

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

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	4,831,588	3,470,218	665,800
DQ8	12	AD5	05/15/05	4,260,758	2,069,530	2,191,228	12,400
DR6	10-3/4	AG8	08/15/05	9,269,713	5,878,480	3,391,233	11,300
DU9	9-3/8	AJ2	02/15/06	4,755,916	4,235,709	520,207	11,200
DN5	11-3/4	912800 AA7	11/15/14	5,015,284	1,756,046	3,259,238	73,900
DP0	11-1/4	912803 AA1	02/15/15	10,520,299	8,810,409	1,709,890	295,040
DS4	10-5/8	AC7	08/15/15	4,023,916	3,291,755	732,161	5,400
DT2	9-7/8	AE3	11/15/15	5,584,859	3,103,673	2,481,186	0
DV7	9-1/4	AF0	02/15/16	5,431,754	4,999,194	432,560	60,400
DW5	7-1/4	AH6	05/15/16	18,823,551	17,878,338	945,213	181,000
DX3	7-1/2	AK9	11/15/16	18,787,448	17,202,368	1,585,080	199,640
DY1	8-3/4	AL7	05/15/17	15,559,169	8,175,340	7,383,829	345,520
DZ8	8-7/8	AM5	08/15/17	10,968,358	7,662,943	3,305,415	192,400
EA2	9-1/8	AN3	05/15/18	6,717,439	2,938,246	3,779,193	243,600
EB0	9	AP8	11/15/18	7,174,470	2,929,329	4,245,141	156,800
EC8	8-7/8	AQ6	02/15/19	13,090,498	8,189,883	4,900,615	627,800
ED6	8-1/8	AR4	08/15/19	18,940,932	17,202,192	1,738,740	285,430
EE4	8-1/2	AS2	02/15/20	9,476,268	6,598,635	2,877,633	168,800
EF1	8-3/4	AT0	05/15/20	7,582,183	3,503,940	4,078,243	242,610
EG9	8-3/4	AU7	08/15/20	17,059,306	8,356,000	8,703,306	301,440
EH7	7-7/8	AV5	02/15/21	10,075,573	8,830,983	1,244,590	296,800
EJ3	8-1/8	AW3	05/15/21	10,066,788	4,865,541	5,201,247	262,720
EK0	8-1/8	AX1	08/15/21	9,506,382	6,817,632	2,688,750	448,640
EL8	8	AY9	11/15/21	30,632,194	17,006,971	13,625,223	1,710,875
EM6	7-1/4	AZ6	08/15/22	10,127,790	9,023,610	1,104,180	387,200
EN4	7-5/8	BA0	11/15/22	7,423,626	3,647,758	3,775,868	278,400
EP9	7-1/8	BB8	02/15/23	15,782,061	10,322,697	5,459,364	180,650
EQ7	6-1/4	BC6	08/15/23	22,659,044	19,315,525	3,343,519	132,024
ES3	7-1/2	BD4	11/15/24	9,604,162	3,914,944	5,689,218	460,120
ET1	7-5/8	BE2	02/15/25	9,509,170	3,549,329	5,959,841	285,400
EV6	6-7/8	BF9	08/15/25	11,187,207	6,775,950	4,411,257	126,040
EW4	6	BG7	02/15/26	12,837,916	11,737,457	1,100,459	66,800
EX2	6-3/4	BH5	08/15/26	8,810,418	5,668,375	3,142,043	167,400
EY0	6-1/2	BJ1	11/15/26	10,860,177	4,134,065	6,726,112	380,900
EZ7	6-5/8	BK8	02/15/27	9,521,971	5,292,114	4,229,857	119,400
FA1	6-3/8	BL6	08/15/27	9,196,756	6,898,026	2,298,730	144,000
FB9	6-1/8	BM4	11/15/27	22,021,339	9,259,675	12,761,664	662,000
FE3	5-1/2	BP7	08/15/28	11,776,201	10,444,801	1,331,400	78,400
FF0	5-1/4	BV4	11/15/28	10,947,052	10,080,122	866,930	43,800
FG8	5-1/4	BW2	02/15/29	11,350,341	10,348,145	1,002,196	120,200
FJ2	6-1/8	CG6	08/15/29	11,178,580	10,050,030	1,128,550	2,000
FM5	6-1/4	CH4	05/15/30	17,043,162	15,972,766	1,070,396	15,776
FP8	5-3/8	CK7	02/15/31	16,427,648	16,213,848	213,800	0
Total Treasury Bonds.....				499,889,485	349,783,962	150,105,523	10,450,025
Treasury Inflation-Indexed Notes:							
CUSIP:	Series:	Interest Rate:					
912827 2M3	A	3-3/8	912820 BV9	01/15/07	18,069,350	18,069,350	0
3T7	A	3-5/8	CL9	01/15/08	18,905,260	18,792,806	112,454
4Y5	A	3-7/8	DN4	01/15/09	17,616,198	17,616,198	0
5W8	A	4-1/4	EK9	01/15/10	12,224,602	12,224,602	0
6R8	A	3-1/2	GA9	01/15/11	11,483,211	11,483,211	0
7J5	A	3-3/8	GT8	01/15/12	6,143,222	6,143,222	0
912828 AF7	C	3	HC4	07/15/12	23,257,545	23,257,545	0
Total Inflation-Indexed Notes.....				107,699,390	107,586,936	112,454	0
Treasury Inflation-Indexed Bonds:							
CUSIP:	Interest Rate:						
912810 FD5	3-5/8	912803 BN2	04/15/28	18,852,042	18,846,425	5,616	0
FH6	3-7/8	CF8	04/15/29	21,546,419	21,408,279	138,140	0
FQ6	3-3/8	CL5	04/15/32	5,130,123	5,130,123	0	0
Total Inflation-Indexed Bonds.....				45,528,583	45,384,827	143,756	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MARCH 31, 2003 - 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 AD1	F	5-3/4	912820 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	24,796,599	3,214,429	112,200
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	22,670,682	4,800	0
7E6	V	2-3/4	GP6	10/31/03	25,147,960	25,142,360	5,600	0
4U3	K	4-1/4	DJ3	11/15/03	18,625,785	16,828,058	1,797,727	15,400
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	11,838,186	1,116,891	141,800
5A6	E	4-3/4	DQ7	02/15/04	17,823,228	17,811,228	12,000	96,000
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	13,378,631	1,061,741	8,500
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	11,055,496	2,290,971	2,400
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	A	1-5/8	HP5	01/31/05	33,837,124	33,837,124	0	0
912827 S86	G	7-1/2	BM8	02/15/05	13,834,754	13,174,787	659,967	6,720
912828 AV2	H	1-1/2	HS9	02/28/05	35,331,909	35,331,909	0	0
AW0	J	1-5/8	HT7	03/31/05	35,213,483	35,213,483	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	14,488,153	721,767	44,400
6N7	F	5-3/4	FX0	11/15/05	28,062,797	27,521,997	540,800	80,000
W81	A	5-5/8	BR7	02/15/06	15,513,587	15,506,827	6,760	0
X80	B	6-7/8	BS5	05/15/06	16,015,475	14,909,714	1,105,761	0
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	22,596,446	144,000	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	34,521,099	859,030	118,656
2J0	B	6-1/4	BW6	02/15/07	13,103,678	12,498,132	605,546	69,816
2U5	C	6-5/8	BX4	05/15/07	13,958,186	12,570,673	1,387,513	52,800
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	23,453,216	2,183,587	28,800
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	22,860,835	450,484	180,280
912827 3X8	B	5-1/2	CQ8	02/15/08	13,583,412	13,077,991	505,421	3,200
912828 AT7	E	3	HQ3	02/15/08	27,489,260	27,475,060	14,200	0
912827 4F6	C	5-5/8	CY1	05/15/08	27,190,961	27,011,401	179,560	0
4V1	D	4-3/4	DK0	11/15/08	25,083,125	24,803,333	279,792	10,000
5G3	B	5-1/2	DV6	05/15/09	14,794,790	14,732,390	62,400	900
5N8	C	6	EA1	08/15/09	27,399,894	26,895,113	504,781	74,500
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	23,425,289	11,040	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.....					1,622,882,308	1,602,715,420	20,166,888	1,046,372
Grand Total.....					2,275,999,766	2,105,471,145	170,528,621	11,496,397