

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, APRIL 30, 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	4,518,247	3,783,559	172,641
DQ8	12	AD5	05/15/05	4,260,758	1,887,805	2,372,953	61,106
DR6	10-3/4	AG8	08/15/05	9,269,713	6,259,613	3,010,100	291,800
DU9	9-3/8	AJ2	02/15/06	4,755,916	4,400,477	355,439	1,200
DN5	11-3/4	912800 AA7	11/15/14	5,015,284	1,755,100	3,260,184	28,000
DP0	11-1/4	912803 AA1	02/15/15	10,520,299	8,681,110	1,839,189	715,500
DS4	10-5/8	AC7	08/15/15	4,023,916	3,175,130	848,786	97,600
DT2	9-7/8	AE3	11/15/15	5,584,859	3,378,517	2,206,342	64,000
DV7	9-1/4	AF0	02/15/16	5,431,754	5,326,448	105,306	35,000
DW5	7-1/4	AH6	05/15/16	18,823,551	18,697,118	126,433	133,800
DX3	7-1/2	AK9	11/15/16	18,787,448	17,380,388	1,407,060	24,960
DY1	8-3/4	AL7	05/15/17	15,559,169	7,990,317	7,568,852	487,760
DZ8	8-7/8	AM5	08/15/17	10,968,358	7,289,355	3,679,003	880,325
EA2	9-1/8	AN3	05/15/18	6,717,439	3,124,639	3,592,800	204,400
EB0	9	AP8	11/15/18	7,174,470	2,816,547	4,357,923	188,200
EC8	8-7/8	AQ6	02/15/19	13,090,498	7,192,671	5,897,827	385,600
ED6	8-1/8	AR4	08/15/19	18,940,932	17,715,491	1,225,441	404,800
EE4	8-1/2	AS2	02/15/20	9,476,268	7,352,708	2,123,560	320,200
EF1	8-3/4	AT0	05/15/20	7,582,183	2,998,598	4,583,585	99,200
EG9	8-3/4	AU7	08/15/20	17,059,306	6,729,376	10,329,930	672,360
EH7	7-7/8	AV5	02/15/21	10,075,573	9,240,693	834,880	328,800
EJ3	8-1/8	AW3	05/15/21	10,066,788	4,839,525	5,227,263	546,280
EK0	8-1/8	AX1	08/15/21	9,506,382	7,106,726	2,399,656	657,040
EL8	8	AY9	11/15/21	30,632,194	16,404,938	14,227,256	1,691,150
EM6	7-1/4	AZ6	08/15/22	10,127,790	8,909,791	1,217,999	99,200
EN4	7-5/8	BA0	11/15/22	7,423,626	3,172,831	4,250,795	19,200
EP9	7-1/8	BB8	02/15/23	15,782,061	10,010,861	5,771,200	368,000
EQ7	6-1/4	BC6	08/15/23	22,659,044	19,252,484	3,406,560	32,900
ES3	7-1/2	BD4	11/15/24	9,604,162	3,614,082	5,990,080	117,800
ET1	7-5/8	BE2	02/15/25	9,509,170	4,048,969	5,460,201	553,400
EV6	6-7/8	BF9	08/15/25	11,187,207	7,857,165	3,330,042	287,120
EW4	6	BG7	02/15/26	12,837,916	11,578,816	1,259,100	166,600
EX2	6-3/4	BH5	08/15/26	8,810,418	6,227,600	2,582,818	422,600
EY0	6-1/2	BJ1	11/15/26	10,860,177	5,083,127	5,767,050	251,200
EZ7	6-5/8	BK8	02/15/27	9,521,971	6,275,116	3,246,855	295,000
FA1	6-3/8	BL6	08/15/27	9,196,756	7,215,356	1,981,400	242,600
FB9	6-1/8	BM4	11/15/27	22,021,339	11,676,639	10,344,700	304,200
FE3	5-1/2	BP7	08/15/28	11,776,201	11,016,201	760,000	137,600
FF0	5-1/4	BV4	11/15/28	10,947,052	10,299,652	647,400	0
FG8	5-1/4	BW2	02/15/29	11,350,341	10,871,045	479,296	13,600
FJ2	6-1/8	CG6	08/15/29	11,178,580	10,428,780	749,800	75,200
FM5	6-1/4	CH4	05/15/30	17,043,162	16,285,498	757,664	107,744
FP8	5-3/8	CK7	02/15/31	16,427,648	16,318,848	108,800	1,600
Total Treasury Bonds.....				499,889,485	356,414,398	143,475,087	11,987,286
Treasury Inflation-Indexed Notes:							
CUSIP:	Series:	Interest Rate:					
912827 3A8	J	3-5/8	912820 BZ9	07/15/02	18,667,770	18,667,770	0
2M3	A	3-3/8	BV8	01/15/07	17,681,704	17,681,704	0
3T7	A	3-5/8	CL9	01/15/08	18,499,598	18,389,557	110,041
4Y5	A	3-7/8	DN4	01/15/09	17,238,198	17,238,198	0
5W8	A	4-1/4	EK9	01/15/10	11,962,296	11,962,296	0
6R8	A	3-1/2	GA9	01/15/11	11,236,898	11,236,898	0
7J5	A	3-3/8	GT8	01/15/12	6,011,428	6,011,428	0
Total Inflation-Indexed Notes.....				101,297,892	101,187,851	110,041	0
Treasury Inflation-Indexed Bonds:							
CUSIP:	Interest Rate:						
912810 FD5	3-5/8	912803 BN2	04/15/28	18,447,560	18,442,064	5,496	0
FH6	3-7/8	CF8	04/15/29	21,084,147	20,948,971	135,176	0
FQ6	3-3/8	CL5	04/15/32	5,020,054	5,020,054	0	0
Total Inflation-Indexed Bonds.....				44,551,761	44,411,089	140,672	0

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			Total Outstanding	Portion Held in Unstripped Form	Portion Held in Stripped Form			
Treasury Notes:								
CUSIP:	Series:	Interest Rate:						
912827 F49	A	7-1/2	912820 BD8	05/15/02	11,714,397	7,480,141	4,234,256	131,100
2W1	G	6-1/2		05/31/02	13,503,890	13,503,890	0	0
6E7	V	6-5/8		05/31/02	14,871,823	14,849,423	22,400	0
2Y7	H	6-1/4		06/30/02	13,058,694	13,058,694	0	0
6F4	W	6-3/8		06/30/02	14,320,609	14,309,009	11,600	0
3C4	K	6		07/31/02	12,231,057	12,231,057	0	0
6H0	X	6-1/4		07/31/02	15,057,900	15,056,300	1,600	0
G55	B	6-3/8		08/15/02	23,859,015	19,193,258	4,665,757	0
3G5	L	6-1/4		08/31/02	12,731,742	12,731,742	0	0
6K3	Y	6-1/8		08/31/02	15,072,214	15,072,214	0	0
3J9	M	5-7/8		09/30/02	12,806,814	12,731,614	75,200	0
6L1	Z	6		09/30/02	15,144,335	15,144,335	0	0
3L4	N	5-3/4		10/31/02	26,593,892	26,498,692	95,200	0
3Q3	P	5-3/4		11/30/02	12,120,580	11,740,380	380,200	0
6P2	AC	5-5/8		11/30/02	15,058,528	14,990,688	67,840	0
3S9	Q	5-5/8		12/31/02	12,052,433	11,640,593	411,840	0
6Q0	AD	5-1/8		12/31/02	14,822,027	14,822,027	0	0
3V2	C	5-1/2		01/31/03	13,100,640	13,096,640	4,000	0
6S6	L	4-3/4		01/31/03	15,452,604	15,427,004	25,600	0
J78	A	6-1/4		02/15/03	23,562,691	21,881,843	1,680,848	97,304
3Z3	D	5-1/2		02/28/03	13,670,354	13,626,354	44,000	0
6U1	M	4-5/8		02/28/03	14,685,095	14,278,695	406,400	0
4B5	E	5-1/2		03/31/03	14,172,892	14,148,092	24,800	0
6V9	N	4-1/4		03/31/03	14,674,853	14,674,853	0	0
4D1	F	5-3/4		04/30/03	12,573,248	12,542,048	31,200	0
6W7	P	4		04/30/03	13,338,528	13,338,528	0	0
4H2	G	5-1/2		05/31/03	13,132,243	13,103,843	28,400	0
6Y3	Q	4-1/4		05/31/03	13,331,937	13,331,937	0	0
4K5	H	5-3/8		06/30/03	13,126,779	13,093,179	33,600	0
6Z0	R	3-7/8		06/30/03	14,671,070	14,671,070	0	0
7A4	S	3-7/8		07/31/03	16,003,270	16,001,670	1,600	0
L83	B	5-3/4		08/15/03	28,011,028	25,625,988	2,385,040	14,000
4N9	J	5-1/4		08/15/03	19,852,263	19,782,463	69,800	0
7C0	T	3-5/8		08/31/03	18,665,038	18,665,038	0	0
7D8	U	2-3/4		09/30/03	22,675,482	22,675,482	0	0
7E6	V	2-3/4		10/31/03	25,147,960	25,146,360	1,600	0
4U3	K	4-1/4		11/15/03	18,625,785	17,361,865	1,263,920	0
7G1	W	3		11/30/03	26,170,526	26,170,526	0	0
7H9	X	3-1/4		12/31/03	29,666,988	29,666,988	0	0
7K2	J	3		01/31/04	30,775,555	30,775,555	0	0
N81	A	5-7/8		02/15/04	12,955,077	12,202,997	752,080	33,200
5A6	E	4-3/4		02/15/04	17,823,228	17,805,628	17,600	0
7M8	K	3		02/29/04	31,746,077	31,746,077	0	0
AA8	L	3-5/8		03/31/04	32,873,508	32,873,508	0	0
AB6	M	3-3/8		04/30/04	32,658,867	32,658,867	0	0
P89	B	7-1/4		05/15/04	14,440,372	13,632,772	807,600	41,000
5F5	F	5-1/4		05/15/04	18,925,383	18,925,383	0	0
Q88	C	7-1/4		08/15/04	13,346,467	11,455,227	1,891,240	8,900
5M0	G	6		08/15/04	18,089,806	18,089,806	0	0
R87	D	7-7/8		11/15/04	14,373,760	14,369,160	4,600	0
5S7	H	5-7/8		11/15/04	32,658,145	32,658,145	0	0
S86	A	7-1/2		02/15/05	13,834,754	13,227,264	607,490	46,800
T85	B	6-1/2		05/15/05	14,739,504	14,739,104	400	0
6D9	E	6-3/4		05/15/05	28,562,370	28,386,570	175,800	0
U83	C	6-1/2		08/15/05	15,002,580	15,002,180	400	0
V82	D	5-7/8		11/15/05	15,209,920	14,737,440	472,480	0
6N7	F	5-3/4		11/15/05	28,062,797	27,793,197	269,600	0
W81	A	5-5/8		02/15/06	15,513,587	15,508,107	5,480	0
X80	B	6-7/8		05/15/06	16,015,475	15,243,275	772,200	1,600
6X5	E	4-5/8		05/15/06	27,797,852	27,797,852	0	0
Y55	C	7		07/15/06	22,740,446	22,700,446	40,000	0
Z62	D	6-1/2		10/15/06	22,459,675	22,399,675	60,000	0
7F3	F	3-1/2		11/15/06	35,380,129	34,995,629	384,500	400
2J0	B	6-1/4		02/15/07	13,103,678	12,590,250	513,428	9,800
2U5	C	6-5/8		05/15/07	13,958,186	13,736,671	221,515	0
3E0	D	6-1/8		08/15/07	25,636,803	25,021,003	615,800	1,600
3X8	B	5-1/2		02/15/08	13,583,412	13,556,412	27,000	0
4F6	C	5-5/8		05/15/08	27,190,961	27,124,401	66,560	0
4V1	D	4-3/4		11/15/08	25,083,125	25,069,125	14,000	0
5G3	B	5-1/2		05/15/09	14,794,790	14,750,290	44,500	0
5N8	C	6		08/15/09	27,399,894	27,304,894	95,000	0
5Z1	B	6-1/2		02/15/10	23,355,709	23,351,109	4,600	0
6J6	C	5-3/4		08/15/10	22,437,594	22,434,594	3,000	0
6T4	B	5		02/15/11	23,436,329	23,430,569	5,760	0
7B2	C	5		08/15/11	26,635,316	26,631,316	4,000	0
7L0	B	4-7/8		02/15/12	13,389,295	13,389,295	0	0
Total Treasury Notes.....					1,445,321,650	1,421,478,316	23,843,334	385,704
Grand Total.....					2,091,060,788	1,923,491,654	167,569,134	12,372,990