

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, AUGUST 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	4,694,527	3,607,279	116,800
DQ8	12	AD5	05/15/05	4,260,758	1,936,999	2,323,759	40,600
DR6	10-3/4	AG8	08/15/05	9,269,713	5,967,881	3,301,832	123,200
DU9	9-3/8	AJ2	02/15/06	4,755,916	4,268,683	487,233	44,352
DN5	11-3/4	912800 AA7	11/15/14	5,015,284	1,936,700	3,078,584	30,200
DP0	11-1/4	912803 AA1	02/15/15	10,520,299	9,453,330	1,066,969	682,195
DS4	10-5/8	AC7	08/15/15	4,023,916	3,278,255	745,661	832,510
DT2	9-7/8	AE3	11/15/15	5,584,859	3,480,178	2,104,681	134,400
DV7	9-1/4	AF0	02/15/16	5,431,754	5,118,619	313,135	227,400
DW5	7-1/4	AH6	05/15/16	18,823,551	18,361,518	462,033	332,000
DX3	7-1/2	AK9	11/15/16	18,787,448	17,602,748	1,184,700	344,240
DY1	8-3/4	AL7	05/15/17	15,559,169	7,663,660	7,895,509	612,280
DZ8	8-7/8	AM5	08/15/17	10,968,358	7,904,973	3,063,385	347,200
EA2	9-1/8	AN3	05/15/18	6,717,439	2,731,748	3,985,691	398,800
EB0	9	AP8	11/15/18	7,174,470	2,798,611	4,375,859	370,400
EC8	8-7/8	AQ6	02/15/19	13,090,498	6,964,399	6,126,099	1,009,600
ED6	8-1/8	AR4	08/15/19	18,940,932	18,008,348	932,584	628,960
EE4	8-1/2	AS2	02/15/20	9,476,268	6,946,165	2,530,103	111,430
EF1	8-3/4	AT0	05/15/20	7,582,183	3,105,248	4,476,935	380,820
EG9	8-3/4	AU7	08/15/20	17,059,306	7,728,049	9,331,257	1,343,880
EH7	7-7/8	AV5	02/15/21	10,075,573	8,886,093	1,189,480	389,600
EJ3	8-1/8	AW3	05/15/21	10,066,788	3,890,219	6,176,569	372,240
EK0	8-1/8	AX1	08/15/21	9,506,382	6,935,112	2,571,270	566,320
EL8	8	AY9	11/15/21	30,632,194	15,434,918	15,197,276	2,389,250
EM6	7-1/4	AZ6	08/15/22	10,127,790	9,179,852	947,938	357,600
EN4	7-5/8	BA0	11/15/22	7,423,626	3,293,831	4,129,795	419,200
EP9	7-1/8	BB8	02/15/23	15,782,061	10,042,089	5,739,972	313,600
EQ7	6-1/4	BC6	08/15/23	22,659,044	19,616,612	3,042,432	361,024
ES3	7-1/2	BD4	11/15/24	9,604,162	3,602,722	6,001,440	87,840
ET1	7-5/8	BE2	02/15/25	9,509,170	3,719,969	5,789,201	430,400
EV6	6-7/8	BF9	08/15/25	11,187,207	7,310,685	3,876,522	659,680
EW4	6	BG7	02/15/26	12,837,916	11,679,157	1,158,759	117,600
EX2	6-3/4	BH5	08/15/26	8,810,418	5,444,100	3,366,318	403,200
EY0	6-1/2	BJ1	11/15/26	10,860,177	4,688,765	6,171,412	263,400
EZ7	6-5/8	BK8	02/15/27	9,521,971	5,964,914	3,557,057	456,000
FA1	6-3/8	BL6	08/15/27	9,196,756	6,585,226	2,611,530	257,800
FB9	6-1/8	BM4	11/15/27	22,021,339	10,462,039	11,559,300	1,478,000
FE3	5-1/2	BP7	08/15/28	11,776,201	10,812,701	963,500	199,800
FF0	5-1/4	BV4	11/15/28	10,947,052	10,164,922	782,130	24,400
FG8	5-1/4	BW2	02/15/29	11,350,341	10,852,445	497,896	38,600
FJ2	6-1/8	CG6	08/15/29	11,178,580	10,377,580	801,000	167,000
FM5	6-1/4	CH4	05/15/30	17,043,162	16,429,842	613,320	626,684
FP8	5-3/8	CK7	02/15/31	16,427,648	16,216,448	211,200	0
Total Treasury Bonds.....				499,889,485	351,540,880	148,348,605	18,490,505
Treasury Inflation-Indexed Notes:							
CUSIP:	Series:	Interest Rate:					
912827 2M3	A	3-3/8	912820 BV9	01/15/07	17,892,546	17,892,546	0
3T7	A	3-5/8	CL9	01/15/08	18,720,165	18,608,812	111,353
4Y5	A	3-7/8	DN4	01/15/09	17,443,816	17,443,816	0
5W8	A	4-1/4	EK9	01/15/10	12,104,940	12,104,940	0
6R8	A	3-1/2	GA9	01/15/11	11,370,891	11,370,891	0
7J5	A	3-3/8	GT8	01/15/12	6,083,119	6,083,119	0
912828 AF7	C	3	HC4	07/15/12	10,020,441	10,020,441	0
Total Inflation-Indexed Notes.....				93,635,918	93,524,565	111,353	0
Treasury Inflation-Indexed Bonds:							
CUSIP:	Interest Rate:						
912810 FD5	3-5/8	912803 BN2	04/15/28	18,667,591	18,662,030	5,561	0
FH6	3-7/8	CF8	04/15/29	21,335,657	21,198,868	136,789	0
FQ6	3-3/8	CL5	04/15/32	5,079,900	5,079,900	0	0
Total Inflation-Indexed Bonds.....				45,083,148	44,940,798	142,350	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, AUGUST 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 3J9	M	5-7/8	912820 CCS	09/30/02	12,806,814	12,728,414	78,400	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	11,734,180	386,400	1,400
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	13,087,040	13,600	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	21,560,640	2,002,051	20,224
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	12,534,848	38,400	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	13,026,643	105,600	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	13,078,779	48,000	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	25,367,235	2,643,793	43,600
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	17,249,729	1,376,056	35,725
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	12,057,275	897,802	14,400
5A6	E	4-3/4	DO7	02/15/04	17,823,228	17,811,228	12,000	0
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	13,422,339	1,018,033	73,721
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	33,250,015	33,250,015	0	0
912827 Q88	C	7-1/4	BK2	08/15/04	13,346,467	11,139,790	2,206,677	84,200
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	0
5S7	H	5-7/8	EE3	11/15/04	32,658,145	32,658,145	0	0
5B8	A	7-1/2	BM8	02/15/05	13,834,754	13,196,419	638,335	480
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	28,404,570	157,800	7,200
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	14,646,929	562,991	71,080
6N7	F	5-3/4	FX0	11/15/05	28,062,797	27,740,997	321,800	71,800
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	14,779,155	1,236,320	92,036
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	22,395,675	64,000	0
7F3	F	3-1/2	GQ4	11/15/06	35,380,129	34,467,673	912,456	15,200
ZJ0	B	6-1/4	BW6	02/15/07	13,103,678	12,371,244	732,434	82,384
2U5	C	6-5/8	BX4	05/15/07	13,958,186	12,437,607	1,520,579	172,949
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	24,062,884	1,573,919	350,600
912828 AH3	F	3-1/4	HE0	08/15/07	25,410,844	25,410,844	0	0
912827 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	19,200
4V1	D	4-3/4	DK0	11/15/08	25,083,125	25,011,177	71,948	40,800
5G3	B	5-1/2	DV6	05/15/09	14,794,790	14,736,390	58,400	200
5N8	C	6	EA1	08/15/09	27,399,894	26,891,985	507,909	0
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	GC5	02/15/11	23,436,329	23,429,569	6,760	0
7B2	C	5	GL5	08/15/11	26,635,316	26,628,096	7,220	0
7L0	B	4-7/8	GV3	02/15/12	24,779,838	24,776,238	3,600	0
912828 AJ9	D	4-3/8	HF7	08/15/12	19,647,976	19,647,976	0	0
Total Treasury Notes.....					1,480,294,654	1,459,692,391	20,602,263	1,197,199
Grand Total.....					2,118,903,206	1,949,698,635	169,204,571	19,687,704