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Investment Funds Summary Holdings Report  
 10/31/2001

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| Fund Name                 | Special Issue | Market Based | Marketable | 2/ Agency Secs | 3/ | Total       |
|---------------------------|---------------|--------------|------------|----------------|----|-------------|
| ABANDONED MINES           |               | 1,914,089    |            |                |    | 1,914,089   |
| AGRICULTURE MARKET SER    |               | 10,000       |            |                |    | 10,000      |
| AIRPORT & AIRWAYS TR      | 13,800,191    |              |            |                |    | 13,800,191  |
| ALBANIAN CLAIMS FUND      |               | 1,046        |            |                |    | 1,046       |
| ALLEGED VIOLATORS OF      | 1             | 295,339      |            |                |    | 295,339     |
| AQUATIC RESOURCES-BS      |               | 80,122       |            |                |    | 80,122      |
| AQUATIC RESOURCES-SF      |               | 1,224,822    |            |                |    | 1,224,822   |
| ARMED FORCES RHTF         |               | 87,602       |            |                |    | 87,602      |
| ASSET FORFEITURE FUN      |               | 554,875      |            |                |    | 554,875     |
| BANK INSURANCE FUND       |               | 30,689,903   |            |                |    | 30,689,903  |
| BARRY GOLDWATER SCHO      |               | 62,311       |            |                |    | 62,311      |
| BEQUEST & GIFTS FEM       |               | 1,543        |            |                |    | 1,543       |
| BEQUEST OF MAJ AINS       |               | 18           |            |                |    | 18          |
| BUREAU OF PRISON TRU      |               | 89,334       |            |                |    | 89,334      |
| CAPITOL PRESERVATION      |               | 43,384       |            |                |    | 43,384      |
| CHEYENNE RIVER TRUST      |               | 15,784       |            |                |    | 15,784      |
| CHRISTOPHER COLUMBUS      |               | 4,112        |            |                |    | 4,112       |
| CIVIL SERVICE RETIRE      | 4             | 524,641,400  |            | 419,044        |    | 525,060,444 |
| CLAIMS COURT JUDGES       |               | 9,302        |            |                |    | 9,302       |
| COMPROLLER OF THE C       |               | 304,290      |            |                |    | 304,290     |
| COURT OF VETERANS A       |               | 6,036        |            |                |    | 6,036       |
| CUSTODIAL TRIBAL FD       | 1             | 914,671      |            |                |    | 914,671     |
| DC JUDGES RETIREMENT      |               | 85,112       |            |                |    | 85,112      |
| DC PENSION LIABILITY      |               | 2,718,436    |            |                |    | 2,718,436   |
| DC SUPP PENSION FUND      |               | 1,077,915    |            |                |    | 1,077,915   |
| DEFENSE COOPERATION       |               | 1,316        |            |                |    | 1,316       |
| DEPARTMENT AIR GGF        |               | 707          |            |                |    | 707         |
| DEPARTMENT NAVY GGF       |               | 2,174        |            |                |    | 2,174       |
| DEPARTMENT STATE CON      |               | 3,250        |            |                |    | 3,250       |
| DEPARTMENT STATE UNC      |               | 17           |            |                |    | 17          |
| EDUCATION BENEFD          |               | 924,718      |            |                |    | 924,718     |
| EISENHOWER EXCHANGE       |               | 7,512        |            |                |    | 7,512       |
| EMPLOYEES HEALTH BEN      |               | 6,654,315    |            |                |    | 6,654,315   |
| EMPLOYEES LIFE INSUR      |               | 23,535,789   |            |                |    | 23,535,789  |
| ENERGY EMPLOYEE OCC FD    |               | 302,873      |            |                |    | 302,873     |
| ENVIRON DIS RES FUND      |               | 3,205        |            |                |    | 3,205       |
| ENVIRON I & R FUND        |               | 961,779      |            |                |    | 961,779     |
| ENVIRONMENTAL PA HS       |               | 3,626,371    |            |                |    | 3,626,371   |
| ESTHER CATTELL SCHMI      |               | 310          |            |                |    | 310         |
| EXCHANGE STABILIZATION    |               | 10,036,328   |            |                |    | 10,036,328  |
| EXP & REF, FARM PRODUCTS  |               | 23,895       |            |                |    | 23,895      |
| FARM CREDIT ADM REVOLVING |               | 21,663       |            |                |    | 21,663      |
| FARM CREDIT INSURANCE     |               | 1,607,634    |            |                |    | 1,607,634   |
| FEDERAL AID AND WILD      |               | 429,517      |            |                |    | 429,517     |
| FEDERAL DISABILITY INS    | 135,942,291   |              |            | 40,250         |    | 135,982,541 |
| FEDERAL HA COOPERATI      |               | 23,076       |            |                |    | 23,076      |
| FEDERAL HA FLEX SUB       |               | 220,654      |            |                |    | 220,654     |
| FEDERAL HA HOME ASST      |               | 20,185       |            |                |    | 20,185      |
| FEDERAL HA MUTUAL MO      |               | 17,445,002   |            |                |    | 17,445,002  |
| FEDERAL HA RESERVED       |               | 7,190        |            | 27             |    | 7,217       |
| FEDERAL HOSPITAL INS      | 198,166,557   |              |            |                |    | 198,166,557 |

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|---------------------------|---------------|--------------|------------|----------------|-------|---------------|
| FEDERAL OLD-AGE & S INS   | 1,036,460,676 |              |            |                |       | 1,036,460,676 |
| FEDERAL PRISON INDUS      |               | 57,700       |            |                |       | 57,700        |
| FEDERAL SAVINGS & LN      |               | 2,634,973    |            |                |       | 2,634,973     |
| FEDERAL SHIP FIN ESC      | 1             | 68,731       |            |                |       | 68,731        |
| FEDERAL SUPP MEDICAL INS  | 41,494,895    |              |            |                |       | 41,494,895    |
| FISHERMEN'S CONT FND      |               | 1,819        |            |                |       | 1,819         |
| FOREIGN FISH OBSERVE      |               | 1,645        |            |                |       | 1,645         |
| FOREIGN SERVICE RETIREMNT | 11,166,417    |              |            |                |       | 11,166,417    |
| GENERAL POST FUND VA      |               | 45,257       |            |                |       | 45,257        |
| GERMAN SETTLEMENT FUND    |               | 5,159        |            |                |       | 5,159         |
| GIFT & BEQ CIA            | 1             | 155          |            |                |       | 155           |
| GIFT & BEQ TREASURY       | 977           |              |            |                |       | 977           |
| GIFT & BEQ TRUST DOT      |               | 1            |            |                |       | 1             |
| GOVERNMENT LIFE INS       | 66,451        |              |            |                |       | 66,451        |
| GOVERNMENT N M A MBS      |               | 6,604,230    |            |                |       | 6,604,230     |
| HARBOR MAINTENANCE        |               | 1,819,674    |            |                |       | 1,819,674     |
| HARRY S TRUMAN SCHOL      |               | 56,061       |            |                |       | 56,061        |
| HIGHWAY MASS TRANSIT      | 7,295,656     |              |            |                |       | 7,295,656     |
| HIGHWAY TRUST FUND        | 17,547,444    |              |            |                |       | 17,547,444    |
| IMLS GIFT FUNDS           |               | 10           |            |                |       | 10            |
| INDIAN IRRIGATION SY      |               | 28,211       |            | 1,000          | 9,696 | 38,907        |
| INLAND WATERWAYS TF       |               | 401,961      |            |                |       | 401,961       |
| INSPECTION & GRADING      | 1             | 348          |            |                |       | 348           |
| IRANIAN CLAIMS            |               | 136          |            |                |       | 136           |
| ISRAELI-ARAB SCHOLAR      |               | 4,277        |            |                |       | 4,277         |
| JAMES MADISON FELLOW      | 25,369        | 11,707       |            |                |       | 37,076        |
| JAPAN-US FRIENDSHIP       |               | 36,522       |            |                |       | 36,522        |
| JOHN C STENNIS CENTR      | 9,430         |              |            |                |       | 9,430         |
| JOHN F KENNEDY SK FD      |               | 5,286        |            |                |       | 5,286         |
| JUDICIAL OFFCRS RETD      |               | 150,256      |            |                |       | 150,256       |
| JUDICIAL SURVIVORS        |               | 378,529      |            |                |       | 378,529       |
| KOREAN WAR VET MEMOR      |               | 26           |            |                |       | 26            |
| KUUKPIK ALASKA ESCROW     | 1             | 32,778       |            |                |       | 32,778        |
| LAND BETWEEN THE LAKES    |               | 2,018        |            |                |       | 2,018         |
| LEAKING UND STORAGE       |               | 1,712,003    |            |                |       | 1,712,003     |
| LIB OF CONGRESS CF        |               | 450,567      |            |                |       | 450,567       |
| LIB OF CONGRESS GIFT      |               | 7,687        |            |                |       | 7,687         |
| LIB OF CONGRESS TR F      |               | 37,091       |            |                |       | 37,091        |
| LINCOLN CO LAND ACT       |               | 36           |            |                |       | 36            |
| LOWER BRULE TRUST         |               | 5,545        |            |                |       | 5,545         |
| MILITARY RETIREMENT       |               | 172,926,697  |            |                |       | 172,926,697   |
| MORRIS K UDALL SCH        |               | 27,144       |            |                |       | 27,144        |
| NASA ENDEAVOR TR FD       |               | 538          |            |                |       | 538           |
| NASA SCIENCE SPACE T      |               | 13,168       |            |                |       | 13,168        |
| NATIONAL ARCHIVE GIF      |               | 3,567        |            |                |       | 3,567         |
| NATIONAL ARCHIVE TR       |               | 13,088       |            |                |       | 13,088        |
| NATIONAL CUA COMMUN       |               | 2,869        |            |                |       | 2,869         |
| NATIONAL CUA OPERATE      |               | 19,954       |            |                |       | 19,954        |
| NATIONAL CUA SH INS       |               | 4,751,057    |            |                |       | 4,751,057     |
| NATIONAL IH CONDITIO      |               | 6,325        |            |                |       | 6,325         |
| NATIONAL IH PATIENTS      |               | 506          |            |                |       | 506           |

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| NATIONAL IH UNCOND     |               |              | 14,711     |                |    | 14,711     |
| NATIONAL LABOR RB      | 1             |              | 24,375     |                |    | 24,375     |
| NATIONAL SECUR EDUC    |               |              | 38,970     |                |    | 38,970     |
| NATIONAL SERVICE LIF   |               | 11,560,766   |            |                |    | 11,560,766 |
| NATIONAL SERVICE TF    |               |              | 286,815    |                |    | 286,815    |
| NATIVE AMER INSTITUT   |               |              | 28,135     |                |    | 28,135     |
| NATL ENDOW FOR ARTS    |               |              | 205        |                |    | 205        |
| NATL ENDOW FOR HUMAN   |               |              | 831        |                |    | 831        |
| NATURAL RESOURCE DAM   |               |              | 150,204    |                |    | 150,204    |
| NUCLEAR WASTE FUND     |               |              | 4,279,097  |                |    | 4,279,097  |
| NUCLEAR WASTE ZERO     | 5             |              | 16,895,000 |                |    | 16,895,000 |
| OFFICE OF THRIFT SUP   |               |              | 137,400    |                |    | 137,400    |
| OIL SPILL LIABILITY    |               |              | 1,121,251  |                |    | 1,121,251  |
| OLIVER W HOLMES        |               |              | 67         |                |    | 67         |
| OUTER CS BONUS BID     | 1             |              | 23,097     |                |    | 23,097     |
| OVERSEAS PIC NON-CR    |               |              | 3,348,742  |                |    | 3,348,742  |
| PANAMA CAN COM COMP    |               |              | 77,240     |                |    | 77,240     |
| PANAMA CAN DISS FUND   |               |              | 4,076      |                |    | 4,076      |
| PENSION BENEFIT        |               |              | 11,720,951 |                |    | 11,720,951 |
| PERISH AG COMMODITIES  |               |              | 2,500      |                |    | 2,500      |
| POWER SYSTEM BIA       |               |              | 37,298     |                |    | 37,298     |
| PRESERVATION BP AL     |               |              | 65         |                |    | 65         |
| PRESIDIO TRUST         |               |              | 133,895    |                |    | 133,895    |
| PUBLIC HLTH SER CON    |               |              | 3,000      |                |    | 3,000      |
| PUBLIC HLTH SER UNC    |               |              | 117        |                |    | 117        |
| RAILROAD RETIRE ACCT   |               | 7,866,577    | 1,622,000  |                |    | 9,488,577  |
| RAILROAD RETIRE ACZE   | 6             |              | 15,537,000 |                |    | 15,537,000 |
| RAILROAD RETIRE SSE    |               | 1,888,587    |            |                |    | 1,888,587  |
| RAILROAD RETIRE SUP    |               | 63,390       |            |                |    | 63,390     |
| RELIEF REHAB D C       |               |              | 4,565      |                |    | 4,565      |
| RELIEF REHAB LONGSHO   |               |              | 50,064     |                |    | 50,064     |
| RESERVE MOBIL INCOME   |               |              | 3,000      |                |    | 3,000      |
| RETIRED EMPLOYEE HLT   |               |              | 1,995      |                |    | 1,995      |
| RICKY RAY RELIEF FUND  |               |              | 120,053    |                |    | 120,053    |
| RUSSIAN LEADERSHIP DEV |               |              | 11,673     |                |    | 11,673     |
| SAN GABRIEL BASIN FUND |               |              | 22,933     |                |    | 22,933     |
| SAVINGS ASSOC INS FD   |               |              | 10,663,473 |                |    | 10,663,473 |
| SEIZED ASSETS FUND     | 1             |              | 546,165    |                |    | 546,165    |
| SEIZED CUR US CU SER   |               |              | 182,916    |                |    | 182,916    |
| SERVICEMEN'S GROUP     |               | 5,889        |            |                |    | 5,889      |
| SMITHSONIAN ENDOWMEN   | 1             |              | 1,000      |                |    | 1,000      |
| SO NEV PUB LAND MGMT   |               |              | 73,411     |                |    | 73,411     |
| SOUTH DAKOTA TR FUND   |               |              | 41,738     |                |    | 41,738     |
| SPECIAL INVESTMENT     | 1             |              | 845,705    |                |    | 845,705    |
| SUPP FOR RELOCATION    |               |              | 3,362      |                |    | 3,362      |
| TAX COURT JUDGES SA    |               |              | 7,177      |                |    | 7,177      |
| THRIFT SAVINGS FUND    | 1             |              | 37,842,280 |                |    | 37,842,280 |
| TR DE 20X6420 NT       | 1             |              | 19,355     |                |    | 19,355     |
| TR DE 20X6423 BILL     | 1             |              | 2,527      |                |    | 2,527      |
| TREASURY FORFEIT FD    |               |              | 92,541     |                |    | 92,541     |
| TRIBAL SPECIAL FUND    |               |              | 4,415      |                |    | 4,415      |

| Fund Name                 | Special Issue | Market Based  | Marketable  | 2/ Agency Secs | 3/    | Total         |
|---------------------------|---------------|---------------|-------------|----------------|-------|---------------|
| UNEARNED COPYRIGHT F      | 1             |               | 3,218       |                |       | 3,218         |
| UNEMPLOYMENT TRUST        |               | 86,667,957    |             |                |       | 86,667,957    |
| UNIT STAT ARMY GGF        |               |               | 3,087       |                |       | 3,087         |
| UNIT STAT CST GRD GG      |               |               | 1,443       |                |       | 1,443         |
| UNIT STAT INFORM CON      |               |               | 741         |                |       | 741           |
| UNIT STAT NAV AC G&M      |               |               | 4,924       |                |       | 4,924         |
| UNIT STAT TRUSTEE SY      |               |               | 145,388     |                |       | 145,388       |
| URANIUM ENRICHMENT        |               |               | 2,594,518   |                |       | 2,594,518     |
| USEC REVOLVING FUND       |               |               | 1,240,855   |                |       | 1,240,855     |
| UTAH RECLAMATION          |               |               | 124,105     |                |       | 124,105       |
| VACCINE INJURY            |               |               | 1,637,581   |                |       | 1,637,581     |
| VETERANS' REOPENED        |               | 484,310       |             |                |       | 484,310       |
| VETERANS' SPECIAL LF      |               | 1,749,377     |             |                |       | 1,749,377     |
| VIETNAM CLAIMS FD         |               |               | 240         |                |       | 240           |
| VOLUNTARY SEPAR INC       |               |               | 828,822     |                |       | 828,822       |
| WAGE & HOUR LABOR BD      | 1             |               | 1,577       |                |       | 1,577         |
| WAR-RISK INSURANCE        |               |               | 31,000      |                |       | 31,000        |
| WILDLIFE CONSERV & RESTOR |               |               | 46,986      |                |       | 46,986        |
| WORLD WAR II VET MEM      |               |               | 93,000      |                |       | 93,000        |
| Grand Totals              |               | 2,096,904,607 | 411,159,713 | 460,321        | 9,696 | 2,508,534,337 |

FootNotes:

- 1) Denotes Off-Budget Accounts
- 2) For details see 1133-1
- 3) For details see 1134-1
- 4) In addition CSR holds \$14,999,990,000.00(not rounded) in FFB Obligations
- 5) Includes Face Value \$16,895,000,000.00(not rounded) zero coupon bonds
- Market Value \$7,090,350,917.49(not rounded) zero coupon bonds
- 6) Includes Face Value \$15,537,000,000.00(not rounded) zero coupon bonds
- Market Value \$9,212,496,114.63(not rounded) zero coupon bonds
- 7) Includes Face Value \$.00(not rounded) zero coupon bonds
- Market Value \$.00(not rounded) zero coupon bonds
- 8) Includes Face Value \$.00(not rounded) zero coupon bonds
- Market Value \$.00(not rounded) zero coupon bonds

1133 Marketable Securities Held by GAS Agencies  
As of 10/31/2001

| Account Number         | Security Description                             | Shares/Par     |
|------------------------|--|----------------|
| -----                  |  |                |
| CIVIL SERVICE RETIRE   |  |                |
| 000000000248135        | MARKETABLE TREASURY BOND 7.625% 02/15/2002-2007  | 139,400,000.00 |
| 000000000248135        | MARKETABLE TREASURY BOND 8.75% 11/15/2003-2008   | 77,700,000.00  |
| 000000000248135        | MARKETABLE TREASURY BOND 9.125% 05/15/2004-2009  | 91,550,000.00  |
| 000000000248135        | MARKETABLE TREASURY BOND 11.75% 02/15/2005-2010  | 110,394,000.00 |
|                        |  | -----          |
|                        |  | 419,044,000.00 |
|                        |  |                |
| FEDERAL DISABILITY INS |  |                |
| 000000000208007        | MARKETABLE TREASURY BOND 7.625% 02/15/2002-2007  | 10,000,000.00  |
| 000000000208007        | MARKETABLE TREASURY BOND 11.75% 02/15/2005-2010  | 30,250,000.00  |
|                        |  | -----          |
|                        |  | 40,250,000.00  |
|                        |  |                |
| FEDERAL HA RESERVED    |  |                |
| 000000000864072        | MARKETABLE TREASURY BOND 10.375% 11/15/2004-2009 | 27,000.00      |
|                        |  | -----          |
|                        |  | 27,000.00      |
|                        |  |                |
| INDIAN IRRIGATION SY   |  |                |
| 000000000145240        | MARKETABLE TREASURY NOTE 5.625% 05/15/2008       | 1,000,000.00   |
|                        |  | -----          |
|                        |  | 1,000,000.00   |
|                        |  | -----          |
|                        |  | 460,321,000.00 |

1134 Agency Securities Held by GAS Agencies  
As of 10/31/2001

| Account Number       | Security Description                            | Shares/Par   |
|----------------------|---|--------------|
| INDIAN IRRIGATION SY |   |              |
| 000000000145240      | AGENCY SECURITY 6.336% FHAS 96-06 YY 02/28/2006 | 2,375,000.00 |
| 000000000145240      | AGENCY SECURITY 9.25% FMPC 140161 G 10/01/2009  | 3,082,817.00 |
| 000000000145240      | AGENCY SECURITY 8.00% FNMS CL020392 04/01/2007  | 1,555,008.00 |
| 000000000145240      | AGENCY SECURITY 9.50% FNMS CL080562 10/01/2004  | 1,669,427.00 |
| 000000000145240      | AGENCY SECURITY 9.50% GN 278668 08/15/2019      | 1,013,489.00 |
|                      |   | -----        |
|                      |   | 9,695,741.00 |
|                      |   | -----        |
|                      |   | 9,695,741.00 |