

TABLE VI - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, OCTOBER 31, 1998

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:							
912810 DM7	Interest Rate: 11-5/8	912803 AB9	11/15/04	8,301,806	4,690,606	3,611,200	254,400
DQ8	12	AD5	05/15/05	4,260,758	2,302,208	1,958,550	66,500
DR6	10-3/4	AG8	08/15/05	9,269,713	6,948,913	2,320,800	268,800
DU9	9-3/8	AJ2	02/15/06	4,755,916	4,747,916	8,000	0
DN5	11-3/4	912800 AA7	11/15/14	6,005,584	2,992,784	3,012,800	778,400
DP0	11-1/4	912803 AA1	02/15/15	12,667,799	11,185,239	1,482,560	414,720
DS4	10-5/8	AC7	08/15/15	7,149,916	6,977,436	172,480	85,120
DT2	9-7/8	AE3	11/15/15	6,899,859	5,711,059	1,188,800	776,000
DV7	9-1/4	AF0	02/15/16	7,266,854	7,081,254	185,600	179,200
DW5	7-1/4	AH6	05/15/16	18,823,551	18,475,551	348,000	196,000
DX3	7-1/2	AK9	11/15/16	18,864,448	17,774,288	1,090,160	198,320
DY1	8-3/4	AL7	05/15/17	18,194,169	8,185,849	10,008,320	930,400
DZ8	8-7/8	AM5	08/15/17	14,016,858	9,135,258	4,881,600	723,200
EA2	9-1/8	AN3	05/15/18	8,708,639	2,431,839	6,276,800	70,400
EB0	9	AP8	11/15/18	9,032,870	2,124,870	6,908,000	180,800
EC8	8-7/8	AQ6	02/15/19	19,250,798	4,805,998	14,444,800	1,380,800
ED6	8-1/8	AR4	08/15/19	20,213,832	18,913,672	1,300,160	708,160
EE4	8-1/2	AS2	02/15/20	10,228,868	5,814,068	4,414,800	572,800
EF1	8-3/4	AT0	05/15/20	10,158,883	2,418,563	7,740,320	152,160
EG9	8-3/4	AU7	08/15/20	21,418,606	5,428,526	15,990,080	816,320
EH7	7-7/8	AV5	02/15/21	11,113,373	10,078,173	1,035,200	107,200
EJ3	8-1/8	AW3	05/15/21	11,958,888	6,052,648	5,906,240	916,800
EK0	8-1/8	AX1	08/15/21	12,163,482	8,537,562	3,625,920	487,360
EL8	8	AY9	11/15/21	32,798,394	11,615,119	21,183,275	1,443,000
EM6	7-1/4	AZ6	08/15/22	10,352,790	8,775,190	1,577,600	124,000
EN4	7-5/8	BA0	11/15/22	10,699,626	2,926,826	7,772,800	99,200
EP9	7-1/8	BB8	02/15/23	18,374,361	11,318,361	7,056,000	337,600
EQ7	6-1/4	BC6	08/15/23	22,909,044	19,079,220	3,829,824	202,432
ES3	7-1/2	BD4	11/15/24	11,469,662	2,447,022	9,022,640	439,760
ET1	7-5/8	BE2	02/15/25	11,725,170	2,776,370	8,948,800	252,800
EV6	6-7/8	BF9	08/15/25	12,602,007	9,012,247	3,589,760	310,400
EW4	6	BG7	02/15/26	12,904,916	12,669,616	235,300	93,000
EX2	6-3/4	BH5	08/15/26	10,893,818	9,545,818	1,348,000	428,000
EY0	6-1/2	BJ1	11/15/26	11,493,177	10,541,177	952,000	229,600
EZ7	6-5/8	BK8	02/15/27	10,456,071	8,401,671	2,054,400	564,800
FA1	6-3/8	BL6	08/15/27	10,735,756	10,399,756	336,000	30,400
FB9	6-1/8	BM4	11/15/27	22,518,539	22,427,339	91,200	0
FE3	5-1/2	BP7	08/15/28	11,776,201	11,773,801	2,400	2,000
Total Treasury Bonds.....				492,435,002	326,523,813	165,911,189	14,820,852

TABLE VI - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, OCTOBER 31, 1998 -- 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:						
912827WW8	D	8-7/8	912820 AQ0	11/15/98	9,902,875	4,898,075	5,004,800	76,800
XE7	A	8-7/8	AR8	02/15/99	9,719,623	6,482,823	3,236,800	244,800
XN7	B	9-1/8	AS6	05/15/99	10,047,103	4,914,303	5,132,800	56,000
XW7	C	8	AT4	08/15/99	10,163,644	5,681,119	4,482,525	174,975
3H3	AK	5-3/4	CB1	09/30/99	17,487,287	17,269,687	217,600	0
3K6	AL	5-5/8	CD7	10/31/99	16,823,947	16,604,747	219,200	0
YE6	D	7-7/8	AU1	11/15/99	10,773,960	6,445,960	4,328,000	16,000
3P5	AM	5-5/8	CG0	11/30/99	17,051,198	16,865,598	185,600	0
3R1	AN	5-5/8	CJ4	12/31/99	16,747,060	16,647,860	99,200	0
3U4	Y	5-3/8	CM7	01/31/00	17,502,026	17,502,026	0	0
YN6	A	8-1/2	AV9	02/15/00	10,673,033	7,682,633	2,990,400	44,000
3Y6	Z	5-1/2	CR6	02/29/00	17,776,125	17,776,125	0	0
4A7	AB	5-1/2	CT2	03/31/00	17,206,376	17,206,376	0	0
4C3	AC	5-5/8	CV7	04/30/00	15,633,855	15,633,855	0	0
YW6	B	8-7/8	AW7	05/15/00	10,496,230	5,213,030	5,283,200	32,000
4G4	AD	5-1/2	CZ8	05/31/00	16,580,032	16,580,032	0	0
4J8	AE	5-3/8	DB0	06/30/00	14,939,057	14,939,057	0	0
4M1	AF	5-3/8	DD6	07/31/00	18,683,295	18,683,295	0	0
ZE5	C	8-3/4	AX5	08/15/00	11,080,646	7,124,006	3,956,640	29,920
4Q2	AG	5-1/8	DF1	08/31/00	20,028,533	20,028,533	0	0
4R0	AH	4-1/2	DG9	09/30/00	19,268,438	19,268,438	0	0
ZN5	D	8-1/2	AY3	11/15/00	11,519,682	7,054,882	4,464,800	150,400
3M2	X	5-3/4	CF2	11/15/00	16,036,088	16,036,088	0	50,400
ZX3	A	7-3/4	AZ0	02/15/01	11,312,202	7,823,202	3,489,600	196,800
3W0	S	5-3/8	CP0	02/15/01	15,367,153	15,367,153	0	0
A85	B	8	BA4	05/15/01	12,398,083	8,201,558	4,196,525	100,575
4E9	T	5-5/8	CX3	05/15/01	12,873,752	12,873,752	0	0
B92	C	7-7/8	BB2	08/15/01	12,339,185	9,107,185	3,232,000	280,000
D25	D	7-1/2	BC0	11/15/01	24,226,102	19,259,782	4,966,320	231,360
F49	A	7-1/2	BD8	05/15/02	11,714,397	9,271,197	2,443,200	6,880
G55	B	6-3/8	BE6	08/15/02	23,859,015	22,259,015	1,600,000	4,800
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	11,919,780	200,800	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	22,889,507	673,184	28,576
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	27,560,628	450,400	73,600
4N9	J	5-1/4	DE4	08/15/03	19,852,263	19,852,263	0	0
N81	A	5-7/8	BH9	02/15/04	12,955,077	12,737,477	217,600	0
P89	B	7-1/4	BJ5	05/15/04	14,440,372	14,409,172	31,200	0
Q88	C	7-1/4	BK2	08/15/04	13,346,467	12,664,067	682,400	16,800
R87	D	7-7/8	BL0	11/15/04	14,373,760	14,373,760	0	0
S86	A	7-1/2	BM8	02/15/05	13,834,754	13,806,914	27,840	20,560
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	15,205,120	4,800	0
W81	A	5-5/8	BR7	02/15/06	15,513,587	15,509,427	4,160	0
X80	B	6-7/8	BS5	05/15/06	16,015,475	16,015,475	0	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	13,043,294	60,384	0
2U5	C	6-5/8	BX4	05/15/07	13,958,186	13,926,186	32,000	3,200
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	13,583,412	0	0
4F6	C	5-5/8	CY1	05/15/08	27,190,961	27,190,961	0	0
Total Treasury Notes.....					944,254,508	882,175,730	62,078,778	1,838,446
Treasury Inflation-Indexed Notes:								
CUSIP:	Series:	Interest Rate:						
912827 3A8	J	3-5/8	912820 BZ9	07/15/02	17,157,403	17,157,403	0	0
2M3	A	3-3/8	BV8	01/15/07	16,251,038	16,251,038	0	0
3T7	A	3-5/8	CL9	01/15/08	17,002,865	17,002,865	0	0
Total Inflation-Indexed Notes.....					50,411,306	50,411,306	0	0
Treasury Inflation-Indexed Bonds:								
CUSIP:	Interest Rate:							
912810 FD5	3-5/8		912803 BN2	04/15/28	16,980,261	16,980,261	0	0
Total Inflation-Indexed Bonds.....					16,980,261	16,980,261	0	0
Grand Total.....					1,504,081,076	1,276,091,109	227,989,967	16,659,298