

| Fund Name                 | Special Issue | Market Based | Marketable | 2/ Agency Secs | 3/ | Total         |
|---------------------------|---------------|--------------|------------|----------------|----|---------------|
| ABANDONED MINES           |               | 1,912,146    |            |                |    | 1,912,146     |
| AGRICULTURE MARKET SER    |               | 10,695       |            |                |    | 10,695        |
| AIRPORT & AIRWAYS TR      | 13,324,199    |              |            |                |    | 13,324,199    |
| ALASKA NATIVE ESCROW      | 1             | 1,889        |            |                |    | 1,889         |
| ALBANIAN CLAIMS FUND      |               | 1,067        |            |                |    | 1,067         |
| ALLEGED VIOLATORS OF      | 1             | 257,085      |            |                |    | 257,085       |
| AQUATIC RESOURCES-BS      |               | 83,127       |            |                |    | 83,127        |
| AQUATIC RESOURCES-SF      |               | 1,279,266    |            |                |    | 1,279,266     |
| ARMED FORCES RHTF         |               | 85,530       |            |                |    | 85,530        |
| ASSET FORFEITURE FUN      |               | 500,540      |            |                |    | 500,540       |
| AVIATION INSURANCE R      |               | 103,263      |            |                |    | 103,263       |
| BANK INSURANCE FUND       |               | 31,044,311   |            |                |    | 31,044,311    |
| BARRY GOLDWATER SCHO      |               | 62,922       |            |                |    | 62,922        |
| BELIZE ESCROW ACCOUNT     |               | 727          |            |                |    | 727           |
| BEQUEST & GIFT FEM        |               | 1,667        |            |                |    | 1,667         |
| BEQUEST OF MAJ AINS       |               | 19           |            |                |    | 19            |
| CAPITOL PRESERVATION      |               | 67,164       |            |                |    | 67,164        |
| CHEYENNE RIVER TRUST      |               | 19,841       |            |                |    | 19,841        |
| CHRISTOPHER COLUMBUS      |               | 4,073        |            |                |    | 4,073         |
| CIVIL SERVICE RETIRE      | 4             | 581,333,071  |            | 279,644        |    | 581,612,715   |
| CLAIMS COURT JUDGES       |               | 9,292        |            |                |    | 9,292         |
| COMPTROLLER OF THE C      |               | 292,155      |            |                |    | 292,155       |
| COURT OF VETERANS A       |               | 7,434        |            |                |    | 7,434         |
| CUSTODIAL TRIBAL FD       | 1             | 591,530      |            |                |    | 591,530       |
| DC JUDGES RETIREMENT      |               | 87,818       |            |                |    | 87,818        |
| DC PENSION LIABILITY      |               | 2,312,965    |            |                |    | 2,312,965     |
| DC SUPP PENSION FUND      |               | 1,368,200    |            |                |    | 1,368,200     |
| DEFENSE COOPERATION       |               | 13,139       |            |                |    | 13,139        |
| DEPARTMENT AIR CGF        |               | 710          |            |                |    | 710           |
| DEPARTMENT NAVY GGF       |               | 2,257        |            |                |    | 2,257         |
| DEPARTMNET STATE CON      |               | 4,000        |            |                |    | 4,000         |
| DOD MEDICARE RETIRE FUND  |               | 15,457,547   |            |                |    | 15,457,547    |
| EDUCATION BENEFIT DOD     |               | 980,810      |            |                |    | 980,810       |
| EISENHOWER EXCHANGE       |               | 7,500        |            |                |    | 7,500         |
| EMPLOYEES HEALTH BEN      |               | 7,833,718    |            |                |    | 7,833,718     |
| EMPLOYEES LIFE INSUR      |               | 25,836,078   |            |                |    | 25,836,078    |
| ENVIRON I & R FUND        |               | 973,557      |            |                |    | 973,557       |
| ESTHER CATTELL SCHMI      |               | 310          |            |                |    | 310           |
| EXCHANGE STABILIZATION    |               | 10,676,550   |            |                |    | 10,676,550    |
| EXP & REF, FARM PRODUCTS  |               | 26,837       |            |                |    | 26,837        |
| FARM CREDIT ADM REVOLVING |               | 26,654       |            |                |    | 26,654        |
| FARM CREDIT INSURANCE     |               | 1,739,567    |            |                |    | 1,739,567     |
| FEDERAL AID AND WILD      |               | 453,917      |            |                |    | 453,917       |
| FEDERAL DISABILITY INS    | 161,968,073   |              |            | 30,250         |    | 161,998,323   |
| FEDERAL HA COOPERATI      |               | 3,208        |            |                |    | 3,208         |
| FEDERAL HA FLEX SUB       |               | 221,369      |            |                |    | 221,369       |
| FEDERAL HA HOME ASST      |               | 23,143       |            |                |    | 23,143        |
| FEDERAL HA MUTUAL MO      |               | 23,434,656   |            |                |    | 23,434,656    |
| FEDERAL HA RESERVED       |               | 2,630        |            | 27             |    | 2,657         |
| FEDERAL HOSPITAL INS      | 237,671,848   |              |            |                |    | 237,671,848   |
| FEDERAL OLD-AGE & S INS   | 1,230,857,330 |              |            |                |    | 1,230,857,330 |

Run Date:02/06/2003  
Run Time:09:57:45:05

Investment Funds Summary Holdings Report  
01/31/2003

| Fund Name                 | Special Issue | Market Based | Marketable | 2/ Agency Secs | 3/    | Total       |
|---------------------------|---------------|--------------|------------|----------------|-------|-------------|
| FEDERAL PRISON INDUS      |               | 153,800      |            |                |       | 153,800     |
| FEDERAL SAVINGS & LN      |               | 2,900,994    |            |                |       | 2,900,994   |
| FEDERAL SHIP FIN ESC      | 1             | 138,374      |            |                |       | 138,374     |
| FEDERAL SUPP MEDICAL INS  | 33,791,089    |              |            |                |       | 33,791,089  |
| FISHERMEN'S CONT FND      |               | 1,509        |            |                |       | 1,509       |
| FOREIGN FISH OBSERVE      |               | 1,510        |            |                |       | 1,510       |
| FOREIGN SERVICE RETIREMNT | 12,019,080    |              |            |                |       | 12,019,080  |
| GENERAL POST FUND VA      |               | 60,938       |            |                |       | 60,938      |
| GERMAN SETTLEMENT FUND    |               | 4,642        |            |                |       | 4,642       |
| GIFT & BEQ CIA            | 1             | 155          |            |                |       | 155         |
| GIFT & BEQ TREASURY       |               | 929          |            |                |       | 929         |
| GIFT & BEQ TRUST DOT      |               | 1            |            |                |       | 1           |
| GOVERNMENT LIFE INS       | 60,623        |              |            |                |       | 60,623      |
| GOVERNMENT N M A MBS      |               | 7,043,859    |            |                |       | 7,043,859   |
| HARBOR MAINTENANCE        |               | 1,823,050    |            |                |       | 1,823,050   |
| HARRY S TRUMAN SCHOL      |               | 54,773       |            |                |       | 54,773      |
| HAZARDOUS SUBSTANCE SF    |               | 2,872,072    |            |                |       | 2,872,072   |
| HIGHWAY MASS TRANSIT      | 5,892,929     |              |            |                |       | 5,892,929   |
| HIGHWAY TRUST FUND        | 13,485,587    |              |            |                |       | 13,485,587  |
| INDIAN IRRIGATION SY      |               | 26,217       |            | 1,000          | 7,321 | 34,538      |
| INDIV INDIAN MONEY        | 1             | 24,784       |            |                |       | 24,784      |
| INLAND WATERWAYS TF       |               | 386,060      |            |                |       | 386,060     |
| INSPECTION & GRADING      | 1             | 367          |            |                |       | 367         |
| IRANIAN CLAIMS            |               | 139          |            |                |       | 139         |
| ISRAELI-ARAB SCHOLAR      |               | 4,277        |            |                |       | 4,277       |
| JAMES MADISON FELLOW      |               | 37,274       |            |                |       | 37,274      |
| JAPAN-US FRIENDSHIP       |               | 39,840       |            |                |       | 39,840      |
| JOHN C STENNIS CENTR      |               | 10,052       |            |                |       | 10,052      |
| JOHN F KENNEDY SK FD      |               | 6,126        |            |                |       | 6,126       |
| JUDICIAL OFFCRS RETD      |               | 154,976      |            |                |       | 154,976     |
| JUDICIAL SURVIVORS        |               | 403,309      |            |                |       | 403,309     |
| KOREAN WAR VET MEMOR      |               | 48           |            |                |       | 48          |
| KUUKPIK ALASKA ESCROW     | 1             | 34,016       |            |                |       | 34,016      |
| LAND BETWEEN THE LAKES    |               | 3,072        |            |                |       | 3,072       |
| LEAKING UND STORAGE       |               | 1,969,632    |            |                |       | 1,969,632   |
| LIB OF CONGRESS CF        |               | 628,007      |            |                |       | 628,007     |
| LIB OF CONGRESS GIFT      |               | 8,406        |            |                |       | 8,406       |
| LIB OF CONGRESS TR F      |               | 36,489       |            |                |       | 36,489      |
| LINCOLN CO LAND ACT       |               | 126          |            |                |       | 126         |
| LOWER BRULE TRUST         |               | 7,003        |            |                |       | 7,003       |
| MARITIME ESCROW FUND      | 1             | 77,638       |            |                |       | 77,638      |
| MILITARY RETIREMENT       |               | 177,800,821  |            |                |       | 177,800,821 |
| MORRIS K UDALL SCH        |               | 21,507       |            |                |       | 21,507      |
| NASA ENDEAVOR TR FD       |               | 548          |            |                |       | 548         |
| NASA SCIENCE SPACE T      |               | 13,027       |            |                |       | 13,027      |
| NATIONAL ARCHIVE TR       |               | 12,543       |            |                |       | 12,543      |
| NATIONAL CUA COMMUN       |               | 5,345        |            |                |       | 5,345       |
| NATIONAL CUA OPERATE      |               | 16,520       |            |                |       | 16,520      |
| NATIONAL CUA SH INS       |               | 5,417,048    |            |                |       | 5,417,048   |
| NATIONAL IH CONDITIO      |               | 10,441       |            |                |       | 10,441      |
| NATIONAL IH PATIENTS      |               | 456          |            |                |       | 456         |

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|------------------------|---------------|--------------|------------|----------------|----|------------|
| NATIONAL IH UNCOND     |               |              | 17,378     |                |    | 17,378     |
| NATIONAL LABOR RB      | 1             |              | 20,317     |                |    | 20,317     |
| NATIONAL SECUR EDUC    |               |              | 30,818     |                |    | 30,818     |
| NATIONAL SERVICE LIF   | 11,545,794    |              |            |                |    | 11,545,794 |
| NATIONAL SERVICE TF    |               |              | 185,168    |                |    | 185,168    |
| NATIVE AMER INSTITUT   |               |              | 34,955     |                |    | 34,955     |
| NATIVE ARCHIVE GIF     |               |              | 6,716      |                |    | 6,716      |
| NATL ENDOW FOR ARTS    |               |              | 397        |                |    | 397        |
| NATL ENDOW FOR HUMAN   |               |              | 214        |                |    | 214        |
| NATURAL RESOURCE DAM   |               |              | 152,233    |                |    | 152,233    |
| NUCLEAR WASTE FUND     |               |              | 4,936,603  |                |    | 4,936,603  |
| NUCLEAR WASTE ZERO     | 5             |              | 19,099,000 |                |    | 19,099,000 |
| OFFICE OF THRIFT SUP   |               |              | 161,280    |                |    | 161,280    |
| OIL SPILL LIABILITY    |               |              | 956,777    |                |    | 956,777    |
| OLIVER W HOLMES        |               |              | 67         |                |    | 67         |
| OVERSEAS PIC NON-CR    |               |              | 3,526,024  |                |    | 3,526,024  |
| PANAMA CAN COM COMP    |               |              | 73,889     |                |    | 73,889     |
| PANAMA CAN DISS FUND   |               |              | 2,390      |                |    | 2,390      |
| PENSION BENEFIT        |               |              | 12,509,152 |                |    | 12,509,152 |
| PERISH AG COMMODITIES  |               |              | 2,616      |                |    | 2,616      |
| POSTAL SERVICE FUND    |               |              | 1,416,700  |                |    | 1,416,700  |
| POWER SYSTEMS BIA      |               |              | 42,031     |                |    | 42,031     |
| PRESERVATION BP AL     |               |              | 65         |                |    | 65         |
| PRESIDIO TRUST         |               |              | 122,705    |                |    | 122,705    |
| PUBLIC HLTH SER CON    |               |              | 3,000      |                |    | 3,000      |
| RAILROAD RETIRE ACCT   | 6,836,387     |              |            |                |    | 6,836,387  |
| RAILROAD RETIRE ACZE   | 6             |              | 2,082,000  |                |    | 2,082,000  |
| RAILROAD RETIRE SSE    | 2,009,052     |              |            |                |    | 2,009,052  |
| RELIEF REHAB DC        |               |              | 2,040      |                |    | 2,040      |
| RELIEF REHAB LONGSHO   |               |              | 20,738     |                |    | 20,738     |
| REREGISTRATION & EXP   |               |              | 929        |                |    | 929        |
| RESERVE MOBIL INCOME   |               |              | 2,333      |                |    | 2,333      |
| RETIRED EMPLOYEE HLT   |               |              | 2,042      |                |    | 2,042      |
| RICKY RAY RELIEF FUND  |               |              | 90,269     |                |    | 90,269     |
| RUSSIAN LEADERSHIP DEV |               |              | 7,247      |                |    | 7,247      |
| SAN GABRIEL BASIN FUND |               |              | 23,858     |                |    | 23,858     |
| SAVINGS ASSOC INS FD   |               |              | 11,313,895 |                |    | 11,313,895 |
| SEIZED ASSETS FUND     | 1             |              | 541,070    |                |    | 541,070    |
| SEIZED CUR US CU SER   |               |              | 365,803    |                |    | 365,803    |
| SERVICEMEN'S GROUP     |               | 6,535        |            |                |    | 6,535      |
| SMITHSONIAN ENDOWMEN   | 1             |              | 1,000      |                |    | 1,000      |
| SO NEV PUB LAND MGMT   |               |              | 188,240    |                |    | 188,240    |
| SOUTH DAKOTA TR FUND   |               |              | 52,684     |                |    | 52,684     |
| SPECIAL INVESTMENT     | 1             |              | 959,302    |                |    | 959,302    |
| SUPP FOR RELOCATION    |               |              | 5,374      |                |    | 5,374      |
| TAX COURT JUDGES SA    |               |              | 7,460      |                |    | 7,460      |
| THRIFT SAVINGS FUND    | 1             |              | 47,930,354 |                |    | 47,930,354 |
| TR DE 20X6420 NT       | 1             |              | 21,389     |                |    | 21,389     |
| TREASURY FORFEIT FD    |               |              | 81,290     |                |    | 81,290     |
| TRIBAL SPECIAL FUND    |               |              | 104,121    |                |    | 104,121    |
| TRIBAL TRUST FUND      |               |              | 35,320     |                |    | 35,320     |

| Fund Name                 | Special Issue | Market Based  | Marketable  | 2/ Agency Secs | 3/    | Total         |
|---------------------------|---------------|---------------|-------------|----------------|-------|---------------|
| UNEARNED COPYRIGHT F      | 1             |               | 3,610       |                |       | 3,610         |
| UNEMPLOYMENT TRUST        |               | 56,734,898    |             |                |       | 56,734,898    |
| UNIT STAT ARMY GGF        |               |               | 3,017       |                |       | 3,017         |
| UNIT STAT CST GRD GG      |               |               | 1,295       |                |       | 1,295         |
| UNIT STAT NAV AC G&M      |               |               | 7,051       |                |       | 7,051         |
| UNIT STAT TRUSTEE SY      |               |               | 192,616     |                |       | 192,616       |
| URANIUM ENRICHMENT        |               |               | 3,247,322   |                |       | 3,247,322     |
| USEC REVOLVING FUND       |               |               | 1,254,705   |                |       | 1,254,705     |
| UTAH RECLAMATION          |               |               | 131,110     |                |       | 131,110       |
| VACCINE INJURY            |               |               | 1,784,745   |                |       | 1,784,745     |
| VETERANS' REOPENED        |               | 477,871       |             |                |       | 477,871       |
| VETERANS' SPECIAL LF      |               | 1,849,052     |             |                |       | 1,849,052     |
| VIETNAM CLAIMS FD         | 1             |               | 245         |                |       | 245           |
| VOLUNTARY SEPAR INC       |               |               | 830,656     |                |       | 830,656       |
| WAGE & HOUR LABOR BD      | 1             |               | 1,592       |                |       | 1,592         |
| WAR-RISK INSURANCE        |               |               | 35,250      |                |       | 35,250        |
| WILDLIFE CONSERV & RESTOR |               |               | 37,519      |                |       | 37,519        |
| WORLD WAR VET MEMOR       |               |               | 72,150      |                |       | 72,150        |
| =====                     |               |               |             |                |       |               |
| Grand Totals              |               | 2,369,863,418 | 444,777,739 | 310,921        | 7,321 | 2,814,959,399 |

FootNotes:

- 1) Denotes Off-Budget Accounts
- 2) For details see 1133-1
- 3) For details see 1134-1
- 4) In addition CSR holds \$ .00(not rounded) in FFB Obligations
- 5) Includes Face Value \$19,099,000,000.00(not rounded) zero coupon bonds  
 Market Value \$8,480,609,529.84(not rounded) zero coupon bonds
- 6) Includes Face Value \$2,082,000,000.00(not rounded) zero coupon bonds  
 Market Value \$1,602,781,064.21(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 01/31/2003

| Account Number         | Security Description                             | Shares/Par     |
|------------------------|--|----------------|
| -----                  |  |                |
| CIVIL SERVICE RETIRE   |  |                |
| 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 |
|                        |  | -----          |
|                        |  | 279,644,000.00 |
|                        |  |                |
| FEDERAL DISABILITY INS |  |                |
| 000000000208007        | MARKETABLE TREASURY BOND 11.75% 02/15/2005-2010  | 30,250,000.00  |
|                        |  | -----          |
|                        |  | 30,250,000.00  |
|                        |  |                |
| 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   |
|                        |  | -----          |
|                        |  | 310,921,000.00 |

1134 Agency Securities Held by GAS Agencies  
As of 01/31/2003

| Account Number       | Security Description                           | Shares/Par   |
|----------------------|--|--------------|
| -----                | -----  | -----        |
| INDIAN IRRIGATION SY |  |              |
| 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 |
|                      |  | -----        |
|                      |  | 7,320,741.00 |
|                      |  | -----        |
|                      |  | 7,320,741.00 |