

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JULY 31, 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			
<b>Treasury Bonds:</b>								
CUSIP:	Interest Rate:							
912810 DM7	11-5/8	912803 AB9	11/15/04	8,301,806	4,607,893	3,693,913	85,000	
DQ8	12	AD5	05/15/05	4,260,758	2,075,469	2,185,289	0	
DR6	10-3/4	AG8	08/15/05	9,269,713	6,266,284	3,003,429	0	
DU9	9-3/8	AJ2	02/15/06	4,755,916	4,302,126	453,790	2,688	
DN5	11-3/4	912800 AA7	11/15/14	5,015,284	1,822,162	3,193,122	0	
DP0	11-1/4	912803 AA1	02/15/15	10,520,299	8,306,780	2,213,519	527,560	
DS4	10-5/8	AC7	08/15/15	4,023,916	3,348,111	675,805	5,000	
DT2	9-7/8	AE3	11/15/15	5,584,859	3,249,968	2,334,891	48,200	
DV7	9-1/4	AF0	02/15/16	5,431,754	4,761,312	670,442	24,400	
DW5	7-1/4	AH6	05/15/16	18,823,551	18,460,976	362,575	25,200	
DX3	7-1/2	AK9	11/15/16	18,787,448	17,227,869	1,559,579	336,800	
DY1	8-3/4	AL7	05/15/17	15,559,169	8,473,312	7,085,857	394,460	
DZ8	8-7/8	AM5	08/15/17	10,968,358	7,252,463	3,715,895	273,000	
EA2	9-1/8	AN3	05/15/18	6,717,439	3,054,521	3,662,918	52,800	
EB0	9	AP8	11/15/18	7,174,470	3,584,521	3,589,949	211,323	
EC8	8-7/8	AQ6	02/15/19	13,090,498	7,668,387	5,422,111	367,000	
ED6	8-1/8	AR4	08/15/19	18,940,932	17,577,962	1,362,970	682,240	
EE4	8-1/2	AS2	02/15/20	9,476,268	6,070,985	3,405,283	131,700	
EF1	8-3/4	AT0	05/15/20	7,582,183	3,438,330	4,143,853	174,600	
EG9	8-3/4	AU7	08/15/20	17,059,306	9,387,854	7,671,452	448,240	
EH7	7-7/8	AV5	02/15/21	10,075,573	8,166,589	1,908,984	420,200	
EJ3	8-1/8	AW3	05/15/21	10,066,788	4,078,841	5,987,947	70,520	
EK0	8-1/8	AX1	08/15/21	9,506,382	6,994,367	2,512,015	512,800	
EL8	8	AY9	11/15/21	30,632,194	15,056,697	15,575,497	1,081,875	
EM6	7-1/4	AZ6	08/15/22	10,127,790	8,146,630	1,981,160	278,300	
EN4	7-5/8	BA0	11/15/22	7,423,626	3,903,668	3,519,958	232,600	
EP9	7-1/8	BB8	02/15/23	15,782,061	9,527,449	6,254,612	555,100	
EQ7	6-1/4	BC6	08/15/23	22,659,044	19,859,335	2,799,709	1,335,904	
ES3	7-1/2	BD4	11/15/24	9,604,162	3,366,899	6,237,263	179,340	
ET1	7-5/8	BE2	02/15/25	9,509,170	3,088,863	6,420,307	829,000	
EV6	6-7/8	BF9	08/15/25	11,187,207	5,814,086	5,373,121	928,930	
EW4	6	BG7	02/15/26	12,837,916	12,237,872	600,044	283,900	
EX2	6-3/4	BH5	08/15/26	8,810,418	5,306,426	3,503,992	135,200	
EY0	6-1/2	BJ1	11/15/26	10,860,177	4,525,865	6,334,312	149,800	
EZ7	6-5/8	BK8	02/15/27	9,521,971	4,490,027	5,031,944	65,800	
FA1	6-3/8	BL6	08/15/27	9,196,756	5,618,867	3,577,889	345,600	
FB9	6-1/8	BM4	11/15/27	22,021,339	8,409,985	13,611,354	1,083,600	
FE3	5-1/2	BP7	08/15/28	11,776,201	10,451,391	1,324,810	127,400	
FF0	5-1/4	BV4	11/15/28	10,947,052	9,746,928	1,200,124	124,800	
FG8	5-1/4	BW2	02/15/29	11,350,341	10,466,545	883,796	61,800	
FJ2	6-1/8	CG6	08/15/29	11,178,580	9,358,583	1,819,997	86,400	
FM5	6-1/4	CH4	05/15/30	17,043,162	11,823,845	5,219,317	746,728	
FP8	5-3/8	CK7	02/15/31	16,427,648	16,184,648	243,000	1,600	
Total Treasury Bonds.....				499,889,485	337,561,691	162,327,794	13,427,408	
<b>Treasury Inflation-Protected Securities:</b>								
CUSIP:	Series:	Interest Rate:						
912827 2M3	A	3-3/8	912820 BV8	01/15/07	18,804,302	18,804,302	0	0
3T7	A	3-5/8	CL9	01/15/08	19,674,221	19,557,193	117,028	0
4Y5	A	3-7/8	DN4	01/15/09	18,332,760	18,332,760	0	0
5W8	A	4-1/4	EK9	01/15/10	12,721,819	12,721,819	0	0
6R8	A	3-1/2	GA9	01/15/11	11,950,425	11,950,425	0	0
7J5	A	3-3/8	GT8	01/15/12	6,393,180	6,393,180	0	0
912828 AF7	C	3	HC4	07/15/12	24,203,803	24,203,803	0	0
BD1	C	1-7/8	JA6	07/15/13	20,596,564	20,596,564	0	0
BW9	A	2	JT5	01/15/14	21,489,218	21,489,218	0	0
CP3	D	2	KL0	07/15/14	10,030,638	10,030,638	0	0
912810 FD5		3-5/8	912803 BN2	04/15/28	19,618,879	19,613,034	5,845	0
FH6		3-7/8	CF8	04/15/29	22,422,804	22,279,046	143,759	0
FQ6		3-3/8	CL5	04/15/32	5,338,782	5,338,782	0	0
Total Treasury Inflation-Protected Securities.....				211,577,396	211,310,764	266,631	0	

