

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JULY 31, 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:								
912810 DM7	Interest Rate: 11-5/8		912803 AB9	11/15/04	8,301,806	4,961,374	3,340,432	25,600
DQ8	12		AD5	05/15/05	4,260,758	2,036,580	2,224,178	47,000
DR6	10-3/4		AG8	08/15/05	9,269,713	6,209,420	3,060,293	62,700
DU9	9-3/8		AJ2	02/15/06	4,755,916	4,282,655	473,261	19,480
DN5	11-3/4		912800 AA7	11/15/14	5,015,284	1,808,046	3,207,238	67,200
DP0	11-1/4		912803 AA1	02/15/15	10,520,299	8,336,400	2,183,899	816,960
DS4	10-5/8		AC7	08/15/15	4,023,916	3,221,675	802,241	103,040
DT2	9-7/8		AE3	11/15/15	5,584,859	3,165,313	2,419,546	68,800
DV7	9-1/4		AF0	02/15/16	5,431,754	5,170,194	261,560	250,800
DW5	7-1/4		AH6	05/15/16	18,823,551	17,854,898	968,653	615,700
DX3	7-1/2		AK9	11/15/16	18,787,448	17,398,998	1,388,450	272,260
DY1	8-3/4		AL7	05/15/17	15,559,169	8,706,140	6,853,029	499,280
DZ8	8-7/8		AM5	08/15/17	10,968,358	7,696,943	3,271,415	302,400
EA2	9-1/8		AN3	05/15/18	6,717,439	3,368,306	3,349,133	230,860
EB0	9		AP8	11/15/18	7,174,470	3,292,911	3,881,559	344,200
EC8	8-7/8		AQ6	02/15/19	13,090,498	7,912,332	5,178,166	628,400
ED6	8-1/8		AR4	08/15/19	18,940,932	17,303,752	1,637,180	1,343,120
EE4	8-1/2		AS2	02/15/20	9,476,268	6,612,635	2,863,633	413,360
EF1	8-3/4		AT0	05/15/20	7,582,183	4,026,430	3,555,753	372,760
EG9	8-3/4		AU7	08/15/20	17,059,306	9,479,130	7,580,176	1,244,640
EH7	7-7/8		AV5	02/15/21	10,075,573	8,879,183	1,196,390	377,600
EJ3	8-1/8		AW3	05/15/21	10,066,788	4,200,381	5,866,407	596,880
EK0	8-1/8		AX1	08/15/21	9,506,382	7,158,432	2,347,950	348,160
EL8	8		AY9	11/15/21	30,632,194	14,239,306	16,392,888	1,241,925
EM6	7-1/4		AZ6	08/15/22	10,127,790	8,852,810	1,274,980	392,800
EN4	7-5/8		BA0	11/15/22	7,423,626	3,754,963	3,668,663	112,000
EP9	7-1/8		BB8	02/15/23	15,782,061	10,400,547	5,381,514	1,196,400
EQ7	6-1/4		BC6	08/15/23	22,659,044	19,345,537	3,313,507	303,712
ES3	7-1/2		BD4	11/15/24	9,604,162	2,904,009	6,700,153	146,160
ET1	7-5/8		BE2	02/15/25	9,509,170	3,772,129	5,737,041	153,600
EV6	6-7/8		BF9	08/15/25	11,187,207	5,974,390	5,212,817	803,040
EW4	6		BG7	02/15/26	12,837,916	11,469,742	1,368,174	695,500
EX2	6-3/4		BH5	08/15/26	8,810,418	4,931,315	3,879,103	416,000
EY0	6-1/2		BJ1	11/15/26	10,860,177	3,940,015	6,920,162	86,550
EZ7	6-5/8		BK8	02/15/27	9,521,971	4,579,314	4,942,657	300,400
FA1	6-3/8		BL6	08/15/27	9,196,756	6,088,991	3,107,765	273,600
FB9	6-1/8		BM4	11/15/27	22,021,339	9,421,875	12,599,464	1,968,800
FE3	5-1/2		BP7	08/15/28	11,776,201	10,928,701	847,500	658,400
FF0	5-1/4		BV4	11/15/28	10,947,052	10,195,293	751,759	373,700
FG8	5-1/4		BW2	02/15/29	11,350,341	10,386,345	963,996	125,900
FJ2	6-1/8		CG6	08/15/29	11,178,580	9,874,660	1,303,920	353,000
FM5	6-1/4		CH4	05/15/30	17,043,162	14,450,170	2,592,992	353,412
FP8	5-3/8		CK7	02/15/31	16,427,648	16,210,608	217,040	0
Total Treasury Bonds.....					499,889,485	344,802,848	155,086,637	19,006,099
Treasury Inflation-Indexed Notes:								
CUSIP:	Series:	Interest Rate:						
912827 2M3	A	3-3/8	912820 BV9	01/15/07	18,251,827	18,251,827	0	0
3T7	A	3-5/8	CL9	01/15/08	19,096,240	18,982,650	113,590	0
4Y5	A	3-7/8	DN4	01/15/09	17,794,146	17,794,146	0	0
5W8	A	4-1/4	EK9	01/15/10	12,348,114	12,348,114	0	0
6R8	A	3-1/2	GA9	01/15/11	11,599,272	11,599,272	0	0
7J5	A	3-3/8	GT8	01/15/12	6,205,306	6,205,306	0	0
912828 AF7	C	3	HC4	07/15/12	23,492,556	23,492,556	0	0
BD1	C	1-7/8	JA6	07/15/13	11,006,526	11,006,526	0	0
Total Inflation-Indexed Notes.....					119,793,988	119,680,398	113,590	0
Treasury Inflation-Indexed Bonds:								
CUSIP:	Interest Rate:							
912810 FD5	3-5/8		912803 BN2	04/15/28	19,042,534	19,036,861	5,673	0
FH6	3-7/8		CF8	04/15/29	21,764,004	21,624,469	139,535	0
FQ6	3-3/8		CL5	04/15/32	5,181,949	5,181,949	0	0
Total Inflation-Indexed Bonds.....					45,988,487	45,843,279	145,208	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JULY 31, 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	L83	B	5-3/4	912820	BG1	08/15/03	28,011,028	24,595,472	3,415,556	7,700
	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	22,668,282	7,200	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	16,137,497	2,488,288	450,400
	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	11,700,955	1,254,122	12,400
	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	13,024,231	1,416,141	25,700
	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	11,048,992	2,297,475	55,400
	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	13,126,647	708,107	36,320
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	28,163,322	399,048	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	31,701,455	31,701,455	0	0
	BE9	N	1-1/2		JB4	07/31/05	29,999,396	29,999,396	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	14,281,525	928,395	33,400
	6N7	F	5-3/4		FX0	11/15/05	28,062,797	27,459,597	603,200	100,000
	W81	A	5-5/8		BR7	02/15/06	15,513,587	15,507,787	5,800	960
	X80	B	6-7/8		BS5	05/15/06	16,015,475	14,937,131	1,078,344	33,600
	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	22,537,646	202,800	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	34,514,474	865,655	30,400
	2J0	B	6-1/4		BW6	02/15/07	13,103,678	12,604,458	499,220	48,900
	2U5	C	6-5/8		BX4	05/15/07	13,958,186	12,656,023	1,302,163	50,400
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	23,625,398	2,011,405	193,600
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	22,861,155	450,164	27,800
912827	3X8	B	5-1/2		CQ8	02/15/08	13,583,412	13,165,291	418,121	24,600
912828	AT7	E	3		HQ3	02/15/08	27,489,260	27,463,860	25,400	28,000
912827	4F6	C	5-5/8		CY1	05/15/08	27,190,961	26,639,881	551,080	5,760
912828	AZ3	F	2-5/8		HW0	05/15/08	33,338,446	33,338,446	0	0
912827	4V1	D	4-3/4		DK0	11/15/08	25,083,125	24,738,533	344,592	1,100
	5G3	B	5-1/2		DV6	05/15/09	14,794,790	14,742,190	52,600	5,000
	5N8	C	6		EA1	08/15/09	27,399,894	26,807,163	592,731	14,500
	5Z1	B	6-1/2		EM5	02/15/10	23,355,709	23,352,309	3,400	0
	6J6	C	5-3/4		FT9	08/15/10	22,437,594	22,436,874	720	0
	6T4	B	5		GC5	02/15/11	23,436,329	23,408,509	27,820	520
	7B2	C	5		GL5	08/15/11	26,635,316	26,598,836	36,480	0
	7L0	B	4-7/8		GV3	02/15/12	24,779,838	24,770,238	9,600	0
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.....							1,727,703,816	1,705,491,789	22,212,027	1,186,460
Grand Total.....							2,393,375,777	2,215,818,315	177,557,462	20,192,559