

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JUNE 30, 2003

Loan Description			Corpus STRIP CUSIP	Maturity Date	Amount Outstanding in Thousands			Reconstituted This Month
					Total Outstanding	Portion Held in Unstripped Form	Portion Held in Stripped Form	
Treasury Bonds:								
CUSIP:	Interest Rate:							
912810 DM7	11-5/8	912803 AB9	11/15/04	8,301,806	4,935,774	3,366,032	110,786	
DQ8	12	AD5	05/15/05	4,260,758	1,999,580	2,261,178	58,300	
DR6	10-3/4	AG8	08/15/05	9,269,713	6,148,920	3,120,793	14,240	
DU9	9-3/8	AJ2	02/15/06	4,755,916	4,263,375	492,541	18,064	
DN5	11-3/4	912800 AA7	11/15/14	5,015,284	1,748,046	3,267,238	800	
DP0	11-1/4	912803 AA1	02/15/15	10,520,299	8,708,240	1,812,059	309,065	
DS4	10-5/8	AC7	08/15/15	4,023,916	3,278,315	745,601	47,040	
DT2	9-7/8	AE3	11/15/15	5,584,859	3,182,713	2,402,146	36,800	
DV7	9-1/4	AF0	02/15/16	5,431,754	5,110,194	321,560	84,900	
DW5	7-1/4	AH6	05/15/16	18,823,551	18,220,198	603,353	426,360	
DX3	7-1/2	AK9	11/15/16	18,787,448	17,285,418	1,502,030	267,320	
DY1	8-3/4	AL7	05/15/17	15,559,169	8,869,260	6,689,909	583,680	
DZ8	8-7/8	AM5	08/15/17	10,968,358	7,892,143	3,076,215	544,400	
EA2	9-1/8	AN3	05/15/18	6,717,439	3,276,046	3,441,393	420,600	
EB0	9	AP8	11/15/18	7,174,470	3,259,311	3,915,159	384,182	
EC8	8-7/8	AQ6	02/15/19	13,090,498	9,085,032	4,005,466	903,300	
ED6	8-1/8	AR4	08/15/19	18,940,932	17,067,512	1,873,420	387,560	
EE4	8-1/2	AS2	02/15/20	9,476,268	6,564,235	2,912,033	127,200	
EF1	8-3/4	AT0	05/15/20	7,582,183	3,763,270	3,818,913	338,640	
EG9	8-3/4	AU7	08/15/20	17,059,306	9,571,850	7,487,456	2,150,500	
EH7	7-7/8	AV5	02/15/21	10,075,573	8,872,783	1,202,790	500,400	
EJ3	8-1/8	AW3	05/15/21	10,066,788	3,932,461	6,134,327	34,880	
EK0	8-1/8	AX1	08/15/21	9,506,382	7,192,032	2,314,350	535,040	
EL8	8	AY9	11/15/21	30,632,194	15,769,581	14,862,613	1,760,150	
EM6	7-1/4	AZ6	08/15/22	10,127,790	8,876,010	1,251,780	170,400	
EN4	7-5/8	BA0	11/15/22	7,423,626	3,849,363	3,574,263	191,317	
EP9	7-1/8	BB8	02/15/23	15,782,061	10,100,747	5,681,314	983,000	
EQ7	6-1/4	BC6	08/15/23	22,659,044	19,543,897	3,115,147	873,992	
ES3	7-1/2	BD4	11/15/24	9,604,162	3,027,769	6,576,393	648,480	
ET1	7-5/8	BE2	02/15/25	9,509,170	3,744,929	5,764,241	700,800	
EV6	6-7/8	BF9	08/15/25	11,187,207	5,601,380	5,585,827	952,320	
EW4	6	BG7	02/15/26	12,837,916	11,179,542	1,658,374	341,900	
EX2	6-3/4	BH5	08/15/26	8,810,418	4,733,515	4,076,903	348,800	
EY0	6-1/2	BJ1	11/15/26	10,860,177	4,355,065	6,505,112	909,400	
EZ7	6-5/8	BK8	02/15/27	9,521,971	4,791,514	4,730,457	396,800	
FA1	6-3/8	BL6	08/15/27	9,196,756	6,037,091	3,159,665	131,200	
FB9	6-1/8	BM4	11/15/27	22,021,339	8,195,075	13,826,264	919,400	
FE3	5-1/2	BP7	08/15/28	11,776,201	10,614,701	1,161,500	250,400	
FF0	5-1/4	BV4	11/15/28	10,947,052	10,037,393	909,659	127,180	
FG8	5-1/4	BW2	02/15/29	11,350,341	10,536,745	813,596	261,800	
FJ2	6-1/8	CG6	08/15/29	11,178,580	9,800,360	1,378,220	905,800	
FM5	6-1/4	CH4	05/15/30	17,043,162	14,762,422	2,280,740	640,520	
FP8	5-3/8	CK7	02/15/31	16,427,648	16,212,208	215,440	0	
Total Treasury Bonds.....				499,889,485	345,996,015	153,893,470	19,797,716	
Treasury Inflation-Indexed Notes:								
CUSIP:	Series:	Interest Rate:						
912827 2M3	A	3-3/8	912820 BV9	01/15/07	18,282,083	18,282,083	0	
3T7	A	3-5/8	CL9	01/15/08	19,127,845	19,014,067	113,778	
4Y5	A	3-7/8	DN4	01/15/09	17,823,566	17,823,566	0	
5W8	A	4-1/4	EK9	01/15/10	12,368,492	12,368,492	0	
6R8	A	3-1/2	GA9	01/15/11	11,618,414	11,618,414	0	
7J5	A	3-3/8	GT8	01/15/12	6,215,574	6,215,574	0	
912828 AF7	C	3	HC4	07/15/12	23,531,456	23,531,456	0	
Total Inflation-Indexed Notes.....				108,967,429	108,853,651	113,778	0	
Treasury Inflation-Indexed Bonds:								
CUSIP:	Interest Rate:							
912810 FD5	3-5/8	912803 BN2	04/15/28	19,073,919	19,068,237	5,682	0	
FH6	3-7/8	CF8	04/15/29	21,800,073	21,660,307	139,766	0	
FQ6	3-3/8	CL5	04/15/32	5,190,520	5,190,520	0	0	
Total Inflation-Indexed Bonds.....				46,064,512	45,919,064	145,448	0	

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JUNE 30, 2003 -- Continued

Loan Description			Corpus STRIP CUSIP	Maturity Date	Amount Outstanding in Thousands			Reconstituted This Month
					Total Outstanding	Portion Held in Unstripped Form	Portion Held in Stripped Form	
Treasury Notes:								
CUSIP:	Series:	Interest Rate:						
912827 7A4	S	3-7/8	912820 GK7	07/31/03	16,003,270	16,000,070	3,200	0
L83	B	5-3/4	BG1	08/15/03	28,011,028	24,604,772	3,406,256	21,700
4N9	J	5-1/4	DE4	08/15/03	19,852,263	19,782,663	69,600	0
7C0	T	3-5/8	GM3	08/31/03	18,665,038	18,665,038	0	0
7D8	U	2-3/4	GN1	09/30/03	22,675,482	22,669,882	5,600	0
7E6	V	2-3/4	GP6	10/31/03	25,147,960	25,141,560	6,400	0
4U3	K	4-1/4	DJ3	11/15/03	18,625,785	16,120,697	2,505,088	27,200
7G1	W	3	GR2	11/30/03	26,170,526	26,170,526	0	0
7H9	X	3-1/4	GS0	12/31/03	29,666,988	29,666,988	0	0
7K2	J	3	GU5	01/31/04	30,775,555	30,775,555	0	0
N81	A	5-7/8	BH9	02/15/04	12,955,077	11,792,155	1,162,922	21,569
5A6	E	4-3/4	DQ7	02/15/04	17,823,228	17,771,228	52,000	0
7M8	K	3	GW1	02/29/04	31,746,067	31,746,067	0	0
912828 AA8	L	3-5/8	GX9	03/31/04	32,873,508	32,870,308	3,200	0
AB6	M	3-3/8	GY7	04/30/04	32,654,971	32,654,971	0	0
912827 P89	B	7-1/4	BJ5	05/15/04	14,440,372	13,074,531	1,365,841	51,400
5F5	F	5-1/4	DU8	05/15/04	18,925,383	18,925,383	0	0
912828 AD2	N	3-1/4	HA8	05/31/04	33,297,400	33,297,400	0	0
AE0	P	2-7/8	HB6	06/30/04	34,050,042	34,050,042	0	0
AG5	Q	2-1/4	HD2	07/31/04	33,250,010	33,250,010	0	0
912827 Q88	C	7-1/4	BK2	08/15/04	13,346,467	11,025,832	2,320,635	16,400
5M0	G	6	DZ7	08/15/04	18,089,806	18,089,806	0	0
912828 AK6	R	2-1/8	HG5	08/31/04	34,541,397	34,541,397	0	0
AL4	S	1-7/8	HH3	09/30/04	34,655,535	34,653,935	1,600	0
AM2	T	2-1/8	HJ9	10/31/04	32,439,549	32,439,549	0	0
912827 R87	D	7-7/8	BL0	11/15/04	14,373,760	14,365,760	8,000	0
5S7	H	5-7/8	EE3	11/15/04	32,658,145	32,658,145	0	0
912828 AQ3	U	2	HM2	11/30/04	32,871,320	32,871,320	0	0
AR1	V	1-3/4	HN0	12/31/04	33,203,363	33,203,363	0	0
AS9	G	1-5/8	HP5	01/31/05	33,837,124	33,837,124	0	0
912827 S86	A	7-1/2	BM8	02/15/05	13,834,754	13,145,527	689,227	23,300
912828 AV2	H	1-1/2	HS9	02/28/05	35,331,909	35,331,909	0	0
AW0	J	1-5/8	HT7	03/31/05	35,211,162	35,207,962	3,200	0
AX8	K	1-5/8	HU4	04/30/05	34,295,459	34,295,459	0	0
912827 T85	B	6-1/2	BN6	05/15/05	14,739,504	14,739,104	400	0
6D9	E	6-3/4	ER4	05/15/05	28,562,370	28,167,830	394,540	0
912828 BB5	L	1-1/4	HY6	05/31/05	31,020,836	31,020,836	0	0
BC3	M	1-1/8	HZ3	06/30/05	31,702,571	31,702,571	0	0
912827 U83	C	6-1/2	BP1	08/15/05	15,002,580	15,002,180	400	0
V82	D	5-7/8	BQ9	11/15/05	15,209,920	14,318,525	891,395	98,972
6N7	F	5-3/4	FX0	11/15/05	28,062,797	27,359,597	703,200	0
W81	A	5-5/8	BR7	02/15/06	15,513,587	15,506,827	6,760	0
X80	B	6-7/8	BS5	05/15/06	16,015,475	14,909,931	1,105,544	63,680
6X5	E	4-5/8	GG6	05/15/06	27,797,852	27,797,852	0	0
912828 AY6	G	2	HV2	05/15/06	22,391,759	22,391,759	0	0
912827 Y55	C	7	BT3	07/15/06	22,740,446	22,596,446	144,000	0
Z62	D	6-1/2	BU0	10/15/06	22,459,675	22,395,675	64,000	0
7F3	F	3-1/2	GQ4	11/15/06	35,380,129	34,515,174	864,955	45,620
ZJ0	B	6-1/4	BW6	02/15/07	13,103,678	12,563,558	540,120	24,822
2U5	C	6-5/8	BX4	05/15/07	13,958,186	12,605,623	1,352,563	1,950
912828 AC4	E	4-3/8	GZ4	05/15/07	24,351,431	24,351,431	0	0
912827 3E0	D	6-1/8	CA3	08/15/07	25,636,803	23,515,598	2,121,205	11,200
912828 AH3	F	3-1/4	HE0	08/15/07	25,410,844	25,410,844	0	0
AN0	G	3	HK6	11/15/07	23,311,319	22,860,755	450,564	42,000
912827 3X8	B	5-1/2	CQ8	02/15/08	13,583,412	13,162,391	421,021	81,900
912828 AT7	E	3	HQ3	02/15/08	27,489,260	27,461,860	27,400	0
912827 4F6	C	5-5/8	CY1	05/15/08	27,190,961	26,764,041	426,920	7,040
912828 AZ3	F	2-5/8	HW0	05/15/08	33,338,641	33,338,641	0	0
912827 4V1	D	4-3/4	DK0	11/15/08	25,083,125	24,788,633	294,492	47,800
5G3	B	5-1/2	DV6	05/15/09	14,794,790	14,737,190	57,600	4,800
5N8	C	6	EA1	08/15/09	27,399,894	26,812,863	587,031	99,250
5Z1	B	6-1/2	EM5	02/15/10	23,355,709	23,352,309	3,400	33,200
6J6	C	5-3/4	FT9	08/15/10	22,437,594	22,437,094	500	0
6T4	B	5	GC5	02/15/11	23,436,329	23,407,989	28,340	57,000
7B2	C	5	GL5	08/15/11	26,635,316	26,598,836	36,480	300
7L0	B	4-7/8	GV3	02/15/12	24,779,838	24,770,238	9,600	1,000
912828 AJ9	D	4-3/8	HF7	08/15/12	19,647,976	19,647,176	800	0
AP5	E	4	HL4	11/15/12	18,112,742	18,112,542	200	0
AU4	A	3-7/8	HR1	02/15/13	19,498,396	19,498,196	200	0
BA7	B	3-5/8	HX8	05/15/13	18,253,553	18,247,153	6,400	0
Total Treasury Notes.....					1,713,709,001	1,691,566,202	22,142,799	782,103
Grand Total.....					2,368,630,428	2,192,334,932	176,295,496	20,579,819