

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, DECEMBER 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	4,803,988	3,497,818	23,600
DQ8	12	AD5	05/15/05	4,260,758	1,983,130	2,277,628	32,400
DR6	10-3/4	AG8	08/15/05	9,269,713	5,838,661	3,431,052	0
DU9	9-3/8	AJ2	02/15/06	4,755,916	4,215,085	540,831	2,600
DN5	11-3/4	912800 AA7	11/15/14	5,015,284	1,842,345	3,172,939	75,200
DP0	11-1/4	912803 AA1	02/15/15	10,520,299	9,118,659	1,401,640	466,610
DS4	10-5/8	AC7	08/15/15	4,023,916	3,325,555	698,361	91,920
DT2	9-7/8	AE3	11/15/15	5,584,859	3,411,173	2,173,686	206,400
DV7	9-1/4	AF0	02/15/16	5,431,754	4,830,394	601,360	130,780
DW5	7-1/4	AH6	05/15/16	18,823,551	18,202,538	621,013	167,000
DX3	7-1/2	AK9	11/15/16	18,787,448	17,156,528	1,630,920	88,000
DY1	8-3/4	AL7	05/15/17	15,559,169	8,458,030	7,101,139	223,760
DZ8	8-7/8	AM5	08/15/17	10,968,358	7,420,143	3,548,215	57,800
EA2	9-1/8	AN3	05/15/18	6,717,439	2,722,138	3,995,301	179,600
EB0	9	AP8	11/15/18	7,174,470	2,966,094	4,208,376	327,361
EC8	8-7/8	AQ6	02/15/19	13,090,498	8,196,183	4,894,315	886,200
ED6	8-1/8	AR4	08/15/19	18,940,932	17,832,152	1,108,780	481,799
EE4	8-1/2	AS2	02/15/20	9,476,268	6,590,035	2,886,233	286,000
EF1	8-3/4	AT0	05/15/20	7,582,183	3,539,250	4,042,933	253,816
EG9	8-3/4	AU7	08/15/20	17,059,306	9,271,410	7,787,896	827,960
EH7	7-7/8	AV5	02/15/21	10,075,573	8,970,383	1,105,190	51,200
EJ3	8-1/8	AW3	05/15/21	10,066,788	4,808,330	5,258,458	196,960
EK0	8-1/8	AX1	08/15/21	9,506,382	7,023,432	2,482,950	123,840
EL8	8	AY9	11/15/21	30,632,194	15,791,046	14,841,148	1,322,365
EM6	7-1/4	AZ6	08/15/22	10,127,790	9,404,980	722,810	199,400
EN4	7-5/8	BA0	11/15/22	7,423,626	4,010,838	3,412,788	117,800
EP9	7-1/8	BB8	02/15/23	15,782,061	10,538,647	5,243,414	232,800
EQ7	6-1/4	BC6	08/15/23	22,659,044	19,379,701	3,279,343	182,840
ES3	7-1/2	BD4	11/15/24	9,604,162	3,364,224	6,239,938	395,000
ET1	7-5/8	BE2	02/15/25	9,509,170	3,463,529	6,045,641	171,800
EV6	6-7/8	BF9	08/15/25	11,187,207	6,574,025	4,613,182	415,160
EW4	6	BG7	02/15/26	12,837,916	11,682,457	1,155,459	60,100
EX2	6-3/4	BH5	08/15/26	8,810,418	5,877,235	2,933,183	230,200
EY0	6-1/2	BJ1	11/15/26	10,860,177	4,393,765	6,466,412	148,900
EZ7	6-5/8	BK8	02/15/27	9,521,971	5,298,514	4,223,457	185,600
FA1	6-3/8	BL6	08/15/27	9,196,756	6,575,026	2,621,730	267,200
FB9	6-1/8	BM4	11/15/27	22,021,339	9,395,319	12,626,020	1,055,233
FE3	5-1/2	BP7	08/15/28	11,776,201	10,670,801	1,105,400	133,300
FF0	5-1/4	BV4	11/15/28	10,947,052	10,082,522	864,530	49,600
FG8	5-1/4	BW2	02/15/29	11,350,341	10,886,245	464,096	61,000
FJ2	6-1/8	CG6	08/15/29	11,178,580	10,305,780	872,800	14,400
FM5	6-1/4	CH4	05/15/30	17,043,162	16,127,906	915,256	34,000
FP8	5-3/8	CK7	02/15/31	16,427,648	16,212,248	215,400	0
Total Treasury Bonds.....				499,889,485	352,560,444	147,329,041	10,457,504
Treasury Inflation-Indexed Notes:							
CUSIP:	Series:	Interest Rate:					
912827 2M3	A	3-3/8	912820 BV9	01/15/07	18,031,058	18,031,058	0
3T7	A	3-5/8	CL9	01/15/08	18,865,249	18,753,033	112,216
4Y5	A	3-7/8	DN4	01/15/09	17,578,987	17,578,987	0
5W8	A	4-1/4	EK9	01/15/10	12,198,790	12,198,790	0
6R8	A	3-1/2	GA9	01/15/11	11,459,009	11,459,009	0
7J5	A	3-3/8	GT8	01/15/12	6,130,253	6,130,253	0
912828 AF7	C	3	HC4	07/15/12	17,154,650	17,154,650	0
Total Inflation-Indexed Notes.....				101,417,996	101,305,780	112,216	0
Treasury Inflation-Indexed Bonds:							
CUSIP:	Interest Rate:						
912810 FD5	3-5/8	912803 BN2	04/15/28	18,812,097	18,806,493	5,604	0
FH6	3-7/8	CF8	04/15/29	21,500,796	21,362,948	137,848	0
FQ6	3-3/8	CL5	04/15/32	5,119,246	5,119,246	0	0
Total Inflation-Indexed Bonds.....				45,432,139	45,288,687	143,452	0

