

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, AUGUST 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:	Interest Rate:						
912810 DM7	11-5/8	912803 AB9	11/15/04	8,301,806	4,954,974	3,346,832	57,400
DQ8	12	AD5	05/15/05	4,260,758	2,043,380	2,217,378	58,800
DR6	10-3/4	AG8	08/15/05	9,269,713	6,213,320	3,056,393	116,600
DU9	9-3/8	AJ2	02/15/06	4,755,916	4,282,655	473,261	0
DN5	11-3/4	912800 AA7	11/15/14	5,015,284	1,808,046	3,207,238	0
DP0	11-1/4	912803 AA1	02/15/15	10,520,299	8,776,645	1,743,654	645,020
DS4	10-5/8	AC7	08/15/15	4,023,916	3,223,275	800,641	132,800
DT2	9-7/8	AE3	11/15/15	5,584,859	3,308,894	2,275,965	195,181
DV7	9-1/4	AF0	02/15/16	5,431,754	5,261,434	170,320	162,400
DW5	7-1/4	AH6	05/15/16	18,823,551	18,209,398	614,153	617,700
DX3	7-1/2	AK9	11/15/16	18,787,448	17,671,300	1,116,148	454,500
DY1	8-3/4	AL7	05/15/17	15,559,169	7,751,160	7,808,009	855,260
DZ8	8-7/8	AM5	08/15/17	10,968,358	8,003,803	2,964,555	724,800
EA2	9-1/8	AN3	05/15/18	6,717,439	3,343,712	3,373,727	305,536
EB0	9	AP8	11/15/18	7,174,470	3,652,061	3,522,409	614,350
EC8	8-7/8	AQ6	02/15/19	13,090,498	8,204,587	4,885,911	1,533,400
ED6	8-1/8	AR4	08/15/19	18,940,932	16,608,222	2,332,710	181,160
EE4	8-1/2	AS2	02/15/20	9,476,268	6,484,635	2,991,633	254,000
EF1	8-3/4	AT0	05/15/20	7,582,183	3,822,390	3,759,793	271,820
EG9	8-3/4	AU7	08/15/20	17,059,306	9,867,962	7,191,344	937,412
EH7	7-7/8	AV5	02/15/21	10,075,573	8,708,243	1,367,330	241,860
EJ3	8-1/8	AW3	05/15/21	10,066,788	4,208,701	5,858,087	149,760
EK0	8-1/8	AX1	08/15/21	9,506,382	6,995,632	2,510,750	216,400
EL8	8	AY9	11/15/21	30,632,194	13,621,231	17,010,963	1,733,675
EM6	7-1/4	AZ6	08/15/22	10,127,790	8,996,010	1,131,780	511,200
EN4	7-5/8	BA0	11/15/22	7,423,626	4,021,169	3,402,457	684,400
EP9	7-1/8	BB8	02/15/23	15,782,061	10,377,947	5,404,114	488,800
EQ7	6-1/4	BC6	08/15/23	22,659,044	19,870,477	2,788,567	1,062,872
ES3	7-1/2	BD4	11/15/24	9,604,162	2,636,704	6,967,458	476,120
ET1	7-5/8	BE2	02/15/25	9,509,170	3,641,897	5,867,273	156,800
EV6	6-7/8	BF9	08/15/25	11,187,207	6,105,640	5,081,567	840,850
EW4	6	BG7	02/15/26	12,837,916	12,164,842	673,074	884,000
EX2	6-3/4	BH5	08/15/26	8,810,418	5,076,715	3,733,703	400,400
EY0	6-1/2	BJ1	11/15/26	10,860,177	3,807,955	7,052,222	620,540
EZ7	6-5/8	BK8	02/15/27	9,521,971	4,610,314	4,911,657	152,000
FA1	6-3/8	BL6	08/15/27	9,196,756	6,053,391	3,143,365	190,200
FB9	6-1/8	BM4	11/15/27	22,021,339	9,992,475	12,028,864	1,432,000
FE3	5-1/2	BP7	08/15/28	11,776,201	10,772,601	1,003,600	378,800
FF0	5-1/4	BV4	11/15/28	10,947,052	9,959,393	987,659	273,400
FG8	5-1/4	BW2	02/15/29	11,350,341	10,385,245	965,096	152,900
FJ2	6-1/8	CG6	08/15/29	11,178,580	9,798,060	1,380,520	319,000
FM5	6-1/4	CH4	05/15/30	17,043,162	14,390,766	2,652,396	408,772
FP8	5-3/8	CK7	02/15/31	16,427,648	16,217,208	210,440	9,800
Total Treasury Bonds.....				499,889,485	345,904,469	153,985,016	19,902,688
Treasury Inflation-Indexed Notes:							
CUSIP:	Series:	Interest Rate:					
912827 2M3	A	3-3/8	912820 BV9	01/15/07	18,270,107	18,270,107	0
3T7	A	3-5/8	CL9	01/15/08	19,115,405	19,001,701	113,704
4Y5	A	3-7/8	DN4	01/15/09	17,811,957	17,811,957	0
5W8	A	4-1/4	EK9	01/15/10	12,360,454	12,360,454	0
6R8	A	3-1/2	GA9	01/15/11	11,610,933	11,610,933	0
7J5	A	3-3/8	GT8	01/15/12	6,211,551	6,211,551	0
912828 AF7	C	3	HC4	07/15/12	23,516,034	23,516,034	0
BD1	C	1-7/8	JA6	07/15/13	11,008,187	11,008,187	0
Total Inflation-Indexed Notes.....				119,904,628	119,790,924	113,704	0
Treasury Inflation-Indexed Bonds:							
CUSIP:	Interest Rate:						
912810 FD5	3-5/8	912803 BN2	04/15/28	19,061,499	19,055,821	5,679	0
FH6	3-7/8	CF8	04/15/29	21,785,841	21,646,166	139,675	0
FQ6	3-3/8	CL5	04/15/32	5,187,112	5,187,112	0	0
Total Inflation-Indexed Bonds.....				46,034,452	45,889,098	145,354	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, AUGUST 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 7DE	U	2-3/4	912820 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	16,124,697	2,501,088	120,800
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	11,190,281	1,764,796	188,500
5A6	E	4-3/4	DO7	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	12,972,031	1,468,341	19,700
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	11,041,592	2,304,875	33,200
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	13,153,997	680,757	58,980
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	29,997,026	29,997,026	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	14,278,325	931,595	73,200
6N7	F	5-3/4	FX0	11/15/05	28,062,797	27,325,797	737,000	0
W81	A	5-5/8	BR7	02/15/06	15,513,587	15,507,787	5,800	0
X80	B	6-7/8	BS5	05/15/06	16,015,475	14,961,349	1,054,126	52,800
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
912828 BFE	H	2-3/8	JC2	08/15/06	27,909,346	27,909,346	0	0
912827 Z62	D	6-1/2	BU0	10/15/06	22,459,675	22,395,675	64,000	0
7F3	F	3-1/2	GO4	11/15/06	35,380,129	34,837,774	542,355	335,200
2J0	B	6-1/4	BW6	02/15/07	13,103,678	12,614,474	489,204	10,016
2U5	C	6-5/8	BX4	05/15/07	13,958,186	12,657,723	1,300,463	66,800
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	23,711,798	1,925,005	166,400
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	22,852,555	458,764	70,000
912827 3X8	B	5-1/2	CQ8	02/15/08	13,583,412	13,167,691	415,721	2,400
912828 AT7	E	3	HQ3	02/15/08	27,489,260	27,476,860	12,400	13,000
912827 4F6	C	5-5/8	CY1	05/15/08	27,190,961	26,639,881	551,080	0
912828 AZ3	F	2-5/8	HW0	05/15/08	33,338,446	33,338,446	0	0
BG4	G	3-1/4	JD0	08/15/08	21,357,474	21,303,874	53,600	0
912827 4V1	D	4-3/4	DK0	11/15/08	25,083,125	24,735,833	347,292	0
5G3	B	5-1/2	DV6	05/15/09	14,794,790	14,742,190	52,600	0
5N8	C	6	EA1	08/15/09	27,399,894	26,803,363	596,531	1,800
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	1,400
6T4	B	5	GC5	02/15/11	23,436,329	23,408,509	27,820	0
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	24,769,238	10,600	0
912828 AJ9	D	4-3/8	HF7	08/15/12	19,647,976	19,646,176	1,800	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
BH2	D	4-1/4	JE8	08/15/13	20,520,805	20,520,805	0	0
Total Treasury Notes.....					1,730,960,742	1,711,931,481	19,029,261	1,214,196
Grand Total.....					2,396,789,307	2,223,515,972	173,273,335	21,116,884