

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, NOVEMBER 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	4,801,818	3,499,988	69,124
DQ8	12	AD5	05/15/05	4,260,758	1,997,830	2,262,928	78,291
DR6	10-3/4	AG8	08/15/05	9,269,713	5,909,528	3,360,185	34,400
DU9	9-3/8	AJ2	02/15/06	4,755,916	4,213,289	542,627	71,424
DN5	11-3/4	912800 AA7	11/15/14	5,015,284	1,866,484	3,148,800	41,600
DP0	11-1/4	912803 AA1	02/15/15	10,520,299	8,977,669	1,542,630	368,700
DS4	10-5/8	AC7	08/15/15	4,023,916	3,264,355	759,561	135,360
DT2	9-7/8	AE3	11/15/15	5,584,859	3,416,173	2,168,686	133,200
DV7	9-1/4	AF0	02/15/16	5,431,754	4,914,814	516,940	509,200
DW5	7-1/4	AH6	05/15/16	18,823,551	18,174,538	649,013	154,800
DX3	7-1/2	AK9	11/15/16	18,787,448	17,385,008	1,402,440	223,549
DY1	8-3/4	AL7	05/15/17	15,559,169	8,549,310	7,009,859	641,860
DZ8	8-7/8	AM5	08/15/17	10,968,358	7,722,343	3,246,015	462,770
EA2	9-1/8	AN3	05/15/18	6,717,439	2,761,738	3,955,701	200,400
EB0	9	AP8	11/15/18	7,174,470	2,907,411	4,267,059	286,600
EC8	8-7/8	AQ6	02/15/19	13,090,498	8,195,383	4,895,115	1,055,584
ED6	8-1/8	AR4	08/15/19	18,940,932	17,555,393	1,385,539	179,060
EE4	8-1/2	AS2	02/15/20	9,476,268	6,594,835	2,881,433	283,800
EF1	8-3/4	AT0	05/15/20	7,582,183	3,419,914	4,162,269	572,280
EG9	8-3/4	AU7	08/15/20	17,059,306	8,993,770	8,065,536	1,423,721
EH7	7-7/8	AV5	02/15/21	10,075,573	9,039,183	1,036,390	172,200
EJ3	8-1/8	AW3	05/15/21	10,066,788	4,731,219	5,335,569	435,000
EK0	8-1/8	AX1	08/15/21	9,506,382	7,177,632	2,328,750	372,400
EL8	8	AY9	11/15/21	30,632,194	15,724,496	14,907,698	1,605,375
EM6	7-1/4	AZ6	08/15/22	10,127,790	9,297,980	829,810	119,000
EN4	7-5/8	BA0	11/15/22	7,423,626	4,183,882	3,239,744	410,200
EP9	7-1/8	BB8	02/15/23	15,782,061	10,569,847	5,212,214	369,000
EQ7	6-1/4	BC6	08/15/23	22,659,044	19,340,780	3,318,264	76,000
ES3	7-1/2	BD4	11/15/24	9,604,162	3,598,064	6,006,098	427,760
ET1	7-5/8	BE2	02/15/25	9,509,170	3,370,369	6,138,801	278,800
EV6	6-7/8	BF9	08/15/25	11,187,207	6,839,985	4,347,222	364,480
EW4	6	BG7	02/15/26	12,837,916	11,981,457	856,459	166,500
EX2	6-3/4	BH5	08/15/26	8,810,418	5,651,635	3,158,783	0
EY0	6-1/2	BJ1	11/15/26	10,860,177	4,585,565	6,274,612	300,200
EZ7	6-5/8	BK8	02/15/27	9,521,971	5,549,714	3,972,257	64,400
FA1	6-3/8	BL6	08/15/27	9,196,756	6,451,826	2,744,930	211,000
FB9	6-1/8	BM4	11/15/27	22,021,339	9,138,486	12,882,853	779,600
FE3	5-1/2	BP7	08/15/28	11,776,201	10,547,701	1,228,500	194,000
FF0	5-1/4	BV4	11/15/28	10,947,052	10,062,522	884,530	7,800
FG8	5-1/4	BW2	02/15/29	11,350,341	10,938,945	411,396	52,200
FJ2	6-1/8	CG6	08/15/29	11,178,580	10,394,780	783,800	50,400
FM5	6-1/4	CH4	05/15/30	17,043,162	16,221,522	821,640	44,704
FP8	5-3/8	CK7	02/15/31	16,427,648	16,212,248	215,400	0
Total Treasury Bonds.....				499,889,485	353,231,441	146,658,044	13,426,742
Treasury Inflation-Indexed Notes:							
CUSIP:	Series:	Interest Rate:					
912827 2M3	A	3-3/8	912820 BV9	01/15/07	18,001,276	18,001,276	0
3T7	A	3-5/8	CL9	01/15/08	18,833,979	18,721,949	112,030
4Y5	A	3-7/8	DN4	01/15/09	17,549,885	17,549,885	0
5W8	A	4-1/4	EK9	01/15/10	12,178,526	12,178,526	0
6R8	A	3-1/2	GA9	01/15/11	11,439,977	11,439,977	0
7J5	A	3-3/8	GT8	01/15/12	6,120,106	6,120,106	0
912828 AF7	C	3	HC4	07/15/12	17,126,287	17,126,287	0
Total Inflation-Indexed Notes.....				101,250,037	101,138,007	112,030	0
Treasury Inflation-Indexed Bonds:							
CUSIP:	Interest Rate:						
912810 FD5	3-5/8	912803 BN2	04/15/28	18,781,048	18,775,452	5,595	0
FH6	3-7/8	CF8	04/15/29	21,465,311	21,327,691	137,620	0
FQ6	3-3/8	CL5	04/15/32	5,110,776	5,110,776	0	0
Total Inflation-Indexed Bonds.....				45,357,135	45,213,919	143,215	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, NOVEMBER 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 3S9	Q	5-5/8	912820 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	13,086,240	14,400	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	21,491,632	2,071,059	24,000
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	25,173,125	2,837,903	70,831
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	17,068,850	1,556,935	52,200
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	12,085,322	869,755	14,694
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	13,389,135	1,051,237	21,617
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	11,117,183	2,229,284	47,404
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	32,439,549	32,439,549	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	13,211,874	622,880	33,600
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	28,419,170	143,200	14,600
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	14,573,545	636,375	48,800
6N7	F	5-3/4	FX0	11/15/05	28,062,797	27,771,597	291,200	33,600
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	14,868,322	1,147,153	24,800
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	22,594,446	146,000	10,000
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	34,412,343	967,786	50,572
2J0	B	6-1/4	BW6	02/15/07	13,103,678	12,372,675	731,003	24,132
2U5	C	6-5/8	BX4	05/15/07	13,958,186	12,520,673	1,437,513	5,408
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	23,444,039	2,192,764	67,200
912828 AH3	F	3-1/4	HE0	08/15/07	25,410,844	25,410,844	0	0
AN0	G	3	HK6	11/15/07	23,311,319	23,039,919	271,400	0
912827 3X8	B	5-1/2	CQ8	02/15/08	13,583,412	13,273,256	310,156	0
4F6	C	5-5/8	CY1	05/15/08	27,190,961	27,123,641	67,320	2,550
4V1	D	4-3/4	DK0	11/15/08	25,083,125	25,011,233	71,892	156
5G3	B	5-1/2	DV6	05/15/09	14,794,790	14,745,490	49,300	400
5N8	C	6	EA1	08/15/09	27,399,894	26,844,656	555,238	3,700
5Z1	B	6-1/2	EM5	02/15/10	23,355,709	23,302,309	53,400	400
6J6	C	5-3/4	FT9	08/15/10	22,437,594	22,437,094	500	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	26,578,096	57,220	0
7L0	B	4-7/8	GV3	02/15/12	24,779,838	24,774,238	5,600	0
912828 AJ9	D	4-3/8	HF7	08/15/12	19,647,976	19,647,976	0	0
AP5	E	4	HL4	11/15/12	18,112,742	18,112,742	0	0
Total Treasury Notes.....					1,541,631,042	1,519,942,489	21,688,553	550,664
Grand Total.....					2,188,127,698	2,019,525,856	168,601,842	13,977,406