

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, SEPTEMBER 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	4,793,127	3,508,679	117,800
DQ8	12	AD5	05/15/05	4,260,758	1,940,999	2,319,759	10,000
DR6	10-3/4	AG8	08/15/05	9,269,713	5,871,347	3,398,366	100,000
DU9	9-3/8	AJ2	02/15/06	4,755,916	4,186,507	569,409	9,696
DN5	11-3/4	912800 AA7	11/15/14	5,015,284	1,837,000	3,178,284	41,600
DP0	11-1/4	912803 AA1	02/15/15	10,520,299	9,440,212	1,080,087	973,360
DS4	10-5/8	AC7	08/15/15	4,023,916	3,444,255	579,661	370,480
DT2	9-7/8	AE3	11/15/15	5,584,859	3,487,678	2,097,181	113,300
DV7	9-1/4	AF0	02/15/16	5,431,754	4,707,219	724,535	192,200
DW5	7-1/4	AH6	05/15/16	18,823,551	18,403,918	419,633	108,000
DX3	7-1/2	AK9	11/15/16	18,787,448	17,519,268	1,268,180	344,520
DY1	8-3/4	AL7	05/15/17	15,559,169	7,524,670	8,034,499	348,320
DZ8	8-7/8	AM5	08/15/17	10,968,358	7,662,173	3,306,185	401,600
EA2	9-1/8	AN3	05/15/18	6,717,439	2,958,958	3,758,481	590,810
EB0	9	AP8	11/15/18	7,174,470	2,799,211	4,375,259	166,600
EC8	8-7/8	AQ6	02/15/19	13,090,498	8,002,799	5,087,699	1,712,000
ED6	8-1/8	AR4	08/15/19	18,940,932	17,987,348	953,584	429,200
EE4	8-1/2	AS2	02/15/20	9,476,268	6,988,065	2,488,203	574,000
EF1	8-3/4	AT0	05/15/20	7,582,183	3,275,239	4,306,944	556,751
EG9	8-3/4	AU7	08/15/20	17,059,306	9,310,809	7,748,497	2,283,820
EH7	7-7/8	AV5	02/15/21	10,075,573	8,846,583	1,228,990	10,490
EJ3	8-1/8	AW3	05/15/21	10,066,788	4,108,539	5,958,249	847,040
EK0	8-1/8	AX1	08/15/21	9,506,382	7,055,032	2,451,350	716,400
EL8	8	AY9	11/15/21	30,632,194	16,818,218	13,813,976	2,952,050
EM6	7-1/4	AZ6	08/15/22	10,127,790	9,488,292	639,498	342,440
EN4	7-5/8	BA0	11/15/22	7,423,626	3,421,882	4,001,744	610,851
EP9	7-1/8	BB8	02/15/23	15,782,061	10,303,083	5,478,978	440,194
EQ7	6-1/4	BC6	08/15/23	22,659,044	19,638,836	3,020,208	255,712
ES3	7-1/2	BD4	11/15/24	9,604,162	3,644,264	5,959,898	370,182
ET1	7-5/8	BE2	02/15/25	9,509,170	3,625,169	5,884,001	562,600
EV6	6-7/8	BF9	08/15/25	11,187,207	6,598,945	4,588,262	261,380
EW4	6	BG7	02/15/26	12,837,916	12,010,757	827,159	557,400
EX2	6-3/4	BH5	08/15/26	8,810,418	5,449,435	3,360,983	129,335
EY0	6-1/2	BJ1	11/15/26	10,860,177	4,458,065	6,402,112	280,200
EZ7	6-5/8	BK8	02/15/27	9,521,971	5,664,314	3,857,657	273,800
FA1	6-3/8	BL6	08/15/27	9,196,756	6,475,626	2,721,130	237,600
FB9	6-1/8	BM4	11/15/27	22,021,339	9,943,886	12,077,453	556,400
FE3	5-1/2	BP7	08/15/28	11,776,201	10,662,401	1,113,800	189,100
FF0	5-1/4	BV4	11/15/28	10,947,052	10,168,122	778,930	106,600
FG8	5-1/4	BW2	02/15/29	11,350,341	11,022,145	328,196	180,500
FJ2	6-1/8	CG6	08/15/29	11,178,580	10,282,300	896,280	43,600
FM5	6-1/4	CH4	05/15/30	17,043,162	16,434,598	608,564	34,564
FP8	5-3/8	CK7	02/15/31	16,427,648	16,216,448	211,200	0
Total Treasury Bonds.....				499,889,485	354,477,742	145,411,743	19,402,495
Treasury Inflation-Indexed Notes:							
CUSIP:	Series:	Interest Rate:					
912827 2M3	A	3-3/8	912820 BV9	01/15/07	17,912,086	17,912,086	0
3T7	A	3-5/8	CL9	01/15/08	18,740,675	18,629,200	111,475
4Y5	A	3-7/8	DN4	01/15/09	17,462,899	17,462,899	0
5W8	A	4-1/4	EK9	01/15/10	12,118,185	12,118,185	0
6R8	A	3-1/2	GA9	01/15/11	11,383,322	11,383,322	0
7J5	A	3-3/8	GT8	01/15/12	6,089,784	6,089,784	0
912828 AF7	C	3	HC4	07/15/12	10,031,358	10,031,358	0
Total Inflation-Indexed Notes.....				93,738,309	93,626,834	111,475	0
Treasury Inflation-Indexed Bonds:							
CUSIP:	Interest Rate:						
912810 FD5	3-5/8	912803 BN2	04/15/28	18,687,899	18,682,332	5,567	0
FH6	3-7/8	CF8	04/15/29	21,358,858	21,221,921	136,938	0
FQ6	3-3/8	CL5	04/15/32	5,085,464	5,085,464	0	0
Total Inflation-Indexed Bonds.....				45,132,221	44,989,716	142,505	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, SEPTEMBER 30, 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 3L4	N	5-3/4	912820 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	11,686,980	433,600	1,600
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	11,638,993	413,440	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	21,552,476	2,010,215	8,568
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	13,022,643	109,600	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	13,080,379	46,400	1,600
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	16,000,070	3,200	0
L83	B	5-3/4	BG1	08/15/03	28,011,028	25,266,735	2,744,293	15,200
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	17,212,929	1,412,856	28,800
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	12,087,275	867,802	37,600
5A6	E	4-3/4	DQ7	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	13,394,439	1,045,933	45,100
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	33,250,010	33,250,010	0	0
912827 Q88	C	7-1/4	BK2	08/15/04	13,346,467	11,148,290	2,198,177	19,600
5M0	G	6	DZ7	08/15/04	18,089,806	18,089,806	0	0
912828 AK6	R	2-1/8	HG5	08/31/04	34,541,397	34,541,397	0	0
AL4	S	1-7/8	HH3	09/30/04	34,657,401	34,657,401	0	0
912827 R87	D	7-7/8	BL0	11/15/04	14,373,760	14,364,360	9,400	1,600
5S7	H	5-7/8	EE3	11/15/04	32,658,145	32,658,145	0	0
586	A	7-1/2	BM8	02/15/05	13,834,754	13,177,319	657,435	12,720
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	0
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	14,631,809	578,111	10,400
6N7	F	5-3/4	FX0	11/15/05	28,062,797	27,740,997	321,800	0
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	14,836,715	1,178,760	59,960
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	34,424,673	955,456	17,800
2J0	B	6-1/4	BW6	02/15/07	13,103,678	12,321,300	782,378	10,800
2U5	C	6-5/8	BX4	05/15/07	13,958,186	12,509,207	1,448,979	155,400
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	23,965,884	1,670,919	92,000
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	27,123,091	67,870	0
4V1	D	4-3/4	DK0	11/15/08	25,083,125	25,010,377	72,748	0
5G3	B	5-1/2	DV6	05/15/09	14,794,790	14,735,990	58,800	0
5N8	C	6	EA1	08/15/09	27,399,894	26,891,785	508,109	800
5Z1	B	6-1/2	EM5	02/15/10	23,355,709	23,351,109	4,600	400
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.....					1,521,542,298	1,500,735,617	20,806,681	519,948
Grand Total.....					2,160,302,313	1,993,829,909	166,472,404	19,922,443