

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, NOVEMBER 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	4,892,174	3,409,632	336,000
DQ8	12	AD5	05/15/05	4,260,758	2,070,801	2,189,957	65,421
DR6	10-3/4	AG8	08/15/05	9,269,713	6,256,684	3,013,029	32,600
DU9	9-3/8	AJ2	02/15/06	4,755,916	4,310,310	445,606	11,167
DN5	11-3/4	912800 AA7	11/15/14	5,015,284	1,989,762	3,025,522	44,916
DP0	11-1/4	912803 AA1	02/15/15	10,520,299	9,042,350	1,477,949	419,800
DS4	10-5/8	AC7	08/15/15	4,023,916	3,301,661	722,255	30,920
DT2	9-7/8	AE3	11/15/15	5,584,859	3,444,694	2,140,165	110,600
DV7	9-1/4	AF0	02/15/16	5,431,754	4,978,034	453,720	38,600
DW5	7-1/4	AH6	05/15/16	18,823,551	18,253,698	569,853	45,600
DX3	7-1/2	AK9	11/15/16	18,787,448	17,389,602	1,397,846	304,782
DY1	8-3/4	AL7	05/15/17	15,559,169	7,881,416	7,677,753	263,970
DZ8	8-7/8	AM5	08/15/17	10,968,358	7,975,013	2,993,345	310,600
EA2	9-1/8	AN3	05/15/18	6,717,439	3,152,321	3,565,118	92,952
EB0	9	AP8	11/15/18	7,174,470	3,771,911	3,402,559	125,400
EC8	8-7/8	AQ6	02/15/19	13,090,498	6,679,587	6,410,911	345,000
ED6	8-1/8	AR4	08/15/19	18,940,932	16,615,362	2,325,570	498,020
EE4	8-1/2	AS2	02/15/20	9,476,268	6,195,535	3,280,733	150,900
EF1	8-3/4	AT0	05/15/20	7,582,183	3,263,176	4,319,007	38,326
EG9	8-3/4	AU7	08/15/20	17,059,306	9,095,773	7,963,533	253,440
EH7	7-7/8	AV5	02/15/21	10,075,573	8,905,189	1,170,384	514,600
EJ3	8-1/8	AW3	05/15/21	10,066,788	3,831,261	6,235,527	125,440
EK0	8-1/8	AX1	08/15/21	9,506,382	6,329,007	3,177,375	133,000
EL8	8	AY9	11/15/21	30,632,194	14,562,651	16,069,543	1,761,950
EM6	7-1/4	AZ6	08/15/22	10,127,790	8,932,850	1,194,940	291,850
EN4	7-5/8	BA0	11/15/22	7,423,626	4,130,769	3,292,857	372,000
EP9	7-1/8	BB8	02/15/23	15,782,061	10,073,781	5,708,280	428,734
EQ7	6-1/4	BC6	08/15/23	22,659,044	19,605,931	3,053,113	674,724
ES3	7-1/2	BD4	11/15/24	9,604,162	3,674,539	5,929,623	419,360
ET1	7-5/8	BE2	02/15/25	9,509,170	3,524,259	5,984,911	50,762
EV6	6-7/8	BF9	08/15/25	11,187,207	6,179,425	5,007,782	214,400
EW4	6	BG7	02/15/26	12,837,916	12,075,472	762,444	232,200
EX2	6-3/4	BH5	08/15/26	8,810,418	4,553,115	4,257,303	160,400
EY0	6-1/2	BJ1	11/15/26	10,860,177	4,367,835	6,492,342	364,500
EZ7	6-5/8	BK8	02/15/27	9,521,971	4,577,627	4,944,344	222,400
FA1	6-3/8	BL6	08/15/27	9,196,756	5,872,645	3,324,111	28,800
FB9	6-1/8	BM4	11/15/27	22,021,339	9,281,250	12,740,089	481,600
FE3	5-1/2	BP7	08/15/28	11,776,201	10,725,540	1,050,661	98,800
FF0	5-1/4	BV4	11/15/28	10,947,052	10,159,128	787,924	191,735
FG8	5-1/4	BW2	02/15/29	11,350,341	10,290,845	1,059,496	100,800
FJ2	6-1/8	CG6	08/15/29	11,178,580	10,247,058	931,522	417,998
FM5	6-1/4	CH4	05/15/30	17,043,162	13,682,170	3,360,992	15,652
FP8	5-3/8	CK7	02/15/31	16,427,648	16,218,048	209,600	0
Total Treasury Bonds.....				499,889,485	342,360,259	157,529,226	10,820,719
Treasury Inflation-Indexed Notes:							
CUSIP:	Series:	Interest Rate:					
912827 2M3	A	3-3/8	912820 BV8	01/15/07	18,417,917	18,417,917	0
3T7	A	3-5/8	CL9	01/15/08	19,270,071	19,155,447	114,624
4Y5	A	3-7/8	DN4	01/15/09	17,956,192	17,956,192	0
5W8	A	4-1/4	EK9	01/15/10	12,460,531	12,460,531	0
6R8	A	3-1/2	GA9	01/15/11	11,704,882	11,704,882	0
7J5	A	3-3/8	GT8	01/15/12	6,261,807	6,261,807	0
912828 AF7	C	3	HC4	07/15/12	23,706,391	23,706,391	0
BD1	C	1-7/8	JA6	07/15/13	20,173,388	20,173,388	0
Total Inflation-Indexed Notes.....				129,951,178	129,836,554	114,624	0
Treasury Inflation-Indexed Bonds:							
CUSIP:	Interest Rate:						
912810 FD5	3-5/8	912803 BN2	04/15/28	19,215,740	19,210,015	5,725	0
FH6	3-7/8	CF8	04/15/29	21,962,093	21,821,288	140,805	0
FQ6	3-3/8	CL5	04/15/32	5,229,114	5,229,114	0	0
Total Inflation-Indexed Bonds.....				46,406,947	46,260,417	146,530	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, NOVEMBER 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 7H9	X	3-1/4	912820 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	10,934,950	2,020,127	49,132
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	12,506,947	1,933,425	267,400
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	34,048,442	1,600	0
AG5	Q	2-1/4	HD2	07/31/04	33,250,010	33,247,610	2,400	0
912827 Q88	C	7-1/4	BK2	08/15/04	13,346,467	10,981,701	2,364,766	20,300
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	14,360,120	13,640	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	13,090,242	744,512	9,205
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	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	31,538,969	31,538,969	0	0
BN9	R	1-5/8	JK4	10/31/05	32,368,365	32,368,365	0	0
912827 V82	D	5-7/8	BQ9	11/15/05	15,209,920	14,248,221	961,699	0
6N7	F	5-3/4	FX0	11/15/05	28,062,797	27,297,797	765,000	0
W81	A	5-5/8	BR7	02/15/06	15,513,587	15,506,507	7,080	320
X80	B	6-7/8	BS5	05/15/06	16,015,475	14,970,940	1,044,535	24,431
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	27,840,946	68,400	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	34,878,566	501,563	36,592
912828 BP4	J	2-5/8	JL2	11/15/06	26,539,565	26,539,565	0	0
912827 2J0	B	6-1/4	BW6	02/15/07	13,103,678	12,777,372	326,306	45,496
2U5	C	6-5/8	BX4	05/15/07	13,958,186	12,780,061	1,178,125	16,000
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	24,032,017	1,604,786	119,039
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	22,934,939	376,380	23,784
912827 3X8	B	5-1/2	CQ8	02/15/08	13,583,412	13,265,651	317,761	37,760
912828 AT7	E	3	HQ3	02/15/08	27,489,260	27,480,860	8,400	4,000
912827 4F6	C	5-5/8	CY1	05/15/08	27,190,961	26,767,414	423,547	44,113
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	2,400
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	24,722,233	360,892	5,440
912828 BQ2	K	3-3/8	JM0	11/15/08	18,181,033	18,181,033	0	0
912827 5G3	B	5-1/2	DV6	05/15/09	14,794,790	14,739,990	54,800	600
5N8	C	6	EA1	08/15/09	27,399,894	26,815,851	584,043	11,500
5Z1	B	6-1/2	EM5	02/15/10	23,355,709	23,350,589	5,120	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	24,768,438	11,400	0
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	19,496,196	2,200	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
BR0	E	4-1/4	JN8	11/15/13	18,635,936	18,635,936	0	0
Total Treasury Notes.....					1,841,195,232	1,824,381,977	16,813,255	717,512
Grand Total.....					2,517,442,841	2,342,839,206	174,603,635	11,538,231