

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, FEBRUARY 28, 2002

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 DM7	11-5/8	912803 AB9	11/15/04	8,301,806	4,593,006	3,708,800	184,000
DQ8	12	AD5	05/15/05	4,260,758	1,820,208	2,440,550	5,450
DR6	10-3/4	AG8	08/15/05	9,269,713	5,872,213	3,397,500	148,800
DU9	9-3/8	AJ2	02/15/06	4,755,916	4,444,180	311,736	10,200
DN5	11-3/4	912800 AA7	11/15/14	5,015,284	1,804,500	3,210,784	71,400
DPO	11-1/4	912803 AA1	02/15/15	10,783,299	8,365,430	2,417,869	382,320
DS4	10-5/8	AC7	08/15/15	4,023,916	3,080,730	943,186	43,200
DT2	9-7/8	AE3	11/15/15	5,584,859	3,386,289	2,198,570	123,200
DV7	9-1/4	AF0	02/15/16	5,501,754	5,317,848	183,906	161,800
DW5	7-1/4	AH6	05/15/16	18,823,551	18,668,918	154,633	96,000
DX3	7-1/2	AK9	11/15/16	18,824,448	17,478,988	1,345,460	38,320
DY1	8-3/4	AL7	05/15/17	15,619,169	8,754,304	6,864,865	685,840
DZ8	8-7/8	AM5	08/15/17	11,208,358	7,599,965	3,608,393	284,800
EA2	9-1/8	AN3	05/15/18	6,797,439	2,975,839	3,821,600	56,000
EBO	9	AP8	11/15/18	7,174,470	3,504,347	3,670,123	16,000
EC8	8-7/8	AQ6	02/15/19	13,320,498	7,909,616	5,410,882	617,000
ED6	8-1/8	AR4	08/15/19	18,940,932	18,276,945	663,987	567,360
EE4	8-1/2	AS2	02/15/20	9,656,268	7,805,620	1,850,648	222,200
EF1	8-3/4	AT0	05/15/20	7,707,183	3,136,983	4,570,200	80,000
EG9	8-3/4	AU7	08/15/20	17,259,306	8,145,586	9,113,720	604,880
EH7	7-7/8	AV5	02/15/21	10,195,573	9,353,773	841,800	129,400
EJ3	8-1/8	AW3	05/15/21	10,191,788	5,493,365	4,698,423	614,720
EK0	8-1/8	AX1	08/15/21	9,926,382	7,922,690	2,003,692	130,520
EL8	8	AY9	11/15/21	30,632,194	15,728,075	14,904,119	1,887,850
EM6	7-1/4	AZ6	08/15/22	10,227,790	8,968,691	1,259,099	91,200
EN4	7-5/8	BA0	11/15/22	7,423,626	3,414,631	4,008,995	30,800
EP9	7-1/8	BB8	02/15/23	16,152,061	10,455,461	5,696,600	438,400
EQ7	6-1/4	BC6	08/15/23	22,659,044	19,189,952	3,469,092	189,200
ES3	7-1/2	BD4	11/15/24	9,704,162	3,773,922	5,930,240	111,760
ET1	7-5/8	BE2	02/15/25	10,019,170	3,967,769	6,051,401	160,000
EV6	6-7/8	BF9	08/15/25	11,267,207	7,610,445	3,656,762	278,120
EW4	6	BG7	02/15/26	12,837,916	11,647,716	1,190,200	565,400
EX2	6-3/4	BH5	08/15/26	9,000,418	6,293,600	2,706,818	150,400
EY0	6-1/2	BJ1	11/15/26	10,870,177	5,252,927	5,617,250	297,000
EZ7	6-5/8	BK8	02/15/27	9,601,971	6,235,366	3,366,605	302,400
FA1	6-3/8	BL6	08/15/27	9,356,756	7,286,956	2,069,800	373,000
FB9	6-1/8	BM4	11/15/27	22,021,339	11,781,239	10,240,100	292,400
FE3	5-1/2	BP7	08/15/28	11,776,201	11,150,101	626,100	207,800
FF0	5-1/4	BV4	11/15/28	10,947,052	10,355,652	591,400	142,400
FG8	5-1/4	BW2	02/15/29	11,350,341	10,891,445	458,896	49,600
FJ2	6-1/8	CG6	08/15/29	11,178,580	10,391,580	787,000	24,600
FM5	6-1/4	CH4	05/15/30	17,043,162	16,383,290	659,872	3,200
FP8	5-3/8	CK7	02/15/31	16,427,648	16,290,048	137,600	0
Total Treasury Bonds.....				503,639,485	362,780,209	140,859,276	10,868,940
Treasury Inflation-Indexed Notes:							
CUSIP:	Series:	Interest Rate:					
912827 3A8	J	3-5/8	912820 BZ9	07/15/02	18,557,280	18,557,280	0
2M3	A	3-3/8	BV8	01/15/07	17,577,071	17,577,071	0
3T7	A	3-5/8	CL9	01/15/08	18,390,155	18,280,765	109,390
4Y5	A	3-7/8	DN4	01/15/09	17,136,264	17,136,264	0
5W8	A	4-1/4	EK9	01/15/10	11,891,540	11,891,540	0
6R8	A	3-1/2	GA9	01/15/11	11,170,452	11,170,452	0
7J5	A	3-3/8	GT8	01/15/12	6,004,283	6,004,283	0
Total Inflation-Indexed Notes.....				100,727,044	100,617,654	109,390	0
Treasury Inflation-Indexed Bonds:							
CUSIP:	Interest Rate:						
912810 FD5	3-5/8	912803 BN2	04/15/28	18,365,783	18,365,783	0	0
FH6	3-7/8	CF8	04/15/29	21,201,459	21,067,083	134,376	0
FQ6	3-3/8	CL5	04/15/32	5,012,235	5,012,235	0	0
Total Inflation-Indexed Bonds.....				44,579,478	44,445,101	134,376	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, FEBRUARY 28, 2002 -- 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:						
912827 2P6	E	6-5/8	912820 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	7,483,597	4,230,800	320
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	14,309,009	11,600	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	19,167,226	4,691,789	20,600
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	12,733,214	73,600	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	26,503,492	90,400	0
3Q3	P	5-3/4	CH8	11/30/02	12,120,580	11,750,780	369,800	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	11,643,793	408,640	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	13,097,440	3,200	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	22,197,463	1,365,228	48,300
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	14,278,695	406,400	0
4B5	E	5-1/2	CU9	03/31/03	14,172,892	14,162,492	10,400	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	25,655,288	2,355,740	16,800
4N9	J	5-1/4	DE4	08/15/03	19,852,263	19,783,263	69,000	102,400
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	17,367,385	1,258,400	30,400
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	30,775,555	30,775,555	0	0
N81	A	5-7/8	BH9	02/15/04	12,955,077	12,218,677	736,400	34,400
5A6	E	4-3/4	DQ7	02/15/04	17,823,228	17,804,828	18,400	0
7M8	K	3	GW1	02/29/04	31,741,296	31,741,296	0	0
P89	B	7-1/4	BJ5	05/15/04	14,440,372	13,645,272	795,100	0
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	11,477,967	1,868,500	2,400
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	14,369,160	4,600	200
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	13,236,974	597,780	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	14,768,120	441,800	3,000
6N7	F	5-3/4	FX0	11/15/05	28,062,797	27,872,997	189,800	800
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	15,252,955	762,520	152,000
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	35,380,129	34,970,729	409,400	50,400
2J0	B	6-1/4	BW6	02/15/07	13,103,678	12,715,142	388,536	14,800
2U5	C	6-5/8	BX4	05/15/07	13,958,186	13,775,871	182,315	0
3E0	D	6-1/8	CA3	08/15/07	25,636,803	25,130,803	506,000	4,000
3X8	B	5-1/2	CQ8	02/15/08	13,583,412	13,563,212	20,200	0
4F6	C	5-5/8	CY1	05/15/08	27,190,961	27,123,441	67,520	0
4V1	D	4-3/4	DK0	11/15/08	25,083,125	25,067,925	15,200	0
5G3	B	5-1/2	DV6	05/15/09	14,794,790	14,761,290	33,500	0
5N8	C	6	EA1	08/15/09	27,399,894	27,304,894	95,000	25,000
5Z1	B	6-1/2	EM5	02/15/10	23,355,709	23,351,509	4,200	0
6J6	C	5-3/4	FT9	08/15/10	22,437,594	22,434,594	3,000	0
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	0
7L0	B	4-7/8	GV3	02/15/12	13,389,255	13,389,255	0	0
Total Treasury Notes.....					1,443,189,280	1,420,285,832	22,903,448	505,820
Grand Total.....					2,092,135,286	1,928,128,796	164,006,490	11,374,760