

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, FEBRUARY 28, 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	4,807,388	3,494,418	624,000
DQ8	12	AD5	05/15/05	4,260,758	2,073,930	2,186,828	94,500
DR6	10-3/4	AG8	08/15/05	9,269,713	5,877,566	3,392,147	136,000
DU9	9-3/8	AJ2	02/15/06	4,755,916	4,243,909	512,007	5,400
DN5	11-3/4	912800 AA7	11/15/14	5,015,284	1,770,146	3,245,138	0
DP0	11-1/4	912803 AA1	02/15/15	10,520,299	8,815,899	1,704,400	203,520
DS4	10-5/8	AC7	08/15/15	4,023,916	3,339,795	684,121	166,320
DT2	9-7/8	AE3	11/15/15	5,584,859	3,148,773	2,436,086	37,600
DV7	9-1/4	AF0	02/15/16	5,431,754	5,037,594	394,160	150,400
DW5	7-1/4	AH6	05/15/16	18,823,551	18,287,338	536,213	56,800
DX3	7-1/2	AK9	11/15/16	18,787,448	17,291,208	1,496,240	545,360
DY1	8-3/4	AL7	05/15/17	15,559,169	8,493,830	7,065,339	241,480
DZ8	8-7/8	AM5	08/15/17	10,968,358	7,639,343	3,329,015	124,600
EA2	9-1/8	AN3	05/15/18	6,717,439	2,836,738	3,880,701	140,200
EB0	9	AP8	11/15/18	7,174,470	2,886,994	4,287,476	125,400
EC8	8-7/8	AQ6	02/15/19	13,090,498	8,317,583	4,772,915	75,400
ED6	8-1/8	AR4	08/15/19	18,940,932	17,791,842	1,149,090	522,410
EE4	8-1/2	AS2	02/15/20	9,476,268	6,625,835	2,850,433	64,000
EF1	8-3/4	AT0	05/15/20	7,582,183	3,384,930	4,197,253	87,520
EG9	8-3/4	AU7	08/15/20	17,059,306	9,205,570	7,853,736	930,720
EH7	7-7/8	AV5	02/15/21	10,075,573	8,922,583	1,152,990	210,000
EJ3	8-1/8	AW3	05/15/21	10,066,788	5,028,101	5,038,687	290,000
EK0	8-1/8	AX1	08/15/21	9,506,382	6,677,512	2,828,870	50,880
EL8	8	AY9	11/15/21	30,632,194	16,215,596	14,416,598	2,097,575
EM6	7-1/4	AZ6	08/15/22	10,127,790	9,007,610	1,120,180	124,800
EN4	7-5/8	BA0	11/15/22	7,423,626	3,559,558	3,864,068	8,000
EP9	7-1/8	BB8	02/15/23	15,782,061	10,470,047	5,312,014	231,200
EQ7	6-1/4	BC6	08/15/23	22,659,044	19,213,501	3,445,543	70,600
ES3	7-1/2	BD4	11/15/24	9,604,162	3,501,864	6,102,298	257,200
ET1	7-5/8	BE2	02/15/25	9,509,170	3,384,529	6,124,641	83,400
EV6	6-7/8	BF9	08/15/25	11,187,207	6,846,070	4,341,137	600,560
EW4	6	BG7	02/15/26	12,837,916	11,713,257	1,124,659	213,300
EX2	6-3/4	BH5	08/15/26	8,810,418	5,937,575	2,872,843	247,400
EY0	6-1/2	BJ1	11/15/26	10,860,177	4,044,365	6,815,812	135,200
EZ7	6-5/8	BK8	02/15/27	9,521,971	5,723,714	3,798,257	387,200
FA1	6-3/8	BL6	08/15/27	9,196,756	6,877,026	2,319,730	174,000
FB9	6-1/8	BM4	11/15/27	22,021,339	9,048,275	12,973,064	466,400
FE3	5-1/2	BP7	08/15/28	11,776,201	10,448,801	1,327,400	50,200
FF0	5-1/4	BV4	11/15/28	10,947,052	10,079,322	867,730	45,800
FG8	5-1/4	BW2	02/15/29	11,350,341	10,337,045	1,013,296	800
FJ2	6-1/8	CG6	08/15/29	11,178,580	10,068,830	1,109,750	23,400
FM5	6-1/4	CH4	05/15/30	17,043,162	16,196,722	846,440	132,636
FP8	5-3/8	CK7	02/15/31	16,427,648	16,213,848	213,800	1,600
Total Treasury Bonds.....				499,889,485	351,391,962	148,497,523	10,233,781
Treasury Inflation-Indexed Notes:							
CUSIP:	Series:	Interest Rate:					
912827 2M3	A	3-3/8	912820 BV9	01/15/07	17,993,712	17,993,712	0
3T7	A	3-5/8	CL9	01/15/08	18,826,078	18,714,095	111,983
4Y5	A	3-7/8	DN4	01/15/09	17,542,570	17,542,570	0
5W8	A	4-1/4	EK9	01/15/10	12,173,432	12,173,432	0
6R8	A	3-1/2	GA9	01/15/11	11,435,247	11,435,247	0
7J5	A	3-3/8	GT8	01/15/12	6,117,584	6,117,584	0
912828 AF7	C	3	HC4	07/15/12	23,160,411	23,160,411	0
Total Inflation-Indexed Notes.....				107,249,033	107,137,050	111,983	0
Treasury Inflation-Indexed Bonds:							
CUSIP:	Interest Rate:						
912810 FD5	3-5/8	912803 BN2	04/15/28	18,773,159	18,767,567	5,593	0
FH6	3-7/8	CF8	04/15/29	21,456,343	21,318,780	137,563	0
FQ6	3-3/8	CL5	04/15/32	5,108,670	5,108,670	0	0
Total Inflation-Indexed Bonds.....				45,338,173	45,195,017	143,155	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, FEBRUARY 28, 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 4B5	E	5-1/2	912820 CUS	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	13,021,043	111,200	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	24,753,838	3,257,190	57,400
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	22,670,682	4,800	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	16,932,758	1,693,027	20,940
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	11,882,826	1,072,251	18,800
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	13,381,735	1,058,637	3,800
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	11,110,896	2,235,571	23,500
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	33,837,134	33,837,134	0	0
912827 S86	A	7-1/2	BM8	02/15/05	13,834,754	13,176,907	657,847	29,040
912828 AV2	H	1-1/2	HS9	02/28/05	35,334,191	35,334,191	0	0
912827 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	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	14,514,353	695,567	59,400
6N7	F	5-3/4	FX0	11/15/05	28,062,797	27,441,997	620,800	49,800
W81	A	5-5/8	BR7	02/15/06	15,513,587	15,506,827	6,760	1,000
X80	B	6-7/8	BS5	05/15/06	16,015,475	14,923,154	1,092,321	16,320
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	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	34,433,243	946,886	5,600
2J0	B	6-1/4	BW6	02/15/07	13,103,678	12,455,316	648,362	53,084
2U5	C	6-5/8	BX4	05/15/07	13,958,186	12,571,073	1,387,113	22,400
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	23,424,416	2,212,387	6,400
912828 AH2	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	22,850,399	460,920	550,800
912827 3X8	B	5-1/2	CQ8	02/15/08	13,583,412	13,180,191	403,221	0
912828 AT7	E	3	HQ3	02/15/08	27,489,215	27,489,215	0	0
912827 4F6	C	5-5/8	CY1	05/15/08	27,190,961	27,124,521	66,440	1,280
4V1	D	4-3/4	DK0	11/15/08	25,083,125	24,932,093	151,032	0
5G3	B	5-1/2	DV6	05/15/09	14,794,790	14,731,490	63,300	0
5N8	C	6	EA1	08/15/09	27,399,894	26,821,781	578,113	2,400
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	23,426,289	10,040	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	24,770,238	9,600	0
912828 AJ9	D	4-3/8	HF7	08/15/12	19,647,976	19,647,176	800	0
AP5	E	4	HL4	11/15/12	18,112,742	18,112,542	200	0
AU4	A	3-7/8	HR1	02/15/13	19,498,396	19,498,196	200	0
Total Treasury Notes.....					1,616,518,817	1,596,563,512	19,955,305	921,964
Grand Total.....					2,268,995,508	2,100,287,541	168,707,966	11,155,745