

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, AUGUST 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			
Treasury Bonds:								
CUSIP:	Interest Rate:							
912810 DM7	11-5/8	912803 AB9	11/15/04	8,301,806	4,555,093	3,746,713	129,600	
DQ8	12	AD5	05/15/05	4,260,758	2,062,019	2,198,739	200	
DR6	10-3/4	AG8	08/15/05	9,269,713	6,222,284	3,047,429	0	
DU9	9-3/8	AJ2	02/15/06	4,755,916	4,284,382	471,534	23,000	
DN5	11-3/4	912800 AA7	11/15/14	5,015,284	1,984,562	3,030,722	162,400	
DP0	11-1/4	912803 AA1	02/15/15	10,520,299	8,556,500	1,963,799	324,420	
DS4	10-5/8	AC7	08/15/15	4,023,916	3,407,671	616,245	79,600	
DT2	9-7/8	AE3	11/15/15	5,584,859	3,531,018	2,053,841	399,650	
DV7	9-1/4	AF0	02/15/16	5,431,754	4,795,440	636,314	149,800	
DW5	7-1/4	AH6	05/15/16	18,823,551	18,483,176	340,375	43,200	
DX3	7-1/2	AK9	11/15/16	18,787,448	17,344,599	1,442,849	233,830	
DY1	8-3/4	AL7	05/15/17	15,559,169	8,514,972	7,044,197	396,920	
DZ8	8-7/8	AM5	08/15/17	10,968,358	7,315,063	3,653,295	244,200	
EA2	9-1/8	AN3	05/15/18	6,717,439	3,042,021	3,675,418	232,100	
EB0	9	AP8	11/15/18	7,174,470	3,570,121	3,604,349	228,100	
EC8	8-7/8	AQ6	02/15/19	13,090,498	7,774,987	5,315,511	545,800	
ED6	8-1/8	AR4	08/15/19	18,940,932	17,055,042	1,885,890	85,320	
EE4	8-1/2	AS2	02/15/20	9,476,268	6,077,115	3,399,153	140,000	
EF1	8-3/4	AT0	05/15/20	7,582,183	3,362,290	4,219,893	272,260	
EG9	8-3/4	AU7	08/15/20	17,059,306	9,007,294	8,052,012	111,400	
EH7	7-7/8	AV5	02/15/21	10,075,573	7,957,689	2,117,884	161,400	
EJ3	8-1/8	AW3	05/15/21	10,066,788	3,916,121	6,150,667	158,080	
EK0	8-1/8	AX1	08/15/21	9,506,382	7,187,087	2,319,295	289,920	
EL8	8	AY9	11/15/21	30,632,194	15,945,822	14,686,372	2,185,200	
EM6	7-1/4	AZ6	08/15/22	10,127,790	8,333,630	1,794,160	715,300	
EN4	7-5/8	BA0	11/15/22	7,423,626	4,180,568	3,243,058	816,500	
EP9	7-1/8	BB8	02/15/23	15,782,061	9,481,249	6,300,812	492,400	
EQ7	6-1/4	BC6	08/15/23	22,659,044	19,615,923	3,043,121	488,932	
ES3	7-1/2	BD4	11/15/24	9,604,162	3,600,579	6,003,583	413,780	
ET1	7-5/8	BE2	02/15/25	9,509,170	3,704,863	5,804,307	962,400	
EV6	6-7/8	BF9	08/15/25	11,187,207	5,982,326	5,204,881	899,680	
EW4	6	BG7	02/15/26	12,837,916	12,107,372	730,544	181,800	
EX2	6-3/4	BH5	08/15/26	8,810,418	5,302,626	3,507,792	138,200	
EY0	6-1/2	BJ1	11/15/26	10,860,177	4,435,465	6,424,712	514,600	
EZ7	6-5/8	BK8	02/15/27	9,521,971	4,541,027	4,980,944	156,400	
FA1	6-3/8	BL6	08/15/27	9,196,756	5,214,067	3,982,689	25,300	
FB9	6-1/8	BM4	11/15/27	22,021,339	8,496,402	13,524,937	1,033,000	
FE3	5-1/2	BP7	08/15/28	11,776,201	10,537,791	1,238,410	210,500	
FF0	5-1/4	BV4	11/15/28	10,947,052	9,797,028	1,150,024	240,400	
FG8	5-1/4	BW2	02/15/29	11,350,341	10,542,545	807,796	109,400	
FJ2	6-1/8	CG6	08/15/29	11,178,580	9,338,183	1,840,397	182,200	
FM5	6-1/4	CH4	05/15/30	17,043,162	11,798,137	5,245,025	367,240	
FP8	5-3/8	CK7	02/15/31	16,427,648	16,184,648	243,000	0	
Total Treasury Bonds.....				499,889,485	339,146,797	160,742,688	14,534,432	
Treasury Inflation-Protected Securities:								
CUSIP:	Series:	Interest Rate:						
912827 2M3	A	3-3/8	912820 BV8	01/15/07	18,865,600	18,865,600	0	0
3T7	A	3-5/8	CL9	01/15/08	19,738,273	19,620,864	117,409	0
4Y5	A	3-7/8	DN4	01/15/09	18,392,553	18,392,553	0	0
5W8	A	4-1/4	EK9	01/15/10	12,763,367	12,763,367	0	0
6R8	A	3-1/2	GA9	01/15/11	11,989,369	11,989,369	0	0
7J5	A	3-3/8	GT8	01/15/12	6,414,015	6,414,015	0	0
912828 AF7	C	3	HC4	07/15/12	24,282,524	24,282,524	0	0
BD1	C	1-7/8	JA6	07/15/13	20,663,792	20,663,792	0	0
BW9	A	2	JT5	01/15/14	21,559,153	21,559,153	0	0
CP3	D	2	KL0	07/15/14	10,063,339	10,063,339	0	0
912810 FR4		2-3/8	912803 CN1	01/15/25	11,069,928	11,069,928	0	0
FD5		3-5/8	BN2	04/15/28	19,682,824	19,676,960	5,864	0
FH6		3-7/8	CF8	04/15/29	22,495,918	22,351,690	144,228	0
FQ6		3-3/8	CL5	04/15/32	5,356,175	5,356,175	0	0
Total Treasury Inflation-Protected Securities.....				223,336,830	223,069,330	267,500	0	

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, AUGUST 31, 2004 -- 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 AL4	S	1-7/8	912820 HH3	09/30/04	34,655,535	34,637,935	17,600	0
AM2	T	2-1/8	HJ9	10/31/04	32,439,549	32,434,749	4,800	0
912827 R87	D	7-7/8	BL0	11/15/04	14,373,760	14,131,026	242,734	3,200
5S7	H	5-7/8	EE3	11/15/04	32,658,145	30,865,745	1,792,400	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	12,407,442	1,427,312	131,020
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	35,206,362	4,800	0
AX8	K	1-5/8	HU4	04/30/05	34,295,459	34,274,659	20,800	0
912827 T85	B	6-1/2	BN6	05/15/05	14,739,504	14,737,008	2,496	0
6D9	E	6-3/4	ER4	05/15/05	28,562,370	28,132,840	429,530	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	32,368,420	32,368,420	0	0
912827 V82	D	5-7/8	BQ9	11/15/05	15,209,920	14,041,421	1,168,499	29,000
6N7	F	5-3/4	FX0	11/15/05	28,062,797	27,290,797	772,000	0
912828 BS8	S	1-7/8	JP3	11/30/05	32,203,806	32,203,806	0	0
BU3	T	1-7/8	JR9	12/31/05	33,996,270	33,996,270	0	0
BX7	K	1-7/8	JU2	01/31/06	32,533,188	32,533,188	0	0
912827 W81	A	5-5/8	BR7	02/15/06	15,513,587	15,508,467	5,120	0
912828 CB4	L	1-5/8	JY4	02/28/06	34,001,950	34,001,950	0	0
CD0	M	1-1/2	KA4	03/31/06	34,338,606	34,338,606	0	0
CF5	N	2-1/4	KC0	04/30/06	34,334,801	34,334,801	0	0
912827 X80	B	6-7/8	BS5	05/15/06	16,015,475	14,965,626	1,049,849	19,196
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
CK4	P	2-1/2	KG1	05/31/06	31,307,947	31,307,947	0	0
CM0	Q	2-3/4	KJ5	06/30/06	32,587,733	32,587,733	0	0
912827 Y55	C	7	BT3	07/15/06	22,740,446	22,513,446	227,000	0
912828 CQ1	R	2-3/4	KM8	07/31/06	31,010,881	31,010,881	0	0
BF6	H	2-3/8	JC2	08/15/06	27,909,346	27,796,146	113,200	3,600
CU2	S	2-3/8	KR7	08/31/06	31,815,185	31,814,905	280	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	34,678,196	701,933	131,200
912828 BP4	J	2-5/8	JL2	11/15/06	26,535,905	26,535,225	680	0
912827 2J0	B	6-1/4	BW6	02/15/07	13,103,678	12,770,720	332,948	2,976
912828 BY5	H	2-1/4	JV0	02/15/07	25,469,287	25,469,287	0	0
912827 2U5	C	6-5/8	BX4	05/15/07	13,958,186	12,953,721	1,004,465	20,600
912828 AC4	E	4-3/8	GZ4	05/15/07	24,351,431	24,351,431	0	0
CG3	J	3-1/8	KD8	05/15/07	27,564,268	27,564,268	0	0
912827 3E0	D	6-1/8	CA3	08/15/07	25,636,803	24,378,032	1,258,771	64,000
912828 AH3	F	3-1/4	HE0	08/15/07	25,410,844	25,409,344	1,500	0
CR9	K	2-3/4	KN6	08/15/07	24,673,707	24,673,707	0	0
AN0	G	3	HK6	11/15/07	23,311,319	23,104,803	206,516	15,200
912827 3X8	B	5-1/2	CQ8	02/15/08	13,583,412	13,267,897	315,515	0
912828 AT7	E	3	HQ3	02/15/08	27,489,260	27,486,460	2,800	0
912827 4F6	C	5-5/8	CY1	05/15/08	27,190,961	26,977,874	213,087	0
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	21,350,334	7,140	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	24,829,280	253,845	1,000
912828 BQ2	K	3-3/8	JM0	11/15/08	18,181,033	18,181,033	0	0
BT6	L	3-3/8	JO1	12/15/08	16,000,028	16,000,028	0	0
BV1	D	3-1/4	JS7	01/15/09	16,002,546	16,002,546	0	0
BZ2	E	3	JW8	02/15/09	17,433,763	17,433,763	0	0
CC2	F	2-5/8	JZ1	03/15/09	16,001,063	16,001,063	0	0
CE8	G	3-1/8	KB2	04/15/09	16,002,805	16,002,805	0	0
912827 5G3	B	5-1/2	DV6	05/15/09	14,794,790	14,738,420	56,370	0
912828 CH1	H	3-7/8	KE6	05/15/09	18,059,937	17,879,637	180,300	0
CL2	J	4	KH9	06/15/09	15,004,754	15,004,754	0	0
CN8	K	3-5/8	KK2	07/15/09	15,004,962	15,004,962	0	0
912827 5N8	C	6	EA1	08/15/09	27,399,894	26,810,002	589,892	0
912828 CS7	L	3-1/2	KP1	08/15/09	17,294,686	17,294,686	0	0
912827 5Z1	B	6-1/2	EM5	02/15/10	23,355,709	23,348,789	6,920	600
6J6	C	5-3/4	FT9	08/15/10	22,437,594	22,436,074	1,520	200
6T4	B	5	GC5	02/15/11	23,436,329	23,405,509	30,820	0
7B2	C	5	GL5	08/15/11	26,635,316	26,413,856	221,460	0
7L0	B	4-7/8	GV3	02/15/12	24,779,838	24,767,438	12,400	0
912828 AJ9	D	4-3/8	HF7	08/15/12	19,647,976	19,633,976	14,000	0
AP5	E	4	HL4	11/15/12	18,112,742	18,111,442	1,300	0
AU4	A	3-7/8	HR1	02/15/13	19,498,396	19,493,756	4,640	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	30,636,844	30,636,844	0	0
CA6	B	4	JX6	02/15/14	28,081,066	28,080,066	1,000	0
CJ7	C	4-3/4	KF3	05/15/14	27,302,981	27,302,981	0	0
CT5	E	4-1/4	KQ9	08/15/14	15,721,391	15,721,391	0	0
Total Treasury Notes.....					2,088,503,875	2,075,700,433	12,803,442	421,792
Grand Total.....					2,811,730,190	2,637,916,560	173,813,630	14,956,224