

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JULY 31, 2002

Loan Description	Corpus STRIP CUSIP	Maturity Date	Amount Outstanding in Thousands			Reconstituted This Mon		
			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	4,722,207	3,579,599	243,600	
DQ8	12	AD5	05/15/05	4,260,758	1,921,705	2,339,053	35,400	
DR6	10-3/4	AG8	08/15/05	9,269,713	5,998,281	3,271,432	28,800	
DU9	9-3/8	AJ2	02/15/06	4,755,916	4,282,651	473,265	4,600	
DN5	11-3/4	912800 AA7	11/15/14	5,015,284	1,936,100	3,079,184	20,000	
DP0	11-1/4	912803 AA1	02/15/15	10,520,299	9,513,555	1,006,744	1,245,105	
DS4	10-5/8	AC7	08/15/15	4,023,916	3,278,545	745,371	157,215	
DT2	9-7/8	AE3	11/15/15	5,584,859	3,886,778	1,698,081	793,815	
DV7	9-1/4	AF0	02/15/16	5,431,754	5,352,019	79,735	296,571	
DW5	7-1/4	AH6	05/15/16	18,823,551	18,482,518	341,033	48,000	
DX3	7-1/2	AK9	11/15/16	18,787,448	17,583,468	1,203,980	172,240	
DY1	8-3/4	AL7	05/15/17	15,559,169	7,437,460	8,121,709	536,380	
DZ8	8-7/8	AM5	08/15/17	10,968,358	8,146,113	2,822,245	612,800	
EA2	9-1/8	AN3	05/15/18	6,717,439	2,779,348	3,938,091	476,509	
EB0	9	AP8	11/15/18	7,174,470	2,736,581	4,437,889	78,800	
EC8	8-7/8	AQ6	02/15/19	13,090,498	6,874,969	6,215,529	1,207,498	
ED6	8-1/8	AR4	08/15/19	18,940,932	17,908,348	1,032,584	442,617	
EE4	8-1/2	AS2	02/15/20	9,476,268	7,008,735	2,467,533	280,627	
EF1	8-3/4	AT0	05/15/20	7,582,183	2,897,708	4,684,475	39,720	
EG9	8-3/4	AU7	08/15/20	17,059,306	6,943,929	10,115,377	859,407	
EH7	7-7/8	AV5	02/15/21	10,075,573	9,084,493	991,080	152,800	
EJ3	8-1/8	AW3	05/15/21	10,066,788	3,936,539	6,130,249	151,040	
EK0	8-1/8	AX1	08/15/21	9,506,382	6,779,352	2,727,030	300,840	
EL8	8	AY9	11/15/21	30,632,194	15,200,368	15,431,826	2,493,045	
EM6	7-1/4	AZ6	08/15/22	10,127,790	8,926,791	1,200,999	142,000	
EN4	7-5/8	BA0	11/15/22	7,423,626	3,129,031	4,294,595	244,800	
EP9	7-1/8	BB8	02/15/23	15,782,061	10,593,889	5,188,172	544,400	
EQ7	6-1/4	BC6	08/15/23	22,659,044	19,500,484	3,158,560	432,304	
ES3	7-1/2	BD4	11/15/24	9,604,162	3,732,082	5,872,080	74,320	
ET1	7-5/8	BE2	02/15/25	9,509,170	3,901,369	5,607,801	70,400	
EV6	6-7/8	BF9	08/15/25	11,187,207	7,778,565	3,408,642	226,400	
EW4	6	BG7	02/15/26	12,837,916	11,581,557	1,256,359	568,600	
EX2	6-3/4	BH5	08/15/26	8,810,418	6,197,500	2,612,918	153,900	
EY0	6-1/2	BJ1	11/15/26	10,860,177	4,784,765	6,075,412	278,800	
EZ7	6-5/8	BK8	02/15/27	9,521,971	6,718,914	2,803,057	464,198	
FA1	6-3/8	BL6	08/15/27	9,196,756	6,857,026	2,339,730	137,870	
FB9	6-1/8	BM4	11/15/27	22,021,339	10,473,239	11,548,100	534,400	
FE3	5-1/2	BP7	08/15/28	11,776,201	10,838,101	938,100	64,500	
FF0	5-1/4	BV4	11/15/28	10,947,052	10,249,322	697,730	175,800	
FG8	5-1/4	BW2	02/15/29	11,350,341	10,831,845	518,496	0	
FJ2	6-1/8	CG6	08/15/29	11,178,580	10,348,980	829,600	12,000	
FM5	6-1/4	CH4	05/15/30	17,043,162	16,241,474	801,688	143,600	
FP8	5-3/8	CK7	02/15/31	16,427,648	16,218,048	209,600	0	
Total Treasury Bonds.....				499,889,485	353,594,752	146,294,733	14,945,721	
Treasury Inflation-Indexed Notes:								
CUSIP: Series: Interest Rate:								
912827 2M3	A	3-3/8	912820 BV9	01/15/07	17,882,933	17,882,933	0	0
3T7	A	3-5/8	CL9	01/15/08	18,710,078	18,598,785	111,293	0
4Y5	A	3-7/8	DN4	01/15/09	17,434,434	17,434,434	0	0
5W8	A	4-1/4	EK9	01/15/10	12,098,487	12,098,487	0	0
6R8	A	3-1/2	GA9	01/15/11	11,364,840	11,364,840	0	0
7J5	A	3-3/8	GT8	01/15/12	6,079,877	6,079,877	0	0
912828 AF7	C	3	HC4	07/15/12	10,015,031	10,015,031	0	0
Total Inflation-Indexed Notes.....				93,585,681	93,474,388	111,293	0	
Treasury Inflation-Indexed Bonds:								
CUSIP: Interest Rate:								
912810 FD5	3-5/8	912803 BN2	04/15/28	18,657,521	18,651,963	5,558	0	
FH6	3-7/8	CF8	04/15/29	21,324,154	21,187,439	136,715	0	
FQ6	3-3/8	CL5	04/15/32	5,077,194	5,077,194	0	0	
Total Inflation-Indexed Bonds.....				45,058,869	44,916,595	142,273	0	

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JULY 31, 2002 - Continued

Loan Description	Corpus STRIP CUSIP	Maturity Date	Amount Outstanding in Thousands			Reconstituted This Mon		
			Total Outstanding	Portion Held in Unstripped Form	Portion Held in Stripped Form			
Treasury Notes:								
CUSIP:	Series:	Interest Rate:						
912827	G55 B	6-3/8	912820 BE6	08/15/02	23,859,015	19,775,785	4,083,230	704,000
	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	12,730,014	76,800	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	26,497,892	96,000	0
	3Q3 P	5-3/4	CH8	11/30/02	12,120,580	11,734,380	386,200	3,600
	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	11,640,593	411,840	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	13,088,640	12,000	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	21,736,463	1,826,228	13,792
	3Z3 D	5-1/2	CS4	02/28/03	13,670,354	13,623,154	47,200	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	14,136,092	36,800	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	12,537,248	36,000	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	13,068,643	63,600	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	13,081,979	44,800	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	16,001,670	1,600	0
	L83 B	5-3/4	BG1	08/15/03	28,011,028	25,556,202	2,454,826	50,000
	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	25,146,360	1,600	0
	4U3 K	4-1/4	DJ3	11/15/03	18,625,785	17,299,856	1,325,929	8,000
	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	12,127,730	827,347	4,000
	5A6 E	4-3/4	DQ7	02/15/04	17,823,228	17,811,228	12,000	5,600
	7M8 K	3	GW1	02/29/04	31,746,067	31,746,067	0	0
912828	AA8 L	3-5/8	GX9	03/31/04	32,873,508	32,873,508	0	0
	AB6 M	3-3/8	GY7	04/30/04	32,654,971	32,654,971	0	0
912827	P89 B	7-1/4	BJ5	05/15/04	14,440,372	13,420,539	1,019,833	8,800
	5F5 F	5-1/4	DU8	05/15/04	18,925,383	18,925,383	0	0
912828	AD2 N	3-1/4	HA8	05/31/04	33,297,400	33,297,400	0	0
	AE0 P	2-7/8	HB6	06/30/04	34,050,042	34,050,042	0	0
	AG5 Q	2-1/4	HD2	07/31/04	33,254,505	33,254,505	0	0
912827	Q88 C	7-1/4	BK2	08/15/04	13,346,467	11,201,436	2,145,031	22,718
	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	14,362,760	11,000	1,200
	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	13,205,339	629,415	2,000
	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	28,465,770	96,600	48,000
	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	14,707,129	502,791	10,400
	6N7 F	5-3/4	FX0	11/15/05	28,062,797	27,704,397	358,400	1,600
	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	14,846,679	1,168,796	215,600
	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	22,626,446	114,000	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	34,622,373	757,756	40,600
	2J0 B	6-1/4	BW6	02/15/07	13,103,678	12,324,060	779,618	89,490
	2U5 C	6-5/8	BX4	05/15/07	13,958,186	12,283,658	1,674,528	147,200
912828	AC4 E	4-3/8	GZ4	05/15/07	24,351,431	24,351,431	0	0
912827	3E0 D	6-1/8	CA3	08/15/07	25,636,803	24,034,964	1,601,839	16,600
	3X8 B	5-1/2	CQ8	02/15/08	13,583,412	13,556,112	27,300	0
	4F6 C	5-5/8	CY1	05/15/08	27,190,961	27,123,441	67,520	35,920
	4V1 D	4-3/4	DK0	11/15/08	25,083,125	24,970,377	112,748	7,000
	5G3 B	5-1/2	DV6	05/15/09	14,794,790	14,736,190	58,600	0
	5N8 C	6	EA1	08/15/09	27,399,894	26,891,985	507,909	12,000
	5Z1 B	6-1/2	EM5	02/15/10	23,355,709	23,351,109	4,600	0
	6J6 C	5-3/4	FT9	08/15/10	22,437,594	22,433,194	4,400	0
	6T4 B	5	GS5	02/15/11	23,436,329	23,429,569	6,760	0
	7B2 C	5	GL5	08/15/11	26,635,316	26,628,396	6,920	0
	7L0 B	4-7/8	GV3	02/15/12	24,778,838	24,778,838	1,000	0
Total Treasury Notes.....					1,486,903,295	1,462,866,811	24,036,484	1,448,120
Grand Total.....					2,125,437,329	1,954,852,546	170,584,783	16,393,841