

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, OCTOBER 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 | 4,496,293 | 3,805,513 | 16,800 | |
| DQ8 | 12 | AD5 | 05/15/05 | 4,260,758 | 1,980,069 | 2,280,689 | 150,000 | |
| DR6 | 10-3/4 | AG8 | 08/15/05 | 9,269,713 | 6,041,828 | 3,227,885 | 25,000 | |
| DU9 | 9-3/8 | AJ2 | 02/15/06 | 4,755,916 | 4,292,374 | 463,542 | 300 | |
| DN5 | 11-3/4 | 912800 AA7 | 11/15/14 | 5,015,284 | 2,228,562 | 2,786,722 | 800 | |
| DP0 | 11-1/4 | 912803 AA1 | 02/15/15 | 10,520,299 | 8,438,480 | 2,081,819 | 165,520 | |
| DS4 | 10-5/8 | AC7 | 08/15/15 | 4,023,916 | 3,363,191 | 660,725 | 17,600 | |
| DT2 | 9-7/8 | AE3 | 11/15/15 | 5,584,859 | 3,627,618 | 1,957,241 | 6,600 | |
| DV7 | 9-1/4 | AF0 | 02/15/16 | 5,431,754 | 4,855,740 | 576,014 | 138,000 | |
| DW5 | 7-1/4 | AH6 | 05/15/16 | 18,823,551 | 18,491,976 | 331,575 | 59,800 | |
| DX3 | 7-1/2 | AK9 | 11/15/16 | 18,787,448 | 17,054,359 | 1,733,089 | 215,240 | |
| DY1 | 8-3/4 | AL7 | 05/15/17 | 15,559,169 | 8,889,992 | 6,669,177 | 779,520 | |
| DZ8 | 8-7/8 | AM5 | 08/15/17 | 10,968,358 | 7,144,863 | 3,823,495 | 82,800 | |
| EA2 | 9-1/8 | AN3 | 05/15/18 | 6,717,439 | 3,183,279 | 3,534,160 | 172,200 | |
| EB0 | 9 | AP8 | 11/15/18 | 7,174,470 | 3,817,321 | 3,357,149 | 56,400 | |
| EC8 | 8-7/8 | AQ6 | 02/15/19 | 13,090,498 | 8,030,769 | 5,059,729 | 496,000 | |
| ED6 | 8-1/8 | AR4 | 08/15/19 | 18,940,932 | 17,046,762 | 1,894,170 | 321,000 | |
| EE4 | 8-1/2 | AS2 | 02/15/20 | 9,476,268 | 5,823,415 | 3,652,853 | 630,400 | |
| EF1 | 8-3/4 | AT0 | 05/15/20 | 7,582,183 | 3,511,350 | 4,070,833 | 194,600 | |
| EG9 | 8-3/4 | AJ7 | 08/15/20 | 17,059,306 | 9,310,479 | 7,748,827 | 1,229,280 | |
| EH7 | 7-7/8 | AV5 | 02/15/21 | 10,075,573 | 7,695,289 | 2,380,284 | 262,000 | |
| EJ3 | 8-1/8 | AW3 | 05/15/21 | 10,066,788 | 4,288,881 | 5,777,907 | 256,960 | |
| EK0 | 8-1/8 | AX1 | 08/15/21 | 9,506,382 | 6,729,478 | 2,776,904 | 869,560 | |
| EL8 | 8 | AY9 | 11/15/21 | 30,632,194 | 14,130,036 | 16,502,158 | 568,275 | |
| EM6 | 7-1/4 | AZ6 | 08/15/22 | 10,127,790 | 9,079,870 | 1,047,920 | 361,200 | |
| EN4 | 7-5/8 | BA0 | 11/15/22 | 7,423,626 | 4,343,168 | 3,080,458 | 63,400 | |
| EP9 | 7-1/8 | BB8 | 02/15/23 | 15,782,061 | 10,445,649 | 5,336,412 | 556,200 | |
| EQ7 | 6-1/4 | BC6 | 08/15/23 | 22,659,044 | 19,494,987 | 3,164,057 | 586,120 | |
| ES3 | 7-1/2 | BD4 | 11/15/24 | 9,604,162 | 3,299,136 | 6,305,026 | 714,920 | |
| ET1 | 7-5/8 | BE2 | 02/15/25 | 9,509,170 | 3,794,047 | 5,715,123 | 1,111,602 | |
| EV6 | 6-7/8 | BF9 | 08/15/25 | 11,187,207 | 6,664,030 | 4,523,177 | 707,200 | |
| EW4 | 6 | BG7 | 02/15/26 | 12,837,916 | 12,058,036 | 779,880 | 84,400 | |
| EX2 | 6-3/4 | BH5 | 08/15/26 | 8,810,418 | 5,260,826 | 3,549,592 | 180,400 | |
| EY0 | 6-1/2 | BJ1 | 11/15/26 | 10,860,177 | 4,553,865 | 6,306,312 | 178,000 | |
| EZ7 | 6-5/8 | BK8 | 02/15/27 | 9,521,971 | 4,712,704 | 4,809,267 | 221,400 | |
| FA1 | 6-3/8 | BL6 | 08/15/27 | 9,196,756 | 5,218,867 | 3,977,889 | 135,600 | |
| FB9 | 6-1/8 | BM4 | 11/15/27 | 22,021,339 | 8,368,633 | 13,652,706 | 441,800 | |
| FE3 | 5-1/2 | BP7 | 08/15/28 | 11,776,201 | 10,116,565 | 1,659,636 | 252,200 | |
| FF0 | 5-1/4 | BV4 | 11/15/28 | 10,947,052 | 9,780,528 | 1,166,524 | 187,400 | |
| FG8 | 5-1/4 | BW2 | 02/15/29 | 11,350,341 | 10,492,745 | 857,596 | 49,500 | |
| FJ2 | 6-1/8 | CG6 | 08/15/29 | 11,178,580 | 9,459,183 | 1,719,397 | 111,400 | |
| FM5 | 6-1/4 | CH4 | 05/15/30 | 17,043,162 | 10,972,547 | 6,070,615 | 359,312 | |
| FP8 | 5-3/8 | CK7 | 02/15/31 | 16,427,648 | 16,184,648 | 243,000 | 0 | |
| Total Treasury Bonds..... | | | | 499,889,485 | 338,772,438 | 161,117,047 | 13,016,709 | |
| Treasury Inflation-Protected Securities: | | | | | | | | |
| CUSIP: Series: Interest Rate: | | | | | | | | |
| 912827 2M3 | A | 3-3/8 | 912820 BV8 | 01/15/07 | 18,847,321 | 18,847,321 | 0 | 0 |
| 3T7 | A | 3-5/8 | CL9 | 01/15/08 | 19,719,276 | 19,601,980 | 117,296 | 0 |
| 4Y5 | A | 3-7/8 | DN4 | 01/15/09 | 18,374,743 | 18,374,743 | 0 | 0 |
| 5W8 | A | 4-1/4 | EK9 | 01/15/10 | 12,750,914 | 12,750,914 | 0 | 0 |
| 912828 CZ1 | D | 7/8 | KV8 | 04/15/10 | 12,004,625 | 12,004,625 | 0 | 0 |
| 6R8 | A | 3-1/2 | GA9 | 01/15/11 | 11,977,708 | 11,977,708 | 0 | 0 |
| 7J5 | A | 3-3/8 | GT8 | 01/15/12 | 6,407,771 | 6,407,771 | 0 | 0 |
| 912828 AF7 | C | 3 | HC4 | 07/15/12 | 24,259,046 | 24,259,046 | 0 | 0 |
| BD1 | C | 1-7/8 | JA6 | 07/15/13 | 20,643,583 | 20,643,583 | 0 | 0 |
| BW9 | A | 2 | JT5 | 01/15/14 | 21,538,362 | 21,538,362 | 0 | 0 |
| CP3 | D | 2 | KL0 | 07/15/14 | 19,103,151 | 19,103,151 | 0 | 0 |
| 912810 FR4 | 2-3/8 | | 912803 CN1 | 01/15/25 | 11,059,257 | 11,059,257 | 0 | 0 |
| FD5 | 3-5/8 | | BN2 | 04/15/28 | 19,663,691 | 19,657,833 | 5,858 | 0 |
| FH6 | 3-7/8 | | CF8 | 04/15/29 | 22,474,081 | 22,329,994 | 144,088 | 0 |
| FQ6 | 3-3/8 | | CL5 | 04/15/32 | 5,351,012 | 5,351,012 | 0 | 0 |
| Total Treasury Inflation-Protected Securities..... | | | | 244,174,540 | 243,907,298 | 267,242 | 0 | |

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, OCTOBER 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: | | | | | | |
| 912827 R87 | D | 7-7/8 | 912820 BL0 | 11/15/04 | 14,373,760 | 14,139,213 | 234,547 | 0 |
| SS7 | H | 5-7/8 | EE3 | 11/15/04 | 32,658,145 | 30,871,345 | 1,786,800 | 3,000 |
| 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 | 12,196,282 | 1,638,472 | 40,100 |
| 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 | HJ4 | 04/30/05 | 34,295,459 | 34,266,659 | 28,800 | 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 | 28,125,856 | 436,514 | 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 | 13,897,421 | 1,312,499 | 59,800 |
| 6N7 | F | 5-3/4 | FX0 | 11/15/05 | 28,062,797 | 27,290,557 | 772,240 | 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 | 15,507,667 | 5,920 | 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 | 14,867,386 | 1,148,089 | 7,680 |
| 6X5 | E | 4-5/8 | GG6 | 05/15/06 | 27,797,852 | 27,783,452 | 14,400 | 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 | 27,787,346 | 122,000 | 0 |
| CU2 | S | 2-3/8 | KR7 | 08/31/06 | 31,814,087 | 31,814,087 | 0 | 0 |
| CW8 | T | 2-1/2 | KT3 | 09/30/06 | 31,656,294 | 31,656,294 | 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 | 34,696,496 | 683,633 | 29,200 |
| 912828 BP4 | J | 2-5/8 | JL2 | 11/15/06 | 26,535,905 | 26,535,225 | 680 | 0 |
| 912827 ZJ0 | B | 6-1/4 | BW6 | 02/15/07 | 13,103,678 | 12,614,804 | 488,874 | 24,000 |
| 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 | 12,987,861 | 970,325 | 17,240 |
| 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 | 27,027,268 | 537,000 | 0 |
| 912827 3E0 | D | 6-1/8 | CA3 | 08/15/07 | 25,636,803 | 24,397,832 | 1,238,971 | 18,120 |
| 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 | 23,025,103 | 286,216 | 4,000 |
| 912827 3X8 | B | 5-1/2 | CQ8 | 02/15/08 | 13,583,412 | 13,213,897 | 369,515 | 4,000 |
| 912828 AT7 | E | 3 | HQ3 | 02/15/08 | 27,489,260 | 27,488,460 | 800 | 0 |
| 912827 4F6 | C | 5-5/8 | CY1 | 05/15/08 | 27,190,961 | 26,665,834 | 525,127 | 1,720 |
| 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 | 21,294,034 | 63,440 | 10,800 |
| 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 | 24,827,480 | 255,645 | 29,600 |
| 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 | ZJ1 | 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 | 14,734,620 | 60,170 | 0 |
| 912828 CH1 | H | 3-7/8 | KE6 | 05/15/09 | 18,059,937 | 17,882,137 | 177,800 | 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 | 26,786,302 | 613,592 | 21,400 |
| 912828 CS7 | L | 3-1/2 | KP1 | 08/15/09 | 17,294,686 | 17,294,686 | 0 | 0 |
| CV0 | M | 3 3/8 | KSS | 09/15/09 | 15,005,079 | 15,005,079 | 0 | 0 |
| CX6 | N | 3 3/8 | KU0 | 10/15/09 | 15,005,091 | 15,005,091 | 0 | 0 |
| 912827 SZ1 | 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 | 22,422,274 | 15,320 | 800 |
| 6T4 | B | 5 | GC5 | 02/15/11 | 23,436,329 | 23,406,509 | 29,820 | 0 |
| 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 | 24,765,838 | 14,000 | 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 | 0 |
| AJ4 | A | 3-7/8 | HR1 | 02/15/13 | 19,498,396 | 19,492,756 | 5,640 | 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 | 24,721,634 | 24,721,634 | 0 | 0 |
| Total Treasury Notes..... | | | | | 2,092,074,380 | 2,077,652,595 | 14,421,785 | 271,460 |
| Grand Total..... | | | | | 2,836,138,405 | 2,660,332,331 | 175,806,074 | 13,288,169 |