

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JANUARY 31, 2002

Loan Description	Corpus STRIP CUSIP	Maturity Date	Amount Outstanding in Thousands			Reconstituted This Month ¹⁸	
			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	4,780,206	3,521,600	195,200
DQ8	12	AD5	05/15/05	4,260,758	1,814,758	2,446,000	0
DR6	10-3/4	AG8	08/15/05	9,269,713	5,794,613	3,475,100	128,000
DU9	9-3/8	AJ2	02/15/06	4,755,916	4,447,636	308,280	9,648
DN5	11-3/4	912800 AA7	11/15/14	5,015,284	1,789,400	3,225,884	80,000
DP0	11-1/4	912803 AA1	02/15/15	10,783,299	8,230,110	2,553,189	994,040
DS4	10-5/8	AC7	08/15/15	4,023,916	3,122,890	901,026	63,040
DT2	9-7/8	AE3	11/15/15	5,584,859	3,327,089	2,257,770	190,400
DV7	9-1/4	AF0	02/15/16	5,501,754	5,373,648	128,106	319,200
DW5	7-1/4	AH6	05/15/16	18,823,551	18,612,318	211,233	209,500
DX3	7-1/2	AK9	11/15/16	18,824,448	17,740,668	1,083,780	332,960
DY1	8-3/4	AL7	05/15/17	15,619,169	8,915,384	6,703,785	1,455,240
DZ8	8-7/8	AM5	08/15/17	11,208,358	7,500,765	3,707,593	501,400
EA2	9-1/8	AN3	05/15/18	6,797,439	3,001,439	3,796,000	92,800
EB0	9	AP8	11/15/18	7,174,470	3,596,747	3,577,723	242,800
EC8	8-7/8	AQ6	02/15/19	13,320,498	7,926,216	5,394,282	742,000
ED6	8-1/8	AR4	08/15/19	18,940,932	18,116,225	824,707	274,480
EE4	8-1/2	AS2	02/15/20	9,656,268	7,826,620	1,829,648	79,600
EF1	8-3/4	AT0	05/15/20	7,707,183	3,056,983	4,650,200	131,200
EG9	8-3/4	AU7	08/15/20	17,259,306	7,764,946	9,494,360	1,013,760
EH7	7-7/8	AV5	02/15/21	10,195,573	9,328,373	867,200	314,000
EJ3	8-1/8	AW3	05/15/21	10,191,788	5,250,805	4,940,983	294,080
EK0	8-1/8	AX1	08/15/21	9,926,382	7,794,410	2,131,972	797,960
EL8	8	AY9	11/15/21	30,632,194	14,756,925	15,875,269	730,700
EM6	7-1/4	AZ6	08/15/22	10,227,790	9,182,691	1,045,099	188,000
EN4	7-5/8	BA0	11/15/22	7,423,626	3,470,231	3,953,395	4,800
EP9	7-1/8	BB8	02/15/23	16,152,061	10,201,061	5,951,000	440,600
EQ7	6-1/4	BC6	08/15/23	22,659,044	19,291,536	3,367,508	247,200
ES3	7-1/2	BD4	11/15/24	9,704,162	3,763,602	5,940,560	349,760
ET1	7-5/8	BE2	02/15/25	10,019,170	3,964,369	6,054,801	475,200
EV6	6-7/8	BF9	08/15/25	11,267,207	7,530,085	3,737,122	383,280
EW4	6	BG7	02/15/26	12,837,916	11,806,716	1,031,200	444,200
EX2	6-3/4	BH5	08/15/26	9,000,418	6,517,600	2,482,818	110,400
EY0	6-1/2	BJ1	11/15/26	10,870,177	5,301,527	5,568,650	163,800
EZ7	6-5/8	BK8	02/15/27	9,601,971	6,277,566	3,324,405	224,000
FA1	6-3/8	BL6	08/15/27	9,356,756	7,045,556	2,311,200	437,200
FB9	6-1/8	BM4	11/15/27	22,021,339	12,069,639	9,951,700	1,168,600
FE3	5-1/2	BP7	08/15/28	11,776,201	11,079,101	697,100	260,000
FF0	5-1/4	BV4	11/15/28	10,947,052	10,417,252	529,800	109,600
FG8	5-1/4	BW2	02/15/29	11,350,341	10,994,245	356,096	22,400
FJ2	6-1/8	CG6	08/15/29	11,178,580	10,449,180	729,400	0
FM5	6-1/4	CH4	05/15/30	17,043,162	16,606,074	437,088	0
FP8	5-3/8	CK7	02/15/31	16,427,648	16,299,648	128,000	0
Total Treasury Bonds.....				503,639,485	362,136,853	141,502,632	14,221,048
Treasury Inflation-Indexed Notes:							
CUSIP:	Series:	Interest Rate:					
912827 3A8	J	3-5/8	912820 BZ9	07/15/02	18,629,258	18,629,258	0
2M3	A	3-3/8	BV8	01/15/07	17,645,146	17,645,146	0
3T7	A	3-5/8	CL9	01/15/08	18,461,436	18,351,622	109,814
4Y5	A	3-7/8	DN4	01/15/09	17,202,736	17,202,736	0
5W8	A	4-1/4	EK9	01/15/10	11,937,616	11,937,616	0
6R8	A	3-1/2	GA9	01/15/11	11,213,686	11,213,686	0
7J5	A	3-3/8	GT8	01/15/12	6,004,173	6,004,173	0
Total Inflation-Indexed Notes.....				101,094,050	100,984,236	109,814	0
Treasury Inflation-Indexed Bonds:							
CUSIP:	Interest Rate:						
912810 FD5	3-5/8	912803 BN2	04/15/28	18,436,883	18,436,883	0	0
FH6	3-7/8	CF8	04/15/29	21,283,700	21,148,803	134,898	0
FQ6	3-3/8	CL5	04/15/32	5,012,235	5,012,235	0	0
Total Inflation-Indexed Bonds.....				44,732,819	44,597,921	134,898	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JANUARY 31, 2002 -- Continued

Loan Description	Corpus STRIP CUSIP	Maturity Date	Amount Outstanding in Thousands			Reconstituted This Month ¹⁸		
			Total Outstanding	Portion Held in Unstripped Form	Portion Held in Stripped Form			
Treasury Notes:								
CUSIP:	Series:	Interest Rate:						
912827 2L5	D	6-1/4	912820 FL6	02/28/02	13,799,902	13,799,902	0	0
6A5	S	6-1/2	EN3	02/28/02	16,563,375	16,522,175	41,200	400
2P6	E	6-5/8	FM4	03/31/02	14,301,310	14,278,910	22,400	0
6B3	T	6-1/2	EP8	03/31/02	17,237,943	17,197,143	40,800	0
2S0	F	6-5/8	FN2	04/30/02	14,474,673	14,474,673	0	0
6C1	U	6-3/8	EQ6	04/30/02	17,390,900	17,384,500	6,400	0
F49	A	7-1/2	BD8	05/15/02	11,714,397	7,611,037	4,103,360	556,880
2W1	G	6-1/2	FP7	05/31/02	13,503,890	13,503,890	0	0
6E7	V	6-5/8	ES2	05/31/02	14,871,823	14,849,423	22,400	0
2Y7	H	6-1/4	FQ5	06/30/02	13,058,694	13,058,694	0	0
6F4	W	6-3/8	ET0	06/30/02	14,320,609	14,312,209	8,400	0
3C4	K	6	FR3	07/31/02	12,231,057	12,231,057	0	0
6H0	X	6-1/4	EU7	07/31/02	15,057,900	15,056,300	1,600	0
G55	B	6-3/8	BE6	08/15/02	23,859,015	19,233,026	4,625,989	71,400
3G5	L	6-1/4	FS1	08/31/02	12,731,742	12,731,742	0	0
6K3	Y	6-1/8	FU6	08/31/02	15,072,214	15,072,214	0	0
3J9	M	5-7/8	CC9	09/30/02	12,806,814	12,734,814	72,000	0
6L1	Z	6	FV4	09/30/02	15,144,335	15,144,335	0	0
3L4	N	5-3/4	CE5	10/31/02	26,593,892	26,504,292	89,600	0
3Q3	P	5-3/4	CH8	11/30/02	12,120,580	11,753,180	367,400	0
6P2	AC	5-5/8	FY8	11/30/02	15,058,528	14,990,688	67,840	0
3S9	Q	5-5/8	CK1	12/31/02	12,052,433	11,646,993	405,440	0
6Q0	AD	5-1/8	FZ5	12/31/02	14,822,027	14,822,027	0	0
3V2	C	5-1/2	CN5	01/31/03	13,100,640	13,099,040	1,600	0
6S6	L	4-3/4	GB7	01/31/03	15,452,604	15,427,004	25,600	0
J78	A	6-1/4	BF3	02/15/03	23,562,691	22,374,571	1,188,120	94,748
3Z3	D	5-1/2	CS4	02/28/03	13,670,354	13,626,354	44,000	0
6U1	M	4-5/8	GD3	02/28/03	14,685,095	14,685,095	0	0
4B5	E	5-1/2	CU9	03/31/03	14,172,892	14,170,492	2,400	0
6V9	N	4-1/4	GE1	03/31/03	14,674,853	14,674,853	0	0
4D1	F	5-3/4	CW5	04/30/03	12,573,248	12,558,848	14,400	0
6W7	P	4	GF8	04/30/03	13,338,528	13,338,528	0	0
4H2	G	5-1/2	DA2	05/31/03	13,132,243	13,103,843	28,400	0
6Y3	Q	4-1/4	GH4	05/31/03	13,331,937	13,331,937	0	0
4K5	H	5-3/8	DC8	06/30/03	13,126,779	13,097,979	28,800	0
6Z0	R	3-7/8	GJ0	06/30/03	14,671,070	14,671,070	0	0
7A4	S	3-7/8	GK7	07/31/03	16,003,270	16,003,270	0	0
L83	B	5-3/4	BG1	08/15/03	28,011,028	25,701,388	2,309,640	7,600
4N9	J	5-1/4	DE4	08/15/03	19,852,263	19,680,863	171,400	0
7C0	T	3-5/8	GM3	08/31/03	18,665,038	18,665,038	0	0
7D8	U	2-3/4	GN1	09/30/03	22,675,482	22,675,482	0	0
7E6	V	2-3/4	GP6	10/31/03	25,147,960	25,147,960	0	0
4U3	K	4-1/4	DJ3	11/15/03	18,625,785	17,356,085	1,269,700	0
7G1	W	3	GR2	11/30/03	26,170,526	26,170,526	0	0
7H9	X	3-1/4	GS0	12/31/03	29,666,988	29,666,988	0	0
7K2	J	3	GU5	01/31/04	30,778,596	30,778,596	0	0
N81	A	5-7/8	BH9	02/15/04	12,955,077	12,253,277	701,800	93,400
5A6	E	4-3/4	DQ7	02/15/04	17,823,228	17,804,828	18,400	1,600
P89	B	7-1/4	BJ5	05/15/04	14,440,372	13,671,072	769,300	100,800
5F5	F	5-1/4	DU8	05/15/04	18,925,383	18,925,383	0	0
Q88	C	7-1/4	BK2	08/15/04	13,346,467	11,487,967	1,858,500	3,000
5M0	G	6	DZ7	08/15/04	18,089,806	18,089,806	0	0
R87	D	7-7/8	BL0	11/15/04	14,373,760	14,368,960	4,800	0
5S7	H	5-7/8	EE3	11/15/04	32,658,145	32,658,145	0	0
S86	A	7-1/2	BM8	02/15/05	13,834,754	13,242,474	592,280	0
T85	B	6-1/2	BN6	05/15/05	14,739,504	14,739,104	400	0
6D9	E	6-3/4	ER4	05/15/05	28,562,370	28,562,370	0	0
U83	C	6-1/2	BP1	08/15/05	15,002,580	15,002,180	400	0
V82	D	5-7/8	BQ9	11/15/05	15,209,920	14,768,720	441,200	11,200
6N7	F	5-3/4	FX0	11/15/05	28,062,797	27,875,597	187,200	0
W81	A	5-5/8	BR7	02/15/06	15,513,587	15,508,107	5,480	0
X80	B	6-7/8	BS5	05/15/06	16,015,475	15,167,275	848,200	0
6X5	E	4-5/8	GG6	05/15/06	27,797,852	27,797,852	0	0
Y55	C	7	BT3	07/15/06	22,740,446	22,700,446	40,000	0
Z62	D	6-1/2	BU0	10/15/06	22,459,675	22,399,675	60,000	0
7F3	F	3-1/2	GQ4	11/15/06	18,801,283	18,704,483	96,800	22,600
2J0	B	6-1/4	BW6	02/15/07	13,103,678	12,774,142	329,536	2,020
2U5	C	6-5/8	BX4	05/15/07	13,958,186	13,783,671	174,515	104,000
3E0	D	6-1/8	CA3	08/15/07	25,636,803	25,139,003	497,800	22,200
3X8	B	5-1/2	CQ8	02/15/08	13,583,412	13,565,812	17,600	1,600
4F6	C	5-5/8	CY1	05/15/08	27,190,961	27,123,441	67,520	400
4V1	D	4-3/4	DK0	11/15/08	25,083,125	25,067,925	15,200	66,600
5G3	B	5-1/2	DV6	05/15/09	14,794,790	14,770,290	24,500	50,200
5N8	C	6	EA1	08/15/09	27,399,894	27,285,394	114,500	0
5Z1	B	6-1/2	EM5	02/15/10	23,355,709	23,351,509	4,200	50,000
6J6	C	5-3/4	FT9	08/15/10	22,437,594	22,434,594	3,000	100,000
6T4	B	5	GC5	02/15/11	23,436,329	23,430,569	5,760	0
7B2	C	5	GL5	08/15/11	26,635,316	26,631,316	4,000	4,000
Total Treasury Notes.....					1,411,846,201	1,390,004,421	21,841,780	1,364,648
Grand Total.....					2,061,312,554	1,897,723,431	163,589,124	15,585,696