

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, OCTOBER 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	4,964,574	3,337,232	1,592,000	
DQ8	12	AD5	05/15/05	4,260,758	2,047,380	2,213,378	73,000	
DR6	10-3/4	AG8	08/15/05	9,269,713	6,270,720	2,998,993	2,000	
DU9	9-3/8	AJ2	02/15/06	4,755,916	4,302,143	453,773	27,800	
DN5	11-3/4	912800 AA7	11/15/14	5,015,284	1,954,446	3,060,838	128,000	
DP0	11-1/4	912803 AA1	02/15/15	10,520,299	9,083,572	1,436,727	308,320	
DS4	10-5/8	AC7	08/15/15	4,023,916	3,326,981	696,935	108,826	
DT2	9-7/8	AE3	11/15/15	5,584,859	3,462,694	2,122,165	195,200	
DV7	9-1/4	AF0	02/15/16	5,431,754	5,036,434	395,320	28,800	
DW5	7-1/4	AH6	05/15/16	18,823,551	18,218,098	605,453	206,300	
DX3	7-1/2	AK9	11/15/16	18,787,448	17,370,400	1,417,048	177,340	
DY1	8-3/4	AL7	05/15/17	15,559,169	7,978,566	7,580,603	291,400	
DZ8	8-7/8	AM5	08/15/17	10,968,358	7,877,213	3,091,145	318,810	
EA2	9-1/8	AN3	05/15/18	6,717,439	3,092,562	3,624,877	130,200	
EB0	9	AP8	11/15/18	7,174,470	3,838,311	3,336,159	407,700	
EC8	8-7/8	AQ6	02/15/19	13,090,498	7,180,787	5,909,711	693,800	
ED6	8-1/8	AR4	08/15/19	18,940,932	16,489,542	2,451,390	70,340	
EE4	8-1/2	AS2	02/15/20	9,476,268	6,268,235	3,208,033	96,200	
EF1	8-3/4	AT0	05/15/20	7,582,183	3,587,410	3,994,773	191,200	
EG9	8-3/4	AU7	08/15/20	17,059,306	9,304,702	7,754,604	395,040	
EH7	7-7/8	AV5	02/15/21	10,075,573	8,579,443	1,496,130	207,200	
EJ3	8-1/8	AW3	05/15/21	10,066,788	3,840,221	6,226,567	89,600	
EK0	8-1/8	AX1	08/15/21	9,506,382	6,499,887	3,006,495	171,600	
EL8	8	AY9	11/15/21	30,632,194	14,184,876	16,447,318	587,700	
EM6	7-1/4	AZ6	08/15/22	10,127,790	8,651,178	1,476,612	156,800	
EN4	7-5/8	BA0	11/15/22	7,423,626	3,877,169	3,546,457	312,000	
EP9	7-1/8	BB8	02/15/23	15,782,061	9,759,647	6,022,414	168,000	
EQ7	6-1/4	BC6	08/15/23	22,659,044	19,507,831	3,151,213	515,392	
ES3	7-1/2	BD4	11/15/24	9,604,162	3,395,988	6,208,174	499,064	
ET1	7-5/8	BE2	02/15/25	9,509,170	3,625,497	5,883,673	36,800	
EV6	6-7/8	BF9	08/15/25	11,187,207	6,418,980	4,768,227	701,360	
EW4	6	BG7	02/15/26	12,837,916	11,985,442	852,474	123,600	
EX2	6-3/4	BH5	08/15/26	8,810,418	4,765,515	4,044,903	444,000	
EY0	6-1/2	BJ1	11/15/26	10,860,177	4,214,535	6,645,642	678,380	
EZ7	6-5/8	BK8	02/15/27	9,521,971	4,595,914	4,926,057	206,400	
FA1	6-3/8	BL6	08/15/27	9,196,756	5,971,845	3,224,911	86,400	
FB9	6-1/8	BM4	11/15/27	22,021,339	9,555,875	12,465,464	798,400	
FE3	5-1/2	BP7	08/15/28	11,776,201	10,677,401	1,098,800	224,200	
FF0	5-1/4	BV4	11/15/28	10,947,052	9,998,893	948,159	80,000	
FG8	5-1/4	BW2	02/15/29	11,350,341	10,258,345	1,091,996	134,300	
FJ2	6-1/8	CG6	08/15/29	11,178,580	9,913,060	1,265,520	165,400	
FM5	6-1/4	CH4	05/15/30	17,043,162	13,979,310	3,063,852	101,432	
FP8	5-3/8	CK7	02/15/31	16,427,648	16,218,048	209,600	0	
Total Treasury Bonds.....				499,889,485	342,129,670	157,759,815	11,930,304	
Treasury Inflation-Indexed Notes:								
CUSIP:	Series:	Interest Rate:						
912827 2M3	A	3-3/8	912820 BV8	01/15/07	18,358,036	18,358,036	0	
3T7	A	3-5/8	CL9	01/15/08	19,207,364	19,093,113	114,251	
4Y5	A	3-7/8	DN4	01/15/09	17,897,671	17,897,671	0	
5W8	A	4-1/4	EK9	01/15/10	12,419,889	12,419,889	0	
6R8	A	3-1/2	GA9	01/15/11	11,666,709	11,666,709	0	
7J5	A	3-3/8	GT8	01/15/12	6,241,392	6,241,392	0	
912828 AF7	C	3	HC4	07/15/12	23,629,281	23,629,281	0	
BD1	C	1-7/8	JA6	07/15/13	20,107,790	20,107,790	0	
Total Inflation-Indexed Notes.....				129,528,132	129,413,881	114,251	0	
Treasury Inflation-Indexed Bonds:								
CUSIP:	Interest Rate:							
912810 FD5	3-5/8	912803 BN2	04/15/28	19,153,305	19,147,599	5,706	0	
FH6	3-7/8	CF8	04/15/29	21,890,734	21,750,386	140,348	0	
FQ6	3-3/8	CL5	04/15/32	5,212,073	5,212,073	0	0	
Total Inflation-Indexed Bonds.....				46,256,112	46,110,058	146,054	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		
					Total Outstanding	Portion Held in Unstripped Form	Portion Held in Stripped Form			
Treasury Notes:										
CUSIP:	Series:	Interest Rate:								
912827	4U3	K	4-1/4	912820	DJ3	11/15/03	18,625,785	16,247,949	2,377,836	142,232
	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	30,773,955	1,600	0
	N81	A	5-7/8		BH9	02/15/04	12,955,077	11,083,618	1,871,459	24,000
	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	32,653,371	1,600	0
912827	P89	B	7-1/4		BJ5	05/15/04	14,440,372	12,851,431	1,588,941	38,588
	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	11,003,592	2,342,875	37,700
	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	14,361,120	12,640	4,800
	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	13,134,457	700,297	730
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	28,164,022	398,348	800
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	31,538,969	31,538,969	0	0
	BN9	R	1-5/8		JK4	10/31/05	32,368,831	32,368,831	0	0
912827	V82	D	5-7/8		BQ9	11/15/05	15,209,920	14,296,191	913,729	7,960
	6N7	F	5-3/4		FX0	11/15/05	28,062,797	27,317,797	745,000	0
	W81	A	5-5/8		BR7	02/15/06	15,513,587	15,506,187	7,400	0
	X80	B	6-7/8		BS5	05/15/06	16,015,475	14,977,269	1,038,206	32,000
	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	34,866,274	513,855	328,400
	ZJ0	B	6-1/4		BW6	02/15/07	13,103,678	12,755,298	348,380	47,264
	2U5	C	6-5/8		BX4	05/15/07	13,958,186	12,764,123	1,194,063	47,600
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	24,000,478	1,636,325	167,800
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	22,914,055	397,264	10,590
912827	3X8	B	5-1/2		CQ8	02/15/08	13,583,412	13,227,891	355,521	71,400
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	26,728,101	462,860	27,240
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	15,990,977	11,200	0
	BM1	J	3-1/8		JJ7	10/15/08	15,995,702	15,995,702	0	0
912827	4V1	D	4-3/4		DK0	11/15/08	25,083,125	24,720,293	362,832	55,300
	5G3	B	5-1/2		DV6	05/15/09	14,794,790	14,739,990	54,800	0
	5N8	C	6		EA1	08/15/09	27,399,894	26,816,563	583,331	40,100
	5Z1	B	6-1/2		EM5	02/15/10	23,355,709	23,351,589	4,120	0
	6J6	C	5-3/4		FT9	08/15/10	22,437,594	22,436,074	1,520	0
	6T4	B	5		GC5	02/15/11	23,436,329	23,407,709	28,620	0
	7B2	C	5		GL5	08/15/11	26,635,316	26,411,356	223,960	0
	7L0	B	4-7/8		GV3	02/15/12	24,779,838	24,769,238	10,600	800
912828	AJ9	D	4-3/8		HF7	08/15/12	19,647,976	19,634,856	13,120	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	19,497,196	1,200	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.....							1,822,635,475	1,803,932,593	18,702,882	1,085,304
Grand Total.....							2,498,309,204	2,321,586,203	176,723,002	13,015,608