK1	1.125	912821KM6	01/15/33	51,290,898	51,290,898	0	0
91282CHP9	1.375	912821LR4	07/15/33	47,484,859	47,484,859	0	0
91282CJY8	1.750	912821NY7	01/15/34	17,999,763	17,999,763	0	0
912810QF8	2.125	912803DL4	02/15/40	21,531,839	21,531,839	0	0
912810QP6	2.125	912803DR1	02/15/41	33,596,988	33,596,988	0	0
912810QV3	0.750	912803DW0	02/15/42	31,397,426	31,397,426	0	0
912810RA8	0.625	912803EB5	02/15/43	30,687,260	30,687,260	0	0
912810RF7	1.375	912803EG4	02/15/44	30,296,373	30,296,373	0	0
912810RL4	0.750	912803EM1	02/15/45	29,961,631	29,961,631	0	0
912810RR1	1.000	912803ES8	02/15/46	26,381,575	26,381,575	0	0
912810RW0	0.875	912803EX7	02/15/47	23,765,260	23,765,260	0	0
912810SB5	1.000	912803FC2	02/15/48	23,270,201	23,270,201	0	0
912810SG4	1.000	912803FH1	02/15/49	18,755,103	18,755,103	0	0
912810SM1	0.250	912803FN8	02/15/50	18,622,905	18,622,905	0	0
912810SV1	0.125	912803FX6	02/15/51	21,207,189	21,207,189	0	0
912810TE8	0.125	912803GG2	02/15/52	21,572,862	21,572,862	0	0
912810TP3	1.500	912803GR8	02/15/53	20,498,989	20,498,989	0	0
912810TY4	2.125	912803HA4	02/15/54	9,378,709	9,378,709	0	0
Total Treasury Inflation-Protected Securities.....				1,973,686,852	1,973,675,371	11,480	0
Grand Total.....				20,248,492,676	19,764,863,198	483,629,478	27,647,152