

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, APRIL 30, 2003

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	4,839,388	3,462,418	7,800
DQ8	12	AD5	05/15/05	4,260,758	2,072,580	2,188,178	11,200
DR6	10-3/4	AG8	08/15/05	9,269,713	6,018,480	3,251,233	140,600
DU9	9-3/8	AJ2	02/15/06	4,755,916	4,245,709	510,207	10,000
DN5	11-3/4	912800 AA7	11/15/14	5,015,284	1,721,646	3,293,638	5,600
DP0	11-1/4	912803 AA1	02/15/15	10,520,299	8,847,455	1,672,844	223,486
DS4	10-5/8	AC7	08/15/15	4,023,916	3,301,035	722,881	96,960
DT2	9-7/8	AE3	11/15/15	5,584,859	3,192,713	2,392,146	108,800
DV7	9-1/4	AF0	02/15/16	5,431,754	4,993,594	438,160	135,200
DW5	7-1/4	AH6	05/15/16	18,823,551	18,095,938	727,613	223,200
DX3	7-1/2	AK9	11/15/16	18,787,448	17,115,958	1,671,490	304,870
DY1	8-3/4	AL7	05/15/17	15,559,169	8,157,420	7,401,749	468,520
DZ8	8-7/8	AM5	08/15/17	10,968,358	7,811,743	3,156,615	499,200
EA2	9-1/8	AN3	05/15/18	6,717,439	2,994,246	3,723,193	250,200
EB0	9	AP8	11/15/18	7,174,470	2,925,829	4,248,641	244,300
EC8	8-7/8	AQ6	02/15/19	13,090,498	8,096,372	4,994,126	401,089
ED6	8-1/8	AR4	08/15/19	18,940,932	16,856,972	2,083,960	328,180
EE4	8-1/2	AS2	02/15/20	9,476,268	6,526,635	2,949,633	274,400
EF1	8-3/4	AT0	05/15/20	7,582,183	3,770,150	3,812,033	410,090
EG9	8-3/4	AU7	08/15/20	17,059,306	8,442,210	8,617,096	554,240
EH7	7-7/8	AV5	02/15/21	10,075,573	8,506,383	1,569,190	259,200
EJ3	8-1/8	AW3	05/15/21	10,066,788	4,632,421	5,434,367	317,120
EK0	8-1/8	AX1	08/15/21	9,506,382	7,042,752	2,463,630	350,240
EL8	8	AY9	11/15/21	30,632,194	16,388,906	14,243,288	1,819,235
EM6	7-1/4	AZ6	08/15/22	10,127,790	8,879,810	1,247,980	80,800
EN4	7-5/8	BA0	11/15/22	7,423,626	3,879,763	3,543,863	434,955
EP9	7-1/8	BB8	02/15/23	15,782,061	9,805,547	5,976,514	93,400
EQ7	6-1/4	BC6	08/15/23	22,659,044	19,433,101	3,225,943	162,096
ES3	7-1/2	BD4	11/15/24	9,604,162	3,643,369	5,960,793	108,560
ET1	7-5/8	BE2	02/15/25	9,509,170	3,546,129	5,963,041	492,000
EV6	6-7/8	BF9	08/15/25	11,187,207	6,006,420	5,180,787	282,560
EW4	6	BG7	02/15/26	12,837,916	11,673,857	1,164,059	99,400
EX2	6-3/4	BH5	08/15/26	8,810,418	5,640,975	3,169,443	147,000
EY0	6-1/2	BJ1	11/15/26	10,860,177	3,850,065	7,010,112	199,200
EZ7	6-5/8	BK8	02/15/27	9,521,971	5,256,114	4,265,857	236,800
FA1	6-3/8	BL6	08/15/27	9,196,756	6,888,426	2,308,330	110,400
FB9	6-1/8	BM4	11/15/27	22,021,339	9,229,275	12,792,064	552,000
FE3	5-1/2	BP7	08/15/28	11,776,201	10,464,601	1,311,600	126,800
FF0	5-1/4	BV4	11/15/28	10,947,052	9,949,322	997,730	11,200
FG8	5-1/4	BW2	02/15/29	11,350,341	10,235,845	1,114,496	108,800
FJ2	6-1/8	CG6	08/15/29	11,178,580	10,279,830	898,750	355,800
FM5	6-1/4	CH4	05/15/30	17,043,162	15,824,990	1,218,172	90,824
FP8	5-3/8	CK7	02/15/31	16,427,648	16,213,848	213,800	0
Total Treasury Bonds.....				499,889,485	347,297,822	152,591,663	11,136,325
Treasury Inflation-Indexed Notes:							
CUSIP:	Series:	Interest Rate:					
912827 2M3	A	3-3/8	912820 BV9	01/15/07	18,206,445	18,206,445	0
3T7	A	3-5/8	CL9	01/15/08	19,048,663	18,935,356	113,307
4Y5	A	3-7/8	DN4	01/15/09	17,749,937	17,749,937	0
5W8	A	4-1/4	EK9	01/15/10	12,317,434	12,317,434	0
6R8	A	3-1/2	GA9	01/15/11	11,570,450	11,570,450	0
7J5	A	3-3/8	GT8	01/15/12	6,189,875	6,189,875	0
912828 AF7	C	3	HC4	07/15/12	23,434,091	23,434,091	0
Total Inflation-Indexed Notes.....				108,516,895	108,403,588	113,307	0
Treasury Inflation-Indexed Bonds:							
CUSIP:	Interest Rate:						
912810 FD5	3-5/8	912803 BN2	04/15/28	18,995,205	18,989,546	5,659	0
FH6	3-7/8	CF8	04/15/29	21,709,998	21,570,809	139,189	0
FQ6	3-3/8	CL5	04/15/32	5,169,068	5,169,068	0	0
Total Inflation-Indexed Bonds.....				45,874,270	45,729,422	144,848	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, APRIL 30, 2003 -- Continued

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 Notes:									
CUSIP:	Series:	Interest Rate:							
912827	4H2	G	5-1/2	912820 DA2	05/31/03	13,132,243	13,019,443	112,800	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	13,075,579	51,200	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	24,767,999	3,243,029	3,200
	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	16,692,577	1,933,208	91,619
	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	11,824,386	1,130,691	7,800
	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	13,338,531	1,101,841	45,600
	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	11,073,692	2,272,775	42,596
	5M0	G	6	DZ7	08/15/04	18,089,806	18,089,806	0	24,000
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	33,837,124	33,837,124	0	0
912827	S86	A	7-1/2	BM8	02/15/05	13,834,754	13,172,167	662,587	23,680
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	35,211,167	35,211,167	0	0
	AX8	K	1-5/8	HU4	04/30/05	34,295,810	34,295,810	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	14,505,553	704,367	51,000
	6N7	F	5-3/4	FX0	11/15/05	28,062,797	27,394,797	668,000	104,100
	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	14,979,154	1,036,321	226,880
	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	34,533,699	846,430	43,400
	Z10	B	6-1/4	BW6	02/15/07	13,103,678	12,522,032	581,646	23,900
	2U5	C	6-5/8	BX4	05/15/07	13,958,186	12,586,673	1,371,513	16,000
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	0
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	22,854,655	456,664	0
912827	3X8	B	5-1/2	CQ8	02/15/08	13,583,412	13,068,231	515,181	24,500
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	26,850,761	340,200	54,400
	4V1	D	4-3/4	DK0	11/15/08	25,083,125	24,801,453	281,672	800
	5G3	B	5-1/2	DV6	05/15/09	14,794,790	14,732,390	62,400	0
	5N8	C	6	EA1	08/15/09	27,399,894	26,921,713	478,181	38,800
	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	24,769,238	10,600	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.....						1,631,264,026	1,610,791,613	20,472,413	822,275
Grand Total.....						2,285,544,676	2,112,222,446	173,322,231	11,958,600