

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, APRIL 30, 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:						
912828WJ5	2.500	912820N29	05/15/24	65,994,795	65,193,703	801,092	8,000
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
912828X3	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	48,808,483	48,808,483	0	0
912828D56	2.375	912820P84	08/15/24	65,993,692	64,704,933	1,288,759	0
91282CCT6	0.375	912821MW2	08/15/24	83,800,178	83,789,578	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	65,823,032	208,879	0
91282CDH1	0.750	912821GT6	11/15/24	88,393,592	88,372,792	20,800	0
9128283J7	1.125	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	65,527,165	461,115	0
91282CDZ1	1.500	912821HH1	02/15/25	80,247,914	80,242,314	5,600	0
9128283Z1	2.750	9128204Q7	02/28/25	36,069,112	36,069,112	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	56,063,727	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	66,038,915	483,074	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	54,553,118	54,545,118	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	66,138,390	341,129	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	30,994,999	30,981,399	13,600	0
91282CAT8	0.250	912821FL4	10/31/25	60,829,976	60,813,976	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	65,829,821	290,998	0
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
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

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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	64,626,430	314,230	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
91282CKH3	4.500	912821PJ8	03/31/26	65,989,030	65,989,030	0	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
91282CKK6	4.875	912821PP4	04/30/26	69,319,310	69,319,310	0	0
912828R36	1.625	9128202R7	05/15/26	69,496,759	69,198,659	298,100	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	69,096,571	38,004	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	97,473,641	1,051,200	0
912828V98	2.250	9128206P7	02/15/27	65,815,868	65,638,988	176,880	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
91282CKJ9	4.500	912821PM1	04/15/27	58,951,296	58,951,296	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	70,973,660	76,561	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	66,469,476	4,635	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
91282CHA2	3.500	912821LD5	04/30/28	47,182,513	47,182,513	0	0

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9128284N7	2.875	9128205B9	05/15/28	75,107,231	75,079,081	28,150	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	75,489,970	5,740	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	80,497,834	8,021	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	80,897,355	608,120	960
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
91282CKG5	4.125	912821PK5	03/31/29	66,999,722	66,999,722	0	0
91282CEM9	2.875	912821HW8	04/30/29	50,100,234	50,097,034	3,200	0
91282CKP5	4.625	912821PQ2	04/30/29	70,333,110	70,333,110	0	0
9128286T2	2.375	912821CA1	05/15/29	84,427,059	84,419,729	7,330	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	92,586,900	31,770	960
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	88,106,786	5,810	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	108,368,718	1,511,004	1,280
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	132,492,414	526,239	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	133,669,121	11,700	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
91282CKF7	4.125	912821PL3	03/31/31	42,999,915	42,999,915	0	0
91282CKN0	4.625	912821PR0	04/30/31	44,210,146	44,210,146	0	0
91282CCB5	1.625	912821MH5	05/15/31	148,500,715	148,496,135	4,580	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	141,204,713	1,992	0
91282CEP2	2.875	912821HY4	05/15/32	133,340,634	133,331,294	9,340	320
91282CFF3	2.750	912821JN6	08/15/32	121,137,203	121,134,703	2,500	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	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	122,168,999	5,800	0
91282CJJ1	4.500	912821NP6	11/15/33	114,743,296	114,728,496	14,800	0
91282CJZ5	4.000	912821PD1	02/15/34	123,746,882	123,739,882	7,000	0
<b>Total Treasury Notes</b>				<b>13,994,818,429</b>	<b>13,982,346,705</b>	<b>12,471,725</b>	<b>11,520</b>
<b>Treasury Bonds:</b>							
CUSIP:	Interest Rate:						
912810ES3	7.500	912803BD4	11/15/24	9,604,162	8,663,304	940,858	16,791
912810ET1	7.625	912803BE2	02/15/25	9,509,170	8,523,187	985,984	0
912810EV6	6.875	912803BF9	08/15/25	11,187,207	10,107,117	1,080,091	149,000
912810EW4	6.000	912803BG7	02/15/26	12,837,916	12,221,538	616,378	12,000
912810EX2	6.750	912803BH5	08/15/26	8,810,418	8,015,593	794,825	0
912810EY0	6.500	912803BJ1	11/15/26	10,860,177	9,819,434	1,040,743	19,200
912810EZ7	6.625	912803BK8	02/15/27	9,521,971	8,902,179	619,792	5,000
912810FA1	6.375	912803BL6	08/15/27	9,196,756	7,695,842	1,500,914	1,000
912810FB9	6.125	912803BM4	11/15/27	22,021,339	20,673,805	1,347,535	0
912810FE3	5.500	912803BP7	08/15/28	11,776,201	11,221,778	554,423	148,000
912810FF0	5.250	912803BV4	11/15/28	10,947,052	10,265,641	681,411	2,950

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, APRIL 30, 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	
912810FG8	5.250	912803BW2	02/15/29	11,350,341	11,035,902	314,439	0
912810FJ2	6.125	912803CG6	08/15/29	11,178,580	10,319,149	859,432	0
912810FM5	6.250	912803CH4	05/15/30	17,043,162	16,237,546	805,616	4,000
912810FP8	5.375	912803CK7	02/15/31	16,427,648	15,702,578	725,070	0
912810FT0	4.500	912803CX9	02/15/36	26,397,130	24,665,774	1,731,357	2,000
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	21,000,374	412,671	30,000
912810PW2	4.375	912803DC4	02/15/38	22,525,149	21,863,131	662,018	0
912810PX0	4.500	912803DD2	05/15/38	25,500,123	25,020,105	480,018	2,010
912810QA9	3.500	912803DF7	02/15/39	25,908,569	25,806,594	101,975	47,000
912810QB7	4.250	912803DG5	05/15/39	38,778,773	37,900,025	878,749	0
912810QC5	4.500	912803DH3	08/15/39	41,430,538	40,556,473	874,065	98,826
912810QD3	4.375	912803DJ9	11/15/39	44,564,249	42,338,393	2,225,856	17,600
912810QE1	4.625	912803DK6	02/15/40	44,902,490	42,504,607	2,397,883	21,500
912810QH4	4.375	912803DM2	05/15/40	43,473,044	40,829,255	2,643,790	25,000
912810SR0	1.125	912803FQ1	05/15/40	60,356,639	59,975,496	381,143	0
912810QK7	3.875	912803DN0	08/15/40	43,213,317	42,992,809	220,507	0
912810SQ2	1.125	912803FS7	08/15/40	76,517,749	76,371,326	146,423	0
912810QL5	4.250	912803DP5	11/15/40	42,903,189	41,323,458	1,579,730	11,200
912810ST6	1.375	912803FU2	11/15/40	85,640,970	85,619,098	21,872	0
912810QN1	4.750	912803DQ3	02/15/41	43,004,945	42,321,432	683,514	3,200
912810SW9	1.875	912803FW8	02/15/41	89,742,088	89,476,783	265,305	0
912810QQ4	4.375	912803DS9	05/15/41	41,995,507	41,638,423	357,084	16,120
912810SY5	2.250	912803FZ1	05/15/41	86,181,841	85,480,576	701,265	18,640
912810QS0	3.750	912803DT7	08/15/41	42,488,837	42,051,884	436,954	0
912810TA6	1.750	912803GB3	08/15/41	83,722,742	82,974,202	748,540	0
912810QT8	3.125	912803DU4	11/15/41	44,622,444	44,221,547	400,897	0
912810TC2	2.000	912803GD9	11/15/41	70,625,666	70,606,401	19,265	2,200
912810QU5	3.125	912803DV2	02/15/42	47,219,044	46,731,680	487,364	330,845
912810TF5	2.375	912803GF4	02/15/42	59,440,366	58,808,714	631,652	83,200
912810QW1	3.000	912803DX8	05/15/42	43,918,686	43,133,686	784,999	77,000
912810TH1	3.250	912803GJ6	05/15/42	49,835,838	49,741,096	94,742	960
912810QX9	2.750	912803DY6	08/15/42	41,995,432	41,023,180	972,253	376,400
912810TK4	3.375	912803GL1	08/15/42	40,939,873	40,935,503	4,370	0
912810QY7	2.750	912803DZ3	11/15/42	41,994,009	39,335,386	2,658,624	98,180
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	36,942,430	5,057,329	704,196
912810TQ1	3.875	912803GQ0	02/15/43	43,560,020	43,555,430	4,590	960
912810RB6	2.875	912803EC3	05/15/43	41,999,319	37,279,007	4,720,312	22,400
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	36,594,978	5,403,991	267,200
912810TU2	4.375	912803GV9	08/15/43	43,651,373	43,650,073	1,300	0
912810RD2	3.750	912803EE9	11/15/43	41,994,787	38,619,403	3,375,384	294,030
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	34,672,876	7,327,004	619,760
912810TZ1	4.500	912803GZ0	02/15/44	42,722,448	42,722,448	0	22,400
912810RG5	3.375	912803EH2	05/15/44	41,989,115	37,418,354	4,570,760	631,080
912810RH3	3.125	912803EJ8	08/15/44	42,000,030	39,309,434	2,690,595	46,760
912810RJ9	3.000	912803EK5	11/15/44	42,020,892	36,674,067	5,346,825	928,800
912810RK6	2.500	912803EL3	02/15/45	42,000,609	37,170,273	4,830,336	74,960
912810RM2	3.000	912803EN9	05/15/45	42,358,715	39,338,299	3,020,416	51,000
912810RN0	2.875	912803EP4	08/15/45	42,318,986	38,890,117	3,428,869	783,200
912810RP5	3.000	912803EQ2	11/15/45	42,076,670	38,905,661	3,171,009	276,600
912810RQ3	2.500	912803ER0	02/15/46	40,241,169	33,888,065	6,353,104	383,000
912810RS9	2.500	912803ET6	05/15/46	43,173,535	37,616,901	5,556,634	405,040
912810RT7	2.250	912803EU3	08/15/46	40,536,407	36,497,589	4,038,817	249,600
912810RU4	2.875	912803EV1	11/15/46	42,943,775	40,136,266	2,807,509	311,400
912810RV2	3.000	912803EW9	02/15/47	40,828,504	36,446,151	4,382,353	169,000
912810RX8	3.000	912803EY5	05/15/47	44,202,115	39,919,990	4,282,125	282,800
912810RY6	2.750	912803EZ2	08/15/47	43,512,331	35,525,472	7,986,859	1,095,610
912810RZ3	2.750	912803FA6	11/15/47	41,228,751	30,274,753	10,953,998	273,200
912810SA7	3.000	912803FB4	02/15/48	45,044,506	35,039,498	10,005,008	912,000
912810SC3	3.125	912803FD0	05/15/48	49,140,624	41,964,091	7,176,534	2,111,728
912810SD1	3.000	912803FE8	08/15/48	50,414,781	36,784,655	13,630,127	646,810
912810SE9	3.375	912803FF5	11/15/48	54,841,281	41,196,199	13,645,082	774,930
912810SF6	3.000	912803FG3	02/15/49	55,569,512	41,355,165	14,214,347	823,237
912810SH2	2.875	912803FJ7	05/15/49	57,581,369	42,082,731	15,498,638	594,830
912810SJ8	2.250	912803FK4	08/15/49	63,396,357	55,529,679	7,866,678	500,310
912810SK5	2.375	912803FL2	11/15/49	60,477,749	52,632,741	7,845,008	621,600
912810SL3	2.000	912803FM0	02/15/50	60,502,860	52,361,464	8,141,396	597,900
912810SN9	1.250	912803FP3	05/15/50	73,566,798	60,303,357	13,263,441	975,432
912810SP4	1.375	912803FR9	08/15/50	89,044,509	71,241,928	17,802,581	2,219,600
912810SS8	1.625	912803FT5	11/15/50	85,833,257	63,432,570	22,400,687	1,866,200
912810SU3	1.875	912803FV0	02/15/51	89,959,491	69,787,708	20,171,783	111,400
912810SX7	2.375	912803FY4	05/15/51	95,477,587	81,987,550	13,490,037	1,940,660
912810SZ2	2.000	912803GA5	08/15/51	91,402,663	72,469,872	18,932,791	157,200
912810TB4	1.875	912803GC1	11/15/51	90,235,307	68,660,916	21,574,392	328,280
912810TD0	2.250	912803GE7	02/15/52	85,045,382	64,465,529	20,579,852	799,500
912810TG3	2.875	912803GH0	05/15/52	78,924,170	67,264,610	11,659,560	992,700
912810TJ7	3.000	912803GK3	08/15/52	70,249,917	56,527,312	13,722,606	919,400
912810TL2	4.000	912803GM9	11/15/52	64,339,912	53,370,040	10,969,872	120,400
912810TN8	3.625	912803GP2	02/15/53	66,347,028	52,413,448	13,933,580	595,620
912810TR9	3.625	912803GS6	05/15/53	62,711,073	41,783,981	20,927,092	1,306,000
912810TT5	4.125	912803GU1	08/15/53	71,583,301	62,819,219	8,764,082	1,230,400
912810TV0	4.750	912803GW7	11/15/53	66,443,645	57,960,459	8,483,186	52,400
912810TX6	4.250	912803GY3	02/15/54	71,198,891	65,122,075	6,076,817	210,570

**TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, APRIL 30, 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>Total Treasury Bonds.....</b>			<b>4,515,240,581</b>	<b>4,038,069,955</b>	<b>477,170,626</b>	<b>30,921,925</b>
<b>Treasury Inflation-Protected Securities:</b>						
CUSIP: Interest Rate:						
912828WU0 0.125	912820P35	07/15/24	53,579,873	53,579,873	0	0
912828YL8 0.125	912821DA0	10/15/24	42,553,527	42,553,527	0	0
912810FR4 2.375	912803CN1	01/15/25	46,088,734	46,088,734	0	0
912828H45 0.250	912820S65	01/15/25	53,699,668	53,699,668	0	0
912828ZJ2 0.125	912821EE1	04/15/25	42,703,618	42,703,618	0	0
912828XL9 0.375	912820W29	07/15/25	53,640,029	53,640,029	0	0
91282CAQ4 0.125	912821FJ9	10/15/25	40,988,961	40,988,961	0	0
912810FS2 2.000	912803CW1	01/15/26	31,264,383	31,264,383	0	0
912828N71 0.625	912820Z59	01/15/26	55,390,334	55,390,334	0	0
91282CCA7 0.125	912821MC6	04/15/26	47,159,322	47,159,322	0	0
912828S50 0.125	912820A3A	07/15/26	47,685,488	47,685,488	0	0
91282CDC2 0.125	912821GP4	10/15/26	43,491,410	43,491,410	0	0
912810PS1 2.375	912803CY7	01/15/27	25,358,262	25,358,262	0	0
912828V49 0.375	9128206J1	01/15/27	49,422,577	49,422,577	0	0
91282CEJ6 0.125	912821HT5	04/15/27	43,261,231	43,261,231	0	0
9128282L3 0.375	9128207P6	07/15/27	46,823,254	46,823,254	0	0
91282CFR7 1.625	912821JX4	10/15/27	41,865,474	41,865,474	0	0
912810PV4 1.750	912803DB6	01/15/28	23,154,409	23,154,409	0	0
9128283R9 0.500	9128204G9	01/15/28	48,828,739	48,828,739	0	0
912810FD5 3.625	912803BN2	04/15/28	32,195,410	32,195,122	288	0
91282CGW5 1.250	912821LB9	04/15/28	41,344,424	41,344,424	0	0
912828Y38 0.750	912821AC9	07/15/28	45,326,760	45,326,760	0	0
91282CJH5 2.375	912821NJ0	10/15/28	42,541,820	42,541,820	0	0
912810PZ5 2.500	912803DE0	01/15/29	20,448,898	20,448,898	0	0
9128285W6 0.875	912821BF1	01/15/29	44,425,702	44,425,702	0	0
912810FH6 3.875	912803CF8	04/15/29	36,796,897	36,785,573	11,324	0
91282CKL4 2.125	912821PN9	04/15/29	23,170,971	23,170,971	0	0
9128287D6 0.250	912821CL7	07/15/29	48,277,430	48,277,430	0	0
912828Z37 0.125	912821DQ5	01/15/30	49,513,338	49,513,338	0	0
912828Z26 0.125	912821EU5	07/15/30	51,910,241	51,910,241	0	0
91282CBF7 0.125	912821FY6	01/15/31	51,647,010	51,647,010	0	0
91282CCM1 0.125	912821MS1	07/15/31	54,220,628	54,220,628	0	0
91282CDX6 0.125	912821HD0	01/15/32	57,194,268	57,194,268	0	0
912810FQ6 3.375	912803CL5	04/15/32	8,761,186	8,761,186	0	0
91282CEZ0 0.625	912821JH9	07/15/32	51,902,596	51,902,596	0	0
91282CGK1 1.125	912821KM6	01/15/33	51,877,116	51,877,116	0	0
91282CHP9 1.375	912821LR4	07/15/33	48,027,387	48,027,387	0	0
91282CJY8 1.750	912821NY7	01/15/34	34,316,402	34,316,402	0	0
912810QF8 2.125	912803DL4	02/15/40	21,661,644	21,661,644	0	0
912810QP6 2.125	912803DR1	02/15/41	33,980,982	33,980,982	0	0
912810QV3 0.750	912803DW0	02/15/42	31,747,898	31,747,898	0	0
912810RA8 0.625	912803EB5	02/15/43	31,032,609	31,032,609	0	0
912810RF7 1.375	912803EG4	02/15/44	30,634,572	30,634,572	0	0
912810RL4 0.750	912803EM1	02/15/45	30,304,101	30,304,101	0	0
912810RR1 1.000	912803ES8	02/15/46	26,680,546	26,680,546	0	0
912810RW0 0.875	912803EX7	02/15/47	24,031,662	24,031,662	0	0
912810SB5 1.000	912803FC2	02/15/48	23,522,368	23,522,368	0	0
912810SG4 1.000	912803FH1	02/15/49	18,885,574	18,885,574	0	0
912810SM1 0.250	912803FN8	02/15/50	18,830,971	18,830,971	0	0
912810SV1 0.125	912803FX6	02/15/51	21,444,869	21,444,869	0	0
912810TE8 0.125	912803GG2	02/15/52	21,815,074	21,815,074	0	0
912810TP3 1.500	912803GR8	02/15/53	20,726,922	20,726,922	0	0
912810TY4 2.125	912803HA4	02/15/54	9,481,240	9,481,240	0	0
<b>Total Treasury Inflation-Protected Securities.....</b>			<b>1,995,638,814</b>	<b>1,995,627,203</b>	<b>11,612</b>	<b>0</b>
<b>Grand Total.....</b>			<b>20,505,697,824</b>	<b>20,016,043,862</b>	<b>489,653,962</b>	<b>30,933,445</b>