

PZINT01  
4220

ACCRUED INTEREST

As of November 28, 2003

Federal Reserve System Employees' Retirement Plan Tr - Fixed

PAGE 1

SHARES OPEN	SECURITY		ACCRUED INTEREST
3,000,000	Bank of America Corp	7.400% due 01/15/11	82,017
6,000,000	Citigroup Inc	6.500% due 01/18/11	140,833
1,000,000	Coca-Cola Bottling Co Consl (MWC +25)	6.375% due 05/01/09	4,781
1,240,000	Federal Farm Credit Bank (Call: 11/24/04 1X)	2.700% due 11/24/06	372
2,500,000	Federal Home Loan Bank (Call: 02/22/05 1X)	3.875% due 08/22/08	25,833
2,380,000	Federal Home Loan Bank (Call: 12/24/03 Continuous)	5.350% due 12/24/12	54,469
1,850,593	Federal Home Loan Mtg Gold (Pool #C01646) (Or Face 1,900,000)	6.000% due 09/01/33	9,253
872,332	Federal Home Loan Mtg Gold Pool #C32465 (Or Face 10,096,150)	7.000% due 11/01/29	3,053
2,727,700	Federal Home Loan Mtg Gold (Pool #C55993) (Or Face 11,500,000)	6.500% due 01/01/31	8,865
2,035,113	Federal Home Loan Mtg Gold (Pool #C69751) (Or Face 7,376,100)	6.500% due 08/01/32	11,024
2,112,264	Federal Home Loan Mtg Gold (Pool #C73496) (Or Face 4,750,000)	6.000% due 11/01/32	9,505
806,459	Federal Home Loan Mtg Gold (Pool #C48668) (Or Face 9,000,000)	6.500% due 03/01/31	4,223
286,539	Federal Home Loan Mtg Gold (Pool #C46008) (Or Face 2,922,443)	6.500% due 12/01/30	1,500

Run Date: 12/09/2003 10:25



PZINT01  
4220

ACCRUED INTEREST

As of November 28, 2003

Federal Reserve System Employees' Retirement Plan Tr - Fixed

PAGE 2

SHARES OPEN	SECURITY	ACCRUED INTEREST
13,300,000	Federal Home Loan Mtg	94,393
5,525,000	Federal Home Loan Mtg MTN (Call: 08/13/04 1X)	58,013
1,500,000	Federal Home Loan Mtg MTN (Call: 11/10/04 1X)	1,688
6,905,000	Federal Home Loan Mtg MTN (Call: 4/29/04 1X)	31,984
6,350,000	Federal Home Loan Mtg MTN (Call: 08/25/04 1X)	50,161
1,306,273	Federal Nat'l Mtg Assn (Pool #545195) (Or Face 7,725,000)	7,620
6,422,343	Federal Nat'l Mtg Assn (Pool #704428) (Org Face 8,700,000)	32,112
8,000,000	Federal Nat'l Mtg Assn (Call: 01/28/04 Quarter)	140,000
8,250,000	Federal Nat'l Mtg Assn (Call: 07/18/05 1X)	163,854
7,532,632	Federal Nat'l Mtg Assn (Pool #695067) (Or Face 11,250,000)	36,408
445,919	Federal Nat'l Mtg Assn (Pool #613026) (Or Face 1,677,000)	2,093
224,400	Federal Nat'l Mtg Assn (Pool #443270) (Or Face 2,612,500)	1,134
1,083,295	Federal Nat'l Mtg Assn (Pool #303828) (Or Face 10,505,999)	2,738

Run Date: 12/09/2003 10:25



PZINT01  
4220

ACCRUED INTEREST

As of November 28, 2003

Federal Reserve System Employees' Retirement Plan Tr - Fixed

PAGE 3

SHARES OPEN	SECURITY		ACCRUED INTEREST
561,286	Federal Nat'l Mtg Assn (Pool #494946) (Or Face 6,000,000)	7.000% due 05/01/29	3,056
1,412,141	Federal Nat'l Mtg Assn (Pool #683163) (Or Face 2,325,000)	6.000% due 02/01/33	7,061
10,000,000	Federal Nat'l Mtg Assn Ser 2002-71 PB PAC (11) (Or Face 10,000,000)	4.500% due 08/25/19	36,250
1,539,549	Federal National Mtg Assn Pool #535527 (Or Face 16,475,000)	7.000% due 08/01/30	4,490
3,914,669	Federal National Mtg Assn (Pool #666713) (Or Face 6,800,000)	6.000% due 11/01/32	18,268
277,480	Federal National Mtg Assn (Pool #338314) (Or Face 6,614,841)	6.500% due 03/01/26	1,353
2,143,365	Federal National Mtg Assn (Pool #545144) (Or Face 17,371,829)	7.500% due 06/01/31	12,056
3,500,000	GTE Corp	7.510% due 04/01/09	41,618
6,000,000	General Electric Capital Corp MTN	5.875% due 02/15/12	100,854
5,000,000	Goldman Sachs Group Inc MTN	7.800% due 01/28/10	130,000
1,244,237	Govt Natl Mtg Assn II (Pool #2768) (Or Face 7,372,111)	7.000% due 06/20/29	4,597
933,142	Govt Natl Mtg Assn II (Pool #2866)	7.000% due 01/20/30	3,447

Run Date: 12/09/2003 10:25



PZINT01  
4220

ACCRUED INTEREST

As of November 28, 2003

Federal Reserve System Employees' Retirement Plan Tr - Fixed

PAGE 4

SHARES OPEN	SECURITY		ACCRUED INTEREST
5,000,000	Norwest Financial Inc	6.850% due 07/15/09	126,535
5,000,000	Target Corp (MWC/15)	3.375% due 03/01/08	40,781
5,000,000	Texaco Capital	8.625% due 06/30/10	177,292
7,265,000	U S Treasury Note	7.000% due 07/15/06	149,248
3,200,000	U S Treasury Note	6.000% due 08/15/09	54,783
14,890,000	U S Treasury Note	3.500% due 11/15/06	18,613
5,000,000	Union Oil Co of CA MWC/15	7.350% due 06/15/09	138,833
2,000,000	Viacom Inc. (MWC/25)	6.625% due 05/15/11	4,785
	*** TOTAL ***		2,051,845

Run Date: 12/09/2003 10:25

