TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MARCH 31, 2000

Loan Description		Corpus STRIP CUSIP	Maturity Date	Principal 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	4,162,606	4,139,200	33,600
DQ8	12	AD5	05/15/05	4,260,758	1,715,058	2,545,700	18,000
DR6	10-3/4	AG8	08/15/05	9,269,713	5,332,913	3,936,800	257,600
DU9	9-3/8	AJ2	02/15/06	4,755,916	4,737,228	18,688	0
DN5	11-3/4	912800 AA7	11/15/14	6,005,584	2,170,384	3,835,200	174,400
DP0	11-1/4	912803 AA1	02/15/15	12,507,799	7,561,879	4,945,920	576,000
DS4	10-5/8	AC7	08/15/15	6,797,916	5,798,876	999,040	1,278,080
DT2	9-7/8	AE3	11/15/15	6,774,859	3,925,259	2,849,600	939,200
DV7	9-1/4	AF0	02/15/16	7,173,854	6,932,254	241,600	1,094,400
DW5	7-1/4	AH6	05/15/16	18,823,551	18,637,951	185,600	367,200
DX3	7-1/2	AK9	11/15/16	18,864,448	17,918,368	946,080	238,640
DY1	8-3/4	AL7	05/15/17	18,046,669	12,310,509	5,736,160	2,032,000
DZ8	8-7/8	AM5	08/15/17	13,964,258	11,185,058	2,779,200	470,400
EA2	9-1/8	AN3	05/15/18	8,660,439	3,089,239	5,571,200	358,400
EB0	9	AP8	11/15/18	8,625,270	3,266,270	5,359,000	923,000
EC8	8-7/8	AQ6	02/15/19	19,135,798	11,265,398	7,870,400	1,187,200
ED6	8-1/8	AR4	08/15/19	20,199,132	19,183,452	1,015,680	88,960
EE4	8-1/2	AS2	02/15/20	10,204,868	8,019,268	2,185,600	132,800
EF1	8-3/4	AT0	05/15/20	10,003,883	3,398,923	6,604,960	248,480
EG9	8-3/4	AU7	08/15/20	21,197,606	9,151,366	12,046,240	862,400
EH7	7-7/8	AV5	02/15/21	11,053,873	9,935,473	1,118,400	36,800
EJ3	8-1/8	AW3	05/15/21	11,953,888	7,114,528	4,839,360	210,240
EK0	8-1/8	AX1	08/15/21	12,153,482	9,526,602	2,626,880	217,920
EL8	8	AY9	11/15/21	32,788,394	13,122,119	19,666,275	1,519,475
EM6	7-1/4	AZ6	08/15/22	10,352,790	9,150,390	1,202,400	89,600
EN4	7-5/8	BA0	11/15/22	10,699,626	3,906,026	6,793,600	100,800
EP9	7-1/8	BB8	02/15/23	18,374,361	10,791,961	7,582,400	41,600
EQ7	6-1/4	BC6	08/15/23	22,909,044	17,844,596	5,064,448	214,784
ES3	7-1/2	BD4	11/15/24	11,469,662	3,564,302	7,905,360	228,000
ET1	7-5/8	BE2	02/15/25	11,725,170	3,171,570	8,553,600	168,000
EV6	6-7/8	BF9	08/15/25	12,602,007	7,170,647	5,431,360	520,960
EW4	6	BG7	02/15/26	12,904,916	11,467,816	1,437,100	110,000
EX2	6-3/4	BH5	08/15/26	10,893,818	8,353,818	2,540,000	345,600
EY0	6-1/2	BJ1	11/15/26	11,493,177	8,346,777	3,146,400	166,400
EZ7	6-5/8	BK8	02/15/27	10,456,071	5,873,671	4,582,400	145,600
FA1	6-3/8	BL6	08/15/27	10,735,756	9,193,356	1,542,400	350,400
FB9	6-1/8	BM4	11/15/27	22,518,539	16,742,539	5,776,000	833,600
FE3	5-1/2	BP7	08/15/28	11,776,201	11,621,401	154,800	41,200
FF0	5-1/4	BV4	11/15/28	10,947,052	10,670,252	276,800	56,000
FG8	5-1/4	BW2	02/15/29	11,350,341	11,319,941	30,400	0
FJ2	6-1/8	CG6	08/15/29	11,178,580	11,175,380	3,200	0
FM5	6-1/4	CH4	05/15/30	11,269,069	11,269,069	0	0
Total Treasury Bonds.....				535,179,944	371,094,493	164,085,451	16,677,739
Treasury Inflation-Indexed Notes:							
CUSIP:	Series: Interest Rate:						
912827 3A8	J 3-5/8	912820 BZ9	07/15/02	17,713,385	17,713,385	0	0
2M3	A 3-3/8	BV8	01/15/07	16,777,669	16,777,669	0	0
3T7	A 3-5/8	CL9	01/15/08	17,553,780	17,553,780	0	0
4Y5	A 3-7/8	DN4	01/15/09	16,356,888	16,356,888	0	0
5W8	A 4-1/4	EK9	01/15/10	6,334,802	6,334,802	0	0
Total Inflation-Indexed Notes.....				74,736,524	74,736,524	0	0
Treasury Inflation-Indexed Bonds:							
CUSIP:	Interest Rate:						
912810 FD5	3-5/8	912803 BN2	04/15/28	17,530,402	17,530,402	0	0
FH6	3-7/8	CF8	04/15/29	15,105,816	15,105,816	0	0
Total Inflation-Indexed Bonds.....				32,636,218	32,636,218	0	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, MARCH 31, 2000 -- Continued

Loan Description			Corpus STRIP CUSIP	Maturity Date	Principal 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 4C3	AC	5-5/8	912820 CV7	04/30/00	15,633,855	15,630,655	3,200	0
YW6	B	8-7/8	AW7	05/15/00	10,496,230	4,779,430	5,716,800	4,800
4G4	AD	5-1/2	CZ8	05/31/00	16,580,032	16,326,432	253,600	0
4J8	AE	5-3/8	DB0	06/30/00	14,939,057	14,671,857	267,200	0
4M1	AF	5-3/8	DD6	07/31/00	18,683,295	18,680,095	3,200	0
ZE5	C	8-3/4	AX5	08/15/00	11,080,646	6,409,286	4,671,360	0
4Q2	AG	5-1/8	DF1	08/31/00	20,028,533	20,023,733	4,800	0
4R0	AH	4-1/2	DG9	09/30/00	19,268,508	19,247,708	20,800	0
4T6	AJ	4	DH7	10/31/00	20,524,986	20,496,986	28,000	0
ZN5	D	8-1/2	AY3	11/15/00	11,519,682	6,122,882	5,396,800	4,800
3M2	X	5-3/4	CF2	11/15/00	16,036,088	16,036,088	0	0
4W9	AK	4-5/8	DL8	11/30/00	20,157,568	20,157,568	0	0
4X7	AL	4-5/8	DM6	12/31/00	19,474,772	19,471,572	3,200	0
4Z2	U	4-1/2	DP9	01/31/01	19,777,278	19,777,278	0	0
ZX3	A	7-3/4	AZ0	02/15/01	11,312,802	7,551,202	3,761,600	140,000
3W0	S	5-3/8	CP0	02/15/01	15,367,153	15,367,153	0	0
5C2	V	5	DR5	02/28/01	19,586,630	19,586,630	0	0
5D0	W	4-7/8	DS3	03/31/01	21,605,352	21,584,552	20,800	0
5E8	X	5	DT1	04/30/01	21,033,523	21,033,523	0	0
A85	B	8	BA4	05/15/01	12,398,083	8,489,683	3,908,400	33,500
4E9	T	5-5/8	CX3	05/15/01	12,873,752	12,873,752	0	0
5H1	Y	5-1/4	DW4	05/31/01	19,885,985	19,885,985	0	0
5J7	Z	5-3/4	DX2	06/30/01	19,001,309	19,001,309	0	0
5L2	AB	5-1/2	DY0	07/31/01	20,541,318	20,541,318	0	0
B92	C	7-7/8	BB2	08/15/01	12,339,185	8,955,185	3,384,000	136,000
5P3	AC	5-1/2	EB9	08/31/01	20,118,595	20,118,595	0	0
5Q1	AD	5-5/8	EC7	09/30/01	18,797,828	18,777,668	20,160	0
5R9	AE	5-7/8	ED5	10/31/01	19,196,002	19,196,002	0	0
D25	D	7-1/2	BC0	11/15/01	24,226,102	20,410,022	3,816,080	107,440
5X6	R	6-3/8	EL7	01/31/02	19,381,251	19,381,251	0	0
6A5	S	6-1/2	EN3	02/28/02	16,563,385	16,542,585	20,800	0
6B3	T	6-1/2	EP8	03/31/02	17,249,627	17,249,627	0	0
F49	A	7-1/2	BD8	05/15/02	11,714,397	8,700,957	3,013,440	24,000
G55	B	6-3/8	BE6	08/15/02	23,859,015	21,652,615	2,206,400	336,000
3J9	M	5-7/8	CC9	09/30/02	12,806,814	12,771,614	35,200	0
3L4	N	5-3/4	CE5	10/31/02	11,737,284	11,675,684	61,600	0
3Q3	P	5-3/4	CH8	11/30/02	12,120,580	11,843,780	276,800	0
3S9	Q	5-5/8	CK1	12/31/02	12,052,433	12,052,433	0	0
3V2	C	5-1/2	CN5	01/31/03	13,100,640	13,100,640	0	0
J78	A	6-1/4	BF3	02/15/03	23,562,691	22,898,883	663,808	44,640
3Z3	D	5-1/2	CS4	02/28/03	13,670,354	13,626,354	44,000	0
4B5	E	5-1/2	CU9	03/31/03	14,172,892	14,172,892	0	0
4D1	F	5-3/4	CW5	04/30/03	12,573,248	12,573,248	0	0
4H2	G	5-1/2	DA2	05/31/03	13,132,243	13,132,243	0	0
4K5	H	5-3/8	DC8	06/30/03	13,126,779	13,126,779	0	0
L83	B	5-3/4	BG1	08/15/03	28,011,028	27,659,028	352,000	6,400
4N9	J	5-1/4	DE4	08/15/03	19,852,263	19,852,263	0	0
4U3	K	4-1/4	DJ3	11/15/03	18,625,785	18,593,785	32,000	0
N81	A	5-7/8	BH9	02/15/04	12,955,077	12,883,077	72,000	0
5A6	E	4-3/4	DQ7	02/15/04	17,823,228	17,823,228	0	0
P89	B	7-1/4	BJ5	05/15/04	14,440,372	14,381,172	59,200	8,000
5F5	F	5-1/4	DU8	05/15/04	18,925,383	18,925,383	0	0
Q88	C	7-1/4	BK2	08/15/04	13,346,467	12,389,667	956,800	89,600
5M0	G	6	DZ7	08/15/04	18,089,806	18,089,806	0	0
R87	D	7-7/8	BL0	11/15/04	14,373,760	14,373,760	0	0
5S7	H	5-7/8	EE3	11/15/04	32,658,165	32,658,165	0	0
S86	A	7-1/2	BM8	02/15/05	13,834,754	13,784,674	50,080	0
T85	B	6-1/2	BN6	05/15/05	14,739,504	14,739,504	0	0
U83	C	6-1/2	BP1	08/15/05	15,002,580	15,002,580	0	0
V82	D	5-7/8	BQ9	11/15/05	15,209,920	15,201,920	8,000	1,600
W81	A	5-5/8	BR7	02/15/06	15,513,587	15,513,267	320	0
X80	B	6-7/8	BS5	05/15/06	16,015,475	15,924,915	90,560	0
Y55	C	7	BT3	07/15/06	22,740,446	22,740,446	0	0
Z62	D	6-1/2	BU0	10/15/06	22,459,675	22,459,675	0	0
2J0	B	6-1/4	BW6	02/15/07	13,103,678	13,032,830	70,848	0
2U5	C	6-5/8	BX4	05/15/07	13,958,186	13,913,386	44,800	0
3E0	D	6-1/8	CA3	08/15/07	25,636,803	25,612,803	24,000	0
3X8	B	5-1/2	CQ8	02/15/08	13,583,412	13,583,012	400	0
4F6	C	5-5/8	CY1	05/15/08	27,190,961	27,190,961	0	0
4V1	D	4-3/4	DK0	11/15/08	25,083,125	25,082,325	800	0
5G3	B	5-1/2	DV6	05/15/09	14,794,790	14,791,590	3,200	0
5N8	C	6	EA1	08/15/09	27,399,894	27,399,794	100	0
5Z1	B	6-1/2	EM5	02/15/10	12,277,576	12,277,576	0	0
Total Treasury Notes.....					1,260,953,482	1,221,586,326	39,367,156	936,780
Grand Total.....					1,903,506,168	1,700,053,561	203,452,607	17,614,519