

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MARCH 31, 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	4,517,606	3,784,200	6,400
DQ8	12	AD5	05/15/05	4,260,758	1,836,699	2,424,059	53,241
DR6	10-3/4	AG8	08/15/05	9,269,713	6,037,813	3,231,900	176,000
DU9	9-3/8	AJ2	02/15/06	4,755,916	4,413,917	341,999	4,825
DN5	11-3/4	912800 AA7	11/15/14	5,015,284	1,795,500	3,219,784	105,400
DP0	11-1/4	912803 AA1	02/15/15	10,783,299	8,610,970	2,172,329	498,500
DS4	10-5/8	AC7	08/15/15	4,023,916	3,092,890	931,026	200,000
DT2	9-7/8	AE3	11/15/15	5,584,859	3,314,517	2,270,342	30,400
DV7	9-1/4	AF0	02/15/16	5,501,754	5,406,048	95,706	158,400
DW5	7-1/4	AH6	05/15/16	18,823,551	18,680,118	143,433	160,000
DX3	7-1/2	AK9	11/15/16	18,824,448	17,472,428	1,352,020	19,040
DY1	8-3/4	AL7	05/15/17	15,619,169	7,861,037	7,758,132	340,240
DZ8	8-7/8	AM5	08/15/17	11,208,358	7,609,230	3,599,128	1,339,200
EA2	9-1/8	AN3	05/15/18	6,797,439	3,079,839	3,717,600	104,000
EB0	9	AP8	11/15/18	7,174,470	3,503,347	3,671,123	144,000
EC8	8-7/8	AQ6	02/15/19	13,320,498	7,776,481	5,544,017	405,200
ED6	8-1/8	AR4	08/15/19	18,940,932	17,967,065	973,867	365,840
EE4	8-1/2	AS2	02/15/20	9,656,268	7,253,708	2,402,560	66,200
EF1	8-3/4	AT0	05/15/20	7,707,183	3,077,678	4,629,505	128,040
EG9	8-3/4	AU7	08/15/20	17,259,306	6,962,056	10,297,250	453,320
EH7	7-7/8	AV5	02/15/21	10,195,573	9,291,773	903,800	203,600
EJ3	8-1/8	AW3	05/15/21	10,191,788	4,718,085	5,473,703	58,320
EK0	8-1/8	AX1	08/15/21	9,926,382	7,397,870	2,528,512	135,720
EL8	8	AY9	11/15/21	30,632,194	16,161,463	14,470,731	1,377,863
EM6	7-1/4	AZ6	08/15/22	10,227,790	9,016,991	1,210,799	169,900
EN4	7-5/8	BA0	11/15/22	7,423,626	3,224,631	4,198,995	0
EP9	7-1/8	BB8	02/15/23	16,152,061	10,108,861	6,043,200	201,400
EQ7	6-1/4	BC6	08/15/23	22,659,044	19,303,456	3,355,588	138,304
ES3	7-1/2	BD4	11/15/24	9,704,162	3,786,002	5,918,160	101,520
ET1	7-5/8	BE2	02/15/25	10,019,170	4,065,369	5,953,801	244,800
EV6	6-7/8	BF9	08/15/25	11,267,207	7,876,245	3,390,962	552,320
EW4	6	BG7	02/15/26	12,837,916	11,898,316	939,600	250,600
EX2	6-3/4	BH5	08/15/26	9,000,418	6,096,200	2,904,218	202,400
EY0	6-1/2	BJ1	11/15/26	10,870,177	5,201,527	5,668,650	304,200
EZ7	6-5/8	BK8	02/15/27	9,601,971	6,126,716	3,475,255	132,150
FA1	6-3/8	BL6	08/15/27	9,356,756	7,396,356	1,960,400	291,800
FB9	6-1/8	BM4	11/15/27	22,021,339	11,898,639	10,122,700	423,800
FE3	5-1/2	BP7	08/15/28	11,776,201	11,009,101	767,100	0
FF0	5-1/4	BV4	11/15/28	10,947,052	10,350,852	596,200	0
FG8	5-1/4	BW2	02/15/29	11,350,341	10,881,045	469,296	74,400
FJ2	6-1/8	CG6	08/15/29	11,178,580	10,417,180	761,400	89,400
FM5	6-1/4	CH4	05/15/30	17,043,162	16,259,162	784,000	25,728
FP8	5-3/8	CK7	02/15/31	16,427,648	16,317,248	110,400	28,800
Total Treasury Bonds.....				503,639,485	359,072,035	144,567,450	9,765,271
Treasury Inflation-Indexed Notes:							
CUSIP:	Series:	Interest Rate:					
912827 3A8	J	3-5/8	912820 BZ9	07/15/02	18,595,287	18,595,287	0
2M3	A	3-3/8	BV8	01/15/07	17,612,999	17,612,999	0
3T7	A	3-5/8	CL9	01/15/08	18,427,812	18,318,198	109,614
4Y5	A	3-7/8	DN4	01/15/09	17,171,408	17,171,408	0
5W8	A	4-1/4	EK9	01/15/10	11,915,880	11,915,880	0
6R8	A	3-1/2	GA9	01/15/11	11,193,334	11,193,334	0
7J5	A	3-3/8	GT8	01/15/12	6,004,283	6,004,283	0
Total Inflation-Indexed Notes.....				100,921,004	100,811,390	109,614	0
Treasury Inflation-Indexed Bonds:							
CUSIP:	Interest Rate:						
912810 FD5	3-5/8	912803 BN2	04/15/28	18,403,434	18,397,960	5,474	0
FH6	3-7/8	CF8	04/15/29	21,245,045	21,110,392	134,653	0
FQ6	3-3/8	CL5	04/15/32	5,012,235	5,012,235	0	0
Total Inflation-Indexed Bonds.....				44,660,714	44,520,587	140,127	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MARCH 31, 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 2S0	F	6-5/8	912820 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	7,463,117	4,251,280	14,000
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	19,193,258	4,665,757	45,232
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	12,731,614	75,200	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	26,501,092	92,800	0
3Q3	P	5-3/4	CH8	11/30/02	12,120,580	11,749,180	371,400	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	11,642,193	410,240	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	13,096,640	4,000	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	21,920,203	1,642,488	21,452
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	14,152,092	20,800	0
6V9	N	4-1/4	GE1	03/31/03	14,674,853	14,674,853	0	3,200
4D1	F	5-3/4	CW5	04/30/03	12,573,248	12,552,448	20,800	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	13,096,379	30,400	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	25,641,788	2,369,240	24,900
4N9	J	5-1/4	DE4	08/15/03	19,852,263	19,783,263	69,000	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	17,367,565	1,258,220	3,600
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	12,182,797	772,280	20,800
5A6	E	4-3/4	DQ7	02/15/04	17,823,228	17,805,628	17,600	800
7M8	K	3	GW1	02/29/04	31,746,077	31,746,077	0	0
P89	B	7-1/4	BJ5	05/15/04	14,440,372	13,623,572	816,800	77,200
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	11,473,167	1,873,300	8,000
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	14,369,160	4,600	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	13,209,514	625,240	9,520
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	28,386,970	175,400	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	14,739,320	470,600	3,200
6N7	F	5-3/4	FX0	11/15/05	28,062,797	27,845,997	216,800	4,600
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	15,243,475	772,000	1,400
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	35,058,129	322,000	94,600
2J0	B	6-1/4	BW6	02/15/07	13,103,678	12,653,046	450,632	57,816
2U5	C	6-5/8	BX4	05/15/07	13,958,186	13,781,071	177,115	9,600
3E0	D	6-1/8	CA3	08/15/07	25,636,803	25,020,203	616,600	40,600
3X8	B	5-1/2	CQ8	02/15/08	13,583,412	13,558,212	25,200	0
4F6	C	5-5/8	CY1	05/15/08	27,190,961	27,124,401	66,560	23,360
4V1	D	4-3/4	DK0	11/15/08	25,083,125	25,069,125	14,000	11,200
5G3	B	5-1/2	DV6	05/15/09	14,794,790	14,757,290	37,500	32,000
5N8	C	6	EA1	08/15/09	27,399,894	27,304,894	95,000	0
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	13,389,295	13,389,295	0	0
Total Treasury Notes.....					1,411,654,848	1,388,086,516	23,568,332	507,080
Grand Total.....					2,060,876,051	1,892,490,528	168,385,523	10,272,351