

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MAY 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	4,521,807	3,779,999	80,400
DQ8	12	AD5	05/15/05	4,260,758	1,891,305	2,369,453	20,400
DR6	10-3/4	AG8	08/15/05	9,269,713	6,246,413	3,023,300	185,400
DU9	9-3/8	AJ2	02/15/06	4,755,916	4,375,957	379,959	19,200
DN5	11-3/4	912800 AA7	11/15/14	5,015,284	1,893,700	3,121,584	166,600
DP0	11-1/4	912803 AA1	02/15/15	10,520,299	9,032,050	1,488,249	981,780
DS4	10-5/8	AC7	08/15/15	4,023,916	3,108,250	915,666	79,680
DT2	9-7/8	AE3	11/15/15	5,584,859	3,415,317	2,169,542	56,000
DV7	9-1/4	AF0	02/15/16	5,431,754	5,316,248	115,506	73,600
DW5	7-1/4	AH6	05/15/16	18,823,551	18,695,518	128,033	24,800
DX3	7-1/2	AK9	11/15/16	18,787,448	17,454,148	1,333,300	73,760
DY1	8-3/4	AL7	05/15/17	15,559,169	7,824,997	7,734,172	598,880
DZ8	8-7/8	AM5	08/15/17	10,968,358	7,303,955	3,664,403	779,400
EA2	9-1/8	AN3	05/15/18	6,717,439	3,062,039	3,655,400	350,400
EB0	9	AP8	11/15/18	7,174,470	3,140,947	4,033,523	1,035,800
EC8	8-7/8	AQ6	02/15/19	13,090,498	6,878,271	6,212,227	358,200
ED6	8-1/8	AR4	08/15/19	18,940,932	17,937,571	1,003,361	376,280
EE4	8-1/2	AS2	02/15/20	9,476,268	7,324,308	2,151,960	225,000
EF1	8-3/4	AT0	05/15/20	7,582,183	2,866,438	4,715,745	22,400
EG9	8-3/4	AU7	08/15/20	17,059,306	6,626,296	10,433,010	685,720
EH7	7-7/8	AV5	02/15/21	10,075,573	9,088,093	987,480	68,000
EJ3	8-1/8	AW3	05/15/21	10,066,788	4,708,045	5,358,743	725,840
EK0	8-1/8	AX1	08/15/21	9,506,382	7,284,566	2,221,816	581,040
EL8	8	AY9	11/15/21	30,632,194	17,328,988	13,303,206	2,252,650
EM6	7-1/4	AZ6	08/15/22	10,127,790	8,858,191	1,269,599	40,400
EN4	7-5/8	BA0	11/15/22	7,423,626	2,965,231	4,458,395	202,000
EP9	7-1/8	BB8	02/15/23	15,782,061	10,091,261	5,690,800	353,400
EQ7	6-1/4	BC6	08/15/23	22,659,044	19,287,460	3,371,584	89,600
ES3	7-1/2	BD4	11/15/24	9,604,162	3,584,762	6,019,400	298,520
ET1	7-5/8	BE2	02/15/25	9,509,170	3,971,369	5,537,801	197,600
EV6	6-7/8	BF9	08/15/25	11,187,207	8,008,045	3,179,162	402,560
EW4	6	BG7	02/15/26	12,837,916	11,447,216	1,390,700	53,200
EX2	6-3/4	BH5	08/15/26	8,810,418	6,228,400	2,582,018	135,400
EY0	6-1/2	BJ1	11/15/26	10,860,177	5,238,827	5,621,350	401,000
EZ7	6-5/8	BK8	02/15/27	9,521,971	6,347,916	3,174,055	211,200
FA1	6-3/8	BL6	08/15/27	9,196,756	7,049,956	2,146,800	161,000
FB9	6-1/8	BM4	11/15/27	22,021,339	12,016,039	10,005,300	535,000
FE3	5-1/2	BP7	08/15/28	11,776,201	10,946,401	829,800	10,000
FF0	5-1/4	BV4	11/15/28	10,947,052	10,088,252	858,800	39,400
FG8	5-1/4	BW2	02/15/29	11,350,341	10,821,645	528,696	16,000
FJ2	6-1/8	CG6	08/15/29	11,178,580	10,425,180	753,400	20,400
FM5	6-1/4	CH4	05/15/30	17,043,162	16,174,330	868,832	29,800
FP8	5-3/8	CK7	02/15/31	16,427,648	16,318,848	108,800	0
Total Treasury Bonds.....				499,889,485	357,194,556	142,694,929	13,017,710
Treasury Inflation-Indexed Notes:							
CUSIP:	Series:	Interest Rate:					
912827 3A8	J	3-5/8	912820 BZ9	07/15/02	18,771,869	18,771,869	0
2M3	A	3-3/8	BV8	01/15/07	17,780,191	17,780,191	0
3T7	A	3-5/8	CL9	01/15/08	18,602,821	18,492,166	110,655
4Y5	A	3-7/8	DN4	01/15/09	17,334,408	17,334,408	0
5W8	A	4-1/4	EK9	01/15/10	12,028,976	12,028,976	0
6R8	A	3-1/2	GA9	01/15/11	11,299,494	11,299,494	0
7J5	A	3-3/8	GT8	01/15/12	6,044,992	6,044,992	0
Total Inflation-Indexed Notes.....				101,862,751	101,752,096	110,655	0
Treasury Inflation-Indexed Bonds:							
CUSIP:	Interest Rate:						
912810 FD5	3-5/8	912803 BN2	04/15/28	18,550,443	18,544,916	5,526	0
FH6	3-7/8	CF8	04/15/29	21,201,713	21,065,783	135,930	0
FQ6	3-3/8	CL5	04/15/32	5,048,022	5,048,022	0	0
Total Inflation-Indexed Bonds.....				44,800,178	44,658,722	141,456	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MAY 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	2Y7	H	6-1/4	912820 FQ5	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	15,055,500	2,400	0	
	G55	B	6-3/8		08/15/02	23,859,015	19,174,158	4,684,857	74,200	
	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	11,730,780	389,800	4,800	
	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	13,091,040	9,600	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	21,729,639	1,833,052	54,200	
	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	14,144,892	28,000	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	12,540,448	32,800	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	13,084,643	47,600	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	13,091,579	35,200	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	25,650,388	2,360,640	90,600	
	4N9	J	5-1/4		08/15/03	19,852,263	19,783,263	69,000	800	
	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	17,300,365	1,325,420	27,200	
	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	12,191,717	763,360	6,200	
	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	
	912828	AA8	L	3-5/8		03/31/04	32,873,508	32,873,508	0	0
		AB6	M	3-3/8		04/30/04	32,654,946	32,654,946	0	0
	912827	P89	B	7-1/4		05/15/04	14,440,372	13,511,272	929,100	35,000
		5F5	F	5-1/4		05/15/04	18,925,383	18,925,383	0	0
	912828	AD2	N	3-1/4		05/31/04	33,304,334	33,304,334	0	0
	912827	Q88	C	7-1/4		08/15/04	13,346,467	11,435,067	1,911,400	4,540
		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	1,600
		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	13,275,784	558,970	61,200
		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	28,456,170	106,200	69,600
		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	14,825,320	384,600	95,680
		6N7	F	5-3/4		11/15/05	28,062,797	27,703,597	359,200	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	15,208,435	807,040	5,440
		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	34,873,329	506,800	78,800
		2J0	B	6-1/4		02/15/07	13,103,678	12,541,634	562,044	39,508
		2U5	C	6-5/8		05/15/07	13,958,186	12,962,511	995,675	1,640
	912828	AC4	E	4-3/8		05/15/07	24,351,371	24,351,371	0	0
	912827	3E0	D	6-1/8		08/15/07	25,636,803	24,562,003	1,074,800	400
		3X8	B	5-1/2		02/15/08	13,583,412	13,556,712	26,700	1,200
		4F6	C	5-5/8		05/15/08	27,190,961	27,123,441	67,520	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	14,741,290	53,500	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	24,779,823	24,779,823	0	0
Total Treasury Notes.....						1,474,273,852	1,452,952,854	21,320,998	652,608	
Grand Total.....						2,120,826,266	1,956,558,228	164,268,038	13,670,318	