

TABLE IV - HISTORICAL DATA, NOVEMBER 30, 2004

(Millions of dollars)

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, NOVEMBER 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 DQ8	12	912803 AD5	05/15/05	4,260,758	1,945,169	2,315,589	17,400
DR6	10-3/4	AG8	08/15/05	9,269,713	6,027,228	3,242,485	52,600
DU9	9-3/8	AJ2	02/15/06	4,755,916	4,260,038	495,878	5,632
DNS	11-3/4	912800 AA7	11/15/14	5,015,284	2,168,562	2,846,722	122,600
DP0	11-1/4	912803 AA1	02/15/15	10,520,299	8,672,680	1,847,619	498,200
DS4	10-5/8	AC7	08/15/15	4,023,916	3,361,591	662,325	1,600
DT2	9-7/8	AE3	11/15/15	5,584,859	3,507,818	2,077,041	227,200
DV7	9-1/4	AF0	02/15/16	5,431,754	4,904,412	527,342	162,872
DW5	7-1/4	AH6	05/15/16	18,823,551	18,150,976	672,575	105,400
DX3	7-1/2	AK9	11/15/16	18,787,448	17,158,059	1,629,389	385,100
DY1	8-3/4	AL7	05/15/17	15,559,169	8,211,172	7,347,997	132,640
DZ8	8-7/8	AM5	08/15/17	10,968,358	7,007,863	3,960,495	505,900
EA2	9-1/8	AN3	05/15/18	6,717,439	3,019,679	3,697,760	211,400
EB0	9	AP8	11/15/18	7,174,470	3,691,721	3,482,749	281,800
EC8	8-7/8	AD6	02/15/19	13,090,498	8,281,769	4,808,729	390,200
ED6	8-1/8	AR4	08/15/19	18,940,932	17,010,402	1,930,530	215,320
EE4	8-1/2	AS2	02/15/20	9,476,268	5,578,715	3,897,553	103,200
EF1	8-3/4	AT0	05/15/20	7,582,183	3,220,390	4,361,793	383,040
EG9	8-3/4	AU7	08/15/20	17,059,306	10,279,559	6,779,747	1,979,500
EH7	7-7/8	AV5	02/15/21	10,075,573	7,842,489	2,233,084	506,200
EJ3	8-1/8	AW3	05/15/21	10,066,788	3,948,092	6,118,696	356,400
EK0	8-1/8	AX1	08/15/21	9,506,382	6,874,358	2,632,024	949,800
EL8	8	AY9	11/15/21	30,632,194	12,974,861	17,657,333	1,153,800
EM6	7-1/4	AZ6	08/15/22	10,127,790	9,151,470	976,320	613,000
EN4	7-5/8	BA0	11/15/22	7,423,626	4,062,968	3,360,658	228,800
EP9	7-1/8	BB8	02/15/23	15,782,061	10,681,849	5,100,212	497,000
EQ7	6-1/4	BC6	08/15/23	22,659,044	19,782,215	2,876,829	1,018,152
ES3	7-1/2	BD4	11/15/24	9,604,162	3,105,650	6,498,512	489,674
ET1	7-5/8	BE2	02/15/25	9,509,170	3,901,547	5,607,623	253,100
EV6	6-7/8	BF9	08/15/25	11,187,207	6,481,950	4,705,257	264,280
EW4	6	BG7	02/15/26	12,837,916	12,113,736	724,180	449,200
EX2	6-3/4	BH5	08/15/26	8,810,418	5,101,426	3,708,992	228,600
EY0	6-1/2	BJ1	11/15/26	10,860,177	4,067,265	6,792,912	211,400
EZ7	6-5/8	BB8	02/15/27	9,521,971	4,469,104	5,052,867	389,600
FA1	6-3/8	BL6	08/15/27	9,196,756	5,105,267	4,091,489	371,600
FB9	6-1/8	BM4	11/15/27	22,021,339	7,982,033	14,039,306	645,400
FE3	5-1/2	BF7	08/15/28	11,776,201	9,886,565	1,889,636	141,400
FF0	5-1/4	BV4	11/15/28	10,947,052	9,559,528	1,387,524	63,600
FG8	5-1/4	BW2	02/15/29	11,350,341	10,549,845	800,496	83,600
FJ2	6-1/8	CG6	08/15/29	11,178,580	9,412,383	1,766,197	15,200
FMS	6-1/4	CH4	05/15/30	17,043,162	10,842,907	6,200,255	413,008
FP8	5-3/8	CK7	02/15/31	16,427,648	16,181,448	246,200	0
Total Treasury Bonds				491,587,679	330,536,759	161,050,920	15,124,418
Treasury Inflation-Protected Securities:							
CUSIP:	Series:	Interest Rate:					
912827 2M3	A	3-3/8	912820 BV8	01/15/07	18,886,086	18,886,086	0
3T7	A	3-5/8	CL9	01/15/08	19,759,792	19,642,255	117,537
4Y5	A	3-7/8	DN4	01/15/09	18,412,590	18,412,590	0
5W8	A	4-1/4	EQ9	01/15/10	12,777,178	12,777,178	0
912828 CZ1	D	7/8	KV8	04/15/10	12,029,373	12,029,373	0
912827 6R8	A	3-1/2	GA9	01/15/11	12,002,350	12,002,350	0
7J5	A	3-3/8	GT8	01/15/12	6,420,980	6,420,980	0
912828 AF7	C	3	HC4	07/15/12	24,308,994	24,308,994	0
BD1	C	1-7/8	JA6	07/15/13	20,686,201	20,686,201	0
BW9	A	2	JT5	01/15/14	21,582,675	21,582,675	0
CP3	D	2	KL0	07/15/14	19,142,291	19,142,291	0
912810 FR4		2-3/8	912803 CN1	01/15/25	11,081,919	11,081,919	0
FD5		3-5/8	BN2	04/15/28	19,704,139	19,698,269	5,870
FH6		3-7/8	CF8	04/15/29	22,520,484	22,376,099	144,385
FQ6		3-3/8	CL5	04/15/32	5,361,989	5,361,989	0
Total Treasury Inflation-Protected Securities				244,677,041	244,409,249	267,792	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, NOVEMBER 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 AR1	V	1-3/4	912820 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	11,248,602	2,586,152	497,340
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	34,266,659	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	27,799,286	763,084	319,530
912828 B85	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	13,775,421	1,434,499	38,000
6N7	F	5-3/4	FX0	11/15/05	28,062,797	27,244,597	818,200	4,640
912828 B58	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
6X7	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	15,487,532	26,055	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	14,798,726	1,216,749	153,640
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	22,514,046	226,400	600
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	27,781,546	127,800	5,400
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
912828 CY4	U	2-1/2	KW6	10/31/06	29,568,526	29,568,526	0	0
912827 7F3	F	3-1/2	GQ4	11/15/06	35,380,129	34,656,816	723,313	46,400
912828 BP4	J	2-5/8	JL2	11/15/06	26,535,905	26,528,585	7,320	0
DD9	V	2-7/8	LA3	11/30/06	30,049,716	30,049,716	0	0
912827 ZJ0	B	6-1/4	BW6	02/15/07	13,103,678	12,305,112	798,566	114,800
912828 BY5	H	2-1/4	JV0	02/15/07	25,469,287	25,469,287	0	0
912827 ZU5	C	6-5/8	BY4	05/15/07	13,958,186	12,938,461	1,019,725	6,600
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	26,890,924	673,344	41,000
912827 3E0	D	6-1/8	CA3	08/15/07	25,636,803	23,990,272	1,646,531	61,900
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	24,623,287	50,400	0
AN0	G	3	HK6	11/15/07	50,619,528	49,936,142	683,386	3,200
912827 3X8	B	5-1/2	CQ8	02/15/08	13,583,412	13,058,087	525,325	96,600
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	26,405,474	785,487	87,080
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	21,081,474	276,000	11,840
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	24,827,980	255,145	12,100
912828 BQ2	K	3-3/8	JM0	11/15/08	18,181,033	18,180,553	480	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	14,733,920	60,870	8,000
912828 CH1	H	3-7/8	KE6	05/15/09	18,059,937	17,878,937	181,000	8,000
CL2	J	4	KH9	06/15/09	15,004,754	15,004,754	0	0
CN8	K	3-5/8	KQ2	07/15/09	15,004,962	15,004,962	0	0
912827 5N8	C	6	EA1	08/15/09	27,399,894	26,793,742	606,152	33,240
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
CX6	N	3-3/8	KU0	10/15/09	15,005,091	15,005,091	0	0
DB3	P	3-1/2	KY2	11/15/09	18,751,928	18,751,368	560	0
912827 5Z1	B	6-1/2	EM5	02/15/10	23,355,709	23,184,709	171,000	100,000
6J6	C	5-3/4	FT9	08/15/10	22,437,594	22,396,594	41,000	50,720
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	26,412,496	222,820	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
AU4	A	3-7/8	HR1	02/15/13	19,498,396	19,492,756	5,640	0
BA7	B	3-5/8	HO8	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	30,638,844	30,638,844	0	0
CA6	B	4	JX6	02/15/14	28,081,066	28,080,066	1,000	1,000
CJ7	C	4-3/4	KF3	05/15/14	27,302,981	27,225,381	77,600	10,400
CT5	E	4-1/4	KD9	08/15/14	24,721,634	24,721,634	0	0
DC1	F	4-1/4	KZ9	11/15/14	16,472,489	16,472,489	0	0
Total Treasury Notes.....					2,134,322,023	2,118,093,404	16,228,619	1,712,030
Grand Total.....					2,870,586,743	2,693,039,412	177,547,331	16,836,448