

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JANUARY 31, 2003

Loan Description			Corpus STRIP CUSIP	Maturity Date	Amount Outstanding in Thousands			Reconstituted This Month ¹⁷
					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	4,736,988	3,564,818	1,015,800	
DQ8	12	AD5	05/15/05	4,260,758	2,055,830	2,204,928	96,147	
DR6	10-3/4	AG8	08/15/05	9,269,713	5,781,666	3,488,047	38,205	
DU9	9-3/8	AJ2	02/15/06	4,755,916	4,238,909	517,007	83,040	
DN5	11-3/4	912800 AA7	11/15/14	5,015,284	1,794,162	3,221,122	0	
DP0	11-1/4	912803 AA1	02/15/15	10,520,299	9,214,259	1,306,040	393,560	
DS4	10-5/8	AC7	08/15/15	4,023,916	3,274,755	749,161	127,440	
DT2	9-7/8	AE3	11/15/15	5,584,859	3,173,573	2,411,286	102,400	
DV7	9-1/4	AF0	02/15/16	5,431,754	4,923,594	508,160	363,200	
DW5	7-1/4	AH6	05/15/16	18,823,551	18,245,738	577,813	125,600	
DX3	7-1/2	AK9	11/15/16	18,787,448	16,745,848	2,041,600	177,360	
DY1	8-3/4	AL7	05/15/17	15,559,169	8,763,430	6,795,739	546,200	
DZ8	8-7/8	AM5	08/15/17	10,968,358	7,675,143	3,293,215	602,200	
EA2	9-1/8	AN3	05/15/18	6,717,439	2,728,538	3,988,901	140,800	
EB0	9	AP8	11/15/18	7,174,470	2,826,994	4,347,476	119,900	
EC8	8-7/8	AQ6	02/15/19	13,090,498	8,657,383	4,433,115	757,200	
ED6	8-1/8	AR4	08/15/19	18,940,932	17,751,232	1,189,700	323,720	
EE4	8-1/2	AS2	02/15/20	9,476,268	6,684,635	2,791,633	222,600	
EF1	8-3/4	AT0	05/15/20	7,582,183	3,440,290	4,141,893	171,420	
EG9	8-3/4	AU7	08/15/20	17,059,306	8,639,210	8,420,096	873,600	
EH7	7-7/8	AV5	02/15/21	10,075,573	8,962,183	1,113,390	175,000	
EJ3	8-1/8	AW3	05/15/21	10,066,788	5,403,541	4,663,247	744,571	
EK0	8-1/8	AX1	08/15/21	9,506,382	7,011,352	2,495,030	91,160	
EL8	8	AY9	11/15/21	30,632,194	15,219,621	15,412,573	1,235,700	
EM6	7-1/4	AZ6	08/15/22	10,127,790	9,149,780	978,010	20,800	
EN4	7-5/8	BA0	11/15/22	7,423,626	3,719,358	3,704,268	381,200	
EP9	7-1/8	BB8	02/15/23	15,782,061	10,445,847	5,336,214	123,200	
EQ7	6-1/4	BC6	08/15/23	22,659,044	19,379,701	3,279,343	107,200	
ES3	7-1/2	BD4	11/15/24	9,604,162	3,326,464	6,277,698	205,680	
ET1	7-5/8	BE2	02/15/25	9,509,170	3,411,729	6,097,441	156,800	
EV6	6-7/8	BF9	08/15/25	11,187,207	6,891,910	4,295,297	538,685	
EW4	6	BG7	02/15/26	12,837,916	11,695,157	1,142,759	31,200	
EX2	6-3/4	BH5	08/15/26	8,810,418	5,835,975	2,974,443	115,540	
EY0	6-1/2	BJ1	11/15/26	10,860,177	4,421,765	6,438,412	287,600	
EZ7	6-5/8	BK8	02/15/27	9,521,971	5,512,914	4,009,057	430,400	
FA1	6-3/8	BL6	08/15/27	9,196,756	6,706,226	2,490,530	315,200	
FB9	6-1/8	BM4	11/15/27	22,021,339	9,248,919	12,772,420	483,600	
FE3	5-1/2	BP7	08/15/28	11,776,201	10,496,801	1,279,400	47,900	
FF0	5-1/4	BV4	11/15/28	10,947,052	10,118,322	828,730	67,400	
FG8	5-1/4	BW2	02/15/29	11,350,341	10,528,745	821,596	25,200	
FJ2	6-1/8	CG6	08/15/29	11,178,580	10,091,230	1,087,350	45,050	
FM5	6-1/4	CH4	05/15/30	17,043,162	16,176,278	866,884	67,572	
FP8	5-3/8	CK7	02/15/31	16,427,648	16,212,248	215,400	0	
Total Treasury Bonds.....				499,889,485	351,318,243	148,571,242	11,977,050	
Treasury Inflation-Indexed Notes:								
CUSIP:	Series:	Interest Rate:						
912827 2M3	A	3-3/8	912820 BV9	01/15/07	18,032,004	18,032,004	0	
3T7	A	3-5/8	CL9	01/15/08	18,866,258	18,754,036	112,222	
4Y5	A	3-7/8	DN4	01/15/09	17,579,941	17,579,941	0	
5W8	A	4-1/4	EK9	01/15/10	12,199,357	12,199,357	0	
6R8	A	3-1/2	GA9	01/15/11	11,459,559	11,459,559	0	
7J5	A	3-3/8	GT8	01/15/12	6,130,613	6,130,613	0	
912828 AF7	C	3	HC4	07/15/12	23,209,856	23,209,856	0	
Total Inflation-Indexed Notes.....				107,477,587	107,365,365	112,222	0	
Treasury Inflation-Indexed Bonds:								
CUSIP:	Interest Rate:							
912810 FD5	3-5/8	912803 BN2	04/15/28	18,813,104	18,807,499	5,605	0	
FH6	3-7/8	CF8	04/15/29	21,501,966	21,364,111	137,855	0	
FQ6	3-3/8	CL5	04/15/32	5,119,547	5,119,547	0	0	
Total Inflation-Indexed Bonds.....				45,434,617	45,291,157	143,460	0	

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, JANUARY 31, 2003 -- Continued

Loan Description			Corpus STRIP CUSIP	Maturity Date	Amount Outstanding in Thousands			Reconstituted This Month ¹⁷
					Total Outstanding	Portion Held in Unstripped Form	Portion Held in Stripped Form	
Treasury Notes:								
CUSIP:	Series:	Interest Rate:						
912827 J78	A	6-1/4	912820 BF3	02/15/03	23,562,691	21,568,365	1,994,326	324,792
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	14,132,092	40,800	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	12,532,448	40,800	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	13,077,179	49,600	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	25,136,062	2,874,966	160,200
4N9	J	5-1/4	DE4	08/15/03	19,852,263	19,782,663	69,600	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	22,673,882	1,600	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	16,958,390	1,667,395	4,300
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	12,030,593	924,484	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	13,378,335	1,062,037	14,000
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	11,110,796	2,235,671	24,700
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	14,365,760	8,000	0
5S7	H	5-7/8	EE3	11/15/04	32,658,145	32,658,145	0	0
912828 AQ3	U	2	HM2	11/30/04	32,871,320	32,871,320	0	0
AR1	V	1-3/4	HN0	12/31/04	33,203,363	33,203,363	0	0
AS9	G	1-5/8	HP5	01/31/05	33,838,032	33,838,032	0	0
912827 S86	A	7-1/2	BM8	02/15/05	13,834,754	13,183,835	650,919	105,440
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	28,491,170	71,200	72,000
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	14,488,568	721,352	17,000
6N7	F	5-3/4	FX0	11/15/05	28,062,797	27,392,197	670,600	8,600
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	14,930,834	1,084,641	55,529
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	22,602,446	138,000	8,000
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	34,517,243	862,886	186,000
2J0	B	6-1/4	BW6	02/15/07	13,103,678	12,423,640	680,038	64,608
2U5	C	6-5/8	BX4	05/15/07	13,958,186	12,558,073	1,400,113	28,600
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	23,438,511	2,198,292	11,200
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	22,472,039	839,280	439,800
912827 3X8	B	5-1/2	CQ8	02/15/08	13,583,412	13,197,191	386,221	5,000
4F6	C	5-5/8	CY1	05/15/08	27,190,961	27,124,041	66,920	0
4V1	D	4-3/4	DK0	11/15/08	25,083,125	24,950,333	132,792	0
5G3	B	5-1/2	DV6	05/15/09	14,794,790	14,731,490	63,300	4,000
5N8	C	6	EA1	08/15/09	27,399,894	26,861,781	538,113	0
5Z1	B	6-1/2	EM5	02/15/10	23,355,709	23,352,309	3,400	0
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	23,427,289	9,040	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	24,772,238	7,600	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	18,112,542	200	0
Total Treasury Notes.....					1,586,116,053	1,563,963,067	22,152,986	1,571,369
Grand Total.....					2,238,917,742	2,067,937,832	170,979,910	13,548,419