

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JUNE 30, 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	4,531,807	3,769,999	235,200
DQ8	12	AD5	05/15/05	4,260,758	1,891,305	2,369,453	0
DR6	10-3/4	AG8	08/15/05	9,269,713	6,093,213	3,176,500	130,600
DU9	9-3/8	AJ2	02/15/06	4,755,916	4,324,629	431,287	6,592
DN5	11-3/4	912800 AA7	11/15/14	5,015,284	1,916,100	3,099,184	95,800
DP0	11-1/4	912803 AA1	02/15/15	10,520,299	9,250,970	1,269,329	525,920
DS4	10-5/8	AC7	08/15/15	4,023,916	3,405,210	618,706	523,520
DT2	9-7/8	AE3	11/15/15	5,584,859	3,432,163	2,152,696	214,400
DV7	9-1/4	AF0	02/15/16	5,431,754	5,274,648	157,106	13,600
DW5	7-1/4	AH6	05/15/16	18,823,551	18,647,518	176,033	167,200
DX3	7-1/2	AK9	11/15/16	18,787,448	17,600,428	1,187,020	555,880
DY1	8-3/4	AL7	05/15/17	15,559,169	7,683,653	7,875,516	981,160
DZ8	8-7/8	AM5	08/15/17	10,968,358	7,906,113	3,062,245	1,128,558
EA2	9-1/8	AN3	05/15/18	6,717,439	2,888,439	3,829,000	640,600
EB0	9	AP8	11/15/18	7,174,470	2,762,347	4,412,123	248,800
EC8	8-7/8	AQ6	02/15/19	13,090,498	7,177,871	5,912,627	785,200
ED6	8-1/8	AR4	08/15/19	18,940,932	17,969,891	971,041	305,600
EE4	8-1/2	AS2	02/15/20	9,476,268	7,087,308	2,388,960	150,400
EF1	8-3/4	AT0	05/15/20	7,582,183	2,979,878	4,602,305	197,280
EG9	8-3/4	AU7	08/15/20	17,059,306	6,738,956	10,320,350	473,780
EH7	7-7/8	AV5	02/15/21	10,075,573	8,948,293	1,127,280	569,200
EJ3	8-1/8	AW3	05/15/21	10,066,788	4,088,845	5,977,943	336,160
EK0	8-1/8	AX1	08/15/21	9,506,382	6,925,546	2,580,836	359,160
EL8	8	AY9	11/15/21	30,632,194	15,375,038	15,257,156	1,568,625
EM6	7-1/4	AZ6	08/15/22	10,127,790	8,970,991	1,156,799	122,400
EN4	7-5/8	BA0	11/15/22	7,423,626	2,967,431	4,456,195	192,000
EP9	7-1/8	BB8	02/15/23	15,782,061	10,422,949	5,359,112	459,488
EQ7	6-1/4	BC6	08/15/23	22,659,044	19,383,204	3,275,840	207,744
ES3	7-1/2	BD4	11/15/24	9,604,162	3,856,322	5,747,840	446,840
ET1	7-5/8	BE2	02/15/25	9,509,170	4,160,569	5,348,601	190,800
EV6	6-7/8	BF9	08/15/25	11,187,207	7,857,405	3,329,802	115,200
EW4	6	BG7	02/15/26	12,837,916	11,119,857	1,718,059	71,700
EX2	6-3/4	BH5	08/15/26	8,810,418	6,235,800	2,574,618	150,200
EY0	6-1/2	BJ1	11/15/26	10,860,177	5,036,165	5,824,012	111,138
EZ7	6-5/8	BK8	02/15/27	9,521,971	6,433,716	3,088,255	188,200
FA1	6-3/8	BL6	08/15/27	9,196,756	7,045,956	2,150,800	158,400
FB9	6-1/8	BM4	11/15/27	22,021,339	11,350,839	10,670,500	204,600
FE3	5-1/2	BP7	08/15/28	11,776,201	10,985,601	790,600	50,800
FF0	5-1/4	BV4	11/15/28	10,947,052	10,169,652	777,400	162,600
FG8	5-1/4	BW2	02/15/29	11,350,341	10,892,445	457,896	100,000
FJ2	6-1/8	CG6	08/15/29	11,178,580	10,351,580	827,000	53,600
FM5	6-1/4	CH4	05/15/30	17,043,162	16,171,674	871,488	38,264
FP8	5-3/8	CK7	02/15/31	16,427,648	16,318,848	108,800	0
Total Treasury Bonds.....				499,889,485	354,631,173	145,258,312	13,237,209
Treasury Inflation-Indexed Notes:							
CUSIP:	Series:	Interest Rate:					
912827 3A8	J	3-5/8	912820 BZ9	07/15/02	18,876,809	18,876,809	0
2M3	A	3-3/8	BV8	01/15/07	17,879,624	17,879,624	0
3T7	A	3-5/8	CL9	01/15/08	18,706,716	18,595,443	111,273
4Y5	A	3-7/8	DN4	01/15/09	17,431,253	17,431,253	0
5W8	A	4-1/4	EK9	01/15/10	12,096,223	12,096,223	0
6R8	A	3-1/2	GA9	01/15/11	11,362,640	11,362,640	0
7J5	A	3-3/8	GT8	01/15/12	6,078,736	6,078,736	0
Total Inflation-Indexed Notes.....				102,432,002	102,320,729	111,273	0
Treasury Inflation-Indexed Bonds:							
CUSIP:	Interest Rate:						
912810 FD5	3-5/8	912803 BN2	04/15/28	18,653,997	18,648,439	5,557	0
FH6	3-7/8	CF8	04/15/29	21,320,254	21,183,564	136,690	0
FQ6	3-3/8	CL5	04/15/32	5,076,241	5,076,241	0	0
Total Inflation-Indexed Bonds.....				45,050,492	44,908,245	142,247	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JUNE 30, 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 3C4	K	6	912820 FR3	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	19,137,958	4,721,057	28,800
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	26,497,892	96,000	0
3Q3	P	5-3/4		11/30/02	12,120,580	11,736,380	384,200	8,800
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	1,600
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	13,090,240	10,400	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	21,770,735	1,791,956	237,824
3Z3	D	5-1/2		02/28/03	13,670,354	13,623,154	47,200	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	14,139,292	33,600	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	12,537,248	36,000	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	13,068,643	63,600	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	13,086,779	40,000	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	25,564,188	2,446,840	5,200
4N9	J	5-1/4		08/15/03	19,852,263	19,783,263	69,000	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	17,330,265	1,295,520	103,200
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	12,138,717	816,360	5,400
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	13,446,170	994,202	32,100
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	33,297,395	33,297,395	0	0
912827 Q88	C	7-1/4		08/15/04	13,346,467	11,287,067	2,059,400	22,200
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	14,365,160	8,600	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	13,206,339	628,415	13,860
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	28,417,770	144,600	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	14,816,720	393,200	16,800
6N7	F	5-3/4		11/15/05	28,062,797	27,702,797	360,000	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	14,985,235	1,030,240	13,200
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	22,634,446	106,000	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	34,796,973	583,156	66,000
2J0	B	6-1/4		02/15/07	13,103,678	12,393,046	710,632	2,016
2U5	C	6-5/8		05/15/07	13,958,186	12,677,310	1,280,876	658,800
912828 AC4	E	4-3/8		05/15/07	24,351,431	24,351,431	0	0
912827 3E0	D	6-1/8		08/15/07	25,636,803	24,060,803	1,576,000	7,600
3X8	B	5-1/2		02/15/08	13,583,412	13,557,112	26,300	400
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	24,972,525	110,600	0
5G3	B	5-1/2		05/15/09	14,794,790	14,737,190	57,600	0
5N8	C	6		08/15/09	27,399,894	26,891,194	508,700	26,000
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	23,429,569	6,760	0
7B2	C	5		08/15/11	26,635,316	26,631,316	4,000	0
7L0	B	4-7/8		02/15/12	24,779,838	24,778,838	1,000	0
Total Treasury Notes.....					1,446,887,685	1,423,294,191	23,593,494	1,249,800
Grand Total.....					2,094,259,664	1,925,154,338	169,105,326	14,487,009