

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MARCH 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	
Treasury Notes:							
CUSIP:	Interest Rate:						
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	65,206,901	787,894	4,560
91282CCC3	0.250	912821MG7	05/15/24	88,769,272	88,764,212	5,060	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	912821JU5	07/31/24	48,901,483	48,901,483	0	0
912828D56	2.375	912820P84	08/15/24	65,998,692	64,720,918	1,277,774	5,000
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	65,837,059	194,852	5,000
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	44,819,544	39,200	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	60,341,814	1,600	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	65,531,165	457,115	0
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	36,070,112	0	6,080
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	56,063,727	1,600	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	66,058,442	463,547	0
91282CEQ0	2.750	912821HX6	05/15/25	76,491,784	76,491,784	0	0
9128284R8	2.875	9128205F0	05/31/25	35,211,597	35,094,797	116,800	0
912828ZT0	0.250	912821EM3	05/31/25	49,724,255	49,668,255	56,000	0
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	66,153,390	326,129	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
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	65,843,488	277,331	1,000
91282CFW6	4.500	912821KB0	11/15/25	54,026,638	54,025,638	1,000	0
9128285N6	2.875	912821AZ8	11/30/25	34,809,191	34,809,191	0	0

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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	64,636,030	304,630	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
91282CKB6	4.625	912821PE9	02/28/26	65,724,758	65,724,758	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	69,235,682	261,077	1,526
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	69,117,571	17,004	0
91282CJK8	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	97,473,641	1,051,200	49,000
912828V98	2.250	9128206P7	02/15/27	65,815,868	65,641,518	174,350	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
91282CKE0	4.250	912821PH2	03/15/27	55,999,867	55,999,867	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	70,982,720	67,501	1,000
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	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	70,053,265	518,839	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
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

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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	75,080,770	26,461	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	80,499,834	6,021	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	80,897,395	608,080	0
91282CEB3	1.875	912821HM0	02/28/29	58,565,832	58,565,832	0	0
91282CKD2	4.250	912821PF6	02/28/29	66,769,325	66,769,325	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	132,493,425	525,228	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	43,816,938	43,816,938	0	0
91282CCB5	1.625	912821MH5	05/15/31	148,500,715	148,497,155	3,560	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	113,687,793	1,013,054	5,600
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	114,743,296	114,730,496	12,800	0
91282CJZ5	4.000	912821PD1	02/15/34	84,103,783	84,100,783	3,000	0
Total Treasury Notes				13,731,462,969	13,719,109,118	12,353,851	78,766
Treasury Bonds:							
CUSIP:	Interest Rate:						
912810ES3	7.500	912803BD4	11/15/24	9,604,162	8,656,163	947,999	41,040
912810ET1	7.625	912803BE2	02/15/25	9,509,170	8,523,237	985,934	10,280
912810EV6	6.875	912803BF9	08/15/25	11,187,207	10,108,437	1,078,771	20,000
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,250,703	587,213	0
912810EX2	6.750	912803BH5	08/15/26	8,810,418	8,062,570	747,848	0
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	9,812,134	1,048,043	107,256
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	8,905,219	616,752	0
912810FA1	6.375	912803BL6	08/15/27	9,196,756	7,697,962	1,498,794	22,240
912810FB9	6.125	912803BM4	11/15/27	22,021,339	20,674,445	1,346,895	0
912810FE3	5.500	912803BP7	08/15/28	11,776,201	11,223,797	552,404	2,000
912810FF0	5.250	912803BV4	11/15/28	10,947,052	10,271,625	675,427	0
912810FG8	5.250	912803BW2	02/15/29	11,350,341	11,059,074	291,267	0
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	10,332,533	846,047	0
912810FM5	6.250	912803CH4	05/15/30	17,043,162	16,240,108	803,054	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MARCH 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	
912810FP8	5.375	912803CK7	02/15/31	16,427,648	15,707,140	720,508	515,200
912810FT0	4.500	912803CX9	02/15/36	26,397,130	24,676,371	1,720,759	175,700
912810PT9	4.750	912803CZ4	02/15/37	16,589,456	16,378,116	211,340	0
912810PU6	5.000	912803DA8	05/15/37	21,413,045	20,986,458	426,587	4,000
912810PW2	4.375	912803DC4	02/15/38	22,525,149	21,863,618	661,531	23,000
912810PX0	4.500	912803DD2	05/15/38	25,500,123	25,019,095	481,028	2,200
912810QA9	3.500	912803DF7	02/15/39	25,908,569	25,807,714	100,855	0
912810QB7	4.250	912803DG5	05/15/39	38,778,773	37,904,303	874,471	79,959
912810QC5	4.500	912803DH3	08/15/39	41,430,538	40,727,657	702,881	283,800
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	42,324,913	2,239,336	23,160
912810QE1	4.625	912803DK6	02/15/40	44,902,490	42,499,237	2,403,253	3,000
912810QH4	4.375	912803DM2	05/15/40	43,473,044	40,831,247	2,641,798	29,200
912810SR0	1.125	912803FQ1	05/15/40	60,356,639	59,975,570	381,069	0
912810QK7	3.875	912803DN0	08/15/40	43,213,317	43,000,809	212,507	5,000
912810SQ2	1.125	912803FS7	08/15/40	76,517,749	76,371,349	146,400	0
912810QL5	4.250	912803DP5	11/15/40	42,903,189	41,312,258	1,590,930	1,000
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	42,322,552	682,394	3,015,000
912810SW9	1.875	912803FW8	02/15/41	89,742,088	89,482,983	259,105	17,000
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	41,625,303	370,204	306,080
912810SY5	2.250	912803FZ1	05/15/41	86,181,841	85,462,966	718,875	4,000
912810QS0	3.750	912803DT7	08/15/41	42,488,837	42,081,204	407,634	176,000
912810TA6	1.750	912803GB3	08/15/41	83,722,742	83,224,802	497,940	1,000
912810QT8	3.125	912803DU4	11/15/41	44,622,444	44,222,667	399,777	0
912810TC2	2.000	912803GD9	11/15/41	70,625,666	70,604,201	21,465	0
912810QU5	3.125	912803DV2	02/15/42	47,219,044	46,816,002	403,042	3,944
912810TF5	2.375	912803GF4	02/15/42	59,440,366	58,986,174	454,192	2,000
912810QW1	3.000	912803DX8	05/15/42	43,918,686	43,167,686	750,999	3,000
912810TH1	3.250	912803GJ6	05/15/42	49,835,838	49,741,336	94,502	0
912810QX9	2.750	912803DY6	08/15/42	41,995,432	40,916,797	1,078,635	171,600
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	39,341,639	2,652,371	19,000
912810TM0	4.000	912803GN7	11/15/42	40,605,284	40,605,284	0	0
912810QZ4	3.125	912803EA7	02/15/43	41,999,759	36,247,173	5,752,585	588,684
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	37,260,887	4,738,432	114,960
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	37,489,235	4,509,733	4,160
912810TU2	4.375	912803GV9	08/15/43	43,651,373	43,651,373	0	4,000
912810RD2	3.750	912803EE9	11/15/43	41,994,787	38,623,005	3,371,782	236,320
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	34,999,296	7,000,584	876,020
912810TZ1	4.500	912803GZ0	02/15/44	16,673,428	16,673,428	0	0
912810RG5	3.375	912803EH2	05/15/44	41,992,115	37,227,840	4,764,274	588,800
912810RH3	3.125	912803EJ8	08/15/44	42,000,030	39,294,445	2,705,585	103,555
912810RJ9	3.000	912803EK5	11/15/44	42,020,892	36,045,273	5,975,619	775,400
912810RK6	2.500	912803EL3	02/15/45	42,000,609	37,609,933	4,390,676	313,490
912810RM2	3.000	912803EN9	05/15/45	42,361,715	39,563,349	2,798,366	818,200
912810RN0	2.875	912803EP4	08/15/45	42,320,986	38,332,557	3,988,429	443,460
912810RP5	3.000	912803EQ2	11/15/45	42,076,670	38,652,781	3,423,889	296,000
912810RQ3	2.500	912803ER0	02/15/46	40,252,169	34,277,335	5,974,834	671,336
912810RS9	2.500	912803ET6	05/15/46	43,173,535	37,723,221	5,450,314	673,400
912810RT7	2.250	912803EU3	08/15/46	40,536,407	36,509,809	4,026,597	859,760
912810RU4	2.875	912803EV1	11/15/46	42,948,775	40,165,426	2,783,349	238,440
912810RV2	3.000	912803EW9	02/15/47	40,830,504	36,404,351	4,426,153	219,000
912810RX8	3.000	912803EY5	05/15/47	44,224,115	40,242,790	3,981,325	706,600
912810RY6	2.750	912803EZ2	08/15/47	43,512,331	34,703,862	8,808,469	820,565
912810RZ3	2.750	912803FA6	11/15/47	41,228,751	30,262,453	10,966,298	579,080
912810SA7	3.000	912803FB4	02/15/48	45,044,506	35,290,065	9,754,441	1,831,285
912810SC3	3.125	912803FD0	05/15/48	49,151,624	40,254,099	8,897,526	1,936,790
912810SD1	3.000	912803FE8	08/15/48	50,414,781	37,338,540	13,076,242	583,200
912810SE9	3.375	912803FF5	11/15/48	54,868,281	40,714,419	14,153,862	340,180
912810SF6	3.000	912803FG3	02/15/49	55,576,512	40,982,768	14,593,744	854,200
912810SH2	2.875	912803FJ7	05/15/49	57,608,369	42,106,821	15,501,548	525,800
912810SJ8	2.250	912803FK4	08/15/49	63,396,357	55,238,629	8,157,728	1,411,095
912810SK5	2.375	912803FL2	11/15/49	60,504,749	52,375,261	8,129,488	701,480
912810SL3	2.000	912803FM0	02/15/50	60,520,860	52,060,204	8,460,656	1,894,800
912810SN9	1.250	912803FP3	05/15/50	73,566,798	59,617,785	13,949,013	320,840
912810SP4	1.375	912803FR9	08/15/50	89,044,509	70,374,448	18,670,061	1,238,091
912810SS8	1.625	912803FT5	11/15/50	85,834,257	61,899,010	23,935,247	1,365,990
912810SU3	1.875	912803FV0	02/15/51	89,961,491	70,486,158	19,475,333	964,720
912810SX7	2.375	912803FY4	05/15/51	95,480,587	80,235,502	15,245,085	556,800
912810SZ2	2.000	912803GA5	08/15/51	91,403,663	73,026,352	18,377,311	705,610
912810TB4	1.875	912803GC1	11/15/51	90,235,307	68,884,142	21,351,166	1,092,268
912810TD0	2.250	912803GE7	02/15/52	85,045,382	64,601,610	20,443,771	1,447,460
912810TG3	2.875	912803GH0	05/15/52	78,925,170	67,146,230	11,778,940	1,031,170
912810TJ7	3.000	912803GK3	08/15/52	70,276,917	56,674,802	13,602,116	948,000
912810TL2	4.000	912803GM9	11/15/52	64,339,912	53,821,635	10,518,277	126,177
912810TN8	3.625	912803GP2	02/15/53	66,347,028	53,099,247	13,247,781	718,096
912810TR9	3.625	912803GS6	05/15/53	62,711,073	42,925,381	19,785,692	584,400
912810TT5	4.125	912803GU1	08/15/53	71,583,301	62,556,573	9,026,728	522,400
912810TV0	4.750	912803GW7	11/15/53	66,443,645	58,846,009	7,597,636	270,800
912810TX6	4.250	912803GY3	02/15/54	48,836,083	46,311,498	2,524,586	126,500
Total Treasury Bonds				4,467,028,752	3,990,573,055	476,455,697	37,096,040
Treasury Inflation-Protected Securities:							
CUSIP:	Interest Rate:						

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MARCH 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	39,363,893	39,363,893	0	0
912828WU0	0.125	912820P35	07/15/24	53,232,972	53,232,972	0	0
912828YL8	0.125	912821DA0	10/15/24	42,278,350	42,278,350	0	0
912810FR4	2.375	912803CN1	01/15/25	45,790,525	45,790,525	0	0
912828H45	0.250	912820S65	01/15/25	53,352,446	53,352,446	0	0
912828ZJ2	0.125	912821EE1	04/15/25	42,427,382	42,427,382	0	0
912828XL9	0.375	912820W29	07/15/25	53,293,179	53,293,179	0	0
91282CAQ4	0.125	912821FJ9	10/15/25	40,723,985	40,723,985	0	0
912810FS2	2.000	912803CW1	01/15/26	31,062,182	31,062,182	0	0
912828N71	0.625	912820Z59	01/15/26	55,031,885	55,031,885	0	0
91282CCA7	0.125	912821MC6	04/15/26	46,853,983	46,853,983	0	0
912828S50	0.125	9128203A3	07/15/26	47,377,132	47,377,132	0	0
91282CDC2	0.125	912821GP4	10/15/26	43,210,257	43,210,257	0	0
912810PS1	2.375	912803CY7	01/15/27	25,194,098	25,194,098	0	0
912828V49	0.375	9128206J1	01/15/27	49,102,821	49,102,821	0	0
91282CEJ6	0.125	912821HT5	04/15/27	42,981,319	42,981,319	0	0
912828L3	0.375	9128207P6	07/15/27	46,520,537	46,520,537	0	0
91282CFR7	1.625	912821JX4	10/15/27	41,594,864	41,594,864	0	0
912810PV4	1.750	912803DB6	01/15/28	23,004,631	23,004,631	0	0
9128283R9	0.500	9128204G9	01/15/28	48,512,746	48,512,746	0	0
912810FD5	3.625	912803BN2	04/15/28	31,987,127	31,986,841	286	0
91282CGW5	1.250	912821LB9	04/15/28	41,077,023	41,077,023	0	0
912828Y38	0.750	912821AC9	07/15/28	45,033,755	45,033,755	0	0
91282CJH5	2.375	912821NJ0	10/15/28	42,266,316	42,266,316	0	0
912810PZ5	2.500	912803DE0	01/15/29	20,316,591	20,316,591	0	0
9128285W6	0.875	912821BF1	01/15/29	44,138,268	44,138,268	0	0
912810FH6	3.875	912803CF8	04/15/29	36,558,840	36,547,589	11,251	0
9128287D6	0.250	912821CL7	07/15/29	47,964,984	47,964,984	0	0
912828Z37	0.125	912821DQ5	01/15/30	49,192,671	49,192,671	0	0
912828ZZ6	0.125	912821EU5	07/15/30	51,574,357	51,574,357	0	0
91282CBF7	0.125	912821FY6	01/15/31	51,312,915	51,312,915	0	0
91282CCM1	0.125	912821MS1	07/15/31	53,869,809	53,869,809	0	0
91282CDX6	0.125	912821HD0	01/15/32	56,824,304	56,824,304	0	0
912810FQ6	3.375	912803CL5	04/15/32	8,704,498	8,704,498	0	0
91282CEZ0	0.625	912821JH9	07/15/32	51,566,737	51,566,737	0	0
91282CGK1	1.125	912821KM6	01/15/33	51,541,423	51,541,423	0	0
91282CHP9	1.375	912821LR4	07/15/33	47,716,632	47,716,632	0	0
91282CJY8	1.750	912821NY7	01/15/34	34,094,440	34,094,440	0	0
912810QF8	2.125	912803DL4	02/15/40	21,637,128	21,637,128	0	0
912810QP6	2.125	912803DR1	02/15/41	33,761,283	33,761,283	0	0
912810QV3	0.750	912803DW0	02/15/42	31,550,763	31,550,763	0	0
912810RA8	0.625	912803EB5	02/15/43	30,837,219	30,837,219	0	0
912810RF7	1.375	912803EG4	02/15/44	30,444,377	30,444,377	0	0
912810RL4	0.750	912803EM1	02/15/45	30,107,911	30,107,911	0	0
912810RR1	1.000	912803ES8	02/15/46	26,510,566	26,510,566	0	0
912810RW0	0.875	912803EX7	02/15/47	23,881,395	23,881,395	0	0
912810SB5	1.000	912803FC2	02/15/48	23,383,937	23,383,937	0	0
912810SG4	1.000	912803FH1	02/15/49	18,846,798	18,846,798	0	0
912810SM1	0.250	912803FN8	02/15/50	18,713,899	18,713,899	0	0
912810SV1	0.125	912803FX6	02/15/51	21,310,863	21,310,863	0	0
912810TE8	0.125	912803GG2	02/15/52	21,678,382	21,678,382	0	0
912810TP3	1.500	912803GR8	02/15/53	20,599,103	20,599,103	0	0
912810TY4	2.125	912803HA4	02/15/54	9,419,904	9,419,904	0	0
Total Treasury Inflation-Protected Securities.....				1,999,333,403	1,999,321,866	11,537	0
Grand Total.....				20,197,825,125	19,709,004,040	488,821,084	37,174,806