

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

Loan Description			Corpus STRIP CUSIP	Maturity Date	Amount Outstanding in Thousands			Reconstituted This Month ¹⁷
					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	4,878,174	3,423,632	1,484,800	
DQ8	12	AD5	05/15/05	4,260,758	2,039,380	2,221,378	0	
DR6	10-3/4	AG8	08/15/05	9,269,713	6,268,720	3,000,993	73,400	
DU9	9-3/8	AJ2	02/15/06	4,755,916	4,300,839	455,077	27,200	
DN5	11-3/4	912800 AA7	11/15/14	5,015,284	1,826,446	3,188,838	38,400	
DP0	11-1/4	912803 AA1	02/15/15	10,520,299	9,025,492	1,494,807	697,640	
DS4	10-5/8	AC7	08/15/15	4,023,916	3,252,075	771,841	155,840	
DT2	9-7/8	AE3	11/15/15	5,584,859	3,272,294	2,312,565	10,200	
DV7	9-1/4	AF0	02/15/16	5,431,754	5,162,434	269,320	68,200	
DW5	7-1/4	AH6	05/15/16	18,823,551	18,358,798	464,753	223,800	
DX3	7-1/2	AK9	11/15/16	18,787,448	17,562,040	1,225,408	186,400	
DY1	8-3/4	AL7	05/15/17	15,559,169	8,046,966	7,512,203	660,260	
DZ8	8-7/8	AM5	08/15/17	10,968,358	7,761,203	3,207,155	244,600	
EA2	9-1/8	AN3	05/15/18	6,717,439	3,175,162	3,542,277	288,050	
EB0	9	AP8	11/15/18	7,174,470	3,752,511	3,421,959	372,000	
EC8	8-7/8	AQ6	02/15/19	13,090,498	7,867,987	5,222,511	1,258,400	
ED6	8-1/8	AR4	08/15/19	18,940,932	16,637,522	2,303,410	571,960	
EE4	8-1/2	AS2	02/15/20	9,476,268	6,267,435	3,208,833	84,400	
EF1	8-3/4	AT0	05/15/20	7,582,183	3,672,070	3,910,113	68,400	
EG9	8-3/4	AU7	08/15/20	17,059,306	9,547,102	7,512,204	490,460	
EH7	7-7/8	AV5	02/15/21	10,075,573	8,831,443	1,244,130	444,000	
EJ3	8-1/8	AW3	05/15/21	10,066,788	3,860,061	6,206,727	232,280	
EK0	8-1/8	AX1	08/15/21	9,506,382	6,862,872	2,643,510	544,600	
EL8	8	AY9	11/15/21	30,632,194	14,449,726	16,182,468	2,340,145	
EM6	7-1/4	AZ6	08/15/22	10,127,790	9,053,778	1,074,012	219,768	
EN4	7-5/8	BA0	11/15/22	7,423,626	3,705,969	3,717,657	129,600	
EP9	7-1/8	BB8	02/15/23	15,782,061	9,751,647	6,030,414	484,800	
EQ7	6-1/4	BC6	08/15/23	22,659,044	19,740,295	2,918,749	1,279,766	
ES3	7-1/2	BD4	11/15/24	9,604,162	3,129,284	6,474,878	723,220	
ET1	7-5/8	BE2	02/15/25	9,509,170	3,668,297	5,840,873	54,400	
EV6	6-7/8	BF9	08/15/25	11,187,207	6,351,860	4,835,347	568,620	
EW4	6	BG7	02/15/26	12,837,916	12,243,442	594,474	237,650	
EX2	6-3/4	BH5	08/15/26	8,810,418	4,876,715	3,933,703	388,800	
EY0	6-1/2	BJ1	11/15/26	10,860,177	3,804,955	7,055,222	363,800	
EZ7	6-5/8	BK8	02/15/27	9,521,971	4,563,914	4,958,057	86,400	
FA1	6-3/8	BL6	08/15/27	9,196,756	5,988,591	3,208,165	35,200	
FB9	6-1/8	BM4	11/15/27	22,021,339	9,958,275	12,063,064	687,600	
FE3	5-1/2	BP7	08/15/28	11,776,201	10,592,601	1,183,600	282,700	
FF0	5-1/4	BV4	11/15/28	10,947,052	10,045,893	901,159	283,000	
FG8	5-1/4	BW2	02/15/29	11,350,341	10,372,445	977,896	142,600	
FJ2	6-1/8	CG6	08/15/29	11,178,580	9,843,260	1,335,320	153,200	
FM5	6-1/4	CH4	05/15/30	17,043,162	14,349,350	2,693,812	232,504	
FP8	5-3/8	CK7	02/15/31	16,427,648	16,218,048	209,600	840	
Total Treasury Bonds.....				499,889,485	344,937,371	154,952,114	16,919,903	
Treasury Inflation-Indexed Notes:								
CUSIP:	Series:	Interest Rate:						
912827 2M3	A	3-3/8	912820 BV9	01/15/07	18,289,962	18,289,962	0	
3T7	A	3-5/8	CL9	01/15/08	19,136,083	19,022,256	113,827	
4Y5	A	3-7/8	DN4	01/15/09	17,831,358	17,831,358	0	
5W8	A	4-1/4	EK9	01/15/10	12,373,926	12,373,926	0	
6R8	A	3-1/2	GA9	01/15/11	11,623,475	11,623,475	0	
7J5	A	3-3/8	GT8	01/15/12	6,218,276	6,218,276	0	
912828 AF7	C	3	HC4	07/15/12	23,541,814	23,541,814	0	
BD1	C	1-7/8	JA6	07/15/13	11,020,184	11,020,184	0	
Total Inflation-Indexed Notes.....				120,035,077	119,921,250	113,827	0	
Treasury Inflation-Indexed Bonds:								
CUSIP:	Interest Rate:							
912810 FD5	3-5/8	912803 BN2	04/15/28	19,082,311	19,076,626	5,685	0	
FH6	3-7/8	CF8	04/15/29	21,809,627	21,669,799	139,828	0	
FQ6	3-3/8	CL5	04/15/32	5,192,776	5,192,776	0	0	
Total Inflation-Indexed Bonds.....				46,084,713	45,939,201	145,512	0	

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

Loan Description			Corpus STRIP CUSIP	Maturity Date	Amount Outstanding in Thousands			Reconstituted This Month ¹⁷
					Total Outstanding	Portion Held in Unstripped Form	Portion Held in Stripped Form	
Treasury Notes:								
CUSIP:	Series:	Interest Rate:						
912827 7E6	V	2-3/4	912820 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	16,162,397	2,463,388	56,700
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	11,138,781	1,816,296	73,600
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	12,908,131	1,532,241	42,800
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	10,984,492	2,361,975	36,000
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	14,364,120	9,640	0
5S7	H	5-7/8	EE3	11/15/04	32,658,145	32,656,545	1,600	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	13,140,007	694,747	3,040
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	28,163,222	399,148	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
912828 BJ8	P	2	JF5	08/31/05	30,592,178	30,592,178	0	0
BL3	Q	1-5/8	JH1	09/30/05	31,539,245	31,539,245	0	0
912827 V82	D	5-7/8	BQ9	11/15/05	15,209,920	14,293,631	916,289	26,666
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	14,954,749	1,060,726	6,200
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 BF6	H	2-3/8	JC2	08/15/06	27,909,346	27,873,146	36,200	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	GQ4	11/15/06	35,380,129	34,704,774	675,355	71,800
2J0	B	6-1/4	BW6	02/15/07	13,103,678	12,732,146	371,532	117,872
2U5	C	6-5/8	BX4	05/15/07	13,958,186	12,731,323	1,226,863	84,800
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	23,858,078	1,778,725	149,600
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	22,908,095	403,224	58,000
912827 3X8	B	5-1/2	CQ8	02/15/08	13,583,412	13,167,491	415,921	15,000
912828 AT7	E	3	HQ3	02/15/08	27,489,260	27,476,860	12,400	0
912827 4F6	C	5-5/8	CY1	05/15/08	27,190,961	26,703,561	487,400	80,960
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	21,265,694	91,780	0
BK5	H	3-1/8	JG3	09/15/08	16,002,177	16,002,177	0	0
912827 4V1	D	4-3/4	DK0	11/15/08	25,083,125	24,704,433	378,692	3,200
5G3	B	5-1/2	DV6	05/15/09	14,794,790	14,741,190	53,600	1,000
5N8	C	6	EA1	08/15/09	27,399,894	26,803,263	596,631	0
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	0
7B2	C	5	GL5	08/15/11	26,635,316	26,411,356	223,960	152,080
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	19,646,056	1,920	1,800
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	33,521,123	33,497,923	23,200	0
Total Treasury Notes.....					1,799,419,178	1,780,259,585	19,159,593	981,118
Grand Total.....					2,465,428,453	2,291,057,407	174,371,046	17,901,021