

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MARCH 31, 2005

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 DQ8	12.000	912803 AD5	05/15/05	4,260,758	1,807,141	2,453,617	101,750
912810 DR6	10.750	912803 AG8	08/15/05	9,269,713	5,814,746	3,454,967	67,800
912810 DU9	9.375	912803 AJ2	02/15/06	4,755,916	4,121,405	634,511	36,048
912810 DN5	11.750	912800 AA7	11/15/14	5,015,284	2,226,162	2,789,122	34,400
912810 DP0	11.250	912803 AA1	02/15/15	10,520,299	8,871,543	1,648,756	781,080
912810 DS4	10.625	912803 AC7	08/15/15	4,023,916	3,291,316	732,600	75,360
912810 DT2	9.875	912803 AE3	11/15/15	5,584,859	3,622,218	1,962,641	162,000
912810 DV7	9.250	912803 AF0	02/15/16	5,431,754	5,156,140	275,614	86,000
912810 DW5	7.250	912803 AH6	05/15/16	18,823,551	18,219,876	603,675	332,400
912810 DX3	7.500	912803 AK9	11/15/16	18,787,448	17,166,361	1,621,087	66,022
912810 DY1	8.750	912803 AL7	05/15/17	15,559,169	9,350,840	6,208,329	706,520
912810 DZ8	8.875	912803 AM5	08/15/17	10,968,358	7,550,946	3,417,412	350,800
912810 EA2	9.125	912803 AN3	05/15/18	6,717,439	3,805,621	2,911,818	660,200
912810 EB0	9.000	912803 AP8	11/15/18	7,174,470	4,064,739	3,109,731	581,200
912810 EC8	8.875	912803 AQ6	02/15/19	13,090,498	7,635,528	5,454,970	465,844
912810 ED6	8.125	912803 AR4	08/15/19	18,940,932	17,147,285	1,793,647	796,203
912810 EE4	8.500	912803 AS2	02/15/20	9,476,268	5,408,415	4,067,853	576,000
912810 EF1	8.750	912803 AT0	05/15/20	7,582,183	5,946,070	1,636,113	1,215,680
912810 EG9	8.750	912803 AU7	08/15/20	17,059,306	10,471,619	6,587,687	1,294,160
912810 EH7	7.875	912803 AV5	02/15/21	10,075,573	7,821,889	2,253,684	488,000
912810 EJ3	8.125	912803 AW3	05/15/21	10,066,788	4,179,259	5,887,529	472,840
912810 EK0	8.125	912803 AX1	08/15/21	9,506,382	5,844,008	3,662,374	416,960
912810 EL8	8.000	912803 AY9	11/15/21	30,632,194	13,419,341	17,212,853	1,836,475
912810 EM6	7.250	912803 AZ6	08/15/22	10,127,790	7,982,470	2,145,320	541,200
912810 EN4	7.625	912803 BA0	11/15/22	7,423,626	3,794,368	3,629,258	229,600
912810 EP9	7.125	912803 BB8	02/15/23	15,782,061	11,098,949	4,683,112	1,128,400
912810 EQ7	6.250	912803 BC6	08/15/23	22,659,044	19,067,479	3,591,565	453,036
912810 ES3	7.500	912803 BD4	11/15/24	9,604,162	3,568,419	6,035,743	285,440
912810 ET1	7.625	912803 BE2	02/15/25	9,509,170	3,583,119	5,926,051	623,000
912810 EV6	6.875	912803 BF9	08/15/25	11,187,207	6,974,906	4,212,301	454,320
912810 EW4	6.000	912803 BG7	02/15/26	12,837,916	11,995,172	842,744	247,200
912810 EX2	6.750	912803 BH5	08/15/26	8,810,418	4,482,055	4,328,363	379,600
912810 EY0	6.500	912803 BJ1	11/15/26	10,860,177	4,136,760	6,723,417	536,300
912810 EZ7	6.625	912803 BK8	02/15/27	9,521,971	4,161,310	5,360,661	316,400
912810 FA1	6.375	912803 BL6	08/15/27	9,196,756	5,168,067	4,028,689	507,400
912810 FB9	6.125	912803 BM4	11/15/27	22,021,339	7,819,850	14,201,489	625,500
912810 FE3	5.500	912803 BP7	08/15/28	11,776,201	10,794,020	982,181	568,400
912810 FF0	5.250	912803 BV4	11/15/28	10,947,052	9,625,728	1,321,324	299,400
912810 FG8	5.250	912803 BW2	02/15/29	11,350,341	10,548,345	801,996	119,600
912810 FJ2	6.125	912803 CG6	08/15/29	11,178,580	9,416,143	1,762,437	89,000
912810 FM5	6.250	912803 CH4	05/15/30	17,043,162	9,316,161	7,727,001	908,448
912810 FP8	5.375	912803 CK7	02/15/31	16,427,648	16,222,448	205,200	0
Total Treasury Bonds.....				491,587,679	332,698,237	158,889,442	19,915,986
Treasury Inflation-Protected Securities:							
CUSIP:	Series:	Interest Rate:					
912827 2M3	A	3.375	912820 BV8	01/15/07	18,965,664	18,965,664	0
912827 3T7	A	3.625	912820 CL9	01/15/08	19,843,009	19,724,977	118,032
912827 4Y5	A	3.875	912820 DN4	01/15/09	18,490,194	18,490,194	0
912827 5W8	A	4.250	912820 EK9	01/15/10	12,831,066	12,831,066	0
912828 CZ1	D	0.875	912820 KV8	04/15/10	12,080,139	12,080,139	0
912827 6R8	A	3.500	912820 GA9	01/15/11	12,052,955	12,052,955	0
912827 7J5	A	3.375	912820 GT8	01/15/12	6,448,000	6,448,000	0
912828 AF7	C	3.000	912820 HC4	07/15/12	24,411,423	24,411,423	0
912828 BD1	C	1.875	912820 JA6	07/15/13	20,773,437	20,773,437	0
912828 BW9	A	2.000	912820 JT5	01/15/14	21,673,612	21,673,612	0
912828 CP3	D	2.000	912820 KLO	07/15/14	19,223,050	19,223,050	0
912828 DH0	A	1.625	912820 LE5	01/15/15	10,001,364	10,001,364	0
912810 FR4		2.375	912803 CN1	01/15/25	22,255,993	22,255,993	0
912810 FD5		3.625	912803 BN2	04/15/28	19,787,217	19,781,322	5,895
912810 FH6		3.875	912803 CF8	04/15/29	22,615,239	22,470,246	144,993
912810 FQ6		3.375	912803 CL5	04/15/32	5,384,594	5,384,594	0
Total Treasury Inflation-Protected Securities..				266,836,955	266,568,036	268,919	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MARCH 31, 2005 -- 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:						
912828 AX8	K	1.625	912820 HU4	04/30/05	34,295,459	34,274,659	20,800	0
912827 T85	B	6.500	912820 BN6	05/15/05	14,739,504	14,467,029	272,475	26,605
912827 6D9	E	6.750	912820 ER4	05/15/05	28,562,370	25,348,877	3,213,493	7,400
912828 BB5	L	1.250	912820 HY6	05/31/05	31,020,836	31,020,836	0	0
912828 BC3	M	1.125	912820 HZ3	06/30/05	31,701,455	31,701,455	0	0
912828 BE9	N	1.500	912820 JB4	07/31/05	29,997,026	29,997,026	0	0
912827 U83	C	6.500	912820 BP1	08/15/05	15,002,580	14,789,180	213,400	6,400
912828 BJ8	P	2.000	912820 JF5	08/31/05	30,592,178	30,592,178	0	0
912828 BL3	Q	1.625	912820 JH1	09/30/05	31,538,969	31,538,969	0	0
912828 BN9	R	1.625	912820 JK4	10/31/05	32,368,420	32,368,420	0	0
912827 V82	D	5.875	912820 BQ9	11/15/05	15,209,920	13,432,138	1,777,782	35,000
912827 6N7	F	5.750	912820 FX0	11/15/05	28,062,797	27,251,297	811,500	4,060
912828 BS8	S	1.875	912820 JP3	11/30/05	32,203,806	32,203,806	0	0
912828 BU3	T	1.875	912820 JR9	12/31/05	33,996,270	33,996,270	0	0
912828 BX7	K	1.875	912820 JU2	01/31/06	32,533,188	32,533,188	0	0
912827 W81	A	5.625	912820 BR7	02/15/06	15,513,587	15,364,917	148,670	42,600
912828 CB4	L	1.625	912820 JY4	02/28/06	34,001,950	34,000,350	1,600	0
912828 CD0	M	1.500	912820 KA4	03/31/06	34,338,606	34,338,606	0	0
912828 CF5	N	2.250	912820 KC0	04/30/06	34,334,801	34,334,801	0	0
912827 X8C	B	6.875	912820 BS5	05/15/06	16,015,475	14,791,726	1,223,749	55,660
912827 6X5	E	4.625	912820 GG6	05/15/06	27,797,852	27,797,852	0	0
912828 AY6	G	2.000	912820 HV2	05/15/06	22,391,759	22,385,959	5,800	0
912828 CK4	P	2.500	912820 KG1	05/31/06	31,307,947	31,094,747	213,200	9,000
912828 CM0	Q	2.750	912820 KJ5	06/30/06	32,587,733	32,587,733	0	0
912827 Y55	C	7.000	912820 BT3	07/15/06	22,740,446	22,514,046	226,400	0
912828 CQ1	R	2.750	912820 KM8	07/31/06	31,010,881	31,010,881	0	0
912828 BF6	H	2.375	912820 JC2	08/15/06	27,909,346	27,765,946	143,400	14,450
912828 CU2	S	2.375	912820 KR7	08/31/06	31,814,087	31,814,087	0	0
912828 CW8	T	2.500	912820 KT3	09/30/06	31,656,294	31,656,294	0	0
912827 Z62	D	6.500	912820 BU0	10/15/06	22,459,675	22,395,675	64,000	0
912828 CY4	U	2.500	912820 KW6	10/31/06	29,568,526	29,568,526	0	0
912827 7F3	F	3.500	912820 GQ4	11/15/06	35,380,129	34,634,256	745,873	19,600
912828 BP4	J	2.625	912820 JL2	11/15/06	26,535,905	26,520,425	15,480	9,240
912828 DD9	V	2.875	912820 LA3	11/30/06	30,049,344	30,049,344	0	0
912828 DF4	W	3.000	912820 LC9	12/31/06	31,951,752	31,951,752	0	0
912828 DJ6	M	3.125	912820 LF2	01/31/07	29,026,959	29,026,959	0	0
912827 2J0	B	6.250	912820 BW6	02/15/07	13,103,678	11,974,400	1,129,278	110,032
912828 BY5	H	2.250	912820 JV0	02/15/07	25,469,287	25,458,487	10,800	0
912828 DN7	N	3.375	912820 LK1	02/28/07	32,007,046	32,007,046	0	0
912828 DQ0	P	3.750	912820 LM7	03/31/07	32,003,259	32,003,259	0	0
912827 2U5	C	6.625	912820 BX4	05/15/07	13,958,186	12,817,762	1,140,424	24,600
912828 AC4	E	4.375	912820 GZ4	05/15/07	24,351,431	24,318,191	33,240	0
912828 CG3	J	3.125	912820 KD8	05/15/07	27,564,268	26,473,415	1,090,853	304,400
912827 3E0	D	6.125	912820 CA3	08/15/07	25,636,803	23,672,962	1,963,841	29,980
912828 AH3	F	3.250	912820 HE0	08/15/07	25,410,844	25,409,344	1,500	0
912828 CR9	K	2.750	912820 KN6	08/15/07	24,673,687	24,623,287	50,400	0
912828 AN0	G	3.000	912820 HK6	11/15/07	50,619,528	49,762,512	857,016	25,800
912827 3X8	B	5.500	912820 CQ8	02/15/08	13,583,412	12,809,972	773,440	57,785
912828 AT7	E	3.000	912820 HQ3	02/15/08	27,489,260	27,426,460	62,800	810
912828 DK3	M	3.375	912820 LG0	02/15/08	23,885,083	23,844,583	40,500	0
912827 4F6	C	5.625	912820 CY1	05/15/08	27,190,961	26,093,337	1,097,624	3,000
912828 AZ3	F	2.625	912820 HW0	05/15/08	33,338,446	33,338,446	0	0
912828 BG4	G	3.250	912820 JD0	08/15/08	21,357,474	20,966,154	391,320	17,700
912828 BK5	H	3.125	912820 JG3	09/15/08	16,002,177	15,990,977	11,200	0
912828 BM1	J	3.125	912820 JJ7	10/15/08	15,995,702	15,995,702	0	0
912827 4V1	D	4.750	912820 DK0	11/15/08	25,083,125	24,859,280	223,845	3,000
912828 BQ2	K	3.375	912820 JM0	11/15/08	18,181,033	18,158,033	23,000	5,520
912828 BT6	L	3.375	912820 JQ1	12/15/08	16,000,028	16,000,028	0	0
912828 BV1	D	3.250	912820 JS7	01/15/09	16,002,546	16,002,546	0	0
912828 BZ2	E	3.000	912820 JW8	02/15/09	17,433,763	17,339,963	93,800	24,120
912828 CC2	F	2.625	912820 JZ1	03/15/09	16,001,063	15,999,463	1,600	0
912828 CE8	G	3.125	912820 KB2	04/15/09	16,002,805	16,002,805	0	0
912827 5G3	B	5.500	912820 DV6	05/15/09	14,794,790	14,725,420	69,370	0
912828 CH1	H	3.875	912820 KE6	05/15/09	18,059,937	17,880,667	179,270	4,016
912828 CL2	J	4.000	912820 KH9	06/15/09	15,004,754	15,004,754	0	0
912828 CN8	K	3.625	912820 KK2	07/15/09	15,004,962	15,004,962	0	0
912827 5N8	C	6.000	912820 EA1	08/15/09	27,399,894	26,514,228	885,666	0
912828 CS7	L	3.500	912820 KP1	08/15/09	17,294,686	17,294,686	0	0
912828 CV0	M	3.375	912820 KS5	09/15/09	15,005,079	15,005,079	0	0
912828 CX6	N	3.375	912820 KU0	10/15/09	15,005,091	15,005,091	0	0
912828 DB3	P	3.500	912820 KY2	11/15/09	18,751,928	18,730,668	21,260	0
912828 DE7	Q	3.500	912820 LB1	12/15/09	15,002,485	15,002,485	0	0
912828 DG2	E	3.625	912820 LD7	01/15/10	15,004,697	15,004,697	0	0
912827 5Z1	B	6.500	912820 EM5	02/15/10	23,355,709	23,033,009	322,700	0
912828 DL1	F	3.500	912820 LH8	02/15/10	16,617,068	16,617,068	0	0
912828 DP2	G	4.000	912820 LL9	03/15/10	15,005,048	15,005,048	0	0
912827 6J6	C	5.750	912820 FT9	08/15/10	22,437,594	21,868,972	568,622	430,400
912827 6T4	B	5.000	912820 GC5	02/15/11	23,436,329	23,353,049	83,280	0
912827 7B2	C	5.000	912820 GL5	08/15/11	26,635,316	26,338,636	296,680	0
912827 7L0	B	4.875	912820 GV3	02/15/12	24,779,838	24,730,638	49,200	0
912828 AJ9	D	4.375	912820 HF7	08/15/12	19,647,976	19,634,776	13,200	0
912828 AP5	E	4.000	912820 HL4	11/15/12	18,112,742	18,112,542	200	0
912828 AU4	A	3.875	912820 HR1	02/15/13	19,498,396	19,491,756	6,640	0
912828 BA7	B	3.625	912820 HEX8	05/15/13	18,253,553	18,247,153	6,400	0
912828 BH2	D	4.250	912820 JH8	08/15/13	33,521,123	33,497,923	23,200	0
912828 BR0	E	4.250	912820 JN8	11/15/13	30,636,844	30,636,844	0	0
912828 CA6	B	4.000	912820 JX6	02/15/14	28,081,066	28,079,066	2,000	0
912828 CJ7	C	4.750	912820 KF3	05/15/14	27,302,981	27,195,781	107,200	0
912828 CT5	E	4.250	912820 KQ9	08/15/14	24,721,634	24,720,834	800	0
912828 DC1	F	4.250	912820 KZ9	11/15/14	25,472,536	25,472,536	0	0
912828 DM9	B	4.000	912820 LJ4	02/15/15	24,214,991	24,214,991	0	0
Total Treasury Notes.....					2,226,621,774	2,205,891,983	20,729,791	1,271,178
Grand Total.....					2,985,046,408	2,805,158,256	179,888,152	21,187,164