

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, SEPTEMBER 30, 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	4,511,493	3,790,313	13,200	
DQ8	12	AD5	05/15/05	4,260,758	2,010,669	2,250,089	190,800	
DR6	10-3/4	AG8	08/15/05	9,269,713	6,063,028	3,206,685	66,544	
DU9	9-3/8	AJ2	02/15/06	4,755,916	4,292,574	463,342	9,792	
DN5	11-3/4	912800 AA7	11/15/14	5,015,284	2,243,762	2,771,522	284,800	
DP0	11-1/4	912803 AA1	02/15/15	10,520,299	8,467,060	2,053,239	585,080	
DS4	10-5/8	AC7	08/15/15	4,023,916	3,393,951	629,965	56,400	
DT2	9-7/8	AE3	11/15/15	5,584,859	3,649,818	1,935,041	251,600	
DV7	9-1/4	AF0	02/15/16	5,431,754	4,798,340	633,414	121,800	
DW5	7-1/4	AH6	05/15/16	18,823,551	18,467,976	355,575	179,000	
DX3	7-1/2	AK9	11/15/16	18,787,448	17,041,919	1,745,529	78,360	
DY1	8-3/4	AL7	05/15/17	15,559,169	8,332,672	7,226,497	405,400	
DZ8	8-7/8	AM5	08/15/17	10,968,358	7,281,063	3,687,295	187,000	
EA2	9-1/8	AN3	05/15/18	6,717,439	3,128,279	3,589,160	351,400	
EB0	9	AP8	11/15/18	7,174,470	3,888,321	3,286,149	551,000	
EC8	8-7/8	AQ6	02/15/19	13,090,498	7,741,769	5,348,729	411,000	
ED6	8-1/8	AR4	08/15/19	18,940,932	16,896,882	2,044,050	254,760	
EE4	8-1/2	AS2	02/15/20	9,476,268	6,016,815	3,459,453	194,400	
EF1	8-3/4	AT0	05/15/20	7,582,183	3,444,870	4,137,313	184,500	
EG9	8-3/4	AJ7	08/15/20	17,059,306	8,876,079	8,183,227	735,825	
EH7	7-7/8	AV5	02/15/21	10,075,573	7,988,489	2,087,084	454,200	
EJ3	8-1/8	AW3	05/15/21	10,066,788	4,110,281	5,956,507	501,800	
EK0	8-1/8	AX1	08/15/21	9,506,382	6,559,887	2,946,495	191,520	
EL8	8	AY9	11/15/21	30,632,194	14,844,386	15,787,808	1,340,664	
EM6	7-1/4	AZ6	08/15/22	10,127,790	9,098,270	1,029,520	1,015,444	
EN4	7-5/8	BA0	11/15/22	7,423,626	4,383,768	3,039,858	404,800	
EP9	7-1/8	BB8	02/15/23	15,782,061	10,086,949	5,695,112	1,030,900	
EQ7	6-1/4	BC6	08/15/23	22,659,044	19,565,571	3,093,473	628,040	
ES3	7-1/2	BD4	11/15/24	9,604,162	3,078,256	6,525,906	460,197	
ET1	7-5/8	BE2	02/15/25	9,509,170	3,450,845	6,058,325	367,582	
EV6	6-7/8	BF9	08/15/25	11,187,207	6,172,270	5,014,937	850,844	
EW4	6	BG7	02/15/26	12,837,916	12,081,836	756,080	447,700	
EX2	6-3/4	BH5	08/15/26	8,810,418	5,285,426	3,524,992	184,300	
EY0	6-1/2	BJ1	11/15/26	10,860,177	4,593,365	6,266,812	262,100	
EZ7	6-5/8	BK8	02/15/27	9,521,971	4,873,704	4,648,267	364,077	
FA1	6-3/8	BL6	08/15/27	9,196,756	5,120,067	4,076,689	223,400	
FB9	6-1/8	BM4	11/15/27	22,021,339	8,288,233	13,733,106	1,184,000	
FE3	5-1/2	BP7	08/15/28	11,776,201	10,105,565	1,670,636	317,124	
FF0	5-1/4	BV4	11/15/28	10,947,052	9,720,928	1,226,124	212,000	
FG8	5-1/4	BW2	02/15/29	11,350,341	10,525,345	824,996	71,100	
FJ2	6-1/8	CG6	08/15/29	11,178,580	9,439,383	1,739,197	398,000	
FM5	6-1/4	CH4	05/15/30	17,043,162	10,979,705	6,063,457	170,024	
FP8	5-3/8	CK7	02/15/31	16,427,648	16,184,648	243,000	1,600	
Total Treasury Bonds.....				499,889,485	337,084,517	162,804,968	16,194,077	
Treasury Inflation-Protected Securities:								
CUSIP: Series: Interest Rate:								
912827 2M3	A	3-3/8	912820 BV8	01/15/07	18,838,654	18,838,654	0	0
3T7	A	3-5/8	CL9	01/15/08	19,710,197	19,592,955	117,242	0
4Y5	A	3-7/8	DN4	01/15/09	18,366,314	18,366,314	0	0
5W8	A	4-1/4	EK9	01/15/10	12,745,140	12,745,140	0	0
6R8	A	3-1/2	GA9	01/15/11	11,972,207	11,972,207	0	0
7J5	A	3-3/8	GT8	01/15/12	6,404,829	6,404,829	0	0
912828 AF7	C	3	HC4	07/15/12	24,247,997	24,247,997	0	0
BD1	C	1-7/8	JA6	07/15/13	20,634,179	20,634,179	0	0
BW9	A	2	JT5	01/15/14	21,528,491	21,528,491	0	0
CP3	D	2	KL0	07/15/14	10,048,939	10,048,939	0	0
912810 FR4	2-3/8		912803 CN1	01/15/25	11,054,087	11,054,087	0	0
FD5	3-5/8		BN2	04/15/28	19,654,795	19,648,940	5,855	0
FH6	3-7/8		CF8	04/15/29	22,463,943	22,319,920	144,023	0
FQ6	3-3/8		CL5	04/15/32	5,348,556	5,348,556	0	0
Total Treasury Inflation-Protected Securities.....				223,018,330	222,751,210	267,120	0	

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, SEPTEMBER 30, 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 AM2	T	2-1/8	912820 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	14,151,213	222,547	32,000
5S7	H	5-7/8	EE3	11/15/04	32,658,145	30,872,945	1,785,200	7,400
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	12,375,602	1,459,152	80,460
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	28,131,956	430,414	1,200
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	13,952,021	1,257,899	3,200
6N7	F	5-3/4	FX0	11/15/05	28,062,797	27,290,597	772,200	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	BSS	05/15/06	16,015,475	14,970,666	1,044,809	13,440
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	27,792,146	117,200	0
CU2	S	2-3/8	KR7	08/31/06	31,814,087	31,814,087	0	280
CW8	T	2-1/2	KT3	09/30/06	31,655,891	31,655,891	0	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	34,688,096	691,033	26,200
912828 BP4	J	2-5/8	IL2	11/15/06	26,535,905	26,535,225	680	0
912827 J0	B	6-1/4	BW6	02/15/07	13,103,678	12,805,830	297,848	103,400
912828 BY5	H	2-1/4	JV0	02/15/07	25,469,287	25,469,287	0	0
912827 ZU5	C	6-5/8	BX4	05/15/07	13,958,186	12,970,621	987,565	18,500
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	24,386,032	1,250,771	13,300
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	24,673,687	24,673,687	0	0
AN0	G	3	HK6	11/15/07	23,311,319	23,102,803	208,516	1,000
912827 3X8	B	5-1/2	CQ8	02/15/08	13,583,412	13,273,197	310,215	27,800
912828 AT7	E	3	HQ3	02/15/08	27,489,260	27,488,460	800	2,000
912827 4F6	C	5-5/8	CY1	05/15/08	27,190,961	26,981,554	209,407	22,080
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	21,336,834	20,640	34,200
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	24,809,080	274,045	0
912828 BQ2	K	3-3/8	JM0	11/15/08	18,181,033	18,181,033	0	0
BT6	L	3-3/8	JQ1	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	14,737,620	57,170	0
912828 CH1	H	3-7/8	KE6	05/15/09	18,059,937	17,882,137	177,800	2,500
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	26,809,002	590,892	2,600
912828 CS7	L	3-1/2	KP1	08/15/09	17,294,686	17,294,686	0	0
CV0	M	3 3/8	KS5	09/15/09	15,005,079	15,005,079	0	0
912827 5Z1	B	6-1/2	EM5	02/15/10	23,355,709	23,348,789	6,920	0
6J6	C	5-3/4	FT9	08/15/10	22,437,594	22,422,474	15,120	3,200
6T4	B	5	GC5	02/15/11	23,436,329	23,406,509	29,820	1,000
7B2	C	5	GL5	08/15/11	26,635,316	26,413,496	221,820	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	18,112,542	200	1,100
AJ4	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	28,081,066	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	24,721,619	24,721,619	0	0
Total Treasury Notes.....					2,109,508,420	2,096,663,981	12,844,439	396,860
Grand Total.....					2,832,416,235	2,656,499,708	175,916,527	16,590,937