

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, FEBRUARY 29, 2004

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	4,758,156	3,543,650	861,600
DQ8	12	AD5	05/15/05	4,260,758	2,067,651	2,193,107	150
DR6	10-3/4	AG8	08/15/05	9,269,713	6,280,684	2,989,029	10,400
DU9	9-3/8	AJ2	02/15/06	4,755,916	4,300,270	455,646	3,008
DN5	11-3/4	912800 AA7	11/15/14	5,015,284	1,988,962	3,026,322	800
DP0	11-1/4	912803 AA1	02/15/15	10,520,299	8,762,740	1,757,559	267,050
DS4	10-5/8	AC7	08/15/15	4,023,916	3,363,191	660,725	134,610
DT2	9-7/8	AE3	11/15/15	5,584,859	3,373,968	2,210,891	69,674
DV7	9-1/4	AF0	02/15/16	5,431,754	4,995,540	436,214	120,400
DW5	7-1/4	AH6	05/15/16	18,823,551	18,152,898	670,653	38,600
DX3	7-1/2	AK9	11/15/16	18,787,448	17,681,409	1,106,039	399,280
DY1	8-3/4	AL7	05/15/17	15,559,169	8,396,102	7,163,067	718,206
DZ8	8-7/8	AM5	08/15/17	10,968,358	7,684,763	3,283,595	128,600
EA2	9-1/8	AN3	05/15/18	6,717,439	2,950,521	3,766,918	43,600
EB0	9	AP8	11/15/18	7,174,470	3,217,598	3,956,872	47,200
EC8	8-7/8	AQ6	02/15/19	13,090,498	7,185,057	5,905,441	549,870
ED6	8-1/8	AR4	08/15/19	18,940,932	16,905,322	2,035,610	770,480
EE4	8-1/2	AS2	02/15/20	9,476,268	6,436,485	3,039,783	321,350
EF1	8-3/4	AT0	05/15/20	7,582,183	3,096,016	4,486,167	115,680
EG9	8-3/4	AU7	08/15/20	17,059,306	9,735,898	7,323,408	1,038,685
EH7	7-7/8	AV5	02/15/21	10,075,573	8,549,389	1,526,184	27,600
EJ3	8-1/8	AW3	05/15/21	10,066,788	3,868,761	6,198,027	292,000
EK0	8-1/8	AX1	08/15/21	9,506,382	6,732,687	2,773,695	426,480
EL8	8	AY9	11/15/21	30,632,194	14,798,371	15,833,823	1,436,250
EM6	7-1/4	AZ6	08/15/22	10,127,790	8,563,430	1,564,360	544,580
EN4	7-5/8	BA0	11/15/22	7,423,626	3,423,219	4,000,407	265,400
EP9	7-1/8	BB8	02/15/23	15,782,061	9,517,189	6,264,872	754,200
EQ7	6-1/4	BC6	08/15/23	22,659,044	19,570,139	3,088,905	386,408
ES3	7-1/2	BD4	11/15/24	9,604,162	3,781,299	5,822,863	135,280
ET1	7-5/8	BE2	02/15/25	9,509,170	3,035,693	6,473,477	255,600
EV6	6-7/8	BF9	08/15/25	11,187,207	5,503,385	5,683,822	467,000
EW4	6	BG7	02/15/26	12,837,916	12,048,772	789,144	111,000
EX2	6-3/4	BH5	08/15/26	8,810,418	4,815,426	3,994,992	166,200
EY0	6-1/2	BJ1	11/15/26	10,860,177	4,778,265	6,081,912	588,800
EZ7	6-5/8	BK8	02/15/27	9,521,971	4,552,227	4,969,744	225,400
FA1	6-3/8	BL6	08/15/27	9,196,756	5,902,867	3,293,889	83,200
FB9	6-1/8	BM4	11/15/27	22,021,339	8,130,640	13,890,699	296,000
FE3	5-1/2	BP7	08/15/28	11,776,201	10,820,940	955,261	127,400
FF0	5-1/4	BV4	11/15/28	10,947,052	10,124,628	822,424	175,400
FG8	5-1/4	BW2	02/15/29	11,350,341	10,363,945	986,396	52,900
FJ2	6-1/8	CG6	08/15/29	11,178,580	10,067,458	1,111,122	175,000
FM5	6-1/4	CH4	05/15/30	17,043,162	12,900,582	4,142,580	333,776
FP8	5-3/8	CK7	02/15/31	16,427,648	16,218,048	209,600	16,000
Total Treasury Bonds.....				499,889,485	339,400,591	160,488,894	12,981,117
Treasury Inflation-Indexed Notes:							
CUSIP:	Series:	Interest Rate:					
912827 2M3	A	3-3/8	912820 BV8	01/15/07	18,331,090	18,331,090	0
3T7	A	3-5/8	CL9	01/15/08	19,179,121	19,065,038	114,083
4Y5	A	3-7/8	DN4	01/15/09	17,871,432	17,871,432	0
5W8	A	4-1/4	EK9	01/15/10	12,401,775	12,401,775	0
6R8	A	3-1/2	GA9	01/15/11	11,649,657	11,649,657	0
7J5	A	3-3/8	GT8	01/15/12	6,232,266	6,232,266	0
912828 AF7	C	3	HC4	07/15/12	23,594,755	23,594,755	0
BD1	C	1-7/8	JA6	07/15/13	20,078,348	20,078,348	0
BW9	A	2	JT5	01/15/14	12,000,286	12,000,286	0
Total Inflation-Indexed Notes.....				141,338,729	141,224,646	114,083	0
Treasury Inflation-Indexed Bonds:							
CUSIP:	Interest Rate:						
912810 FD5	3-5/8	912803 BN2	04/15/28	19,125,277	19,119,579	5,698	0
FH6	3-7/8	CF8	04/15/29	21,858,564	21,718,423	140,141	0
FQ6	3-3/8	CL5	04/15/32	5,204,454	5,204,454	0	0
Total Inflation-Indexed Bonds.....				46,188,295	46,042,456	145,839	0

