TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, OCTOBER 31, 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	4,847,127	3,454,679	89,400
DQ8		12	AD5	05/15/05	4,260,758	1,959,099	2,301,659	18,100
DR6		10-3/4	AG8	08/15/05	9,269,713	5,913,152	3,356,561	117,805
DU9		9-3/8	AJ2	02/15/06	4,755,916	4,188,587	567,329	25,880
DN5		11-3/4	912800 AA7	11/15/14	5,015,284	1,830,884	3,184,400	78,684
DP0		11-1/4	912803 AA1	02/15/15	10,520,299	9,131,809	1,388,490	321,500
DS4		10-5/8	AC7	08/15/15	4,023,916	3,448,395	575,521	198,840
DT2		9-7/8	AE3	11/15/15	5,584,859	3,516,878	2,067,981	266,800
DV7		9-1/4	AF0	02/15/16	5,431,754	4,607,414	824,340	133,795
DW5		7-1/4	AH6	05/15/16	18,823,551	18,449,438	374,113	194,120
DX3		7-1/2	AK9	11/15/16	18,787,448	17,685,499	1,101,949	536,391
DY1		8-3/4	AL7	05/15/17	15,559,169	8,455,570	7,103,599	1,337,580
DZ8		8-7/8	AM5	08/15/17	10,968,358	7,524,573	3,443,785	475,400
EA2		9-1/8	AN3	05/15/18	6,717,439	2,827,338	3,890,101	555,830
EB0		9	AP8	11/15/18	7,174,470	2,880,311	4,294,159	188,500
EC8		8-7/8	AQ6	02/15/19	13,090,498	7,856,999	5,233,499	622,400
ED6		8-1/8	AR4	08/15/19	18,940,932	17,803,748	1,137,184	183,360
EE4		8-1/2	AS2	02/15/20	9,476,268	6,512,465	2,963,803	80,400
EF1		8-3/4	AT0	05/15/20	7,582,183	3,105,754	4,476,429	313,795
EG9		8-3/4	AU7	08/15/20	17,059,306	8,388,269	8,671,037	733,400
EH7		7-7/8	AV5	02/15/21	10,075,573	8,876,783	1,198,790	102,800
EJ3		8-1/8	AW3	05/15/21	10,066,788	4,392,299	5,674,489	508,480
EK0		8-1/8	AX1	08/15/21	9,506,382	6,992,592	2,513,790	306,080
EL8		8	AY9	11/15/21	30,632,194	15,809,568	14,822,626	1,448,450
EM6		7-1/4	AZ6	08/15/22	10,127,790	9,434,380	693,410	308,400
EN4		7-5/8	BA0	11/15/22	7,423,626	4,035,482	3,388,144	792,400
EP9		7-1/8	BB8	02/15/23	15,782,061	10,629,047	5,153,014	829,200
EQ7		6-1/4	BC6	08/15/23	22,659,044	19,492,580	3,166,464	319,560
ES3		7-1/2	BD4	11/15/24	9,604,162	3,811,984	5,792,178	457,320
ET1		7-5/8	BE2	02/15/25	9,509,170	3,308,769	6,200,401	544,600
EV6		6-7/8	BF9	08/15/25	11,187,207	6,900,905	4,286,302	567,960
EW4		6	BG7	02/15/26	12,837,916	11,921,757	916,159	187,000
EX2		6-3/4	BH5	08/15/26	8,810,418	5,656,635	3,153,783	360,800
EY0		6-1/2	BJ1	11/15/26	10,860,177	4,794,865	6,065,312	601,400
EZ7		6-5/8	BK8	02/15/27	9,521,971	5,552,514	3,969,457	340,400
FA1		6-3/8	BL6	08/15/27	9,196,756	6,469,226	2,727,530	99,400
FB9		6-1/8	BM4	11/15/27	22,021,339	8,961,486	13,059,853	632,400
FE3		5-1/2	BP7	08/15/28	11,776,201	10,524,401	1,251,800	109,800
FF0		5-1/4	BV4	11/15/28	10,947,052	10,149,122	797,930	87,800
FG8		5-1/4	BW2	02/15/29	11,350,341	10,946,345	403,996	32,400
FJ2		6-1/8	CG6	08/15/29	11,178,580	10,379,580	799,000	108,880
FM5		6-1/4	CH4	05/15/30	17,043,162	16,176,818	866,344	19,180
FP8		5-3/8	CK7	02/15/31	16,427,648	16,215,248	212,400	0
Total Treasury Bonds.....					499,889,485	352,365,695	147,523,790	15,236,690
Treasury Inflation-Indexed Notes:								
CUSIP:	Series:	Interest Rate:						
912827 2M3	A	3-3/8	912820 BV9	01/15/07	17,970,548	17,970,548	0	0
3T7	A	3-5/8	CL9	01/15/08	18,801,869	18,690,030	111,839	0
4Y5	A	3-7/8	DN4	01/15/09	17,519,830	17,519,830	0	0
5W8	A	4-1/4	EK9	01/15/10	12,157,695	12,157,695	0	0
6R8	A	3-1/2	GA9	01/15/11	11,420,506	11,420,506	0	0
7J5	A	3-3/8	GT8	01/15/12	6,109,658	6,109,658	0	0
912828 AF7	C	3	HC4	07/15/12	17,096,066	17,096,066	0	0
Total Inflation-Indexed Notes.....					101,076,172	100,964,333	111,839	0
Treasury Inflation-Indexed Bonds:								
CUSIP:		Interest Rate:						
912810 FD5		3-5/8	912803 BN2	04/15/28	18,748,991	18,743,406	5,586	0
FH6		3-7/8	CF8	04/15/29	21,428,657	21,291,272	137,385	0
FQ6		3-3/8	CL5	04/15/32	5,102,054	5,102,054	0	0
Total Inflation-Indexed Bonds.....					45,279,703	45,136,732	142,971	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, OCTOBER 31, 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 3Q3	P	5-3/4	912820 CH8	11/30/02	12,120,580	11,685,380	435,200	0
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	21,513,593	2,049,098	69,208
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	14,134,492	38,400	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	13,021,843	110,400	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	16,000,070	3,200	0
L83	B	5-3/4	BG1	08/15/03	28,011,028	25,223,746	2,787,282	57,500
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	17,192,929	1,432,856	1,000
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	12,097,828	857,249	15,500
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	13,388,639	1,051,733	22,600
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	11,110,671	2,235,796	40,300
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	34,655,535	34,655,535	0	0
AM2	T	2-1/8	HJ9	10/31/04	32,440,595	32,440,595	0	0
912827 R87	D	7-7/8	BL0	11/15/04	14,373,760	14,364,360	9,400	0
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	13,223,814	610,940	87,095
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	14,575,569	634,351	320
6N7	F	5-3/4	FX0	11/15/05	28,062,797	27,741,197	321,600	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	14,858,715	1,156,760	61,240
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	34,407,973	972,156	31,700
2J0	B	6-1/4	BW6	02/15/07	13,103,678	12,357,324	746,354	54,616
2U5	C	6-5/8	BX4	05/15/07	13,958,186	12,530,607	1,427,579	58,600
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	23,724,658	1,912,145	444,144
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	13,556,512	26,900	35,600
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	25,011,877	71,248	1,500
5G3	B	5-1/2	DV6	05/15/09	14,794,790	14,748,290	46,500	12,300
5N8	C	6	EA1	08/15/09	27,399,894	26,892,485	507,409	1,000
5Z1	B	6-1/2	EM5	02/15/10	23,355,709	23,351,909	3,800	800
6J6	C	5-3/4	FT9	08/15/10	22,437,594	22,437,094	500	3,900
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	24,775,038	4,800	2,000
912828 AJ9	D	4-3/8	HF7	08/15/12	19,647,976	19,647,976	0	0
Total Treasury Notes.....					1,527,387,135	1,506,366,469	21,020,666	1,001,723
Grand Total.....					2,173,632,496	2,004,833,229	168,799,266	16,238,413