

SECTION I-A

This section reflects publicly traded corporate debt instruments (mostly long term) originally issued at a discount after May 27, 1969, and before January 1, 1985. Debt instruments which matured or were entirely called before 2010 are not included. See Section I-B for corporate discount debt instruments issued after 1984.

CAUTION: The following OID information supersedes previously published information. Numbers may vary from previous editions because of rounding or updated information.

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/10	Daily OID per \$1,000 of Maturity Value for Each Accrual Period			OID per \$1,000 of Maturity Value for Calendar Year	
							2010 1st Period	2010 2nd 2011 1st	2011 2nd Period	2010	2011
Fannie Mae	313586QR3	07/05/84	07/05/14	3.625	0.000	572.21	0.184285	0.205832	0.229270	71.14	79.35
Fannie Mae	313586RC5	10/09/84	10/09/19	3.200	0.000	350.92	0.105897	0.116840	0.128562	39.57	43.63
GMAC LLC	36186CAC7	04/01/81	04/01/11	44.510	6.000	531.86	0.050643	0.050643		18.48	4.56
GMAC	370424CF8	04/01/81	04/01/11	44.510	6.000	531.86	0.050643	0.050643		18.48	4.56
ITT Corporation	450679BP9	05/06/81	05/01/11*	41.890	6.500	555.37	0.053059			8.70*	
ITT Corporation	450680AM5	05/06/81	05/01/11*	41.890	6.500	555.37	0.053059			8.70*	
ITT Corporation	460470AM9	07/01/81	07/01/11*	50.218	7.500	473.01	0.045434			7.45*	
Pepsico Cap Resources	713440AZ8	04/14/82	04/01/10	3.196	0.000	959.51	0.094776			8.53	
Pepsico Cap Resources	713440BA2	04/14/82	04/01/11	2.904	0.000	929.20	0.091782	0.091782		33.50	8.26
Pepsico Cap Resources	713440BB0	04/14/82	04/01/12	2.643	0.000	900.54	0.088951	0.088951		32.47	32.47
Sallie Mae	863871AM1	10/03/84	10/03/22	2.734	0.000	271.70	0.079452	0.087346	0.095761	29.71	32.64
Tennessee Gas Pipeline	880451AJ8	12/15/81	12/15/11	40.783	6.000	553.57	0.054831	0.054831		19.74	18.86
Transamerica Finl Corp	893502AN4	08/18/82	03/01/10	2.753	0.000	966.76	0.096696			5.71	
Transamerica Finl Corp	893502AP9	08/18/82	09/01/12	1.986	0.000	893.13	0.089331	0.089331		32.61	32.61

* Called in 2010; reportable OID is computed to call date.

SECTION I-B

This section reflects publicly traded corporate debt instruments (mostly long term) originally issued at a discount after December 31, 1984. Debt instruments which matured or were entirely called before 2010 are not included. See Section I-A for corporate discount debt instruments issued before 1985.

CAUTION: The following OID information supersedes previously published information. Numbers may vary from previous editions because of rounding or updated information.

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/10	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2010 1st Period	2010 2nd Period	2010 3rd 2011 1st	2011 2nd Period	2011 3rd Period	2010	2011
ABN Amro Bank N.V.	00078U4G2	01/31/08	01/29/10	100.000	0.000	3.1570		0.091907					2.57	
ABN Amro Bank N.V.	00078U4U1	01/31/08	01/31/11	100.000	0.000	3.6165		0.106008	0.107924	0.109876			39.09	3.19
ABN Amro Bank N.V.	00078UAE0	11/30/06	11/30/10	100.000	0.000	4.8420		0.155260	0.159019				51.76	
ABN Amro Bank N.V.	00078UE89	10/31/07	10/29/10	100.000	0.000	4.1493		0.125112	0.127708				37.75	
ABN Amro Bank N.V.	00078UER7	03/15/07	03/13/12	100.000	0.000	4.8108		0.150459	0.154078	0.157785	0.161580	0.165467	55.61	58.32
ABN Amro Bank N.V.	00078UKZ2	05/16/07	05/14/10	100.000	0.000	4.9938		0.156880					20.87	
ABN Amro Bank N.V.	00078UR51	12/28/07	12/28/11	100.000	0.000	4.0901		0.123200	0.125719	0.128290	0.130914		44.82	46.27
ABN Amro Bank N.V.	00078UR69	12/28/07	12/28/10	100.000	0.000	3.8402		0.115104	0.117314				41.49	
ABN Amro Bank N.V.	00079FBH4	07/16/03	01/16/14	100.000	0.000	4.1274		0.146498	0.149521	0.152607	0.155756	0.158970	54.29	56.56
ABN Amro Bank N.V.	00079FBM3	08/13/03	11/13/13	100.000	0.000	4.3128		0.156427	0.159801	0.163247	0.166767	0.170363	57.25	59.74
ABN Amro Bank N.V.	00079FBR2	09/10/03	09/10/13	100.000	0.000	5.0200		0.187758	0.192471	0.197302	0.202254	0.207331	69.50	73.03
ABN Amro Bank N.V.	00079FBX9	10/08/03	10/08/13	100.000	0.000	5.1600		0.194582	0.199602	0.204752	0.210035	0.215454	71.80	75.55
ABN Amro Bank N.V.	00079FCY6	03/10/04	12/10/13	100.000	0.000	4.7792		0.174193	0.178355	0.182617	0.186981	0.191449	63.64	66.71
ABN Amro Bank N.V.	00079FDB5	03/24/04	12/24/13	100.000	0.000	4.7792		0.174193	0.178355	0.182617	0.186981	0.191449	63.52	66.59
ABN Amro Bank N.V.	00079FEK4	07/21/04	01/21/10	100.000	0.000	4.0700		0.138290					2.77	
ABN Amro Bank N.V.	00079FEN8	08/04/04	02/04/10	100.000	0.000	3.9600		0.133830					4.42	
ABN Amro Bank N.V.	00079FHN5	01/13/05	01/13/20	100.000	VARIES	4.7500		0.129609	0.129735	0.129865	0.130144	0.130430	46.72	46.90
ABN Amro Bank N.V.	00079FHT2	01/21/05	01/21/20*	100.000	VARIES	4.7448		0.115779	0.113781				22.80*	
ABN Amro Bank N.V.	00079FJD5	02/15/05	02/15/20*	100.000	VARIES	4.6374		0.113783	0.111913				15.08*	
ABN Amro Bank N.V.	00079FMR0	09/30/05	10/03/20*	100.000	7.500	4.4483		0.107217					.21*	
ABN Amro Bank N.V.	00079FMS8	10/03/05	10/03/20*	100.000	VARIES	4.4457		0.109849					.22*	
ABN Amro Bank N.V.	00079FNM0	12/21/05	12/21/10	100.000	VARIES	4.5200		0.123970	0.123395				43.78	
ABN Amro Bank N.V.	00079FRU8	08/09/06	02/09/10	100.000	0.000	4.9028		0.157492					5.98	
ABN Amro Bank N.V.	00079FSN3	08/31/06	08/31/10	100.000	0.000	5.1472		0.165606	0.167099				40.35	
ABN Amro Bank N.V.	00079FSU7	09/29/06	03/29/11	100.000	0.000	4.9533		0.159350	0.163296	0.167341			58.81	14.73
ABN Amro Bank N.V.	00079FTU6	10/31/06	10/29/10	100.000	0.000	4.9534		0.159329	0.163275				48.19	
Acco Brands Corporation	00081TAC2	09/30/09	03/15/15	98.502	10.625	10.9972	.52	0.005763	0.006054	0.006387	0.006738	0.007108	2.19	2.44
ABN Amro Bank N.V.	00083GAW4	02/29/08	02/28/11	100.000	0.000	3.4724		0.101006	0.101085	0.104544			37.32	6.06
ABN Amro Bank N.V.	00083GBA1	02/29/08	02/26/10	100.000	0.000	3.0837		0.087712					4.91	
ABN Amro Bank N.V.	00083GFE9	03/31/08	03/31/11	100.000	0.000	2.9519		0.085682	0.086947	0.088230			31.31	7.85
ABN Amro Bank N.V.	00083GLZ5	04/28/08	04/28/11	100.000	0.000	3.6463		0.106930	0.108879	0.110864			39.09	12.97
AIG FP Private Funding	001379AD8	09/01/06	09/01/11	100.000	0.000	5.1471		0.166523	0.170808	0.175204	0.179713		61.76	42.86
AIG FP Private Funding	001379AE6	09/01/06	09/01/11	100.000	0.000	5.1471		0.166523	0.170808	0.175204	0.179713		61.76	42.86
APP Finance VI	00202NAA3	11/18/97	11/18/12	20.424	0.000	10.8751	533.04	0.219866	0.231822	0.244427	0.257718	0.271732	82.36	91.56
ASG Consolidated LLC	00210VAA5	10/19/04	11/01/11*	63.700	VARIES	11.4983		0.319409	0.319407				52.06*	

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SECTION I-B

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								2010 1st Period	2010 2nd Period	2010 3rd Period	2011 2nd Period	2011 3rd Period	2010	2011
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ASG Consolidated LLC	00210VAB3	10/19/04	11/01/11*	63.700	VARIES	11.4983		0.319409	0.319407				52.06*	
Advanced Medical Optics	00763MAF5	06/22/04	07/15/24	100.000	VARIES	7.7883		0.285761	0.294185	0.302937	0.312030	0.320799	107.24	113.66
Advanced Medical Optics	00763MAG3	06/22/04	07/15/24	100.000	VARIES	7.7883		0.285761	0.294185	0.302937	0.312030	0.320799	107.24	113.66
Advanced Medical Optics	00763MAH1	07/18/05	07/01/25	100.000	VARIES	6.9000		0.245800	0.252962	0.260372	0.268037		89.78	95.11
Advanced Medical Optics	00763MAJ7	07/18/05	07/01/25	100.000	VARIES	6.9000		0.245800	0.252962	0.260372	0.268037		89.78	95.11
Advanced Medical Optics	00763MAK4	06/13/06	08/01/26	100.000	VARIES	7.9982		0.253336	0.264244	0.266799	0.278477	0.281360	96.50	101.72
Advanced Medical Optics	00763MAL2	06/13/06	08/01/26	100.000	VARIES	7.9982		0.253336	0.264244	0.266799	0.278477	0.281360	96.50	101.72
Aladdin Gaming Holdings	010714AC7	02/26/98	03/01/10	45.168	VARIES	15.0505		0.412764					24.35	
Alameda, CA	010781AQ5	03/14/02	02/01/12	97.458	7.625	8.0020	18.32	0.008608	0.008953	0.009311	0.009684	0.010071	3.27	3.53
Alameda, CA	010781AW2	03/14/02	02/01/10	97.388	7.500	7.9523	25.76	0.012085					.36	
Alliance Imaging, Inc.	018606AG8	12/04/07	12/15/12*	91.500	7.250	9.4095	30.40	0.045526					.91*	
Alliance Imaging, Inc.	018606AH6	12/04/07	12/15/12*	91.500	7.250	9.4095	30.40	0.045526					.91*	
Alliance Imaging, Inc.	018606AJ2	12/04/07	12/15/12*	91.500	7.250	9.4095	30.40	0.045526					.91*	
Alliance One Intl, Inc.	018772AL7	07/02/09	07/15/16	95.177	10.000	11.0023	2.35	0.013156	0.013880	0.014644	0.015449	0.016299	5.11	5.69
Alliance One Intl, Inc.	018772AM5	07/02/09	07/15/16	95.177	10.000	11.0023	2.35	0.013156	0.013880	0.014644	0.015449	0.016299	5.11	5.69
Alliance One Intl, Inc.	018772AN3	07/02/09	07/15/16	95.177	10.000	11.0023	2.35	0.013156	0.013880	0.014644	0.015449	0.016299	5.11	5.69
Alliant Energy Resources	018803205	02/15/00	02/15/30	100.000	VARIES	9.5812		0.469422	0.488583	0.508663	0.529704	0.551753	177.78	192.77
Alliant Energy Resources	018803304	02/15/00	02/15/30	100.000	VARIES	9.5812		0.469422	0.488583	0.508663	0.529704	0.551753	177.78	192.77
Alliant Energy Resources	018803403	02/15/00	02/15/30	100.000	VARIES	9.5812		0.469422	0.488583	0.508663	0.529704	0.551753	177.78	192.77
Alliant Techsystems Inc.	018804AG9	02/19/04	02/15/24*	100.000	VARIES	N/A		0.206877	0.210873	0.214992			59.74*	
Alliant Techsystems Inc.	018804AH7	02/19/04	02/15/24*	100.000	VARIES	N/A		0.206877	0.210873	0.214992			59.74*	
Alliant Techsystems Inc.	018804AJ3	08/13/04	08/15/24	100.000	VARIES	6.9757		0.238994	0.244423	0.250042	0.255857	0.261874	88.52	92.67
Alliant Techsystems Inc.	018804AK0	08/13/04	08/15/24	100.000	VARIES	6.9757		0.238994	0.244423	0.250042	0.255857	0.261874	88.52	92.67
Alza Corporation	022615AC2	07/14/94	07/14/14	35.471	0.000	5.2499	435.82	0.112545	0.115499	0.118531	0.121642	0.124835	42.05	44.28
AAM Hldg, Inc.	024061AA1	02/11/04	02/15/24	100.000	2.000	4.5774		0.147435	0.149538	0.151689	0.153889	0.157411	54.03	55.78
AAM Hldg, Inc.	024061AB9	02/11/04	02/15/24	100.000	2.000	4.5774		0.147435	0.149538	0.151689	0.153889	0.157411	54.03	55.78
Amer Med Sys Hldgs Inc	02744MAA6	06/27/06	07/01/36	100.000	VARIES	9.1005		0.312408	0.322515	0.333083	0.344131		114.29	121.90
American Medical Systems	02744MAB4	09/21/09	09/15/41	103.658	VARIES	14.0090		0.403376	0.423166	0.445024	0.468413	0.493440	153.19	169.55
AmerUs Group Co.	03072M504	05/16/06	05/16/11	102.760	6.583	5.9369		0.166422	0.165935	0.165432			59.78	22.33
Amgen Inc.	031162AC4	03/01/02	03/01/32	71.423	VARIES	N/A		0.110597	0.113071	0.115599	0.118185	0.120828	40.86	42.71
Amgen Inc.	031162AD2	03/01/02	03/01/32	71.423	VARIES	N/A		0.110597	0.113071	0.115599	0.118185	0.120828	40.86	42.71
Amgen Inc.	031162AE0	03/01/02	03/01/32	71.423	VARIES	N/A		0.110597	0.113071	0.115599	0.118185	0.120828	40.86	42.71
Amgen Inc.	031162AK6	03/01/05	03/01/32	72.947	VARIES	4.4729		0.110600	0.113073	0.115602	0.118187	0.120831	40.86	42.71
Amgen Inc.	031162AL4	03/01/05	03/01/32	72.947	VARIES	4.4729		0.110600	0.113073	0.115602	0.118187	0.120831	40.86	42.71
Anixter, Inc.	035287AC5	03/11/09	03/15/14	92.625	10.000	12.0007	9.20	0.032894	0.034868	0.036960	0.039178	0.041529	12.63	14.19
Anixter International	035290AD7	07/07/03	07/07/33	38.016	VARIES	7.3003		0.118535	0.122861	0.127346	0.131994	0.136812	44.98	48.33
Anixter International	035290AE5	07/07/03	07/07/33	38.016	VARIES	7.3003		0.118535	0.122861	0.127346	0.131994	0.136812	44.98	48.33
Anixter International	035290AF2	07/07/03	07/07/33	38.016	VARIES	7.3003		0.118535	0.122861	0.127346	0.131994	0.136812	44.98	48.33
Anixter International	035290AG0	07/07/03	07/07/33	38.016	VARIES	7.3003		0.118535	0.122861	0.127346	0.131994	0.136812	44.98	48.33
Apria Healthcare Group	037933AA6	08/20/03	09/01/33	100.000	VARIES	8.6241		0.336383	0.346845	0.357759	0.368722	0.380157	125.55	133.45
Apria Healthcare Group	037933AB4	08/20/03	09/01/33	100.000	VARIES	8.6241		0.336383	0.346845	0.357759	0.368722	0.380157	125.55	133.45

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								2010 1st Period	2010 2nd Period	2010 3rd 2011 1st	2011 2nd Period	2011 3rd Period	2010	2011
Apria Healthcare Group	037933AD0	05/27/09	11/01/14	97.050	11.250	12.0051	2.42	0.011710	0.012412	0.013158	0.013947	0.014785	4.43	4.98
Apria Healthcare Group	037933AE8	05/27/09	11/01/14	97.050	11.250	12.0051	2.42	0.011710	0.012412	0.013158	0.013947	0.014785	4.43	4.98
Republic of Argentina	040114BD1	03/01/99	03/01/29	75.576	8.875	N/A		0.025185	0.025183	0.025182	0.025180	0.025178	9.07	9.06
Republic of Argentina	040114GA2	06/15/00	06/15/15	91.700	11.750	13.0226	34.38	0.017663	0.018813	0.020038	0.021343	0.022732	6.60	7.49
Republic of Argentina	040114GB0	07/21/00	07/21/30	80.144	10.250	12.8669	10.85	0.005299	0.005640	0.006003	0.006389	0.006800	2.08	2.36
Republic of Argentina	040114GG9	06/19/01	06/19/18	75.375	0.000	N/A		0.655856	0.655697	0.663001	0.663334	0.667586	239.45	242.12
Republic of Argentina	040114GH7	06/19/01	06/19/31	75.250	12.000	N/A		0.596280	0.593442	0.597157	0.594377	0.594895	217.13	217.42
Armor Holdings, Inc.	042260AC3	10/29/04	11/01/24	99.000	VARIES	7.0025		0.248928	0.255698	0.262706	0.269959	0.277465	91.66	96.77
Armstrong Cnty Ind Dev	04233KAB2	07/29/99	08/20/34	6.955	0.000	7.7498	84.10	0.032170	0.033417	0.034712	0.036057	0.037454	12.14	13.10
Ashland Inc.	044209AC8	05/27/09	06/01/17	96.577	9.125	9.7504	1.75	0.008508	0.008923	0.009358	0.009814	0.010292	3.16	3.48
Ashland Inc.	044209AD6	05/27/09	06/01/17	96.577	9.125	9.7504	1.75	0.008508	0.008923	0.009358	0.009814	0.010292	3.16	3.48
Aubrey ISD	050195HD1	08/07/03	02/15/10	74.664	0.000	4.5300	247.95	0.123047					5.41	
Azusa Calif Redev Agy	05502MAB9	06/16/92	12/01/12	16.502	0.000	9.0030	608.57	0.192022	0.200665	0.209698	0.219138	0.229003	71.21	77.77
BNP Paribas	05567LA31	09/30/09	03/30/15	100.000	0.000	3.2105		0.089183	0.090614	0.092069	0.093547	0.095049	32.63	33.68
BNP Paribas	05567LB55	10/30/09	04/29/15	100.000	0.000	3.2308		0.089745	0.091186	0.092659	0.094156	0.095677	32.75	33.81
BNP Paribas	05567LD53	03/03/10	03/03/15	100.000	0.000	3.0717			0.085327	0.086637	0.087968	0.089319	25.58	31.75
BNP Paribas	05567LE52	02/01/10	07/31/15	100.000	0.000	3.0492			0.084234	0.084117	0.086815	0.086702	28.12	31.59
BNP Paribas	05567LH67	04/30/10	10/30/15	100.000	0.000	0.3103			0.008620	0.008633	0.008646	0.008660	2.08	3.11
BNP Paribas	05567LYH4	03/31/09	03/31/14	100.000	0.000	2.9595		0.083426	0.084661	0.085913	0.087185	0.088475	30.48	31.39
BNP Paribas	05567LYQ4	04/30/09	04/30/15	100.000	0.000	2.9447		0.083003	0.084226	0.085466	0.086724	0.088001	30.25	31.15
BNP Paribas	05567LZA8	05/27/09	05/27/14	100.000	0.000	3.6129		0.102171	0.104017	0.105896	0.107809	0.109757	37.24	38.60
BNP Paribas	05567LZQ3	08/31/09	08/29/14	100.000	0.000	3.1719		0.086666	0.088509	0.089421	0.091339	0.091779	32.31	33.28
Ball Corporation	058498AM8	08/20/09	09/01/16	97.975	7.125	7.5008	.82	0.006235	0.006469	0.006712	0.006963	0.007225	2.34	2.52
Ball Corporation	058498AN6	08/20/09	09/01/19	97.414	7.375	7.7505	.64	0.004877	0.005066	0.005263	0.005467	0.005678	1.84	1.98
Banco Macro S.A.	05963GAA6	12/18/06	12/18/16	100.000	9.750	9.7499		0.270833	0.270833	0.270833	0.270833	0.270833	97.50	97.50
Banco Macro S.A.	05963GAB4	12/18/06	12/18/16	100.000	9.750	9.7499		0.270833	0.270833	0.270833	0.270833	0.270833	97.50	97.50
Bank of America Corp.	06048UAC8	05/28/08	05/28/14	100.000	0.000	4.8120		0.143552	0.147006	0.150543	0.154165	0.157874	52.53	55.09
Bank of America Corp.	06048UAD6	05/30/08	05/30/14	100.000	0.000	4.9682		0.148549	0.152239	0.156021	0.159896	0.163868	54.37	57.11
Bank of America Corp.	06048UAE4	05/30/08	05/30/14	100.000	0.000	4.8414		0.144490	0.147987	0.151570	0.155239	0.158997	52.87	55.46
Bank of America Corp.	06048UAF1	05/30/08	05/28/10	100.000	0.000	3.4893		0.102068					15.00	
Bank of America Corp.	06048UAH7	05/30/08	05/30/12	100.000	0.000	4.5482		0.135158	0.138232	0.141376	0.144591	0.147879	49.40	51.68
Bank of America Corp.	06048UAK0	06/27/08	06/27/12	100.000	0.000	4.9877		0.149175	0.152895	0.156708	0.160616	0.164621	54.40	57.15
Bank of America Corp.	06048UAL8	06/27/08	06/27/11	100.000	0.000	4.7827		0.142616	0.146027	0.149519			51.98	26.32
Bank of America Corp.	06048UAN4	06/27/08	06/28/13	100.000	0.000	5.1535		0.154530	0.158512	0.162597	0.166787	0.171084	56.37	59.31
Bank of America Corp.	06048UAP9	06/27/08	06/28/13	100.000	0.000	5.1535		0.154530	0.158512	0.162597	0.166787	0.171084	56.37	59.31
Bank of America Corp.	06048UAW4	07/25/08	07/25/11	100.000	0.000	4.5484		0.132157	0.135163	0.138237	0.141380		49.07	28.77
Bank of America Corp.	06048UAX2	07/25/08	07/25/13	100.000	0.000	5.2510		0.153624	0.157657	0.161796	0.166044	0.170404	57.31	60.35
Bank of America Corp.	06048UAY0	07/25/08	07/25/12	100.000	0.000	5.0268		0.146742	0.150430	0.154211	0.158087	0.162061	54.66	57.44
Bank of America Corp.	06048UBB9	08/29/08	08/29/13	100.000	0.000	5.2705		0.151694	0.156547	0.159795	0.164907	0.167413	57.26	60.21
Bank of America Corp.	06048UBC7	08/29/08	08/30/13	100.000	0.000	5.2706		0.152552	0.155716	0.160698	0.164032	0.168354	57.27	60.21
Bank of America Corp.	06048UBF0	07/29/08	07/29/13	100.000	0.000	5.3290		0.156023	0.160180	0.164448	0.168830	0.173328	58.20	61.34
Bank of America Corp.	06048UBG8	08/28/08	08/27/10	100.000	0.000	3.6369		0.104723	0.106627				25.06	
Bank of America Corp.	06048UBJ2	08/28/08	08/28/12	100.000	0.000	4.9000		0.142865	0.146365	0.149951	0.153625	0.157389	52.93	55.56

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/10	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2010 1st Period	2010 2nd Period	2010 3rd Period	2011 2nd Period	2011 3rd Period	2010	2011
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Bank of America Corp.	06048UBP8	09/26/08	09/27/13	100.000	0.000	5.6306		0.165363	0.170019	0.174805	0.179727	0.184787	61.26	64.75
Bank of America Corp.	06048UBQ6	09/26/08	09/27/13	100.000	0.000	5.6306		0.165363	0.170019	0.174805	0.179727	0.184787	61.26	64.75
Bank of America Corp.	06048UBR4	09/26/08	09/27/13	100.000	0.000	5.5918		0.164162	0.168752	0.173470	0.178320	0.183306	60.80	64.25
Bank of America Corp.	06048UBV5	10/21/08	10/21/13	100.000	0.000	5.5528		0.162931	0.167454	0.172104	0.176882	0.181793	60.11	63.50
Bank of America Corp.	06048UBW3	10/30/08	10/30/13	100.000	0.000	5.1828		0.151527	0.155454	0.159483	0.163615	0.167855	55.74	58.67
Bank of America Corp.	06048UCC6	10/31/08	10/31/13	100.000	0.000	5.3679		0.157223	0.161443	0.165776	0.170225	0.174794	57.88	61.03
Bank of America Corp.	06048UCD4	10/22/08	10/22/13	100.000	0.000	5.5042		0.161426	0.165869	0.170434	0.175124	0.179944	59.53	62.86
Bank of America Corp.	06048UCE2	11/28/08	11/29/13	100.000	0.000	4.6361		0.134840	0.137966	0.141164	0.144437	0.147785	49.31	51.62
Bank of America Corp.	06048UCF9	11/28/08	11/29/13	100.000	0.000	4.4602		0.129499	0.132387	0.135339	0.138357	0.141443	47.33	49.46
Bank of America Corp.	06048UCJ1	11/28/08	11/28/11	100.000	0.000	3.3422		0.095968	0.097572	0.099203	0.100860		34.94	32.74
Bank of America Corp.	06048UCL6	12/26/08	12/26/13	100.000	0.000	3.6761		0.105903	0.107850	0.109832	0.111851	0.113907	38.50	39.92
Bank of America Corp.	06048UCM4	12/26/08	12/26/13	100.000	0.000	3.7743		0.108839	0.110893	0.112985	0.115118	0.117290	39.57	41.08
Bank of America Corp.	06048UCT9	01/30/09	01/30/15	100.000	0.000	4.1274		0.117016	0.119431	0.121896	0.124412	0.126979	43.30	45.10
Bank of America Corp.	06048UCU6	01/30/09	01/30/15	100.000	0.000	4.0392		0.114466	0.116778	0.119137	0.121543	0.123997	42.33	44.06
Bank of America Corp.	06048WAB6	05/29/09	05/29/19*	100.000	VARIES	6.3456		0.172166					25.48*	
Bank of America Corp.	06048WAD2	06/26/09	06/26/19*	100.000	VARIES	6.6490		0.180677					31.62*	
Bank of America Corp.	06048WAF7	08/13/09	08/13/19	100.000	VARIES	6.4099		0.178055	0.173969	0.169751	0.170099	0.170459	62.22	61.27
Bank of America Corp.	06048WAG5	09/25/09	09/25/19	100.000	VARIES	5.6410		0.156697	0.153282	0.149770	0.150071	0.150380	55.13	54.03
Bank of America Corp.	06048WAH3	09/28/09	09/27/27	100.000	VARIES	5.4085		0.150237	0.150513	0.150797	0.151089	0.151389	54.19	54.40
Bank of America Corp.	06048WAJ9	10/21/09	10/21/14	100.000	1.000	4.6199		0.128332	0.130655	0.133032	0.135463	0.137951	46.95	48.67
Bank of America Corp.	06048WAL4	11/23/09	11/23/29	100.000	VARIES	5.3008		0.147246	0.144523	0.141727	0.138858	0.135912	52.31	50.28
Bank of America Corp.	06048WAN0	01/13/10	01/13/25	100.000	VARIES	5.4890			0.152473	0.148271	0.143954	0.144161	52.35	51.91
Bank of America Corp.	06048WAU4	02/22/10	02/22/17	100.000	VARIES	4.7710			0.132529	0.132377	0.132222	0.133017	40.93	47.71
Bank of America Corp.	06048WAZ3	02/26/10	02/26/30	100.000	VARIES	5.3809			0.149470	0.144523	0.139443	0.134227	44.97	49.83
Bank of America Corp.	06048WBD1	03/19/10	03/19/20	100.000	VARIES	5.5724			0.154790	0.154459	0.154119	0.155061	43.62	55.61
Bank of America Corp.	06048WBG4	04/01/10	04/01/15	100.000	0.500	4.3270			0.120196	0.122496	0.124846	0.127247	32.66	44.95
Bank of America Corp.	06048WBK5	04/08/10	04/08/30	100.000	VARIES	5.4991			0.152754	0.147789	0.142687	0.137445	39.76	51.43
Bank of America Corp.	06048WBN9	04/13/10	04/13/17	100.000	VARIES	5.0917			0.141439	0.142211	0.143002	0.143658	36.55	51.45
Bank of America Corp.	06048WBP4	04/28/10	04/28/15	100.000	0.500	4.1699			0.115833	0.117959	0.120129	0.122344	28.28	43.13
Bank of America Corp.	06048WBQ2	05/03/10	05/03/17	100.000	5.020	5.0199			0.139444	0.139444	0.139444	0.139444	33.19	50.20
Bank of America Corp.	06048WBS8	05/13/10	05/13/30	100.000	VARIES	5.1306			0.142518	0.136910	0.131159	0.125260	32.22	47.69
Bank of America Corp.	06048WBT6	05/03/10	05/03/17	100.000	VARIES	4.8505			0.134738	0.135311	0.135898	0.136364	32.10	48.88
Bank of America Corp.	06048WB5	06/07/10	06/07/22	100.000	VARIES	4.6906			0.130297	0.126838	0.123298	0.123544	26.50	44.95
Bank of America Corp.	06048WCB4	05/28/10	05/28/30	100.000	VARIES	5.5513			0.154205	0.148462	0.142559	0.136493	32.66	51.99
Bank of America Corp.	06048WCC2	05/28/10	05/28/20	100.000	VARIES	5.2405			0.145572	0.145019	0.144452	0.145501	30.99	52.12
Bank of America Corp.	06048WCJ7	06/24/10	06/24/30	100.000	VARIES	5.5091			0.153033	0.145771	0.138309	0.138533	28.57	51.08
Bank of America Corp.	06048WCL2	07/01/10	07/01/22	100.000	VARIES	5.4618			0.151718	0.148275	0.144739		27.31	52.74
Bank of America Corp.	06048WCQ1	06/29/10	06/29/20	100.000	VARIES	5.5309			0.153639	0.153278	0.152908	0.153936	27.96	55.11
Bank of America Corp.	06048WCS7	07/12/10	07/12/30	100.000	VARIES	5.8002				0.161118	0.154512	0.147715	27.23	54.55
Bank of America Corp.	06048WCU2	06/28/10	06/28/30	100.000	VARIES	5.8695				0.163042	0.158044	0.152900	29.82	55.96
Bank of America Corp.	06048WCY4	08/12/10	08/12/30	100.000	VARIES	5.3993				0.149981	0.143531	0.136907	20.85	51.01

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SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/10	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2010 1st	2010 2nd	2010 3rd	2011 2nd	2011 3rd	2010	2011
								Period	Period	Period	Period	Period		
Bank of America Corp.	06048WDG2	08/17/10	08/17/20	100.000	VARIES	2.4229				0.008972	0.008586	0.008195	1.20	3.06
Bank of America Corp.	06048WDJ6	08/18/10	08/18/17	100.000	VARIES	2.2826				0.007851	0.007354	0.006851	1.04	2.60
Bank of America Corp.	06048WDK3	08/25/10	08/25/20	100.000	VARIES	2.3834				0.009098	0.008705	0.008306	1.03	3.12
Bank of America Corp.	06048WDM9	09/03/10	09/03/20	100.000	VARIES	2.5928			0.015356	0.014654	0.013944	0.013225	1.81	5.24
Bank of America Corp.	06048WDQ0	10/01/10	10/01/20	100.000	5.052	5.0519				0.140333	0.140333	0.140333	12.63	50.52
Bank of America Corp.	06048WDS6	09/08/10	09/08/15	100.000	VARIES	1.8483				0.008564	0.008451	0.008336	.97	3.04
Bank of America Corp.	06048WDT4	09/23/10	09/23/30	100.000	VARIES	5.3198				0.147774	0.142100	0.136274	14.48	51.05
Bank of America Corp.	06048WDU1	09/08/10	09/08/20	100.000	VARIES	2.4733				0.001620	0.001549	0.001478	1.83	5.54
Bank of America Corp.	06048WDW7	09/28/10	09/28/20	100.000	VARIES	2.6604				0.016957	0.016496	0.016028	1.58	5.94
Bank of America Corp.	06048WDZ0	09/28/10	09/28/20	100.000	VARIES	2.4632				0.011782	0.010678	0.009509	1.10	3.81
Bank of America Corp.	06048WEB2	09/28/10	09/28/20	100.000	VARIES	2.6493				0.016927	0.016139	0.015341	1.57	5.81
Bank of America Corp.	06048WEC0	09/28/10	09/28/15	100.000	VARIES	1.9786				0.013575	0.013063	0.012547	1.26	4.70
Bank of America Corp.	06048WEE6	10/14/10	10/15/30	100.000	VARIES	5.2016			0.144490	0.144472	0.141005	0.137448	11.12	50.85
Bank of America Corp.	06048WEJ5	11/19/10	11/19/30	100.000	VARIES	5.6998				0.158330	0.154926	0.151424	6.65	56.10
Bank of America Corp.	06048WEL0	11/18/10	11/18/20	100.000	VARIES	2.5529				0.015081	0.014685	0.014284	.65	5.32
Bank of America Corp.	06048WEP1	11/19/10	11/19/20	100.000	VARIES	2.4291				0.021366	0.020445	0.019512	.90	7.45
Bank of America Corp.	06048WEQ9	11/30/10	11/30/20	100.000	VARIES	1.9846				0.010685	0.010300	0.009912	.33	3.75
Bank of America Corp.	06048WER7	12/03/10	12/03/15	100.000	VARIES	1.8507				0.008355	0.008060	0.007762	.23	2.94
Bank of America Corp.	06048WES5	12/01/10	12/01/20	100.000	VARIES	2.5893				0.011370	0.011067	0.010761	.34	4.02
Bank of America Corp.	060505CZ5	02/15/07	02/15/12*	100.000	0.250	N/A		0.165397	0.169564				23.05*	
Bank of America Corp.	06050MDE4	05/28/04	06/01/10	100.000	0.000	4.7926		0.172814					25.92	
Bank of America Corp.	06050MDH7	06/25/04	06/28/10	100.000	0.000	4.7147		0.169291					29.96	
Bank of America Corp.	06050MDJ3	06/24/04	06/24/10	100.000	0.000	4.7242		0.169653					29.35	
Bank of America Corp.	06050MDM6	07/30/04	08/02/10	100.000	0.000	4.5676		0.159065	0.162698				34.22	
Bank of America Corp.	06050MEC7	11/26/04	11/26/10	100.000	1.500	4.2768		0.136976	0.139014				44.88	
Bank of America Corp.	06050MEG8	12/27/04	06/28/10	100.000	0.000	4.0825		0.138814					24.57	
Bank of America Corp.	06050MEH6	12/28/04	12/28/10	100.000	1.000	4.2553		0.139395	0.141770				50.19	
Bank of America Corp.	06050MEK9	01/27/05	01/28/11	100.000	0.000	4.3233		0.145600	0.148747	0.151962			53.96	4.10
Bank of America Corp.	06050MEL7	01/28/05	01/28/11	100.000	1.000	4.3662		0.141345	0.143825	0.146358			52.10	3.95
Bank of America Corp.	06050MEP8	02/24/05	02/24/10	100.000	1.250	4.3096		0.137688					7.30	
Bank of America Corp.	06050MEW3	05/27/05	05/27/10	100.000	1.000	4.3093		0.139148					20.32	
Bank of America Corp.	06050MEY9	06/24/05	06/25/10	100.000	0.000	4.7416		0.162656					28.30	
Bank of America Corp.	06050MEZ6	07/29/05	07/29/11	100.000	1.500	4.5615		0.143523	0.145846	0.148222	0.150653		52.80	31.27
Bank of America Corp.	06050MFA0	08/25/05	08/25/10	100.000	1.250	4.5105		0.142985	0.145427				33.90	
Bank of America Corp.	06050MFC6	10/28/05	10/28/10	100.000	2.000	4.8533		0.151575	0.153905				45.44	
Bank of America Corp.	06050MFE2	09/28/05	09/29/10	100.000	0.000	4.5189		0.150114	0.153506				40.84	
Bank of America Corp.	06050MFG7	11/21/05	11/24/10	100.000	0.000	4.8973		0.165154	0.169198				54.07	
Bank of America Corp.	06050MFJ1	12/27/05	12/27/10	100.000	1.250	5.0014		0.161694	0.164870				58.13	
Bank of America Corp.	06050MFK8	12/28/05	12/28/11	100.000	1.500	5.0510		0.162091	0.165133	0.168251	0.171448		58.92	60.64
Bank of America Corp.	06050MFL6	03/24/06	03/25/11	100.000	0.000	5.1630		0.171457	0.175883	0.180423			63.38	15.16
Bank of America Corp.	06050MFP7	04/28/06	04/28/11	100.000	1.750	5.5388		0.176034	0.179563	0.183189			64.46	21.43

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SECTION I-B

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								2010 1st Period	2010 2nd Period	2010 3rd 2011 1st	2011 2nd Period	2011 3rd Period	2010	2011
Bank of America Corp.	06050MFS1	05/26/06	08/26/10	100.000	0.000	5.4111		0.178809	0.183647				42.89	
Bank of America Corp.	06050MFT9	05/25/06	05/25/10	100.000	2.000	5.4394		0.170837					24.60	
Bank of America Corp.	06050MVF4	06/27/06	06/27/11	100.000	0.000	5.6598		0.191135	0.196544	0.202106			69.83	35.57
Bank of America Corp.	06050MFW2	07/28/06	01/28/11	100.000	0.000	5.5354		0.181131	0.186144	0.191296			67.66	5.16
Bank of America Corp.	06050MFX0	07/28/06	07/29/10	100.000	0.000	5.4654		0.178503	0.183381				38.01	
Bank of America Corp.	06050MFZ5	08/24/06	08/26/10	100.000	0.000	5.2025		0.168637	0.173023				40.42	
Bank of America Corp.	06050MGB7	09/29/06	10/03/11	100.000	0.000	4.9679		0.159974	0.163948	0.168020	0.172194		59.01	46.45
Bank of America Corp.	06050MGD3	09/18/06	09/19/11	100.000	0.000	5.1632		0.167148	0.171463	0.175889	0.180430		61.84	46.20
Bank of America Corp.	06050MGF8	10/27/06	10/27/11	100.000	0.000	5.2609		0.170772	0.175264	0.179874	0.184605		62.87	54.09
Bank of America Corp.	06050MGM3	12/22/06	12/27/11	100.000	0.000	4.9879		0.160736	0.164745	0.168853	0.173064		58.62	60.87
Bank of America Corp.	06050MGN1	12/29/06	12/29/11	100.000	0.000	4.9680		0.159889	0.163861	0.167931	0.172103		58.29	60.87
Bank of America Corp.	06050MGP6	02/23/07	02/23/12	100.000	0.000	5.2024		0.164310	0.168584	0.172969	0.177469	0.182085	61.03	64.25
Bank of America Corp.	06050MGQ4	01/26/07	01/27/12	100.000	0.000	5.1926		0.163986	0.168243	0.172611	0.177093	0.181691	61.13	64.34
Bank of America Corp.	06050MGU5	02/23/07	11/23/11	100.000	0.000	5.1129		0.163191	0.167363	0.171642	0.176030		59.82	56.06
Bank of America Corp.	06050MGV3	02/23/07	02/24/12	100.000	0.000	5.1048		0.160869	0.164975	0.169186	0.173505	0.177933	59.71	62.80
Bank of America Corp.	06050MGW1	02/20/07	02/19/10	100.000	0.000	5.1731		0.163247					7.84	
Bank of America Corp.	06050MGY7	03/30/07	03/30/10	100.000	0.000	4.9975		0.157053					13.98	
Bank of America Corp.	06050MGZ4	03/29/07	03/29/12	100.000	2.000	5.0300		0.150853	0.153250	0.155707	0.158226	0.160808	55.19	56.98
Bank of America Corp.	06050MHB6	03/30/07	03/30/12	100.000	0.000	4.9829		0.156539	0.160439	0.164436	0.168533	0.172732	57.77	60.69
Bank of America Corp.	06050MHD2	04/27/07	04/30/12	100.000	0.000	4.9782		0.156440	0.160334	0.164325	0.168415	0.172607	57.50	60.40
Bank of America Corp.	06050MHF7	05/25/07	02/27/12	100.000	0.000	5.2687		0.164583	0.168919	0.173368	0.177936	0.182623	61.12	64.38
Bank of America Corp.	06050MHL4	06/29/07	06/29/12	100.000	2.650	5.5699		0.166661	0.169253	0.171916	0.174654	0.177468	60.47	62.39
Bank of America Corp.	06050MHP5	07/27/07	07/28/11	100.000	0.000	5.3581		0.165464	0.169897	0.174449	0.179122		61.74	36.95
Bank of America Corp.	06050MHT7	08/30/07	09/01/11	100.000	0.000	5.1144		0.157190	0.161210	0.165332	0.169560		58.29	40.44
Bank of America Corp.	06050MHU4	08/31/07	09/02/11	100.000	0.000	5.0622		0.155449	0.159383	0.163418	0.167554		57.62	40.13
Bank of America Corp.	06050MHV2	09/28/07	03/28/13	100.000	0.000	5.2121		0.160475	0.164657	0.168948	0.173351	0.177868	59.31	62.44
Bank of America Corp.	06050MHW0	09/27/07	09/29/10	100.000	0.000	4.9389		0.151296	0.155032				41.22	
Bank of America Corp.	06050MHY6	11/30/07	11/30/12	100.000	1.250	4.9200		0.147077	0.149841	0.152673	0.155574	0.158548	53.62	55.67
Bank of America Corp.	06050MJB4	11/29/07	12/01/11	100.000	0.000	4.6068		0.140207	0.143437	0.146740	0.150120		51.25	49.03
Bank of America Corp.	06050MJD0	11/30/07	11/30/10	100.000	0.000	4.4308		0.134355	0.137332				44.74	
Bank of America Corp.	06050MJE8	12/26/07	12/27/12	100.000	0.000	4.8121		0.147026	0.150563	0.154186	0.157896	0.161695	53.59	56.20
Bank of America Corp.	06050MJF5	12/27/07	12/27/11	100.000	0.000	4.5091		0.136939	0.140026	0.143183	0.146411		49.88	51.55
Bank of America Corp.	06050MJJ7	12/28/07	12/28/12	100.000	0.000	4.8609		0.148641	0.152254	0.155954	0.159744	0.163627	54.18	56.85
Bank of America Corp.	06050MJN8	02/29/08	02/28/13	100.000	0.000	4.2547		0.125195	0.125774	0.130578	0.131182	0.135445	46.46	48.37
Bank of America Corp.	06050MJP3	02/29/08	03/04/13	100.000	0.000	4.1447		0.121818	0.122315	0.126919	0.127437	0.131508	45.16	46.97
Bank of America Corp.	06050MJR9	02/29/08	02/28/13	100.000	0.000	4.3135		0.127036	0.127660	0.132575	0.133226	0.137595	47.16	49.13
Bank of America Corp.	06050MJS7	02/28/08	08/28/13	100.000	0.000	4.4798		0.132993	0.135972	0.139017	0.142131	0.145315	49.15	51.38
Bank of America Corp.	06050MJT5	02/28/08	02/26/10	100.000	0.000	3.0862		0.089746					4.94	
Bank of America Corp.	06050MJU2	03/28/08	03/28/14	100.000	0.000	4.2156		0.124662	0.127290	0.129973	0.132712	0.135509	45.85	47.80
Bank of America Corp.	06050MJV0	03/28/08	03/28/11	100.000	0.000	3.0663		0.089155	0.090522	0.091910			32.60	8.00
Bank of America Corp.	06050MJX6	03/28/08	03/28/14	100.000	0.000	4.1175		0.121587	0.124091	0.126645	0.129253	0.131914	44.69	46.55
Bank of America Corp.	06050MJY4	03/28/08	03/28/14	100.000	0.000	4.1175		0.121587	0.124091	0.126645	0.129253	0.131914	44.69	46.55
Bank of America Corp.	06050MKB2	04/25/08	04/25/14	100.000	0.000	4.4504		0.132062	0.135001	0.138005	0.141076	0.144215	48.46	50.64

SECTION I-B

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								2010 1st Period	2010 2nd Period	2010 3rd 2011 1st	2011 2nd Period	2011 3rd Period	2010	2011
Bank of America Corp.	06050MKC0	04/25/08	04/25/14	100.000	0.000	4.4113		0.130825	0.133711	0.136660	0.139674	0.142755	48.00	50.14
Bank of America Corp.	06050MKE6	04/25/08	04/26/10	100.000	0.000	3.1748		0.092467					10.63	
Bank of America Corp.	06050MKF3	04/25/08	04/25/13	100.000	0.000	4.1763		0.123431	0.126009	0.128640	0.131327	0.134069	45.24	47.15
Bank of America Corp.	06052E111	09/03/09	08/29/14	100.000	0.000	5.0623		0.138317	0.142501	0.145310	0.149806	0.151929	52.12	54.68
Bank of America Corp.	06052E145	09/08/09	08/30/11	100.000	0.000	3.0935		0.084987	0.085765	0.087570	0.088439		31.48	21.26
Bank of America Corp.	06052E202	09/10/09	09/09/11	100.000	0.000	2.9599		0.082220	0.083431	0.084665	0.085918		30.09	21.22
Bank of America Corp.	06052E277	10/06/09	09/27/13	100.000	0.000	4.5996		0.127769	0.130560	0.133563	0.136635	0.139777	47.04	49.22
Bank of America Corp.	06052E285	10/01/09	10/01/13	100.000	0.000	4.5899		0.127497	0.130423	0.133417	0.136478	0.139611	46.96	49.14
Bank of America Corp.	06052E293	10/06/09	09/27/11	100.000	0.000	2.7495		0.076377	0.077375	0.078439	0.079517		27.87	21.06
Bank of America Corp.	06052E376	11/05/09	11/01/11	100.000	0.000	2.4099		0.066944	0.067732	0.068548	0.069374		24.34	20.71
Bank of America Corp.	06052E467	11/05/09	11/04/14	100.000	0.000	4.6099		0.128055	0.130990	0.134009	0.137098	0.140258	46.97	49.16
Bank of America Corp.	06052E475	11/04/09	10/31/14	100.000	0.000	4.6625		0.129515	0.132467	0.135555	0.138715	0.141949	47.53	49.76
Bank of America Corp.	06052E483	11/05/09	11/01/11	100.000	0.000	2.4099		0.066944	0.067732	0.068548	0.069374		24.34	20.71
Bank of America Corp.	06052E517	12/02/09	12/02/14	100.000	0.000	4.1500		0.115279	0.117671	0.120113	0.122605	0.125149	42.07	43.84
Bank of America Corp.	06052E525	02/04/10	01/30/15	100.000	0.000	4.0898			0.113608	0.115879	0.118249	0.120667	37.49	42.87
Bank of America Corp.	06052E566	12/02/09	12/02/14	100.000	0.000	4.1500		0.115279	0.117671	0.120113	0.122605	0.125149	42.07	43.84
Bank of America Corp.	06052E574	12/02/09	12/02/14	100.000	0.000	4.1500		0.115279	0.117671	0.120113	0.122605	0.125149	42.07	43.84
Bank of America Corp.	06052E590	12/02/09	11/30/11	100.000	0.000	1.9800		0.054396	0.054628	0.055472	0.055715		19.93	18.52
Bank of America Corp.	06052E608	12/11/09	12/09/11	100.000	0.000	2.1798		0.060552	0.061204	0.061871	0.062546		21.95	21.03
Bank of America Corp.	06052E707	12/30/09	01/14/15	100.000	0.000	4.5896		0.127490	0.127718	0.130649	0.133647	0.136714	46.46	48.59
Bank of America Corp.	06052E848	02/04/10	02/03/15	100.000	0.000	4.0998			0.113886	0.116208	0.118590	0.121021	37.58	42.98
Bank of America Corp.	06052E889	02/04/10	01/31/12	100.000	0.000	1.8526			0.051177	0.050799	0.052119	0.051744	16.88	18.93
Bank of America Corp.	06052H130	02/04/10	02/16/12	100.000	0.000	1.8998		0.052774	0.052808	0.053309	0.053816	0.054327	17.34	19.42
Bank of America Corp.	06052H148	03/04/10	02/27/15	100.000	0.000	3.8898			0.108052	0.110072	0.112213	0.114395	32.34	40.55
Bank of America Corp.	06052H262	03/04/10	02/29/12	100.000	0.000	1.7672			0.048024	0.049242	0.048868	0.049841	14.70	17.98
Bank of America Corp.	06052H353	04/06/10	03/27/15	100.000	0.000	4.2597			0.118328	0.120722	0.123293	0.125919	31.58	44.41
Bank of America Corp.	06052H411	04/06/10	03/31/15	100.000	0.000	4.3022			0.119508	0.121993	0.124617	0.127298	31.90	44.87
Bank of America Corp.	06052H486	04/05/10	03/30/12	100.000	0.000	1.9301			0.053616	0.054119	0.054641	0.055169	14.31	19.67
Bank of America Corp.	06052H551	05/06/10	04/28/15	100.000	0.000	4.0498			0.112497	0.114673	0.116995	0.119364	26.57	42.00
Bank of America Corp.	06052H585	05/07/10	05/01/12	100.000	0.000	1.8799			0.052221	0.052695	0.053190	0.053690	12.25	19.12
Bank of America Corp.	06052H635	05/06/10	04/24/15	100.000	0.000	4.0496			0.112491	0.114617	0.116938	0.119306	26.58	41.99
Bank of America Corp.	06052H676	05/06/10	04/24/15	100.000	0.000	4.1197			0.114438	0.116638	0.119041	0.121493	27.04	42.75
Bank of America Corp.	06052H759	06/04/10	06/02/15	100.000	0.000	4.2100			0.116945	0.119379	0.121892	0.124458	24.28	43.58
Bank of America Corp.	06052H783	06/04/10	05/30/12	100.000	0.000	1.7400			0.048336	0.048747	0.049171	0.049599	10.02	17.65
Bank of America Corp.	06052H809	05/12/10	05/30/12	100.000	0.000	1.7700		0.049167	0.049211	0.049646	0.050086	0.050529	11.28	17.98
Bank of America Corp.	06052H825	06/04/10	05/29/15	100.000	0.000	4.1399			0.114998	0.117312	0.119741	0.122219	23.88	42.83
Bank of America Corp.	06052H874	05/11/10	05/10/13	100.000	0.000	2.6499			0.073610	0.074579	0.075568	0.076569	16.98	27.13
Bank of America Corp.	06052K174	07/02/10	06/26/15	100.000	0.000	4.2398			0.117774	0.120188	0.122735	0.125337	21.09	43.75
Bank of America Corp.	06052K182	07/02/10	06/29/12	100.000	0.000	1.7498			0.048608	0.049026	0.049455	0.049888	8.70	17.73
Bank of America Corp.	06052K216	06/30/10	07/02/13	100.000	0.000	2.6998			0.074995	0.075006	0.076019	0.077045	13.58	27.55
Bank of America Corp.	06052K240	07/02/10	06/30/15	100.000	0.000	4.2198			0.114670	0.119004	0.119534	0.123397	20.99	43.54
Bank of America Corp.	06052K257	07/02/10	06/30/15	100.000	0.000	4.2375			0.117709	0.120189	0.122736	0.125336	21.19	43.73
Bank of America Corp.	06052K307	06/10/10	06/27/14	100.000	0.000	3.6995		0.102766	0.102946	0.104850	0.106790	0.108765	20.70	38.11

SECTION I-B

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								2010 1st Period	2010 2nd Period	2010 3rd 2011 1st	2011 2nd Period	2011 3rd Period	2010	2011
Bank of America Corp.	06052K406	08/05/10	07/27/12	100.000	0.000	1.6601				0.046115	0.046480	0.046866	6.73	16.78
Bank of America Corp.	06052K448	08/09/10	07/31/15	100.000	0.000	3.8399				0.106664	0.108621	0.110707	15.15	39.36
Bank of America Corp.	06052K463	08/05/10	08/03/15	100.000	0.000	3.8498				0.106941	0.108977	0.111075	15.61	39.48
Bank of America Corp.	06052K513	09/02/10	09/01/15	100.000	0.000	3.5799				0.099443	0.101214	0.103025	11.83	36.55
Bank of America Corp.	06052K539	09/02/10	08/31/12	100.000	0.000	1.6721				0.046192	0.045814	0.046705	5.59	16.85
Bank of America Corp.	06052K612	08/17/10	08/19/15	100.000	0.000	3.6100			0.100278	0.100298	0.102109	0.103952	13.44	36.92
Bank of America Corp.	06052K679	10/01/10	10/01/15	100.000	0.000	3.5499				0.098611	0.100361	0.102143	8.87	36.13
Bank of America Corp.	06052K703	10/01/10	09/30/16	100.000	4.040	4.0399				0.110989	0.110383	0.110383	10.21	40.34
Bank of America Corp.	06052K745	10/01/10	10/01/12	100.000	0.000	1.4599				0.040554	0.040850	0.041148	3.65	14.71
Bank of America Corp.	06052K760	10/04/10	09/30/20	100.000	VARIES	4.7910				0.131623	0.130129	0.129320	11.71	47.55
Bank of America Corp.	06052K836	10/14/10	10/30/15	100.000	0.000	3.1997			0.088883	0.089009	0.090433	0.091880	6.85	32.47
Bank of America Corp.	06052R120	11/04/10	11/04/16	100.000	3.694	3.6939				0.102611	0.102611	0.102611	5.85	36.94
Bank of America Corp.	06052R179	10/13/10	10/30/15	100.000	0.000	3.3096			0.091936	0.092080	0.093604	0.095153	7.18	33.61
Bank of America Corp.	06052R187	11/04/10	10/29/12	100.000	0.000	1.2001				0.033337	0.033532	0.033733	1.90	12.06
Bank of America Corp.	06052R229	12/01/10	11/27/15	100.000	0.000	3.5799				0.099443	0.101184	0.102995	2.98	36.23
Bank of America Corp.	06052R278	12/01/10	12/01/16	100.000	4.030	4.0299				0.111944	0.111944	0.111944	3.36	40.30
Bank of America Corp.	06052R294	12/01/10	12/01/15	100.000	0.000	3.5800				0.099445	0.101225	0.103037	2.98	36.23
Bank of America Corp.	060900164	03/05/09	09/05/12	100.000	0.000	4.2742		0.121267	0.123859	0.126506	0.129209	0.131971	44.73	46.66
Bank of America Corp.	060900198	02/27/09	03/04/14	100.000	0.000	4.4307		0.125910	0.128700	0.131551	0.134465	0.137444	46.49	48.57
Bank of America Corp.	060900206	02/27/09	02/28/14	100.000	0.000	4.6656		0.131908	0.132785	0.138134	0.139052	0.143860	49.07	51.29
Bank of America Corp.	060900248	03/05/09	03/06/12	100.000	0.000	4.1175		0.116744	0.119147	0.121600	0.124104	0.126659	43.02	44.81
Bank of America Corp.	060900297	03/27/09	03/28/14	100.000	0.000	4.2742		0.121282	0.123874	0.126521	0.129225	0.131987	44.62	46.54
Bank of America Corp.	060900321	03/27/09	03/28/14	100.000	0.000	4.2350		0.120147	0.122691	0.125289	0.127942	0.130651	44.19	46.08
Bank of America Corp.	060900412	04/24/09	04/25/14	100.000	0.000	5.3679		0.153134	0.157244	0.161465	0.165798	0.170248	56.42	59.49
Bank of America Corp.	060900479	05/29/09	05/31/13	100.000	0.000	5.3386		0.150625	0.153801	0.158774	0.162121	0.166449	55.82	58.81
Bank of America Corp.	060900495	06/05/09	06/01/11	100.000	0.000	3.1942		0.090115	0.091555	0.093017			32.79	13.95
Bank of America Corp.	060900586	06/26/09	06/28/13	100.000	0.000	5.6500		0.161431	0.165992	0.170681	0.175503	0.180461	58.96	62.34
Bank of America Corp.	060900594	06/26/09	06/28/13	100.000	0.000	5.6890		0.162576	0.167201	0.171957	0.176848	0.181879	59.39	62.81
Bank of America Corp.	060900610	06/26/09	07/06/11	100.000	0.000	3.4400		0.095649	0.097294	0.098967	0.100670		35.31	18.62
Bank of America Corp.	060900750	07/31/09	07/26/13	100.000	0.000	5.6592		0.153785	0.160637	0.162489	0.169857	0.171815	58.76	62.12
Bank of America Corp.	060900768	07/31/09	08/02/11	100.000	0.000	3.4154		0.092828	0.095978	0.096025	0.099284		34.94	21.04
Bank of America Corp.	060900776	07/31/09	07/30/13	100.000	0.000	5.6098		0.152442	0.159292	0.161090	0.168354	0.170254	58.22	61.53
Bank of America Corp.	060900784	07/06/09	06/29/12	100.000	0.000	4.5283		0.128523	0.131433	0.134409	0.137453	0.140565	46.80	48.95
Bank of America Corp.	060900826	09/03/09	09/04/13	100.000	0.000	4.7200		0.130405	0.131306	0.136633	0.137577	0.142371	48.50	50.73
Barclays Bank PLC	06738C5K1	05/31/07	09/01/11	100.000	0.000	5.1701		0.160238	0.161700	0.168629	0.170168		59.78	41.26
Barclays Bank PLC	06738CA33	02/28/07	08/28/12	100.000	0.000	4.9697		0.156075	0.159953	0.163928	0.168001	0.172176	57.85	60.76
Barclays Bank PLC	06738CA66	02/28/07	09/04/12	100.000	0.000	5.1701		0.162353	0.163834	0.170855	0.172414	0.178815	60.54	63.60
Barclays Bank PLC	06738CB24	03/28/07	09/28/12	100.000	0.000	4.9599		0.155729	0.159591	0.163549	0.167605	0.171762	57.48	60.37
Barclays Bank PLC	06738CCS6	03/22/05	03/22/10	100.000	0.000	4.4999		0.152712					12.37	
Barclays Bank PLC	06738CFZ7	08/31/05	08/31/10	100.000	0.000	4.4775		0.147656	0.148501				35.89	
Barclays Bank PLC	06738CK40	03/30/07	03/30/10	100.000	0.000	5.0599		0.159257					14.17	
Barclays Bank PLC	06738CK57	03/28/07	06/28/11	100.000	0.000	5.3200		0.170747	0.175289	0.179952			62.31	31.85
Barclays Bank PLC	06738CM30	04/27/07	10/29/12	100.000	0.000	5.0799		0.160010	0.164074	0.168242	0.172515	0.176897	58.85	61.87

SECTION I-B

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								2010 1st	2010 2nd	2010 3rd	2011 2nd	2011 3rd	2010	2011
								Period	Period	Period	Period	Period		
Barclays Bank PLC	06738CMS5	10/27/06	10/27/11	100.000	0.000	5.1100		0.165143	0.169362	0.173689	0.178127		60.76	52.21
Barclays Bank PLC	06738CSL4	12/27/06	06/24/10	100.000	0.000	5.0599		0.163218					28.24	
Barclays Bank PLC	06738CV97	04/30/07	10/28/10	100.000	0.000	5.0699		0.159566	0.163611				48.12	
Barclays Bank PLC	06738CVD8	01/31/07	01/31/12	100.000	0.000	5.2399		0.165649	0.169989	0.174443	0.179013	0.183703	61.74	65.02
Barclays Bank PLC	06738CVE6	01/31/07	07/31/12	100.000	0.000	5.2399		0.165648	0.169987	0.174441	0.179011	0.183701	61.74	65.02
Barclays Bank PLC	06738CXS3	02/28/07	08/28/12	100.000	0.000	4.9697		0.156075	0.159953	0.163928	0.168001	0.172176	57.85	60.76
Barclays Bank PLC	06738CZR3	03/01/07	03/01/11	100.000	0.000	4.9500		0.155381	0.159227	0.163167			57.56	9.79
Barclays Bank PLC	06738CX0	03/09/07	03/09/17	100.000	0.000	5.5899		0.178225	0.183207	0.188327	0.193591	0.199002	66.19	69.94
Barclays Bank PLC	06738G4F4	12/31/07	06/24/10	100.000	0.000	4.1100		0.123764					21.41	
Barclays Bank PLC	06738G4Y3	01/31/08	07/28/10	100.000	0.000	3.1999		0.093206	0.094697				19.56	
Barclays Bank PLC	06738G4Z0	01/31/08	07/30/12	100.000	0.000	3.6623		0.105077	0.108775	0.108961	0.112795	0.112988	39.62	41.09
Barclays Bank PLC	06738G845	08/29/08	02/26/10	100.000	0.000	3.4700		0.099736					5.49	
Barclays Bank PLC	06738GDT4	06/19/07	06/17/11	100.000	0.000	5.2800		0.167030	0.171440	0.175966			61.05	29.21
Barclays Bank PLC	06738GEN6	06/29/07	09/28/12	100.000	0.000	5.9100		0.187145	0.192675	0.198369	0.204231	0.210266	69.41	73.57
Barclays Bank PLC	06738GES5	06/29/07	06/29/12	100.000	0.000	5.8900		0.189166	0.194737	0.200472	0.206376	0.212454	69.13	73.26
Barclays Bank PLC	06738GFB1	07/02/07	07/01/10	100.000	0.000	5.7100		0.182556					32.86	
Barclays Bank PLC	06738GFC9	07/03/07	06/30/10	100.000	0.000	5.7347		0.183428					32.83	
Barclays Bank PLC	06738GGL8	07/16/07	10/14/11	100.000	0.000	5.2300		0.163141	0.167407	0.171784	0.176277		60.16	49.42
Barclays Bank PLC	06738GH29	11/30/07	05/30/12	100.000	0.000	4.3699		0.132349	0.135241	0.138196	0.141216	0.144301	48.35	50.48
Barclays Bank PLC	06738GT59	11/30/07	05/30/10	100.000	0.000	4.1003		0.123530					18.41	
Barclays Bank PLC	06738GW22	11/30/07	11/30/12	100.000	0.000	4.3699		0.132348	0.135240	0.138195	0.141215	0.144300	48.35	50.48
Barclays Bank PLC	06738GX62	12/31/07	06/24/10	100.000	0.000	4.1100		0.123764					21.41	
Barclays Bank PLC	06738GX70	12/31/07	06/26/12	100.000	0.000	4.4399		0.134588	0.137576	0.140630	0.143752	0.146943	49.02	51.22
Barclays Bank PLC	06738JFK5	09/30/10	09/30/25	100.000	VARIES	4.4611				0.123920	0.123586	0.123245	11.28	44.49
Barclays Bank PLC	06738JHK3	09/30/10	09/30/20	100.000	VARIES	4.0513				0.112537	0.112425	0.112311	10.24	40.47
Barclays Bank PLC	06738JHL1	10/15/10	10/15/22	100.000	VARIES	4.2146				0.117075	0.117054	0.117033	8.90	42.14
Barclays Bank PLC	06738JJR6	10/07/10	10/07/20	100.000	VARIES	4.0416				0.112268	0.112292	0.112316	9.43	40.42
Barclays Bank PLC	06738JJX3	10/07/10	10/07/25	100.000	VARIES	4.4615				0.123933	0.123599	0.123258	10.41	44.50
Barclays Bank PLC	06738JLX0	10/07/10	10/07/22	100.000	VARIES	4.2148				0.117079	0.117058	0.117037	9.83	42.14
Barclays Bank PLC	06738JNK6	10/15/10	10/15/25	100.000	VARIES	4.7543				0.132065	0.131903	0.131737	10.04	47.49
Barclays Bank PLC	06738Q3V8	04/30/09	05/07/14	100.000	0.000	5.2000		0.148352	0.152209	0.156167	0.160227	0.164393	54.52	57.40
Barclays Bank PLC	06738Q3Z9	04/09/09	04/09/24*	100.000	VARIES	5.8367		0.157136					15.40*	
Barclays Bank PLC	06738Q4D7	04/30/09	05/07/14	100.000	0.000	4.9000		0.139580	0.143000	0.146503	0.150092	0.153770	51.24	53.78
Barclays Bank PLC	06738Q4Y1	05/14/09	05/14/24*	100.000	VARIES	6.5028		0.180184	0.179721				40.14*	
Barclays Bank PLC	06738Q5D6	04/22/09	04/22/24*	100.000	VARIES	5.7795		0.155549					17.27*	
Barclays Bank PLC	06738Q7M4	04/30/09	04/30/24*	100.000	VARIES	5.5065		0.147610					17.57*	
Barclays Bank PLC	06738QDA3	08/29/08	08/31/11	100.000	0.000	3.9925		0.114765	0.115147	0.119393	0.119791		42.53	28.97
Barclays Bank PLC	06738QDB1	08/26/08	08/30/13	100.000	0.000	4.4602		0.128122	0.130263	0.133900	0.136138	0.139174	47.87	49.94
Barclays Bank PLC	06738QDW5	09/10/08	09/08/11	100.000	0.000	3.7898		0.109280	0.111351	0.113461	0.115611		40.19	28.41
Barclays Bank PLC	06738QK98	02/27/09	02/27/14	100.000	0.000	4.6599		0.132460	0.135546	0.138704	0.141936	0.145243	49.02	51.33
Barclays Bank PLC	06738QKP2	09/22/08	09/22/11	100.000	0.000	4.0900		0.118308	0.120728	0.123197	0.125716		43.51	32.61

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SECTION I-B

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								2010 1st Period	2010 2nd Period	2010 3rd Period	2011 2nd Period	2011 3rd Period	2010	2011
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Barclays Bank PLC	06738QKR8	09/30/08	09/30/11	100.000	0.000	4.7401		0.137985	0.141255	0.144603	0.148030		50.87	39.52
Barclays Bank PLC	06738QLE6	09/17/08	09/14/14	100.000	0.000	4.0500		0.117065	0.119436	0.121854	0.124322	0.126840	43.08	44.85
Barclays Bank PLC	06738QM21	02/27/09	03/07/14	100.000	0.000	4.6599		0.132631	0.135722	0.138884	0.142120	0.145431	49.02	51.33
Barclays Bank PLC	06738QV62	03/31/09	03/31/14	100.000	0.000	5.0055		0.142522	0.146089	0.149746	0.153494	0.157335	52.61	55.27
Barclays Bank PLC	06738QV70	03/31/09	03/31/14	100.000	0.000	5.0055		0.142522	0.146089	0.149746	0.153494	0.157335	52.61	55.27
Barclays Bank PLC	06738QX86	03/31/09	04/07/14	100.000	0.000	5.0056		0.141095	0.143836	0.148247	0.151127	0.154909	52.62	55.21
Barclays Bank PLC	06738R2Z8	07/18/08	01/19/11	100.000	0.000	3.9500		0.114112	0.116366	0.118664			42.22	2.14
Barclays Bank PLC	06738R3V6	06/24/08	06/23/10	100.000	0.000	4.0700		0.120088					20.66	
Barclays Bank PLC	06738R5X0	07/30/08	07/28/11	100.000	0.000	4.2101		0.121895	0.124461	0.127081	0.129756		45.14	26.79
Barclays Bank PLC	06738R6V3	07/25/08	07/30/13	100.000	0.000	4.7399		0.138071	0.141343	0.144693	0.148122	0.151632	51.29	53.75
Barclays Bank PLC	06738RA89	05/30/08	11/30/11	100.000	0.000	4.1499		0.122603	0.125147	0.127744	0.130394		44.75	42.50
Barclays Bank PLC	06738RBT2	01/24/08	07/23/12	100.000	0.000	3.8000		0.111678	0.113800	0.115962	0.118165	0.120411	41.26	42.85
Barclays Bank PLC	06738RC95	05/30/08	06/02/11	100.000	0.000	4.1499		0.122631	0.125176	0.127773			44.75	19.29
Barclays Bank PLC	06738RCK0	01/31/08	07/28/10	100.000	0.000	3.2499		0.094732	0.096272				19.89	
Barclays Bank PLC	06738RDB9	02/29/08	02/28/11	100.000	0.000	3.1126		0.090063	0.089974	0.092888			33.20	5.39
Barclays Bank PLC	06738RDC7	02/29/08	11/29/12	100.000	0.000	3.5298		0.103663	0.103772	0.107354	0.107468	0.110566	37.98	39.31
Barclays Bank PLC	06738RF27	05/14/08	05/12/10	100.000	0.000	3.3601		0.098104					12.85	
Barclays Bank PLC	06738RG91	05/19/08	11/17/10	100.000	0.000	3.4701		0.101478	0.103239				32.38	
Barclays Bank PLC	06738RHU3	02/27/08	11/26/13	100.000	0.000	3.7400		0.110842	0.112915	0.115027	0.117178	0.119369	40.42	41.95
Barclays Bank PLC	06738RJ72	05/28/08	05/26/10	100.000	0.000	3.7502		0.110121					15.97	
Barclays Bank PLC	06738RJU1	03/04/08	03/02/10	100.000	0.000	2.9400		0.085310					5.20	
Barclays Bank PLC	06738RK54	05/29/08	05/26/11	100.000	0.000	4.1998		0.124125	0.126732	0.129393			45.34	18.76
Barclays Bank PLC	06738RKA3	03/31/08	03/30/11	100.000	0.000	3.0827		0.089150	0.089049	0.091920			32.78	8.09
Barclays Bank PLC	06738RL87	06/30/08	06/29/11	100.000	0.000	4.2398		0.125410	0.128068	0.130783			45.64	23.28
Barclays Bank PLC	06738RMA1	03/31/08	03/28/13	100.000	0.000	3.2999		0.096260	0.097848	0.099463	0.101104	0.102772	35.24	36.41
Barclays Bank PLC	06738RRP3	04/30/08	04/30/12	100.000	0.000	4.0000		0.117912	0.120271	0.122676	0.125130	0.127632	43.16	44.91
Barclays Bank PLC	06738RRR9	04/30/08	04/25/14	100.000	0.000	3.9299		0.115666	0.117939	0.120256	0.122619	0.125029	42.35	44.03
Barclays Bank PLC	06738RRS7	04/30/08	04/28/11	100.000	0.000	3.7198		0.109182	0.111213	0.113281			39.93	13.25
Barclays Bank PLC	06738RVW3	04/18/08	03/20/13	100.000	0.000	3.7399		0.109513	0.111561	0.113647	0.115772	0.117937	40.21	41.73
Barclays Bank PLC	06738RWH5	05/19/08	11/20/12	100.000	0.000	4.0899		0.120737	0.123206	0.125725	0.128297	0.130920	44.11	45.94
Barclays Bank PLC	06738RWP7	04/23/08	04/21/10	100.000	0.000	3.1198		0.090765					9.98	
Barclays Bank PLC	06738RXA9	05/30/08	05/25/11	100.000	0.000	4.1499		0.122533	0.125076	0.127671			44.75	18.38
Barclays Bank PLC	06739FAA9	09/30/05	09/30/10	100.000	0.000	4.5499		0.151308	0.154751				41.32	
Barclays Bank PLC	06739H461	01/31/08	02/28/14	100.000	0.000	4.0805		0.120154	0.120607	0.125107	0.125579	0.129549	44.55	46.30
Barclays Bank PLC	06739H479	01/31/08	05/30/14	100.000	0.000	4.0799		0.122048	0.124538	0.127079	0.129671	0.132316	44.54	46.38
Barclays Bank PLC	06739H545	12/31/07	08/31/13	100.000	0.000	4.7069		0.140505	0.141467	0.147196	0.148204	0.153359	52.28	54.67
Barclays Bank PLC	06739H594	11/30/07	09/30/13	100.000	0.000	4.5700		0.137917	0.141068	0.144291	0.147588	0.150961	50.80	53.15
Barclays Bank PLC	06739J2D4	11/19/09	11/21/12	100.000	0.000	2.5698		0.071396	0.072313	0.073242	0.074183	0.075137	25.94	26.61
Barclays Bank PLC	06739J2E2	11/19/09	11/21/11	100.000	0.000	1.5402		0.042787	0.043117	0.043449	0.043783		15.49	13.96
Barclays Bank PLC	06739J2V4	11/27/09	11/27/24*	100.000	VARIES	5.1390		0.142751	0.139281				45.91*	
Barclays Bank PLC	06739J5D1	11/27/09	11/27/14	100.000	VARIES	3.3906		0.094185	0.094369	0.094556	0.095371	0.095913	33.95	34.23

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SECTION I-B

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								2010 1st Period	2010 2nd Period	2010 3rd 2011 1st	2011 2nd Period	2011 3rd Period	2010	2011
Barclays Bank PLC	06739J5L3	12/18/09	02/25/13	100.000	0.000	2.6199		0.072776	0.073131	0.074089	0.075060	0.076043	26.43	27.09
Barclays Bank PLC	06739J5M1	11/27/09	11/27/24*	100.000	VARIES	5.1368		0.142690	0.138507				45.76*	
Barclays Bank PLC	06739J5R0	11/25/09	11/25/11	100.000	0.000	1.5200		0.042224	0.042545	0.042869	0.043195		15.28	13.95
Barclays Bank PLC	06739J5V1	12/31/09	12/31/15	100.000	0.000	4.2300		0.117501	0.119986	0.122524	0.125115	0.127762	42.75	44.58
Barclays Bank PLC	06739J5W9	12/31/09	12/31/15	100.000	0.000	4.2300		0.117501	0.119986	0.122524	0.125115	0.127762	42.75	44.58
Barclays Bank PLC	06739J6B4	12/02/09	12/02/11	100.000	0.000	1.4897		0.041383	0.041691	0.042001	0.042314		14.97	13.96
Barclays Bank PLC	06739J863	10/28/09	04/28/15	100.000	0.000	4.1800		0.116113	0.118540	0.121017	0.123546	0.126129	42.55	44.34
Barclays Bank PLC	06739JAB9	05/29/09	05/31/12	100.000	0.000	3.1001		0.086503	0.087364	0.089206	0.090093	0.091490	31.82	32.80
Barclays Bank PLC	06739JAJ2	05/29/09	11/29/12	100.000	0.000	3.5899		0.101511	0.103333	0.105187	0.107075	0.108997	36.99	38.33
Barclays Bank PLC	06739JBB8	05/27/09	06/06/14	100.000	0.000	4.9200		0.140203	0.143652	0.147186	0.150806	0.154516	51.27	53.82
Barclays Bank PLC	06739JBF9	05/28/09	05/28/24*	100.000	VARIES	5.8285		0.156909					23.07*	
Barclays Bank PLC	06739JBH5	05/29/09	05/29/29	100.000	VARIES	5.8530		0.156977	0.151206	0.145266	0.139153	0.134833	55.10	50.86
Barclays Bank PLC	06739JBJ1	05/29/09	06/06/14	100.000	0.000	3.5900		0.101583	0.103407	0.105263	0.107152	0.109076	36.99	38.33
Barclays Bank PLC	06739JD59	09/23/09	09/23/11	100.000	0.000	2.0099		0.055833	0.056394	0.056961	0.057534		20.31	15.03
Barclays Bank PLC	06739JD83	09/30/09	09/30/24	100.000	VARIES	5.1625		0.143404	0.139218	0.134925	0.131820	0.128635	50.10	47.44
Barclays Bank PLC	06739JEB5	07/24/09	07/24/14	100.000	0.000	4.7799		0.132776	0.135950	0.139199	0.142526	0.145932	49.38	51.77
Barclays Bank PLC	06739JEK5	06/26/09	06/26/24	100.000	VARIES	5.6547		0.152093	0.146969	0.142380	0.137661	0.132809	53.78	50.36
Barclays Bank PLC	06739JEQ2	06/30/09	07/08/14	100.000	0.000	4.9699		0.138206	0.141641	0.145160	0.148767	0.152464	51.58	54.17
Barclays Bank PLC	06739JER0	06/30/09	07/08/14	100.000	0.000	4.9699		0.138206	0.141641	0.145160	0.148767	0.152464	51.58	54.17
Barclays Bank PLC	06739JES8	06/04/09	06/06/14	100.000	0.000	4.8900		0.139193	0.142596	0.146083	0.149655	0.153314	50.89	53.41
Barclays Bank PLC	06739JFY4	06/30/09	06/28/13	100.000	0.000	2.6799		0.075430	0.076441	0.077465	0.078503	0.079555	27.34	28.08
Barclays Bank PLC	06739JGP2	06/26/09	06/26/24	100.000	VARIES	5.6622		0.150335	0.143188	0.137640	0.131935	0.126069	52.77	48.47
Barclays Bank PLC	06739JGY3	06/17/09	06/15/12	100.000	0.000	4.8699		0.138533	0.141906	0.145361	0.148901	0.152527	50.59	53.08
Barclays Bank PLC	06739JJM6	06/26/09	06/26/24*	100.000	VARIES	5.6679		0.151670					26.54*	
Barclays Bank PLC	06739JJS3	07/01/09	07/01/11	100.000	0.000	4.9199		0.140027	0.143472	0.147001			51.03	26.46
Barclays Bank PLC	06739JTT1	07/01/09	07/01/11	100.000	0.000	2.6801		0.075446	0.076457	0.077482			27.34	13.95
Barclays Bank PLC	06739JJU8	07/24/09	07/24/14	100.000	0.000	4.7799		0.132776	0.135950	0.139199	0.142526	0.145932	49.38	51.77
Barclays Bank PLC	06739JKC6	07/21/09	07/19/12	100.000	0.000	3.2699		0.090832	0.092301	0.093810	0.095344	0.096902	33.45	34.55
Barclays Bank PLC	06739JKE2	07/24/09	08/07/14	100.000	0.000	4.7800		0.133007	0.136186	0.139441	0.142774	0.146186	49.38	51.77
Barclays Bank PLC	06739JKF9	07/15/09	07/15/11	100.000	0.000	2.6301		0.073060	0.074021	0.074994	0.075980		26.80	14.73
Barclays Bank PLC	06739JKG7	07/24/09	07/24/13	100.000	0.000	4.2998		0.119442	0.122010	0.124633	0.127312	0.130049	44.28	46.20
Barclays Bank PLC	06739JKH5	07/24/09	07/24/14	100.000	0.000	4.7799		0.132776	0.135950	0.139199	0.142526	0.145932	49.38	51.77
Barclays Bank PLC	06739JKL6	07/23/09	07/23/24*	100.000	VARIES	6.1980		0.172167	0.166742				33.80*	
Barclays Bank PLC	06739JKM4	07/24/09	07/24/14	100.000	VARIES	4.7816		0.132825	0.133510	0.134211	0.134930	0.135665	48.16	48.67
Barclays Bank PLC	06739JKN2	07/24/09	07/24/12	100.000	0.000	3.3900		0.094168	0.095764	0.097388	0.099038	0.100717	34.69	35.88
Barclays Bank PLC	06739JKP7	07/24/09	07/24/12	100.000	0.000	3.3900		0.094168	0.095764	0.097388	0.099038	0.100717	34.69	35.88
Barclays Bank PLC	06739JKQ5	07/08/09	07/08/11	100.000	0.000	2.5300		0.070280	0.071169	0.072069	0.072981		25.77	13.64
Barclays Bank PLC	06739JKR3	07/08/09	07/08/11	100.000	0.000	2.5300		0.070280	0.071169	0.072069	0.072981		25.77	13.64
Barclays Bank PLC	06739JKS1	07/07/09	07/07/14	100.000	0.000	4.7699		0.132498	0.135658	0.138893	0.142206	0.145597	49.38	51.76
Barclays Bank PLC	06739JLU5	07/15/09	07/15/11	100.000	0.000	2.6301		0.073060	0.074021	0.074994	0.075980		26.80	14.73
Barclays Bank PLC	06739JME0	07/23/09	07/23/24*	100.000	VARIES	6.2034		0.172319	0.166894				33.83*	

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SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/10	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2010 1st	2010 2nd	2010 3rd	2011 2nd	2011 3rd	2010	2011
								Period	Period	Period	Period	Period		
Barclays Bank PLC	06739JMG5	07/20/09	07/19/12	100.000	0.000	3.5001		0.097225	0.098917	0.100649	0.102410	0.104202	35.86	37.13
Barclays Bank PLC	06739JMH3	08/18/09	08/20/12	100.000	0.000	2.9800		0.082793	0.084027	0.085279	0.086550	0.087839	30.35	31.26
Barclays Bank PLC	06739JMK6	07/23/09	07/23/24	100.000	VARIES	6.1912		0.171979	0.166984	0.161835	0.156607	0.151217	59.41	55.64
Barclays Bank PLC	06739JN41	10/29/09	10/29/24*	100.000	VARIES	5.4203		0.150565	0.145235				43.91*	
Barclays Bank PLC	06739JN58	10/28/09	10/28/24*	100.000	VARIES	5.3273		0.147981	0.144523				43.33*	
Barclays Bank PLC	06739JN90	10/21/09	10/21/11	100.000	0.000	1.9799		0.054997	0.055542	0.056092	0.056647		19.97	16.37
Barclays Bank PLC	06739JNT6	08/03/09	08/03/11	100.000	0.000	2.5897		0.071938	0.072869	0.073813	0.074769		26.34	15.82
Barclays Bank PLC	06739JNU3	08/12/09	08/12/13	100.000	0.000	3.8100		0.105835	0.107851	0.109905	0.111999	0.114133	39.03	40.53
Barclays Bank PLC	06739JNW9	08/21/09	08/21/24	100.000	VARIES	5.5443		0.154009	0.148268	0.142367	0.137450	0.132396	52.90	49.07
Barclays Bank PLC	06739JP72	10/28/09	10/26/11	100.000	0.000	1.8699		0.051943	0.052423	0.052913	0.053408		18.85	15.70
Barclays Bank PLC	06739JPB3	08/12/09	08/11/11	100.000	0.000	2.3800		0.066114	0.066896	0.067692	0.068498		24.16	15.04
Barclays Bank PLC	06739JPE7	08/30/09	09/08/14	100.000	0.000	3.8999		0.108426	0.110540	0.112695	0.114893	0.117133	39.90	41.47
Barclays Bank PLC	06739JPF4	08/27/09	08/27/24*	100.000	VARIES	5.3967		0.149910	0.144960				34.49*	
Barclays Bank PLC	06739JQ63	11/30/09	11/30/15	100.000	0.000	3.9500		0.109723	0.111891	0.114100	0.116354	0.118652	40.03	41.62
Barclays Bank PLC	06739JQ71	11/30/09	11/30/15	100.000	0.000	3.9500		0.109723	0.111891	0.114100	0.116354	0.118652	40.03	41.62
Barclays Bank PLC	06739JR39	11/24/09	11/24/14	100.000	VARIES	3.4606		0.096128	0.095869	0.095605	0.096497	0.097127	34.54	34.63
Barclays Bank PLC	06739JR88	11/04/09	11/04/11	100.000	0.000	1.7800		0.049447	0.049887	0.050331	0.050779		17.93	15.33
Barclays Bank PLC	06739JR96	11/04/09	11/04/13	100.000	0.000	3.1800		0.088334	0.089739	0.091166	0.092615	0.094088	32.21	33.25
Barclays Bank PLC	06739JRY1	08/27/09	08/27/24*	100.000	VARIES	5.4036		0.150101	0.145150				34.53*	
Barclays Bank PLC	06739JS20	11/13/09	11/13/24*	100.000	VARIES	5.3450		0.148473	0.145017				45.70*	
Barclays Bank PLC	06739JSD6	09/17/09	09/19/12	100.000	0.000	2.8500		0.079182	0.080310	0.081455	0.082616	0.083793	28.94	29.77
Barclays Bank PLC	06739JSJ3	08/19/09	08/19/11	100.000	0.000	2.2700		0.063057	0.063773	0.064497	0.065229		23.02	14.84
Barclays Bank PLC	06739JST1	08/26/09	08/26/11	100.000	0.000	2.2599		0.062775	0.063484	0.064202	0.064927		22.91	15.22
Barclays Bank PLC	06739JSU8	08/27/09	08/27/24	100.000	VARIES	5.3980		0.149947	0.144622	0.139154	0.134694	0.130113	51.68	48.17
Barclays Bank PLC	06739JTC7	08/27/09	08/27/24*	100.000	VARIES	5.4029		0.150081	0.146632				34.80*	
Barclays Bank PLC	06739JTG8	09/03/09	09/06/11	100.000	0.000	2.1299		0.059176	0.059807	0.060444	0.061087		21.56	14.92
Barclays Bank PLC	06739JTK9	09/10/09	09/10/24*	100.000	VARIES	5.3063		0.147398	0.150227				37.21*	
Barclays Bank PLC	06739JTL7	10/01/09	10/07/14	100.000	0.000	3.7799		0.105065	0.107051	0.109074	0.111136	0.113236	38.52	39.99
Barclays Bank PLC	06739JTN3	09/30/09	09/30/24*	100.000	VARIES	5.1564		0.143234	0.138333				37.65*	
Barclays Bank PLC	06739JTY9	09/16/09	09/16/11	100.000	0.000	2.1800		0.060558	0.061218	0.061886	0.062560		22.06	15.90
Barclays Bank PLC	06739JXJ7	09/30/09	09/30/24*	100.000	VARIES	5.1616		0.143379	0.139911				37.94*	
Barclays Bank PLC	06739JXN8	09/30/09	09/30/11	100.000	0.000	2.0400		0.056669	0.057247	0.057831	0.058420		20.61	15.66
Barclays Bank PLC	06739JXQ1	09/30/09	09/30/24*	100.000	VARIES	5.1522		0.143119	0.137861				37.55*	
Barclays Bank PLC	06739JXR9	10/02/09	10/03/13	100.000	0.000	3.4021		0.094514	0.096122	0.097757	0.099420	0.101111	34.60	35.79
Barclays Bank PLC	06739JXX6	10/14/09	10/14/11	100.000	0.000	2.0298		0.056386	0.056958	0.057536	0.058120		20.49	16.39
Barclays Bank PLC	06739JXZ1	10/07/09	10/07/11	100.000	0.000	1.9497		0.054161	0.054689	0.055222	0.055761		19.68	15.34
Barclays Bank PLC	06739JYA5	09/30/09	09/30/19	100.000	VARIES	5.0571		0.140475	0.138408	0.136289	0.133655	0.130954	49.82	48.10
Barclays Bank PLC	06739JYB3	09/30/09	09/30/24*	100.000	VARIES	5.1854		0.144039	0.146196				39.13*	
Barclays Bank PLC	06739JYC1	10/29/09	10/29/24*	100.000	VARIES	5.4144		0.150402	0.146201				44.06*	
Barclays Bank PLC	06739JYY3	11/02/09	11/07/14	100.000	0.000	3.7399		0.103942	0.105886	0.107866	0.109883	0.111937	37.98	39.41
Barclays Bank PLC	06740C568	11/28/08	11/30/10	100.000	0.000	3.5814		0.103101	0.104947				34.25	

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SECTION I-B

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								2010 1st Period	2010 2nd Period	2010 3rd 2011 1st	2011 2nd Period	2011 3rd Period	2010	2011
Barclays Bank PLC	06740H286	05/21/10	05/24/17	100.000	2.500	4.9967		0.138798	0.138828	0.140561	0.142338	0.144159	30.61	51.05
Barclays Bank PLC	06740JED8	12/24/09	12/24/24	100.000	VARIES	5.1791		0.143865	0.139678	0.135383	0.131106	0.126717	50.98	47.91
Barclays Bank PLC	06740JEH9	12/28/09	12/28/12	100.000	0.000	2.4098		0.066942	0.067748	0.068564	0.069391	0.070227	24.25	24.84
Barclays Bank PLC	06740JEK2	12/28/09	12/26/14	100.000	0.000	3.6800		0.102224	0.104084	0.105999	0.107950	0.109936	37.15	38.53
Barclays Bank PLC	06740JEL0	12/24/09	12/24/14	100.000	VARIES	3.3891		0.094144	0.094564	0.094992	0.095867	0.096263	33.97	34.36
Barclays Bank PLC	06740JEU0	12/21/09	12/19/14	100.000	0.000	3.6999		0.102776	0.104656	0.106592	0.108564	0.110573	37.38	38.78
Barclays Bank PLC	06740JEY2	01/29/10	01/29/16	100.000	0.000	4.2199			0.117221	0.119695	0.122220	0.124799	39.29	44.32
Barclays Bank PLC	06740JEZ9	01/29/10	01/29/16	100.000	0.000	4.2199			0.117221	0.119695	0.122220	0.124799	39.29	44.32
Barclays Bank PLC	06740JFA3	01/29/10	01/29/16	100.000	0.000	4.2199			0.117221	0.119695	0.122220	0.124799	39.29	44.32
Barclays Bank PLC	06740JFQ8	01/29/10	01/29/25	100.000	VARIES	5.7144			0.158734	0.155333	0.151834	0.147274	52.18	54.07
Barclays Bank PLC	06740JFR6	01/29/10	01/29/15	100.000	VARIES	3.7589			0.104414	0.106377	0.108376	0.109171	34.96	39.08
Barclays Bank PLC	06740JK33	02/26/10	02/29/16	100.000	0.000	4.3199		0.119337	0.117419	0.121944	0.122547	0.126569	36.84	45.19
Barclays Bank PLC	06740JL40	02/26/10	02/26/30	100.000	VARIES	5.5951			0.155420	0.151220	0.146902	0.140444	46.88	52.32
Barclays Bank PLC	06740JL73	03/31/10	03/31/16	100.000	0.000	4.1299			0.114721	0.117090	0.119508	0.121975	31.30	43.03
Barclays Bank PLC	06740JL81	03/31/10	03/31/16	100.000	0.000	4.1299			0.114721	0.117090	0.119508	0.121975	31.30	43.03
Barclays Bank PLC	06740JL99	03/31/10	03/31/16	100.000	0.000	4.1299			0.114721	0.117090	0.119508	0.121975	31.30	43.03
Barclays Bank PLC	06740JM64	03/12/10	03/12/25	100.000	VARIES	5.5350			0.153751	0.149550	0.145232	0.140040	43.98	52.02
Barclays Bank PLC	06740JM98	03/10/10	03/10/17	100.000	VARIES	4.4514			0.123651	0.123621	0.123590	0.123559	35.98	44.49
Barclays Bank PLC	06740JN71	03/04/10	03/04/15	100.000	VARIES	3.5183			0.097733	0.098782	0.099850	0.101606	29.15	36.08
Barclays Bank PLC	06740JQW3	01/29/10	01/29/16	100.000	0.000	4.2199			0.117221	0.119695	0.122220	0.124799	39.29	44.32
Barclays Bank PLC	06740JRD4	01/27/10	01/27/17	100.000	5.000	4.3944			0.122069	0.121700	0.121322	0.123988	40.71	44.10
Barclays Bank PLC	06740JRE2	02/08/10	02/06/15	100.000	0.000	3.8699			0.107499	0.109556	0.111675	0.113836	35.02	40.44
Barclays Bank PLC	06740JRH5	02/26/10	02/29/12	100.000	0.000	1.7202		0.047521	0.046751	0.047934	0.047558	0.048494	14.59	17.50
Barclays Bank PLC	06740JRX0	01/26/10	11/05/12	100.000	0.000	2.4500		0.068056	0.068514	0.069354	0.070203	0.071063	22.95	25.22
Barclays Bank PLC	06740JRY8	01/26/10	11/05/12	100.000	0.000	2.4500		0.068056	0.068514	0.069354	0.070203	0.071063	22.95	25.22
Barclays Bank PLC	06740JSB7	02/22/10	02/20/15	100.000	VARIES	3.8626			0.107297	0.109346	0.111458	0.113611	33.42	40.30
Barclays Bank PLC	06740JSC5	02/22/10	02/20/15	100.000	0.000	3.8600			0.107222	0.109269	0.111378	0.113527	33.40	40.27
Barclays Bank PLC	06740JSJ0	02/19/10	02/19/25	100.000	VARIES	5.3591			0.148866	0.144668	0.140357	0.135927	45.89	50.15
Barclays Bank PLC	06740JSM3	02/26/10	02/29/16	100.000	0.000	4.3199		0.119337	0.117419	0.121944	0.122547	0.126569	36.84	45.19
Barclays Bank PLC	06740JSN1	02/26/10	02/29/16	100.000	0.000	4.3199		0.119337	0.117419	0.121944	0.122547	0.126569	36.84	45.19
Barclays Bank PLC	06740JSP6	02/26/10	02/29/16	100.000	0.000	4.3199		0.119337	0.117419	0.121944	0.122547	0.126569	36.84	45.19
Barclays Bank PLC	06740JSY7	02/26/10	02/29/16	100.000	0.000	4.3199		0.119337	0.117419	0.121944	0.122547	0.126569	36.84	45.19
Barclays Bank PLC	06740JTK6	02/08/10	02/08/17	100.000	VARIES	4.5812			0.127258	0.127310	0.127363	0.127417	41.11	45.86
Barclays Bank PLC	06740JVZ0	02/25/10	02/25/25	100.000	VARIES	5.5194			0.153319	0.148735	0.144024	0.139215	46.34	51.50
Barclays Bank PLC	06740JWG1	02/17/10	07/24/14	100.000	0.000	3.4600			0.096114	0.097564	0.099252	0.100969	30.41	35.96
Barclays Bank PLC	06740JZJ2	03/09/10	03/09/15	100.000	0.000	3.4999			0.097220	0.098921	0.100653	0.102414	28.58	36.31
Barclays Bank PLC	06740L6Y6	06/24/10	06/24/25	100.000	VARIES	5.6560			0.157111	0.151342	0.145410	0.141651	29.34	53.35
Barclays Bank PLC	06740L6Z3	06/30/10	06/30/25	100.000	VARIES	5.7186			0.158851	0.153465	0.147925	0.144464	28.75	54.24
Barclays Bank PLC	06740LAB1	03/26/10	03/26/25	100.000	VARIES	5.3753			0.149315	0.144743	0.140048	0.134897	40.63	50.33
Barclays Bank PLC	06740LAP0	04/07/10	04/07/15	100.000	0.000	3.6900			0.102502	0.104393	0.106319	0.108280	27.22	38.25
Barclays Bank PLC	06740LAQ8	04/07/10	04/07/15	100.000	0.000	3.6900			0.102502	0.104393	0.106319	0.108280	27.22	38.25
Barclays Bank PLC	06740LAR6	04/09/10	04/10/15	100.000	0.000	3.7199		0.103332	0.103344	0.105266	0.107224	0.109218	27.23	38.57
Barclays Bank PLC	06740LBD6	03/24/10	03/24/15	100.000	1.000	3.5999			0.099999	0.101299	0.102623	0.103970	27.83	36.96

SECTION I-B

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Barclays Bank PLC	06740LBJ3	04/30/10	04/29/16	100.000	0.000	4.4899			0.124721	0.127505	0.130367	0.133294	30.23	46.78
Barclays Bank PLC	06740LBK0	04/30/10	04/29/16	100.000	0.000	4.4899			0.124721	0.127505	0.130367	0.133294	30.23	46.78
Barclays Bank PLC	06740LBL8	04/30/10	04/29/16	100.000	0.000	4.4899			0.124721	0.127505	0.130367	0.133294	30.23	46.78
Barclays Bank PLC	06740LBS3	04/30/10	04/30/13	100.000	0.000	2.6499			0.073611	0.074586	0.075574	0.076576	17.80	27.15
Barclays Bank PLC	06740LBT1	04/30/10	04/30/13	100.000	0.000	2.6499			0.073611	0.074586	0.075574	0.076576	17.80	27.15
Barclays Bank PLC	06740LBV6	04/07/10	04/07/25	100.000	VARIES	5.2962			0.147118	0.142555	0.137870	0.132901	38.46	49.67
Barclays Bank PLC	06740LBW4	04/15/10	01/09/12	100.000	0.000	1.7702			0.049172	0.049376	0.049813	0.050254	12.62	18.00
Barclays Bank PLC	06740LBY0	04/07/10	04/08/15	100.000	0.000	3.6920		0.102556	0.102567	0.104461	0.106389	0.108353	27.23	38.28
Barclays Bank PLC	06740LEM3	04/20/10	04/20/30	100.000	VARIES	5.5989			0.155527	0.150549	0.145432	0.139700	38.68	52.51
Barclays Bank PLC	06740LEN1	04/30/10	04/30/12	100.000	0.000	1.9201			0.053338	0.053850	0.054367	0.054889	12.89	19.54
Barclays Bank PLC	06740LEZ4	04/22/10	04/22/25	100.000	VARIES	5.4765			0.152126	0.147925	0.143608	0.138469	37.59	51.82
Barclays Bank PLC	06740LJ55	05/25/10	05/25/25	100.000	VARIES	6.0883			0.169120	0.163275	0.157253	0.152477	36.32	57.31
Barclays Bank PLC	06740LJ63	05/25/10	05/25/25	100.000	VARIES	6.0432			0.167868	0.162868	0.157717	0.153414	36.08	57.36
Barclays Bank PLC	06740LL78	06/09/10	06/09/14	100.000	0.000	3.9099			0.108611	0.110734	0.112899	0.115106	21.99	40.35
Barclays Bank PLC	06740LN84	06/30/10	06/28/12	100.000	0.000	2.3199			0.064444	0.065183	0.065940	0.066704	11.67	23.61
Barclays Bank PLC	06740LNW1	05/28/10	05/31/16	100.000	0.000	4.7600		0.130770	0.130107	0.133935	0.136374	0.139620	28.49	49.51
Barclays Bank PLC	06740LNY7	05/28/10	05/31/16	100.000	0.000	4.7600		0.130770	0.130107	0.133935	0.136374	0.139620	28.49	49.51
Barclays Bank PLC	06740LP66	06/02/10	06/02/25	100.000	VARIES	6.0388			0.167747	0.161909	0.155894	0.150244	34.89	56.87
Barclays Bank PLC	06740LP90	06/30/10	06/30/16	100.000	0.000	4.3499			0.120833	0.123461	0.126147	0.128890	21.87	44.93
Barclays Bank PLC	06740LQ24	06/30/10	06/30/16	100.000	0.000	4.3499			0.120833	0.123461	0.126147	0.128890	21.87	44.93
Barclays Bank PLC	06740LQ40	06/09/10	06/09/25	100.000	VARIES	5.8826			0.163406	0.159225	0.154921	0.149990	32.92	56.34
Barclays Bank PLC	06740LQG3	05/28/10	05/31/13	100.000	0.000	3.3199		0.092221	0.092247	0.093778	0.095334	0.096917	19.79	34.14
Barclays Bank PLC	06740LQH1	05/28/10	05/31/16	100.000	0.000	4.7600		0.130770	0.130107	0.133935	0.136374	0.139620	28.49	49.51
Barclays Bank PLC	06740LTF2	05/10/10	05/08/15	100.000	0.000	3.8699			0.107499	0.109556	0.111675	0.113836	24.94	40.05
Barclays Bank PLC	06740LTR6	05/21/10	05/21/25*	100.000	VARIES	5.9116			0.164214				29.56*	
Barclays Bank PLC	06740P2M7	10/20/10	10/27/11	100.000	0.000	0.7196			0.019989	0.019992	0.020064		1.42	5.93
Barclays Bank PLC	06740P3E4	11/04/10	10/29/12	100.000	0.000	1.0600				0.029445	0.029597	0.029754	1.68	10.65
Barclays Babk PLC	06740PA30	10/28/10	06/01/16	100.000	0.000	3.0699			0.085277	0.085517	0.086829	0.088162	5.38	31.10
Barclays Bank PLC	06740PAD8	06/11/10	06/11/15	100.000	0.000	3.8599			0.107220	0.109289	0.111399	0.113549	21.49	39.81
Barclays Bank PLC	06740PB21	11/03/10	11/01/13	100.000	0.000	1.4698				0.040830	0.041127	0.041429	2.37	14.79
Barclays Bank PLC	06740PB88	11/10/10	11/10/25	100.000	VARIES	4.7537				0.132048	0.129440	0.126771	6.73	46.80
Barclays Bank PLC	06740PBC9	06/24/10	06/26/18	100.000	0.000	4.9699		0.138055	0.138093	0.141525	0.145042	0.148646	25.84	51.62
Barclays Bank PLC	06740PBE5	06/25/10	06/25/17	100.000	1.000	4.7051			0.130700	0.133121	0.135599	0.138136	24.32	48.40
Barclays Bank PLC	06740PBF2	07/28/10	07/28/16	100.000	0.000	3.6099				0.100277	0.102087	0.103930	15.34	36.98
Barclays Bank PLC	06740PBG0	07/28/10	07/28/16	100.000	0.000	3.6099				0.100277	0.102087	0.103930	15.34	36.98
Barclays Bank PLC	06740PBK1	06/30/10	06/30/15	100.000	VARIES	3.8043			0.105676	0.107135	0.108622	0.109536	19.13	38.84
Barclays Bank PLC	06740PBQ8	07/23/10	07/23/20	100.000	VARIES	4.7877				0.132992	0.131521	0.130015	21.01	47.14
Barclays Bank PLC	06740PBX3	07/06/10	07/06/20	100.000	VARIES	5.0546				0.140407	0.143082	0.145824	24.57	51.98
Barclays Bank PLC	06740PC38	11/29/10	11/29/30	100.000	VARIES	4.9295				0.136932	0.133461	0.129904	4.38	48.45
Barclays Bank PLC	06740PCY0	07/28/10	07/26/12	100.000	0.000	1.7298				0.048052	0.048463	0.048882	7.35	17.50
Barclays Bank PLC	06740PEV4	07/28/10	07/28/25	100.000	VARIES	5.0303				0.139731	0.136259	0.132699	21.38	48.60

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SECTION I-B

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								2010 1st	2010 2nd	2010 3rd	2011 2nd	2011 3rd	2010	2011
								Period	Period	Period	Period	Period		
Barclays Bank PLC	06740PHD1	08/31/10	08/31/16	100.000	0.000	3.3169				0.091627	0.091628	0.094172	11.27	33.76
Barclays Bank PLC	06740PHE9	08/31/10	08/31/16	100.000	0.000	3.3169				0.091627	0.091628	0.094172	11.27	33.76
Barclays Bank PLC	06740PHQ2	07/28/10	05/26/16	100.000	0.000	3.6099			0.100277	0.101464	0.103295	0.105160	15.38	36.99
Barclays Bank PLC	06740PKG0	08/16/10	08/16/17	100.000	VARIES	3.6631				0.101754	0.103228	0.104728	13.74	37.30
Barclays Bank PLC	06740PKN5	08/31/10	08/31/15	100.000	0.000	2.6470				0.073123	0.072883	0.074659	8.99	26.83
Barclays Bank PLC	06740PKP0	09/03/10	09/03/15	100.000	0.000	2.6299				0.073055	0.074016	0.074989	8.62	26.70
Barclays Bank PLC	06740PMM5	08/27/10	08/29/18	100.000	0.000	3.8100			0.104672	0.104122	0.106688	0.107539	13.22	38.90
Barclays Bank PLC	06740PMQ6	09/16/10	09/16/25	100.000	VARIES	4.4379				0.123277	0.120465	0.117591	12.94	43.28
Barclays Bank PLC	06740PMT0	08/26/10	08/26/20	100.000	VARIES	4.3098				0.119717	0.120800	0.121907	14.96	43.57
Barclays Bank PLC	06740PNB8	09/30/10	09/30/13	100.000	0.000	1.6198				0.044996	0.045360	0.045727	4.09	16.33
Barclays Bank PLC	06740PPZ3	09/30/10	09/28/12	100.000	0.000	1.2098				0.033608	0.033809	0.034014	3.06	12.17
Barclays Bank PLC	06740PQB5	09/22/10	09/22/25	100.000	VARIES	4.6596				0.129433	0.127919	0.126369	12.81	46.02
Barclays Bank PLC	06740PQH2	09/30/10	09/29/17	100.000	0.000	3.3900				0.094168	0.095755	0.097379	8.57	34.48
Barclays Bank PLC	06740PSZ0	10/13/10	10/13/17	100.000	0.750	3.3000				0.091668	0.092836	0.094025	7.15	33.39
Barclays Bank PLC	06740PVZ6	09/30/10	09/30/25	100.000	VARIES	4.7398				0.131664	0.128859	0.125988	11.98	46.38
Bill Barrett Corporation	06846NAB0	07/08/09	07/15/16	95.172	9.875	10.8760	2.30	0.012962	0.013893	0.014410	0.015445	0.016020	5.15	5.72
Bayerische Landesbank	0727G0AA8	05/31/02	05/28/10	100.000	0.000	5.2947		0.217590					31.99	
Bayonne Redev AGY, NJ	073009AR3	04/09/09	04/01/12	98.604	9.250	9.8017	3.07	0.012066	0.012658	0.013278	0.013929	0.014611	4.56	5.02
Bear Stearns Co., Inc.	073928G23	08/31/04	07/01/19	51.530	1.000	5.9698	128.29	0.078948	0.081304	0.083731	0.086230		28.85	30.59
Bear Stearns Co., Inc.	073928JS3	06/03/99	06/30/11	46.328	0.000	6.4740	445.74	0.163444	0.168735	0.174197			59.80	31.18
Bear Stearns Co., Inc.	073928WN9	02/27/02	08/15/13	49.000	0.000	6.3184	308.32	0.133875	0.140393	0.142467	0.149404	0.151611	51.24	54.53
Bear Stearns Co., Inc.	073928Y64	10/11/07	10/11/11	79.721	0.000	5.7469	107.06	0.142535	0.146631	0.150844	0.155178		52.71	43.02
Beaver Cnty Ind Dev Auth	07487TAB9	04/29/99	11/20/24*	17.103	0.000	7.0298	186.55	0.069271					.69*	
BellSouth Telecomm	079867AS6	12/13/95	12/15/95	25.235	VARIES	6.8500		0.123331	0.127555	0.131924	0.136442	0.141115	45.30	48.45
Berry Petroleum Company	085789AD7	05/27/09	06/01/14	93.546	10.250	12.0008	5.86	0.028786	0.030513	0.032344	0.034285	0.036342	10.78	12.11
Bexar Cnty Hsg Fin Corp	08837EAB7	09/28/05	04/01/22	39.225	0.000	5.7500	107.15	0.078636	0.080897	0.083222	0.085615	0.088077	29.13	30.83
City of Boston, MA	100853GH7	11/04/09	09/15/24	89.556	6.050	7.2062	.64	0.011212	0.011507	0.011921	0.012351	0.012796	4.16	4.46
Bureau County SD #84, IL	121012AL2	06/04/10	12/01/15	106.570	VARIES	4.3645				0.129203	0.131976	0.134856	26.83	47.89
Bureau County SD #84, IL	121012AM0	06/04/10	12/01/16	106.150	VARIES	4.6174				0.136151	0.139242	0.142456	28.28	50.57
Bureau County SD #84, IL	121012AN8	06/04/10	12/01/17	105.324	VARIES	4.8691				0.142456	0.145866	0.149418	29.59	53.02
Bureau County SD #84, IL	121012AP3	06/04/10	12/01/18	105.836	VARIES	5.1194				0.150507	0.154296	0.158245	31.27	56.11
Bureau County SD #84, IL	121012AQ1	06/04/10	12/01/19	106.299	VARIES	5.3692				0.158542	0.162727	0.167096	32.94	59.21
Bureau County SD #84, IL	121012AR9	06/04/10	12/01/20	104.349	VARIES	5.6693				0.164330	0.168911	0.173699	34.15	61.52
Bureau County SD #84, IL	121012AS7	06/04/10	12/01/21	104.162	VARIES	5.9680				0.172679	0.177746	0.183050	35.90	64.78
Bureau County SD #84, IL	121012AT5	06/04/10	12/01/22	104.788	VARIES	6.1675				0.179525	0.184969	0.190673	37.32	67.44
Bureau County SD #175, IL	121088AJ7	09/15/10	12/01/12	105.544	0.000	2.1629		0.063413	0.063703	0.064392	0.065088		6.73	23.10
Bureau County SD #175, IL	121088AK4	09/15/10	12/01/13	106.280	VARIES	2.8304				0.083561	0.084061	0.085250	8.87	30.40
Bureau County SD #175, IL	121088AL2	09/15/10	12/01/14	106.822	VARIES	3.2818				0.097380	0.098055	0.099664	10.34	35.52
Bureau County SD #175, IL	121088AM0	09/15/10	12/01/15	108.915	VARIES	3.6318				0.109878	0.110721	0.112731	11.67	40.13
Bureau County SD #175, IL	121088AN8	09/15/10	12/01/16	107.815	VARIES	4.0822				0.122259	0.123312	0.125829	12.99	44.76
Bureau County SD #175, IL	121088AP3	09/15/10	12/01/17	106.920	VARIES	4.4822				0.133123	0.134383	0.137394	14.15	48.84

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SECTION I-B

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													2010	2011
Bureau County SD #175,IL	121088AQ1	09/15/10	12/01/18	106.252	VARIES	4.8319			0.142614	0.144069	0.147549	0.141467	15.16	52.41
Bureau County SD #175,IL	121088AR9	09/15/10	12/01/19	107.871	VARIES	5.0816			0.152267	0.153901	0.157811	0.150970	16.19	56.02
Bureau County SD #175,IL	121088AS7	09/15/10	12/01/20	108.435	VARIES	5.2817			0.159091	0.160865	0.165113	0.157828	16.92	58.58
Burlington Coat Factory	121577AA8	04/13/06	10/15/14	75.522	VARIES	14.4995		0.402771	0.402771	0.402770	0.402770	0.402769	145.00	145.00
Burlington Coat Factory	121577AB6	04/13/06	10/15/14	75.522	VARIES	14.4995		0.402771	0.402771	0.402770	0.402770	0.402769	145.00	145.00
Butler Cnty Dev Auth	12359RAZ5	01/15/97	05/01/10	35.110	0.000	8.0286	623.17	0.214411					25.73	
Butler Cnty Dev Auth	12359RBA9	01/15/97	11/01/10	33.621	0.000	8.0586	600.24	0.206846	0.215180				63.55	
Butler Cnty Dev Auth	12359RBB7	01/15/97	05/01/11	32.274	0.000	8.0687	577.32	0.199054	0.207085	0.215439			74.09	25.85
CBIZ, Inc.	124805AA0	05/30/06	06/01/26	100.000	VARIES	8.9994		0.308921	0.318916	0.329360	0.340274	0.351270	113.62	121.19
CBIZ, Inc.	124805AB8	05/30/06	06/01/26	100.000	VARIES	8.9994		0.308921	0.318916	0.329360	0.340274	0.351270	113.62	121.19
CapitalSource Inc.	14055XAC6	07/07/04	07/15/34	100.000	VARIES	8.2001		0.292707	0.300723	0.309066	0.317752	0.326794	109.53	115.77
CapitalSource Inc.	14055XAD4	07/07/04	07/15/34	100.000	VARIES	8.2001		0.292707	0.300723	0.309066	0.317752	0.326794	109.53	115.77
CapitalSource Inc.	14055XAG7	07/30/07	07/15/12	98.000	7.250	7.7433	8.83	0.010911	0.011334	0.011772	0.012228	0.012701	4.15	4.47
Cardinal Health 409, Inc	14150BAA2	04/10/07	04/15/15	100.000	9.500	9.4999		0.260989	0.259563	0.260989	0.259563	0.259563	95.00	94.89
Carol Stream PK DT, IL	143735LM8	07/15/08	10/01/27	93.383	5.750	6.3510	2.73	0.005418	0.005590	0.005768	0.005951	0.006140	2.01	2.14
Centerpoint Energy, Inc.	15189T206	09/21/99	09/15/29	100.000	VARIES	9.9395		0.622381	0.650124	0.679246	0.709816	0.741904	235.08	256.67
Century Aluminum Company	156431AJ7	12/10/09	05/15/14	97.000	8.000	8.8326	.33	0.015769	0.016369	0.017092	0.017847	0.018635	5.85	6.36
Chesapeake Energy Corp.	165167BZ9	05/15/07	05/15/37	100.000	VARIES	6.7505		0.208834	0.213539	0.218403	0.223431	0.228628	76.47	80.00
Chesapeake Energy Corp.	165167CA3	08/14/07	05/15/37	97.625	VARIES	8.0008		0.245519	0.252563	0.259888	0.267507	0.275430	90.32	95.65
Chesapeake Energy Corp.	165167CB1	05/27/08	12/15/38	100.000	VARIES	8.0007		0.242911	0.250128	0.257634	0.265440	0.273558	88.98	94.41
Chesapeake Energy Corp.	165167CD7	02/02/09	02/15/15	97.750	9.500	10.0055	2.62	0.008208	0.008618	0.009049	0.009502	0.009977	3.14	3.47
Citigroup, Inc.	172967416	12/22/09	12/15/12	100.000	6.150	N/A		0.164517	0.138563	0.111031	0.082645	0.053381	53.70	33.94
Citigroup, Inc.	172967432	12/22/09	12/15/12	100.000	6.150	N/A		0.164517	0.138563	0.111031	0.082645	0.053381	53.70	33.94
Citibank CR Card Iss Tr	17305EEL5	06/25/08	06/20/12	94.946	6.300	7.7994	17.45	0.034401	0.035742	0.037136	0.038584	0.040089	12.66	13.66
Citigroup Global Markets	17307EBE2	07/01/04	09/07/16	51.400	0.000	5.5371	180.23	0.104940	0.107845	0.110831	0.113900	0.117053	38.97	41.16
Citigroup Funding, Inc.	17308CKY1	08/24/07	08/31/12	100.000	1.080	5.0702		0.151791	0.152358	0.158053	0.158674	0.163732	56.28	58.50
Citigroup Funding, Inc.	17308CMW3	02/26/09	02/26/14	100.000	1.500	7.7625		0.222378	0.229392	0.236678	0.244247	0.252109	83.11	88.50
Citigroup Funding, Inc.	17308CMX1	04/28/09	04/28/14	100.000	VARIES	7.9615		0.229958	0.235794	0.245181	0.251624	0.261640	84.79	90.46
Citigroup Funding, Inc.	17308CMY9	06/29/09	06/29/14	100.000	VARIES	6.6887		0.187831	0.189933	0.189473	0.188999	0.188508	68.00	68.12
Citigroup Funding, Inc.	17308CMZ6	08/28/09	08/28/14	100.000	1.500	5.6150		0.155973	0.159182	0.162481	0.165873	0.169360	57.53	59.95
Citigroup Funding, Inc.	17308CNM4	02/12/10	02/12/20	100.000	VARIES	4.5259		0.125722	0.122909	0.120033	0.118506		39.71	43.12
Citigroup Funding, Inc.	17308CNQ5	03/17/10	03/19/12	100.000	0.000	1.5048		0.041802	0.041805	0.042120	0.042437	0.042756	11.90	15.29
Citigroup Funding, Inc.	17308CPA8	04/29/10	04/29/25	100.000	VARIES	5.9021			0.163949	0.160590	0.157132	0.153572	39.47	56.75
Citigroup Funding, Inc.	17308CPC4	05/07/10	05/07/20	100.000	VARIES	5.0486			0.140242	0.137471	0.134630	0.133101	32.67	48.74
Citigroup Funding, Inc.	17308CPQ3	05/24/10	05/24/16	100.000	0.000	4.5502			0.126397	0.129273	0.132214	0.135222	27.53	47.29
Citigroup Funding, Inc.	17308CPT7	06/30/10	06/30/25	100.000	VARIES	5.8893			0.163594	0.160232	0.156770	0.155058	29.61	57.06
Citigroup Funding, Inc.	17308CQH2	09/28/10	09/28/15	100.000	VARIES	2.0287				0.013576	0.013052	0.012523	1.26	4.69
Citigroup Funding, Inc.	1730T0AK5	05/15/06	05/15/36	11.570	0.000	7.3199	34.49	0.030256	0.031364	0.032512	0.033702	0.034935	11.20	12.03
Citigroup Funding, Inc.	1730T0AW9	09/07/06	09/07/11	100.000	0.125	5.2915		0.171333	0.175774	0.180333	0.185012		63.51	45.20
Citigroup Funding, Inc.	1730T0BT5	02/14/07	02/14/37	100.000	VARIES	5.8403		0.156061	0.156108	0.156156	0.156205	0.156256	56.20	56.24
Citigroup Funding, Inc.	1730T0CH0	03/28/07	03/28/37	100.000	VARIES	5.6199		0.150333	0.150379	0.150425	0.150473	0.150522	54.14	54.17
Citigroup Funding, Inc.	1730T0CU1	05/25/07	05/25/22	100.000	VARIES	5.6847		0.144065	0.144452	0.144850	0.145260	0.145681	51.96	52.25
Citigroup Funding, Inc.	1730T0DB2	05/29/07	06/01/10	100.000	0.000	5.2381		0.165631					24.84	

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/10	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
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								2010 1st Period	2010 2nd Period	2010 3rd Period	2011 2nd Period	2011 3rd Period	2010	2011
Citigroup Funding, Inc.	1730T0DN6	08/06/07	08/06/37	100.000	7.100	7.0999		0.226755	0.234805	0.243140	0.251772	0.260709	85.46	91.63
Citigroup Funding, Inc.	1730T0EJ4	10/29/07	10/29/19	100.000	VARIES	5.6410		0.150618	0.150847	0.151082	0.151324	0.151573	54.29	54.46
Citigroup Funding, Inc.	1730T0EX3	01/30/08	01/30/13	100.000	2.000	4.5340		0.130842	0.132549	0.134294	0.136079	0.137904	47.93	49.21
Citigroup Funding, Inc.	1730T0FD6	02/29/08	02/28/10	100.000	0.000	3.8702		0.113239					6.57	
Citigroup Funding, Inc.	1730T0FE4	04/29/08	04/29/10	100.000	0.000	3.9598		0.116659					13.77	
Citigroup Funding, Inc.	1730T0FF1	03/14/08	03/14/10	100.000	0.000	3.1101		0.090488					6.61	
Citigroup Funding, Inc.	1730T0FG9	02/08/08	02/09/15	100.000	0.250	4.4200		0.130647	0.133381	0.136175	0.139031	0.141950	48.31	50.36
Citigroup Funding, Inc.	1730T0FL8	04/28/08	10/28/10	100.000	0.000	3.8899		0.114484	0.116710				34.40	
Citigroup Funding, Inc.	1730T0FQ7	05/29/08	05/29/10	100.000	0.000	4.0799		0.120410					17.82	
Citigroup Funding, Inc.	1730T0FR5	04/24/08	04/24/10	100.000	0.000	3.6105		0.105823					11.96	
Citigroup Funding, Inc.	1730T0FT1	05/28/08	05/28/13	100.000	VARIES	5.2999		0.159239	0.163458	0.167790	0.172236	0.176801	58.37	61.50
Citigroup Funding, Inc.	1730T0FX2	06/27/08	01/12/10	100.000	0.000	4.2859		0.124433					1.37	
Citigroup Funding, Inc.	1730T0FY0	06/27/08	06/27/10	100.000	0.000	4.5498		0.135209					23.80	
Citigroup Funding, Inc.	1730T0FZ7	06/27/08	06/27/11	100.000	0.000	5.1751		0.155204	0.159220	0.163339			56.63	28.75
Citigroup Funding, Inc.	1730T0GD5	07/30/08	07/30/13	100.000	4.000	5.6733		0.160269	0.161663	0.163097	0.164572	0.166089	58.37	59.43
Citigroup Funding, Inc.	1730T0GF0	07/29/08	07/29/10	100.000	0.000	4.2801		0.124036	0.126690				26.28	
Citigroup Funding, Inc.	1730T0GH6	07/24/08	07/24/10	100.000	0.000	4.4699		0.129776	0.132676				26.87	
Citigroup Funding, Inc.	1730T0GK9	08/29/08	08/29/13	100.000	VARIES	5.6500		0.157044	0.162368	0.159867	0.165287	0.161968	58.64	59.60
Citigroup Funding, Inc.	1730T0GM5	09/26/08	09/26/11	100.000	0.000	4.9497		0.144384	0.147957	0.151619	0.155371		53.31	40.85
Citigroup Funding, Inc.	1730T0GN3	09/29/08	09/29/10	100.000	0.000	4.4497		0.129166	0.132040				35.13	
Citigroup Funding, Inc.	1730T0GQ6	10/30/08	10/30/13	100.000	0.000	8.1000		0.243596	0.253461	0.263727	0.274408	0.285521	90.70	98.19
Citigroup Funding, Inc.	1730T0GU7	10/29/08	10/29/11	100.000	0.000	6.3999		0.189336	0.195395	0.201648	0.208100		70.01	61.25
Citigroup Funding, Inc.	1730T0GY9	04/28/09	04/28/24	100.000	VARIES	8.1831		0.223967	0.220487	0.216864	0.213093	0.209168	79.55	76.91
Citigroup Funding, Inc.	1730T0GZ6	05/28/09	05/28/24	100.000	VARIES	8.3422		0.228070	0.224258	0.220288	0.216152	0.211844	81.16	78.28
Citigroup Funding, Inc.	1730T0HA0	06/26/09	06/26/24	100.000	VARIES	8.1209		0.221208	0.216655	0.211918	0.206987	0.201857	78.77	75.35
Citigroup Funding, Inc.	1730T0HF9	08/28/09	08/28/24	100.000	VARIES	6.4968		0.180467	0.176404	0.172209	0.167877	0.163405	63.22	60.13
Citigroup Funding, Inc.	1730T0HG7	08/27/09	08/27/24	100.000	VARIES	6.9432		0.192868	0.188955	0.184908	0.180719	0.176385	67.74	64.76
Citigroup Funding, Inc.	1730T0HJ1	03/26/10	03/26/25	100.000	VARIES	4.5899			0.127499	0.122775	0.117943	0.116502	34.61	42.73
Citigroup Funding, Inc.	1730T0HL6	04/29/10	04/29/25	100.000	VARIES	5.9253			0.164593	0.161239	0.157787	0.154232	39.62	56.99
Citigroup Funding, Inc.	1730T0HM4	09/25/09	09/26/11	100.000	0.000	2.8426		0.078969	0.080091	0.081229	0.082384		28.85	21.73
Citigroup Funding, Inc.	1730T0HN2	04/29/10	04/29/30	100.000	VARIES	5.9941			0.166505	0.159007	0.151285	0.148851	39.83	55.22
Citigroup Funding, Inc.	1730T0HQ5	10/29/09	10/29/24	100.000	VARIES	5.8766		0.163241	0.159875	0.156411	0.152845	0.149174	57.74	55.22
Citigroup Funding, Inc.	1730T0HY8	04/16/10	04/16/15	100.000	VARIES	1.3863			0.010621	0.010336	0.010050	0.010120	2.69	3.65
Citigroup Funding, Inc.	1730T0JA8	04/26/10	04/26/20	100.000	VARIES	5.0570			0.140473	0.138054	0.135575	0.133033	34.26	48.93
Citigroup Funding, Inc.	1730T0JB6	05/28/10	05/28/25	100.000	VARIES	5.1185			0.142183	0.138713	0.135153	0.134066	30.17	49.14
Citigroup Funding, Inc.	1730T0JC4	05/14/10	05/14/15	100.000	VARIES	1.6896			0.014935	0.014451	0.013963	0.014081	3.37	5.10
Citigroup Funding, Inc.	1730T0JF7	06/29/10	06/29/22	100.000	VARIES	5.2411			0.145587	0.142123	0.138568	0.137512	26.49	50.52
Citigroup Funding, Inc.	1730T0JG5	06/11/10	06/11/13	100.000	VARIES	2.1871			0.017977	0.017596	0.017211	0.017399	3.59	6.26
Citigroup Funding, Inc.	1730T0JH3	06/24/10	06/24/20	100.000	VARIES	5.3515			0.148654	0.148172	0.147677	0.149008	27.79	53.26
Citigroup Funding, Inc.	1730T0KD0	09/17/10	09/17/30	100.000	VARIES	5.4485				0.151348	0.147071	0.142678	15.74	52.81
Citigroup Funding, Inc.	1730T0KE8	09/09/10	09/09/20	100.000	VARIES	4.7845				0.132905	0.134168	0.135461	14.89	48.36
Citigroup Funding, Inc.	1730T0KF5	09/14/10	09/14/15	100.000	VARIES	2.0255				0.020378	0.020083	0.019786	2.18	7.22
Citigroup Funding, Inc.	1730T0KG3	09/14/10	09/14/17	100.000	VARIES	2.5063				0.019843	0.019273	0.018696	2.12	6.92

SECTION I-B

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								2010 1st Period	2010 2nd Period	2010 3rd Period	2011 2nd Period	2011 3rd Period	2010	2011
Citigroup Funding, Inc.	1730T0KH1	09/23/10	09/23/17	100.000	VARIES	2.6179				0.021611	0.020060	0.018488	2.12	7.19
Citigroup Funding, Inc.	1730T0KJ7	09/30/10	09/30/20	100.000	VARIES	4.6622				0.129508	0.130613	0.131744	11.79	47.03
Citigroup Funding, Inc.	1730T0KK4	10/13/10	10/13/15	100.000	VARIES	2.0006				0.019683	0.019402	0.019118	1.53	7.00
Citigroup Funding, Inc.	1730T0KR9	10/29/10	10/29/15	100.000	VARIES	1.9200				0.017557	0.017316	0.017073	1.09	6.25
Citigroup Funding, Inc.	1730T0KT5	11/04/10	11/04/20	100.000	VARIES	2.4350				0.024864	0.023789	0.022702	1.42	8.63
Citigroup Funding, Inc.	1730T0KU2	11/04/10	11/04/20	100.000	VARIES	2.5364				0.027680	0.026440	0.025184	1.58	9.60
Citigroup Funding, Inc.	1730T0KV0	11/19/10	11/19/30	100.000	VARIES	5.1245				0.142349	0.138879	0.135320	5.98	50.33
Citigroup Funding, Inc.	1730T0KW8	11/30/10	11/28/16	100.000	0.000	3.8990				0.108306	0.110394	0.112546	3.36	39.51
Citigroup Funding, Inc.	1730T0KX6	11/23/10	11/23/16	100.000	VARIES	1.4929				0.019694	0.018991	0.018283	.75	6.91
Citigroup Funding, Inc.	1730T0KY4	11/19/10	11/19/20	100.000	VARIES	4.7108				0.130858	0.130015	0.129151	5.50	46.89
Citigroup Funding, Inc.	1730T0KZ1	11/09/10	11/09/30	100.000	VARIES	5.5698				0.154718	0.150131	0.145415	8.05	54.39
Citigroup Funding, Inc.	1730T0LA5	11/15/10	11/15/15	100.000	VARIES	1.7358				0.009774	0.009449	0.009121	.45	3.43
Citigroup Funding, Inc.	1730T0LB3	11/15/10	11/15/20	100.000	VARIES	2.2798				0.020664	0.019821	0.018969	.95	7.21
Citigroup Funding, Inc.	17311G250	12/21/07	07/17/12	100.000	0.000	5.0040		0.150240	0.153999	0.157852	0.161801	0.165849	56.01	58.85
Citigroup Funding, Inc.	17311G540	08/24/07	08/31/12	100.000	2.800	5.0771		0.146954	0.146296	0.150533	0.149906	0.153448	53.96	55.19
Citigroup Funding, Inc.	17311GBD3	10/10/07	10/10/14	100.000	0.000	5.1599		0.158707	0.162802	0.167002	0.171311	0.175730	58.54	61.60
Citigroup Funding, Inc.	17311GBT8	11/27/09	11/28/11	100.000	0.000	1.8690		0.051922	0.052407	0.052897	0.053391		18.81	17.39
Citigroup Funding, Inc.	17311GBW1	11/27/09	12/05/11	100.000	0.000	1.8714		0.052007	0.052494	0.052985	0.053481		18.84	17.79
Citigroup Funding, Inc.	17313G332	09/29/08	10/06/11	100.000	0.000	5.4179		0.158931	0.163237	0.167659	0.172201		58.73	46.92
Citigroup Funding, Inc.	17313G431	08/27/08	09/07/10	100.000	0.000	4.4502		0.129340	0.132218				32.34	
Citigroup Funding, Inc.	17313G456	08/26/08	08/26/10	100.000	0.000	4.3303		0.125552	0.128270				29.99	
Citigroup Funding, Inc.	17313G589	07/30/08	08/05/10	100.000	0.000	4.6499		0.135327	0.138474				29.53	
Citigroup Funding, Inc.	17313G746	04/29/08	05/07/13	100.000	0.000	5.5901		0.168878	0.173598	0.178450	0.183438	0.188565	62.16	65.69
Citigroup Funding, Inc.	17313G886	03/28/08	04/08/10	100.000	0.000	3.5060		0.102702					9.96	
Citigroup Funding, Inc.	17313T250	10/29/09	11/08/12	100.000	0.000	3.5401		0.098425	0.100167	0.101940	0.103744	0.105581	35.93	37.22
Citigroup Funding, Inc.	17313T375	08/28/09	02/27/12	100.000	0.000	4.0753		0.113206	0.115500	0.117853	0.120255	0.122705	41.74	43.46
Citigroup Funding, Inc.	17313T433	07/29/09	08/24/11	100.000	0.000	3.0656		0.085339	0.086647	0.087975	0.089323		31.29	20.74
Citigroup Funding, Inc.	17313T557	05/27/09	07/27/11	100.000	0.000	2.4856		0.069332	0.070193	0.071066	0.071949		25.38	14.80
Citigroup Funding, Inc.	17313T862	06/27/08	07/09/10	100.000	0.000	4.6044		0.134065	0.137151				25.76	
Citigroup Funding, Inc.	17314V346	05/27/10	05/26/16	100.000	0.000	4.4491			0.123587	0.126321	0.129131	0.132004	26.54	46.18
Citigroup Funding, Inc.	17314V569	03/30/10	09/28/15	100.000	0.000	4.6162			0.128230	0.131157	0.134184	0.137281	35.02	48.33
Citigroup Funding, Inc.	17314V585	02/17/10	02/14/14	100.000	0.000	3.4655			0.096265	0.097905	0.099601	0.101327	30.45	36.02
Citigroup Funding, Inc.	17314V593	02/17/10	02/14/13	100.000	0.000	2.5263			0.070176	0.071048	0.071945	0.072854	22.15	25.99
Citigroup Funding, Inc.	17314V668	02/25/10	08/26/15	100.000	0.000	4.3617		0.121159	0.121175	0.123818	0.126518	0.129278	37.41	45.74
Citigroup Funding, Inc.	17314V767	01/28/10	07/29/15	100.000	0.000	4.4348		0.123190	0.123206	0.125938	0.128731	0.131585	41.44	46.70
Citigroup Funding, Inc.	17314V841	12/29/09	06/24/15	100.000	0.000	3.7789		0.104970	0.106899	0.108918	0.110976	0.113073	38.16	39.61
Citigroup Funding, Inc.	17316G784	10/28/10	10/27/16	100.000	0.000	3.6054				0.100153	0.101948	0.103786	6.31	36.61
Clark CNTY SCH DIST, NV	181059QF6	07/08/10	06/15/24	91.490	5.510	6.4444			0.010724	0.011025	0.011381	0.011747	1.86	4.04
Clark CNTY SCH DIST, NV	181059QG4	07/08/10	06/15/20	94.976	5.510	6.1946			0.010372	0.010652	0.010982	0.011322	1.80	3.90
Clark CNTY SCH DIST, NV	181059QH2	07/08/10	06/15/20	94.976	5.510	6.1946			0.010372	0.010652	0.010982	0.011322	1.80	3.90
Cogent Communications	19239VAA2	06/11/07	06/15/14	97.750	1.000	1.3372	7.96	0.008823	0.008882	0.008942	0.009001	0.009062	3.19	3.23
Cogent Communications	19239VAB0	06/11/07	06/15/14	97.750	1.000	1.3372	7.96	0.008823	0.008882	0.008942	0.009001	0.009062	3.19	3.23
Community Unit SD #5, IL	193863AF4	06/26/08	12/01/11	103.045	VARIES	4.5929		0.129769	0.129241	0.128700	0.128148		46.59	42.37

SECTION I-B

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Community Unit SD #5, IL	193863AG2	06/26/08	12/01/12	102.941	VARIES	4.8027		0.135981	0.135577	0.135164	0.134741	0.134308	48.86	48.56
Community Unit SD #5, IL	193863AH0	06/26/08	12/01/13	102.730	VARIES	4.9590		0.140425	0.140118	0.139805	0.139483	0.139153	50.48	50.25
Community Unit SD #5, IL	193863AJ6	06/26/08	12/01/14	102.273	VARIES	5.1132		0.144432	0.144218	0.143999	0.143775	0.143545	51.94	51.79
Comcast Corporation	200300507	10/15/99	10/15/29	100.000	2.000	10.5154		0.714704	0.749360	0.785838	0.824234	0.864649	268.94	295.80
Comcast Corporation	200300606	11/15/99	11/15/29	100.000	2.000	10.3810		0.696075	0.729321	0.764293	0.801080	0.839777	259.71	285.24
CompuCredit Corporation	20478NAA8	05/27/05	05/30/25	100.000	VARIES	9.1300		0.327577	0.332449	0.348816	0.354296	0.369994	121.14	129.00
CompuCredit Corporation	20478NAB6	05/27/05	05/30/25	100.000	VARIES	9.1300		0.327577	0.332449	0.348816	0.354296	0.369994	121.14	129.00
CompuCredit Corporation	20478NAC4	11/23/05	01/31/36	100.000	5.875	N/A		0.278594	0.288673	0.289581	0.300345	0.301581	105.20	109.49
CompuCredit Corporation	20478NAD2	11/23/05	01/31/36	100.000	5.875	N/A		0.278594	0.288673	0.289581	0.300345	0.301581	105.20	109.49
Conseco, Inc.	208464BG1	08/15/05	09/30/35	99.000	3.500	7.3752		0.239604	0.244854	0.250299	0.259529	0.269099	88.18	93.48
Conseco, Inc.	208464BH9	08/15/05	09/30/35	99.000	3.500	7.3752		0.239604	0.244854	0.250299	0.259529	0.269099	88.18	93.48
Convergys Corporation	212485AE6	10/13/09	09/15/29	114.396	VARIES	14.1017		0.448106	0.465277	0.486821	0.509885	0.534574	168.51	184.47
Cook County, Illinois	213309KR7	04/28/05	12/01/16	52.896	0.000	5.5696	154.96	0.105322	0.108255	0.111269	0.114368	0.117553	38.62	40.80
Cook County, Illinois	213309KS5	04/28/05	12/01/17	49.824	0.000	5.6095	147.13	0.100095	0.102903	0.105789	0.108756	0.111807	36.71	38.80
Cook County, Illinois	213309KT3	04/28/05	12/01/18	46.339	0.000	5.7396	140.40	0.095807	0.098557	0.101385	0.104295	0.107288	35.15	37.20
Cook County, Illinois	213309KU0	04/28/05	12/01/19	43.603	0.000	5.7697	132.89	0.090745	0.093363	0.096056	0.098827	0.101678	33.30	35.25
Cook County, Illinois	213309KV8	04/28/05	12/01/20	40.881	0.000	5.8197	125.81	0.086009	0.088512	0.091088	0.093738	0.096466	31.57	33.43
Cook County, IL SD #88	214183KP9	06/15/10	06/01/30	25.818	0.000	6.8998		0.049482	0.051058	0.052819	0.054641		9.75	18.81
Cook County, IL SD #88	214183KR5	06/15/10	12/01/26	33.796	0.000	6.6997		0.062895	0.064839	0.067011	0.069256		12.39	23.87
Cook County, IL SD #88	214183KS3	06/15/10	12/01/27	31.374	0.000	6.7498		0.058824	0.060656	0.062703	0.064819		11.58	22.33
Cook County, IL SD #88	214183KT1	06/15/10	12/01/28	29.098	0.000	6.7998		0.054960	0.056685	0.058612	0.060605		10.82	20.87
Cook County, IL SD #88	214183KU8	06/15/10	12/01/29	26.961	0.000	6.8498		0.051299	0.052920	0.054733	0.056607		10.10	19.49
Cook County, IL SD #89	214201FV2	09/07/05	12/01/10	78.217	0.000	4.7487	175.76	0.125862	0.128851				42.07	
Cook County, IL SD #89	214201FW0	09/07/05	12/01/11	73.907	0.000	4.9088	172.21	0.123752	0.126790	0.129902	0.133090		45.28	43.44
Cook County, IL SD #89	214201FX8	09/07/05	12/01/12	70.159	0.000	4.9590	165.31	0.118926	0.121874	0.124896	0.127993	0.131167	43.52	45.71
Cook County, IL SD #89	214201FY6	09/07/05	12/01/13	66.377	0.000	5.0390	159.17	0.114708	0.117598	0.120561	0.123599	0.126713	41.99	44.13
Cook County, IL SD #89	214201FZ3	09/07/05	12/01/14	62.531	0.000	5.1492	153.55	0.110928	0.113784	0.116713	0.119718	0.122800	40.62	42.74
Cook County, IL SD #89	214201GB5	12/13/07	12/01/14	67.830	0.000	5.6497	82.13	0.118780	0.122136	0.125586	0.129133	0.132781	43.57	46.07
Cook County, IL SD #89	214201GC3	12/13/07	12/01/15	63.659	0.000	5.7497	78.50	0.113667	0.116935	0.120297	0.123755	0.127313	41.71	44.14
Cook County, IL SD #89	214201GD1	12/13/07	12/01/16	59.629	0.000	5.8497	74.87	0.108530	0.111704	0.114971	0.118334	0.121795	39.84	42.20
Cook County, IL SD #89	214201GE9	12/13/07	12/01/17	55.745	0.000	5.9498	71.25	0.103395	0.106471	0.109639	0.112901	0.116259	37.96	40.26
Cook County, IL SD #89	214201GF6	12/13/07	12/01/18	52.014	0.000	6.0498	67.65	0.098283	0.101256	0.104319	0.107475	0.110726	36.10	38.32
Cook County, IL SD #89	214201GG4	12/13/07	12/01/19	48.439	0.000	6.1497	64.09	0.093218	0.096084	0.099039	0.102084	0.105223	34.25	36.39
Cook County, IL SD #89	214201GH2	12/13/07	12/01/20	45.022	0.000	6.2498	60.59	0.088220	0.090977	0.093820	0.096751	0.099775	32.42	34.48
Cook County, IL SD #89	214201GJ8	12/13/07	12/01/21	41.765	0.000	6.3498	57.15	0.083307	0.085952	0.088681	0.091497	0.094401	30.63	32.60
Cook County, IL SD #89	214201GK5	12/13/07	12/01/22	38.951	0.000	6.3998	53.74	0.078380	0.080888	0.083476	0.086147	0.088904	28.82	30.69
Cook County, IL SD #89	214201GL3	12/13/07	12/01/23	36.291	0.000	6.4498	50.48	0.073668	0.076044	0.078496	0.081028	0.083641	27.09	28.87
Cook County, IL SD #89	214201GM1	12/13/07	12/01/24	33.947	0.000	6.4698	47.37	0.069150	0.071387	0.073696	0.076080	0.078541	25.43	27.11
Cook County, IL SD #89	214201GP4	11/29/10	12/15/24	34.234	0.000	7.7796		0.073966	0.074236	0.077123	0.080123		2.37	27.34
Cook County, IL SD #89	214201GQ2	11/29/10	12/15/25	30.724	0.000	7.9996			0.068264	0.068516	0.071256	0.074106	2.19	25.25
Cook County, IL SD #89	214201GR0	11/29/10	12/15/26	109.444	VARIES	0.0000			0.233937	0.234738	0.243769	0.233614	7.50	86.11
Cook County, IL SD #89	214201GS8	11/29/10	12/15/26	27.332	0.000	8.2496			0.062624	0.062863	0.065456	0.068156	2.01	23.18
Cook County, Illinois	214471HQ0	12/30/02	12/01/22	21.989	0.000	7.7496	154.68	0.080115	0.083219	0.086443	0.089793	0.093272	29.59	31.93

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/10	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2010 1st Period	2010 2nd Period	2010 3rd 2011 1st	2011 2nd Period	2011 3rd Period	2010	2011
Cook County, IL SD #104	214471JS4	02/08/07	12/01/10	81.913	0.000	5.2980	134.11	0.139671	0.143371				46.76	
Cook County, IL SD #104	214471JT2	02/08/07	12/01/11	77.556	0.000	5.3485	128.27	0.133685	0.137260	0.140931	0.144700		48.99	47.19
Cook County, IL SD #104	214471JU9	02/08/07	12/01/12	73.485	0.000	5.3685	122.02	0.127213	0.130628	0.134134	0.137735	0.141432	46.62	49.16
Cook County, IL SD #104	214471JV7	02/08/07	12/01/13	69.553	0.000	5.3989	116.19	0.121188	0.124459	0.127819	0.131269	0.134813	44.42	46.85
Cook County, IL SD #123	214651JV4	10/15/07	12/01/13	71.288	0.000	5.5988	92.68	0.124701	0.128192	0.131780	0.135469	0.139262	45.73	48.33
Cook County, IL SD #123	214651JW2	10/15/07	12/01/14	66.759	0.000	5.7491	89.24	0.120287	0.123745	0.127302	0.130961	0.134726	44.14	46.71
Cook County, IL SD #123	214651JX0	10/15/07	12/01/15	62.337	0.000	5.8991	85.61	0.115609	0.119019	0.122530	0.126144	0.129864	42.44	44.98
Cook County, IL SD #123	214651JY8	10/15/07	12/01/16	58.297	0.000	5.9991	81.49	0.110177	0.113482	0.116886	0.120392	0.124003	40.46	42.92
Cook County, IL SD #123	214651JZ5	10/15/07	12/01/17	54.681	0.000	6.0492	77.11	0.104314	0.107469	0.110719	0.114068	0.117518	38.31	40.67
Cook County, IL SD #123	214651KA8	10/15/07	12/01/18	51.240	0.000	6.0992	72.89	0.098659	0.101668	0.104768	0.107963	0.111256	36.24	38.49
Cook County, IL SD #123	214651KB6	10/15/07	12/01/19	48.025	0.000	6.1392	68.79	0.093154	0.096013	0.098960	0.101998	0.105129	34.22	36.36
Cook County, IL SD #123	214651KC4	10/15/07	12/01/20	44.691	0.000	6.2294	65.00	0.088123	0.090868	0.093698	0.096617	0.099626	32.39	34.43
Cook County, IL SD #123	214651KD2	10/15/07	12/01/21	41.802	0.000	6.2694	61.21	0.083025	0.085628	0.088312	0.091080	0.093935	30.52	32.46
Cook County, IL SD #123	214651KE0	10/15/07	12/01/22	39.242	0.000	6.2794	57.56	0.078081	0.080532	0.083061	0.085669	0.088358	28.70	30.53
Cook County, IL SD #123	214651KF7	10/15/07	12/01/23	36.831	0.000	6.2895	54.11	0.073417	0.075725	0.078107	0.080563	0.083097	26.99	28.71
Cook County, IL SD #123	214651KG5	10/15/07	12/01/24	34.562	0.000	6.2995	50.87	0.069017	0.071191	0.073434	0.075747	0.078132	25.37	26.99
Cook County, IL SD #123	214651KH3	10/15/07	12/01/25	32.426	0.000	6.3095	47.80	0.064869	0.066916	0.069027	0.071204	0.073451	23.85	25.37
Cook County, IL SD #123	214651KJ9	10/15/07	12/01/26	30.417	0.000	6.3195	44.91	0.060958	0.062884	0.064871	0.066921	0.069035	22.41	23.85
Cook County, IL SD #123	214651KK6	10/15/07	06/01/27	29.429	0.000	6.3295	43.53	0.059084	0.060954	0.062883	0.064873	0.066926	21.72	23.12
Cook County, IL SD #127	214723CV8	09/07/05	12/01/19	46.971	0.000	5.3794	121.04	0.087881	0.090244	0.092672	0.095164	0.097724	32.21	33.96
Cook County, IL SD #127	214723CW6	09/07/05	12/01/20	44.082	0.000	5.4494	115.23	0.083792	0.086075	0.088420	0.090829	0.093304	30.71	32.41
Cook County, IL SD #127	214723CX4	09/07/05	12/01/21	41.315	0.000	5.5194	109.54	0.079771	0.081972	0.084234	0.086559	0.088948	29.25	30.88
Cook County, IL SD #127	214723CY2	09/07/05	12/01/22	38.734	0.000	5.5794	103.93	0.075787	0.077902	0.080075	0.082309	0.084605	27.79	29.36
Cook County, IL SD #127	214723CZ9	09/07/05	12/01/23	36.271	0.000	5.6395	98.49	0.071911	0.073939	0.076024	0.078168	0.080372	26.38	27.88
Cook County, IL SD #127	214723DA3	09/07/05	12/01/24	33.990	0.000	5.6895	93.20	0.068125	0.070063	0.072056	0.074106	0.076214	24.99	26.43
Cook County, IL SD #127	214723DC9	09/07/05	12/01/13	66.537	0.000	5.0090	158.51	0.114159	0.117019	0.119949	0.122954	0.126033	41.79	43.90
Cook County, Illinois	215030CN5	01/08/04	12/01/12	63.060	0.000	5.2494	229.17	0.124824	0.128100	0.131462	0.134913	0.138454	45.73	48.16
Cook County, Illinois	215030CP0	01/08/04	12/01/13	58.732	0.000	5.4494	222.83	0.122081	0.125408	0.128825	0.132335	0.135941	44.75	47.22
Cook County, Illinois	215030CQ8	01/08/04	12/01/14	54.489	0.000	5.6495	215.55	0.118777	0.122132	0.125582	0.129130	0.132777	43.57	46.06
Cook County, Illinois	215030CR6	01/08/04	12/01/15	50.650	0.000	5.7994	206.55	0.114318	0.117633	0.121044	0.124554	0.128166	41.95	44.42
Cook County, IL SD #148	215075FA5	07/09/08	12/01/27	94.524	6.000	6.5007	2.21	0.004398	0.004541	0.004688	0.004841	0.004998	1.62	1.72
Cook County, Illinois	215093EV3	06/17/03	12/01/13	59.669	0.000	4.9998	227.48	0.113990	0.116839	0.119760	0.122754	0.125823	41.72	43.83
Cook County, Illinois	215093EW1	06/17/03	12/01/14	55.539	0.000	5.1998	221.59	0.111742	0.114647	0.117628	0.120686	0.123824	40.93	43.08
Cook County, Illinois	215093EX9	06/17/03	12/01/15	51.495	0.000	5.3998	214.69	0.108952	0.111894	0.114915	0.118017	0.121204	39.93	42.12
Cook County, Illinois	215183FW9	12/10/03	12/01/12	60.122	0.000	5.7499	246.43	0.134741	0.138615	0.142600	0.146700	0.150917	49.44	52.32
Cook County, Illinois	215183FX7	12/10/03	12/01/13	55.449	0.000	5.9998	238.87	0.131566	0.135513	0.139578	0.143766	0.148078	48.31	51.26
Cook County, Illinois	215183FY5	12/10/03	12/01/14	51.438	0.000	6.1497	228.11	0.126191	0.130071	0.134071	0.138194	0.142443	46.36	49.26
Cook County, Illinois	215183FZ2	12/10/03	12/01/15	47.578	0.000	6.2999	217.08	0.120616	0.124415	0.128334	0.132376	0.136546	44.34	47.17
Cook County, IL SD #153	215183GJ7	05/14/08	12/15/13	74.458	0.000	5.3491	66.99	0.120304	0.123522	0.126826	0.130218	0.133700	43.99	46.38
Cook County, IL SD #153	215183GK4	05/14/08	12/15/14	69.640	0.000	5.5691	65.32	0.117546	0.120819	0.124183	0.127641	0.131196	43.01	45.44
Cook County, IL SD #153	215183GL2	05/14/08	12/15/15	64.808	0.000	5.7992	63.38	0.114316	0.117630	0.121041	0.124551	0.128162	41.86	44.32
Cook County, IL SD #153	215183GM0	05/14/08	12/15/16	59.694	0.000	6.0984	61.64	0.110025	0.112760	0.116837	0.119742	0.123393	40.78	43.29
Cook County, IL SD #153	215183GN8	05/14/08	12/15/17	55.331	0.000	6.2694	58.66	0.106279	0.109611	0.113047	0.116590	0.120245	38.97	41.45

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/10	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
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								2010 1st Period	2010 2nd Period	2010 3rd 2011 1st	2011 2nd Period	2011 3rd Period	2010	2011
Cook County, IL SD #153	215183GP3	05/14/08	12/15/18	51.329	0.000	6.3994	55.59	0.100839	0.104065	0.107395	0.110831	0.114378	36.99	39.39
Cook County, IL SD #153	215183GQ1	05/14/08	12/15/19	47.338	0.000	6.5593	52.59	0.095557	0.098691	0.101928	0.105271	0.108723	35.07	37.40
Cook County, IL SD #155	215219EB8	02/01/01	12/01/10	51.321	0.000	6.8987	426.59	0.179066	0.185243				60.20	
Cook County, IL SD #155	215219EG7	02/01/01	12/01/14	37.337	0.000	7.2490	331.31	0.141044	0.146156	0.151454	0.156943	0.162632	52.01	55.85
Cook County, IL SD #155	215219EH5	02/01/01	12/01/15	34.277	0.000	7.3490	309.74	0.132392	0.137257	0.142300	0.147529	0.152950	48.83	52.49
Cook County, Illinois	215219FE1	06/30/03	12/01/10	71.619	0.000	4.5496	243.44	0.120819	0.123568				40.37	
Cook County, Illinois	215219FN1	06/30/03	12/01/18	44.637	0.000	5.2998	180.91	0.091940	0.094376	0.096877	0.099444	0.102079	33.68	35.49
Cook County, IL SD #155	215219FP6	06/30/03	12/01/19	41.690	0.000	5.3998	172.69	0.088039	0.090416	0.092857	0.095364	0.097939	32.27	34.03
Cook County, IL SD #155	215219FQ4	06/30/03	12/01/20	39.193	0.000	5.4498	164.10	0.083794	0.086077	0.088423	0.090832	0.093307	30.72	32.41
Cook County, IL SD #155	215219FR2	06/30/03	12/01/21	36.482	0.000	5.5497	156.04	0.079925	0.082143	0.084422	0.086765	0.089172	29.31	30.96
Cook County, IL SD #155	215219FS0	06/30/03	12/01/22	33.892	0.000	5.6497	148.03	0.076063	0.078212	0.080421	0.082693	0.085029	27.90	29.50
Cook County, IL SD #155	215219GA8	06/02/05	12/01/15	59.242	0.000	5.0500	152.08	0.104001	0.106627	0.109319	0.112080	0.114910	38.07	40.02
Cook County, IL SD #155	215219GB6	06/02/05	12/01/16	55.669	0.000	5.1601	146.35	0.100340	0.102929	0.105585	0.108309	0.111103	36.75	38.67
Cook County, IL SD #155	215219GC4	06/02/05	12/01/17	52.327	0.000	5.2501	140.23	0.096341	0.098870	0.101466	0.104129	0.106863	35.29	37.17
Cook County, IL SD #155	215219GD2	06/02/05	12/01/18	49.294	0.000	5.3100	133.78	0.092035	0.094479	0.096987	0.099562	0.102206	33.72	35.54
Cook County, IL SD #155	215219GE0	06/02/05	12/01/19	46.448	0.000	5.3600	127.37	0.087730	0.090081	0.092496	0.094975	0.097520	32.15	33.90
Cook County, IL SD #155	215219GF7	06/02/05	12/01/20	43.922	0.000	5.3801	120.95	0.083342	0.085584	0.087886	0.090251	0.092678	30.54	32.21
Cook County, IL SD #155	215219GG5	06/02/05	12/01/21	41.054	0.000	5.4700	115.15	0.079514	0.081689	0.083923	0.086218	0.088576	29.15	30.76
Cook County, IL SD #155	215219GH3	06/02/05	12/01/22	38.699	0.000	5.5000	109.21	0.075463	0.077538	0.079670	0.081861	0.084112	27.67	29.21
Cook County, IL SD #155	215219GQ3	06/02/05	12/01/23	36.261	0.000	5.5600	103.58	0.071669	0.073662	0.075709	0.077814	0.079977	26.28	27.76
Cook County, IL SD #155	215219GR1	06/02/05	12/01/24	34.002	0.000	5.6100	98.10	0.067957	0.069863	0.071823	0.073838	0.075909	24.92	26.34
Cook County, IL SD #155	215219HA7	06/29/06	12/01/10	77.826	0.000	5.7488	171.16	0.150891	0.155229				50.57	
Cook County, IL SD #155	215219HB5	06/29/06	12/01/16	54.002	0.000	5.9995	124.42	0.110181	0.113487	0.116891	0.120397	0.124009	40.46	42.93
Cook County, IL SD #155	215219HC3	06/29/06	12/01/17	50.621	0.000	6.0495	117.69	0.104316	0.107472	0.110723	0.114072	0.117522	38.31	40.67
Cook County, IL SD #155	215219HD1	06/29/06	12/01/18	47.405	0.000	6.0996	111.21	0.098662	0.101671	0.104772	0.107967	0.111260	36.24	38.49
Cook County, IL SD #155	215219HE9	06/29/06	12/01/19	44.524	0.000	6.1196	104.83	0.093033	0.095880	0.098813	0.101837	0.104953	34.18	36.30
Cook County, IL SD #155	215219HF6	06/29/06	12/01/20	41.744	0.000	6.1496	98.81	0.087739	0.090436	0.093217	0.096083	0.099038	32.24	34.25
Cook County, IL SD #155	215219HG4	06/29/06	12/01/21	39.173	0.000	6.1696	93.06	0.082658	0.085208	0.087836	0.090546	0.093339	30.37	32.27
Cook County, IL SD #155	215219HH2	06/29/06	12/01/22	36.688	0.000	6.1996	87.62	0.077868	0.080282	0.082770	0.085336	0.087981	28.61	30.42
Cook County, IL SD #155	215219HJ8	06/29/06	12/01/23	34.398	0.000	6.2197	82.44	0.073293	0.075572	0.077923	0.080346	0.082845	26.93	28.64
Cook County, IL SD #155	215219HK5	06/29/06	12/01/24	32.181	0.000	6.2498	77.54	0.068970	0.071125	0.073347	0.075639	0.078003	25.35	26.96
Cook County, IL SD #155	215219HL3	06/29/06	12/01/25	30.147	0.000	6.2697	72.89	0.064859	0.066892	0.068989	0.071152	0.073382	23.84	25.36
Cook County, IL SD #155	215219HM1	06/29/06	06/01/26	29.062	0.000	6.2996	70.63	0.062886	0.064867	0.066910	0.069017	0.071191	23.12	24.60
Cook County, IL SD #155	215219JD9	06/29/06	12/01/10	77.826	0.000	5.7488	171.16	0.150891	0.155229				50.57	
Cook County, IL SD #155	215219JE7	06/29/06	12/01/11	73.537	0.000	5.7490	161.74	0.142581	0.146679	0.150896	0.155233		52.32	50.58
Cook County, IL SD #155	215219JF4	06/29/06	12/01/12	69.397	0.000	5.7692	153.22	0.135119	0.139017	0.143027	0.147153	0.151398	49.58	52.48
Cook County, IL SD #155	215219JG2	06/29/06	12/01/13	65.418	0.000	5.7993	145.25	0.128164	0.131880	0.135704	0.139639	0.143688	47.03	49.80
Cook County, IL SD #155	215219JH0	06/29/06	12/01/14	61.530	0.000	5.8495	137.91	0.121792	0.125354	0.129020	0.132794	0.136678	44.70	47.36
Cook County, IL SD #155	215219JJ6	06/29/06	12/01/15	57.818	0.000	5.8994	130.79	0.115612	0.119023	0.122533	0.126148	0.129869	42.44	44.98
Cook County, IL SD #155	215219JK3	06/29/06	12/01/16	54.002	0.000	5.9995	124.42	0.110181	0.113487	0.116891	0.120397	0.124009	40.46	42.93
Cook County, IL SD #155	215219JL1	06/29/06	12/01/17	50.621	0.000	6.0495	117.69	0.104316	0.107472	0.110723	0.114072	0.117522	38.31	40.67
Cook County, IL SD #155	215219JM9	06/29/06	12/01/18	47.405	0.000	6.0996	111.21	0.098662	0.101671	0.104772	0.107967	0.111260	36.24	38.49
Cook County, IL SD #155	215219JN7	06/29/06	12/01/19	44.524	0.000	6.1196	104.83	0.093033	0.095880	0.098813	0.101837	0.104953	34.18	36.30

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/10	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2010 1st Period	2010 2nd Period	2010 3rd 2011 1st	2011 2nd Period	2011 3rd Period	2010	2011
Cook County, IL SD #155	215219JR8	10/08/09	12/01/23	39.094	0.000	6.7493	6.11	0.074022	0.076520	0.079103	0.081772	0.084532	27.25	29.12
Cook County, IL SD #155	215219JS6	10/08/09	12/01/24	36.316	0.000	6.7993	5.71	0.069277	0.071632	0.074068	0.076586	0.079189	25.51	27.27
Cook County, IL SD #155	215219JT4	10/08/09	12/01/25	33.703	0.000	6.8493	5.34	0.064770	0.066988	0.069282	0.071655	0.074109	23.85	25.51
Cook County, IL SD #155	215219JU1	10/08/09	12/01/26	31.248	0.000	6.8993	4.99	0.060494	0.062581	0.064740	0.066973	0.069284	22.28	23.84
Cook County, IL SD #155	215219JV9	10/08/09	12/01/27	28.691	0.000	6.9993	4.65	0.056358	0.058330	0.060371	0.062484	0.064671	20.76	22.24
Cook County, IL SD #155	215219JW7	10/08/09	12/01/28	26.292	0.000	7.0994	4.32	0.052392	0.054251	0.056177	0.058171	0.060236	19.31	20.70
Cook County, IL SD #155	215219JX5	10/08/09	06/01/29	25.151	0.000	7.1494	4.16	0.050475	0.052279	0.054148	0.056083	0.058088	18.61	19.96
Cook County, Illinois	215255EW6	06/30/04	12/01/11	66.619	0.000	5.5494	234.26	0.138166	0.142000	0.145940	0.149990		50.66	48.89
Cook County, Illinois	215255EX4	06/30/04	12/01/12	62.198	0.000	5.7195	226.40	0.134148	0.137984	0.141930	0.145989	0.150164	49.22	52.07
Cook County, Illinois	215255EY2	06/30/04	12/01/13	57.985	0.000	5.8696	217.45	0.129363	0.133160	0.137068	0.141090	0.145231	47.49	50.31
Cook County, Illinois	215255EZ9	06/30/04	12/01/14	53.847	0.000	6.0295	208.29	0.124448	0.128200	0.132065	0.136046	0.140148	45.71	48.50
Cook County, Illinois	215255FA3	06/30/04	12/01/15	50.015	0.000	6.1596	198.31	0.118897	0.122559	0.126333	0.130224	0.134235	43.69	46.42
Cook County, Illinois	215381HQ0	08/07/03	12/01/12	61.760	0.000	5.2392	242.42	0.124618	0.127883	0.131233	0.134671	0.138198	45.65	48.07
Cook County, Illinois	215381HR8	08/07/03	12/01/13	57.537	0.000	5.4293	235.40	0.121726	0.125031	0.128425	0.131911	0.135492	44.62	47.07
Cook County, Illinois	215381HS6	08/07/03	12/01/14	53.466	0.000	5.6091	227.24	0.118161	0.121475	0.124881	0.128384	0.131984	43.34	45.80
Cook County, Illinois	215903EV3	06/17/03	12/01/13	59.669	0.000	4.9998	227.48	0.113990	0.116839	0.119760	0.122754	0.125823	41.72	43.83
Cook County, Illinois	215903EW1	06/17/03	12/01/14	55.539	0.000	5.1998	221.59	0.111742	0.114647	0.117628	0.120686	0.123824	40.93	43.08
Cook County, Illinois	215903EX9	06/17/03	12/01/15	51.495	0.000	5.3998	214.69	0.108952	0.111894	0.114915	0.118017	0.121204	39.93	42.12
Corvallie, Benton County	2208855F0	03/12/02	01/01/11	57.678	0.000	6.3487	362.63	0.165669	0.170928				60.59	
Corvallie, Benton County	2208855G8	03/12/02	01/01/12	53.670	0.000	6.4489	344.08	0.157781	0.162868	0.168120	0.173541		57.72	61.50
Corvallie, Benton County	2208855H6	03/12/02	01/01/13	49.793	0.000	6.5588	326.05	0.150122	0.155045	0.160130	0.165381		54.93	58.59
Corvallie, Benton County	2208855J2	03/12/02	01/01/14	46.414	0.000	6.6090	306.84	0.141541	0.146218	0.151050	0.156042		51.80	55.28
Corvallie, Benton County	2208855K9	03/12/02	01/01/15	43.223	0.000	6.6591	288.47	0.133312	0.137751	0.142337	0.147077		48.79	52.09
Corvallie, Benton County	2208855L7	03/12/02	01/01/16	39.945	0.000	6.7591	271.64	0.126001	0.130259	0.134661	0.139212		46.13	49.30
Corvallie, Benton County	2208855M5	03/12/02	01/01/17	37.109	0.000	6.8092	254.72	0.118369	0.122399	0.126566	0.130875		43.34	46.34
Corvallie, Benton County	2208855N3	03/12/02	01/01/18	34.442	0.000	6.8591	238.60	0.111084	0.114893	0.118834	0.122909		40.68	43.51
Corvallie, Benton County	2208855P8	03/12/02	01/01/19	31.935	0.000	6.9091	223.28	0.104143	0.107740	0.111462	0.115313		38.14	40.82
Corvallie, Benton County	2208855Q6	03/12/02	01/01/20	29.582	0.000	6.9592	208.73	0.097535	0.100929	0.104441	0.108075		35.72	38.25
Corvallie, Benton County	2208855R4	03/12/02	01/01/21	27.475	0.000	6.9893	194.93	0.091188	0.094375	0.097673	0.101086		33.40	35.78
Corvallie, Benton County	2208855S2	03/12/02	01/01/22	25.504	0.000	7.0193	181.93	0.085202	0.088193	0.091288	0.094492		31.21	33.44
Corvallie, Benton County	2208855T0	03/12/02	01/01/23	23.613	0.000	7.0594	169.67	0.079575	0.082384	0.085292	0.088302		29.15	31.25
Costco Companies, Inc.	22160QAA0	08/19/97	08/19/17	49.960	0.000	3.5000	267.74	0.073657	0.074946	0.076258	0.077592	0.078950	27.09	28.05
Costco Companies, Inc.	22160QAB8	08/19/97	08/19/17	49.960	0.000	3.5000	267.74	0.073657	0.074946	0.076258	0.077592	0.078950	27.09	28.05
Costco Companies, Inc.	22160QAC6	08/19/97	08/19/17	49.960	0.000	3.5000	267.74	0.073657	0.074946	0.076258	0.077592	0.078950	27.09	28.05
Credit Suisse USA, Inc.	22541FDN3	02/28/06	08/31/10	100.000	0.000	5.1563		0.170222	0.171764				41.48	
Credit Suisse USA, Inc.	22541FDR4	04/28/06	04/29/13	100.000	0.000	5.5223		0.185650	0.190776	0.196044	0.201457	0.207020	68.40	72.23
Credit Suisse USA, Inc.	22541FDS2	04/28/06	07/28/10	100.000	0.000	5.4196		0.179137	0.183991				37.96	
Credit Suisse USA, Inc.	22541FDU7	05/31/06	08/31/10	100.000	0.000	5.4966		0.181121	0.183064				44.19	
Credit Suisse USA, Inc.	22541FDV5	07/28/06	07/28/10	100.000	0.000	5.5850		0.183018	0.188129				38.80	
Credit Suisse USA, Inc.	22541FDW3	07/31/06	01/29/10	100.000	0.000	5.5553		0.181860					5.09	
Credit Suisse USA, Inc.	22541FDZ6	09/29/06	06/30/10	100.000	0.000	5.0745		0.165952					29.71	
Credit Suisse USA, Inc.	22541FEA0	09/29/06	09/30/10	100.000	0.000	5.0769		0.163940	0.168102				44.85	
Credit Suisse USA, Inc.	22541FEB8	10/27/06	04/30/10	100.000	0.000	5.3263		0.172368					20.51	

SECTION I-B

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								2010 1st	2010 2nd	2010 3rd	2011 2nd	2011 3rd	2010	2011
								Period	Period	Period	Period	Period		
Credit Suisse USA, Inc.	22541FEE2	10/31/06	10/29/10	100.000	0.000	5.1407		0.166262	0.170536				50.32	
Credit Suisse USA, Inc.	22541FEG7	11/29/06	11/30/10	100.000	0.000	4.9761		0.160209	0.164195				53.43	
Credit Suisse USA, Inc.	22541FEH5	10/31/06	10/29/10	100.000	0.000	5.3405		0.173735	0.178374				52.61	
Credit Suisse USA, Inc.	22541FEJ1	12/28/06	01/14/11	100.000	0.000	4.9860		0.156997	0.160911	0.164922			58.55	2.14
Credit Suisse USA, Inc.	22541FEN2	01/31/07	01/31/11	100.000	0.000	5.2714		0.166771	0.171167	0.175678			62.17	5.09
Credit Suisse USA, Inc.	22541FER3	02/28/07	11/30/11	100.000	0.000	5.0891		0.162329	0.166459	0.170695	0.175038		59.44	56.94
Credit Suisse USA, Inc.	22541HBF8	09/01/06	08/26/13	100.000	1.000	5.3576		0.169527	0.173324	0.177223	0.181226	0.185337	62.68	65.54
Credit Suisse USA, Inc.	22541HBK7	10/18/06	10/11/11	100.000	0.250	5.3153		0.171464	0.175837	0.180325	0.184933		63.22	51.32
Credit Suisse USA, Inc.	22541HBQ4	02/13/07	02/07/14	100.000	2.000	5.2240		0.157351	0.160010	0.162739	0.165538	0.168411	57.90	59.91
Credit Suisse USA, Inc.	22541HBU5	04/27/07	04/21/14	100.000	0.250	5.0791		0.158882	0.162741	0.166697	0.170754	0.174914	58.44	61.32
Credit Suisse USA, Inc.	22541HBV3	05/11/07	05/05/14	100.000	1.750	5.1032		0.154175	0.156869	0.159631	0.162464	0.165369	56.29	58.30
Credit Suisse USA, Inc.	22546EB94	10/28/10	10/28/30	100.000	VARIES	3.9512				0.109757	0.110004	0.110257	6.91	39.59
Credit Suisse USA, Inc.	2254C0HJ9	05/16/06	05/16/16*	100.000	0.000	N/A		0.193514	0.199047				44.04*	
Credit Suisse USA, Inc.	2254C0KL0	11/24/06	11/30/10	100.000	0.000	5.0169		0.161831	0.165891				53.97	
Credit Suisse USA, Inc.	2254C0LZ8	02/28/07	02/26/10	100.000	0.000	5.0235		0.154496					8.65	
Credit Suisse USA, Inc.	2254C0MP9	03/30/07	09/30/11	100.000	0.000	4.9795		0.156418	0.160312	0.164304	0.168394		57.73	44.93
Credit Suisse USA, Inc.	2254C0MW4	04/27/07	10/31/11	100.000	0.000	4.9514		0.155496	0.159345	0.163290	0.167333		57.15	49.55
Credit Suisse USA, Inc.	2254C0NA1	04/30/07	07/29/11	100.000	0.000	4.9688		0.154129	0.157958	0.161883	0.165905		57.35	34.40
Credit Suisse USA, Inc.	2254C0NP8	05/17/07	05/17/12	100.000	0.000	5.0303		0.158210	0.162190	0.166269	0.170451	0.174738	58.03	60.98
City of Crest Hill, IL	225903BX0	12/01/10	05/01/23	94.618	4.800	5.4004				0.008606	0.008800	0.009038	.26	3.16
Crosstex Energy, L.P.	22764LAA1	02/10/10	02/15/18	97.907	8.875	9.2505		0.005050	0.005060	0.005294	0.005539	0.005796	1.66	2.02
Crosstex Energy, L.P.	22764LAB9	02/10/10	02/15/18	97.907	8.875	9.2505		0.005050	0.005060	0.005294	0.005539	0.005796	1.66	2.02
DST Systems, Inc.	233326AA5	08/12/03	08/15/23*	100.000	VARIES	N/A		0.309282	0.317459	0.325980			78.57*	
DST Systems, Inc.	233326AB3	08/12/03	08/15/23*	100.000	VARIES	N/A		0.309282	0.317459	0.325980			78.57*	
DST Systems, Inc.	233326AC1	08/12/03	08/15/23*	100.000	3.625	N/A		0.326799	0.340525	0.354827			84.19*	
DST Systems, Inc.	233326AD9	08/12/03	08/15/23*	100.000	3.625	N/A		0.326799	0.340525	0.354827			84.19*	
Commnty Unit SD #429, IL	240847GK3	03/17/10	01/15/12	100.000	0.000	1.2395			0.034431	0.034571	0.034785	0.035001	9.80	12.56
Commnty Unit SD #429, IL	240847GL1	03/17/10	01/15/13	100.000	0.000	1.8589			0.051638	0.051953	0.052436	0.052923	14.72	18.95
De Witt Ford, IL	242015EL5	11/04/09	12/01/11	100.419	VARIES	3.7522	0.104961	0.106930	0.107112	0.107298			38.20	35.38
De Witt Ford, IL	242015EQ4	10/28/10	12/01/13	100.029	VARIES	2.3589			0.065544	0.065686	0.066461	0.065546	4.13	23.78
Deutsche Bank AG	25152AAD2	03/22/05	03/22/10	100.000	VARIES	4.1450		0.115297					9.34	
Deutsche Bank AG	25152AAE0	04/26/05	04/26/10	100.000	4.760	4.7599		0.132222					15.21	
Deutsche Bank AG	25152C197	07/31/07	07/29/11	100.000	0.000	5.1754		0.159210	0.163330	0.167556	0.171892		59.33	35.63
Deutsche Bank AG	25152C338	06/29/07	06/30/11	100.000	0.000	5.3500		0.169607	0.174144	0.178802			61.88	32.01
Deutsche Bank AG	25152C411	05/31/07	05/31/11	100.000	0.000	5.2220		0.165009	0.169317	0.173738			60.45	25.89
Deutsche Bank AG	25152C551	04/30/07	04/29/11	100.000	0.000	4.9528		0.155459	0.159309	0.163254			57.14	19.26
Deutsche Bank AG	25152C601	01/31/07	01/31/11	100.000	0.000	5.1384		0.162036	0.166199	0.170469			60.36	4.94
Deutsche Bank AG	25152C791	02/28/07	02/29/12	100.000	0.000	5.0466		0.157909	0.159254	0.165979	0.167393	0.173502	58.88	61.77
Deutsche Bank AG	25152CBP0	06/30/04	07/06/11*	100.000	VARIES	4.2057		0.114585	0.115694				21.40*	
Deutsche Bank AG	25152CCG9	02/03/05	02/03/12	100.000	0.000	4.3481		0.146580	0.149767	0.153023	0.156350	0.159749	54.30	56.68
Deutsche Bank AG	25152CCM6	02/28/05	03/02/10	100.000	0.000	4.2482		0.141827					8.51	

* Called in 2010; reportable OID is computed to call date.

SECTION I-B

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								2010 1st Period	2010 2nd Period	2010 3rd 2011 1st	2011 2nd Period	2011 3rd Period	2010	2011
Deutsche Bank AG	25152CCN4	02/28/05	03/02/10	100.000	0.000	4.2482		0.141827					8.51	
Deutsche Bank AG	25152CCQ7	03/03/05	03/03/10	100.000	0.000	4.2953		0.144463					8.96	
Deutsche Bank AG	25152CCS3	04/08/05	04/12/10	100.000	0.000	4.5917		0.156539					15.81	
Deutsche Bank AG	25152CCU8	04/20/05	04/22/10	100.000	0.000	4.3177		0.145392					16.14	
Deutsche Bank AG	25152CDF0	07/29/05	08/03/10	100.000	0.000	4.5289		0.150559	0.153969				32.53	
Deutsche Bank AG	25152CDN3	08/30/05	09/02/11	100.000	VARIES	4.5019		0.126309	0.126082	0.125850	0.125456		45.38	30.26
Deutsche Bank AG	25152CEL6	12/29/05	12/30/10	100.000	0.000	4.8963		0.165068	0.169109				59.99	
Deutsche Bank AG	25152CER3	01/31/06	02/02/11	100.000	0.000	4.9465		0.163076	0.167110	0.171243			60.65	5.31
Deutsche Bank AG	25152CHY5	01/05/07	01/06/12	100.000	0.000	5.0371		0.158472	0.162464	0.166555	0.170750	0.175051	59.18	62.20
Deutsche Bank AG	25153Q138	07/31/07	01/31/11	100.000	0.000	5.0770		0.155903	0.159860	0.163918			58.05	4.75
Deutsche Bank AG	25153Q146	07/26/07	04/28/10	100.000	0.000	5.1490		0.160421					18.77	
Deutsche Bank AG	25153Q237	07/31/07	07/30/10	100.000	0.000	5.1141		0.153719	0.160263				33.47	
Deutsche Bank AG	25153Q336	09/28/07	09/30/10	100.000	0.000	4.7169		0.143871	0.147264				39.31	
Deutsche Bank AG	25153Q393	11/30/07	11/30/10	100.000	0.000	3.9375		0.118246	0.120574				39.32	
Deutsche Bank AG	25153Q609	09/28/07	09/30/13	100.000	0.000	4.9679		0.152272	0.156055	0.159931	0.163904	0.167975	56.20	59.02
Deutsche Bank AG	25153Q682	11/30/07	05/28/10	100.000	0.000	3.9163		0.117536					17.28	
Deutsche Bank AG	25153Q856	08/31/07	08/31/10	100.000	0.000	4.7048		0.142635	0.143610				34.70	
Deutsche Bank AG	25154H384	05/30/08	05/28/10	100.000	0.000	3.9000		0.114771					16.87	
Deutsche Bank AG	25154K239	08/12/09	02/12/13	100.000	0.000	2.6600		0.073890	0.074873	0.075869	0.076878	0.077900	27.05	27.78
Deutsche Bank AG	25154K635	09/30/08	03/31/10	100.000	0.000	4.0667		0.117606					10.47	
Deutsche Bank AG	2515A02U6	03/05/10	09/08/14	100.000	0.000	2.3900		0.066390	0.066403	0.067197	0.068000	0.068812	19.74	24.52
Deutsche Bank AG	2515A0AY9	02/20/07	02/20/22	100.000	VARIES	5.3403		0.140640	0.139489	0.138307	0.137093	0.136281	50.12	49.31
Deutsche Bank AG	2515A0C92	04/30/09	04/30/14	100.000	VARIES	3.7553		0.105491	0.106690	0.106412	0.106129	0.105840	38.25	38.22
Deutsche Bank AG	2515A0CV3	05/31/07	08/31/10	100.000	0.000	5.2089		0.161559	0.163064				39.37	
Deutsche Bank AG	2515A0DM2	06/29/07	09/30/10	100.000	0.000	5.3991		0.169115	0.173681				46.31	
Deutsche Bank AG	2515A0EK5	08/31/07	02/26/10	100.000	0.000	4.8845		0.149350					8.21	
Deutsche Bank AG	2515A0FC2	09/05/07	09/05/17	100.000	VARIES	5.2125		0.136400	0.134164	0.131869	0.129514	0.127098	48.18	46.50
Deutsche Bank AG	2515A0FN8	11/30/07	05/31/12	100.000	0.000	4.1077		0.123771	0.126314	0.128908	0.131555	0.134257	45.17	47.05
Deutsche Bank AG	2515A0GL1	12/24/07	06/24/13	100.000	0.000	4.1474		0.125066	0.127660	0.130307	0.133009	0.135768	45.53	47.44
Deutsche Bank AG	2515A0HD8	11/29/07	11/29/12	100.000	0.000	4.2034		0.126894	0.129561	0.132284	0.135064	0.137903	46.33	48.30
Deutsche Bank AG	2515A0HS5	11/16/07	05/16/11	100.000	0.000	4.3899		0.133009	0.135928	0.138912			48.67	18.75
Deutsche Bank AG	2515A0HW6	11/29/07	09/29/11	100.000	0.000	4.0964		0.122579	0.125090	0.127652	0.130267		45.05	34.68
Deutsche Bank AG	2515A0HY2	12/13/07	12/13/11	100.000	0.000	4.2850		0.129561	0.132337	0.135172	0.138069		47.24	46.75
Deutsche Bank AG	2515A0L50	07/17/09	07/17/24*	100.000	VARIES	3.9854		0.110707	0.106824				21.00*	
Deutsche Bank AG	2515A0L68	07/23/09	07/23/15	100.000	0.000	4.4552		0.123758	0.126515	0.129333	0.132214	0.135159	45.93	48.00
Deutsche Bank AG	2515A0LA9	05/29/08	01/29/10	100.000	0.000	3.2049		0.092393					2.59	
Deutsche Bank AG	2515A0LY7	12/21/07	12/21/11	100.000	0.000	4.2264		0.127646	0.130343	0.133098	0.135910		46.49	47.09
Deutsche Bank AG	2515A0MA8	12/27/07	12/27/11	100.000	0.000	4.2565		0.128628	0.131365	0.134161	0.137016		46.82	48.28
Deutsche Bank AG	2515A0MF7	01/29/08	01/31/11	100.000	0.000	3.0570		0.088886	0.090244	0.091624			32.66	2.66
Deutsche Bank AG	2515A0MH3	01/29/08	01/29/13	100.000	0.000	3.4575		0.101109	0.102857	0.104635	0.106444	0.108285	37.25	38.55
Deutsche Bank AG	2515A0MM2	01/25/08	01/25/13	100.000	0.000	3.4550		0.101034	0.102779	0.104555	0.106361	0.108199	37.24	38.53

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SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/10	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2010 1st	2010 2nd	2010 3rd	2011 2nd	2011 3rd	2010	2011
								Period	Period	Period	Period	Period		
Deutsche Bank AG	2515A0MT7	02/08/08	08/10/11	100.000	0.000	3.0462		0.088560	0.089909	0.091279	0.092669		32.51	20.24
Deutsche Bank AG	2515A0N25	08/03/09	08/03/11	100.000	0.000	1.5225		0.042292	0.042614	0.042939	0.043266		15.38	9.16
Deutsche Bank AG	2515A0NN9	03/20/08	03/22/12	100.000	0.000	3.4000		0.099363	0.101052	0.102770	0.104517	0.106294	36.41	37.66
Deutsche Bank AG	2515A0NP4	03/20/08	03/22/12	100.000	0.000	2.9999		0.087154	0.088461	0.089788	0.091135	0.092502	31.87	32.83
Deutsche Bank AG	2515A0NZ2	07/07/08	07/07/14	100.000	0.000	5.6904		0.167192	0.171949	0.176842	0.181873	0.187048	62.72	66.34
Deutsche Bank AG	2515A0PB3	06/24/08	06/23/11	100.000	0.000	4.0990		0.120993	0.123473	0.126004			44.04	21.67
Deutsche Bank AG	2515A0PD9	06/25/08	12/27/12	100.000	0.000	4.4215		0.131179	0.134079	0.137043	0.140073	0.143170	47.77	49.91
Deutsche Bank AG	2515A0PM9	05/30/08	05/30/12	100.000	0.000	4.0000		0.117912	0.120271	0.122676	0.125130	0.127632	43.02	44.76
Deutsche Bank AG	2515A0Q89	08/28/09	08/28/29	100.000	VARIES	4.1634		0.115652	0.111699	0.107663	0.106177	0.104659	39.94	38.12
Deutsche Bank AG	2515A0R62	11/30/09	11/30/12	100.000	1.683	1.6829		0.046750	0.046750	0.046750	0.046750	0.046750	16.83	16.83
Deutsche Bank AG	2515A0R70	11/30/09	11/28/14	100.000	2.791	2.7909		0.077528	0.077528	0.077528	0.077528	0.077528	27.91	27.91
Deutsche Bank AG	2515A0RP0	02/04/09	02/04/14	100.000	VARIES	2.1662		0.059385	0.058912	0.058728	0.058739	0.058852	21.20	21.16
Deutsche Bank AG	2515A0RU9	09/17/08	09/16/13	100.000	0.000	3.8059		0.109771	0.111860	0.113988	0.116158	0.118368	40.34	41.89
Deutsche Bank AG	2515A0S61	09/23/09	09/24/12	100.000	0.000	2.1657		0.060162	0.060814	0.061472	0.062138	0.062811	21.90	22.38
Deutsche Bank AG	2515A0SC8	09/09/08	03/09/10	100.000	0.000	3.2349		0.092791					6.31	
Deutsche Bank AG	2515A0VL4	11/04/09	11/04/11	100.000	0.000	1.3174		0.036595	0.036836	0.037079	0.037323		13.25	11.28
Deutsche Bank AG	2515A0VZ3	12/03/09	12/05/12	100.000	0.000	1.7995		0.049992	0.050441	0.050895	0.051353	0.051815	18.10	18.43
Deutsche Bank AG	2515A0Y23	03/24/10	03/25/13	100.000	0.000	1.8011		0.050033	0.050036	0.050486	0.050941	0.051400	13.90	18.34
Dex Media, Inc.	25212EAD2	11/10/03	11/15/13*	64.314	VARIES	8.9997		0.249994					7.00*	
Dex Media, Inc.	25212EAE0	11/10/03	11/15/13*	64.314	VARIES	8.9997		0.249994					7.00*	
Dex Media, Inc.	25212EAF7	11/10/03	11/15/13*	64.314	VARIES	8.9997		0.249994					7.00*	
Dex Media, Inc.	25212EAG5	02/11/04	11/15/13*	69.384	VARIES	8.3689		0.237373					6.65*	
Dex Media, Inc.	25212EAH3	02/11/04	11/15/13*	69.384	VARIES	8.3689		0.237373					6.65*	
Domtar Corporation	257559AB0	11/19/07	12/01/13	93.400	5.375	6.7237	20.24	0.028756	0.029723	0.030722	0.031755	0.032823	10.59	11.31
Domtar Corporation	257559AG9	06/09/09	06/01/17	96.157	10.750	11.4987	1.74	0.008992	0.009509	0.010056	0.010634	0.011246	3.36	3.76
Douglas Cnty SD #302, IL	258741BP1	11/30/10	12/01/13	99.896	VARIES	2.3941		0.066435	0.066440	0.067235	0.066383		2.06	24.06
Douglas Cnty SD #302, IL	258741BQ9	11/30/10	12/01/14	107.319	VARIES	2.9881			0.089078	0.089086	0.090417	0.087407	2.76	32.26
Douglas Cnty SD #302, IL	258741BR7	11/30/10	12/01/15	107.706	VARIES	3.3886		0.101381	0.101392	0.103110	0.099758		3.14	36.76
Douglas Cnty SD #302, IL	258741BS5	11/30/10	12/01/16	109.259	VARIES	3.5892		0.108932	0.108944	0.110900	0.107219		3.38	39.52
Downtown Dallas Dev Auth	261149BE7	11/07/07	08/15/12	77.223	0.000	5.4882	95.47	0.129595	0.133151	0.136805	0.140559	0.144417	48.27	50.96
Downtown Dallas Dev Auth	261149BF4	11/07/07	08/15/13	72.742	0.000	5.5885	91.65	0.124521	0.128001	0.131577	0.135254	0.139033	46.41	49.04
Downtown Dallas Dev Auth	261149BG2	11/07/07	08/15/14	68.074	0.000	5.7585	88.51	0.120430	0.123897	0.127464	0.131135	0.134910	44.94	47.56
Downtown Dallas Dev Auth	261149BH0	11/07/07	08/15/15	63.688	0.000	5.8886	84.77	0.115474	0.118874	0.122374	0.125977	0.129686	43.12	45.70
Downtown Dallas Dev Auth	261149BJ6	11/07/07	08/15/16	59.688	0.000	5.9687	80.58	0.109846	0.113124	0.116500	0.119977	0.123557	41.04	43.53
Downtown Dallas Dev Auth	261149BK3	11/07/07	08/15/17	55.746	0.000	6.0689	76.59	0.104494	0.107665	0.110932	0.114298	0.117767	39.06	41.47
Downtown Dallas Dev Auth	261149BL1	11/07/07	08/15/18	52.073	0.000	6.1490	72.54	0.099033	0.102078	0.105217	0.108451	0.111786	37.04	39.35
Downtown Dallas Dev Auth	261149BM9	11/07/07	08/15/19	48.734	0.000	6.1989	68.47	0.093516	0.096415	0.099403	0.102484	0.105661	34.99	37.19
Downtown Dallas Dev Auth	261149BN7	11/07/07	08/15/20	45.395	0.000	6.2791	64.64	0.088357	0.091131	0.093992	0.096943	0.099986	33.07	35.18
Drummond Company, Inc.	262277AC0	10/20/09	10/15/14	98.053	9.000	9.4992	.62	0.008730	0.009134	0.009567	0.010022	0.010498	3.28	3.60
DuPage County, IL SDN99	263417GR2	04/04/02	02/01/11	55.425	0.000	6.7986	375.95	0.170832	0.176639	0.182644			64.32	5.48
Duarte, Calif Redev Agy	263594AB9	06/16/92	12/01/12	16.484	0.000	9.0085	608.63	0.192110	0.200763	0.209806	0.219256	0.229132	71.25	77.81

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SECTION I-B

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								2010 1st	2010 2nd	2010 3rd	2011 2nd	2011 3rd	2010	2011
								Period	Period	Period	Period	Period		
Dynegy Holdings, Inc.	26816LBA9	12/01/09	06/01/15	85.000	7.500	11.2291	1.70	0.056800	0.059989	0.063357	0.066914	0.070671	21.22	23.67
Dynegy Holdings, Inc.	26816LBB7	12/01/09	06/01/15	85.000	7.500	11.2291	1.70	0.056800	0.059989	0.063357	0.066914	0.070671	21.22	23.67
East Orange NJ	274137WT1	04/14/03	04/01/22	29.893	0.000	6.4698	159.53	0.081082	0.083705	0.086413	0.089208	0.092094	30.14	32.12
East Orange NJ	274137WU8	04/14/03	04/01/23	27.886	0.000	6.4999	149.66	0.076134	0.078608	0.081163	0.083801	0.086525	28.31	30.18
East Orange NJ	274137WV6	04/14/03	04/01/24	26.105	0.000	6.5100	140.36	0.071426	0.073751	0.076152	0.078630	0.081190	26.56	28.31
East Orange NJ	274137WW4	04/14/03	04/01/25	24.381	0.000	6.5300	131.58	0.066998	0.069186	0.071445	0.073777	0.076186	24.91	26.57
East Orange NJ	274137WX2	04/14/03	04/01/26	22.763	0.000	6.5498	123.30	0.062820	0.064877	0.067002	0.069196	0.071462	23.36	24.92
East Orange NJ	274137WY0	04/14/03	04/01/27	21.292	0.000	6.5600	115.55	0.058889	0.060820	0.062815	0.064876	0.067004	21.90	23.36
East Orange NJ	274137WZ7	04/14/03	04/01/28	19.913	0.000	6.5699	108.27	0.055193	0.057006	0.058879	0.060813	0.062811	20.53	21.90
Eastern Comm College, IA	276540XS5	06/18/09	06/01/11	103.810	4.000	2.0010		0.057218	0.056679	0.056134			20.47	8.42
Eastern Comm College, IA	276540XT3	06/18/09	06/01/12	103.664	4.000	2.7007		0.077362	0.076907	0.076445	0.075977	0.075502	27.74	27.41
Eastern Comm College, IA	276540XU0	06/18/09	06/01/13	103.700	4.000	3.0004		0.086094	0.085718	0.085337	0.084951	0.084558	30.90	30.63
Eastern Comm College, IA	276540XV8	06/01/09	06/01/14	103.173	4.000	3.3062		0.094485	0.094210	0.093931	0.093647	0.093358	33.95	33.75
Eastern Comm College, IA	276540XW6	06/01/09	06/01/15	102.124	4.000	3.6031		0.102054	0.101891	0.101725	0.101556	0.101384	36.70	36.58
Eksportfinans ASA	282645AR1	05/04/07	05/25/10	100.000	0.000	4.7576		0.149056					21.46	
Eksportfinans ASA	282645UV0	05/03/10	02/05/16	100.000	0.000	2.8500			0.079167	0.079743	0.080880	0.082032	18.93	29.25
Eksportfinans ASA	28264QDX9	12/06/06	12/06/10	100.000	0.000	4.5670		0.145268	0.148585				49.26	
Eksportfinans ASA	28264QR97	01/28/10	02/28/11	100.000	0.000	0.5673		0.015672	0.015424	0.015724			5.26	.91
EL Paso Corporation	28336LAA7	02/28/01	02/28/21	45.289	0.000	4.0000	189.88	0.070073	0.070309	0.072903	0.073149	0.075432	25.97	26.97
EL Paso Corporation	28336LAC3	02/28/01	02/28/21	45.289	0.000	4.0000	189.88	0.070073	0.070309	0.072903	0.073149	0.075432	25.97	26.97
EL Paso Corporation	28336LBS7	12/12/08	12/12/13	88.909	12.000	15.2500	17.13	0.050152	0.053976	0.058091	0.062521	0.067288	18.89	21.88
EL Paso Corporation	28336LBT5	02/09/09	02/15/16	95.535	8.250	9.1255	4.27	0.013617	0.014238	0.014888	0.015567	0.016278	5.19	5.67
Electronic Data SYS Corp	285661AB0	10/10/01	10/10/21	77.941	VARIES	5.3200		0.171605	0.174783	0.179991	0.183345	0.187798	63.91	66.96
Electronic Data SYS Corp	285661AE4	06/30/03	07/15/23	100.000	VARIES	5.7999		0.183175	0.185366	0.187620	0.189940	0.192326	67.08	68.74
Electronic Data SYS Corp	285661AF1	06/30/03	07/15/23	100.000	VARIES	5.7999		0.183175	0.185366	0.187620	0.189940	0.192326	67.08	68.74
Encore Acquisition Co.	29255WAJ9	04/27/09	05/01/16	92.228	9.500	11.1255	5.23	0.022339	0.023581	0.024893	0.026278	0.027740	8.42	9.38
Energy XXI Gulf Coast	29276KAL5	05/06/10	06/15/14	70.120	16.000	N/A		0.553211	0.558268	0.582201	0.608981	0.639004	131.38	215.32
Essex Cnty Util Auth	296816AY7	03/30/99	04/01/12	60.121	0.000	3.9516	314.55	0.099537	0.101504	0.103510	0.105555	0.107640	36.54	38.00
Euronet Worldwide, Inc.	298736AC3	12/15/04	12/15/24*	100.000	VARIES	N/A		0.366335					9.89*	
Euronet Worldwide, Inc.	298736AD1	12/15/04	12/15/24*	100.000	VARIES	N/A		0.366335					9.89*	
Euronet Worldwide, Inc.	298736AE9	10/04/05	10/15/25	100.000	VARIES	8.5029		0.288358	0.294909	0.305048	0.312214	0.321422	107.75	113.93
Euronet Worldwide, Inc.	298736AF6	10/04/05	10/15/25	100.000	VARIES	8.5029		0.288358	0.294909	0.305048	0.312214	0.321422	107.75	113.93
European Investment Bank	298785DW3	03/10/06	03/10/21	44.672	0.000	5.4449	101.46	0.081543	0.083763	0.086043	0.088386	0.090792	30.25	31.92
ExpressJet Holdings, Inc.	30218UAA6	08/04/08	08/01/23*	59.410	11.250	19.7852	7.78	0.016896	0.018568	0.020405			6.89*	
ExpressJet Holdings, Inc.	30218UAB4	08/04/08	08/01/23*	59.410	11.250	19.7852	7.78	0.016896	0.018568	0.020405			6.89*	
First Citizens Bancorp	30244CAC0	03/24/98	03/15/28	100.000	8.250	8.2499		0.229167	0.229167	0.229167	0.229167	0.229167	82.50	82.50
FPL Group Inc.	302570BF2	05/26/09	06/01/14	98.500	VARIES	4.3841		0.120405	0.120852	0.121309	0.121776	0.122253	43.45	43.78
FPL Group Inc.	302570BJ4	09/21/10	09/01/15	98.500	VARIES	2.7001			0.073879	0.074132	0.074421		7.39	26.71
FPL Group Inc.	302570BK1	09/21/10	09/01/15	98.500	VARIES	2.7001			0.073879	0.074132	0.074421		7.39	26.71
FPL Group Inc.	302571609	05/26/09	06/01/14	98.500	VARIES	4.3841		0.120405	0.120852	0.121309	0.121776	0.122253	43.45	43.78
Freddie Mac	3128X0AS8	10/03/02	01/02/13	63.710	0.000	4.4476	239.16	0.105917	0.108272	0.110680	0.111314	0.115657	39.41	41.18

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SECTION I-B

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								2010 1st Period	2010 2nd Period	2010 3rd Period	2011 2nd Period	2011 3rd Period	2010	2011
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Freddie Mac	3128X0AT6	10/03/02	01/02/22	36.810	0.000	5.2599	168.13	0.076353	0.078361	0.080422	0.082537	0.084707	28.58	30.10
Freddie Mac	3128X0AU3	10/03/02	01/02/30	23.710	0.000	5.3523	110.56	0.050348	0.051696	0.053079	0.054500	0.055958	18.86	19.88
Freddie Mac	3128X0AV1	10/03/02	04/15/32	21.010	0.000	5.3530	97.99	0.045300	0.046512	0.047757	0.049035	0.050348	16.71	17.62
Freddie Mac	3128X0AW9	10/03/02	06/15/32	20.810	0.000	5.3554	97.11	0.045296	0.046509	0.047755	0.049033	0.050346	16.56	17.46
Freddie Mac	3128X0AX7	10/03/02	09/15/32	20.510	0.000	5.3601	95.81	0.044107	0.045289	0.046503	0.047749	0.049029	16.35	17.23
Freddie Mac	3128X0AY5	10/03/02	12/15/32	20.210	0.000	5.3650	94.51	0.044099	0.045282	0.046497	0.047744	0.049025	16.13	17.00
Freddie Mac	3128X0AZ2	10/03/02	01/02/34	19.160	0.000	5.3582	89.46	0.040747	0.041839	0.042960	0.044110	0.045292	15.26	16.09
Freddie Mac	3128X1GZ4	06/17/03	06/17/33*	18.796	0.000	5.6500	82.63	0.042374					7.03*	
Freddie Mac	3128X1HB6	06/13/03	06/13/33*	17.732	0.000	5.8499	81.38	0.041915					6.79*	
Freddie Mac	3128X1HZ3	06/17/03	06/17/33*	16.925	0.000	6.0097	80.03	0.041518					6.89*	
Freddie Mac	3128X2SB2	01/30/04	04/01/10	79.227	0.000	3.8094	198.38	0.103841					9.35	
Freddie Mac	3128X2SC0	01/30/04	10/01/10	77.037	0.000	3.9494	200.77	0.105500	0.107583				28.86	
Freddie Mac	3128X2SD8	01/30/04	04/01/11	74.840	0.000	4.0828	202.38	0.106742	0.108921	0.111144			39.22	10.00
Freddie Mac	3128X2SE6	01/30/04	10/01/11	72.645	0.000	4.2100	203.28	0.107596	0.109861	0.112174	0.114535		39.55	30.71
Freddie Mac	3128X2SF3	01/30/04	04/01/12	70.491	0.000	4.3258	203.34	0.107971	0.110306	0.112692	0.115129	0.117620	39.71	41.45
Freddie Mac	3128X2SG1	01/30/04	10/01/12	68.379	0.000	4.4321	202.69	0.107944	0.110337	0.112782	0.115281	0.117836	39.73	41.51
Freddie Mac	3128X2SH9	01/30/04	04/01/13	66.275	0.000	4.5362	201.65	0.107699	0.110142	0.112640	0.115195	0.117807	39.66	41.48
Freddie Mac	3128X2SJ5	01/30/04	10/01/13	64.227	0.000	4.6310	200.03	0.107113	0.109593	0.112131	0.114727	0.117384	39.46	41.31
Freddie Mac	3128X2SK2	01/30/04	04/01/14	62.210	0.000	4.7217	198.05	0.106315	0.108825	0.111394	0.114024	0.116716	39.18	41.05
Freddie Mac	3128X2SL0	01/30/04	10/01/14	60.256	0.000	4.8040	195.62	0.105249	0.107777	0.110366	0.113017	0.115732	38.81	40.69
Freddie Mac	3128X2SM8	01/30/04	04/01/15	58.361	0.000	4.8793	192.84	0.103971	0.106507	0.109106	0.111767	0.114494	38.35	40.24
Freddie Mac	3128X2SN6	01/30/04	10/01/15	56.535	0.000	4.9468	189.75	0.102492	0.105027	0.107625	0.110287	0.113015	37.82	39.71
Freddie Mac	3128X2SP1	01/30/04	04/01/16	54.741	0.000	5.0126	186.51	0.100926	0.103456	0.106049	0.108707	0.111431	37.25	39.14
Freddie Mac	3128X2SQ9	01/30/04	10/01/16	52.987	0.000	5.0758	183.14	0.099271	0.101790	0.104373	0.107022	0.109738	36.65	38.53
Freddie Mac	3128X2SR7	01/30/04	04/01/17	51.299	0.000	5.1327	179.58	0.097493	0.099995	0.102561	0.105193	0.107893	36.00	37.88
Freddie Mac	3128X2SS5	01/30/04	10/01/17	49.661	0.000	5.1861	175.91	0.095643	0.098123	0.100667	0.103277	0.105955	35.33	37.19
Freddie Mac	3128X2ST3	01/30/04	04/01/18	48.064	0.000	5.2374	172.19	0.093748	0.096203	0.098723	0.101308	0.103961	34.64	36.48
Freddie Mac	3128X2SU0	01/30/04	10/01/18	46.530	0.000	5.2834	168.37	0.091788	0.094213	0.096702	0.099256	0.101878	33.92	35.74
Freddie Mac	3128X2SV8	01/30/04	04/01/19	45.040	0.000	5.3272	164.54	0.089802	0.092194	0.094650	0.097171	0.099759	33.20	34.99
Freddie Mac	3128X2SW6	01/30/04	10/01/19	43.600	0.000	5.3679	160.67	0.087791	0.090148	0.092567	0.095052	0.097603	32.46	34.22
Freddie Mac	3128X2SX4	01/30/04	04/01/20	42.215	0.000	5.4047	156.80	0.085760	0.088077	0.090457	0.092902	0.095412	31.71	33.45
Freddie Mac	3128X2SY2	01/30/04	10/01/20	40.880	0.000	5.4384	152.93	0.083721	0.085997	0.088336	0.090738	0.093205	30.96	32.67
Freddie Mac	3128X2V85	03/17/04	03/17/34*	15.782	0.000	6.2500	67.57	0.038436					2.92*	
Freddie Mac	3128X32B8	12/29/04	12/29/34*	16.486	0.000	6.1000	57.85	0.037725					6.71*	
Freddie Mac	3128X34E0	03/01/05	03/28/13	70.400	0.000	4.3936	164.64	0.104824	0.107127	0.109480	0.111885	0.114343	38.58	40.30
Freddie Mac	3128X34J9	02/14/05	02/14/35*	16.154	0.000	6.1699	55.79	0.036393					1.56*	
Freddie Mac	3128X34N0	02/16/05	02/16/35*	15.644	0.000	6.2801	55.06	0.036047					1.62*	
Freddie Mac	3128X35C3	02/28/05	02/28/35*	15.463	0.000	6.3202	54.36	0.035721	0.036249				8.63*	
Freddie Mac	3128X35M1	02/28/05	02/28/35*	15.329	0.000	6.3501	54.18	0.035626	0.036157				8.61*	
Freddie Mac	3128X35S8	02/28/05	02/28/35*	14.890	0.000	6.4500	53.58	0.035304	0.035848				8.54*	
Freddie Mac	3128X36B4	03/23/05	03/23/35*	15.782	0.000	6.2500	53.90	0.036142	0.037272				9.67*	

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SECTION I-B

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Freddie Mac	3128X3W74	12/06/04	12/06/34*	14.463	0.000	6.5502	55.90	0.036322					5.63*	
Freddie Mac	3128X44Z1	04/20/06	06/28/12	72.625	0.000	5.2343	152.95	0.127779	0.131124	0.134555	0.138077	0.141691	46.62	49.10
Freddie Mac	3128X4AC5	04/19/05	04/15/14	65.973	0.000	4.6809	160.33	0.105586	0.108057	0.110586	0.113174	0.115823	38.84	40.67
Freddie Mac	3128X4AD3	04/19/05	12/15/14	63.722	0.000	4.7214	156.34	0.103857	0.106309	0.108819	0.111388	0.114017	37.91	39.72
Freddie Mac	3128X4AE1	04/19/05	04/15/17	56.285	0.000	4.8518	142.29	0.094071	0.096353	0.098690	0.101084	0.103537	34.63	36.33
Freddie Mac	3128X4B59	01/26/06	08/31/10	81.134	0.000	4.6074	159.09	0.123658	0.125101				29.57	
Freddie Mac	3128X4FV8	08/04/05	06/01/11	77.489	0.000	4.4255	165.01	0.115121	0.117668	0.120272			42.06	18.04
Freddie Mac	3128X4GA3	08/04/05	12/01/11	75.722	0.000	4.4446	162.01	0.113071	0.115584	0.118153	0.120779		41.31	39.46
Freddie Mac	3128X4GC9	08/24/05	08/24/35*	15.108	0.000	6.4000	47.69	0.034557	0.035662				8.25*	
Freddie Mac	3128X4GD7	08/04/05	06/01/12	73.943	0.000	4.4715	159.24	0.111209	0.113695	0.116237	0.118836	0.121493	40.63	42.47
Freddie Mac	3128X4GG0	08/04/05	12/01/12	72.215	0.000	4.4929	156.33	0.109229	0.111683	0.114192	0.116757	0.119380	39.91	41.73
Freddie Mac	3128X4GH8	08/04/05	06/01/10	81.144	0.000	4.3765	170.71	0.118968					17.85	
Freddie Mac	3128X4GJ4	08/04/05	12/01/10	79.323	0.000	4.3967	167.72	0.116933	0.119504				39.05	
Freddie Mac	3128X4GK1	08/04/05	06/01/13	70.468	0.000	4.5226	153.65	0.107426	0.109855	0.112340	0.114880	0.117478	39.26	41.05
Freddie Mac	3128X4HU8	08/12/05	01/10/13	71.011	0.000	4.6724	159.51	0.110417	0.112996	0.115636	0.118338	0.121102	41.11	43.05
Freddie Mac	3128X4HY0	09/06/05	09/06/35*	14.675	0.000	6.5001	46.73	0.034223					2.22*	
Freddie Mac	3128X4JH5	09/06/05	09/06/35*	15.196	0.000	6.3801	47.38	0.034622					2.25*	
Freddie Mac	3128X4S77	03/24/06	06/20/16	59.540	0.000	5.1280	125.28	0.102498	0.105126	0.107822	0.110586	0.113422	37.43	39.38
Freddie Mac	3128X4U41	03/28/06	04/09/14	66.671	0.000	5.1122	139.36	0.113150	0.116042	0.119008	0.122050	0.125170	41.73	43.90
Freddie Mac	3128X4W56	04/04/06	04/04/36	14.255	0.000	6.6001	39.23	0.032803	0.033886	0.035004	0.036159	0.037353	12.20	13.01
Freddie Mac	3128X4XQ9	12/21/05	06/04/10	81.270	0.000	4.7117	167.74	0.127869					19.56	
Freddie Mac	3128X52H0	04/03/07	04/02/37	21.177	0.000	5.2421	32.34	0.035091	0.036011	0.036955	0.037923	0.038917	12.96	13.65
Freddie Mac	3128X52U1	04/04/07	07/31/14	70.210	0.000	4.8862	99.55	0.106621	0.109226	0.111894	0.114628	0.117429	39.65	41.61
Freddie Mac	3128X52W7	04/05/07	01/10/12	79.775	0.000	4.7983	110.71	0.118388	0.121229	0.124137	0.127115	0.130165	44.11	46.26
Freddie Mac	3128X53Z9	04/13/07	04/30/13	74.533	0.000	4.9196	105.28	0.115281	0.118117	0.121022	0.123999	0.127049	42.36	44.47
Freddie Mac	3128X54N5	04/18/07	12/30/14	68.522	0.000	4.9690	97.27	0.107992	0.110675	0.113424	0.116242	0.119131	39.37	41.35
Freddie Mac	3128X55E4	05/04/07	05/04/37	16.728	0.000	6.0499	28.74	0.032629	0.033616	0.034633	0.035681	0.036760	12.04	12.78
Freddie Mac	3128X55H7	04/27/07	11/30/12	76.622	0.000	4.8161	104.33	0.115982	0.118775	0.121635	0.124564	0.127564	42.43	44.50
Freddie Mac	3128X55L8	05/01/07	05/10/12	78.630	0.000	4.8418	107.06	0.119334	0.122223	0.125182	0.128212	0.131316	43.78	45.92
Freddie Mac	3128X57F9	05/17/07	02/26/10	87.508	0.000	4.8642	117.66	0.131911					7.26	
Freddie Mac	3128X5DU9	07/11/06	08/15/12	72.660	0.000	5.3088	145.08	0.126018	0.129363	0.132797	0.136322	0.139941	46.89	49.41
Freddie Mac	3128X5DV7	07/11/06	05/15/12	73.645	0.000	5.3020	146.86	0.129219	0.132645	0.136161	0.139771	0.143476	47.45	50.00
Freddie Mac	3128X5EQ7	06/30/06	06/30/36	12.330	0.000	7.1002	34.14	0.031045	0.032147	0.033288	0.034470	0.035694	11.38	12.20
Freddie Mac	3128X5ES3	06/29/06	06/29/12	72.129	0.000	5.5200	151.71	0.133819	0.137513	0.141308	0.145208	0.149216	48.85	51.59
Freddie Mac	3128X5FD5	07/13/06	12/28/12	70.884	0.000	5.3995	143.82	0.127832	0.131283	0.134828	0.138468	0.142206	46.66	49.22
Freddie Mac	3128X5FH6	07/19/06	12/31/12	71.004	0.000	5.3796	142.86	0.127434	0.130862	0.134382	0.137997	0.141709	46.50	49.04
Freddie Mac	3128X5FS2	07/21/06	06/28/13	69.242	0.000	5.3695	138.68	0.123906	0.127232	0.130648	0.134156	0.137757	45.22	47.69
Freddie Mac	3128X5HF8	08/10/06	01/31/11	79.500	0.000	5.1924	151.16	0.133560	0.137028	0.140585			49.77	4.08
Freddie Mac	3128X5HG6	08/10/06	10/31/12	72.515	0.000	5.2285	138.99	0.124403	0.127655	0.130992	0.134417	0.137931	45.77	48.20
Freddie Mac	3128X5HX9	08/24/06	02/26/10	84.132	0.000	4.9899	151.24	0.135236					7.44	
Freddie Mac	3128X5LH9	09/29/06	02/29/12	77.393	0.000	4.7840		0.117423	0.118272	0.123108	0.123998	0.128359	43.71	45.74

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SECTION I-B

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Freddie Mac	3128X5LK2	10/02/06	10/02/34	24.784	0.000	5.0446	43.54	0.040328	0.041345	0.042388	0.043457	0.044553	14.88	15.64
Freddie Mac	3128X5MX3	10/20/06	05/28/10	83.869	0.000	4.9375	141.63	0.133850					19.68	
Freddie Mac	3128X5MY1	10/25/06	05/30/14	68.360	0.000	5.0693	118.18	0.112413	0.115262	0.118184	0.121179	0.124251	41.16	43.27
Freddie Mac	3128X5P69	03/09/07	09/15/15	66.760	0.000	4.8010	95.31	0.100324	0.102733	0.105199	0.107724	0.110310	37.07	38.87
Freddie Mac	3128X5Q43	03/14/07	12/01/12	76.253	0.000	4.8003	108.29	0.115655	0.118431	0.121273	0.124184	0.127164	42.30	44.36
Freddie Mac	3128X5Q76	03/14/07	06/01/12	78.159	0.000	4.7812	110.53	0.118015	0.120837	0.123726	0.126683	0.129712	43.16	45.25
Freddie Mac	3128X5Q84	03/14/07	12/01/11	80.074	0.000	4.7686	112.93	0.120548	0.123422	0.126365	0.129378		44.09	42.24
Freddie Mac	3128X5Q92	03/14/07	06/01/11	82.025	0.000	4.7562	115.36	0.123124	0.126052	0.129050			45.03	19.36
Freddie Mac	3128X5QQ4	11/22/06	04/12/10	85.169	0.000	4.7921	135.18	0.130000					13.13	
Freddie Mac	3128X5R26	03/14/07	06/01/13	74.414	0.000	4.8117	105.95	0.113169	0.115891	0.118680	0.121535	0.124459	41.40	43.41
Freddie Mac	3128X5R59	03/14/07	06/01/10	85.999	0.000	4.7465	120.69	0.128792					19.32	
Freddie Mac	3128X5R67	03/14/07	12/01/10	83.993	0.000	4.7505	117.98	0.125909	0.128899				42.09	
Freddie Mac	3128X5UN6	12/19/06	11/28/12	75.500	0.000	4.7858	116.53	0.115355	0.118115	0.120941	0.123835	0.126799	42.21	44.25
Freddie Mac	3128X5D3	01/26/07	06/09/10	84.810	0.000	4.9482	130.71	0.134133					21.19	
Freddie Mac	3128X62A3	03/05/08	03/05/38*	14.464	0.000	6.5499	18.04	0.028988	0.029937				7.24*	
Freddie Mac	3128X63N4	03/05/08	03/05/38*	14.676	0.000	6.4999	18.16	0.029166	0.030114				7.29*	
Freddie Mac	3128X6AX4	05/24/07	09/30/14	69.050	0.000	5.1017	96.86	0.110159	0.112969	0.115851	0.118806	0.121836	40.68	42.78
Freddie Mac	3128X6BZ8	06/07/07	06/07/28*	26.771	0.000	6.3749	46.81	0.055459					8.65*	
Freddie Mac	3128X6EC6	06/14/07	08/31/12	75.547	0.000	5.4515	111.28	0.128154	0.129501	0.135235	0.136657	0.141924	47.89	50.45
Freddie Mac	3128X6EQ5	06/22/07	06/22/37	12.693	0.000	7.0001	24.09	0.029314	0.030340	0.031402	0.032501	0.033638	10.76	11.52
Freddie Mac	3128X6FL5	07/13/07	07/13/37	12.693	0.000	7.0001	23.48	0.028322	0.029314	0.030340	0.031402	0.032501	10.71	11.48
Freddie Mac	3128X6FS0	06/29/07	02/28/10	87.300	0.000	5.1469	118.96	0.138615					8.04	
Freddie Mac	3128X6GT7	07/10/07	09/30/14	67.455	0.000	5.5250	97.55	0.116865	0.120093	0.123411	0.126820	0.130324	43.25	45.67
Freddie Mac	3128X6H66	01/25/08	08/05/10	93.470	0.000	2.6892	49.56	0.072732	0.073710				15.74	
Freddie Mac	3128X6HU3	07/20/07	09/28/18	54.270	0.000	5.5370	77.72	0.094079	0.096684	0.099360	0.102111	0.104938	34.83	36.78
Freddie Mac	3128X6JL1	07/31/07	07/30/10	85.850	0.000	5.1555	112.51	0.133142	0.138838				28.99	
Freddie Mac	3128X6JM9	07/31/07	08/01/11	81.360	0.000	5.2205	108.08	0.130812	0.134226	0.137730	0.141325		48.74	29.57
Freddie Mac	3128X6JN7	07/31/07	08/01/12	77.040	0.000	5.2825	103.62	0.125489	0.128804	0.132206	0.135698	0.139282	46.78	49.28
Freddie Mac	3128X6JY3	08/03/07	09/01/11	81.672	0.000	5.0260	103.94	0.126418	0.129595	0.132851	0.136190		46.85	32.49
Freddie Mac	3128X6JZ0	08/03/07	10/06/11	81.295	0.000	5.0204	103.37	0.126290	0.129460	0.132710	0.136041		46.58	37.09
Freddie Mac	3128X6KX3	08/22/07	02/28/12	80.662	0.000	4.8063	95.92	0.117907	0.118772	0.123642	0.124549	0.129659	43.90	46.04
Freddie Mac	3128X6NN2	10/02/07	05/10/13	77.376	0.000	4.6276	83.86	0.109526	0.112060	0.114653	0.117306	0.120020	40.15	42.03
Freddie Mac	3128X6PP5	10/11/07	07/02/15	68.530	0.000	4.9512	78.74	0.102557	0.105096	0.107697	0.110363	0.113096	38.30	40.22
Freddie Mac	3128X6QB5	10/19/07	08/31/15	68.362	0.000	4.8939	77.01	0.101149	0.101935	0.106160	0.106984	0.110807	37.68	39.47
Freddie Mac	3128X6QE9	10/19/07	08/30/13	76.143	0.000	4.7019	82.23	0.107261	0.109183	0.112364	0.114377	0.117066	40.13	41.96
Freddie Mac	3128X6QQ2	11/01/07	06/28/13	77.875	0.000	4.4676	78.29	0.106320	0.108695	0.111123	0.113605	0.116143	38.72	40.47
Freddie Mac	3128X6RF5	12/18/07	02/15/12	84.080	0.000	4.2125	74.56	0.105435	0.107656	0.109923	0.112238	0.114603	38.97	40.63
Freddie Mac	3128X6TL0	12/20/07	08/15/13	80.325	0.000	3.9128	65.82	0.093084	0.094905	0.096762	0.098655	0.100585	34.34	35.69
Freddie Mac	3128X6WP7	12/21/07	12/21/37	22.860	0.000	4.9802	23.98	0.034894	0.035763	0.036654	0.037567	0.038502	12.74	13.38
Freddie Mac	3128X74S0	11/04/08	11/15/38	26.387	0.000	4.4860	13.93	0.034420	0.035192	0.035981	0.036788	0.037613	12.60	13.17
Freddie Mac	3128X75U4	11/24/08	11/15/38	27.529	0.000	4.3499	13.39	0.034690	0.035444	0.036215	0.037003	0.037807	12.69	13.25

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SECTION I-B

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								2010 1st	2010 2nd	2010 3rd	2011 2nd	2011 3rd	2010	2011
								Period	Period	Period	Period	Period		
Freddie Mac	3128X7A61	06/05/08	10/10/14	76.930	0.000	4.1743	51.71	0.094314	0.096282	0.098292	0.100344	0.102438	34.63	36.09
Freddie Mac	3128X7CH5	03/18/08	08/01/10	94.330	0.000	2.4780	42.45	0.067161	0.067994				14.25	
Freddie Mac	3128X7E83	06/11/08	06/30/10	93.250	0.000	3.4329	50.72	0.093750					16.78	
Freddie Mac	3128X7FE9	04/14/08	04/14/38*	16.973	0.000	6.0000	18.12	0.030912	0.031839				8.91*	
Freddie Mac	3128X7LV4	05/13/08	07/01/12	87.140	0.000	3.3575	48.73	0.085816	0.087257	0.088722	0.090211		31.15	32.21
Freddie Mac	3128X7N59	06/30/08	06/30/38	21.820	0.000	5.1394	17.29	0.033614	0.034478	0.035364	0.036273	0.037205	12.26	12.90
Freddie Mac	3128X7Y57	09/11/08	02/01/11	93.027	0.000	3.0478	37.51	0.080907	0.082140	0.083392			29.72	2.50
Freddie Mac	3128X7Y65	09/11/08	02/01/12	89.190	0.000	3.4039	40.19	0.085015	0.087895	0.087933	0.090912	0.090952	32.00	33.10
Freddie Mac	3128X7Y73	09/11/08	02/01/10	96.384	0.000	2.6683	33.96	0.073144					2.19	
Freddie Mac	3128X87D8	08/13/09	08/13/14*	100.000	VARIES	3.0685		0.085237	0.084734				18.83*	
Freddie Mac	3128X87E6	08/13/09	08/13/14*	100.000	VARIES	3.0460		0.084611	0.084068				18.69*	
Freddie Mac	3128X8D58	05/13/09	07/15/11	97.122	0.000	1.3486	8.31	0.036469	0.036715	0.036962	0.037211		13.25	7.22
Freddie Mac	3128X8DD1	01/13/09	01/13/12*	100.000	VARIES	1.9270		0.053243	0.052953				10.17*	
Freddie Mac	3128X8DG4	12/29/08	02/15/39	40.774	0.000	2.9999	12.41	0.034620	0.035139	0.035666	0.036201	0.036744	12.70	13.08
Freddie Mac	3128X8F98	05/20/09	05/20/39*	17.835	0.000	5.8300	6.42	0.029725	0.030591				9.64*	
Freddie Mac	3128X8G89	05/27/09	05/27/39*	18.524	0.000	5.7000	6.31	0.030166	0.031026				9.99*	
Freddie Mac	3128X8H39	06/03/09	06/03/39*	17.992	0.000	5.7999	6.05	0.029828					4.53*	
Freddie Mac	3128X8HQ8	02/19/09	02/19/13*	100.000	VARIES	2.3511		0.064936	0.064556				14.74*	
Freddie Mac	3128X8HT2	02/19/09	02/19/13*	100.000	VARIES	2.4108		0.066602	0.066233				9.16*	
Freddie Mac	3128X8J94	06/15/09	06/15/39*	16.973	0.000	6.0000	5.56	0.029137					4.78*	
Freddie Mac	3128X8JW3	02/11/09	02/11/13*	100.000	VARIES	2.5373		0.070144					2.81*	
Freddie Mac	3128X8KH4	02/19/09	02/19/13*	100.000	VARIES	2.5373		0.070144					3.37*	
Freddie Mac	3128X8MC3	03/02/09	03/02/35*	20.187	0.000	6.2500	10.61	0.036142	0.037272				8.91*	
Freddie Mac	3128X8MX7	03/10/09	03/10/13*	100.000	VARIES	2.5777		0.071363					4.92*	
Freddie Mac	3128X8P71	06/15/09	06/15/39*	13.648	0.000	6.7499	5.03	0.026454					4.34*	
Freddie Mac	3128X8UC4	04/17/09	04/17/14*	100.000	VARIES	2.7401		0.075730	0.075341				14.81*	
Freddie Mac	3128X8UD2	04/17/09	04/17/14*	100.000	VARIES	2.7190		0.075092	0.074650				14.68*	
Freddie Mac	3128X8UE0	04/16/09	04/16/14*	100.000	VARIES	2.6673		0.073693	0.073286				14.33*	
Freddie Mac	3128X8UT7	04/28/09	04/28/14*	100.000	VARIES	2.6845		0.074175	0.073772				15.32*	
Freddie Mac	3128X8VW9	04/28/09	04/28/14*	100.000	VARIES	2.7376		0.075565	0.075079				15.60*	
Freddie Mac	3128X8VY5	04/28/09	04/28/14*	100.000	VARIES	2.8170		0.077788	0.077318				16.06*	
Freddie Mac	3128X8VZ2	04/28/09	04/28/14*	100.000	VARIES	2.8170		0.077788	0.077318				23.02*	
Freddie Mac	3128X8WA6	04/13/09	04/13/39*	18.256	0.000	5.7500	7.59	0.029997	0.030860				8.61*	
Freddie Mac	3128X8YD8	04/30/09	04/30/14*	100.000	VARIES	2.6184		0.072232	0.071723				15.05*	
Freddie Mac	3128X8YH9	05/05/09	05/05/14*	100.000	VARIES	2.6262		0.072451	0.071944				15.46*	
Freddie Mac	3128X8YP1	05/05/09	05/05/14*	100.000	VARIES	2.6184		0.072232	0.071723				15.41*	
Freddie Mac	3128X8ZU9	05/06/09	05/06/14*	100.000	VARIES	2.7140		0.074736	0.074072				16.01*	
Freddie Mac	3128X8ZY1	05/12/09	05/12/14*	100.000	VARIES	2.7514		0.075667	0.074988				16.66*	
Freddie Mac	3128X8ZZ8	05/12/09	05/12/14*	100.000	VARIES	2.7514		0.075667	0.074988				16.21*	
Freddie Mac	3128X93E8	04/12/10	04/12/35	24.327	0.000	5.7350			0.038754	0.039866	0.041009	0.042185	10.13	14.74
Freddie Mac	3128X94B3	04/22/10	04/22/15*	100.000	VARIES	2.6996			0.074991				13.50*	

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SECTION I-B

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								2010 1st Period	2010 2nd Period	2010 3rd Period	2011 2nd Period	2011 3rd Period	2010	2011
Freddie Mac	3128X97E4	04/16/10	08/31/11	99.046	0.000	0.6996				0.018826	0.019193	0.018946	4.94	4.60
Freddie Mac	3128X97F1	04/16/10	11/30/11	98.577	0.000	0.8838		0.024184	0.024228	0.024335	0.024442		6.20	8.03
Freddie Mac	3128X97G9	04/16/10	02/29/12	98.020	0.000	1.0708				0.028941	0.028793	0.029107	7.51	10.59
Freddie Mac	3128X97H7	04/16/10	05/31/12	97.410	0.000	1.2393		0.033163	0.033035	0.033423	0.033446	0.033653	8.61	12.21
Freddie Mac	3128X9AA8	08/17/09	08/17/39*	16.728	0.000	6.0499	3.77	0.028112	0.028963				6.51*	
Freddie Mac	3128X9B33	03/02/10	03/02/35	23.800	0.000	5.8251			0.038511	0.039632	0.040787	0.041975	11.65	14.75
Freddie Mac	3128X9BC3	08/19/09	08/19/39*	15.599	0.000	6.2900	3.60	0.027255					1.31*	
Freddie Mac	3128X9BM1	08/19/09	08/19/39*	15.599	0.000	6.2900	3.60	0.027255					1.31*	
Freddie Mac	3128X9DH0	09/15/09	03/01/12	96.062	0.000	1.6390	4.64	0.043731	0.044066	0.044427	0.044791	0.045159	15.89	16.15
Freddie Mac	3128X9DN7	09/21/09	09/21/39*	16.973	0.000	6.0000	2.83	0.028289	0.029137				7.51*	
Freddie Mac	3128X9DP2	09/23/09	09/23/39*	16.973	0.000	6.0000	2.77	0.028289	0.029137				7.56*	
Freddie Mac	3128X9DQ0	09/28/09	09/28/39*	16.973	0.000	6.0000	2.63	0.028289	0.029137				7.71*	
Freddie Mac	3128X9E63	03/15/10	03/15/30	32.813	0.000	5.6500			0.051499	0.052954	0.054450	0.055988	14.88	19.65
Freddie Mac	3128X9E71	03/22/10	03/22/35	23.371	0.000	5.9000			0.038303	0.039433	0.040596	0.041794	10.80	14.64
Freddie Mac	3128X9H52	03/23/10	03/23/15*	100.000	VARIES	2.7641			0.076781				13.82*	
Freddie Mac	3128X9LA6	11/18/09	11/18/39*	16.973	0.000	6.0000	1.22	0.028289					3.88*	
Freddie Mac	3128X9LU2	11/16/09	11/16/39*	16.367	0.000	6.1249	1.25	0.027846	0.028699				8.93*	
Freddie Mac	3128X9MF4	11/10/09	09/15/36	29.930	0.000	4.5438	1.93	0.037776	0.038373	0.039245	0.040137	0.041049	13.86	14.48
Freddie Mac	3128X9MG2	11/10/09	12/15/36	29.600	0.000	4.5433	1.91	0.037522	0.038374	0.039246	0.040137	0.041049	13.69	14.32
Freddie Mac	3128X9N63	03/24/10	03/24/15*	100.000	VARIES	2.6192			0.072757				13.10*	
Freddie Mac	3128X9NC0	11/12/09	03/25/11	99.240	0.000	0.5578	.75	0.015371	0.015409	0.015452			5.55	1.30
Freddie Mac	3128X9P46	03/25/10	02/01/12	98.364	0.000	0.8935			0.024411	0.024490	0.024600	0.024709	6.75	8.87
Freddie Mac	3128X9QS2	12/21/09	12/21/39*	17.679	0.000	5.8601	.29	0.028778	0.029622				10.22*	
Freddie Mac	3128X9UD0	02/04/10	02/04/30	32.495	0.000	5.7001			0.051452	0.052918	0.054426	0.055977	17.04	19.77
Freddie Mac	3128X9V31	03/12/10	02/15/12	98.173	0.000	0.9600			0.026179	0.026289	0.026415	0.026542	7.58	9.52
Freddie Mac	3128X9XC9	02/22/10	02/22/35	23.829	0.000	5.8201			0.038525	0.039646	0.040799	0.041987	12.05	14.78
Freddie Mac	3128X9ZS2	03/02/10	03/02/35	23.888	0.000	5.8099			0.038552	0.039672	0.040825	0.042011	11.66	14.77
Freddie Mac	3128X9ZU7	03/10/10	08/01/12	96.790	0.000	1.3686			0.036794	0.036996	0.037249	0.037504	10.74	13.44
Freddie Mac	3129026G9	12/06/00	03/30/10	56.100	0.000	6.3003	423.90	0.169664					15.10	
Freddie Mac	312902LX5	12/17/99	12/17/29	14.255	0.000	6.6001	131.03	0.050030	0.051681	0.053386	0.055148	0.056968	18.35	19.59
Freddie Mac	312902VG1	04/25/00	01/04/21	25.643	0.000	6.6857	228.41	0.087176	0.090090	0.093101	0.096214	0.099430	32.96	35.20
Freddie Mac	312902VH9	04/25/00	01/04/22	24.042	0.000	6.6795	213.88	0.081613	0.084338	0.087155	0.090066	0.093074	30.85	32.95
Freddie Mac	312902VJ5	04/25/00	01/04/23	22.536	0.000	6.6749	200.30	0.076416	0.078966	0.081602	0.084325	0.087139	28.89	30.85
Freddie Mac	312902VK2	04/25/00	01/04/24	21.145	0.000	6.6664	187.62	0.071554	0.073939	0.076403	0.078950	0.081582	27.05	28.88
Freddie Mac	312902VL0	04/25/00	01/04/25	20.007	0.000	6.6235	176.00	0.067011	0.069230	0.071523	0.073891	0.076338	25.32	27.03
Freddie Mac	312902VM8	04/25/00	01/04/26	18.780	0.000	6.6160	164.96	0.062787	0.064864	0.067010	0.069227	0.071517	23.72	25.32
Freddie Mac	312902VN6	04/25/00	01/04/27	17.654	0.000	6.6033	154.68	0.058844	0.060787	0.062794	0.064867	0.067009	22.23	23.73
Freddie Mac	312902VS5	04/25/00	01/04/12	46.161	0.000	6.7212	414.07	0.158259	0.163578	0.169075	0.174757	0.180630	59.85	63.93
Freddie Mac	312902VT3	04/25/00	01/04/13	43.203	0.000	6.7221	387.61	0.148152	0.153131	0.158278	0.163598	0.169097	56.02	59.85
Freddie Mac	312902VU0	04/25/00	01/04/14	40.436	0.000	6.7227	362.82	0.138681	0.143343	0.148161	0.153142	0.158289	52.44	56.03
Freddie Mac	312902VV8	04/25/00	01/04/18	31.141	0.000	6.7034	278.36	0.106315	0.109879	0.113561	0.117368	0.121302	40.20	42.94

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SECTION I-B

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								2010 1st	2010 2nd	2010 3rd	2011 2nd	2011 3rd	2010	2011
								Period	Period	Period	Period	Period		
Freddie Mac	312902VW6	04/25/00	01/04/19	29.163	0.000	6.7017	260.59	0.099522	0.102856	0.106303	0.109865	0.113547	37.63	40.19
Freddie Mac	312902VX4	04/25/00	01/04/20	27.313	0.000	6.6997	243.96	0.093164	0.096285	0.099510	0.102844	0.106289	35.22	37.62
Freddie Mac	312902WH8	04/25/00	01/04/10	52.605	0.000	6.7376	473.41	0.181056					.54	
Freddie Mac	312902WJ4	04/25/00	01/04/11	49.272	0.000	6.7297	442.72	0.169270	0.174965	0.180853			64.01	.54
Freddie Mac	312902WK1	04/25/00	01/04/15	37.975	0.000	6.6992	339.16	0.129517	0.133856	0.138339	0.142973	0.147762	48.97	52.30
Freddie Mac	312902WL9	04/25/00	01/04/16	35.607	0.000	6.6893	317.38	0.121154	0.125206	0.129394	0.133721	0.138194	45.80	48.92
Freddie Mac	312902WM7	04/25/00	01/04/17	33.256	0.000	6.7048	297.34	0.113574	0.117381	0.121316	0.125383	0.129587	42.94	45.87
Freddie Mac	312923CN3	01/10/01	08/17/12	61.750	1.000	5.5038	273.74	0.106303	0.109228	0.112234	0.115323	0.118496	39.59	41.80
Freddie Mac	312924TN3	11/19/01	11/19/20	100.000	5.881	N/A		0.183442	0.188836	0.163363	0.168167	0.173112	66.17	60.08
Federal Home Loan Banks	3133704F2	07/09/10	07/15/11	100.000	0.000	0.4494			0.012485	0.012486	0.012514		2.15	2.43
Federal Home Loan Banks	313371AN6	10/19/10	10/19/15	100.000	VARIES	1.5154				0.042095	0.041572	0.041308	3.03	15.00
Federal Home Loan Banks	313371H74	10/22/10	11/16/11	100.000	0.000	0.2997			0.008326		0.008340		.57	2.63
Federal Home Loan Banks	3133MCF83	10/27/00	04/27/10	79.882	0.000	N/A		0.013481					1.56	
Federal Home Loan Banks	3133XLSB0	07/27/07	07/27/37*	12.331	0.000	7.0999	22.77	0.027961	0.028954				5.94*	
Federal Home Loan Banks	3133XQCJ9	03/24/08	03/24/38*	15.108	0.000	6.4000	17.84	0.029521					2.45*	
Federal Home Loan Banks	3133XSQN1	01/06/09	01/15/10	100.000	0.000	1.1166		0.031200					.44	
Federal Home Loan Banks	3133XSXX1	01/28/09	02/24/10	100.000	0.000	0.9970		0.027855					1.48	
Federal Home Loan Banks	3133XSZ84	02/02/09	03/02/10	100.000	0.000	0.9969		0.027853					1.70	
Federal Home Loan Banks	3133XT3E4	02/09/09	03/09/10	100.000	0.000	1.0466		0.029250					1.99	
Federal Home Loan Banks	3133XTFE1	04/03/09	04/05/10	100.000	0.000	0.9476		0.026449					2.49	
Federal Home Loan Banks	3133XTKN5	05/15/09	05/17/10	100.000	0.000	0.7983		0.022265					3.03	
Federal Home Loan Banks	3133XTRR9	06/04/09	06/25/10	100.000	0.000	0.5188		0.014456					2.52	
Federal Home Loan Banks	3133XTY26	06/12/09	07/12/10	100.000	0.000	0.5988		0.016644	0.016694				3.19	
Federal Home Loan Banks	3133XUKT9	08/10/09	08/17/10	100.000	0.000	0.5591		0.015534	0.015578				3.52	
Federal Home Loan Banks	3133XULN1	08/12/09	08/27/10	100.000	0.000	0.5590		0.015534	0.015577				3.67	
Federal Home Loan Banks	3133XUX73	09/17/09	10/15/10	100.000	0.000	0.4992		0.013873	0.013908				3.95	
Federal Home Loan Banks	3133XUXL2	09/29/09	10/29/10	100.000	0.500	0.9984		0.027748	0.027817				8.28	
Federal Home Loan Banks	3133XUY64	09/21/09	10/18/10	100.000	0.000	0.4992		0.013873	0.013908				3.99	
Federal Home Loan Banks	3133XV2A8	09/25/09	10/20/10	100.000	0.000	0.4992		0.013872	0.013907				4.02	
Federal Home Loan Banks	3133XV2J9	09/25/09	10/25/10	100.000	0.000	0.4792		0.013319	0.013351				3.92	
Federal Home Loan Banks	3133XWA25	12/23/09	12/23/14*	100.000	VARIES	2.6216		0.072823					12.53*	
Federal Home Loan Banks	3133XWAD1	12/23/09	12/23/14*	100.000	VARIES	2.4063		0.066843	0.066210				17.46*	
Federal Home Loan Banks	3133XWB40	12/23/09	12/23/14*	100.000	VARIES	2.5488		0.070800					12.18*	
Federal Home Loan Banks	3133XWBD0	12/23/09	12/23/14*	100.000	VARIES	2.5594		0.071095					12.23*	
Federal Home Loan Banks	3133XWBR9	12/29/09	12/29/14*	100.000	VARIES	2.5541		0.070948					12.63*	
Federal Home Loan Banks	3133XWCF4	12/29/09	12/29/14*	100.000	VARIES	2.5963		0.072121					12.84*	
Federal Home Loan Banks	3133XWD89	12/30/09	12/30/14*	100.000	VARIES	2.6022		0.072285					12.94*	
Federal Home Loan Banks	3133XWEE5	12/29/09	12/29/14*	100.000	VARIES	2.6633		0.073982					13.17*	
Federal Home Loan Banks	3133XWEJ4	12/30/09	12/30/19*	100.000	VARIES	1.8084		0.050235					8.99*	
Federal Home Loan Banks	3133XWET2	12/29/09	12/29/14*	100.000	VARIES	2.6689		0.074136					13.20*	
Federal Home Loan Banks	3133XWGN3	01/21/10	01/21/20*	100.000	4.250	4.2499			0.118056				10.63*	

* Called in 2010; reportable OID is computed to call date.

SECTION I-B

										Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
Name of Issuer				CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/10	2010 1st Period	2010 2nd Period	2010 3rd 2011 1st	2011 2nd Period	2011 3rd Period	2010	2011
Federal Home Loan Banks				3133XWHF9	12/30/09	12/30/19*	100.000	3.550	3.5499		0.098611					8.78*	
Federal Home Loan Banks				3133XWJ34	12/30/09	12/30/14*	100.000	VARIES	2.9806		0.082795	0.081752				17.03*	
Federal Home Loan Banks				3133XWJJ9	01/15/10	01/15/15*	100.000	VARIES	2.9045			0.080682				14.52*	
Federal Home Loan Banks				3133XWJX8	01/29/10	01/29/15*	100.000	VARIES	2.8327			0.078689				14.16*	
Federal Home Loan Banks				3133XWJY6	01/29/10	01/29/15*	100.000	VARIES	2.8956			0.080435				14.48*	
Federal Home Loan Banks				3133XXXU6	04/27/10	04/27/15*	100.000	VARIES	2.7529			0.076472				13.76*	
Federal Home Loan Banks				3133XXXYY8	04/29/10	04/29/15*	100.000	VARIES	2.8134			0.078153				14.07*	
Federal Home Loan Banks				3133XXYK7	05/04/10	05/04/15*	100.000	VARIES	2.8353			0.078760				7.09*	
Federal Home Loan Banks				3133XXYL5	04/27/10	04/27/15*	100.000	VARIES	2.8299			0.078610				7.07*	
Freddie Mac				3134A1BU3	09/25/96	06/01/16	23.214	0.000	7.5580	389.16	0.129623	0.134522	0.139605	0.144881	0.150356	47.85	51.53
Freddie Mac				3134A1CT5	10/21/96	09/15/16	23.550	0.000	7.3996	378.92	0.123599	0.128172	0.132914	0.137832	0.142931	46.31	49.80
Freddie Mac				3134A1DL1	11/01/96	02/01/16	25.038	0.000	7.3237	395.29	0.127462	0.132130	0.136968	0.141984	0.147183	48.15	51.74
Freddie Mac				3134A1FK1	11/20/96	09/03/19	20.641	0.000	7.0454	305.51	0.097924	0.101374	0.104945	0.108642	0.112469	36.70	39.33
Freddie Mac				3134A1H60	10/22/97	06/03/24	16.813	0.000	6.8126	212.43	0.071639	0.074079	0.076602	0.079212	0.081910	26.37	28.20
Freddie Mac				3134A1HH6	12/23/96	12/01/15	26.483	0.000	7.1396	395.52	0.130190	0.134837	0.139651	0.144636	0.149799	47.99	51.48
Freddie Mac				3134A1HU7	12/27/96	12/02/19	19.720	0.000	7.2067	298.29	0.098618	0.102172	0.105854	0.109668	0.113620	36.35	39.02
Freddie Mac				3134A1JD3	12/31/96	12/01/14	28.804	0.000	7.0673	422.74	0.138720	0.143622	0.148697	0.153952	0.159392	51.12	54.80
Freddie Mac				3134A1MX5	02/12/97	02/01/14	30.030	0.000	7.2159	448.43	0.145698	0.150955	0.156401	0.162044	0.167890	55.00	59.04
Freddie Mac				3134A1MY3	02/12/97	02/01/20	19.238	0.000	7.3061	292.68	0.095534	0.099024	0.102642	0.106391	0.110278	36.09	38.77
Freddie Mac				3134A1MZ0	02/12/97	03/01/16	25.716	0.000	7.2560	387.27	0.126822	0.131423	0.136191	0.141132	0.146253	47.61	51.13
Freddie Mac				3134A1NA4	02/12/97	01/02/19	20.877	0.000	7.2857	316.28	0.102547	0.106283	0.110154	0.114167	0.118326	38.95	41.84
Freddie Mac				3134A1X39	12/11/97	06/01/15	33.207	0.000	6.4099	378.50	0.125847	0.129881	0.134043	0.138339	0.142773	46.28	49.29
Freddie Mac				3134A2G77	12/28/98	11/15/28	20.230	0.000	5.4198	162.22	0.054502	0.055979	0.057496	0.059054	0.060654	20.02	21.12
Freddie Mac				3134A2HF8	06/30/98	11/24/14	38.078	0.000	5.9744	368.81	0.123641	0.127335	0.131138	0.135056	0.139090	45.45	48.21
Freddie Mac				3134A2HG6	06/30/98	12/11/25	19.896	0.000	5.9699	192.49	0.064700	0.066631	0.068620	0.070669	0.072778	23.72	25.16
Freddie Mac				3134A2NQ7	07/30/98	08/15/14	37.992	0.000	6.1246	376.80	0.125829	0.129682	0.133654	0.137747	0.141965	47.06	49.98
Freddie Mac				3134A3D29	09/09/99	08/15/27	14.928	0.000	6.9258	152.00	0.056483	0.058439	0.060463	0.062557	0.064723	21.23	22.72
Freddie Mac				3134A3ZU3	08/02/99	12/14/29	15.469	0.000	6.2410	138.72	0.050717	0.052299	0.053931	0.055614	0.057350	18.60	19.78
Freddie Mac				3134G1A38	12/09/10	12/09/15	100.000	VARIES	1.5522				0.043119	0.042419	0.042263	.95	15.38
Freddie Mac				3134G1A79	12/03/10	12/03/15	100.000	VARIES	1.5667				0.043520	0.042936	0.042782	1.22	15.54
Freddie Mac				3134G1B37	12/10/10	12/10/15	100.000	VARIES	1.6590				0.046084	0.045314	0.044998	.97	16.43
Freddie Mac				3134G1B45	12/10/10	12/10/15	100.000	VARIES	1.6721				0.046449	0.045647	0.045332	.98	16.55
Freddie Mac				3134G1BT0	04/23/10	07/15/11	99.343	0.000	0.5375			0.014829	0.014851	0.014891		3.68	2.89
Freddie Mac				3134G1BU7	04/23/10	02/15/12	98.295	0.000	0.9516			0.025978	0.026061	0.026185	0.026309	6.45	9.44
Freddie Mac				3134G1D27	12/10/10	12/10/15	100.000	VARIES	1.6277				0.045215	0.044453	0.044204	.95	16.12
Freddie Mac				3134G1EA8	05/10/10	06/10/15	88.082	0.000	2.5118		0.061452	0.061587	0.062360	0.063144	0.063937	14.24	22.62
Freddie Mac				3134G1EF7	05/25/10	11/30/12	96.828	0.000	1.2849		0.034050	0.034003	0.034409	0.034441	0.034662	7.53	12.57
Freddie Mac				3134G1FF6	06/22/10	06/22/15*	100.000	VARIES	2.4182			0.067173				6.05*	
Freddie Mac				3134G1FK5	06/24/10	06/24/15*	100.000	VARIES	2.5442			0.070674				12.72*	
Freddie Mac				3134G1GH1	07/01/10	05/15/13	95.662	0.000	1.5498			0.041177	0.041421	0.041742	0.042066	7.42	15.00
Freddie Mac				3134G1HB3	06/30/10	06/30/15	100.000	VARIES	2.4954			0.069319	0.068798	0.068529	0.068345	12.55	24.72

* Called in 2010; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/10	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2010 1st Period	2010 2nd Period	2010 3rd Period	2011 2nd Period	2011 3rd Period	2010	2011
Freddie Mac	3134G1MN1	08/02/10	08/02/40	21.240	0.000	5.2315				0.030866	0.031673	0.032502	4.60	11.50
Freddie Mac	3134G1NL4	07/19/10	02/15/12	99.130	0.000	0.5565			0.015289	0.015331	0.015373	0.015416	2.48	5.54
Freddie Mac	3134G1NW0	08/03/10	08/03/40	23.576	0.000	4.8749				0.031925	0.032704	0.033501	4.72	11.87
Freddie Mac	3134G1NY6	08/19/10	02/15/12	99.230	0.000	0.5198				0.014326	0.014365	0.014402	1.89	5.17
Freddie Mac	3134G1SL9	09/10/10	09/10/15	100.000	VARIES	1.6223				0.045066	0.044744	0.044600	5.00	16.11
Freddie Mac	3134G1TJ3	09/24/10	09/24/40	27.661	0.000	4.3300				0.033270	0.033991	0.034727	3.23	12.25
Freddie Mac	3134G1TV6	09/27/10	09/27/40	26.782	0.000	4.4400				0.033031	0.033765	0.034514	3.10	12.16
Freddie Mac	3134G1UN2	09/28/10	09/28/40	26.315	0.000	4.4999				0.032894	0.033634	0.034391	3.06	12.11
Freddie Mac	3134G1VL5	10/05/10	10/05/40	23.072	0.000	4.9487				0.031716	0.032501	0.033305	2.73	11.70
Freddie Mac	3134G1VW1	10/15/10	10/15/15	100.000	VARIES	1.5144				0.042067	0.041650	0.041387	3.20	15.02
Freddie Mac	3134G1WC4	10/28/10	10/28/15	100.000	VARIES	1.5309				0.042527	0.041949	0.041696	2.68	15.15
Freddie Mac	3134G1XY5	11/18/10	05/15/15	94.752	0.000	1.2037				0.031680	0.031871	0.032062	1.36	11.46
Freddie Mac	3134G1YT5	11/09/10	11/09/40	22.728	0.000	5.0000				0.031567	0.032356	0.033165	1.64	11.59
Freddie Mac	3134G1YZ1	11/16/10	11/16/40	22.728	0.000	5.0000				0.031567	0.032356	0.033165	1.42	11.58
Freddie Mac	3134G1ZF4	11/23/10	11/23/40	22.398	0.000	5.0500				0.031420	0.032213	0.033026	1.19	11.51
Freddie Mac	3134G1ZR8	12/02/10	12/02/15	100.000	VARIES	1.4369				0.039916	0.039505	0.039339	1.16	14.28
Freddie Mac	3134G1ZT4	12/09/10	12/09/15	100.000	VARIES	1.4945				0.041517	0.040996	0.040784	.91	14.84
Freddie Mac	3134G1ZW7	12/01/10	12/01/15	100.000	VARIES	1.3705				0.038071	0.037561	0.037562	1.14	13.60
Freddie Mac	3134G1ZX5	11/23/10	11/23/40	22.486	0.000	5.0366				0.031459	0.032252	0.033064	1.20	11.53
Fannie Mae	31359MEL3	01/29/99	06/01/17	34.790	0.000	5.8405	304.62	0.105351	0.108427	0.111593	0.114852	0.118206	38.67	40.96
Fannie Mae	31359MZQ9	12/21/05	03/21/10	83.248	0.000	N/A		0.108687					8.70	
Fannie Mae	31364KSS0	08/17/00	08/17/12	60.070	2.000	6.9636	282.02	0.112282	0.116192	0.120237	0.124424	0.128756	42.19	45.18
Fannie Mae	3136F1EQ9	12/27/01	03/17/31	16.751	0.000	6.2082	105.92	0.046323	0.047761	0.049244	0.050772	0.052348	17.24	18.33
Fannie Mae	3136F2B31	12/20/02	12/30/32	19.252	0.000	5.5626	90.63	0.043745	0.044961	0.046212	0.047497	0.048818	15.97	16.87
Fannie Mae	3136F3LA2	04/04/03	10/03/33	20.285	0.000	5.2999	85.80	0.041951	0.043063	0.044204	0.045375	0.046578	15.50	16.33
Fannie Mae	3136F3ZC3	06/09/03	12/15/33	23.674	0.000	N/A		0.043066	0.044101	0.045161	0.046246	0.047357	15.72	16.49
Fannie Mae	3136F4R55	01/07/04	12/15/34	18.268	0.000	5.5708	71.13	0.039178	0.040269	0.041391	0.042544	0.043729	14.34	15.15
Fannie Mae	3136F6E62	03/01/05	05/01/10	92.689	0.000	N/A		0.001738					.21	
Fannie Mae	3136F6G86	02/24/05	02/15/15	63.549	0.000	4.5968	156.86	0.099449	0.101735	0.104073	0.106465	0.108912	36.84	38.55
Fannie Mae	3136F75W3	11/03/06	12/01/11	78.531	0.000	4.8158	127.55	0.121628	0.124557	0.127556	0.130628		44.49	42.65
Fannie Mae	3136F7DC8	06/29/05	12/01/10	87.017	0.000	N/A		0.019894	0.018519				6.32	
Fannie Mae	3136F7J73	06/16/06	07/10/11	84.228	0.000	N/A		0.075049	0.066872	0.058529	0.049912		22.72	9.51
Fannie Mae	3136F7MB0	11/17/05	06/07/12	73.724	0.000	4.7041	155.81	0.116332	0.119068	0.121869	0.124735	0.127669	42.50	44.53
Fannie Mae	3136F7NJ2	11/15/05	02/28/14	67.000	0.000	4.8887	148.02	0.108667	0.109508	0.114044	0.114927	0.119030	40.48	42.40
Fannie Mae	3136F7NM5	11/15/05	11/15/30	26.938	0.000	5.3159	65.16	0.049067	0.050371	0.051710	0.053084	0.054495	18.02	18.99
Fannie Mae	3136F7NQ6	11/17/05	03/10/10	81.307	0.000	4.8534	177.85	0.131623					9.08	
Fannie Mae	3136F7PG6	12/05/05	06/10/10	80.940	0.000	4.7398	170.15	0.128614					20.45	
Fannie Mae	3136F7Q34	07/14/06	10/31/14	63.950	0.000	5.4603	131.44	0.115861	0.119024	0.122274	0.125612	0.129041	42.67	45.03
Fannie Mae	3136F7QX8	01/06/06	10/10/13	69.750	0.000	4.6951	141.85	0.108325	0.110868	0.113470	0.116134	0.118861	39.87	41.77
Fannie Mae	3136F7UM7	02/22/06	10/01/12	96.825	4.318	4.8859	17.31	0.013648	0.013982	0.014323	0.014673	0.015032	5.03	5.28
Fannie Mae	3136F8JD8	03/16/07	05/31/13	74.650	0.000	4.7639	105.06	0.112227	0.114900	0.117637	0.120439	0.123308	41.05	43.03
Fannie Mae	3136F8JY2	03/30/07	04/10/13	75.160	0.000	4.7935	104.76	0.112811	0.115515	0.118283	0.121118	0.124021	41.54	43.56
Fannie Mae	3136F8KC8	04/02/07	01/29/10	87.515	0.000	4.7745	121.22	0.129535					3.63	

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/10	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2010 1st	2010 2nd	2010 3rd	2011 2nd	2011 3rd	2010	2011
								Period	Period	Period	Period	Period		
Fannie Mae	3136F8LJ2	05/16/07	10/01/29	60.778	0.000	N/A		0.077761	0.077711	0.075022	0.074973	0.072139	27.74	26.74
Fannie Mae	3136F8LW3	05/03/07	06/01/15	75.398	0.000	N/A		0.091353	0.087491	0.087291	0.083124	0.082919	32.07	30.54
Fannie Mae	3136F8NZ4	06/11/07	12/10/14	66.600	0.000	5.4956	99.00	0.116410	0.119609	0.122896	0.126273	0.129742	42.62	44.99
Fannie Mae	3136F8P25	02/08/08	02/08/38	16.973	0.000	6.0000	20.15	0.030240	0.031663	0.032081	0.033592	0.034035	11.56	12.27
Fannie Mae	3136F8QH1	07/11/07	02/28/14	69.767	0.000	5.4960	100.46	0.118954	0.120230	0.125582	0.126929	0.131850	44.47	46.86
Fannie Mae	3136F8QL2	07/19/07	10/29/10	84.360	0.000	5.2540	114.45	0.138570	0.142211				41.95	
Fannie Mae	3136F8QM0	07/30/07	07/30/37	12.693	0.000	7.0001	23.00	0.028322	0.029314	0.030340	0.031402	0.032501	10.68	11.44
Fannie Mae	3136F8RD9	08/09/07	04/10/12	79.420	0.000	4.9945	99.71	0.122639	0.125702	0.128841	0.132058	0.135356	45.20	47.49
Fannie Mae	3136F8SE6	08/29/07	06/30/10	87.435	0.000	4.7840	102.42	0.129785					23.23	
Fannie Mae	3136F8UT0	11/06/07	05/01/14	95.257	0.000	N/A		0.023389	0.022299	0.019955	0.014521	0.011966	8.02	5.58
Fannie Mae	3136F8XP5	11/20/07	07/10/12	82.235	0.000	4.2600	76.69	0.104278	0.106499	0.108768	0.111084	0.113451	38.71	40.37
Fannie Mae	3136F8YZ2	12/13/07	02/15/12	85.070	0.000	3.9122	70.40	0.098642	0.100571	0.102539	0.104544	0.106589	36.39	37.83
Fannie Mae	3136F92T9	12/30/08	12/30/38	20.417	0.000	5.3667	11.14	0.032092	0.032953	0.033838	0.034746	0.035678	11.71	12.35
Fannie Mae	3136F92X0	12/30/08	12/30/38*	18.834	0.000	5.6431	10.81	0.031213	0.032093				11.36*	
Fannie Mae	3136F92Y8	12/30/08	12/30/38*	18.839	0.000	5.6422	10.81	0.031216	0.032096				11.36*	
Fannie Mae	3136F95A7	01/28/09	01/28/39*	19.073	0.000	5.5999	10.01	0.030500	0.031354				6.47*	
Fannie Mae	3136F95D1	01/28/09	01/28/39*	18.797	0.000	5.6499	9.95	0.030334	0.031191				6.43*	
Fannie Mae	3136F95W9	02/03/09	02/03/39*	16.248	0.000	6.1499	9.23	0.028611					.92*	
Fannie Mae	3136F96T5	02/04/09	02/04/39*	15.782	0.000	6.2500	9.09	0.028256					.93*	
Fannie Mae	3136F96W8	02/11/09	02/11/39*	15.782	0.000	6.2500	8.89	0.028256					1.13*	
Fannie Mae	3136F96Z1	02/11/09	02/11/39*	15.108	0.000	6.4000	8.72	0.027719					1.11*	
Fannie Mae	3136F9A29	08/01/08	07/01/10	93.880	0.000	3.3212	44.86	0.090749					16.33	
Fannie Mae	3136F9A37	08/01/08	12/31/10	91.840	0.000	3.5525	47.09	0.095269	0.096961				34.51	
Fannie Mae	3136F9A45	08/01/08	07/01/11	89.720	0.000	3.7531	48.55	0.098599	0.100449	0.102334			35.83	18.42
Fannie Mae	3136F9A52	08/01/08	12/30/11	87.670	0.000	3.8911	49.22	0.100070	0.102017	0.104001	0.106025		36.38	37.70
Fannie Mae	3136F9A60	08/01/08	06/29/12	85.645	0.000	4.0007	49.46	0.100655	0.102668	0.104722	0.106817	0.108953	36.61	38.09
Fannie Mae	3136F9A78	08/01/08	12/31/12	83.605	0.000	4.0950	49.54	0.100726	0.102789	0.104893	0.107041	0.109233	36.64	38.15
Fannie Mae	3136F9B44	08/07/08	12/01/13	84.261	0.000	N/A		0.086193	0.085916	0.081745	0.081468	0.077111	30.85	29.24
Fannie Mae	3136F9D91	09/04/08	04/01/12	91.994	0.000	N/A		0.079782	0.059154	0.058821	0.041325	0.021936	23.12	14.71
Fannie Mae	3136F9E25	09/04/08	04/01/14	83.238	0.000	N/A		0.094062	0.093999	0.095264	0.094866	0.094461	33.96	34.15
Fannie Mae	3136F9FX6	04/03/08	12/30/12	93.811	0.000	N/A		0.035917	0.036424	0.019914	0.020195	0.006000	13.01	7.21
Fannie Mae	3136F9FY4	04/03/08	06/29/12	93.719	0.000	N/A		0.048936	0.026758	0.027126	0.009135	0.009261	13.58	6.49
Fannie Mae	3136F9FZ1	04/03/08	12/29/12	94.297	0.000	N/A		0.034912	0.027411	0.016968	0.014191	0.006067	11.18	5.59
Fannie Mae	3136F9UK7	06/24/08	06/24/38*	13.451	0.000	6.8001	14.39	0.028089					4.86*	
Fannie Mae	3136F9ZA4	07/30/08	07/30/38*	14.255	0.000	6.6001	13.77	0.027888					.81*	
Fannie Mae	3136F9ZF3	08/05/08	06/01/10	94.000	0.000	3.4227	45.98	0.093477					14.02	
Fannie Mae	3136FH5F8	08/07/09	12/30/11	96.465	0.000	1.5067	5.81	0.040617	0.040923	0.041231	0.041542		14.68	14.86
Fannie Mae	3136FHAT2	02/18/09	02/18/39*	14.417	0.000	6.5611	8.34	0.027138					1.28*	
Fannie Mae	3136FHBC8	02/23/09	02/23/39*	14.472	0.000	6.5480	8.22	0.027185					1.41*	
Fannie Mae	3136FHBD6	02/23/09	02/23/39*	13.648	0.000	6.7499	7.99	0.026454					1.38*	
Fannie Mae	3136FHEA9	03/05/09	03/04/39*	15.685	0.000	6.2717	8.19	0.028178					1.78*	

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SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/10	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2010 1st	2010 2nd	2010 3rd	2011 2nd	2011 3rd	2010	2011
								Period	Period	Period	Period	Period		
Fannie Mae	3136FHEE1	03/17/09	03/17/39*	15.896	0.000	6.2252	7.90	0.028344					2.15*	
Fannie Mae	3136FHEH4	03/18/09	03/18/39*	15.896	0.000	6.2252	7.87	0.028344					2.18*	
Fannie Mae	3136FHET8	03/23/09	03/23/39	16.247	0.000	6.1502	7.80	0.028610	0.029490	0.030396	0.031331	0.032295	10.63	11.30
Fannie Mae	3136FHEU5	03/24/09	03/24/39	16.247	0.000	6.1502	7.77	0.028610	0.029490	0.030396	0.031331	0.032295	10.63	11.30
Fannie Mae	3136FHEY7	03/25/09	03/25/39	16.778	0.000	6.0397	7.85	0.028999	0.029874	0.030777	0.031706	0.032663	10.77	11.43
Fannie Mae	3136FHHU2	04/08/09	04/08/39	20.368	0.000	5.3749	8.07	0.031228	0.032067	0.032929	0.033814	0.034722	11.53	12.16
Fannie Mae	3136FHJP1	04/07/09	12/28/10	99.357	0.000	N/A		0.008370	0.001190				1.70	
Fannie Mae	3136FHNP9	05/04/09	05/04/39*	18.256	0.000	5.7500	6.96	0.029997	0.030860				9.24*	
Fannie Mae	3136FHRN7	05/20/09	05/20/39*	17.680	0.000	5.8599	6.39	0.029622	0.030490				9.61*	
Fannie Mae	3136FHTC9	05/27/09	05/27/39*	17.202	0.000	5.9540	6.12	0.029297					4.28*	
Fannie Mae	3136FMFS8	03/29/10	03/29/35	24.535	0.000	5.6999			0.038847	0.039954	0.041093	0.042264	10.67	14.80
Fannie Mae	3136FMJU9	03/29/10	06/29/12	98.965	0.000	N/A		0.022648	0.021553	0.001517	0.007280	0.002113	5.95	4.02
Fannie Mae	3136FMKL7	04/27/10	04/27/40*	16.973	0.000	6.0000			0.028289				5.09*	
Fannie Mae	3136FMVL5	06/07/10	06/07/40*	18.416	0.000	5.7201			0.029262				5.27*	
Fannie Mae	3136FMXA7	06/22/10	06/22/40*	19.381	0.000	5.5450			0.029852				5.37*	
Fannie Mae	31398AE99	02/09/10	02/09/40	18.203	0.000	5.7599			0.029125	0.029964	0.030827	0.031714	9.50	11.19
Fannie Mae	31398AG48	03/02/10	03/02/40*	16.873	0.000	6.0203			0.028217				5.08*	
Fannie Mae	31398AR38	05/18/10	05/18/35	24.239	0.000	5.7499			0.038715	0.039828	0.040973	0.042151	8.68	14.64
Fannie Mae	31398AR46	05/18/10	05/18/40*	18.417	0.000	5.7199			0.029262				5.27*	
Fannie Mae	31398AS29	06/01/10	06/01/35	24.238	0.000	5.7501			0.038714	0.039827	0.040972	0.042150	8.16	14.61
Fannie Mae	31398AT28	06/01/10	06/01/40*	18.417	0.000	5.7199			0.029262				5.27*	
Fannie Mae	31398AT85	06/22/10	06/22/40*	19.637	0.000	5.5001			0.030002				5.40*	
Fannie Mae	31398AVK5	02/18/09	02/18/39*	14.640	0.000	6.5083	8.40	0.027329					1.28*	
Fannie Mae	31398AY30	07/20/10	07/20/40	21.392	0.000	5.2071				0.030942	0.031748	0.032574	4.98	11.55
Fannie Mae	31398AY71	07/20/10	07/20/40	21.422	0.000	5.2023				0.030957	0.031762	0.032588	4.98	11.55
Fannie Mae	31398AY89	08/10/10	08/10/40	21.076	0.000	5.2580				0.030783	0.031592	0.032423	4.34	11.46
FelCor Lodging Limited	31430QAZ0	10/01/09	10/01/14	87.750	10.000	13.4435	4.49	0.049908	0.053263	0.056843	0.060664	0.064741	19.19	21.86
FelCor Lodging Limited	31430QBA4	10/01/09	10/01/14	87.750	10.000	13.4435	4.49	0.049908	0.053263	0.056843	0.060664	0.064741	19.19	21.86
FiberTower Corporation	31567RAF7	12/22/09	01/01/16	100.000	9.000	N/A		0.250375	0.257886	0.265623	0.273592		91.49	97.06
FiberTower Corporation	31567RAG5	12/22/09	01/01/16	100.000	9.000	N/A		0.250375	0.257886	0.265623	0.273592		91.49	97.06
First Data Corporation	319963AN4	10/24/07	09/24/15	94.796	9.875	10.8718	10.35	0.014671	0.015469	0.016310	0.017196	0.018131	5.58	6.21
First Data Corporation	319963AP9	10/24/07	09/24/15	94.796	9.875	10.8718	10.35	0.014671	0.015469	0.016310	0.017196	0.018131	5.58	6.21
Livingston CNTY SD#74,IL	33849YAA9	09/09/10	12/01/11	103.854	0.000	1.7204			0.049633	0.049828	0.050256		5.56	16.52
Livingston CNTY SD#74,IL	33849YAB7	09/09/10	12/01/12	105.832	VARIES	2.2283			0.065509	0.065841	0.066575	0.063525	7.35	23.77
Livingston CNTY SD#74,IL	33849YAC5	09/09/10	12/01/13	106.537	VARIES	2.8306			0.083768	0.084308	0.085501	0.081846	9.40	30.49
Livingston CNTY SD#74,IL	33849YAD3	09/09/10	12/01/14	106.763	VARIES	3.2820			0.097334	0.098062	0.099671	0.095608	10.92	35.52
Livingston CNTY SD#74,IL	33849YAE1	09/09/10	12/01/15	106.477	VARIES	3.6335			0.107470	0.108359	0.110328	0.106024	12.06	39.29
Livingston CNTY SD#74,IL	33849YAF8	09/09/10	12/01/11	103.916	0.000	1.7198			0.049644	0.049839	0.050267		5.57	16.52
Livingston CNTY SD#74,IL	33849YAG6	09/09/10	12/01/12	105.941	VARIES	2.2282			0.065572	0.065905	0.066639	0.063552	7.35	23.79
Livingston CNTY SD#74,IL	33849YAH4	09/09/10	12/01/13	106.692	VARIES	2.8301			0.083877	0.084418	0.085613	0.081911	9.41	30.53
Livingston CNTY SD#74,IL	33849YAJ0	09/09/10	12/01/14	106.763	VARIES	3.2820			0.097334	0.098062	0.099671	0.095608	10.92	35.52

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SECTION I-B

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								2010 1st Period	2010 2nd Period	2010 3rd Period	2011 2nd Period	2011 3rd Period	2010	2011
Livingston CNTY SD#74,IL	33849YAK7	09/09/10	12/01/15	106.477	VARIES	3.6335			0.107470	0.108359	0.110328	0.106024	12.06	39.29
Frnkln & Hamltn HSD #103	35241RAE5	03/15/06	11/01/10	76.493	0.000	5.8733	188.06	0.153972	0.158494				47.01	
Frnkln & Hamltn HSD #103	35241RAF2	03/15/06	11/01/11	71.698	0.000	5.9985	180.41	0.148050	0.152491	0.157064	0.161775		54.64	47.97
Franklin Cnty SD #47	352730CF0	02/15/07	12/01/13	68.938	0.000	5.5487	117.72	0.123827	0.127262	0.130793	0.134422	0.138151	45.40	47.96
Franklin Cnty SD #47	352730CG8	02/15/07	12/01/14	65.167	0.000	5.5688	111.71	0.117541	0.120814	0.124178	0.127635	0.131189	43.10	45.54
Franklin Cnty SD #47	352730CH6	02/15/07	12/01/15	61.525	0.000	5.5989	106.07	0.111665	0.114791	0.118004	0.121308	0.124704	40.95	43.28
Franklin Cnty SD #47	352730CJ2	02/15/07	12/01/16	57.942	0.000	5.6491	100.85	0.106249	0.109250	0.112336	0.115509	0.118771	38.97	41.21
Fremont Genl Fin I	356905208	03/06/96	03/31/26*	100.000	9.000	N/A		0.292175	0.303801				47.88*	
College District #534 IL	360395FB8	07/22/10	12/01/11	103.252	0.000	2.2048			0.063238	0.063738	0.064441		10.07	21.16
College District #534 IL	360395FC6	07/22/10	12/01/12	105.163	VARIES	2.3712			0.069270	0.069859	0.070687	0.067279	11.03	25.22
College District #534 IL	360395FD4	07/22/10	12/01/13	105.996	VARIES	2.7756			0.081724	0.082537	0.083683	0.079820	13.02	29.84
College District #534 IL	360395FE2	07/22/10	12/01/14	106.532	VARIES	3.1773			0.094024	0.095095	0.096606	0.092201	14.98	34.42
College District #534 IL	360395FF9	07/22/10	12/01/15	107.053	VARIES	3.5779			0.106397	0.107762	0.109689	0.104612	16.96	39.05
College District #534 IL	360395FG7	07/22/10	12/01/16	105.839	VARIES	4.0773			0.119874	0.121626	0.124105	0.118452	19.11	44.14
College District #534 IL	360395FH5	07/22/10	12/01/17	105.580	VARIES	4.4767			0.131293	0.133399	0.136385	0.130013	20.94	48.46
College District #534 IL	360395FJ1	07/22/10	12/01/18	103.358	VARIES	4.9260			0.141430	0.143926	0.147471	0.140635	22.56	52.35
College District #534 IL	360395FK8	07/22/10	12/01/19	103.249	VARIES	5.2255			0.149871	0.152677	0.156666	0.149141	23.91	55.58
College District #534 IL	360395FL6	07/22/10	12/01/20	101.888	VARIES	5.4261			0.153572	0.156558	0.160805	0.153104	24.51	57.02
GGP Limited Partnership	36170XAA3	04/16/07	04/15/12	98.000	3.980	4.4305	10.31	0.011093	0.011277	0.011590	0.011782	0.012043	4.12	4.30
GWR Operating Partnership	361990AA2	04/07/10	04/01/17	95.347	10.875	11.8737			0.012397	0.013109	0.013887	0.014711	3.34	5.00
GATX Financial Corp.	36804PAC0	10/25/04	06/15/11	95.703	6.273	7.0956	31.79	0.020582	0.021313	0.022069			7.56	3.62
GATX Financial Corp.	36804PAD8	10/25/04	06/15/11	95.703	6.273	7.0956	31.79	0.020582	0.021313	0.022069			7.56	3.62
GATX Financial Corp.	36804PAE6	10/25/04	06/15/11	95.703	6.273	7.0956	31.79	0.020582	0.021313	0.022069			7.56	3.62
General Cable Corp.	369300AL2	12/18/09	11/15/29	100.000	VARIES	12.5014		0.347261	0.358607	0.373209	0.388724	0.405208	128.25	138.62
GMAC	37042FDC9	01/16/97	01/15/12	34.258	0.000	7.2720	521.93	0.168967	0.175110	0.181477	0.188076	0.194914	64.01	68.75
Goldman Sachs Group, Inc.	38141GBW3	02/01/02	02/01/12	100.000	0.000	6.6999		0.305091	0.315312	0.325875	0.336791	0.348074	114.79	122.61
Goldman Sachs Group, Inc.	38141GCB8	04/08/02	04/08/12	100.000	2.000	6.6499		0.266531	0.273546	0.280794	0.288283	0.296021	98.40	103.70
Goldman Sachs Group, Inc.	38141GCC6	04/10/02	04/10/12	100.000	2.500	6.7200		0.261885	0.268351	0.275035	0.281943	0.289083	96.51	101.39
Goldman Sachs Group, Inc.	38141GCD4	04/29/02	04/29/12	100.000	3.500	6.8099		0.249154	0.254327	0.259676	0.265208	0.270928	91.28	95.18
Goldman Sachs Group, Inc.	38141GCE2	07/03/02	07/03/12	100.000	3.000	6.3397		0.226931	0.231483	0.236179	0.241024	0.246023	84.16	87.65
Goldman Sachs Group, Inc.	38141GCJ1	09/16/02	09/16/12	100.000	2.500	5.5999		0.196199	0.199748	0.203396	0.207147	0.211003	72.03	74.70
Goldman Sachs Group, Inc.	38141GCK8	10/28/02	10/28/12	100.000	3.000	5.7299		0.195951	0.199178	0.202496	0.205910	0.209422	71.54	73.95
Goldman Sachs Group, Inc.	38141GCT9	02/11/03	02/11/10	100.000	0.500	4.7499		0.174068					6.96	
Goldman Sachs Group, Inc.	38141GCV4	02/28/03	02/28/13	100.000	0.000	5.1699		0.199009	0.200824	0.209430	0.211341	0.219187	74.25	77.99
Goldman Sachs Group, Inc.	38141GCW2	02/27/03	02/27/13	100.000	0.500	5.1499		0.193648	0.198276	0.203024	0.207895	0.212890	71.71	75.19
Goldman Sachs Group, Inc.	38141GCX0	03/05/03	03/05/13	100.000	0.000	5.0499		0.193988	0.198887	0.203909	0.209057	0.214336	71.87	75.54
Goldman Sachs Group, Inc.	38141GCZ5	04/21/03	04/18/13	100.000	0.000	5.1500		0.199005	0.204129	0.209385	0.214777	0.220307	73.32	77.15
Goldman Sachs Group, Inc.	38141GDC5	04/21/03	04/21/13	100.000	2.250	5.1500		0.174608	0.177495	0.180456	0.183493	0.186609	63.79	65.94
Goldman Sachs Group, Inc.	38141GDD3	05/09/03	05/09/10	100.000	2.500	4.1499		0.129304					16.55	
Goldman Sachs Group, Inc.	38141GDF8	05/30/03	05/30/13	100.000	0.000	4.6300		0.173177	0.177186	0.181288	0.185485	0.189779	63.32	66.28
Goldman Sachs Group, Inc.	38141GDG6	06/11/03	06/11/13	100.000	3.000	4.2499		0.128970	0.129940	0.130930	0.131942	0.132975	46.64	47.36

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SECTION I-B

									Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/10		2010 1st Period	2010 2nd Period	2010 3rd Period	2011 2nd Period	2011 3rd Period	2010	2011
Goldman Sachs Group, Inc.	38141GDH4	06/20/03	06/20/13	100.000	0.250	4.3500			0.157592	0.160869	0.164217	0.167637	0.171132	57.40	59.81
Goldman Sachs Group, Inc.	38141GDJ0	07/08/03	07/08/10	100.000	0.000	4.1500			0.147495	0.150556				28.13	
Goldman Sachs Group, Inc.	38141GDL5	08/07/03	08/07/11	100.000	0.000	5.0600			0.189697	0.194496	0.199417	0.204462		70.55	43.98
Goldman Sachs Group, Inc.	38141GDM3	08/04/03	08/04/10	100.000	0.000	5.0799			0.190669	0.195512				41.48	
Goldman Sachs Group, Inc.	38141GDN1	08/25/03	08/25/10	100.000	1.000	4.8700			0.171257	0.174751				40.70	
Goldman Sachs Group, Inc.	38141GDP6	08/28/03	08/28/10	100.000	1.500	4.9500			0.170175	0.173356				40.90	
Goldman Sachs Group, Inc.	38141GDR2	01/21/04	04/06/10	100.000	0.000	3.9420			0.136839					13.00	
Goldman Sachs Group, Inc.	38141GDS0	04/13/04	06/13/11	100.000	0.000	4.6749			0.168746	0.172690	0.176727			61.60	28.63
Goldman Sachs Group, Inc.	38141GDW1	11/23/04	11/23/11	100.000	2.000	4.5999			0.146218	0.148303	0.150436	0.152619		53.17	48.83
Goldman Sachs Group, Inc.	38141GDY7	01/11/05	01/11/12	100.000	1.000	4.7300			0.155648	0.158672	0.161768	0.164937	0.168181	57.62	59.90
Goldman Sachs Group, Inc.	38141GEB6	02/15/05	02/15/12	100.000	2.000	4.5499			0.142284	0.144257	0.146275	0.148339	0.150450	52.12	53.60
Goldman Sachs Group, Inc.	38141GEC4	06/29/05	06/29/12	100.000	1.000	4.6499			0.152466	0.155365	0.158332	0.161367	0.164473	55.42	57.56
Goldman Sachs Group, Inc.	38141GEH3	04/13/06	04/13/10	100.000	0.000	5.5399			0.186325					19.01	
Goldman Sachs Group, Inc.	38141GEN0	06/28/06	06/28/11	100.000	0.125	5.8999			0.200095	0.205895	0.211867			73.11	37.50
Goldman Sachs Group, Inc.	38141GFF6	12/28/07	12/28/17	100.000	0.000	5.8500			0.182363	0.187697	0.193187	0.198838	0.204654	66.64	70.60
Goldman Sachs Group, Inc.	38141GFR0	05/30/08	07/30/10	100.000	0.000	4.2690			0.124580	0.127239				26.52	
Goldman Sachs Group, Inc.	38141GFS8	06/25/08	07/09/10	100.000	0.000	4.8989			0.143104	0.146609				27.53	
Goldman Sachs Group, Inc.	38141GGC2	05/28/09	05/28/24*	100.000	VARIES	6.5785			0.178697	0.174524				41.98*	
Goldman Sachs Group, Inc.	38141GGH1	10/26/09	03/05/13	100.000	0.000	1.0049			0.027915	0.028015	0.028156	0.028297	0.028440	10.10	10.19
Goldman Sachs Group, Inc.	38141GGJ7	11/19/09	11/19/24*	100.000	VARIES	5.8890			0.163584	0.159404				51.27*	
Goldman Sachs Group, Inc.	3814262A2	11/04/09	11/06/14	100.000	0.000	3.0642			0.085134	0.086438	0.087763	0.089107	0.090472	31.03	31.99
Goldman Sachs Group, Inc.	3814262B0	11/30/09	11/30/14	100.000	0.000	2.9158			0.080996	0.082177	0.083375	0.084591	0.085824	29.44	30.31
Goldman Sachs Group, Inc.	3814262C8	12/04/09	12/08/14	100.000	0.000	2.9817			0.082853	0.084088	0.085342	0.086614	0.087905	30.11	31.01
Goldman Sachs Group, Inc.	3814262D6	12/31/09	12/31/14	100.000	0.000	2.8111			0.078088	0.079185	0.080298	0.081427	0.082572	28.31	29.11
Goldman Sachs Group, Inc.	3814262E4	12/29/09	06/26/15	100.000	0.000	2.9758			0.082662	0.083872	0.085119	0.086386	0.087671	29.99	30.88
Goldman Sachs Group, Inc.	3814262F1	02/03/10	02/05/15	100.000	0.000	2.7204			0.075568	0.075579	0.076607	0.077649	0.078705	24.94	28.07
Goldman Sachs Group, Inc.	3814262H7	01/29/10	07/30/15	100.000	0.000	2.8531			0.079252	0.079260	0.080390	0.081537	0.082700	26.48	29.50
Goldman Sachs Group, Inc.	3814262J3	02/26/10	08/27/15	100.000	0.000	2.8595			0.079432	0.079439	0.080575	0.081727	0.082896	24.37	29.50
Goldman Sachs Group, Inc.	3814262K0	03/03/10	03/05/15	100.000	0.000	2.5727			0.071466	0.071477	0.072396	0.073327	0.074271	21.41	26.45
Goldman Sachs Group, Inc.	3814262L8	03/31/10	10/01/15	100.000	0.000	2.4854			0.069041	0.069046	0.069904	0.070773	0.071652	18.79	25.48
Goldman Sachs Group, Inc.	3814262M6	05/05/10	05/07/15	100.000	0.000	2.6855			0.074599	0.074610	0.075612	0.076627	0.077656	17.66	27.51
Goldman Sachs Group, Inc.	3814262N4	03/31/10	03/31/15	100.000	0.000	2.7100				0.075279	0.076299	0.077333	0.078381	20.49	27.84
Goldman Sachs Group, Inc.	381426Y58	06/03/09	06/05/14	100.000	0.000	3.4499			0.097504	0.099186	0.100897	0.102637	0.104408	35.49	36.73
Goldman Sachs Group, Inc.	381426Z40	07/06/09	07/08/14	100.000	0.000	3.4489			0.095822	0.097474	0.099155	0.100865	0.102605	35.37	36.60
Goldman Sachs Group, Inc.	381426Z65	08/05/09	08/07/14	100.000	0.000	3.2499			0.090292	0.091759	0.093250	0.094765	0.096305	33.20	34.28
Goldman Sachs Group, Inc.	381426Z73	09/09/09	09/09/14	100.000	0.000	3.0499			0.084721	0.086013	0.087325	0.088656	0.090008	31.02	31.98
Goldman Sachs Group, Inc.	381426Z81	10/05/09	10/07/14	100.000	0.000	3.1498			0.087511	0.088889	0.090289	0.091711	0.093155	31.99	33.00
Goldman Sachs Group, Inc.	381426Z99	09/30/09	09/30/14	100.000	0.000	3.0503			0.084731	0.086023	0.087335	0.088667	0.090019	30.97	31.92
Goldman Sachs Group, Inc.	38143DAA7	09/03/09	09/09/14	100.000	0.000	3.1999			0.088936	0.090359	0.091805	0.093274	0.094766	32.59	33.65
Goldman Sachs Group, Inc.	38143U457	04/16/04	10/16/11	100.000	0.000	4.7359			0.170183	0.174213	0.178338	0.182561		62.60	51.59
Goldman Sachs Group, Inc.	38143UAQ4	09/10/04	09/10/11	100.000	VARIES	4.5701			0.140046	0.141426	0.142837	0.144281		50.97	35.83

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SECTION I-B

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/10		2010 1st Period	2010 2nd Period	2010 3rd 2011 1st	2011 2nd Period	2011 3rd Period	2010	2011
Goldman Sachs Group, Inc.	38143UAS0	09/10/04	09/10/12	100.000	0.500	4.7699			0.164026	0.167607	0.171273	0.175027	0.178870	60.50	63.18
Goldman Sachs Group, Inc.	38143UAX9	10/08/04	10/08/11	100.000	1.500	4.5499			0.147761	0.150174	0.152643	0.155168		54.03	42.74
Goldman Sachs Group, Inc.	38143UBB6	03/16/05	03/16/12	100.000	1.000	5.0399			0.168174	0.171712	0.175339	0.179058	0.182870	61.93	64.58
Goldman Sachs Group, Inc.	38143UBC4	04/13/05	04/13/12	100.000	0.500	4.9999			0.169997	0.173899	0.177900	0.182000	0.186203	62.52	65.43
Goldman Sachs Group, Inc.	38143UBF7	08/18/05	08/18/11	100.000	0.000	4.8399			0.162787	0.166727	0.170761	0.174894		60.37	39.51
Goldman Sachs Group, Inc.	38143UBH3	10/03/05	10/03/12	100.000	1.000	5.0999			0.167083	0.170635	0.174278	0.178013	0.181844	61.42	64.08
Goldman Sachs Group, Inc.	38143UBJ9	10/17/05	10/17/10	100.000	0.000	5.0229			0.170153	0.174427				49.43	
Goldman Sachs Group, Inc.	38143UBN0	03/16/07	03/16/14	100.000	0.000	5.7599			0.184406	0.189717	0.195181	0.200802	0.206585	68.47	72.47
Goldman Sachs Group, Inc.	38143UBW0	07/09/07	07/09/10	100.000	0.000	5.4600			0.168920	0.173531				32.59	
Goldman Sachs Group, Inc.	38143UBY6	08/22/07	02/22/11	100.000	0.000	5.3199			0.164140	0.168506	0.172988			61.02	8.82
Goldman Sachs Group, Inc.	38143UCC3	10/22/07	09/26/11	100.000	0.000	5.2199			0.160150	0.164330	0.168619	0.173020		59.21	45.48
Goldman Sachs Group, Inc.	38143UCE9	10/03/07	10/03/10	100.000	0.000	5.0199			0.153980	0.157845				42.58	
Goldman Sachs Group, Inc.	38143UCG4	10/09/07	10/13/15	100.000	0.000	5.8199			0.181439	0.186719	0.192153	0.197744	0.203499	67.10	71.07
Goldman Sachs Group, Inc.	38143UCK5	01/31/08	01/31/15	100.000	1.000	5.2500			0.155378	0.158727	0.162165	0.165692	0.169312	57.56	60.09
Goldman Sachs Group, Inc.	38143UCN9	04/11/08	09/11/15	100.000	3.000	5.7277			0.165418	0.167769	0.170187	0.172674	0.175233	60.50	62.27
Goldman Sachs Group, Inc.	38143UCP4	05/07/08	05/07/15	100.000	1.000	4.0000			0.116212	0.117981	0.119785	0.121625	0.123502	42.35	43.65
Goldman Sachs Group, Inc.	38143UCT6	07/31/08	07/31/23*	100.000	VARIES	6.1233			0.166421	0.166506				4.99*	
Goldman Sachs Group, Inc.	38143UCU3	07/29/08	01/29/10	100.000	0.000	4.0399			0.116801					3.27	
Goldman Sachs Group, Inc.	38143UCX7	09/02/08	09/21/10	100.000	0.000	4.3870			0.127561	0.130359				33.67	
Goldman Sachs Group, Inc.	38143UDA6	09/24/08	09/24/23*	100.000	VARIES	7.3097			0.201621					16.73*	
Goldman Sachs Group, Inc.	38143UDB4	07/24/09	07/25/11	100.000	0.000	2.9229			0.081201	0.082387	0.083592	0.084813		29.82	17.27
Goldman Sachs Group, Inc.	38143UDK4	02/05/09	05/05/12	100.000	0.000	5.2977			0.153060	0.157114	0.161276	0.165548	0.169933	56.29	59.31
Goldman Sachs Group, Inc.	38143UDR9	06/24/09	06/24/24*	100.000	VARIES	7.2588			0.196856	0.191903				51.33*	
Goldman Sachs Group, Inc.	38143UDT5	07/24/09	07/25/11	100.000	0.000	2.9229			0.081201	0.082387	0.083592	0.084813		29.82	17.27
Goldman Sachs Group, Inc.	38143UDU2	07/06/09	07/08/13	100.000	0.000	4.2600			0.118362	0.120883	0.123458	0.126087	0.128773	43.95	45.84
Goldman Sachs Group, Inc.	38143UDW8	07/10/09	07/10/14	100.000	1.000	4.6174			0.128263	0.130583	0.132957	0.135385	0.137869	47.39	49.14
Goldman Sachs Group, Inc.	38143UEC1	07/29/09	07/29/24*	100.000	VARIES	6.4990			0.180529	0.177821	0.175024			52.81*	
Goldman Sachs Group, Inc.	38143UED9	07/29/09	07/29/24*	100.000	VARIES	6.8975			0.191599	0.187669	0.183603			55.67*	
Goldman Sachs Group, Inc.	38143UEF4	08/07/09	08/08/11	100.000	0.000	2.4971			0.069371	0.070237	0.071114	0.072002		25.38	15.59
Goldman Sachs Group, Inc.	38143UEH0	08/20/09	08/20/24*	100.000	VARIES	6.8712			0.190869	0.190507	0.190134			61.14*	
Goldman Sachs Group, Inc.	38143UEJ6	08/25/09	08/25/11	100.000	0.000	2.6782			0.074395	0.075391	0.076401	0.077424		27.21	18.06
Goldman Sachs Group, Inc.	38143UEK3	08/25/09	02/25/11	100.000	0.000	2.0848			0.057913	0.058516	0.059126			21.11	3.19
Goldman Sachs Group, Inc.	38143UEL1	08/28/09	12/12/12	100.000	0.000	3.4679			0.097296	0.098983	0.100700	0.102446	0.104222	35.39	36.63
Goldman Sachs Group, Inc.	38143UEN7	09/17/09	10/03/11	100.000	0.000	2.3500			0.065347	0.066115	0.066892	0.067678		23.80	18.34
Goldman Sachs Group, Inc.	38143UEU1	10/29/09	10/29/24	100.000	VARIES	6.0484			0.168013	0.163643	0.159142	0.159347	0.159560	59.15	57.35
Goldman Sachs Group, Inc.	38143UEY3	10/30/09	10/30/14	100.000	1.000	3.9877			0.110771	0.112426	0.114114	0.115835	0.117591	40.38	41.60
Goldman Sachs Group, Inc.	38143UEZ0	10/29/09	10/29/16	100.000	1.000	4.6747			0.129853	0.132239	0.134681	0.137179	0.139736	47.48	49.25
Goldman Sachs Group, Inc.	38143UFM8	11/30/09	11/30/15	100.000	1.000	3.9589			0.109971	0.111598	0.113258	0.114950	0.116675	39.98	41.18
Goldman Sachs Group, Inc.	38143UFN6	11/19/09	11/19/24*	98.500	VARIES	5.8893			0.161138	0.156885				50.48*	
Goldman Sachs Group, Inc.	38143UFT3	12/30/09	12/30/24	100.000	VARIES	5.9598			0.165552	0.161380	0.157084	0.157282	0.157485	58.84	56.59
Goldman Sachs Group, Inc.	38143UFU0	12/17/09	06/17/11	100.000	0.000	1.2185			0.033849	0.034055	0.034263			12.23	5.69

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/10	2010 1st Period	2010 2nd Period	2010 3rd 2011 1st	2011 2nd Period	2011 3rd Period	2010	2011
Goldman Sachs Group, Inc.	38143UFY2	01/29/10	01/29/25*	100.000	VARIES	6.0685			0.168571	0.168629			45.52*	
Goldman Sachs Group, Inc.	38143UGE5	02/26/10	02/26/25*	100.000	VARIES	6.0981			0.168458	0.164964			45.67*	
Goldman Sachs Group, Inc.	38143UGH8	02/25/10	02/25/25	100.000	VARIES	5.9486			0.165242	0.161068	0.156771	0.156969	50.04	56.69
Goldman Sachs Group, Inc.	38143UGW5	03/31/10	03/31/25	100.000	VARIES	5.7994			0.161097	0.156908	0.152597	0.152798	43.28	55.34
Goldman Sachs Group, Inc.	38143UHS3	04/15/10	04/15/15	100.000	1.000	3.9405			0.109459	0.111068	0.112709	0.114382	28.14	40.53
Goldman Sachs Group, Inc.	38143UHT1	04/20/10	04/20/15	100.000	0.000	3.9150			0.108752	0.110881	0.113052	0.115265	27.45	40.62
Goldman Sachs Group, Inc.	38143UJE2	05/26/10	05/26/16	100.000	0.000	5.1358			0.142662	0.146325	0.150082	0.153936	30.80	53.62
Goldman Sachs Group, Inc.	38143UJL6	05/21/10	05/21/15	100.000	0.000	2.4439			0.067887	0.068717	0.069556	0.070406	14.97	24.96
Goldman Sachs Group, Inc.	38143UJX0	06/24/10	06/24/16	100.000	0.000	4.3999			0.122220	0.124909	0.127657	0.130465	22.87	45.50
Goldman Sachs Group Inc.	38143UKX8	08/31/10	08/31/17	100.000	0.000	4.4059				0.121712	0.122365	0.126435	14.97	45.13
Goldman Sachs Group, Inc.	38143ULK5	07/28/10	07/28/17	100.000	VARIES	2.6534				0.017819	0.017028	0.016226	2.73	6.03
Goldman Sachs Group, Inc.	38143ULL3	07/29/10	07/29/15	100.000	0.000	3.7102				0.103062	0.104974	0.106921	15.67	38.03
Goldman Sachs Group, Inc.	38143ULM1	07/28/10	07/28/17	100.000	VARIES	2.6469				0.017637	0.016856	0.016064	2.70	5.97
Goldman Sachs Group, Inc.	38143ULN9	08/06/10	08/06/20	100.000	VARIES	2.8170				0.022917	0.021793	0.020652	3.32	7.72
Goldman Sachs Group, Inc.	38143ULQ2	08/20/10	08/20/15	100.000	VARIES	1.9250				0.007363	0.006820	0.006886	.96	2.53
Goldman Sachs Group, Inc.	38143ULV1	08/26/10	08/26/20	100.000	VARIES	2.6793				0.025092	0.023913	0.022718	3.14	8.52
Goldman Sachs Group, Inc.	38143UMA6	08/20/10	08/20/20	100.000	VARIES	2.6781				0.015725	0.014987	0.014238	2.06	5.33
Goldman Sachs Group, Inc.	38143UMC2	08/26/10	08/26/15	100.000	VARIES	1.8192				0.007495	0.007235	0.006971	.94	2.59
Goldman Sachs Group, Inc.	38143UME8	09/08/10	09/08/17	100.000	VARIES	2.3458				0.015162	0.014752	0.014337	1.71	5.29
Goldman Sachs Group, Inc.	38143UMH1	09/08/10	09/08/20	100.000	VARIES	2.6543				0.026620	0.025380	0.024122	3.01	9.08
Goldman Sachs Group, Inc.	38143UMJ7	09/10/10	09/10/20	100.000	VARIES	2.6625				0.017071	0.016273	0.015465	1.89	5.82
Goldman Sachs Group, Inc.	38143UMQ1	09/29/10	09/28/17	100.000	0.000	4.0718				0.113106	0.115396	0.117745	10.41	41.56
Goldman Sachs Group, Inc.	38143UMU2	09/21/10	09/21/20	100.000	VARIES	2.7708				0.022969	0.022135	0.021290	2.30	7.95
Goldman Sachs Group, Inc.	38143UMW8	09/21/10	09/21/17	100.000	VARIES	2.3116				0.019991	0.019209	0.018417	2.00	6.90
Goldman Sachs Group, Inc.	38143UNC1	10/12/10	10/12/15	100.000	0.000	3.1999				0.088886	0.090308	0.091753	7.02	32.48
Goldman Sachs Group, Inc.	38143UNG2	10/19/10	10/20/25	100.000	VARIES	4.9992			0.138867	0.138861	0.137471	0.136047	10.00	49.54
Goldman Sachs Group, Inc.	38143UNH0	10/29/10	10/31/17	100.000	2.000	3.7647			0.104575	0.104585	0.105508	0.106449	6.59	37.93
Goldman Sachs Group, Inc.	38143UNQ0	10/29/10	10/29/25	100.000	VARIES	4.8705				0.135294	0.133854	0.132378	8.39	48.27
Goldman Sachs Group, Inc.	38143UNT4	10/29/10	10/29/20	100.000	VARIES	2.0301				0.020613	0.019856	0.019091	1.28	7.19
Goldman Sachs Group, Inc.	38143UNU1	10/29/10	10/29/20	100.000	VARIES	2.3763				0.026063	0.024961	0.023846	1.62	9.05
Goldman Sachs Group, Inc.	38143UNV9	11/05/10	11/05/15	100.000	VARIES	1.6723				0.010667	0.010324	0.009979	.60	3.74
Goldman Sachs Group, Inc.	38143UNX5	11/05/10	11/05/15	100.000	VARIES	1.6984				0.014169	0.013996	0.013822	.79	5.05
Goldman Sachs Group, Inc.	38143UNY3	11/01/10	11/01/17	100.000	VARIES	1.9534				0.004584	0.004431	0.004276	.28	1.60
Goldman Sachs Group, Inc.	38143UPE5	11/10/10	11/10/25	100.000	VARIES	4.9480				0.137446	0.136036	0.134591	7.01	49.08
Goldman Sachs Group, Inc.	38143UPF2	11/15/10	11/15/17	100.000	VARIES	2.1778				0.013666	0.013160	0.012648	.63	4.78
Goldman Sachs Group, Inc.	38143UPG0	11/29/10	11/29/16	100.000	0.000	3.4000				0.094445	0.096051	0.097684	3.02	34.39
Goldman Sachs Group, Inc.	38143UPQ8	11/18/10	11/18/15	100.000	VARIES	1.6239				0.009399	0.009106	0.008810	.40	3.31
Goldman Sachs Group, Inc.	38143UPS4	11/18/10	11/18/15	100.000	VARIES	1.6239				0.009399	0.009106	0.008810	.40	3.31
Goldman Sachs Group, Inc.	38143YAA1	03/07/05	03/07/11	100.000	0.000	4.6499		0.158849	0.162543	0.166322			58.70	10.98
Goldman Sachs Group, Inc.	38144P432	02/04/08	08/04/10	100.000	0.000	4.3500		0.128891	0.131694				27.96	
Goldman Sachs Group, Inc.	38145E667	08/01/08	02/02/10	100.000	0.000	4.1900		0.121331					3.76	

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SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/10	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2010 1st Period	2010 2nd Period	2010 3rd Period	2011 2nd Period	2011 3rd Period	2010	2011
								-----	-----	-----	-----	-----	-----	-----
Goldman Sachs Group, Inc.	38145K143	09/10/08	03/10/10	100.000	0.000	3.9160		0.113080					7.80	
Goldman Sachs Group, Inc.	38145K192	09/17/08	01/19/10	100.000	0.000	3.7570		0.107676					1.94	
Goldman Sachs Group, Inc.	38145K259	10/01/08	02/01/10	100.000	0.000	3.8600		0.110699					3.32	
Goldman Sachs Group, Inc.	38145K267	10/06/08	01/06/10	100.000	0.000	4.1000		0.117415					.59	
Goldman Sachs Group, Inc.	38145K457	04/20/09	10/20/10	100.000	0.000	2.4870		0.069944	0.070814				20.37	
Goldman Sachs Group, Inc.	38145K515	05/11/09	11/10/10	100.000	0.000	2.5699		0.072301	0.073230				22.51	
Goldman Sachs Group, Inc.	38145K648	02/09/09	05/10/10	100.000	0.000	4.4634		0.128181					16.54	
Goldman Sachs Group, Inc.	38145K788	01/08/09	05/07/10	100.000	0.000	5.2200		0.151352					19.07	
Goldman Sachs Group, Inc.	38145K853	01/02/09	01/04/11	100.000	0.000	5.6831		0.162403	0.167018	0.171764			60.95	.52
Goldman Sachs Group, Inc.	38145T292	11/25/09	11/28/11	100.000	0.000	1.6731		0.046484	0.046872	0.047265	0.047660		16.83	15.53
Goldman Sachs Group, Inc.	38145T300	06/08/09	12/07/10	100.000	0.000	1.9298		0.054121	0.054643				18.28	
Goldman Sachs Group, Inc.	38145T573	08/10/09	08/10/12	100.000	0.000	3.4194		0.094985	0.096609	0.098261	0.099941	0.101650	34.95	36.15
Goldman Sachs Group, Inc.	38145T656	09/03/09	09/04/12	100.000	0.000	3.3182		0.092181	0.093711	0.095266	0.096846	0.098453	33.82	34.95
Goldman Sachs Group, Inc.	38145T854	07/31/09	07/31/12	100.000	0.000	3.6701		0.101948	0.103819	0.105724	0.107664	0.109639	37.61	39.00
Goldman Sachs Group, Inc.	38145T888	08/11/09	12/11/12	100.000	0.000	3.6196		0.101760	0.103601	0.105476	0.107385	0.109329	37.04	38.39
Goldman Sachs Group, Inc.	38145X202	06/25/10	07/05/11	100.000	0.000	0.9491			0.026365	0.026372	0.026497		4.91	4.87
Goldman Sachs Group, Inc.	38145X632	08/06/10	08/15/11	100.000	0.000	0.7273			0.020204	0.020208	0.020282		2.93	4.54
Goodman Global, Inc.	38239DAA2	12/16/09	12/15/14*	54.607	0.000	12.4806	2.84	0.189312	0.201062				63.62*	
Goodman Global, Inc.	38239DAB0	12/16/09	12/15/14*	54.607	0.000	12.4806	2.84	0.189312	0.201062				63.62*	
Goodman Global, Inc.	38239DAC8	12/16/09	12/15/14*	54.607	0.000	12.4806	2.84	0.189312	0.201062				63.62*	
Graphic Packaging Intl	38869PAE4	06/16/09	06/15/17	97.292	9.500	9.9998	1.25	0.006679	0.007013	0.007363	0.007732	0.008118	2.48	2.73
Graphic Packaging Intl	38869PAF1	06/16/09	06/15/17	97.292	9.500	9.9998	1.25	0.006679	0.007013	0.007363	0.007732	0.008118	2.48	2.73
Great Plains Energy, Inc.	391164803	05/18/09	06/15/42	100.000	VARIES	11.2196		0.310417	0.310712	0.314534	0.315036	0.317382	113.43	114.95
Great Plains Energy, Inc.	391164AC4	05/18/09	06/15/42	100.000	VARIES	11.2196		0.310417	0.310712	0.314534	0.315036	0.317382	113.43	114.95
Griffon Corporation	398433AA0	07/18/03	07/18/23	100.000	VARIES	8.5003		0.317110	0.325865	0.334992	0.344508	0.353668	118.65	125.35
Griffon Corporation	398433AB8	07/18/03	07/18/23	100.000	VARIES	8.5003		0.317110	0.325865	0.334992	0.344508	0.353668	118.65	125.35
HCA Inc.	404119AY5	11/17/06	11/15/16	100.000	9.625	N/A		0.282170	0.282215	0.282263	0.282313	0.282365	101.59	101.63
HCA Inc.	404119AZ2	11/17/06	11/15/16	100.000	9.625	N/A		0.282170	0.282215	0.282263	0.282313	0.282365	101.59	101.63
HCA Inc.	404119BA6	11/17/06	11/15/16	100.000	9.625	N/A		0.282170	0.282215	0.282263	0.282313	0.282365	101.59	101.63
HSBC USA, Inc.	40428HCU4	07/27/06	01/27/10	100.000	0.000	5.4266		0.177006					4.60	
HSBC USA, Inc.	4042EP842	08/29/08	02/26/10	100.000	0.000	3.2949		0.094543					5.20	
HSBC USA, Inc.	4042K02W4	06/29/10	06/29/12	100.000	0.000	1.2997			0.036105	0.036339	0.036576	0.036813	6.57	13.13
HSBC USA, Inc.	4042K03B9	07/30/10	07/30/15	100.000	2.350	2.3499				0.065278	0.065278	0.065278	9.86	23.50
HSBC USA, Inc.	4042K03W3	07/30/10	08/01/13	100.000	2.350	2.3499			0.065277	0.065278	0.065278	0.065278	9.86	23.50
HSBC USA, Inc.	4042K04T9	08/17/10	08/16/13	100.000	0.000	1.2967				0.036020	0.036252	0.036487	4.83	13.07
HSBC USA, Inc.	4042K04U6	08/31/10	08/29/13	100.000	1.300	1.2999				0.035519	0.035714	0.035326	4.37	12.98
HSBC USA, Inc.	4042K04V4	08/17/10	08/17/16	100.000	2.350	2.3499				0.065278	0.065278	0.065278	8.75	23.50
HSBC USA, Inc.	4042K0A88	10/15/09	10/14/11	100.000	0.000	1.4462		0.040175	0.040464	0.040756	0.041051		14.56	11.59
HSBC USA, Inc.	4042K0B53	10/22/09	10/21/11	100.000	0.000	1.5163		0.042120	0.042438	0.042759	0.043084		15.27	12.46
HSBC USA, Inc.	4042K0C60	11/04/09	11/03/11	100.000	0.000	1.4560		0.040447	0.040740	0.041036	0.041335		14.65	12.45
HSBC USA, Inc.	4042K0E50	11/20/09	11/21/11	100.000	0.000	1.1974		0.033265	0.033464	0.033664	0.033866		12.03	10.81

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SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/10	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2010 1st Period	2010 2nd Period	2010 3rd 2011 1st	2011 2nd Period	2011 3rd Period	2010	2011
HSBC USA, Inc.	4042K0J22	12/23/09	12/22/11	100.000	0.000	1.3953		0.038759	0.039027	0.039300	0.039574		14.01	13.84
HSBC USA, Inc.	4042K0P66	02/26/10	02/26/20	100.000	4.350	4.3499			0.120833	0.120833	0.120833	0.120833	36.85	43.50
HSBC USA, Inc.	4042K0R49	03/31/10	03/31/16	100.000	3.250	3.2499			0.090278	0.090278	0.090278	0.090278	24.47	32.50
HSBC USA, Inc.	4042K0T54	04/06/10	04/05/13	100.000	0.000	2.0440			0.056779	0.057356	0.057942	0.058535	15.10	20.86
HSBC USA, Inc.	4042K0UD5	01/30/09	07/31/14	100.000	0.000	2.4845		0.068358	0.070355	0.070067	0.072114	0.071819	25.58	26.21
HSBC USA, Inc.	4042K0UX1	02/27/09	08/26/14	100.000	0.000	3.0323		0.085503	0.086799	0.088116	0.089452	0.090808	31.34	32.30
HSBC USA, Inc.	4042K0VV4	03/31/09	09/30/14	100.000	0.000	3.3762		0.095369	0.096978	0.098616	0.100280	0.101973	34.92	36.11
HSBC USA, Inc.	4042K0W35	04/27/10	04/22/14	100.000	0.000	2.6880			0.074669	0.075645	0.076662	0.077692	18.29	27.56
HSBC USA, Inc.	4042K0W84	05/27/10	05/27/16	100.000	0.000	2.8554			0.079317	0.080450	0.081598	0.082763	17.01	29.25
HSBC USA, Inc.	4042K0WU5	05/05/09	05/05/11	100.000	VARIES	1.9852		0.054936	0.055006	0.055076			19.80	6.83
HSBC USA, Inc.	4042K0XJ9	06/12/09	06/12/13	100.000	0.000	3.7732		0.106789	0.108804	0.110857	0.112948	0.115079	38.88	40.37
HSBC USA, Inc.	4042K0Y82	05/26/10	05/27/14	100.000	0.000	2.8563		0.079342	0.079349	0.080483	0.081632	0.082798	17.10	29.26
HSBC USA, Inc.	4042K0YF6	07/29/09	07/29/11	100.000	0.000	1.4379		0.039942	0.040229	0.040519	0.040810		14.52	8.48
HSBC USA, Inc.	4042K0YZ2	09/10/09	09/09/11	100.000	0.000	1.1978		0.033275	0.033473	0.033673	0.033875		12.06	8.39
HSBC USA, Inc.	4042K1AK9	11/30/10	11/29/12	100.000	0.000	1.1550				0.032086	0.032270	0.032456	.99	11.60
HSBC USA, Inc.	4042K1AL7	11/18/10	11/19/15	100.000	2.530	2.5299			0.070277	0.070278	0.070278	0.070278	3.02	25.30
HSBC USA, Inc.	4042K1AN3	11/18/10	11/19/12	100.000	0.000	1.0998			0.030551	0.030552	0.030720	0.030889	1.31	11.04
John Hancock Life Ins Co	41013MBT6	10/29/02	04/15/15	50.000	0.000	5.6403	245.21	0.115383	0.118637	0.121982	0.125423	0.128960	42.63	45.06
Harrisburg, PA	414738NR1	12/28/95	04/01/10	38.328	0.000	6.8391	600.19	0.183695					16.53	
Harrisburg, PA	414738NS9	12/28/95	04/01/11	35.259	0.000	6.9490	565.70	0.174230	0.180283	0.186547			64.92	16.79
Harrisburg, PA	414738NT7	12/28/95	04/01/12	32.621	0.000	7.0092	530.33	0.163896	0.169640	0.175585	0.181739	0.188108	61.09	65.45
Harrisburg, PA	414738NU4	12/28/95	04/01/13	30.247	0.000	7.0491	496.04	0.153650	0.159065	0.164672	0.170476	0.176484	57.28	61.39
Harrisburg, PA	414738NV2	12/28/95	04/01/14	27.925	0.000	7.1092	463.98	0.144210	0.149336	0.154645	0.160142	0.165834	53.78	57.67
Harrisburg, PA	414738NW0	12/28/95	04/01/15	25.992	0.000	7.1193	432.81	0.134598	0.139390	0.144352	0.149490	0.154811	50.20	53.83
Harrisburg, PA	414738NX8	12/28/95	04/01/16	24.047	0.000	7.1593	403.90	0.125893	0.130399	0.135067	0.139902	0.144910	46.96	50.38
Harrisburg, PA	414738NY6	12/28/95	04/01/17	22.322	0.000	7.1792	376.54	0.117499	0.121717	0.126086	0.130612	0.135300	43.83	47.03
Harrisburg, PA	414738NZ3	12/28/95	04/01/18	20.535	0.000	7.2393	350.90	0.109870	0.113847	0.117968	0.122238	0.126663	41.00	44.02
Harrisburg, PA	414738PA6	12/28/95	04/01/19	19.125	0.000	7.2394	326.81	0.102328	0.106032	0.109871	0.113848	0.117969	38.18	41.00
Town of Harrison, NJ	415342KS2	01/09/07	06/01/10	83.578	0.000	5.3535	142.49	0.144832					21.72	
Town of Harrison, NJ	415342KZ6	01/09/07	06/01/10	83.578	0.000	5.3535	142.49	0.144832					21.72	
Hartford Life Insurance	41659LAS0	08/16/07	08/16/17	100.000	0.000	5.7021		0.177243	0.182296	0.187494	0.192839	0.198337	66.10	69.92
Hartford Life Insurance	4165X2AA4	12/22/06	12/22/11	100.000	0.000	4.8221		0.154531	0.158257	0.162073	0.165980		56.37	57.59
Hartford Life Insurance	4165X2AB2	12/22/06	12/22/11	100.000	2.000	4.8220		0.145993	0.148173	0.150406	0.152693		52.99	53.20
Hartford Life Insurance	4165X2AC0	01/23/07	01/23/13	100.000	0.000	4.9060		0.153834	0.157607	0.161474	0.165435	0.169493	57.27	60.11
Hartford Life Insurance	4165X2AE6	02/06/07	02/06/13	100.000	0.000	4.9496		0.155367	0.159212	0.163152	0.167190	0.171327	57.75	60.65
Hartford Life Insurance	4165X2AG1	02/20/07	02/20/13	100.000	0.000	4.8472		0.151772	0.155450	0.159217	0.163076	0.167028	56.28	59.04
Hartford Life Insurance	4165X2AJ5	03/05/07	03/05/13	100.000	0.000	4.6977		0.146557	0.150000	0.153523	0.157129	0.160820	54.19	56.76
Hartford Life Insurance	4165X2AL0	03/06/07	09/20/12	100.000	0.000	4.6360		0.144674	0.148028	0.151459	0.154970	0.158562	53.37	55.87
Hartford Life Insurance	4165X2AM8	03/19/07	03/19/13	100.000	0.000	4.8023		0.150202	0.153808	0.157501	0.161283	0.165156	55.47	58.16
Hartford Life Insurance	4165X2AP1	04/23/07	04/23/14	100.000	0.000	4.5737		0.142254	0.145507	0.148835	0.152239	0.155720	52.24	54.66
Hartford Life Insurance	4165X2AQ9	04/23/07	04/23/12	100.000	0.000	4.5578		0.141705	0.144934	0.148237	0.151616	0.155071	52.04	54.44
Hartford Life Insurance	4165X2AR7	05/07/07	05/07/13	100.000	0.000	4.6205		0.143876	0.147200	0.150601	0.154080	0.157640	52.76	55.22
Hartford Life Insurance	4165X2AT3	06/11/07	06/11/14	100.000	0.000	5.0297		0.158191	0.162169	0.166247	0.170428	0.174714	57.83	60.77

SECTION I-B

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								2010 1st	2010 2nd	2010 3rd	2011 2nd	2011 3rd	2010	2011
								Period	Period	Period	Period	Period		
Hartford Life Insurance	4165X2AU0	07/02/07	07/02/14	100.000	0.000	5.2090		0.160369	0.164546	0.168832	0.173229	0.177741	60.00	63.17
Hartford Life Insurance	4165X2AV8	07/23/07	07/23/14	100.000	0.000	5.1914		0.159773	0.163920	0.168175	0.172540	0.177019	59.59	62.73
Hartford Life Insurance	4165X2AW6	08/13/07	08/13/14	100.000	0.000	5.1603		0.158721	0.162816	0.167017	0.171327	0.175747	59.02	62.11
Hartford Life Insurance	4165X2AX4	09/04/07	09/04/14	100.000	0.000	5.1515		0.158422	0.162503	0.166689	0.170982	0.175386	58.73	61.80
Hartford Life Insurance	4165X2AZ9	10/29/07	10/29/12	100.000	0.000	4.3252		0.130881	0.133712	0.136603	0.139558	0.142576	47.98	50.08
Hartford Life Insurance	4165X2BA3	11/19/07	11/19/12	100.000	0.000	4.3476		0.131618	0.134479	0.137402	0.140389	0.143441	48.14	50.26
Hartford Life Insurance	4165X2BB1	12/10/07	12/10/12	100.000	0.000	4.1902		0.126461	0.129110	0.131815	0.134577	0.137397	46.12	48.07
Hartford Life Insurance	4165X2BD7	01/30/08	01/30/13	100.000	0.000	3.6931		0.108375	0.110376	0.112414	0.114490	0.116604	39.99	41.48
Hartford Life Insurance	4165X2BG0	06/04/08	06/04/10	100.000	0.000	3.1889		0.092886					14.21	
Hartford Life Insurance	4165X2BH8	07/02/08	06/25/13	100.000	0.000	4.4925		0.133278	0.136272	0.139333	0.142463	0.145663	48.56	50.76
Hartford Life Insurance	4165X2BJ4	07/09/08	07/09/15	100.000	0.000	4.1028		0.118691	0.121126	0.123611	0.126146	0.128734	44.01	45.84
Hartford Life Insurance	4165X2BK1	07/24/08	01/15/13	100.000	0.000	4.5364		0.131648	0.134634	0.137688	0.140811	0.144005	48.93	51.18
Hartford Life Insurance	41660A201	09/10/08	03/03/10	100.000	0.000	2.5347		0.072171					4.47	
Hasbro, Inc.	418056AM9	11/30/01	12/01/21*	100.000	VARIES	N/A		0.366554					43.25*	
Hasbro, Inc.	418056AN7	11/30/01	12/01/21*	100.000	VARIES	N/A		0.366554					43.25*	
Headwaters, Inc.	42210PAA0	06/01/04	06/01/16	100.000	VARIES	7.9999		0.299018	0.307785	0.316902	0.326383	0.335121	109.76	116.34
Headwaters, Inc.	42210PAB8	06/01/04	06/01/16	100.000	VARIES	7.9999		0.299018	0.307785	0.316902	0.326383	0.335121	109.76	116.34
City of Hoboken	434110QH8	08/28/03	04/01/27	19.107	0.000	7.1397	107.13	0.058104	0.060179	0.062327	0.064552	0.066856	21.67	23.25
City of Hoboken	434110QJ4	08/28/03	04/01/28	17.813	0.000	7.1396	99.87	0.054168	0.056102	0.058105	0.060179	0.062327	20.20	21.67
City of Hoboken	434110QK1	08/28/03	04/01/29	16.606	0.000	7.1397	93.11	0.050498	0.052301	0.054168	0.056102	0.058105	18.83	20.20
City of Hoboken	434110QL9	08/28/03	04/01/30	15.481	0.000	7.1397	86.80	0.047077	0.048758	0.050498	0.052301	0.054168	17.56	18.83
City of Hoboken	434110QM7	08/28/03	04/01/31	14.432	0.000	7.1397	80.92	0.043888	0.045454	0.047077	0.048758	0.050498	16.37	17.56
City of Hoboken	434110QN5	08/28/03	04/01/32	13.454	0.000	7.1398	75.44	0.040914	0.042375	0.043887	0.045454	0.047077	15.26	16.37
City of Hoboken	434110QP0	08/28/03	04/01/33	12.543	0.000	7.1396	70.33	0.038143	0.039504	0.040914	0.042375	0.043888	14.23	15.26
Hologic, Inc.	436440AA9	12/10/07	12/15/37	100.000	VARIES	9.1269		0.289296	0.298351	0.311173	0.321101	0.333261	107.62	115.77
Hornbeck Offshore SVCS	440543AF3	08/17/09	09/01/17	97.123	8.000	8.5012	.96	0.007153	0.007457	0.007774	0.008104	0.008449	2.70	2.94
Hornbeck Offshore SVCS	440543AG1	08/17/09	09/01/17	97.123	8.000	8.5012	.96	0.007153	0.007457	0.007774	0.008104	0.008449	2.70	2.94
Hornbeck Offshore SVCS	440543AH9	08/17/09	09/01/17	97.123	8.000	8.5012	.96	0.007153	0.007457	0.007774	0.008104	0.008449	2.70	2.94
Host Marriott Corp.	441079209	12/02/96	12/02/26	100.000	6.750	6.7499		0.187500	0.187500	0.187500	0.187500	0.187500	67.50	67.50
Host Marriott Corp.	441079308	12/02/96	12/02/26	100.000	6.750	6.7499		0.187500	0.187500	0.187500	0.187500	0.187500	67.50	67.50
Hovnanian Enterprises	442488BD3	12/03/08	05/01/17	62.974	18.000	30.4024	13.63	0.041243	0.047512	0.054735	0.063055	0.072640	16.79	22.28
Hovnanian Enterprises	442488BE1	12/03/08	05/01/17	62.974	18.000	30.4024	13.63	0.041243	0.047512	0.054735	0.063055	0.072640	16.79	22.28
Hovnanian Enterprises	442488BF8	10/20/09	10/15/16	98.208	10.625	10.9992	.35	0.004920	0.005183	0.005468	0.005768	0.006086	1.86	2.07
Hovnanian Enterprises	442488BG6	10/20/09	10/15/16	98.208	10.625	10.9992	.35	0.004920	0.005183	0.005468	0.005768	0.006086	1.86	2.07
Hovnanian Enterprises	442488BH4	10/20/09	10/15/16	98.208	10.625	10.9992	.35	0.004920	0.005183	0.005468	0.005768	0.006086	1.86	2.07
Illinois Stud Asst Comm.	452281JD1	10/27/10	04/25/23	95.305	1.200	N/A		0.011874		0.011874	0.011974	0.012076	.76	4.31
Insignia Financing I	45766X304	11/01/96	09/30/16	100.000	6.500	6.4999		0.178571	0.177596	0.178571	0.177596	0.177596	65.00	64.91
Interface, Inc.	458665AL0	06/05/09	11/01/13	96.301	11.375	12.4916	3.80	0.019103	0.020297	0.021564	0.022911	0.024342	7.24	8.17
Interface, Inc.	458665AM8	06/05/09	11/01/13	96.301	11.375	12.4916	3.80	0.019103	0.020297	0.021564	0.022911	0.024342	7.24	8.17
Interface, Inc.	458665AN6	06/05/09	11/01/13	96.301	11.375	12.4916	3.80	0.019103	0.020297	0.021564	0.022911	0.024342	7.24	8.17
Intl Bnk for Reconstr	459056GL5	03/06/85	02/15/10	6.446	0.000	11.2968	922.46	0.290568					13.08	

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SECTION I-B

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Intl Bnk for Reconstr	459056GM3	03/06/85	08/15/10	6.175	0.000	11.2470	872.68	0.273950	0.294151				65.57	
Intl Bnk for Reconstr	459056GN1	03/06/85	02/15/11	5.992	0.000	11.1468	825.70	0.257419	0.276271	0.286913			101.47	12.91
Intl Bnk for Reconstr	459056GP6	03/06/85	08/15/11	5.676	0.000	11.1466	782.11	0.243825	0.261681	0.271761	0.291663		96.11	65.02
Intl Bnk for Reconstr	459056GQ4	03/06/85	02/15/12	5.445	0.000	11.0969	740.93	0.230195	0.246994	0.256448	0.275163	0.285695	90.71	101.06
Intl Bnk for Reconstr	459056GR2	03/06/85	08/15/12	5.159	0.000	11.0967	701.98	0.218092	0.234008	0.242964	0.260695	0.270673	85.94	95.74
Intl Bnk for Reconstr	459056GS0	03/06/85	02/15/13	5.019	0.000	10.9967	665.88	0.205445	0.220334	0.228659	0.245230	0.254495	80.91	90.05
Intl Bnk for Reconstr	459056GT8	03/06/85	08/15/13	4.757	0.000	10.9970	631.17	0.194741	0.208854	0.216746	0.232454	0.241237	76.69	85.36
Intl Bnk for Reconstr	459056GU5	03/06/85	02/15/14	4.634	0.000	10.8975	599.53	0.183699	0.196919	0.204263	0.218963	0.227129	72.30	80.39
Intl Bnk for Reconstr	459056GV3	03/06/85	08/15/14	4.395	0.000	10.8971	568.56	0.174204	0.186740	0.193704	0.207644	0.215388	68.56	76.24
Intl Bnk for Reconstr	459056GW1	03/06/85	02/15/15	4.349	0.000	10.7474	541.60	0.164211	0.175903	0.182334	0.195316	0.202456	64.57	71.70
Intl Bnk for Reconstr	459056HY6	01/07/86	02/15/16	5.299	0.000	9.9989	497.40	0.144103	0.153815	0.158872	0.169580	0.175155	56.41	62.19
Intl Bnk for Reconstr	459056JH1	01/07/86	02/15/10	8.388	0.000	10.5490	903.87	0.272295					12.25	
Intl Bnk for Reconstr	459056JJ7	01/07/86	02/15/11	7.569	0.000	10.5487	815.56	0.245689	0.262934	0.272289			96.50	12.25
Intl Bnk for Reconstr	459056JK4	01/07/86	02/15/12	6.915	0.000	10.4986	735.84	0.220896	0.236345	0.244696	0.261809	0.271060	86.73	96.08
Intl Bnk for Reconstr	459056JL2	01/07/86	02/15/13	6.323	0.000	10.4488	664.54	0.198795	0.212648	0.220109	0.235447	0.243709	78.03	86.40
Intl Bnk for Reconstr	459056JM0	01/07/86	02/15/14	5.865	0.000	10.3490	601.22	0.178590	0.190945	0.197551	0.211217	0.218525	70.06	77.50
Intl Bnk for Reconstr	459056JN8	01/07/86	02/15/15	5.604	0.000	10.1490	546.33	0.159995	0.170900	0.176645	0.188685	0.195028	62.69	69.21
Intl Fin Corp	45950K209	12/08/03	12/08/10	100.000	0.000	3.9408		0.138348	0.141074				47.11	
International Game Tech	459902AN2	12/20/06	12/15/36*	98.625	VARIES	N/A		0.201845					6.66*	
International Game Tech	459902AP7	12/20/06	12/15/36*	98.625	VARIES	N/A		0.201845					6.66*	
Interval Acquisiti Corp.	46113VAA6	08/20/08	09/01/16	91.022	9.500	11.2256	10.30	0.022316	0.023568	0.024891	0.026288	0.027764	8.57	9.56
Interval Acquisiti Corp.	46113VAB4	08/20/08	09/01/16	91.022	9.500	11.2256	10.30	0.022316	0.023568	0.024891	0.026288	0.027764	8.57	9.56
Irvington Township, NJ	464080JN1	12/21/06	07/15/11	79.066	0.000	5.2093	133.27	0.130561	0.133962	0.137451	0.141031		48.76	27.31
Irvington Township, NJ	464080JP6	12/21/06	07/15/12	75.184	0.000	5.1894	126.21	0.123614	0.126821	0.130112	0.133488	0.136951	46.16	48.58
Irvington Township, NJ	464080JQ4	12/21/06	07/15/13	71.337	0.000	5.2095	120.25	0.117804	0.120872	0.124021	0.127251	0.130566	43.99	46.32
Irvington Township, NJ	464080JR2	12/21/06	07/15/14	67.412	0.000	5.2795	115.26	0.113016	0.115999	0.119062	0.122205	0.125431	42.23	44.49
Irvington Township, NJ	464080JS0	12/21/06	07/15/15	63.882	0.000	5.2996	109.67	0.107559	0.110409	0.113335	0.116338	0.119421	40.19	42.35
Irvington Township, NJ	464080JT8	12/21/06	07/15/16	60.176	0.000	5.3796	104.98	0.103055	0.105827	0.108674	0.111597	0.114598	38.53	40.63
Irvington Township, NJ	464080JU5	12/21/06	07/15/17	56.947	0.000	5.3997	99.74	0.097938	0.100583	0.103298	0.106087	0.108951	36.62	38.63
Irvington Township, NJ	464080JV3	12/21/06	07/15/18	53.750	0.000	5.4396	94.88	0.093216	0.095752	0.098356	0.101031	0.103779	34.87	36.79
Irvington Township, NJ	464080JY7	12/21/06	07/15/10	83.153	0.000	5.2389	141.01	0.138191	0.141811				27.46	
Itron Inc.	465741AJ5	08/04/06	08/01/26	100.000	VARIES	7.3789		0.237777	0.243988	0.250428	0.257105	0.264029	88.62	93.40
Ivax Corporation	465823AH5	03/03/04	03/01/24	100.000	VARIES	7.0001		0.264640	0.272444	0.280522	0.288882	0.297067	98.58	104.48
Ivax Corporation	465823AJ1	03/03/04	03/01/24	100.000	VARIES	7.0001		0.264640	0.272444	0.280522	0.288882	0.297067	98.58	104.48
Ivax Corporation	465823AK8	12/22/04	12/15/24	98.500	VARIES	5.7510		0.191705	0.195720	0.199850	0.204099	0.208471	69.87	72.85
Ivax Corporation	465823AL6	03/03/04	03/01/24	100.000	VARIES	7.0001		0.264640	0.272444	0.280522	0.288882	0.297067	98.58	104.48
Ivax Corporation	465823AM4	03/03/04	03/01/24	100.000	VARIES	7.0001		0.264640	0.272444	0.280522	0.288882	0.297067	98.58	104.48
Ivax Corporation	465823AN2	12/22/04	12/15/24	98.500	VARIES	5.7510		0.191705	0.195720	0.199850	0.204099	0.208471	69.87	72.85
Ivax Corporation	465823AP7	05/09/05	05/15/25	100.000	VARIES	6.9833		0.249346	0.256598	0.264102	0.271869	0.279907	91.75	97.20
Ivax Corporation	465823AQ5	05/09/05	05/15/25	100.000	VARIES	6.9833		0.249346	0.256598	0.264102	0.271869	0.279907	91.75	97.20
JDS Uniphase Corporation	46612JAA9	10/31/03	11/15/10	98.000	0.000	0.2871	17.50	0.007952	0.007964				2.50	

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JDS Uniphase Corporation	46612JAB7	10/31/03	11/15/10	98.000	0.000	0.2871	17.50	0.007952	0.007964				2.50	
JP Morgan Chase & Co.	46623EBY4	11/01/04	11/01/11	100.000	VARIES	4.4004		0.122253	0.122193	0.122131	0.122182		43.99	36.65
JP Morgan Chase & Co.	46625H241	07/31/09	07/31/14	100.000	0.000	5.8937		0.163715	0.168539	0.173506	0.178619	0.183883	61.28	64.95
JP Morgan Chase & Co.	46625H266	05/29/09	05/29/15	100.000	1.500	5.0865		0.143828	0.146426	0.149090	0.151822	0.154624	52.41	54.34
JP Morgan Chase & Co.	46625H563	10/31/08	10/31/13	100.000	0.000	7.5853		0.226990	0.235600	0.244535	0.253809	0.263436	84.34	90.85
JP Morgan Chase & Co.	46625H647	07/31/08	07/31/13	100.000	0.000	5.9091		0.173985	0.179126	0.184418	0.189867	0.195477	65.14	69.04
JP Morgan Chase & Co.	46625HBW9	09/30/04	09/30/10	100.000	0.000	4.1218		0.140405	0.143298				38.29	
JP Morgan Chase & Co.	46625HBZ2	10/29/04	10/29/10	100.000	0.000	4.1314		0.140797	0.143706				42.48	
JP Morgan Chase & Co.	46625HCB4	01/31/05	01/29/10	100.000	VARIES	4.2977		0.118897					3.33	
JP Morgan Chase & Co.	46625HCF5	03/23/05	03/22/12	100.000	0.000	4.9619		0.171824	0.176087	0.180456	0.184933	0.189521	63.48	66.67
JP Morgan Chase & Co.	46625HCJ7	04/27/05	04/27/10	100.000	0.000	4.5824		0.156078					18.11	
JP Morgan Chase & Co.	46625HCL2	05/31/05	05/31/12	100.000	0.000	4.6009		0.156835	0.160443	0.164134	0.167910	0.171773	57.34	60.00
JP Morgan Chase & Co.	46625HCQ1	06/22/05	06/22/11	100.000	0.000	4.6504		0.158870	0.162564	0.166344			57.93	28.44
JP Morgan Chase & Co.	46625HCZ1	09/26/05	09/24/10	100.000	0.000	4.5627		0.151770	0.155233				40.54	
JP Morgan Chase & Co.	46625HDP2	11/29/05	11/29/11	100.000	0.000	5.1216		0.174166	0.178626	0.183200	0.187892		63.79	60.93
JP Morgan Chase & Co.	46625HFT2	04/28/06	04/28/11	100.000	0.000	5.6132		0.189262	0.194574	0.200035			69.77	23.40
JP Morgan Chase & Co.	46625HFU9	04/26/06	04/26/13	100.000	0.000	5.6025		0.188830	0.194120	0.199558	0.205148	0.210895	69.63	73.58
JP Morgan Chase & Co.	46625HGC8	05/31/06	05/28/10	100.000	0.000	5.5328		0.185985					27.34	
JP Morgan Chase & Co.	4662A02C4	07/20/10	09/20/11	100.000	0.000	1.1426			0.031740	0.031430	0.030499		5.08	7.97
JP Morgan Chase & Co.	4662A0NW7	08/08/05	09/03/10	100.000	0.000	4.7413		0.159381	0.163160				39.25	
JP Morgan Chase & Co.	46634E783	12/24/09	06/23/15	100.000	0.000	3.6045		0.100128	0.101922	0.103759	0.105629	0.107533	36.40	37.72
Community HS DS #165, IL	466484EV0	06/28/07	12/01/11	78.317	0.000	5.5991	116.44	0.139269	0.143168	0.147176	0.151296		51.08	49.31
Community HS DS #165, IL	466484EW8	06/28/07	12/01/12	74.109	0.000	5.5992	110.19	0.131789	0.135478	0.139271	0.143170	0.147178	48.33	51.08
Community HS DS #165, IL	466484EX6	06/28/07	12/01/13	69.690	0.000	5.6993	105.58	0.126445	0.130048	0.133754	0.137565	0.141485	46.39	49.07
Community HS DS #165, IL	466484EY4	06/28/07	12/01/14	65.644	0.000	5.7494	100.37	0.120292	0.123750	0.127307	0.130967	0.134732	44.14	46.71
Community HS DS #165, IL	466484EZ1	06/28/07	12/01/15	61.520	0.000	5.8495	95.80	0.114969	0.118332	0.121793	0.125355	0.129021	42.20	44.70
Community HS DS #165, IL	466484FA5	06/28/07	12/01/16	57.808	0.000	5.8995	90.84	0.109084	0.112302	0.115614	0.119025	0.122536	40.05	42.44
Community HS DS #165, IL	466484FB3	06/28/07	12/01/17	53.993	0.000	5.9995	86.37	0.103857	0.106973	0.110182	0.113487	0.116892	38.14	40.46
Community HS DS #165, IL	466484FC1	06/28/07	12/01/18	50.612	0.000	6.0496	81.68	0.098282	0.101255	0.104318	0.107473	0.110724	36.10	38.31
Community HS DS #165, IL	466484FD9	06/28/07	12/01/19	47.112	0.000	6.1496	77.37	0.093217	0.096084	0.099038	0.102083	0.105222	34.25	36.39
Community HS DS #165, IL	466484FE7	06/28/07	12/01/20	44.055	0.000	6.1997	72.97	0.087982	0.090709	0.093521	0.096420	0.099409	32.33	34.37
Community HS DS #165, IL	466484FF4	06/28/07	12/01/21	41.157	0.000	6.2496	68.76	0.082954	0.085546	0.088219	0.090976	0.093819	30.49	32.42
Community HS DS #165, IL	466484FG2	06/28/07	12/01/22	38.700	0.000	6.2497	64.65	0.078003	0.080440	0.082954	0.085546	0.088220	28.67	30.49
Community HS DS #165, IL	466484FH0	06/28/07	12/01/23	36.102	0.000	6.2996	60.83	0.073434	0.075747	0.078133	0.080594	0.083132	26.99	28.72
Community HS DS #165, IL	466484FJ6	06/28/07	12/01/24	33.931	0.000	6.2996	57.17	0.069017	0.071191	0.073434	0.075747	0.078133	25.37	26.99
Community HS DS #165, IL	466484FK3	06/28/07	12/01/25	31.890	0.000	6.2997	53.73	0.064867	0.066910	0.069018	0.071191	0.073434	23.84	25.37
Community HS DS #165, IL	466484FL1	06/28/07	12/01/26	29.691	0.000	6.3497	50.45	0.060945	0.062880	0.064877	0.066936	0.069061	22.41	23.85
Community HS DS #165, IL	466484FM9	06/28/07	06/15/27	28.707	0.000	6.3499	48.76	0.059070	0.060945	0.062880	0.064877	0.066936	21.66	23.06
Jackson, TN	468826GP1	07/09/98	07/01/12	40.347	0.000	6.5999	446.69	0.155861	0.161004	0.166317	0.171806		57.04	60.86
Jarden Corporation	471109AC2	04/30/09	05/01/16	97.401	8.000	8.5000	1.89	0.008087	0.008430	0.008789	0.009162	0.009551	3.02	3.28
Community College 521, IL	474070GB9	11/30/07	12/01/10	105.367	VARIES	4.7158		0.133254	0.132139				43.77	
Community College 521, IL	474070GC7	11/30/07	12/01/11	106.275	VARIES	4.8730		0.139511	0.138510	0.137486	0.136437		49.98	45.18
Community College 521, IL	474070GD5	11/30/07	12/01/12	106.872	VARIES	4.9279		0.142444	0.141573	0.140681	0.139767	0.138831	51.07	50.43

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/10	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2010 1st Period	2010 2nd Period	2010 3rd Period	2011 2nd Period	2011 3rd Period	2010	2011
								-----	-----	-----	-----	-----	-----	-----
Community College 521,IL	474070GE3	11/30/07	12/01/13	107.171	VARIABLES	5.0310		0.146355	0.145599	0.144825	0.144031	0.143217	52.51	51.95
Community College 521,IL	474070GF0	11/30/07	12/01/14	105.427	VARIABLES	5.1337		0.147992	0.147513	0.147021	0.146517	0.146000	53.16	52.81
Jersey & Green County,IL	476538DL4	06/03/10	02/01/12	104.734	0.000	2.0437			0.059460	0.059656	0.060265	0.060881	12.40	21.77
Jersey & Green County,IL	476538DM2	06/03/10	02/01/13	106.687	VARIABLES	2.3595			0.069926	0.070192	0.071020	0.071858	14.58	25.67
Josephine County, OR	480890AA0	10/30/01	06/01/17	36.621	0.000	6.5496	253.87	0.112201	0.115876	0.119670	0.123589	0.127637	41.28	44.03
Josephine County, OR	480890AB8	10/30/01	06/01/18	33.518	0.000	6.6996	239.14	0.106288	0.109849	0.113528	0.117331	0.121262	39.12	41.79
Josephine County, OR	480890AK8	10/30/01	06/01/10	61.462	0.000	5.7494	362.09	0.155245					23.29	
Josephine County, OR	480890AL6	10/30/01	06/01/11	57.805	0.000	5.7994	344.20	0.147857	0.152145	0.156557			54.26	23.48
Josephine County, OR	480890AM4	10/30/01	06/01/12	54.034	0.000	5.8995	328.63	0.141706	0.145886	0.150189	0.154619	0.159180	52.02	55.14
Josephine County, OR	480890AN2	10/30/01	06/01/13	50.411	0.000	5.9995	313.06	0.135508	0.139573	0.143760	0.148072	0.152514	49.76	52.79
Josephine County, OR	480890AP7	10/30/01	06/01/14	46.941	0.000	6.0994	297.56	0.129291	0.133234	0.137297	0.141485	0.145799	47.49	50.44
Josephine County, OR	480890AQ5	10/30/01	06/01/15	43.624	0.000	6.1996	282.22	0.123091	0.126906	0.130840	0.134896	0.139078	45.23	48.08
Josephine County, OR	480890AR3	10/30/01	06/01/16	40.464	0.000	6.2995	267.08	0.116928	0.120611	0.124410	0.128329	0.132371	42.98	45.73
Jostens Holding Corp.	481086AA4	12/02/03	12/01/13*	60.682	VARIABLES	10.2499		0.284721	0.284721				82.57*	
Jostens Holding Corp.	481086AB2	12/02/03	12/01/13*	60.682	VARIABLES	10.2499		0.284721	0.284721				82.57*	
Jostens Holding Corp.	481086AC0	12/02/03	12/01/13*	60.682	VARIABLES	10.2499		0.284721	0.284721				82.57*	
JP Morgan Chase & Co.	48121CU20	09/30/08	03/31/10	100.000	0.000	3.9571		0.113058					10.06	
JP Morgan Chase & Co.	48121CU61	10/31/08	04/30/10	100.000	0.000	4.1358		0.119025					14.16	
JP Morgan Chase & Co.	48121CU95	10/31/08	04/29/11	100.000	0.000	5.5425		0.160777	0.164330	0.169812			59.91	20.04
JP Morgan Chase & Co.	48121CV29	10/31/08	04/29/11	100.000	0.000	5.5425		0.160777	0.164330	0.169812			59.91	20.04
JP Morgan Chase & Co.	48121CV37	10/31/08	01/29/10	100.000	0.000	3.7897		0.105907					2.97	
JP Morgan Chase & Co.	48121CV45	10/31/08	01/29/10	100.000	0.000	3.7897		0.105907					2.97	
JP Morgan Chase & Co.	48121CV52	10/31/08	10/29/10	100.000	0.000	4.8229		0.138930	0.141503				42.29	
JP Morgan Chase & Co.	48121CV60	10/31/08	10/29/10	100.000	0.000	4.8229		0.138930	0.141503				42.29	
JP Morgan Chase & Co.	48121CV94	10/31/08	10/31/13	100.000	0.000	7.5164		0.223537	0.228156	0.240655	0.245628	0.257660	83.50	89.81
JP Morgan Chase & Co.	48123J2D0	09/19/07	09/19/12	100.000	0.000	5.3736		0.165969	0.170429	0.175008	0.179710	0.184538	61.47	64.82
JP Morgan Chase & Co.	48123J2E8	09/19/07	09/19/12	100.000	0.000	5.3736		0.165969	0.170429	0.175008	0.179710	0.184538	61.47	64.82
JP Morgan Chase & Co.	48123J3H0	08/22/07	08/19/10	100.000	0.000	5.2448		0.161514	0.165750				37.59	
JP Morgan Chase & Co.	48123J3L1	08/27/07	08/27/12	100.000	0.000	5.6034		0.173843	0.178713	0.183720	0.188868	0.194159	64.68	68.36
JP Morgan Chase & Co.	48123J3N7	09/19/07	03/19/13	100.000	0.000	5.4833		0.169718	0.174372	0.179152	0.184064	0.189110	62.90	66.39
JP Morgan Chase & Co.	48123J4P1	09/28/07	03/28/13	100.000	0.000	5.4134		0.167327	0.171856	0.176508	0.181285	0.186192	61.91	65.30
JP Morgan Chase & Co.	48123J4Q9	09/28/07	09/28/12	100.000	0.000	5.3437		0.164948	0.169355	0.173880	0.178526	0.183296	61.01	64.31
JP Morgan Chase & Co.	48123JA25	07/20/07	07/20/11	100.000	0.000	5.6219		0.174478	0.179383	0.184425	0.189609		65.30	37.63
JP Morgan Chase & Co.	48123JBA6	06/30/06	06/28/11	100.000	0.000	5.8597		0.199171	0.205006	0.211013			72.79	37.35
JP Morgan Chase & Co.	48123JDG1	08/31/06	02/26/10	100.000	0.000	5.3940		0.175674					9.66	
JP Morgan Chase & Co.	48123JEX3	09/29/06	03/31/10	100.000	0.000	5.1046		0.164968					14.68	
JP Morgan Chase & Co.	48123JEY1	09/29/06	09/30/13	100.000	0.000	5.3723		0.174985	0.179685	0.184512	0.189468	0.194558	64.71	68.23
JP Morgan Chase & Co.	48123JGD5	10/31/06	10/31/11	100.000	0.000	5.2930		0.171975	0.176527	0.181199	0.185994		63.29	55.04
JP Morgan Chase & Co.	48123JGS2	10/31/06	04/30/14	100.000	0.000	5.3122		0.172696	0.177283	0.181992	0.186826	0.191788	63.56	66.98
JP Morgan Chase & Co.	48123JHM4	11/30/06	05/28/10	100.000	0.000	5.0425		0.162598					23.90	
JP Morgan Chase & Co.	48123JHN2	11/30/06	11/29/13	100.000	0.000	5.2614		0.170768	0.175261	0.179872	0.184603	0.189460	62.58	65.91

* Called in 2010; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/10	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2010 1st Period	2010 2nd Period	2010 3rd Period	2011 2nd Period	2011 3rd Period	2010	2011
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JP Morgan Chase & Co.	48123JHP7	11/30/06	11/30/11	100.000	0.000	5.0819		0.164101	0.168271	0.172546	0.176931		60.09	57.56
JP Morgan Chase & Co.	48123JKQ1	12/29/06	05/31/10	100.000	0.000	5.0786		0.161538					24.23	
JP Morgan Chase & Co.	48123JKR9	12/29/06	05/30/14	100.000	0.000	5.2900		0.171150	0.175677	0.180324	0.185094	0.189989	62.71	66.07
JP Morgan Chase & Co.	48123JKT5	12/29/06	12/30/11	100.000	0.000	5.1198		0.165532	0.169769	0.174115	0.178572		60.36	63.31
JP Morgan Chase & Co.	48123JKV0	12/29/06	06/29/12	100.000	0.000	5.1597		0.166995	0.171303	0.175722	0.180256	0.184906	60.91	64.09
JP Morgan Chase & Co.	48123JML0	01/31/07	07/30/10	100.000	0.000	5.3770		0.166818	0.174142				36.36	
JP Morgan Chase & Co.	48123JMM8	01/31/07	01/30/15	100.000	0.000	5.6332		0.175857	0.183807	0.185902	0.194307	0.196522	67.18	71.02
JP Morgan Chase & Co.	48123JMQ9	01/31/07	07/31/12	100.000	0.000	5.4520		0.173246	0.177969	0.182821	0.187805	0.192924	64.66	68.24
JP Morgan Chase & Co.	48123JPS2	02/28/07	08/31/10	100.000	0.000	5.2245		0.164186	0.165728				40.02	
JP Morgan Chase & Co.	48123JPU7	02/28/07	02/27/15	100.000	0.000	5.3382		0.165459	0.172691	0.174410	0.182033	0.183844	62.84	66.24
JP Morgan Chase & Co.	48123JQ51	08/22/07	08/22/11	100.000	0.000	5.4140		0.167348	0.171878	0.176531	0.181310		62.25	41.64
JP Morgan Chase & Co.	48123JQ69	08/22/07	08/22/11	100.000	0.000	5.4140		0.167348	0.171878	0.176531	0.181310		62.25	41.64
JP Morgan Chase & Co.	48123JQ85	08/22/07	02/22/13	100.000	0.000	5.6831		0.176587	0.181605	0.186765	0.192072	0.197530	65.79	69.58
JP Morgan Chase & Co.	48123JQ93	07/31/07	07/29/11	100.000	0.000	5.3024		0.163518	0.167853	0.172304	0.176872		60.98	36.66
JP Morgan Chase & Co.	48123JRG6	02/28/07	02/28/13	100.000	0.000	5.3427		0.168384	0.170064	0.177501	0.179271	0.186083	62.89	66.17
JP Morgan Chase & Co.	48123JRJ0	02/28/07	02/28/14	100.000	0.000	5.3423		0.168371	0.170050	0.177486	0.179256	0.186066	62.89	66.16
JP Morgan Chase & Co.	48123JRK7	02/28/07	02/28/14	100.000	0.000	5.3423		0.168371	0.170050	0.177486	0.179256	0.186066	62.89	66.16
JP Morgan Chase & Co.	48123JSA8	03/30/07	09/30/10	100.000	0.000	5.0045		0.157300	0.161236				43.02	
JP Morgan Chase & Co.	48123JSB6	03/30/07	09/28/12	100.000	0.000	5.1229		0.161441	0.165577	0.169818	0.174168	0.178629	59.64	62.74
JP Morgan Chase & Co.	48123JSD2	03/30/07	09/30/14	100.000	0.000	5.2522		0.166085	0.170447	0.174923	0.179517	0.184231	61.38	64.65
JP Morgan Chase & Co.	48123JTG4	04/02/07	03/29/12	100.000	0.000	5.1330		0.161778	0.165931	0.170189	0.174557	0.179037	59.76	62.87
JP Morgan Chase & Co.	48123JUX5	04/30/07	10/29/10	100.000	0.000	5.0846		0.160107	0.164178				48.44	
JP Morgan Chase & Co.	48123JUZ0	04/30/07	10/31/14	100.000	0.000	5.3122		0.168228	0.172696	0.177283	0.181992	0.186826	61.92	65.25
JP Morgan Chase & Co.	48123JVA4	04/30/07	04/30/12	100.000	0.000	5.1529		0.162553	0.166742	0.171038	0.175445	0.179965	59.79	62.91
JP Morgan Chase & Co.	48123JVB2	04/18/07	10/31/11	100.000	0.000	5.2734		0.167137	0.171544	0.176067	0.180710		61.51	53.48
JP Morgan Chase & Co.	48123JXK0	05/30/07	05/31/11	100.000	0.000	5.3526		0.169674	0.174215	0.178877			62.19	26.65
JP Morgan Chase & Co.	48123JXL8	05/30/07	11/30/12	100.000	0.000	5.4518		0.173236	0.177959	0.182810	0.187793	0.192912	63.51	67.02
JP Morgan Chase & Co.	48123JXM6	05/30/07	05/31/11	100.000	0.000	5.3526		0.169674	0.174215	0.178877			62.19	26.65
JP Morgan Chase & Co.	48123JZV4	07/20/07	01/23/13	100.000	0.000	5.7512		0.179025	0.184173	0.189470	0.194918	0.200523	67.03	70.94
JP Morgan Chase & Co.	48123JZX0	07/20/07	07/20/11	100.000	0.000	5.6219		0.174478	0.179383	0.184425	0.189609		65.30	37.63
JP Morgan Chase & Co.	48123LZ26	07/24/09	07/23/14	100.000	0.000	4.4937		0.124827	0.127616	0.130483	0.133415	0.136413	46.33	48.44
JP Morgan Chase & Co.	48123L3N2	07/02/09	07/02/14	100.000	VARIES	2.9362		0.081564	0.081742	0.081922	0.082770	0.083631	29.46	29.95
JP Morgan Chase & Co.	48123L3R3	07/20/09	07/20/14	100.000	VARIES	2.9075		0.080765	0.080829	0.080893	0.081559	0.082235	29.11	29.46
JP Morgan Chase & Co.	48123L4J0	08/31/09	08/31/12	100.000	0.000	2.6618		0.073532	0.073295	0.075502	0.075259	0.077099	27.04	27.71
JP Morgan Chase & Co.	48123L6J8	09/30/09	09/28/12	100.000	0.000	2.5609		0.071139	0.072039	0.072962	0.073896	0.074842	25.94	26.61
JP Morgan Chase & Co.	48123LAR5	06/13/08	12/13/12	100.000	0.000	5.2410		0.157332	0.161454	0.165685	0.170027	0.174483	57.53	60.59
JP Morgan Chase & Co.	48123LC36	02/27/09	02/27/14	100.000	0.000	5.9738		0.170896	0.176001	0.181258	0.186672	0.192247	63.73	67.59
JP Morgan Chase & Co.	48123LC44	02/27/09	02/27/15	100.000	0.000	6.1636		0.176488	0.181927	0.187534	0.193313	0.199271	65.88	70.01
JP Morgan Chase & Co.	48123LCQ5	07/21/08	04/21/10	100.000	0.000	4.1573		0.121583					13.37	
JP Morgan Chase & Co.	48123LDP6	07/31/08	08/02/12	100.000	0.000	5.4526		0.159884	0.164243	0.168720	0.173320	0.178046	59.66	62.96
JP Morgan Chase & Co.	48123LDQ4	07/31/08	07/31/14	100.000	0.000	6.1320		0.180941	0.186489	0.192207	0.198100	0.204174	67.84	72.06
JP Morgan Chase & Co.	48123LDR2	07/31/08	01/31/11	100.000	0.000	4.7839		0.139322	0.142655	0.146067			51.77	4.24
JP Morgan Chase & Co.	48123LDS0	07/31/08	01/31/11	100.000	0.000	4.7839		0.139322	0.142655	0.146067			51.77	4.24

SECTION I-B

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								2010 1st Period	2010 2nd Period	2010 3rd 2011 1st	2011 2nd Period	2011 3rd Period	2010	2011
JP Morgan Chase & Co.	48123LDT8	07/31/08	07/31/13	100.000	0.000	5.9323		0.174709	0.179891	0.185227	0.190721	0.196378	65.42	69.35
JP Morgan Chase & Co.	48123LDX9	07/31/08	07/31/13	100.000	0.000	5.9323		0.174709	0.179891	0.185227	0.190721	0.196378	65.42	69.35
JP Morgan Chase & Co.	48123LED2	07/30/08	10/31/11	100.000	0.000	5.1358		0.152009	0.155913	0.159916	0.164023		55.91	48.55
JP Morgan Chase & Co.	48123LFX7	08/21/08	06/23/10	100.000	0.000	4.2872		0.126055					21.68	
JP Morgan Chase & Co.	48123LH31	03/31/09	03/31/14	100.000	0.000	6.8761		0.197570	0.204363	0.211389	0.218657	0.226174	73.61	78.75
JP Morgan Chase & Co.	48123LHH0	09/30/08	03/31/11	100.000	0.000	4.9162		0.143360	0.146884	0.150494			52.89	13.39
JP Morgan Chase & Co.	48123LLQ5	08/19/08	08/20/12	100.000	0.000	5.3068		0.155361	0.159484	0.163716	0.168060	0.172519	57.77	60.87
JP Morgan Chase & Co.	48123LMF8	09/30/08	09/30/13	100.000	0.000	6.2147		0.183526	0.189229	0.195109	0.201172	0.207423	68.15	72.45
JP Morgan Chase & Co.	48123LMG6	09/30/08	09/30/14	100.000	0.000	6.3642		0.188215	0.194204	0.200384	0.206761	0.213340	69.94	74.47
JP Morgan Chase & Co.	48123LNS9	09/30/08	03/31/11	100.000	0.000	4.9162		0.143360	0.146884	0.150494			52.89	13.39
JP Morgan Chase & Co.	48123LNT7	09/30/08	03/31/11	100.000	0.000	4.9162		0.143360	0.146884	0.150494			52.89	13.39
JP Morgan Chase & Co.	48123LNU4	09/30/08	09/30/11	100.000	0.000	5.3259		0.155926	0.160079	0.164342	0.168718		57.65	45.00
JP Morgan Chase & Co.	48123LNV2	09/30/08	09/30/13	100.000	0.000	6.2147		0.183526	0.189229	0.195109	0.201172	0.207423	68.15	72.45
JP Morgan Chase & Co.	48123LNW0	09/30/08	03/31/10	100.000	0.000	4.0065		0.115796					10.31	
JP Morgan Chase & Co.	48123LP40	04/30/09	01/31/13	100.000	0.000	5.2314		0.147218	0.151068	0.155020	0.159075	0.163236	54.87	57.78
JP Morgan Chase & Co.	48123LPC2	09/12/08	03/10/14	100.000	0.000	5.2252		0.152787	0.156779	0.160875	0.165078	0.169391	56.62	59.62
JP Morgan Chase & Co.	48123LPE8	09/11/08	09/13/11	100.000	0.000	4.9289		0.143786	0.147329	0.150960	0.154680		53.18	38.71
JP Morgan Chase & Co.	48123LQ56	04/17/09	04/17/14	100.000	VARIES	2.9876		0.082986	0.082981	0.083398	0.083820	0.083913	29.90	30.14
JP Morgan Chase & Co.	48123LRT3	10/31/08	10/31/13	100.000	0.000	7.5661		0.226375	0.234939	0.243827	0.253051	0.262624	84.10	90.58
JP Morgan Chase & Co.	48123LRU0	10/31/08	10/31/14	100.000	0.000	7.7555		0.232464	0.241479	0.250843	0.260570	0.270674	86.43	93.26
JP Morgan Chase & Co.	48123LRY2	10/31/08	10/31/11	100.000	0.000	6.2970		0.186106	0.191965	0.198009	0.204244		68.78	60.33
JP Morgan Chase & Co.	48123LRZ9	10/31/08	10/31/11	100.000	0.000	6.2970		0.186106	0.191965	0.198009	0.204244		68.78	60.33
JP Morgan Chase & Co.	48123LS96	04/14/09	03/12/12	100.000	0.000	5.8751		0.167140	0.172049	0.177103	0.182306	0.187661	62.14	65.84
JP Morgan Chase & Co.	48123LUM4	10/31/08	10/30/15	100.000	0.000	7.9479		0.236001	0.244038	0.255131	0.263820	0.274304	88.82	95.92
JP Morgan Chase & Co.	48123LUN2	10/31/08	10/30/15	100.000	0.000	7.9479		0.236001	0.244038	0.255131	0.263820	0.274304	88.82	95.92
JP Morgan Chase & Co.	48123LVF8	11/28/08	05/31/11	100.000	0.000	5.3920		0.158011	0.162271	0.166646			57.92	24.83
JP Morgan Chase & Co.	48123LVG6	11/28/08	05/31/11	100.000	0.000	5.3920		0.158011	0.162271	0.166646			57.92	24.83
JP Morgan Chase & Co.	48123LVN1	11/28/08	11/28/14	100.000	0.000	6.9664		0.207227	0.214446	0.221915	0.229645	0.237644	76.39	81.80
JP Morgan Chase & Co.	48123LVP6	11/28/08	05/29/15	100.000	0.000	7.0456		0.209785	0.217175	0.224826	0.232746	0.240945	77.33	82.88
JP Morgan Chase & Co.	48123LWW0	12/29/08	06/29/11	100.000	0.000	4.3053		0.124799	0.127485	0.130230			45.42	23.18
JP Morgan Chase & Co.	48123LWX8	12/29/08	06/29/11	100.000	0.000	4.3053		0.124799	0.127485	0.130230			45.42	23.18
JP Morgan Chase & Co.	48123LXB5	12/29/08	12/30/13	100.000	0.000	5.5032		0.161422	0.165863	0.170427	0.175117	0.179935	58.92	62.21
JP Morgan Chase & Co.	48123LXC3	12/29/08	12/28/11	100.000	0.000	4.4642		0.129590	0.132483	0.135440	0.138463		47.19	48.90
JP Morgan Chase & Co.	48123LXM1	12/29/08	12/29/14	100.000	0.000	5.6426		0.165708	0.170383	0.175190	0.180133	0.185215	60.52	63.98
JP Morgan Chase & Co.	48123M4H2	05/22/08	05/23/11	100.000	0.000	4.3026		0.127414	0.130155	0.132955			46.57	18.88
JP Morgan Chase & Co.	48123M4L3	06/20/08	12/22/10	100.000	0.000	4.7607		0.141952	0.145331				50.43	
JP Morgan Chase & Co.	48123M4N9	05/22/08	11/22/13	100.000	0.000	4.9518		0.148023	0.151688	0.155444	0.159292	0.163236	54.24	56.96
JP Morgan Chase & Co.	48123M5Y4	06/30/08	06/28/13	100.000	0.000	5.4798		0.165029	0.169550	0.174196	0.178969	0.183872	60.25	63.60
JP Morgan Chase & Co.	48123M5Z1	06/30/08	06/28/13	100.000	0.000	5.4798		0.165029	0.169550	0.174196	0.178969	0.183872	60.25	63.60
JP Morgan Chase & Co.	48123M6A5	06/30/08	06/30/14	100.000	0.000	5.6400		0.170299	0.175102	0.180039	0.185117	0.190337	62.18	65.74
JP Morgan Chase & Co.	48123M6B3	06/30/08	12/31/10	100.000	0.000	4.7603		0.141900	0.145277				51.55	
JP Morgan Chase & Co.	48123M6C1	06/30/08	12/31/10	100.000	0.000	4.7603		0.141900	0.145277				51.55	
JP Morgan Chase & Co.	48123M6L1	06/06/08	06/06/13	100.000	0.000	5.1615		0.154767	0.158761	0.162858	0.167062	0.171373	56.64	59.60

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/10	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
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JP Morgan Chase & Co.	48123MC34	04/23/08	10/21/10	100.000	0.000	4.2844		0.126796	0.129512				37.26	
JP Morgan Chase & Co.	48123MDK5	11/21/07	05/21/13	100.000	0.000	5.4319		0.167960	0.172521	0.177207	0.182020	0.186963	61.66	65.05
JP Morgan Chase & Co.	48123MDL3	11/21/07	11/21/12	100.000	0.000	5.3523		0.165244	0.169666	0.174206	0.178868	0.183655	60.64	63.93
JP Morgan Chase & Co.	48123MDM1	11/21/07	05/21/13	100.000	0.000	5.4319		0.167960	0.172521	0.177207	0.182020	0.186963	61.66	65.05
JP Morgan Chase & Co.	48123MER9	11/30/07	11/30/12	100.000	0.000	5.0116		0.153698	0.157550	0.161498	0.165544	0.169693	56.27	59.12
JP Morgan Chase & Co.	48123MES7	11/30/07	05/31/13	100.000	0.000	5.1118		0.157078	0.161093	0.165210	0.169433	0.173763	57.52	60.50
JP Morgan Chase & Co.	48123MEY4	11/07/07	11/05/10	100.000	0.000	4.8944		0.149724	0.153388				46.18	
JP Morgan Chase & Co.	48123MF80	04/25/08	04/25/13	100.000	0.000	5.0228		0.150301	0.154076	0.157945	0.161912	0.165978	55.29	58.10
JP Morgan Chase & Co.	48123MG97	04/30/08	10/31/12	100.000	0.000	4.8928		0.146133	0.149708	0.153371	0.157123	0.160967	53.69	56.35
JP Morgan Chase & Co.	48123MH21	04/30/08	04/30/13	100.000	0.000	5.0426		0.150938	0.154744	0.158645	0.162645	0.166746	55.49	58.33
JP Morgan Chase & Co.	48123MH39	04/30/08	04/30/14	100.000	0.000	5.2026		0.156092	0.160153	0.164319	0.168593	0.172979	57.43	60.45
JP Morgan Chase & Co.	48123MHS4	11/26/07	11/26/10	100.000	0.000	4.8606		0.148628	0.152240				48.95	
JP Morgan Chase & Co.	48123MHT2	11/30/07	11/30/12	100.000	0.000	5.0116		0.153698	0.157550	0.161498	0.165544	0.169693	56.27	59.12
JP Morgan Chase & Co.	48123MHZ8	12/21/07	03/21/12	100.000	0.000	5.0099		0.151763	0.155565	0.159462	0.163456	0.167551	56.09	58.93
JP Morgan Chase & Co.	48123MJA1	12/21/07	03/21/12	100.000	0.000	5.0099		0.151763	0.155565	0.159462	0.163456	0.167551	56.09	58.93
JP Morgan Chase & Co.	48123MJN3	12/26/07	06/26/13	100.000	0.000	5.1101		0.157021	0.161032	0.165147	0.169367	0.173694	57.29	60.26
JP Morgan Chase & Co.	48123MMN9	01/31/08	04/30/12	100.000	0.000	4.2604		0.127416	0.130130	0.132902	0.135733	0.138625	46.69	48.70
JP Morgan Chase & Co.	48123MMS8	01/31/08	01/31/13	100.000	0.000	4.5315		0.134627	0.137677	0.140797	0.143987	0.147249	49.95	52.24
JP Morgan Chase & Co.	48123MPA4	01/31/08	01/31/14	100.000	0.000	4.7582		0.141834	0.145208	0.148663	0.152200	0.155821	52.70	55.24
JP Morgan Chase & Co.	48123MPB2	02/21/08	02/18/10	100.000	0.000	4.1933		0.123921					5.82	
JP Morgan Chase & Co.	48123MQU9	02/08/08	02/08/23*	100.000	VARIES	4.6162		0.123461	0.122631	0.121782			26.76*	
JP Morgan Chase & Co.	48123MSA1	02/29/08	08/30/12	100.000	0.000	4.4026		0.129116	0.131238	0.134863	0.137079	0.140097	48.23	50.28
JP Morgan Chase & Co.	48123MSD5	02/29/08	02/28/13	100.000	0.000	4.5721		0.135165	0.136001	0.141416	0.142290	0.147143	50.26	52.48
JP Morgan Chase & Co.	48123MSE3	02/29/08	02/28/14	100.000	0.000	4.8222		0.143080	0.144141	0.150063	0.151176	0.156522	53.28	55.77
JP Morgan Chase & Co.	48123MSH6	02/29/08	01/29/10	100.000	0.000	3.7000		0.105899					2.97	
JP Morgan Chase & Co.	48123MT93	05/21/08	11/22/10	100.000	0.000	4.2729		0.126481	0.129183				41.09	
JP Morgan Chase & Co.	48123MVT6	02/26/08	02/26/13	100.000	0.000	4.7223		0.140688	0.144010	0.147410	0.150891	0.154454	52.09	54.57
JP Morgan Chase & Co.	48123MW65	05/30/08	11/30/12	100.000	0.000	4.8222		0.143876	0.147345	0.150897	0.154535	0.158262	52.64	55.21
JP Morgan Chase & Co.	48123MX31	05/30/08	05/31/13	100.000	0.000	4.9616		0.148337	0.152017	0.155788	0.159653	0.163613	54.29	57.02
JP Morgan Chase & Co.	48123MX49	05/30/08	05/30/14	100.000	0.000	5.1515		0.154444	0.158422	0.162503	0.166689	0.170982	56.57	59.52
JP Morgan Chase & Co.	48123MX56	05/30/08	11/30/10	100.000	0.000	4.2425		0.125508	0.128171				41.77	
JP Morgan Chase & Co.	48124ACX3	12/28/09	12/31/14	100.000	0.000	3.5880		0.099146	0.099279	0.102736	0.102874	0.105870	36.22	37.53
JP Morgan Chase & Co.	48124ACY1	12/28/09	12/31/15	100.000	0.000	3.8782		0.107169	0.107466	0.111366	0.111674	0.115091	39.18	40.71
JP Morgan Chase & Co.	48124ACZ8	12/28/09	12/31/14	100.000	0.000	3.5880		0.099146	0.099279	0.102736	0.102874	0.105870	36.22	37.53
JP Morgan Chase & Co.	48124AD20	09/30/10	09/30/16	100.000	0.000	3.0410				0.084473	0.085757	0.087061	7.69	30.88
JP Morgan Chase & Co.	48124AGR2	02/05/10	02/07/12	100.000	0.000	1.4202		0.039451	0.039454	0.039734	0.040017	0.040301	12.90	14.44
JP Morgan Chase & Co.	48124AKU0	03/29/10	03/27/15	100.000	1.800	3.4731			0.096477	0.097275	0.098096	0.098931	26.32	35.32
JP Morgan Chase & Co.	48124ALG0	04/08/10	04/08/14	100.000	0.000	3.0012			0.083369	0.084620	0.085890	0.087179	22.03	30.90
JP Morgan Chase & Co.	48124ANY9	05/11/10	05/12/15	100.000	1.800	3.4048		0.094578	0.094583	0.095342	0.096114	0.096899	21.79	34.54
JP Morgan Chase & Co.	48124ARD1	06/09/10	06/09/15	100.000	0.000	3.8907			0.108076	0.110178	0.112321	0.114506	21.88	40.15
JP Morgan Chase & Co.	48124ASD0	05/28/10	05/31/16	100.000	0.000	3.9190		0.107665	0.107111	0.109810	0.111350	0.113532	23.44	40.48

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SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/10	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
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JP Morgan Chase & Co.	48124AUK1	06/15/10	06/15/15	100.000	1.650	3.6021			0.100059	0.101036	0.102030	0.103042	19.63	36.58
JP Morgan Chase & Co.	48124AZC4	08/31/10	08/29/14	100.000	0.000	2.1822				0.059625	0.060600	0.060595	7.33	22.06
JP Morgan Chase & Co.	48124AZW0	09/15/10	09/15/25	100.000	VARIES	3.5831				0.099533	0.096837	0.094093	10.55	34.77
KBC IFIMA NV	48240JAA5	06/27/08	06/27/13	100.000	6.000	4.7451		0.133224	0.136384	0.135666	0.134930	0.134177	48.54	48.70
KBC IFIMA NV	48240JAB3	08/07/08	08/07/12	100.000	0.000	4.5769		0.133025	0.136069	0.139183	0.142368	0.145626	49.32	51.61
KFW	48245ABB6	06/22/07	06/22/37	12.693	0.000	7.0001	24.09	0.029314	0.030340	0.031402	0.032501	0.033638	10.76	11.52
KFW	48245ACA7	12/29/09	12/29/19*	100.000	VARIES	3.3709		0.093637					16.67*	
Kendall, Kane & Will IL	488764NQ0	04/22/03	10/01/10	100.839	VARIES	4.3594		0.121261	0.121179				32.73	
Kendall, Kane & Will IL	488764NR8	04/22/03	10/01/11	106.125	VARIES	4.6066		0.130123	0.129601	0.129068	0.128521		46.66	34.75
Kendall, Kane & Will IL	488764NS6	04/22/03	10/01/12	100.093	VARIES	4.7793		0.132836	0.132825	0.132812	0.132800	0.132787	47.82	47.81
Kendall, Kane & Will IL	488764NT4	04/22/03	10/01/13	100.778	VARIES	4.8954		0.136497	0.136438	0.136378	0.136316	0.136254	49.12	49.07
KFW	500769BR4	04/19/06	04/18/36	19.778	0.000	5.4761	43.78	0.036342	0.037337	0.038359	0.039410	0.040489	13.41	14.15
KFW	500769CH5	06/29/07	06/29/37	18.097	0.000	5.7800	27.77	0.033504	0.034473	0.035469	0.036494	0.037549	12.24	12.96
LTX-Credence Corporation	502403AA6	03/27/09	05/15/11	55.190	3.500	38.6963		0.719751	0.840199	0.983951			292.94	131.85
LTX-Credence Corporation	502403AB4	05/26/09	05/15/11	56.940	3.500	39.9143		0.731387	0.857949	1.009768			298.89	135.31
L-3 Commun Hldgs, Inc	502413AW7	07/29/05	08/01/35	100.000	VARIES	6.3295		0.202045	0.205802	0.209678	0.213676	0.217801	74.56	77.42
L-3 Commun Hldgs, Inc	502424AE4	07/29/05	08/01/35	100.000	VARIES	6.3295		0.202045	0.205802	0.209678	0.213676	0.217801	74.56	77.42
LaSalle Cnty, IL SD #125	504534CB2	03/06/08	12/01/10	105.068	VARIES	4.1024		0.116220	0.115100				38.15	
LaSalle Cnty, IL SD #125	504534CC0	03/06/08	12/01/11	106.222	VARIES	4.2744		0.122960	0.121937	0.120892	0.119825		44.02	39.70
LaSalle Cnty, IL SD #125	504534CD8	03/06/08	12/01/12	107.706	VARIES	4.2894		0.125329	0.124353	0.123356	0.122338	0.121298	44.88	44.16
LaSalle Cnty, IL SD #125	504534CE6	03/06/08	12/01/13	108.599	VARIES	4.3978		0.129936	0.129037	0.128118	0.127178	0.126218	46.56	45.90
LaSalle Cnty, IL SD #141	504588ED2	05/12/06	12/01/10	107.147	VARIES	5.6677		0.160203	0.158840				52.62	
LaSalle Cnty, IL SD #141	504588EF7	11/30/10	12/01/11	103.043	0.000	1.9209			0.054982	0.054986	0.055514		1.70	18.24
LaSalle Cnty, IL SD #141	504588EG5	11/30/10	12/01/12	105.252	VARIES	2.2326			0.065274	0.065279	0.066008	0.063553	2.02	23.58
LaSalle Cnty, IL SD #141	504588EH3	11/30/10	12/01/13	106.846	VARIES	2.6857			0.079710	0.079716	0.080787	0.077871	2.47	28.84
LaSalle Cnty, IL SD #150	504597AV7	09/03/08	12/01/10	106.236	VARIES	4.4934		0.128448	0.126653				42.06	
LaSalle Cnty, IL SD #150	504597AW5	09/03/08	12/01/11	107.061	VARIES	4.8310		0.140314	0.138839	0.137328	0.135781		50.16	45.04
LaSalle cnty, IL SD #150	504597AX3	09/03/08	12/01/12	107.048	VARIES	5.0510		0.147640	0.146493	0.145317	0.144111	0.142875	52.87	52.02
LaSalle Cnty, IL SD #150	504597AY1	09/03/08	12/01/13	107.923	VARIES	5.1770		0.152912	0.151873	0.150807	0.149714	0.148592	54.80	54.03
Lake County IL SD #187	509262CV1	04/09/03	01/01/21	35.244	0.000	5.9694	171.16	0.086822	0.089414	0.092082	0.094831		31.72	33.64
Lamar Media Corporation	513075AN1	08/17/06	08/15/15	92.809	6.625	7.7500	21.43	0.019803	0.020571	0.021368	0.022196	0.023056	7.48	8.07
Lamar Media Corporation	513075AP6	08/17/06	08/15/15	92.809	6.625	7.7500	21.43	0.019803	0.020571	0.021368	0.022196	0.023056	7.48	8.07
Lamar Media Corporation	513075AQ4	08/17/06	08/15/15	92.809	6.625	7.7500	21.43	0.019803	0.020571	0.021368	0.022196	0.023056	7.48	8.07
Lamar Media Corporation	513075AV3	03/27/09	04/01/14	89.979	9.750	12.5008	11.65	0.044279	0.047046	0.049987	0.053111	0.056431	16.95	19.14
Lee & Ogle Counties, IL	523372AH3	07/02/03	04/01/10	101.077	VARIES	4.4821		0.124607					11.21	
Lee & Ogle Counties, IL	523372AW0	06/09/05	04/01/10	72.903	0.000	6.6753	254.82	0.179437					16.15	
Lee & Ogle Counties, IL	523372AX8	06/09/05	04/01/11	68.268	0.000	6.6757	238.64	0.168043	0.173652	0.179448			62.53	16.15
Legg Mason, Inc.	524901303	05/12/08	06/30/21	100.000	VARIES	6.9753		0.198292	0.199783	0.201325	0.202922	0.202597	71.66	72.77
Legg Mason, Inc.	524901AN5	05/12/08	06/30/21	100.000	VARIES	6.9753		0.198292	0.199783	0.201325	0.202922	0.202597	71.66	72.77
Lehman Bros Hldgs Inc	524908FJ4	04/29/03	04/29/10	100.000	0.000	4.4000		0.162188					19.14	
Lehman Bros Hldgs Inc	524908FL9	05/01/03	05/01/10	100.000	0.250	4.3999		0.159915					19.19	

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SECTION I-B

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								Period	Period	Period	Period	Period		
Lehman Bros Hldgs Inc	524908FN5	05/08/03	05/08/10	100.000	0.250	4.2499		0.152984					19.43	
Lehman Bros Hldgs Inc	524908FP0	05/13/03	05/13/10	100.000	0.250	4.1999		0.150700					19.89	
Lehman Bros Hldgs Inc	524908JE1	09/10/03	06/10/10	100.000	0.000	4.5589		0.167861					26.69	
Lehman Bros Hldgs Inc	524908JJ0	10/09/03	10/09/10	100.000	1.600	4.3099		0.141668					39.76	
Lehman Bros Hldgs Inc	524908LS7	02/11/04	02/11/11	100.000	0.750	4.3200		0.146281	0.143763	0.151759			53.92	6.07
Lehman Bros Hldgs Inc	524908MJ6	10/06/04	10/06/11	100.000	0.250	4.4000		0.150248	0.153401	0.156623	0.159916		55.20	43.66
Lehman Bros Hldgs Inc	524908NL0	06/21/05	06/21/10	100.000	0.750	4.4580		0.146440					24.89	
Lehman Bros Hldgs Inc	524908NM8	06/29/05	06/29/12	100.000	0.250	4.4344		0.148542	0.151681	0.154890	0.158171	0.161524	54.05	56.36
Lehman Bros Hldgs Inc	524908NX4	10/13/05	10/13/15	100.000	5.175	5.1749		0.143750	0.143750	0.143750	0.143750	0.143750	51.75	51.75
Lehman Bros Hldgs Inc	524908NY2	10/28/05	10/28/12	100.000	3.000	4.9995		0.151006	0.152698	0.154432	0.156209	0.158031	54.88	56.14
Lehman Bros Hldgs Inc	524908PA2	11/17/05	11/17/12	100.000	3.000	5.2215		0.159172	0.161152	0.163184	0.165268	0.167407	57.83	59.31
Lehman Bros Hldgs Inc	524908PG9	01/06/06	01/06/12	100.000	0.250	5.0450		0.165515	0.169514	0.173615	0.177820	0.182130	61.72	64.75
Lehman Bros Hldgs Inc	524908PN4	03/29/06	03/29/13	100.000	1.500	5.4019		0.172286	0.175814	0.179437	0.183158	0.186980	63.32	65.96
Lehman Bros Hldgs Inc	524908SH4	08/01/06	08/01/13	100.000	2.000	5.4200		0.167088	0.170110	0.173215	0.176403	0.179678	61.61	63.90
Lehman Bros Hldgs Inc	524908TX8	10/12/06	10/12/11	100.000	0.250	5.5099		0.178933	0.183672	0.188541	0.193544		66.03	53.88
Lehman Bros Hldgs Inc	524908TZ3	10/17/06	10/17/13	100.000	1.000	5.3799		0.170450	0.174288	0.178229	0.182277	0.186433	62.63	65.50
Lehman Bros Hldgs Inc	524908UC2	12/12/06	12/12/13	100.000	0.250	5.0399		0.161429	0.165322	0.169313	0.173405	0.177599	58.96	61.85
Lehman Bros Hldgs Inc	524908UE8	12/11/06	12/11/11	104.625	0.000	5.0399		0.170065	0.174351	0.178744	0.183249		62.17	61.58
Lehman Bros Hldgs Inc	524908UH1	12/21/06	12/21/11	100.000	0.000	5.2200		0.169242	0.173659	0.178192	0.182843		61.81	63.20
Lehman Bros Hldgs Inc	524908UL2	12/27/06	12/27/13	100.000	0.450	5.1200		0.163467	0.167332	0.171296	0.175361	0.179530	59.58	62.43
Lehman Bros Hldgs Inc	524908UU2	02/06/07	02/06/14	100.000	1.250	5.5630		0.172143	0.175965	0.179894	0.183932	0.188082	63.78	66.68
Lehman Bros Hldgs Inc	524908UY4	02/16/07	02/16/12	100.000	0.250	5.3845		0.169831	0.174216	0.178720	0.183344	0.188093	63.13	66.44
Lehman Bros Hldgs Inc	524908VU1	03/29/07	03/29/14	100.000	1.000	5.6108		0.174860	0.178986	0.183228	0.187589	0.192072	64.46	67.56
Lehman Bros Hldgs Inc	52517P2E0	05/23/07	05/23/22	100.000	VARIES	5.3475		0.132290	0.132755	0.133233	0.133723	0.134227	47.74	48.09
Lehman Bros Hldgs Inc	52517P2J9	05/24/07	05/24/24	100.000	VARIES	5.5681		0.143684	0.143934	0.144190	0.144454	0.144725	51.79	51.98
Lehman Bros Hldgs Inc	52517P2V2	01/11/08	01/11/11	100.000	0.000	5.2399		0.157298	0.161419	0.165649			58.79	1.66
Lehman Bros Hldgs Inc	52517P3A7	06/29/07	06/29/10	100.000	0.000	5.5600		0.177140					31.53	
Lehman Bros Hldgs Inc	52517P4E8	08/08/07	08/09/10	100.000	0.000	5.8200		0.181352	0.186629				40.48	
Lehman Bros Hldgs Inc	52517P4Q1	08/31/07	08/31/10	100.000	0.000	6.2200		0.194216	0.196991				47.51	
Lehman Bros Hldgs Inc	52517P4R9	11/14/07	11/14/12	100.000	0.000	5.9599		0.186190	0.191738	0.197452	0.203336	0.209395	68.56	72.70
Lehman Bros Hldgs Inc	52517P4T5	08/29/07	08/29/22	100.000	VARIES	6.2092		0.153484	0.150163	0.145072	0.141442	0.135390	54.37	51.08
Lehman Bros Hldgs Inc	52517P4U2	07/01/08	07/02/12	100.000	0.000	6.2999		0.186231	0.192097	0.198148	0.204390	0.210828	70.23	74.73
Lehman Bros Hldgs Inc	52517P4W8	08/31/07	08/31/10	100.000	0.000	6.2200		0.194216	0.196991				47.51	
Lehman Bros Hldgs Inc	52517P4X6	08/21/07	08/21/37	100.000	VARIES	7.1259		0.195229	0.197731	0.200323	0.203006	0.205786	71.40	73.31
Lehman Bros Hldgs Inc	52517P5M9	10/02/07	10/04/10	100.000	0.000	5.4599		0.168970	0.173583				46.96	
Lehman Bros Hldgs Inc	52517P5P2	10/02/07	10/04/10	100.000	0.000	5.4599		0.168970	0.173583				46.96	
Lehman Bros Hldgs Inc	52517P5S6	09/26/07	09/26/22	100.000	VARIES	5.7211		0.142169	0.138290	0.134299	0.130195	0.126768	49.73	46.89
Lehman Bros Hldgs Inc	52517P6R7	10/10/07	10/11/10	100.000	0.000	5.5800		0.173063	0.177891				49.33	
Lehman Bros Hldgs Inc	52517P6V8	11/01/07	11/01/10	100.000	0.000	5.2500		0.161759	0.166006				49.29	
Lehman Bros Hldgs Inc	52517P7A3	10/11/07	10/11/11	80.899	0.000	5.3700	101.18	0.134167	0.137770	0.141469	0.145267		49.53	40.30
Lehman Bros Hldgs Inc	52517P7D7	10/31/07	11/01/10	100.000	0.000	5.4599		0.168945	0.173557				51.51	
Lehman Bros Hldgs Inc	52517PAE1	10/15/93	10/15/23	100.000	VARIES	6.9789		0.206737	0.206459	0.206170	0.205872	0.205563	74.33	74.12
Lehman Bros Hldgs Inc	52517PC25	10/20/05	10/20/20	100.000	VARIES	5.2456		0.133019	0.130746	0.129868	0.126097	0.122955	47.91	46.21

SECTION I-B

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								Period	Period	Period	Period	Period		
Lehman Bros Hldgs Inc	52517PE98	03/15/06	03/15/11	100.000	0.000	5.2946		0.176589	0.181264	0.186063			65.42	13.77
Lehman Bros Hldgs Inc	52517PH46	05/17/06	05/17/21	100.000	VARIES	5.8803		0.164018	0.164553	0.165103	0.165670	0.166049	59.19	59.58
Lehman Bros Hldgs Inc	52517PK42	07/26/06	07/26/21	100.000	VARIES	4.6197		0.123649	0.124259	0.124884	0.125523	0.126016	44.81	45.25
Lehman Bros Hldgs Inc	52517PL66	09/14/06	09/14/21	95.000	VARIES	5.7713		0.150400	0.150051	0.149692	0.149322	0.148942	54.01	53.74
Lehman Bros Hldgs Inc	52517PL74	09/12/06	09/12/11	100.000	0.000	5.4399		0.177511	0.182340	0.187299	0.192394		65.84	47.93
Lehman Bros Hldgs Inc	52517PM24	09/29/06	09/29/21	95.500	VARIES	5.8013		0.152808	0.152607	0.152401	0.152188	0.151970	54.94	54.79
Lehman Bros Hldgs Inc	52517PM99	10/27/06	10/27/16	94.650	VARIES	5.6132		0.147899	0.147957	0.148017	0.148078	0.148141	53.26	53.30
Lehman Bros Hldgs Inc	52517PN64	11/07/06	11/07/16	100.000	VARIES	5.5099		0.145186	0.145359	0.145537	0.145721	0.145909	52.32	52.45
Lehman Bros Hldgs Inc	52517PQ20	12/28/06	12/28/21	100.000	VARIES	5.1185		0.138173	0.137444	0.136696	0.135929	0.135142	49.61	49.07
Lehman Bros Hldgs Inc	52517PQ87	12/21/06	12/21/21	97.500	VARIES	5.3886		0.134837	0.134728	0.134616	0.134501	0.134382	48.52	48.44
Lehman Bros Hldgs Inc	52517PR37	01/12/07	01/12/22	100.000	VARIES	5.3883		0.139431	0.139670	0.139916	0.140168	0.140427	50.32	50.50
Lehman Bros Hldgs Inc	52517PT27	02/15/07	02/15/22	97.500	VARIES	5.4901		0.146086	0.145521	0.144940	0.144344	0.143731	52.33	51.91
Lehman Bros Hldgs Inc	52517PT68	02/16/07	02/16/17	100.000	VARIES	5.6999		0.148220	0.148763	0.149322	0.149896	0.150487	53.61	54.02
Lehman Bros Hldgs Inc	52517PU82	03/05/07	03/05/22	100.000	VARIES	5.5000		0.145033	0.145252	0.145478	0.145710	0.145948	52.30	52.47
Lehman Bros Hldgs Inc	52517PUL3	06/12/03	06/12/18	100.000	VARIES	5.2471		0.132261	0.129971	0.127627	0.123809	0.120605	47.76	45.74
Lehman Bros Hldgs Inc	52517PUP4	07/03/03	07/03/18	100.000	VARIES	4.7451		0.104618	0.103959	0.099855	0.099003	0.094864	37.20	35.38
Lehman Bros Hldgs Inc	52517PUR0	07/17/03	07/17/15	100.000	VARIES	4.3972		0.096373	0.095721	0.096135	0.099877	0.100408	35.02	36.48
Lehman Bros Hldgs Inc	52517PV40	06/19/07	06/19/17	100.000	VARIES	5.4394		0.147682	0.147861	0.148045	0.148233	0.148427	53.20	53.33
Lehman Bros Hldgs Inc	52517PVC2	08/27/03	08/27/10	100.000	0.250	4.7000		0.170293	0.174132				40.88	
Lehman Bros Hldgs Inc	52517PVE8	09/25/03	09/25/10	100.000	0.250	4.3900		0.156175	0.159451				41.82	
Lehman Bros Hldgs Inc	52517PVG3	09/30/03	09/30/10	100.000	0.250	4.3099		0.152602	0.155741				41.62	
Lehman Bros Hldgs Inc	52517PVN8	12/17/03	12/17/18	100.000	VARIES	6.0028		0.180439	0.180258	0.181611	0.180990	0.181373	65.84	66.17
Lehman Bros Hldgs Inc	52517PVR9	01/13/04	01/13/11	100.000	0.250	4.3800		0.152539	0.155728	0.158986			56.57	1.91
Lehman Bros Hldgs Inc	52517PW80	04/20/07	04/20/22	100.000	VARIES	5.1283		0.137313	0.136204	0.135067	0.133900	0.132704	49.07	48.25
Lehman Bros Hldgs Inc	52517PWB3	04/08/04	04/08/14	100.000	VARIES	4.8469		0.112891	0.112346	0.113038	0.114707	0.117487	41.12	41.94
Lehman Bros Hldgs Inc	52517PWC1	04/08/04	04/08/11	100.000	VARIES	4.2283		0.109096	0.110794	0.113758			40.53	11.03
Lehman Bros Hldgs Inc	52517PWD9	04/14/04	04/14/11	100.000	VARIES	3.5801		0.098085	0.097637	0.098264			35.73	10.12
Lehman Bros Hldgs Inc	52517PWR8	05/13/04	09/16/10	90.250	1.000	4.8310		0.148228	0.151137				38.32	
Lehman Bros Hldgs Inc	52517PWX5	07/07/04	07/07/11	100.000	0.250	5.0499		0.178038	0.182358	0.186787	0.191328		66.39	35.56
Lehman Bros Hldgs Inc	52517PX55	04/27/07	04/27/22	100.000	VARIES	5.3982		0.140053	0.137910	0.138258	0.138616	0.138983	49.92	49.88
Lehman Bros Hldgs Inc	52517PX71	04/17/07	04/17/37	100.000	VARIES	6.2486		0.167665	0.167696	0.167728	0.167762	0.167796	60.37	60.39
Lehman Bros Hldgs Inc	52517PXM8	10/25/04	10/25/17	100.000	VARIES	5.2494		0.141578	0.141273	0.142533	0.142247	0.142754	51.69	51.99
Lehman Bros Hldgs Inc	52517PXQ9	11/01/04	11/01/14	100.000	VARIES	4.9383		0.130411	0.130202	0.129987	0.130453	0.130931	46.88	46.94
Lehman Bros Hldgs Inc	52517PXS5	10/29/04	10/29/19	100.000	VARIES	5.4644		0.128571	0.125390	0.123519	0.120229	0.117541	46.02	44.10
Lehman Bros Hldgs Inc	52517PXV8	11/18/04	11/18/11	100.000	VARIES	5.0706		0.131480	0.131370	0.135668	0.135595		48.15	43.54
Lehman Bros Hldgs Inc	52517PXW6	11/22/04	11/22/19	100.000	VARIES	5.5393		0.149269	0.147892	0.151446	0.149716	0.152130	54.32	54.99
Lehman Bros Hldgs Inc	52517PXX9	12/07/04	12/07/16	100.000	VARIES	5.2285		0.138182	0.138163	0.138144	0.138851	0.139576	49.74	49.89
Lehman Bros Hldgs Inc	52517PYD7	12/23/04	12/23/11	100.000	VARIES	4.7678		0.119206	0.121381	0.124957	0.127237		43.96	44.90
Lehman Bros Hldgs Inc	52517PYE5	12/23/04	12/23/19	100.000	VARIES	5.6986		0.149609	0.149528	0.151111	0.151064	0.151865	54.61	55.15
Lehman Bros Hldgs Inc	52517PYG0	12/30/04	12/30/19	100.000	VARIES	5.5380		0.144218	0.144673	0.145141	0.145544	0.145959	52.00	52.32
Lehman Bros Hldgs Inc	52517PYH8	01/06/05	01/06/20	100.000	VARIES	5.8754		0.153909	0.152718	0.149861	0.146919	0.143890	54.48	52.38
Lehman Bros Hldgs Inc	52517PYJ4	12/30/04	12/30/19	100.000	VARIES	5.8784		0.155822	0.156319	0.156832	0.157359	0.157902	56.19	56.56
Lehman Bros Hldgs Inc	52517PYM7	01/28/05	01/28/20	100.000	VARIES	5.9154		0.155283	0.154125	0.151289	0.148369	0.145363	55.08	53.03

SECTION I-B

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								Period	Period	Period	Period	Period		
Lehman Bros Hldgs Inc	52517PYR6	02/02/05	02/02/17	100.000	VARIES	5.4992		0.145449	0.148317	0.146362	0.149271	0.147139	53.75	54.07
Lehman Bros Hldgs Inc	52517PYT2	02/24/05	02/24/20	100.000	VARIES	5.1276		0.129781	0.130260	0.130751	0.131254	0.131628	46.93	47.27
Lehman Bros Hldgs Inc	52517PYU9	02/24/05	02/24/20	100.000	VARIES	5.0875		0.128137	0.128747	0.129372	0.130013	0.130423	46.40	46.82
Lehman Bros Hldgs Inc	52517PYW5	03/23/05	03/23/20	100.000	VARIES	5.1879		0.132908	0.133401	0.133907	0.134427	0.134887	48.03	48.40
Lehman Bros Hldgs Inc	52517PYX3	03/17/05	03/17/20	100.000	VARIES	5.2322		0.156114	0.157473	0.158250	0.159047	0.159865	56.67	57.28
Lehman Bros Hldgs Inc	52517PZ38	06/22/07	06/22/22	100.000	VARIES	5.7685		0.152335	0.152546	0.152764	0.152988	0.153218	54.88	55.04
Lehman Bros Hldgs Inc	52517PZ87	05/23/07	05/23/22	100.000	VARIES	5.5672		0.138333	0.138742	0.139164	0.139596	0.140041	49.91	50.21
Lehman Bros Hldgs Inc	52517PZA2	03/23/05	03/23/20	100.000	VARIES	5.7272		0.146340	0.146951	0.147579	0.148226	0.148493	52.91	53.33
Lehman Bros Hldgs Inc	52517PZJ3	05/11/05	05/11/15	100.000	VARIES	5.2579		0.136342	0.135723	0.135088	0.134437	0.133768	48.91	48.45
Lehman Bros Hldgs Inc	52517PZL8	05/19/05	05/19/20	100.000	VARIES	5.8181		0.160127	0.159936	0.158932	0.157899	0.156836	57.56	56.94
Lehman Bros Hldgs Inc	52517PZM6	05/19/05	05/19/20	100.000	VARIES	5.8231		0.176680	0.178589	0.179260	0.179950	0.180660	64.06	64.72
Lehman Bros Hldgs Inc	52517PZN4	05/26/05	05/26/15	100.000	VARIES	5.1761		0.119374	0.117432	0.117317	0.117200	0.120233	42.55	42.32
Lehman Bros Hldgs Inc	52517PZS3	06/23/05	06/23/20	100.000	VARIES	5.4824		0.163637	0.165077	0.165795	0.166532	0.167290	59.19	59.83
Lehman Bros Hldgs Inc	52520W283	06/16/08	07/29/11	100.000	0.000	5.9599		0.176819	0.182089	0.187515	0.193103		66.23	40.01
Lehman Bros Hldgs Inc	52520W564	03/30/07	03/31/11	100.000	0.000	5.0675		0.159527	0.163569	0.167713			58.90	14.93
Lehman Bros Hldgs Inc	52520WAG6	06/23/06	06/23/11	100.000	0.250	5.8865		0.198765	0.204411	0.210223			72.66	36.16
Lehman Bros Hldgs Inc	52523J412	02/29/08	02/26/10	100.000	0.000	6.3699		0.190073					10.64	
Lehman Bros Hldgs Inc	52523J420	03/07/08	03/08/10	100.000	0.000	6.1000		0.185458					12.43	
Lehman Bros Hldgs Inc	52523J438	03/31/08	03/31/10	100.000	0.000	4.3100		0.127631					11.36	
Lehman Bros Hldgs Inc	5252M0AJ6	12/28/07	12/28/22	100.000	VARIES	5.6093		0.153210	0.153222	0.153234	0.153247	0.153260	55.16	55.17
Lehman Bros Hldgs Inc	5252M0AL1	03/20/08	03/22/10	100.000	0.000	5.9499		0.180531					14.62	
Lehman Bros Hldgs Inc	5252M0AM9	11/19/07	11/19/37	100.000	VARIES	7.4282		0.198641	0.195438	0.198715	0.195514	0.197702	71.92	71.90
Lehman Bros Hldgs Inc	5252M0AP2	02/07/08	02/07/12	100.000	0.000	5.2100		0.156330	0.160402	0.164581	0.168868	0.173267	58.20	61.27
Lehman Bros Hldgs Inc	5252M0AQ0	11/30/07	11/30/10	100.000	0.000	5.5100		0.170632	0.175333				56.98	
Lehman Bros Hldgs Inc	5252M0AV9	11/27/07	11/27/37	11.746	0.000	7.2677	18.96	0.027353	0.028347	0.029377	0.030444	0.031550	10.09	10.84
Lehman Bros Hldgs Inc	5252M0AY3	12/28/07	12/28/22	100.000	VARIES	5.8488		0.156668	0.156782	0.156899	0.157020	0.157144	56.42	56.51
Lehman Bros Hldgs Inc	5252M0BF3	01/11/08	01/11/10	100.000	0.000	5.0900		0.152462					1.52	
Lehman Bros Hldgs Inc	5252M0BG1	01/11/08	01/11/12	100.000	0.000	5.3999		0.162481	0.166868	0.171373	0.176000	0.180752	60.79	64.12
Lehman Bros Hldgs Inc	5252M0BH9	12/27/07	12/27/11	100.000	0.000	5.7000		0.177170	0.182219	0.187413	0.192754		64.73	67.68
Lehman Bros Hldgs Inc	5252M0BJ5	12/28/07	12/28/22	100.000	VARIES	5.8954		0.159983	0.158967	0.157921	0.156845	0.155736	57.40	56.65
Lehman Bros Hldgs Inc	5252M0BK2	03/20/08	03/20/12	100.000	0.000	6.5800		0.201418	0.208045	0.214889	0.221959	0.229262	75.06	80.08
Lehman Bros Hldgs Inc	5252M0BR7	02/14/08	02/14/12	100.000	0.000	5.0900		0.152461	0.156341	0.160320	0.164400	0.168584	56.66	59.58
Lehman Bros Hldgs Inc	5252M0BT3	02/14/08	02/12/10	100.000	0.000	4.5399		0.134862					5.53	
Lehman Bros Hldgs Inc	5252M0BU0	02/14/08	02/14/12	100.000	0.000	5.0900		0.152461	0.156341	0.160320	0.164400	0.168584	56.66	59.58
Lehman Bros Hldgs Inc	5252M0BV8	02/14/08	02/12/10	100.000	0.000	4.5399		0.134862					5.53	
Lehman Bros Hldgs Inc	5252M0CE5	02/20/08	02/19/10	100.000	0.000	4.5000		0.133613					6.41	
Lehman Bros Hldgs Inc	5252M0CH8	02/06/08	02/06/23	100.000	VARIES	5.6140		0.150207	0.148186	0.146107	0.143971	0.141774	53.12	51.59
Lehman Bros Hldgs Inc	5252M0CK1	02/12/08	02/12/38	100.000	VARIES	7.2994		0.200755	0.200765	0.200777	0.200789	0.200801	72.28	72.29
Lehman Bros Hldgs Inc	5252M0CV7	02/27/08	02/27/23	100.000	VARIES	5.1091		0.135767	0.135928	0.136093	0.136262	0.136436	48.95	49.07
Lehman Bros Hldgs Inc	5252M0DA2	02/29/08	02/28/11	100.000	0.000	6.6600		0.202977	0.206316	0.216720			76.39	12.57
Lehman Bros Hldgs Inc	5252M0DB0	05/21/08	05/21/12	100.000	0.000	5.1300		0.153749	0.157693	0.161738	0.165886	0.170141	56.38	59.31
Lehman Bros Hldgs Inc	5252M0DF1	02/28/08	02/28/12	100.000	0.000	5.1099		0.149777	0.153603	0.160139	0.161553	0.168426	56.65	59.73
Lehman Bros Hldgs Inc	5252M0DK0	02/14/08	02/16/10	100.000	0.000	6.3999		0.195465					8.80	

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/10	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
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								Period	Period	Period	Period	Period		
Lehman Bros Hldgs Inc	5252M0DM6	02/29/08	03/01/10	100.000	0.000	4.5064		0.133111					7.85	
Lehman Bros Hldgs Inc	5252M0DP9	03/31/08	03/31/23	100.000	VARIES	5.5588		0.147628	0.147800	0.147977	0.148159	0.148345	53.21	53.34
Lehman Bros Hldgs Inc	5252M0DQ7	03/20/08	09/20/12	100.000	0.000	6.9999		0.215584	0.223129	0.230939	0.239022	0.247387	80.52	86.25
Lehman Bros Hldgs Inc	5252M0EC7	03/10/08	03/10/23	100.000	VARIES	7.2993		0.200551	0.199760	0.199831	0.199905	0.199981	71.98	71.97
Lehman Bros Hldgs Inc	5252M0ED5	03/19/08	03/19/10	100.000	0.000	5.9499		0.180471					14.08	
Lehman Bros Hldgs Inc	5252M0EF0	03/28/08	03/28/12	100.000	0.000	5.2000		0.156007	0.160063	0.164224	0.168494	0.172875	57.66	60.69
Lehman Bros Hldgs Inc	5252M0EH6	03/13/08	03/13/23	100.000	VARIES	6.8587		0.184567	0.184705	0.184847	0.184994	0.185146	66.50	66.60
Lehman Bros Hldgs Inc	5252M0EL7	04/21/08	04/21/10	100.000	0.000	5.0299		0.150531					16.56	
Lehman Bros Hldgs Inc	5252M0EM5	03/31/08	03/31/11	100.000	0.000	4.7900		0.142847	0.146268	0.149771			52.67	13.33
Lehman Bros Hldgs Inc	5252M0EN3	03/05/08	03/05/18	92.300	5.250	6.2995	10.73	0.017208	0.017750	0.018309	0.018886	0.019480	6.42	6.83
Lehman Bros Hldgs Inc	5252M0EP8	03/24/08	03/21/11	100.000	0.000	4.1948		0.123969	0.126569	0.129224			45.62	10.34
Lehman Bros Hldgs Inc	5252M0EQ6	03/31/08	04/01/13	100.000	0.000	7.0999		0.219022	0.226797	0.234848	0.243185	0.251818	81.67	87.57
Lehman Bros Hldgs Inc	5252M0ES2	05/27/08	05/27/10	100.000	VARIES	5.0779		0.147734					21.57	
Lehman Bros Hldgs Inc	5252M0ET0	03/17/08	03/17/23	100.000	VARIES	6.5597		0.180959	0.180989	0.181019	0.181051	0.181083	65.16	65.18
Lehman Bros Hldgs Inc	5252M0EW3	04/10/08	04/10/23	100.000	VARIES	7.4983		0.201012	0.201173	0.201339	0.201512	0.201691	72.42	72.54
Lehman Bros Hldgs Inc	5252M0EX1	04/30/08	04/29/11	100.000	0.000	5.5100		0.166033	0.170607	0.175307			61.17	20.69
Lehman Bros Hldgs Inc	5252M0EZ6	04/30/08	04/30/13	100.000	VARIES	5.9609		0.176996	0.178546	0.183867	0.185622	0.191154	64.42	66.95
Lehman Bros Hldgs Inc	5252M0FE2	05/22/08	11/23/12	100.000	0.000	5.8959		0.178723	0.183991	0.189415	0.194999	0.200748	65.69	69.63
Lehman Bros Hldgs Inc	5252M0FF9	05/16/08	05/17/10	100.000	0.000	5.2099		0.156352					21.26	
Lehman Bros Hldgs Inc	5252M0FM4	05/05/08	05/05/10	100.000	0.000	4.9399		0.147643					18.31	
Lehman Bros Hldgs Inc	5252M0FN2	05/30/08	05/31/11	100.000	0.000	5.5600		0.165871	0.169551	0.175222			61.52	26.28
Lehman Bros Hldgs Inc	5252M0FV4	05/29/08	05/29/12	100.000	0.000	6.1184		0.186038	0.191730	0.197595	0.203640	0.209870	68.37	72.62
Lehman Bros Hldgs Inc	5252M0FW2	05/19/08	05/19/23	100.000	VARIES	7.2491		0.200110	0.199661	0.199196	0.198713	0.198214	71.92	71.58
Lehman Bros Hldgs Inc	5252M0FY8	05/30/08	05/30/13	100.000	0.000	6.1200		0.186089	0.191783	0.197652	0.203700	0.209933	68.38	72.62
Lehman Bros Hldgs Inc	5252M0FZ5	06/30/08	12/30/10	100.000	0.000	5.8300		0.176525	0.181671				64.30	
Lehman Bros Hldgs Inc	5252M0GC5	06/30/08	06/30/11	100.000	0.000	6.0299		0.183112	0.188633	0.194320			66.93	34.78
Lehman Bros Hldgs Inc	5252M0GD3	06/26/08	06/26/23	100.000	VARIES	8.0972		0.213896	0.214129	0.214371	0.214622	0.214884	77.05	77.22
Lehman Bros Hldgs Inc	5252M0GF8	08/14/08	08/15/11	100.000	0.000	7.5200		0.224940	0.233398	0.242173	0.251279		84.84	55.89
Lehman Bros Hldgs Inc	5252M0GG6	06/27/08	06/27/12	100.000	0.000	6.2000		0.188741	0.194592	0.200624	0.206844	0.213256	69.05	73.39
Lehman Bros Hldgs Inc	5252M0GJ0	08/07/08	08/07/12	100.000	0.000	7.7699		0.232929	0.241979	0.251379	0.261145	0.271291	88.14	95.12
Lehman Bros Hldgs Inc	5252M0GN1	06/26/08	06/26/23	100.000	VARIES	8.2966		0.217308	0.217581	0.217866	0.218163	0.218471	78.28	78.49
Lehman Bros Hldgs Inc	5252M0GP6	06/24/08	06/24/11	100.000	0.000	6.0900		0.185096	0.190732	0.196540			67.73	34.00
Lehman Bros Hldgs Inc	5252M0GQ4	07/14/08	07/14/23	100.000	VARIES	8.3470		0.220879	0.221093	0.221316	0.221548	0.221790	79.63	79.79
Lehman Bros Hldgs Inc	5252M0GR2	06/30/08	12/30/11	100.000	0.000	6.1400		0.186751	0.192484	0.198394	0.204484		68.27	72.32
Lehman Bros Hldgs Inc	5252M0GX9	08/22/08	08/22/11	100.000	0.000	7.5600		0.226176	0.234726	0.243598	0.252806		85.21	57.93
Liberty Media Corp.	530715AF8	11/16/99	11/15/29	100.000	4.000	9.0689		0.452861	0.468357	0.484557	0.501490	0.519192	167.28	179.08
Liberty Media Corp.	530715AG6	11/16/99	11/15/29	100.000	4.000	9.0689		0.452861	0.468357	0.484557	0.501490	0.519192	167.28	179.08
Liberty Media Corp.	530715AK7	02/10/00	02/15/30	100.000	3.750	9.4298		0.483276	0.501151	0.519868	0.539468	0.559992	182.17	196.14
Liberty Media Corp.	530715AL5	02/10/00	02/15/30	100.000	3.750	9.4298		0.483276	0.501151	0.519868	0.539468	0.559992	182.17	196.14
Liberty Media Corp.	530715AM3	01/11/01	01/15/31	100.000	3.500	N/A		0.392133	0.405174	0.418743	0.432854	0.447524	147.93	158.07
Liberty Media Corp.	530715AN1	01/11/01	01/15/31	100.000	3.500	N/A		0.392133	0.405174	0.418743	0.432854	0.447524	147.93	158.07
Liberty Media Corp.	530715AP6	03/08/01	03/15/31	100.000	3.250	10.3696		0.558269	0.582534	0.608057	0.634903	0.663141	210.62	229.57
Liberty Media Corp.	530715AQ4	03/08/01	03/15/31	100.000	3.250	10.3696		0.558269	0.582534	0.608057	0.634903	0.663141	210.62	229.57

SECTION I-B

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								Period	Period	Period	Period	Period		
Liberty Media Corp.	530715AR2	03/08/01	03/15/31	100.000	3.250	10.3696		0.558269	0.582534	0.608057	0.634903	0.663141	210.62	229.57
Liberty Media Corp.	530718AB1	03/26/03	03/30/23	98.500	0.750	5.6006		0.210550	0.215863	0.221325	0.226939	0.232711	77.73	81.72
Liberty Media Corp.	530718AF2	03/26/03	03/30/23	98.500	0.750	N/A		0.266076	0.273787	0.281829	0.290217	0.298965	98.61	104.53
Linear Technology Corp.	535678AA4	04/24/07	05/01/27	100.000	VARIES	7.0000		0.215480	0.220105	0.224892	0.229847	0.234975	78.97	82.46
Linear Technology Corp.	535678AB2	04/24/07	05/01/27*	100.000	VARIES	6.9998		0.214816	0.219296				65.25*	
Linear Technology Corp.	535678AC0	04/24/07	05/01/27	100.000	VARIES	7.0000		0.215480	0.220105	0.224892	0.229847	0.234975	78.97	82.46
Linear Technology Corp.	535678AD8	04/24/07	05/01/27*	100.000	VARIES	6.9998		0.214816	0.219296				65.25*	
Lithia Motors, Inc.	536797AA1	05/03/04	05/01/14	100.000	VARIES	8.9998		0.355833	0.367478	0.379606	0.392241	0.405402	131.62	140.48
Lithia Motors, Inc.	536797AB9	05/03/04	05/01/14	100.000	VARIES	8.9998		0.355833	0.367478	0.379606	0.392241	0.405402	131.62	140.48
Livingston Counties, IL	538412AQ0	10/27/10	12/01/11	102.139	0.000	1.7298			0.049080	0.049160	0.049586		3.14	16.30
Livingston Counties, IL	538412AR8	10/27/10	12/01/12	103.208	VARIES	2.0372			0.058407	0.058519	0.059115	0.057407	3.74	21.14
Livingston Counties, IL	538412AS6	10/27/10	12/01/13	103.968	VARIES	2.5380			0.073300	0.073475	0.074408	0.072226	4.70	26.58
Livingston Counties, IL	538412AT4	10/27/10	12/01/14	105.289	VARIES	2.7890			0.081571	0.081786	0.082927	0.080377	5.23	29.61
Livingston Counties, IL	538412AU1	10/27/10	12/01/15	104.254	VARIES	3.2393			0.093811	0.094098	0.095622	0.092866	6.01	34.11
Lucent Tech Cap Tr I	549462208	03/19/02	03/15/17	100.000	7.750	7.7499		0.215278	0.215278	0.215278	0.215278	0.215278	77.50	77.50
Lucent Tech Cap Tr I	549462307	03/19/02	03/15/17	100.000	7.750	7.7499		0.215278	0.215278	0.215278	0.215278	0.215278	77.50	77.50
MTR Gaming Group, Inc.	553769AG5	08/12/09	07/15/14	95.248	12.625	13.9919	2.71	0.019500	0.020660	0.022105	0.023652	0.025307	7.66	8.77
MTR Gaming Group, Inc.	553769AH3	08/12/09	07/15/14	95.248	12.625	13.9919	2.71	0.019500	0.020660	0.022105	0.023652	0.025307	7.66	8.77
Macon CNTYS DIST 537, IL	555545BM3	04/01/10	12/01/11	103.604	0.000	1.5184		0.043700	0.043811	0.044144	0.044479		11.83	14.63
Macon CNTYS DIST 537, IL	555545BN1	04/01/10	12/01/12	105.299	0.000	1.8728		0.054779	0.054950	0.055465	0.055984	0.056508	14.84	20.09
Macon CNTYS DIST 537, IL	555545BP6	04/01/10	12/01/13	105.732	0.000	2.4439		0.071778	0.072070	0.072951	0.073843	0.074745	19.47	26.48
Macon CNTYS DIST 537, IL	555545BQ4	04/01/10	12/01/14	105.395	0.000	2.8119		0.082324	0.082710	0.083873	0.085052	0.086248	22.34	30.48
Macon CNTYS DIST 537, IL	555545BR2	04/01/10	12/01/15	105.886	0.000	3.0211		0.088860	0.089308	0.090657	0.092026	0.093416	24.13	32.97
Macon CNTYS DIST 537, IL	555545BS0	04/01/10	12/01/16	106.138	0.000	3.2973		0.097216	0.097750	0.099361	0.101000	0.102665	26.41	36.16
Macon CNTYS DIST 537, IL	555545BT8	04/01/10	12/01/17	103.230	0.000	3.7059		0.106268	0.106925	0.108906	0.110924	0.112979	28.89	39.69
Macon CNTYS DIST 537, IL	555545BU5	04/01/10	12/01/18	105.024	0.000	3.5846		0.104577	0.105202	0.107088	0.109007	0.110961	28.42	39.01
Macoupin CNTY SD #1, IL	556003DN8	10/26/10	12/01/11	104.371	0.000	1.4738			0.042729	0.042791	0.043106		2.78	14.18
Macoupin CNTY SD #1, IL	556003DP3	10/26/10	12/01/12	107.851	VARIES	1.9309			0.057848	0.057956	0.058516	0.055577	3.76	20.89
Mariner Energy Inc.	56845TAG2	06/10/09	06/30/16*	97.093	11.750	12.3796	1.52	0.008011	0.008507				2.83*	
Marion County, OR	56913RAJ7	03/28/02	06/01/10	58.440	0.000	6.6784	388.67	0.179518					26.93	
Marion County, OR	56913RAK4	03/28/02	06/01/11	53.951	0.000	6.8387	369.70	0.171738		0.177611	0.183684		63.24	27.55
Marion County, OR	56913RAL2	03/28/02	06/01/12	49.948	0.000	6.9388	348.61	0.162526	0.168165	0.173999	0.180036	0.186282	59.87	64.09
Marion County, OR	56913RAM0	03/28/02	06/01/13	46.303	0.000	7.0088	327.31	0.152979	0.158340	0.163889	0.169632	0.175577	56.36	60.38
Marion County, OR	56913RAN8	03/28/02	06/01/14	42.967	0.000	7.0588	306.49	0.143502	0.148567	0.153811	0.159239	0.164860	52.88	56.68
Marion County, OR	56913RAP3	03/28/02	06/01/15	39.329	0.000	7.2089	288.16	0.135646	0.140535	0.145601	0.150849	0.156286	50.01	53.68
Marion County, OR	56913RAQ1	03/28/02	06/01/16	36.142	0.000	7.3089	269.52	0.127324	0.131977	0.136800	0.141799	0.146981	46.96	50.45
Marion County, OR	56913RAR9	03/28/02	06/01/17	33.393	0.000	7.3590	251.21	0.118884	0.123258	0.127794	0.132496	0.137371	43.85	47.14
Marion County, OR	56913RAS7	03/28/02	06/01/18	31.307	0.000	7.3092	233.48	0.110297	0.114328	0.118506	0.122837	0.127326	40.68	43.71
Marion County, OR	56913RAT5	03/28/02	06/01/19	28.898	0.000	7.3592	217.40	0.102886	0.106672	0.110597	0.114666	0.118886	37.95	40.80
Marion County, OR	56913RAU2	03/28/02	06/01/20	26.649	0.000	7.4091	202.23	0.095876	0.099428	0.103111	0.106931	0.110892	35.37	38.04
Marquee Holdings, Inc.	57143VAA7	08/18/04	08/15/14	55.894	VARIES	11.9996		0.333327	0.333327	0.333327	0.333326	0.333326	120.00	120.00

* Called in 2010; reportable OID is computed to call date.

SECTION I-B

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								Period	Period	Period	Period	Period		
Marquee Holdings, Inc.	57143VAB5	08/18/04	08/15/14	55.894	VARIES	11.9996		0.333327	0.333327	0.333327	0.333326	0.333326	120.00	120.00
Marquee Holdings, Inc.	57143VAC3	08/18/04	08/15/14	55.894	VARIES	11.9996		0.333327	0.333327	0.333327	0.333326	0.333326	120.00	120.00
Masco Corporation	574599AW6	07/20/01	07/20/31	39.445	VARIES	8.1251		0.166834	0.172865	0.179141	0.185672	0.192468	63.13	67.81
Masco Corporation	574599BB1	07/20/01	07/20/31	39.445	VARIES	8.1251		0.166834	0.172865	0.179141	0.185672	0.192468	63.13	67.81
Mason CNTYS SD #191, IL	574816BW3	07/02/10	12/01/18	106.295	VARIES	4.3308			0.127874	0.130166	0.132985	0.126917	22.96	47.27
Mason CNTYS SD #191, IL	574816BX1	07/02/10	12/01/19	105.637	VARIES	4.7793			0.140242	0.143016	0.146434	0.139495	25.19	52.00
Medicis Pharma Corp.	584690AB7	08/14/03	06/04/33	93.000	VARIES	9.1499		0.384036	0.399064	0.414779	0.431214	0.448400	141.79	153.19
Medtronic, Inc.	585055AA4	09/11/01	09/15/21	100.000	VARIES	6.7187		0.279503	0.286571	0.293876	0.301427	0.309231	103.42	108.78
Medtronic, Inc.	585055AB2	09/11/01	09/15/21	100.000	VARIES	6.7187		0.279503	0.286571	0.293876	0.301427	0.309231	103.42	108.78
Medtronic, Inc.	585055AD8	09/11/01	09/15/21	100.000	VARIES	6.7187		0.279503	0.286571	0.293876	0.301427	0.309231	103.42	108.78
Merisant Worldwide, Inc.	58985CAA8	11/12/03	05/15/14	55.131	VARIES	12.2495		0.340271	0.340270	0.340270	0.340270	0.340269	122.50	122.50
Merrill Lynch & Co., Inc.	590188W79	12/30/04	01/02/14	100.000	0.000	4.6291		0.158035	0.161693	0.165435	0.169264	0.173182	58.88	61.63
Merrill Lynch & Co., Inc.	590188X86	05/05/05	05/12/10	100.000	VARIES	4.2139		0.117079					15.34	
Merrill Lynch & Co., Inc.	59018FBA9	05/16/03	05/17/10	100.000	0.250	4.0324		0.143158					19.47	
Merrill Lynch & Co., Inc.	59018FCR1	04/04/07	04/04/37	100.000	VARIES	5.7580		0.153734	0.153781	0.153830	0.153880	0.153932	55.36	55.40
Merrill Lynch & Co., Inc.	59018YC66	05/02/07	05/02/17	100.000	VARIES	5.5833		0.148389	0.148755	0.149131	0.149518	0.149915	53.53	53.80
Merrill Lynch & Co., Inc.	59018YC82	05/09/07	05/09/22*	100.000	VARIES	5.7115		0.150724	0.148999				19.44*	
Merrill Lynch & Co., Inc.	59018YD65	05/18/07	05/18/17	100.000	VARIES	5.6522		0.152458	0.152706	0.152960	0.153222	0.153491	54.95	55.14
Merrill Lynch & Co., Inc.	59018YD81	05/31/07	05/31/22*	100.000	VARIES	5.8983		0.159061	0.159193				38.03*	
Merrill Lynch & Co., Inc.	59018YE31	05/31/07	05/31/10	100.000	0.000	5.2943		0.167589					24.97	
Merrill Lynch & Co., Inc.	59018YE49	06/06/07	06/06/17	100.000	VARIES	5.9091		0.158853	0.159138	0.159432	0.159735	0.160046	57.25	57.47
Merrill Lynch & Co., Inc.	59018YL33	11/28/07	11/30/10	100.000	0.000	4.3746		0.132538	0.135437				44.13	
Merrill Lynch Bank USA	59020WA43	01/31/07	01/31/11	100.000	0.000	5.1147		0.161197	0.165319	0.169547			60.03	4.92
Merrill Lynch Bank USA	59020WA68	01/31/07	01/31/12	100.000	0.000	5.1060		0.160887	0.164995	0.169207	0.173527	0.177957	59.92	63.01
Merrill Lynch Bank USA	59020WA76	01/31/07	02/21/12	100.000	0.000	5.0982		0.161091	0.165197	0.169408	0.173727	0.178155	59.81	62.90
Merrill Lynch Bank USA	59020WA84	02/28/07	11/29/10	100.000	0.000	4.8296		0.152128	0.153261				50.71	
Merrill Lynch Bank USA	59020WA92	02/28/07	02/28/11	100.000	0.000	4.8250		0.150162	0.151277	0.157495			55.92	9.13
Merrill Lynch Bank USA	59020WB42	03/15/07	03/15/13	100.000	0.000	4.8033		0.150238	0.153846	0.157541	0.161324	0.165199	55.51	58.21
Merrill Lynch Bank USA	59020WC33	03/07/07	03/05/10	100.000	0.000	5.0065		0.157327					10.07	
Merrill Lynch Bank USA	59020WC66	03/30/07	03/31/11	100.000	0.000	4.8134		0.150589	0.154214	0.157925			55.53	14.06
Merrill Lynch Bank USA	59020WC74	03/30/07	03/30/12	100.000	0.000	4.8040		0.150261	0.153870	0.157566	0.161351	0.165226	55.41	58.10
Merrill Lynch Bank USA	59020WC82	03/30/07	03/31/11	100.000	0.000	4.8134		0.150589	0.154214	0.157925			55.53	14.06
Merrill Lynch Bank USA	59020WC90	04/30/07	04/30/12	100.000	0.000	4.7640		0.148867	0.152413	0.156043	0.159760	0.163566	54.67	57.30
Merrill Lynch Bank USA	59020WD24	04/30/07	04/30/12	100.000	0.000	4.8440		0.151661	0.155334	0.159096	0.162950	0.166896	55.71	58.44
Merrill Lynch Bank USA	59020WD32	04/30/07	04/29/11	100.000	0.000	4.8567		0.152086	0.155780	0.159563			55.88	18.83
Merrill Lynch Bank USA	59020WD57	04/30/07	01/28/11	100.000	0.000	4.8369		0.149585	0.153202	0.156908			55.62	4.24
Merrill Lynch Bank USA	59020WE64	06/29/07	06/30/11	100.000	0.000	5.1569		0.161818	0.163284	0.170271			59.34	30.65
Merrill Lynch Bank USA	59020WE98	06/29/07	06/30/11	100.000	0.000	5.1569		0.161818	0.163284	0.170271			59.34	30.65
Merrill Lynch Bank USA	59020WF55	07/31/07	07/29/11	100.000	0.000	4.9035		0.146768	0.152858	0.154053	0.160446		55.81	33.35
Merrill Lynch Bank USA	59020WF63	07/31/07	07/29/11	100.000	0.000	4.9035		0.146768	0.152858	0.154053	0.160446		55.81	33.35
Merrill Lynch Bank USA	59020WG47	09/28/07	09/28/11	100.000	0.000	4.7367		0.143691	0.144696	0.150578	0.151631		53.29	40.85

* Called in 2010; reportable OID is computed to call date.

SECTION I-B

									Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/10		2010 1st Period	2010 2nd Period	2010 3rd 2011 1st	2011 2nd Period	2011 3rd Period	2010	2011
Merrill Lynch Bank USA	59020WUH2	02/28/05	03/01/10	100.000	0.000	3.9130			0.128703					7.59	
Merrill Lynch Bank USA	59020WVY4	08/26/05	08/26/10	100.000	0.000	4.2933			0.141349	0.144383				33.76	
Merrill Lynch Bank USA	59020WVA5	09/30/05	03/30/11	100.000	0.000	4.3666			0.144175	0.147323	0.150539			53.05	13.40
Merrill Lynch Bank USA	59020WWC1	09/30/05	03/31/14	100.000	0.000	4.4692			0.148156	0.151467	0.154852	0.158312	0.161850	54.54	57.01
Merrill Lynch Bank USA	59020WWD9	10/28/05	04/28/11	100.000	0.000	4.6987			0.157166	0.160858	0.164637			57.71	19.26
Merrill Lynch Bank USA	59020WWG2	11/27/05	05/27/11	100.000	0.000	4.7139			0.157771	0.161489	0.165296			57.72	24.13
Merrill Lynch Bank USA	59020WWH0	11/28/05	05/27/11	100.000	0.000	4.7163			0.157845	0.161567	0.165377			57.75	24.15
Merrill Lynch Bank USA	59020WWP2	12/30/05	06/30/11	100.000	0.000	4.5788			0.152441	0.155931	0.159501			55.51	28.55
Merrill Lynch Bank USA	59020WWV9	02/28/06	02/28/11	100.000	0.000	4.8559			0.158672	0.159874	0.166470			59.10	9.66
Merrill Lynch Bank USA	59020WVK2	04/28/06	04/30/12	100.000	0.000	5.2512			0.174935	0.179528	0.184242	0.189079	0.194044	64.37	67.80
Merrill Lynch Bank USA	59020WXL0	04/28/06	04/29/10	100.000	0.000	5.2516			0.174926					20.64	
Merrill Lynch Bank USA	59020WXM8	05/31/06	05/31/12	100.000	0.000	5.2311			0.174096	0.178649	0.183322	0.188117	0.193037	63.78	67.16
Merrill Lynch Bank USA	59020WXN6	05/31/06	05/31/10	100.000	0.000	5.2117			0.173337					25.83	
Merrill Lynch Bank USA	59020WXR7	06/30/06	06/30/10	100.000	0.000	5.4416			0.182404					32.65	
Merrill Lynch Bank USA	59020WXU0	06/30/06	12/30/10	100.000	0.000	5.4415			0.182400	0.187363				66.37	
Merrill Lynch Bank USA	59020WYB1	07/31/06	07/29/10	100.000	0.000	5.2020			0.168547	0.172931				35.85	
Merrill Lynch Bank USA	59020WYD7	07/28/06	07/28/11	100.000	0.000	5.2152			0.169064	0.173473	0.177996	0.182638		63.02	37.68
Merrill Lynch Bank USA	59020WYE5	08/31/06	08/31/10	100.000	0.000	5.1348			0.165149	0.166628				40.24	
Merrill Lynch Bank USA	59020WYF2	08/31/06	08/31/10	100.000	0.000	5.1348			0.165149	0.166628				40.24	
Merrill Lynch Bank USA	59020WYG0	08/31/06	08/31/11	100.000	0.000	5.1359			0.165190	0.166670	0.173783	0.175340		61.62	42.34
Merrill Lynch Bank USA	59020WYH8	09/15/06	09/15/10	100.000	0.000	4.9635			0.159723	0.163687				41.28	
Merrill Lynch Bank USA	59020WYJ4	09/07/06	09/07/10	100.000	0.000	5.0131			0.161556	0.165605				40.47	
Merrill Lynch Bank USA	59020WYK1	09/28/06	06/30/10	100.000	0.000	4.9465			0.161131					28.84	
Merrill Lynch Bank USA	59020WYM7	09/28/06	09/30/10	100.000	0.000	4.9484			0.159213	0.163152				43.54	
Merrill Lynch Bank USA	59020WYU9	10/31/06	07/29/10	100.000	0.000	4.8869			0.155014	0.158802				32.92	
Merrill Lynch Bank USA	59020WYV7	10/31/06	10/31/12	100.000	0.000	4.8867			0.156899	0.160733	0.164660	0.168683	0.172805	57.65	60.50
Merrill Lynch Bank USA	59020WYW5	10/31/06	10/31/12	100.000	0.000	4.8867			0.156899	0.160733	0.164660	0.168683	0.172805	57.65	60.50
Merrill Lynch Bank USA	59020WZD6	11/10/06	11/10/11	100.000	0.000	4.8559			0.155771	0.159553	0.163427	0.167395		57.15	51.21
Merrill Lynch Bank USA	59020WZE4	10/30/06	04/30/12	100.000	0.000	4.9187			0.158076	0.161964	0.165947	0.170028	0.174210	58.09	60.98
Merrill Lynch Bank USA	59020WZG9	12/06/06	12/06/10	100.000	0.000	4.6787			0.149307	0.152800				50.65	
Merrill Lynch Bank USA	59020WZH7	11/30/06	09/01/10	100.000	0.000	4.7482			0.150094	0.153658				36.66	
Merrill Lynch Bank USA	59020WZJ3	11/30/06	09/01/10	100.000	0.000	4.7482			0.150094	0.153658				36.66	
Merrill Lynch Bank USA	59020WZV6	12/28/06	09/27/10	100.000	0.000	4.8737			0.154540	0.158306				41.79	
Merrill Lynch Bank USA	59020WZW4	12/28/06	12/28/10	100.000	0.000	4.8781			0.156583	0.160402				56.59	
Merrill Lynch Bank USA	59020WZX2	12/28/06	12/28/10	100.000	0.000	4.8781			0.156583	0.160402				56.59	
Merrill Lynch & Co., Inc.	59021J141	06/03/03	06/03/10	100.000	0.000	3.5047			0.122019					18.55	
Merrill Lynch & Co., Inc.	59021S232	10/04/05	10/04/10	100.000	4.350	4.3499			0.120833	0.120833				32.99	
Merrill Lynch & Co., Inc.	59021S265	09/29/05	11/19/12	100.000	0.000	4.3795			0.145551	0.148738	0.151995	0.155323	0.158725	53.24	55.60
Merrill Lynch & Co., Inc.	59021S356	06/06/05	06/07/10	100.000	0.000	3.9710			0.131673					20.54	
Merrill Lynch & Co., Inc.	59021S414	07/06/05	07/06/10	100.000	3.860	3.8599			0.107222	0.107222				19.84	
Merrill Lynch & Co., Inc.	59021S489	05/10/05	05/10/12	100.000	4.200	4.1999			0.116667	0.116667	0.116667	0.116667	0.116667	42.00	42.00
Merrill Lynch & Co., Inc.	59021S695	03/08/05	03/08/10	100.000	VARIES	4.7598			0.132115					8.85	
Merrill Lynch & Co., Inc.	59021S778	02/04/05	02/04/10	100.000	3.800	3.7999			0.105556					3.48	

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/10	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2010 1st Period	2010 2nd Period	2010 3rd Period	2011 2nd Period	2011 3rd Period	2010	2011
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Merrill Lynch & Co., Inc.	59021S844	11/30/04	01/22/10	100.000	0.000	3.7349		0.123208					2.59	
Merrill Lynch & Co., Inc.	59021V193	08/09/06	02/09/10	100.000	0.000	5.4163		0.176619					6.71	
Merrill Lynch & Co., Inc.	59021V623	02/06/06	02/07/11	100.000	0.000	4.7259		0.154612	0.158266	0.162005			57.38	5.83
Merrill Lynch & Co., Inc.	59021V748	01/04/06	01/04/11	100.000	4.510	4.5099		0.125278	0.125278	0.125278			45.10	.38
Merrill Lynch & Co., Inc.	59021V870	12/07/05	12/07/10	100.000	4.530	4.5299		0.125833	0.125833				42.28	
Merrill Lynch & Co., Inc.	59021W183	11/01/04	04/30/12	100.000	0.000	3.9886		0.134970	0.137662	0.140407	0.143207	0.146063	49.41	51.40
Merrill Lynch & Co., Inc.	59021W217	08/31/04	08/31/11	100.000	0.000	3.9615		0.133149	0.133572	0.138476	0.138916		49.33	33.59
Merrill Lynch & Co., Inc.	59021W308	07/02/03	07/02/10	100.000	0.000	3.6451		0.125761	0.128053				23.18	
Merrill Lynch & Co., Inc.	59021W464	05/14/04	02/14/12	100.000	0.000	3.1804		0.104266	0.105924	0.107609	0.109320	0.111058	38.29	39.52
Merrill Lynch & Co., Inc.	59021W555	07/30/04	07/29/11	100.000	0.000	4.1841		0.142947	0.145938	0.148991	0.152108		52.92	31.55
Merrill Lynch & Co., Inc.	59021W571	03/01/04	03/28/11	100.000	0.000	3.5813		0.121252	0.123424	0.125634			44.45	10.93
Merrill Lynch & Co., Inc.	59021W654	12/26/03	12/27/10	100.000	0.000	4.2588		0.152353	0.155597				54.82	
Merrill Lynch & Co., Inc.	59021W704	08/05/03	08/05/10	100.000	0.000	4.3986		0.158633	0.162122				34.58	
Merrill Lynch & Co., Inc.	59021W712	12/08/03	03/08/11	100.000	0.000	3.8789		0.134391	0.136998	0.139655			49.44	9.36
Merrill Lynch & Co., Inc.	59021W795	01/30/04	01/31/11	100.000	0.000	3.6710		0.124560	0.126846	0.129174			45.95	3.75
Merrill Lynch & Co., Inc.	59021W845	09/30/03	09/30/10	100.000	0.000	4.1291		0.146574	0.149600				39.97	
Merrill Lynch & Co., Inc.	59021WAA8	07/15/04	07/15/11	100.000	0.000	4.1324		0.140838	0.143748	0.146719	0.149750		52.20	29.01
Merrill Lynch & Co., Inc.	59022C228	04/05/07	09/07/10	100.000	0.000	5.1184		0.160703	0.164815				40.27	
Merrill Lynch & Co., Inc.	59022C301	10/04/06	10/04/11	100.000	5.310	5.3099		0.147500	0.147500	0.147500	0.147500		53.10	40.27
Merrill Lynch & Co., Inc.	59022C590	12/28/06	06/28/10	100.000	0.000	5.0631		0.163403					28.92	
Merrill Lynch & Co., Inc.	59022C640	12/22/06	12/22/11	100.000	5.190	5.1899		0.144167	0.144167	0.144167	0.144167		51.90	50.60
Merrill Lynch & Co., Inc.	59022C806	10/05/06	04/05/10	100.000	0.000	5.0549		0.163103					15.33	
Merrill Lynch & Co., Inc.	59022W380	09/07/07	08/08/11	100.000	0.000	5.0756		0.155234	0.159174	0.163213	0.167355		57.73	36.16
Merrill Lynch & Co., Inc.	59022W505	05/09/07	05/09/12	100.000	0.000	5.1563		0.162672	0.166866	0.171168	0.175581	0.180108	59.76	62.88
Merrill Lynch & Co., Inc.	59022W570	08/09/07	07/08/11	100.000	0.000	5.5011		0.169545	0.174208	0.179000	0.183924		63.51	34.36
Merrill Lynch & Co., Inc.	59022W620	07/05/07	01/05/11	100.000	0.000	5.4003		0.166879	0.171385	0.176013			62.50	.70
United Mexican States	593048BN0	03/30/01	12/30/19	89.000	8.125	9.3823	29.58	0.013962	0.014617	0.015303	0.016020	0.016772	5.15	5.64
Miami Dade County, FL	59333MXE0	12/15/09	12/15/26	73.673	5.760	8.7675	.31	0.019426	0.020278	0.021167	0.022095	0.023063	7.17	7.82
Michaels Stores, Inc.	594087AN8	10/31/06	11/01/16	50.110	VARIES	N/A		0.288938	0.308983	0.330419	0.353343	0.377857	110.11	125.92
Michaels Stores, Inc.	594087AP3	10/31/06	11/01/16	50.110	VARIES	N/A		0.288938	0.308983	0.330419	0.353343	0.377857	110.11	125.92
Microchip Technology Inc	595017AA2	12/07/07	12/15/37	100.000	VARIES	9.1009		0.287818	0.296628	0.309174	0.318834	0.330701	107.03	114.98
Microchip Technology Inc	595017AB0	12/07/07	12/15/37	100.000	VARIES	9.1009		0.287818	0.296628	0.309174	0.318834	0.330701	107.03	114.98
Mississippi Home Corp.	60535MCB3	07/21/93	09/15/16	19.775	0.000	7.1244	427.70	0.121236	0.125554	0.130027	0.134659	0.139456	45.35	48.64
Morgan Stanley	6174462G3	12/28/07	12/20/11	100.000	0.000	4.6540		0.141595	0.144890	0.148262	0.151712		51.64	52.36
Morgan Stanley	6174462H1	01/31/08	02/07/12	100.000	3.878	3.8779		0.107722	0.107722	0.107722	0.107722	0.107722	38.78	38.78
Morgan Stanley	6174462M0	01/31/08	03/31/11	100.000	0.000	3.9039		0.115665	0.117922	0.120224			42.46	10.70
Morgan Stanley	6174462X6	02/29/08	11/29/10	100.000	0.000	3.7932		0.111901	0.112164				37.20	
Morgan Stanley	6174463E7	02/29/08	02/29/12	100.000	0.000	4.0950		0.120215	0.120676	0.125188	0.125669	0.129651	44.58	46.33
Morgan Stanley	6174463V9	03/31/08	04/06/12	100.000	3.806	3.8059		0.105722	0.105722	0.105722	0.105722	0.105722	38.06	38.06
Morgan Stanley	6174463X5	03/31/08	09/28/12	100.000	0.000	3.9245		0.115536	0.117803	0.120115	0.122472	0.124875	42.43	44.11
Morgan Stanley	6174463Y3	02/29/08	11/29/10	100.000	0.000	3.9110		0.115610	0.115949				38.44	
Morgan Stanley	6174464D8	03/28/08	09/30/13	100.000	0.000	4.2223		0.123543	0.125462	0.128815	0.130815	0.133577	45.93	47.83
Morgan Stanley	6174464N6	03/24/08	02/24/14	100.000	0.000	4.6797		0.138803	0.142051	0.145375	0.148776	0.152258	51.39	53.82

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/10	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2010 1st Period	2010 2nd Period	2010 3rd 2011 1st	2011 2nd Period	2011 3rd Period	2010	2011
Morgan Stanley	6174464P1	03/20/08	03/20/23	81.700	2.935	4.6422		0.107050	0.107643	0.108249	0.108869	0.109504	38.77	39.21
Morgan Stanley	6174464Q9	03/20/08	03/20/23	78.350	2.624	4.6439		0.103080	0.103781	0.104499	0.105233	0.105984	37.38	37.90
Morgan Stanley	6174464T3	03/28/08	12/07/12	100.000	0.000	3.5735		0.105398	0.107281	0.109198	0.111149	0.113135	38.37	39.76
Morgan Stanley	6174464W6	03/31/08	04/26/13	100.000	0.000	4.0406		0.119528	0.121943	0.124407	0.126920	0.129484	43.78	45.57
Morgan Stanley	6174464Z9	04/30/08	04/29/11	100.000	0.000	5.2346		0.157103	0.161215	0.165435			57.81	19.52
Morgan Stanley	6174465F2	04/30/08	07/05/13	100.000	0.000	3.8715		0.112528	0.114707	0.116927	0.119191	0.121498	41.68	43.31
Morgan Stanley	6174465J4	04/25/08	10/25/13	100.000	0.000	5.0328		0.150623	0.154413	0.158299	0.162283	0.166366	55.41	58.24
Morgan Stanley	6174465N5	04/14/08	10/04/13	100.000	0.000	4.2160		0.124534	0.127159	0.129840	0.132577	0.135372	45.77	47.72
Morgan Stanley	6174465Q8	04/11/08	04/11/11	100.000	0.000	4.5349		0.134735	0.137790	0.140914			49.55	14.09
Morgan Stanley	6174465T2	05/30/08	11/30/11	100.000	5.437	5.4369		0.151028	0.151028	0.151028	0.151028		54.37	49.69
Morgan Stanley	6174465Y1	05/30/08	05/31/11	100.000	0.000	5.3781		0.161772	0.166122	0.170589			59.29	25.42
Morgan Stanley	6174466M6	05/23/08	05/23/11	100.000	0.000	4.8832		0.145826	0.149387	0.153034			53.41	21.73
Morgan Stanley	6174466S3	06/30/08	06/30/14	100.000	0.000	6.0285		0.183066	0.188584	0.194268	0.200124	0.206156	66.91	71.00
Morgan Stanley	6174466U8	06/30/08	03/30/11	100.000	0.000	5.3825		0.159795	0.164095	0.168511			59.09	15.00
Morgan Stanley	6174467G8	07/31/08	01/31/11	100.000	0.000	5.6636		0.166360	0.171071	0.175916			62.18	5.10
Morgan Stanley	6174467K9	07/31/08	01/31/11	100.000	0.000	5.6636		0.166360	0.171071	0.175916			62.18	5.10
Morgan Stanley	6174467L7	07/31/08	11/29/11	87.000	0.000	4.2238	53.25	0.107920	0.110199	0.112526	0.114903		39.41	37.34
Morgan Stanley	617446B24	12/29/06	09/29/10	100.000	0.000	4.9890		0.158708	0.162667				43.25	
Morgan Stanley	617446F20	02/27/07	08/27/10	100.000	0.000	5.1430		0.162201	0.166372				39.03	
Morgan Stanley	617446F79	03/30/07	12/30/10	100.000	0.000	4.9794		0.158365	0.162307				57.56	
Morgan Stanley	617446H28	04/27/07	04/27/37	100.000	VARIES	5.5782		0.145033	0.142880	0.140667	0.138392	0.136054	51.54	49.94
Morgan Stanley	617446H69	05/30/07	06/26/17	100.000	0.000	5.8001		0.186650	0.192063	0.197633	0.203365	0.209262	68.22	72.24
Morgan Stanley	617446H85	05/22/07	05/22/10	100.000	0.000	5.1009		0.160707					22.66	
Morgan Stanley	617446HP7	02/14/03	03/30/10	100.000	0.000	4.6889		0.177093					15.76	
Morgan Stanley	617446HZ5	04/28/03	09/15/10	100.000	0.000	4.7477		0.177923	0.182147				45.95	
Morgan Stanley	617446J26	06/29/07	03/30/11	100.000	0.000	5.5052		0.172842	0.177599	0.182488			63.96	16.24
Morgan Stanley	617446J75	08/13/07	02/27/13	117.470	0.000	5.6319		0.205813	0.211609	0.217568	0.223694	0.229994	76.59	80.97
Morgan Stanley	617446JB6	04/23/03	04/30/10	100.000	0.000	4.5948		0.171634					20.42	
Morgan Stanley	617446JE0	04/30/03	04/30/10	100.000	0.000	4.6430		0.173811					20.68	
Morgan Stanley	617446JF7	05/28/03	12/30/10	100.000	0.000	3.9647		0.142649	0.145477				51.72	
Morgan Stanley	617446JG5	05/06/03	05/15/10	100.000	0.250	4.1168		0.147076					19.71	
Morgan Stanley	617446JH3	05/21/03	05/30/10	100.000	0.000	3.5121		0.122442					18.24	
Morgan Stanley	617446JP5	11/25/03	12/30/10	100.000	1.500	5.3753		0.190428	0.194426				69.08	
Morgan Stanley	617446JQ3	12/26/03	12/30/10	100.000	2.000	4.2373		0.135519	0.137213				48.96	
Morgan Stanley	617446K40	06/26/08	06/24/15	100.000	1.100	6.5992		0.198877	0.204431	0.210168	0.216095	0.222217	72.67	76.81
Morgan Stanley	617446K81	07/31/07	01/29/10	100.000	0.000	5.2547		0.161899					4.53	
Morgan Stanley	617446MF3	01/28/04	01/30/11	100.000	1.000	4.0908		0.135078	0.137273	0.139513			49.69	4.05
Morgan Stanley	617446MG1	01/21/04	07/30/11	100.000	0.300	4.1284		0.141619	0.144370	0.147179	0.150045		52.32	31.28
Morgan Stanley	617446MH9	02/25/04	04/30/11	100.000	2.000	4.1708		0.131798	0.133388	0.135011			47.93	16.07
Morgan Stanley	617446MJ5	02/17/04	07/30/11	102.625	0.300	4.1929		0.147763	0.150686	0.153670	0.156717		54.61	32.67
Morgan Stanley	617446MK2	03/29/04	06/30/11	100.000	1.500	3.7482		0.118997	0.120446	0.121923			43.10	21.82
Morgan Stanley	617446ML0	03/22/04	05/15/10	121.125	0.250	3.5206		0.142755					19.13	
Morgan Stanley	617446N47	08/31/07	02/28/11	100.000	0.000	5.1183		0.156428	0.157816	0.164537			58.35	9.54

SECTION I-B

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								-----	-----	-----	-----	-----	-----	-----
								2010 1st Period	2010 2nd Period	2010 3rd 2011 1st	2011 2nd Period	2011 3rd Period	2010	2011
Morgan Stanley	617446N54	07/26/07	07/26/11	100.000	0.000	5.4412		0.168279	0.172857	0.177560	0.182390		62.84	37.27
Morgan Stanley	617446N88	08/10/07	11/16/10	100.000	0.000	4.9813		0.154708	0.158561				49.43	
Morgan Stanley	617446Q85	11/30/07	12/05/11	100.000	4.389	4.3889		0.121917	0.121917	0.121917	0.121917		43.89	40.72
Morgan Stanley	617446R76	09/28/07	06/30/11	100.000	0.000	5.0267		0.156210	0.160136	0.164161			56.95	29.38
Morgan Stanley	617446SX8	12/06/04	12/30/11	100.000	0.500	4.4990		0.153065	0.156196	0.159397	0.162671		55.67	57.81
Morgan Stanley	617446W70	11/30/07	12/31/10	100.000	0.000	4.2644		0.129347	0.132105				46.93	
Morgan Stanley	617446X95	11/28/07	01/07/11	100.000	0.000	4.4074		0.131328	0.134222	0.137180			48.82	.82
Morgan Stanley	617446Y94	12/31/07	06/30/10	100.000	0.000	4.5526		0.138377					24.77	
Morgan Stanley	617446YM5	08/30/05	09/01/14	100.000	0.000	4.8471		0.163096	0.167048	0.171097	0.175243	0.179491	60.39	63.35
Morgan Stanley	617446Z28	12/31/07	10/07/11	100.000	0.000	4.8047		0.145174	0.148662	0.152233	0.155891		53.48	42.67
Morgan Stanley	617446Z77	02/07/08	06/06/14	100.000	0.000	4.6169		0.139432	0.142651	0.145944	0.149313	0.152760	50.94	53.32
Morgan Stanley	61744Y140	03/27/03	06/15/10	100.000	0.000	4.7690		0.181818					29.82	
Morgan Stanley	61745E2A8	04/30/09	04/30/24	100.000	VARIES	4.6881		0.125467	0.120594	0.115607	0.110504	0.110455	43.69	40.39
Morgan Stanley	61745E2G5	05/13/09	05/13/24	100.000	VARIES	4.6721		0.125028	0.120161	0.115181	0.110085	0.110492	43.66	40.32
Morgan Stanley	61745E2Q3	07/30/10	07/30/25	100.000	VARIES	5.4814				0.152262	0.151105	0.149918	22.99	54.25
Morgan Stanley	61745E2U4	06/30/09	07/01/24	100.000	VARIES	3.8188		0.102250	0.098368	0.094412	0.090380		36.11	33.26
Morgan Stanley	61745E2V2	02/26/10	02/26/30	100.000	VARIES	6.1599			0.171109	0.167824	0.164437	0.160946	51.78	58.95
Morgan Stanley	61745E2W0	08/12/10	08/12/30	100.000	VARIES	5.7343				0.159288	0.155095	0.150781	22.14	55.41
Morgan Stanley	61745E3H2	02/26/10	02/26/25	100.000	VARIES	5.9431			0.165089	0.161740	0.158292	0.156371	49.93	56.93
Morgan Stanley	61745E3J8	07/28/10	07/28/17	100.000	VARIES	2.9665				0.020598	0.018942	0.017262	3.15	6.06
Morgan Stanley	61745E3V1	03/16/10	03/16/25	100.000	VARIES	5.8130			0.161473	0.158092	0.154614	0.151557	45.66	55.60
Morgan Stanley	61745E3W9	08/17/10	08/17/20	100.000	VARIES	2.7071				0.023748	0.022622	0.021480	3.18	8.04
Morgan Stanley	61745E4G3	08/06/09	08/06/24*	100.000	VARIES	6.7611		0.187809	0.182889				39.49*	
Morgan Stanley	61745E4P3	03/15/10	03/15/25	100.000	VARIES	5.6291			0.156366	0.152949	0.149436	0.147723	44.36	53.88
Morgan Stanley	61745E4Q1	08/24/10	08/24/30	100.000	VARIES	5.2836				0.146769	0.145510	0.144217	18.64	52.29
Morgan Stanley	61745E4U2	08/26/09	08/26/16	100.000	VARIES	5.1504		0.143067	0.144248	0.145459	0.146701	0.147975	52.02	52.90
Morgan Stanley	61745E4V0	03/18/10	03/18/25	100.000	VARIES	5.8931				0.163698	0.160336	0.156876	45.98	56.37
Morgan Stanley	61745E4W8	08/25/10	08/25/25	100.000	VARIES	5.0043				0.139009	0.135537	0.131977	17.52	48.53
Morgan Stanley	61745E5A5	08/27/09	08/27/24*	100.000	VARIES	5.0632		0.140645	0.135767				32.31*	
Morgan Stanley	61745E5C1	08/27/10	08/27/15	100.000	VARIES	1.8388				0.007415	0.007154	0.006891	.92	2.56
Morgan Stanley	61745E5G2	08/31/09	08/31/24*	100.000	VARIES	5.6208		0.155273	0.147870				36.21*	
Morgan Stanley	61745E5H0	03/30/10	03/30/30	100.000	VARIES	5.9049			0.164026	0.159028	0.153881	0.151773	44.00	55.66
Morgan Stanley	61745E5P2	03/30/10	03/30/30	100.000	VARIES	5.9384			0.164956	0.160782	0.156483	0.152057	44.32	56.31
Morgan Stanley	61745E5U1	09/30/09	09/30/29	100.000	VARIES	5.7074		0.158539	0.155136	0.151636	0.148037	0.144334	55.83	53.28
Morgan Stanley	61745E5W7	08/31/10	08/31/20	100.000	VARIES	2.8095				0.014197	0.012426	0.010984	1.75	4.86
Morgan Stanley	61745E6G1	10/07/09	10/07/24*	100.000	VARIES	5.2060		0.144612	0.140422				39.16*	
Morgan Stanley	61745E6J5	08/31/10	08/31/30	100.000	VARIES	5.4234				0.149818	0.143266	0.140573	18.43	52.34
Morgan Stanley	61745E6P1	04/22/10	04/20/30	100.000	VARIES	6.0247			0.167353	0.162409	0.157260	0.151956	41.32	56.80
Morgan Stanley	61745E6V8	04/15/10	04/15/25	100.000	VARIES	5.5533			0.154258	0.153143	0.151996	0.152006	39.41	54.84
Morgan Stanley	61745E7G0	10/30/09	10/30/29	100.000	VARIES	5.8639		0.162887	0.159111	0.155224	0.151224	0.147106	57.49	54.67
Morgan Stanley	61745E7H8	04/23/10	04/23/25	100.000	VARIES	5.7579			0.159944	0.156552	0.153062	0.149471	39.44	55.25

* Called in 2010; reportable OID is computed to call date.

SECTION I-B

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								2010 1st Period	2010 2nd Period	2010 3rd 2011 1st	2011 2nd Period	2011 3rd Period	2010	2011
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Morgan Stanley	61745ED32	06/20/08	06/20/28	100.000	VARIES	5.0572		0.130879	0.127516	0.124067	0.120532	0.120074	46.44	43.98
Morgan Stanley	61745ED99	10/30/09	10/30/29	100.000	VARIES	5.8166		0.161574	0.157386	0.153077	0.148643	0.144079	56.89	53.76
Morgan Stanley	61745EE23	04/29/10	04/29/30	100.000	VARIES	6.0035			0.166766	0.161766	0.156616	0.151311	40.05	56.66
Morgan Stanley	61745EE64	06/27/08	06/27/18	100.000	VARIES	6.1703		0.172331	0.172986	0.175633	0.176442	0.175985	63.04	64.26
Morgan Stanley	61745EE80	05/05/10	05/05/25	100.000	VARIES	5.6438			0.156774	0.152576	0.148259	0.147379	36.76	53.86
Morgan Stanley	61745EE98	09/22/10	09/22/19	100.000	VARIES	2.8227				0.021760	0.021218	0.020668	2.15	7.63
Morgan Stanley	61745EF48	07/07/08	07/07/23	100.000	VARIES	6.0756		0.160331	0.155919	0.151373	0.146690	0.141863	55.37	52.00
Morgan Stanley	61745EF63	05/18/10	05/18/25	100.000	VARIES	6.0398			0.167774	0.166130	0.164436	0.164464	37.34	59.43
Morgan Stanley	61745EF71	09/22/10	09/22/25	100.000	VARIES	5.6905				0.158071	0.154665	0.151162	15.65	55.61
Morgan Stanley	61745EG88	07/28/08	07/28/23	100.000	VARIES	5.9673		0.161498	0.159272	0.156979	0.154618	0.152187	57.05	55.35
Morgan Stanley	61745EH20	05/12/10	05/12/25	100.000	VARIES	5.8071			0.161309	0.156314	0.151175	0.150932	36.70	55.08
Morgan Stanley	61745EH38	09/30/10	09/30/25	100.000	VARIES	5.2659				0.146276	0.145739	0.145188	13.31	52.46
Morgan Stanley	61745EH87	05/20/10	05/20/30	100.000	VARIES	5.8155			0.161542	0.157355	0.153045	0.148611	35.53	55.51
Morgan Stanley	61745EJ44	08/04/08	08/04/23	100.000	VARIES	5.9469		0.156721	0.152295	0.147738	0.143045	0.138213	54.30	50.94
Morgan Stanley	61745EJ77	09/30/10	09/30/17	100.000	VARIES	2.7147				0.015965	0.014781	0.013580	1.45	5.32
Morgan Stanley	61745EJA0	06/09/08	06/09/23*	100.000	VARIES	4.7552		0.119421					18.87*	
Morgan Stanley	61745EL33	09/30/10	09/30/19	100.000	VARIES	2.8240				0.031503	0.030128	0.028735	2.87	10.84
Morgan Stanley	61745EL82	05/27/10	05/27/30	100.000	VARIES	6.1976			0.172156	0.166731	0.161138	0.156980	36.66	58.68
Morgan Stanley	61745EL90	10/15/10	10/15/19	100.000	VARIES	2.5025				0.019819	0.019042	0.018256	1.51	6.88
Morgan Stanley	61745ELG4	05/28/08	05/26/23*	100.000	VARIES	4.9020		0.126582					18.35*	
Morgan Stanley	61745EM40	08/29/08	08/29/18	100.000	VARIES	5.7096		0.157340	0.160937	0.162637	0.165931	0.166574	58.75	60.45
Morgan Stanley	61745EM57	12/22/09	12/22/24	100.000	VARIES	5.6398		0.156662	0.153246	0.149735	0.148226	0.146674	55.72	53.61
Morgan Stanley	61745EM73	10/29/10	10/29/30	100.000	VARIES	5.2869				0.146860	0.145602	0.144311	9.11	52.49
Morgan Stanley	61745EN23	08/29/08	08/29/23	100.000	VARIES	5.7316		0.152999	0.151950	0.149186	0.148006	0.144363	55.18	53.64
Morgan Stanley	61745EP70	01/15/10	01/15/25	100.000	VARIES	5.4037			0.150105	0.148119	0.146079	0.143984	51.61	52.27
Morgan Stanley	61745EP88	06/16/10	06/16/13	100.000	VARIES	2.1929			0.018168	0.017782	0.017392	0.017583	3.54	6.33
Morgan Stanley	61745EP96	10/15/10	10/15/15	100.000	VARIES	1.8991				0.016945	0.016715	0.016483	1.29	6.02
Morgan Stanley	61745EQ79	10/29/10	10/29/30	100.000	VARIES	5.1584				0.143290	0.139821	0.136263	8.88	50.52
Morgan Stanley	61745ER45	06/23/10	06/23/30	100.000	VARIES	6.3849			0.177359	0.174153	0.170845	0.167431	33.32	62.05
Morgan Stanley	61745ER52	10/15/10	10/15/19	100.000	VARIES	2.6938				0.025132	0.024080	0.023014	1.91	8.70
Morgan Stanley	61745ER94	01/25/10	01/25/25	100.000	VARIES	5.1353			0.142647	0.139178	0.135619	0.134187	47.39	48.68
Morgan Stanley	61745ES28	06/24/10	06/24/20	100.000	VARIES	5.8922			0.163674	0.163586	0.165188	0.166838	30.61	59.20
Morgan Stanley	61745ES93	10/27/10	10/27/17	100.000	VARIES	2.4455				0.018263	0.017750	0.017231	1.17	6.42
Morgan Stanley	61745ET43	12/03/08	12/03/23	100.000	VARIES	6.0934		0.162549	0.159038	0.155421	0.155359	0.155296	57.69	55.94
Morgan Stanley	61745ET68	06/22/10	06/22/15	100.000	VARIES	2.6966			0.009955	0.009453	0.008944	0.009064	1.88	3.31
Morgan Stanley	61745ETD3	05/19/08	05/19/23*	100.000	VARIES	4.6778		0.118324					16.33*	
Morgan Stanley	61745ETG6	06/30/08	06/30/28	100.000	VARIES	5.7070		0.151086	0.148461	0.145762	0.142986	0.142378	53.91	51.97
Morgan Stanley	61745ETH4	05/19/08	05/19/28	100.000	VARIES	5.3131		0.139206	0.136263	0.133241	0.130139	0.129301	49.33	47.24
Morgan Stanley	61745ETQ4	02/28/06	03/01/11	100.000	VARIES	5.0618		0.139196	0.137135	0.139619			50.48	8.24
Morgan Stanley	61745EU33	02/03/10	02/03/35	100.000	VARIES	5.3927			0.149799	0.146348	0.142804	0.139735	48.62	51.07
Morgan Stanley	61745EU58	11/16/10	11/16/15	100.000	VARIES	1.5999				0.008765	0.008496	0.008224	.39	3.08

* Called in 2010; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/10	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2010 1st Period	2010 2nd Period	2010 3rd 2011 1st	2011 2nd Period	2011 3rd Period	2010	2011
Morgan Stanley	61745EU90	03/17/10	03/17/30	100.000	VARIES	6.1264			0.170180	0.165182	0.160031	0.154722	47.81	57.45
Morgan Stanley	61745EUH2	02/23/07	02/23/37	100.000	VARIES	5.5058		0.142864	0.140680	0.138435	0.136128	0.133758	50.47	48.82
Morgan Stanley	61745EUK5	05/19/08	05/19/23	100.000	VARIES	5.2763		0.139290	0.136736	0.134114	0.131423	0.130938	49.47	47.66
Morgan Stanley	61745EUV1	02/22/08	02/22/23	100.000	VARIES	4.3863		0.116026	0.114001	0.111932	0.109818	0.109320	40.88	39.58
Morgan Stanley	61745EUX7	03/03/08	03/03/28	100.000	VARIES	4.3854		0.117456	0.115937	0.114997	0.114036	0.113054	41.72	41.00
Morgan Stanley	61745EUY5	02/29/08	02/29/28	100.000	VARIES	4.3844		0.110689	0.105314	0.103351	0.097937	0.098706	38.51	36.16
Morgan Stanley	61745EV32	11/23/10	05/23/16	100.000	VARIES	1.4641				0.010548	0.010214	0.009878	.40	3.71
Morgan Stanley	61745EV65	01/20/09	01/20/24	100.000	VARIES	5.9021		0.156901	0.149645	0.142175	0.134484	0.136201	52.81	48.84
Morgan Stanley	61745EVD0	03/14/08	03/14/28	100.000	VARIES	4.2040		0.109533	0.107028	0.104471	0.101860	0.101301	38.44	36.80
Morgan Stanley	61745EVE8	04/07/08	04/07/23	100.000	VARIES	4.3273		0.109753	0.106118	0.102404	0.098609	0.098718	38.24	35.87
Morgan Stanley	61745EVH1	03/31/08	03/30/23	100.000	VARIES	4.2080		0.108617	0.104234	0.103251	0.098845	0.100012	38.34	36.57
Morgan Stanley	61745EVL2	04/25/08	04/25/28	100.000	VARIES	4.8906		0.124140	0.120044	0.115847	0.111548	0.111418	43.41	40.64
Morgan Stanley	61745EVM0	04/25/08	04/25/23	100.000	VARIES	5.3229		0.140910	0.138469	0.135963	0.133389	0.132846	49.96	48.28
Morgan Stanley	61745EVP3	04/25/08	04/25/28	100.000	VARIES	5.5441		0.142235	0.138093	0.133836	0.129461	0.129085	49.90	47.08
Morgan Stanley	61745EW49	01/30/09	01/30/24	100.000	VARIES	6.4553		0.175240	0.171034	0.166692	0.162210	0.157583	61.04	57.83
Morgan Stanley	61745EW72	11/23/10	11/23/19	100.000	VARIES	2.3593				0.019583	0.018855	0.018118	.74	6.86
Morgan Stanley	61745EX22	03/31/09	03/31/24	100.000	VARIES	5.5881		0.150251	0.145136	0.139877	0.134472	0.134233	52.23	48.87
Morgan Stanley	61745EX30	02/16/10	02/16/30	100.000	VARIES	5.7678			0.160218	0.155225	0.150089	0.148271	49.79	54.02
Morgan Stanley	61745EX48	07/16/10	07/16/30	100.000	VARIES	6.0985				0.169405	0.164406	0.159255	27.95	58.41
Morgan Stanley	61745EX89	03/31/09	03/31/24	100.000	VARIES	5.2808		0.141762	0.136703	0.131512	0.126183	0.126021	49.19	45.89
Morgan Stanley	61745EX97	02/16/10	02/16/30	100.000	VARIES	5.6112			0.155867	0.152447	0.148930	0.145315	48.64	53.29
Morgan Stanley	61745EY21	07/15/10	07/15/20	100.000	VARIES	3.4515				0.025746	0.024243	0.022715	4.27	8.49
Morgan Stanley	61745EY62	04/23/09	04/23/24	100.000	VARIES	5.9383		0.159954	0.154806	0.149505	0.144047	0.138427	55.95	52.09
Morgan Stanley	61745EZ46	05/01/09	05/01/14	100.000	VARIES	5.4528		0.151811	0.152164	0.153822	0.154410	0.154225	54.84	55.51
Morgan Stanley	61745EZ53	02/18/10	02/18/30	100.000	VARIES	5.4861			0.152394	0.147431	0.142331	0.140862	47.04	51.28
Morgan Stanley	61746BCS3	02/09/06	02/11/13	100.000	0.000	5.3494		0.178804	0.183586	0.188496	0.193538	0.198715	66.59	70.20
Morgan Stanley	61746BCT1	02/27/06	02/27/13	100.000	0.000	5.3615		0.179229	0.184034	0.188967	0.194033	0.199235	66.59	70.21
Morgan Stanley	61746S190	01/27/04	03/30/11	100.000	1.875	4.2069		0.134128	0.135853	0.137615			48.91	12.25
Morgan Stanley	61746S273	10/26/04	10/30/11	100.000	0.000	4.2472		0.145638	0.148731	0.151889	0.155115		53.37	46.00
Morgan Stanley	61746S422	09/28/04	09/30/12	100.000	1.300	4.4570		0.145457	0.147894	0.150385	0.152932	0.155535	53.25	55.07
Morgan Stanley	61746S539	08/27/04	03/30/11	100.000	0.000	4.4434		0.154387	0.157817	0.161323			56.83	14.36
Morgan Stanley	61746S646	07/28/04	01/30/11	100.000	0.000	4.6243		0.161487	0.165221	0.169041			59.95	4.90
Morgan Stanley	61746S703	02/25/04	12/30/11	100.000	0.400	4.5064		0.159143	0.162479	0.165890	0.169377		57.90	60.18
Morgan Stanley	61746S778	04/28/04	12/30/11	100.000	0.000	4.8845		0.178414	0.182771	0.187235	0.191808		65.02	68.04
Morgan Stanley	61746S877	03/29/04	12/30/11	100.000	0.500	4.0511		0.138136	0.140653	0.143221	0.145840		50.19	51.89
Morgan Stanley	61746SBD0	11/30/04	12/30/11	100.000	0.250	4.4263		0.151874	0.155081	0.158360	0.161711		55.26	57.45
Morgan Stanley	61746SBU2	01/06/06	07/06/11	100.000	VARIES	5.1444		0.154989	0.156828	0.158792	0.160794		56.79	29.74
Morgan Stanley	61746SCT4	06/30/06	03/20/10	100.000	0.000	5.7485		0.191693					15.14	
Morgan Stanley	61746SDA4	11/07/06	05/07/10	100.000	0.000	5.3445		0.173910					21.91	
Morgan Stanley	61746SDC0	12/11/06	12/11/13	100.000	0.000	5.1239		0.165662	0.169907	0.174260	0.178724	0.183303	60.57	63.72
Morgan Stanley	61746Y155	08/29/05	08/30/10	100.000	0.000	4.5922		0.151306	0.153935				36.95	
Morgan Stanley	61746Y288	06/28/05	06/30/11	100.000	0.500	4.2966		0.141615	0.144359	0.147162			51.48	26.34
Morgan Stanley	61746Y478	04/27/05	10/30/10	100.000	1.000	4.5617		0.149027	0.151793				45.06	

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/10	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2010 1st Period	2010 2nd Period	2010 3rd 2011 1st	2011 2nd Period	2011 3rd Period	2010	2011
Morgan Stanley	61746Y650	02/24/05	09/01/10	100.000	0.000	4.4162		0.149449	0.152749				36.46	
Morgan Stanley	61746Y858	12/28/04	12/30/11	100.000	0.000	4.4273		0.153121	0.156511	0.159976	0.163517		55.74	58.07
Morgan Stanley	61746YAB2	12/30/04	12/30/12	100.000	0.000	4.7234		0.165703	0.169616	0.173622	0.177722	0.181920	60.37	63.25
Morgan Stanley	617475116	11/30/07	02/20/13	100.000	0.000	4.6219		0.138908	0.142118	0.145402	0.148763	0.152200	51.44	53.84
Morgan Stanley	617475124	11/30/07	11/30/12	100.000	0.000	4.4317		0.134383	0.137361	0.140405	0.143516	0.146696	49.10	51.30
Morgan Stanley	617475546	10/31/07	11/07/14	100.000	4.849	4.8489		0.134694	0.134694	0.134694	0.134694	0.134694	48.49	48.49
Morgan Stanley	617475579	07/31/07	07/27/12	100.000	5.518	5.5179		0.153278	0.153278	0.153278	0.153278	0.153278	55.18	55.18
Morgan Stanley	617475652	08/31/07	02/20/12	100.000	0.000	5.2169		0.160412	0.164596	0.168890	0.173295	0.177816	59.61	62.76
Morgan Stanley	61747MLD1	06/29/07	12/29/10	100.000	0.000	5.4252		0.172282	0.176956				62.52	
Morgan Stanley	61747S371	06/29/07	12/20/12	100.000	5.363	5.3629		0.148972	0.148972	0.148972	0.148972	0.148972	53.63	53.63
Morgan Stanley	61747S413	05/31/07	08/20/11	100.000	0.000	5.2996		0.165371	0.169753	0.174251	0.178869		61.49	40.73
Morgan Stanley	61747S561	10/31/06	10/28/11	100.000	5.433	5.4329		0.150917	0.150917	0.150917	0.150917		54.33	44.82
Morgan Stanley	61747S850	08/31/06	08/26/11	100.000	VARIES	5.4559		0.151633	0.151688	0.151560	0.151591		54.59	35.62
Morgan Stanley	61747W182	03/31/08	03/28/13	100.000	0.000	4.0410		0.119167	0.121575	0.124032	0.126538	0.129094	43.79	45.57
Morgan Stanley	61747W463	02/29/08	02/20/15	100.000	0.000	5.4016		0.158794	0.165786	0.167488	0.174862	0.176657	60.39	63.70
Morgan Stanley	61747W752	12/31/07	12/31/12	100.000	4.894	4.8939		0.135944	0.135944	0.135944	0.135944	0.135944	48.94	48.94
Morgan Stanley	61747W794	12/31/07	12/31/12	100.000	0.000	4.8469		0.148172	0.151762	0.155440	0.159207	0.163066	54.00	56.64
Morgan Stanley	61747Y162	06/30/06	06/24/11	100.000	5.771	5.7709		0.160306	0.160306	0.160306			57.71	27.73
Morgan Stanley	61747Y394	02/23/06	02/23/10	100.000	0.000	5.2711		0.175664					9.13	
Morgan Stanley	61747Y584	02/09/06	02/17/10	100.000	0.000	5.2162		0.173711					7.99	
Morgan Stanley	61747YBR5	05/31/07	11/30/10	100.000	0.000	5.2745		0.166882	0.171283				55.70	
Morgan Stanley	61747YBS3	06/29/07	06/29/10	100.000	0.000	5.4202		0.172101					30.63	
Morgan Stanley	61747YBT1	05/29/07	09/01/14	100.000	0.000	5.6123		0.176646	0.181603	0.186699	0.191938	0.197324	65.69	69.43
Morgan Stanley	617480173	04/30/08	11/05/14	100.000	5.627	5.6269		0.156306	0.156306	0.156306	0.156306	0.156306	56.27	56.27
Morgan Stanley	617480199	04/30/08	01/30/15	100.000	0.000	6.0537		0.181194	0.186678	0.192329	0.198150	0.204148	67.90	72.07
Morgan Stanley	617480330	05/30/08	02/28/14	100.000	0.000	5.5930		0.165562	0.167417	0.174951	0.176911	0.183857	61.93	65.31
Morgan Stanley	617480496	06/30/08	12/30/13	100.000	0.000	5.6404		0.170313	0.175117	0.180055	0.185133	0.190355	62.19	65.74
Morgan Stanley	617480579	07/31/08	01/20/10	100.000	0.000	3.6189		0.104093					1.98	
Morgan Stanley	617480603	07/31/08	01/20/10	100.000	0.000	3.6189		0.104093					1.98	
Morgan Stanley	617480629	07/31/08	11/29/11	87.000	0.000	4.2238	53.25	0.107920	0.110199	0.112526	0.114903		39.41	37.34
Morgan Stanley	617480710	08/29/08	11/29/11	86.300	0.000	4.5833	54.07	0.116283	0.118948	0.121674	0.124462		42.51	40.41
Morgan Stanley	617480801	09/30/08	03/20/10	100.000	0.000	9.8213		0.299486					23.66	
Morgan Stanley	617482AA2	07/25/08	11/30/11	100.000	0.000	5.8223		0.174749	0.179836	0.185072	0.190460		64.15	61.86
Morgan Stanley	617482AL8	08/29/08	08/31/11	100.000	0.000	5.6318		0.164513	0.166387	0.173908	0.175890		61.55	42.45
Morgan Stanley	617482AM6	08/29/08	05/31/11	100.000	0.000	5.7855		0.172629	0.177623	0.182761			63.36	27.23
Morgan Stanley	617482AN4	07/28/08	07/28/14	100.000	0.000	6.2015		0.183113	0.188791	0.194644	0.200680	0.206902	68.71	73.03
Morgan Stanley	617482AP9	08/29/08	01/05/11	100.000	0.000	5.4658		0.158963	0.163307	0.167770			59.56	.67
Morgan Stanley	617482AQ7	08/29/08	08/31/11	100.000	VARIES	5.7662		0.166477	0.167385	0.173948	0.174947		61.85	42.28
Morgan Stanley	617482AR5	08/29/08	04/04/14	100.000	0.000	5.7350		0.169515	0.174376	0.179377	0.184520	0.189812	62.76	66.41
Morgan Stanley	617482AT1	08/29/08	11/29/11	86.300	0.000	4.5833	54.07	0.116283	0.118948	0.121674	0.124462		42.51	40.41
Morgan Stanley	617482AY0	08/29/08	11/30/11	100.000	0.000	5.6758		0.169130	0.173930	0.178866	0.183942		62.05	59.76
Morgan Stanley	617482AZ7	08/29/08	11/30/11	100.000	0.000	5.7597		0.171807	0.176755	0.181845	0.187082		63.05	60.77
Morgan Stanley	617482BQ6	09/30/08	12/30/10	100.000	0.000	9.6342		0.301102	0.315607				110.71	

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/10	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2010 1st	2010 2nd	2010 3rd	2011 2nd	2011 3rd	2010	2011
								Period	Period	Period	Period	Period		
Morgan Stanley	617482BX1	09/30/08	11/30/11	94.000	0.000	6.4662		0.181875	0.187755	0.193825	0.200092		66.90	64.90
Morgan Stanley	617482CR3	10/21/08	10/20/10	100.000	0.000	6.1849		0.182565	0.188211				53.78	
Morgan Stanley	617482CS1	10/20/08	10/20/11	73.000	0.000	10.7703	97.96	0.242554	0.255616	0.269382	0.283889		91.58	80.46
Morgan Stanley	617482CV4	10/21/08	10/29/10	100.000	0.000	6.1261		0.181001	0.186545				54.94	
Morgan Stanley	617482CY8	10/31/08	10/31/11	83.000	0.000	6.3084	62.63	0.154764	0.159646	0.164682	0.169876		57.20	50.17
Morgan Stanley	617482DC5	11/28/08	11/30/11	100.000	0.000	4.4417		0.128955	0.131819	0.134746	0.137739		47.12	44.87
Morgan Stanley	617482DJ0	12/29/08	12/29/10	100.000	0.000	6.5936		0.195431	0.201874				71.12	
Morgan Stanley	617482DL5	12/31/08	12/30/11	80.160	0.000	7.5159	61.56	0.178154	0.183839	0.191796	0.197916		66.09	70.74
Morgan Stanley	617482DX9	02/27/09	02/28/11	100.000	0.000	4.9651		0.140582	0.141723	0.147649			52.39	8.56
Morgan Stanley	617482EF7	02/27/09	02/27/24	100.000	VARIES	5.6208		0.151155	0.146035	0.140771	0.135359	0.129795	52.21	48.34
Morgan Stanley	617482EG5	03/03/09	02/27/24	100.000	VARIES	6.2075		0.168437	0.164181	0.159793	0.155269	0.150604	58.80	55.57
Morgan Stanley	617482EL4	03/31/09	03/31/11	100.000	0.000	5.5476		0.158377	0.162770	0.167285			58.62	14.89
Morgan Stanley	617482EN0	03/25/09	03/25/24	100.000	VARIES	6.4376		0.173850	0.168716	0.163418	0.157949	0.157060	60.66	57.24
Morgan Stanley	617482ES9	03/26/09	03/26/29	100.000	VARIES	5.8244		0.155581	0.149191	0.142615	0.135848	0.134995	53.63	49.40
Morgan Stanley	617482ET7	04/16/09	04/16/12	100.000	0.000	5.7696		0.164893	0.169650	0.174544	0.179579	0.184760	60.94	64.51
Morgan Stanley	617482EW0	04/30/09	04/30/12	100.000	0.000	5.5196		0.157555	0.161903	0.166371	0.170962	0.175681	58.04	61.29
Morgan Stanley	617482EX8	04/30/09	04/30/12	100.000	0.000	5.4582		0.155754	0.160005	0.164372	0.168858	0.173466	57.36	60.54
Morgan Stanley	617482FB5	04/16/09	04/16/29	100.000	VARIES	5.8955		0.158359	0.152791	0.147060	0.141159	0.140193	55.16	51.36
Morgan Stanley	617482FH2	05/29/09	05/29/12	100.000	0.000	4.8002		0.136540	0.139817	0.143173	0.146609	0.150128	49.96	52.38
Morgan Stanley	617482FJ8	05/29/09	05/29/12	100.000	0.000	4.8475		0.137919	0.141262	0.144686	0.148193	0.151785	50.47	52.95
Morgan Stanley	617482FM1	05/27/09	05/27/29	100.000	VARIES	3.6954		0.098903	0.095085	0.091196	0.087235	0.087102	34.66	31.98
Morgan Stanley	617482FQ2	06/30/09	06/28/13	100.000	0.000	4.0308		0.114201	0.116502	0.118851	0.121246	0.123690	41.54	43.23
Morgan Stanley	617482FR0	06/30/09	09/28/12	100.000	0.000	4.3979		0.123480	0.126195	0.128970	0.131806	0.134705	45.45	47.47
Morgan Stanley	617482FW9	06/22/09	06/22/29	100.000	VARIES	4.2479		0.113426	0.108755	0.103985	0.099113	0.099327	39.91	36.52
Morgan Stanley	617482FX7	06/26/09	06/26/24	100.000	VARIES	5.0455		0.136681	0.133122	0.129473	0.125731	0.121895	48.53	45.90
Morgan Stanley	617482FZ2	07/31/09	07/31/13	100.000	0.000	3.7618		0.104495	0.106460	0.108463	0.110503	0.112581	38.57	40.04
Morgan Stanley	617482GB4	07/31/09	10/31/12	100.000	0.000	4.0209		0.112817	0.115085	0.117398	0.119759	0.122166	41.30	42.98
Morgan Stanley	617482GC2	07/31/09	10/31/11	100.000	0.000	3.3818		0.094736	0.096338	0.097967	0.099623		34.59	29.59
Morgan Stanley	617482GD0	07/06/09	07/06/12	100.000	0.000	3.9872		0.110756	0.112964	0.115216	0.117513	0.119856	41.05	42.70
Morgan Stanley	617482GF5	07/16/09	07/16/29	100.000	VARIES	4.2615		0.118377	0.114389	0.110315	0.106155	0.101906	40.57	37.58
Morgan Stanley	617482GG3	07/29/09	07/29/24	100.000	VARIES	5.6514		0.156984	0.153570	0.150061	0.146452	0.142741	54.85	52.26
Morgan Stanley	617482GH1	07/31/09	07/31/29	100.000	VARIES	6.8887		0.191355	0.187421	0.183352	0.179143	0.174789	66.97	63.96
Morgan Stanley	617482GK4	08/31/09	02/28/13	100.000	0.000	3.5389		0.097760	0.097867	0.101250	0.101362	0.104289	36.13	37.35
Morgan Stanley	617482GL2	08/31/09	05/31/12	100.000	0.000	3.0328		0.084885	0.086172	0.087479	0.088805	0.090152	30.87	31.81
Morgan Stanley	617482GM0	08/31/09	08/30/13	100.000	0.000	4.0427		0.111064	0.112678	0.115587	0.117279	0.119650	41.39	43.00
Morgan Stanley	617482GQ1	08/18/09	08/17/12	100.000	0.000	3.1202		0.086674	0.088019	0.089392	0.090786	0.092203	31.81	32.81
Morgan Stanley	617482GR9	09/30/09	03/29/13	100.000	0.000	3.2543		0.090399	0.091862	0.093357	0.094876	0.096420	33.08	34.16
Morgan Stanley	617482GV0	09/30/09	09/30/14	100.000	4.132	4.1319		0.114778	0.114778	0.114778	0.114778	0.114778	41.32	41.32
Morgan Stanley	617482HD9	10/30/09	04/30/13	100.000	0.000	3.4452		0.095703	0.097351	0.099028	0.100734	0.102469	34.95	36.17
Morgan Stanley	617482HE7	10/09/09	10/09/24	97.500	VARIES	5.4787		0.148382	0.144660	0.140836	0.136908	0.135452	52.13	49.55
Morgan Stanley	617482HG2	10/19/09	10/19/29	100.000	VARIES	5.9196		0.164434	0.161080	0.157626	0.154069	0.150408	58.10	55.59
Morgan Stanley	617482HH0	10/30/09	01/31/13	100.000	0.000	3.2279		0.089666	0.090389	0.091848	0.093330	0.094837	32.74	33.78
Morgan Stanley	617482JB1	12/31/09	06/28/13	100.000	0.000	3.1055		0.085318	0.086148	0.087966	0.088844	0.090223	31.30	32.28

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/10	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2010 1st Period	2010 2nd Period	2010 3rd 2011 1st	2011 2nd Period	2011 3rd Period	2010	2011
Morgan Stanley	617482JK1	11/30/09	05/30/13	100.000	0.000	2.8998		0.080551	0.081719	0.082904	0.084106	0.085325	29.28	30.14
Morgan Stanley	617482JL9	11/16/09	11/16/11	100.000	0.000	2.0182		0.056062	0.056628	0.057200	0.057777		20.34	18.12
Morgan Stanley	617482JN5	11/20/09	11/20/11	100.000	0.000	2.0285		0.056349	0.056921	0.057498	0.058081		20.44	18.45
Morgan Stanley	617482JP0	12/29/09	06/29/12	100.000	0.000	2.4717		0.068660	0.069508	0.070367	0.071237	0.072117	24.87	25.49
Morgan Stanley	617482JQ8	12/29/09	09/30/13	100.000	0.000	3.4574		0.094985	0.095291	0.097471	0.098614	0.100319	34.96	36.05
Morgan Stanley	617482JR6	12/11/09	12/12/11	100.000	0.000	2.1726		0.060356	0.061012	0.061675	0.062345		21.87	21.15
Morgan Stanley	617482JT2	01/28/10	07/29/13	100.000	0.000	2.8031		0.077864	0.077871	0.078963	0.080069	0.081192	26.10	28.96
Morgan Stanley	617482JX3	05/27/10	05/24/12	100.000	0.000	2.5278			0.070218	0.071091	0.071990	0.072899	15.06	25.82
Morgan Stanley	617482KC7	07/30/10	07/30/12	100.000	0.000	2.6135				0.072599	0.073548	0.074509	10.96	26.59
Morgan Stanley	617482KD5	11/29/10	05/22/15	100.000	2.000	3.0665				0.085181	0.085618	0.086078	2.73	30.78
Morgan Stanley	617482KF0	01/25/10	01/25/16	100.000	0.000	4.0787				0.113298	0.117966	0.120372	38.43	42.79
Morgan Stanley	617482KY9	03/08/10	03/13/15	100.000	0.000	4.0832		0.113424	0.113488	0.115805	0.118170	0.120582	33.50	42.63
Morgan Stanley	617482LA0	03/15/10	03/15/16	100.000	0.000	4.5963			0.127676	0.130610	0.133612	0.136682	36.83	48.20
Morgan Stanley	617482MX9	08/09/10	08/09/20	100.000	VARIES	4.9489				0.137471	0.136749	0.136008	19.52	49.15
Morgan Stanley	617482NM2	09/30/10	09/30/16	100.000	0.000	3.8819				0.107832	0.109925	0.112059	9.81	39.58
Morgan Stanley	617482NP5	09/28/10	09/28/15	100.000	0.000	3.4261				0.095171	0.096802	0.098460	8.85	34.86
Morgan Stanley	617482NS9	09/30/10	09/30/15	100.000	0.000	3.4418				0.095607	0.097253	0.098926	8.70	35.02
Morgan Stanley	617482NW0	10/12/10	10/09/15	100.000	0.000	3.2213				0.089482	0.090899	0.092363	7.07	32.70
Morgan Stanley	617482PA6	10/28/10	05/29/12	100.000	0.000	0.8742			0.024285	0.024303	0.024409	0.024516	1.53	8.78
Morgan Stanley	617482PB4	10/28/10	05/29/13	100.000	0.000	1.6525			0.045903	0.045968	0.046348	0.046731	2.89	16.64
Morgan Stanley	617482PC2	10/28/10	05/29/14	100.000	0.000	2.5250			0.070141	0.070294	0.071181	0.072080	4.42	25.52
Morgan Stanley	617482PD0	10/29/10	05/29/15	100.000	0.000	3.1816			0.088378	0.088613	0.090022	0.091455	5.49	32.25
Morgan Stanley	617483144	06/30/09	06/26/14	100.000	0.000	5.3758		0.153254	0.157373	0.161603	0.165947	0.170408	55.95	59.00
Morgan Stanley	617483169	06/30/09	06/28/11	100.000	0.000	3.6476		0.103152	0.105033	0.106949			37.48	18.93
Morgan Stanley	617483227	04/30/09	04/20/11	100.000	0.000	4.7205		0.134049	0.137213	0.140452			49.28	15.31
Morgan Stanley	617483235	04/30/09	04/21/14	100.000	0.000	5.6383		0.160816	0.165350	0.170012	0.174805	0.179733	59.35	62.75
Morgan Stanley	617483284	04/30/09	10/20/12	100.000	0.000	5.5171		0.157246	0.161583	0.166041	0.170621	0.175328	58.01	61.26
Morgan Stanley	617483300	09/30/08	11/30/11	94.000	0.000	6.4662		0.181875	0.187755	0.193825	0.200092		66.90	64.90
Morgan Stanley	617483342	05/29/09	05/20/11	100.000	0.000	3.8967		0.110246	0.112394	0.114584			40.25	15.93
Morgan Stanley	617483383	05/29/09	05/20/14	100.000	0.000	5.2382		0.149129	0.153035	0.157043	0.161156	0.165377	54.71	57.62
Morgan Stanley	617483433	01/30/09	07/20/10	100.000	0.000	4.8055		0.136518	0.139798				27.76	
Morgan Stanley	617483482	01/30/09	01/30/12	100.000	0.000	6.1849		0.177118	0.182595	0.188242	0.194064	0.200065	66.43	70.60
Morgan Stanley	617483508	08/29/08	01/29/10	100.000	0.000	3.1863		0.091113					2.55	
Morgan Stanley	617483524	02/27/09	08/20/10	100.000	0.000	4.7507		0.134979	0.138186				31.49	
Morgan Stanley	617483599	03/31/09	03/20/14	100.000	0.000	6.3536		0.180757	0.183459	0.192425	0.195301	0.203719	67.68	71.93
Morgan Stanley	617483615	03/31/09	03/20/11	100.000	0.000	5.5984		0.158723	0.160505	0.167733			59.19	13.08
Morgan Stanley	617483680	10/20/08	04/20/10	100.000	0.000	10.2895		0.315987					34.44	
Morgan Stanley	617483714	10/20/08	10/20/11	73.000	0.000	10.7703	97.96	0.242554	0.255616	0.269382	0.283889		91.58	80.46
Morgan Stanley	617483722	10/31/08	04/20/10	100.000	0.000	5.1473		0.150227					16.37	
Morgan Stanley	617483748	10/31/08	10/31/11	83.000	0.000	6.3084	62.63	0.154764	0.159646	0.164682	0.169876		57.20	50.17
Morgan Stanley	617483763	11/28/08	05/20/10	100.000	0.000	3.8747		0.111749					15.53	
Morgan Stanley	617483813	12/31/08	06/20/10	100.000	0.000	6.5912		0.195012					32.96	
Morgan Stanley	617483821	12/31/08	12/30/11	80.160	0.000	7.5159	61.56	0.178154	0.183839	0.191796	0.197916		66.09	70.74

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/10	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
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Morgan Stanley	617483888	09/30/08	03/20/10	100.000	0.000	9.8213		0.299486					23.66	
Morgan Stanley	617484217	07/31/09	07/27/11	100.000	0.000	3.2408		0.088067	0.090946	0.090912	0.093917		33.12	19.36
Morgan Stanley	617484282	08/31/09	02/25/15	100.000	0.000	4.7184		0.128219	0.133319	0.134240	0.139684	0.140649	48.50	50.81
Morgan Stanley	617484381	03/09/10	01/07/16	100.000	0.000	4.4482			0.123562	0.125364	0.128152	0.131002	36.39	46.61
Morgan Stanley	617484506	08/31/09	08/29/11	100.000	0.000	2.2311		0.060961	0.061973	0.062322	0.063363		22.60	15.15
Morgan Stanley	617484530	11/30/09	05/28/15	100.000	0.000	3.9207		0.108911	0.111022	0.113199	0.115418	0.117681	39.73	41.30
Morgan Stanley	617484605	08/25/09	08/27/12	100.000	0.000	3.3592		0.093329	0.094896	0.096490	0.098111	0.099759	34.27	35.43
Morgan Stanley	617484621	11/06/09	11/06/14	100.000	0.000	4.0719		0.113109	0.115412	0.117762	0.120160	0.122606	41.39	43.09
Morgan Stanley	617484654	12/04/09	12/04/13	100.000	0.000	3.4578		0.096052	0.097712	0.099402	0.101120	0.102869	34.97	36.19
Morgan Stanley	617484753	09/30/09	09/28/11	100.000	0.000	1.7533		0.048703	0.049125	0.049556	0.049990		17.69	13.31
Morgan Stanley	617484779	09/30/09	03/27/15	100.000	0.000	4.2843		0.119010	0.121516	0.124120	0.126778	0.129494	43.78	45.67
Morgan Stanley	61748A114	06/24/03	06/15/10	100.000	0.000	3.8194		0.135547					22.23	
Morgan Stanley	61748A221	12/29/06	12/23/11	100.000	5.081	5.0809		0.141139	0.141139	0.141139	0.141139		50.81	49.68
Morgan Stanley	61748A296	11/06/06	11/30/11	100.000	0.000	5.4050		0.176827	0.181606	0.186514	0.191555		64.82	62.27
Morgan Stanley	61748A353	11/30/06	05/20/10	100.000	0.000	5.3425		0.173584					24.13	
Morgan Stanley	61748A460	10/31/06	07/20/10	100.000	0.000	5.3335		0.170993	0.175553				34.85	
Morgan Stanley	61748A494	07/31/06	07/20/10	100.000	0.000	5.5513		0.181463	0.186500				37.02	
Morgan Stanley	61748A585	04/28/06	04/20/10	100.000	0.000	5.4899		0.184109					20.07	
Morgan Stanley	61748A742	06/01/04	03/30/12	100.000	2.800	5.2533		0.167631	0.169991	0.172413	0.174899	0.177450	61.21	62.97
Morgan Stanley	61748A775	11/25/03	12/30/10	100.000	2.000	5.9877		0.214295	0.219048				77.79	
Morgan Stanley	61748AAA4	09/24/03	12/30/10	100.000	0.000	5.0246		0.190502	0.195288				69.25	
Morgan Stanley	61748AAC0	04/30/04	12/30/11	100.000	0.000	4.8871		0.178487	0.182848	0.187316	0.191893		65.05	68.07
Morgan Stanley	61748AAD8	04/30/04	12/30/11	100.000	0.000	4.8871		0.178487	0.182848	0.187316	0.191893		65.05	68.07
Morgan Stanley	61748AAF3	11/29/05	11/30/12	100.000	0.000	5.2402		0.179049	0.183740	0.188554	0.193495	0.198565	65.60	69.08
Morgan Stanley	61748AAG1	11/29/05	11/30/12	100.000	0.000	5.2402		0.179049	0.183740	0.188554	0.193495	0.198565	65.60	69.08
Morgan Stanley	61748AAL0	12/12/06	11/30/11	100.000	0.000	4.8724		0.154415	0.157313	0.162031	0.165071		57.14	54.51
Morgan Stanley	61748U300	04/21/06	04/19/10	100.000	0.000	5.5592		0.187040					20.20	
Morgan Stanley	61750V188	05/31/07	05/25/12	100.000	5.318	5.3179		0.147722	0.147722	0.147722	0.147722	0.147722	53.18	53.18
Morgan Stanley	61750V220	04/20/07	04/20/11	100.000	0.000	5.1825		0.163604	0.167843	0.172193			60.27	18.77
Morgan Stanley	61750V238	04/20/07	04/20/10	100.000	0.000	5.1064		0.160901					17.54	
Morgan Stanley	61750V295	04/30/07	04/27/12	100.000	5.055	5.0549		0.140417	0.140417	0.140417	0.140417	0.140417	50.55	50.55
Morgan Stanley	61750V642	02/28/07	02/20/11	100.000	0.000	5.1739		0.159569	0.166410	0.167932			60.60	8.40
Morgan Stanley	61750V733	01/30/07	07/29/11	100.000	0.000	5.3487		0.169510	0.174043	0.178698	0.183477		63.24	38.03
Morgan Stanley	61750V840	01/31/07	01/27/12	100.000	5.280	5.2799		0.146667	0.146667	0.146667	0.146667	0.146667	52.80	52.80
Morgan Stanley	61750VAG0	07/29/10	07/29/25	100.000	VARIES	5.9967			0.166577	0.163243	0.159809		25.32	58.34
Morgan Stanley	61759G570	07/22/10	07/21/18	100.000	VARIES	4.8833			0.135650	0.134897	0.134121		21.57	48.45
Morgan Stanley	61759G588	07/23/10	07/22/16	100.000	0.000	4.6755				0.129876	0.132896	0.136003	20.52	48.27
Morgan Stanley	61759G612	08/30/10	08/25/16	100.000	0.000	4.0488				0.112468	0.114682	0.117003	13.61	41.46
Morgan Stanley	61759G653	07/30/10	03/30/17	100.000	0.000	5.0431			0.141266	0.144828	0.148480		21.26	52.15
Morgan Stanley	61759G844	06/29/10	06/24/16	100.000	0.000	5.4889			0.152470	0.156538	0.160834	0.165248	27.78	57.19
Morris CNTY Improv Auth	618027AP1	02/18/10	08/15/11	100.000	0.000	1.2156			0.033768	0.033969	0.034176		10.60	7.65
Morris CNTY Improv Auth	618027AQ9	02/18/10	08/15/12	100.000	0.000	1.3546			0.037628	0.037879	0.038135	0.038393	11.81	13.75
Morris CNTY Improv Auth	618027AR7	02/18/10	08/15/13	100.000	0.000	2.1177			0.058825	0.059438	0.060067	0.060703	18.50	21.68

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/10	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
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Morris CNTY Improv Auth	618027AS5	02/18/10	08/15/14	100.000	0.000	2.8538			0.079275	0.080387	0.081534	0.082697	24.96	29.46
Morris CNTY Improv Auth	618027AT3	02/18/10	08/15/15	100.000	0.000	3.0318			0.084217	0.085472	0.086768	0.088083	26.53	31.36
Morris CNTY Improv Auth	618027AU0	02/18/10	08/15/16	100.000	0.000	3.4140			0.094834	0.096426	0.098072	0.099746	29.90	35.46
Morris CNTY Improv Auth	618027AV8	02/18/10	08/15/17	100.000	0.000	3.6588			0.101634	0.103462	0.105355	0.107282	32.06	38.11
Morris CNTY Improv Auth	618027AW6	02/18/10	08/15/18	100.000	0.000	3.8475			0.106877	0.108899	0.110994	0.113129	33.73	40.16
Morris CNTY Improv Auth	618027AX4	02/18/10	08/15/19	100.000	0.000	3.8535			0.107043	0.109072	0.111173	0.113315	33.78	40.22
Morris CNTY Improv Auth	618027AY2	02/18/10	08/15/20	100.000	0.000	3.8574			0.107151	0.109184	0.111289	0.113436	33.81	40.26
Morris CNTY Improv Auth	618027AZ9	02/18/10	08/15/21	100.000	0.000	3.8593			0.107205	0.109240	0.111348	0.113496	33.83	40.28
Morris CNTY Improv Auth	618027BA3	02/18/10	08/15/22	100.000	0.000	3.8595			0.107210	0.109244	0.111352	0.113501	33.83	40.29
Morris CNTY Improv Auth	618027BB1	02/18/10	08/15/23	100.000	0.000	3.8580			0.107169	0.109202	0.111308	0.113455	33.82	40.27
Morris CNTY Improv Auth	618027BC9	02/18/10	08/15/24	100.000	0.000	3.8550			0.107086	0.109116	0.111219	0.113363	33.79	40.24
Morris CNTY Improv Auth	618027BD7	02/18/10	08/15/25	100.000	0.000	3.8507			0.106965	0.108990	0.111088	0.113227	33.76	40.19
Multnomah County, OR	625506HH6	12/08/99	06/01/13	36.019	0.000	7.7198	411.87	0.164502	0.170851	0.177446	0.184295	0.191409	60.75	65.53
Multnomah County, OR	625506HJ2	12/08/99	06/01/14	33.298	0.000	7.7399	382.14	0.152766	0.158678	0.164818	0.171197	0.177822	56.42	60.87
Multnomah County, OR	625506HK9	12/08/99	06/01/15	30.863	0.000	7.7399	354.20	0.141594	0.147074	0.152766	0.158678	0.164818	52.30	56.42
Multnomah County, OR	625506HL7	12/08/99	06/01/16	28.606	0.000	7.7399	328.30	0.131240	0.136319	0.141594	0.147074	0.152766	48.47	52.30
Multnomah County, OR	625506HN3	12/08/99	06/01/20	21.112	0.000	7.7400	242.30	0.096860	0.100609	0.104503	0.108547	0.112748	35.77	38.60
Multnomah County, OR	625506HP8	12/08/99	06/01/21	19.568	0.000	7.7400	224.58	0.089777	0.093252	0.096860	0.100609	0.104503	33.16	35.77
Multnomah County, OR	625506HQ6	12/08/99	06/01/22	18.137	0.000	7.7400	208.15	0.083212	0.086432	0.089777	0.093252	0.096861	30.73	33.16
Multnomah County, OR	625506HR4	12/08/99	06/01/23	16.811	0.000	7.7399	192.93	0.077127	0.080111	0.083212	0.086432	0.089777	28.49	30.73
Multnomah County, OR	625506HS2	12/08/99	06/01/24	15.582	0.000	7.7399	178.82	0.071487	0.074253	0.077127	0.080112	0.083212	26.40	28.49
Multnomah County, OR	625506HT0	12/08/99	06/01/25	14.442	0.000	7.7400	165.75	0.066259	0.068823	0.071487	0.074253	0.077127	24.47	26.40
Multnomah County, OR	625506HU7	12/08/99	06/01/26	13.386	0.000	7.7400	153.63	0.061414	0.063790	0.066259	0.068823	0.071487	22.68	24.47
Multnomah County, OR	625506HV5	12/08/99	06/01/27	12.407	0.000	7.7400	142.39	0.056922	0.059125	0.061413	0.063790	0.066259	21.02	22.68
Multnomah County, OR	625506HW3	12/08/99	06/01/28	11.500	0.000	7.7399	131.98	0.052760	0.054802	0.056923	0.059125	0.061414	19.49	21.02
Multnomah County, OR	625506HX1	12/08/99	06/01/29	10.659	0.000	7.7399	122.33	0.048902	0.050794	0.052760	0.054802	0.056923	18.06	19.49
Multnomah County, OR	625506HY9	12/08/99	06/01/30	9.879	0.000	7.7401	113.38	0.045325	0.047079	0.048901	0.050794	0.052759	16.74	18.06
Muzak Holdings Finance	62844VAC5	03/18/99	03/15/10	53.328	VARIES	12.9997		0.361105					26.72	
Nanogen, Inc.	630075AA7	08/27/07	08/27/10	72.000	6.250	18.9017		0.466978	0.494704				115.20	
Nash Finch Company	631158AC6	03/15/05	03/15/35	46.611	VARIES	8.0045		0.128336	0.131658	0.135113	0.138706	0.142443	47.52	50.06
Nash Finch Company	631158AD4	03/15/05	03/15/35	46.611	VARIES	8.0045		0.128336	0.131658	0.135113	0.138706	0.142443	47.52	50.06
National Rural Utilities	637432KV6	02/06/08	12/15/23	87.915	0.000	0.8138	13.69	0.020177	0.020259	0.020341	0.020424	0.020507	7.28	7.34
National Rural Utilities	637432KY0	02/06/08	12/15/10	97.850	0.000	0.7617	14.26	0.021000	0.021080				7.24	
National Rural Utilities	637432KZ7	02/06/08	12/15/11	96.997	0.000	0.7917	14.70	0.021649	0.021734	0.021820	0.021907		7.81	7.52
National Rural Utilities	637432LA1	02/06/08	12/15/12	96.936	0.000	0.6415	11.89	0.017481	0.017537	0.017594	0.017650	0.017707	6.31	6.35
National Rural Utilities	637432LB9	02/06/08	12/15/13	96.036	0.000	0.6915	12.70	0.018688	0.018752	0.018817	0.018882	0.018947	6.74	6.79
National Rural Utilities	637432LC7	02/06/08	12/15/14	93.808	0.000	0.9341	16.79	0.024767	0.024883	0.024999	0.025116	0.025233	8.94	9.02
National Rural Utilities	637432LD5	02/06/08	12/15/15	93.011	0.000	0.9240	16.46	0.024288	0.024400	0.024513	0.024626	0.024740	8.77	8.85
National Rural Utilities	637432LE3	02/06/08	12/15/16	92.647	0.000	0.8640	15.33	0.022595	0.022692	0.022790	0.022889	0.022988	8.15	8.23
National Rural Utilities	637432LF0	02/06/08	12/15/17	92.124	0.000	0.8338	14.70	0.021671	0.021761	0.021852	0.021943	0.022034	7.82	7.89
National Rural Utilities	637432LG8	02/06/08	12/15/18	91.459	0.000	0.8238	14.42	0.021254	0.021341	0.021429	0.021517	0.021606	7.67	7.73
National Rural Utilities	637432LH6	02/06/08	12/15/19	90.603	0.000	0.8339	14.46	0.021314	0.021403	0.021492	0.021582	0.021672	7.69	7.76
National Rural Utilities	637432LJ2	02/06/08	12/15/20	90.083	0.000	0.8138	14.03	0.020675	0.020759	0.020844	0.020929	0.021014	7.46	7.52

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/10	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2010 1st Period	2010 2nd Period	2010 3rd Period	2011 2nd Period	2011 3rd Period	2010	2011
National Rural Utilities	637432LK9	02/06/08	12/15/21	89.231	0.000	0.8238	14.07	0.020735	0.020821	0.020906	0.020992	0.021079	7.48	7.54
National Rural Utilities	637432LL7	02/06/08	12/15/22	88.108	0.000	0.8538	14.40	0.021232	0.021323	0.021414	0.021505	0.021597	7.66	7.73
Navistar Intl Corp.	63934EAL2	10/28/09	10/15/14	78.000	3.000	8.5279	6.39	0.101438	0.105451	0.109947	0.114636	0.119524	37.89	41.15
Network Associates, Inc.	640938AA4	02/13/98	02/13/18	39.106	0.000	4.7500	292.13	0.088531	0.090633	0.092786	0.094990	0.097246	32.84	34.42
NJ Econ Dev Auth	64578JAA4	12/22/05	07/01/15	60.170	0.000	5.4048	144.08	0.111968	0.114994	0.118101	0.121293		40.85	43.09
NJ Econ Dev Auth	64578JAB2	12/22/05	07/01/16	56.811	0.000	5.4449	137.15	0.106670	0.109574	0.112557	0.115622		38.92	41.07
NJ Econ Dev Auth	64578JAC0	12/22/05	07/01/17	53.569	0.000	5.4898	130.49	0.101591	0.104379	0.107245	0.110188		37.07	39.14
NJ Econ Dev Auth	64578JAD8	12/22/05	07/01/18	50.436	0.000	5.5399	124.09	0.096712	0.099390	0.102144	0.104973		35.30	37.28
NJ Econ Dev Auth	64578JAE6	12/22/05	07/01/19	47.535	0.000	5.5748	117.76	0.091849	0.094409	0.097040	0.099745		33.53	35.42
NJ Econ Dev Auth	64578JAF3	09/07/07	07/01/15	62.947	0.000	6.0088	92.61	0.120524	0.124146	0.127875	0.131717		44.04	46.73
NJ Econ Dev Auth	64578JAG1	09/07/07	07/01/16	59.024	0.000	6.0689	87.75	0.114298	0.117766	0.121340	0.125022		41.77	44.35
NJ Econ Dev Auth	64578JAH9	09/07/07	07/01/17	55.019	0.000	6.1789	83.37	0.108742	0.112101	0.115565	0.119135		39.75	42.25
NJ Econ Dev Auth	64578JAJ5	09/07/07	07/01/18	51.284	0.000	6.2689	78.90	0.103045	0.106275	0.109606	0.113042		37.68	40.08
NJ Econ Dev Auth	64578JAK2	09/07/07	07/01/19	47.828	0.000	6.3391	74.46	0.097330	0.100415	0.103598	0.106881		35.59	37.89
NJ Econ Dev Auth	64578JAL0	09/07/07	07/01/20	44.269	0.000	6.4592	70.30	0.092042	0.095015	0.098084	0.101251		33.67	35.88
NJ Econ Dev Auth	64578JAM8	09/07/07	07/01/21	41.265	0.000	6.5092	66.07	0.086558	0.089376	0.092284	0.095288		31.67	33.76
NJ Econ Dev Auth	64578JAN6	09/07/07	07/01/22	38.760	0.000	6.4992	61.96	0.081161	0.083799	0.086522	0.089334		29.69	31.65
NJ Econ Dev Auth	64578JAP1	09/07/07	07/01/23	36.303	0.000	6.5092	58.12	0.076150	0.078629	0.081188	0.083830		27.86	29.70
NJ Econ Dev Auth	645913AN4	06/30/97	02/15/10	40.322	0.000	7.3241	588.14	0.196263					8.64	
NJ Econ Dev Auth	645913AP9	06/30/97	02/15/11	37.204	0.000	7.3892	549.87	0.184089	0.190890	0.197943			69.38	8.71
NJ Econ Dev Auth	645913AQ7	06/30/97	02/15/12	34.381	0.000	7.4342	512.79	0.172061	0.178457	0.185090	0.191970	0.199106	64.87	69.78
NJ Econ Dev Auth	645913AR5	06/30/97	02/15/13	31.673	0.000	7.4942	478.13	0.160914	0.166944	0.173200	0.179690	0.186423	60.69	65.32
NJ Econ Dev Auth	645913AS3	06/30/97	02/15/14	29.262	0.000	7.5292	444.84	0.149970	0.155616	0.161474	0.167553	0.173861	56.57	60.91
NJ Econ Dev Auth	645913AT1	06/30/97	02/15/15	27.085	0.000	7.5492	413.39	0.139508	0.144774	0.150238	0.155909	0.161794	52.63	56.68
NJ Econ Dev Auth	645913AU8	06/30/97	02/15/16	25.082	0.000	7.5644	383.98	0.129681	0.134586	0.139676	0.144959	0.150442	48.93	52.70
NJ Econ Dev Auth	645913AV6	06/30/97	02/15/17	23.177	0.000	7.5895	356.59	0.120581	0.125157	0.129907	0.134836	0.139953	45.50	49.02
NJ Econ Dev Auth	645913AW4	06/30/97	02/15/18	21.450	0.000	7.6043	330.99	0.112008	0.116267	0.120688	0.125276	0.130040	42.27	45.55
NJ Econ Dev Auth	645913AX2	06/30/97	02/15/19	19.886	0.000	7.6095	307.18	0.103974	0.107930	0.112037	0.116299	0.120724	39.24	42.28
NJ Econ Dev Auth	645913AY0	06/30/97	02/15/20	18.435	0.000	7.6144	285.04	0.096507	0.100181	0.103995	0.107954	0.112064	36.42	39.25
NJ Econ Dev Auth	645913AZ7	06/30/97	02/15/21	17.088	0.000	7.6194	264.48	0.089567	0.092979	0.096521	0.100198	0.104016	33.80	36.43
NJ Econ Dev Auth	645913BA1	06/30/97	02/15/22	15.838	0.000	7.6244	245.37	0.083118	0.086286	0.089576	0.092991	0.096536	31.37	33.81
NJ Econ Dev Auth	645913BB9	06/30/97	02/15/23	14.678	0.000	7.6294	227.63	0.077126	0.080068	0.083122	0.086293	0.089585	29.11	31.37
NJ Econ Dev Auth	645913BC7	06/30/97	02/15/24	13.601	0.000	7.6346	211.14	0.071559	0.074290	0.077126	0.080070	0.083127	27.01	29.11
NJ Econ Dev Auth	645913BD5	06/30/97	02/15/25	12.602	0.000	7.6397	195.83	0.066387	0.068923	0.071555	0.074289	0.077126	25.06	27.01
NJ Econ Dev Auth	645913BE3	06/30/97	02/15/26	11.676	0.000	7.6446	181.62	0.061583	0.063937	0.066381	0.068918	0.071552	23.25	25.06
New Omaha Holdings Corp.	647579AA9	09/24/07	09/30/16	100.000	VARIES	11.4999		0.400265	0.423280	0.447619	0.473357	0.500575	152.55	170.59
Centro NP LLC	64806QAA2	10/30/09	01/15/14	67.500	7.970	19.6685	8.99	0.147395	0.153435	0.168525	0.185098	0.203301	57.66	69.42
Centro NP LLC	64806QAD6	10/30/09	01/15/14	67.500	7.650	19.2575	9.06	0.148576	0.154540	0.169421	0.185734	0.203618	58.02	69.60
Centro NP LLC	64806QAF1	10/30/09	01/15/14	67.500	7.680	19.2960	9.06	0.148467	0.154437	0.169337	0.185674	0.203588	57.99	69.59
Centro NP LLC	64806QAG9	10/30/09	01/15/14	67.500	7.680	19.2960	9.06	0.148467	0.154437	0.169337	0.185674	0.203588	57.99	69.59
Centro NP LLC	64806QAK0	10/30/09	01/15/14	67.500	6.900	18.2959	9.23	0.151380	0.157153	0.171530	0.187221	0.204348	58.88	70.02
Centro NP LLC	64806QAL8	10/30/09	01/15/14	67.500	6.900	18.2959	9.23	0.151380	0.157153	0.171530	0.187221	0.204348	58.88	70.02
The City of New York	649655LN5	05/27/93	05/15/10	24.595	0.000	8.4398	723.91	0.224948					30.14	

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/10	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2010 1st Period	2010 2nd Period	2010 3rd Period	2011 2nd Period	2011 3rd Period	2010	2011
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NY State Dorm Auth	649902ZR7	10/20/09	09/15/25	86.380	5.800	7.2575	.93	0.013029	0.013410	0.013896	0.014401	0.014923	4.85	5.20
City of Newark, NJ	6503667S0	04/10/03	04/01/22	30.037	0.000	6.4399	159.72	0.081000	0.083608	0.086300	0.089079	0.091948	30.11	32.08
City of Newark, NJ	6503667T8	04/10/03	04/01/23	28.029	0.000	6.4699	149.88	0.076080	0.078542	0.081082	0.083705	0.086413	28.28	30.14
City of Newark, NJ	6503667U5	04/10/03	04/01/24	26.193	0.000	6.4899	140.59	0.071407	0.073724	0.076116	0.078586	0.081136	26.55	28.30
City of Newark, NJ	6503667V3	04/10/03	04/01/25	24.468	0.000	6.5099	131.82	0.066994	0.069174	0.071426	0.073751	0.076152	24.91	26.56
City of Newark, NJ	6503667W1	04/10/03	04/01/26	22.848	0.000	6.5299	123.55	0.062829	0.064880	0.066998	0.069186	0.071445	23.36	24.91
City of Newark, NJ	6503667X9	04/10/03	04/01/27	21.327	0.000	6.5498	115.76	0.058899	0.060828	0.062820	0.064877	0.067002	21.90	23.36
City of Newark, NJ	6503667Y7	04/10/03	04/01/28	19.947	0.000	6.5600	108.47	0.055208	0.057019	0.058889	0.060820	0.062815	20.53	21.90
City of Newark, NJ	6503667Z4	04/10/03	04/01/29	18.653	0.000	6.5700	101.62	0.051738	0.053438	0.055193	0.057006	0.058879	19.24	20.53
City of Newark, NJ	6503668A8	04/10/03	04/01/30	17.440	0.000	6.5799	95.19	0.048477	0.050072	0.051719	0.053421	0.055178	18.03	19.24
City of Newark, NJ	6503668B6	04/10/03	04/01/31	16.302	0.000	6.5900	89.14	0.045412	0.046908	0.048454	0.050051	0.051700	16.89	18.02
City of Newark, NJ	6503668C4	04/10/03	04/01/32	15.279	0.000	6.5899	83.55	0.042561	0.043964	0.045412	0.046909	0.048454	15.83	16.89
City of Newark, NJ	6503668D2	04/10/03	04/01/33	14.320	0.000	6.5899	78.30	0.039889	0.041204	0.042561	0.043964	0.045412	14.84	15.83
Nexstar Fin Hldgs Inc	65335BAD6	03/27/03	04/01/13	57.442	VARIES	11.3746		0.315965	0.315964	0.315964	0.315964	0.315963	113.75	113.75
Nexstar Fin Hldgs Inc	65335BAE4	03/27/03	04/01/13	57.442	VARIES	11.3746		0.315965	0.315964	0.315964	0.315964	0.315963	113.75	113.75
Nexstar Fin Hldgs Inc	65335BAF1	03/27/03	04/01/13	57.442	VARIES	11.3746		0.315965	0.315964	0.315964	0.315964	0.315963	113.75	113.75
Nextera Energy Inc.	65339F309	05/26/09	06/01/14	98.500	VARIES	4.3841		0.120405	0.120852	0.121309	0.121776	0.122253	43.45	43.78
Nomura America Finance	65539AAG5	11/24/10	11/24/25	100.000	VARIES	5.5492				0.154147	0.149946	0.145628	5.70	54.42
NorAm Energy Corporation	655419AC3	06/17/96	03/15/12*	80.000	6.000	8.2985	154.57	0.052104					.52*	
Omnicom Group, Inc.	681919AH9	02/07/01	02/07/31	100.000	VARIES	6.7111		0.321348	0.331127	0.341008	0.351220	0.361776	120.28	127.59
Omnicom Group, Inc.	681919AJ5	02/07/01	02/07/31	100.000	VARIES	6.7111		0.321348	0.331127	0.341008	0.351220	0.361776	120.28	127.59
Omnicom Group, Inc.	681919AK2	02/07/01	02/07/31	100.000	VARIES	6.7111		0.321348	0.331127	0.341008	0.351220	0.361776	120.28	127.59
Omnicom Group, Inc.	681919AL0	03/06/02	07/31/32	102.250	VARIES	6.6935		0.298595	0.312667	0.316658	0.331457	0.335761	114.32	121.20
Omnicom Group, Inc.	681919AM8	03/06/02	07/31/32	102.250	VARIES	6.6935		0.298595	0.312667	0.316658	0.331457	0.335761	114.32	121.20
Omnicom Group, Inc.	681919AN6	06/10/03	06/15/33	100.000	VARIES	4.6001		0.171843	0.175795	0.179839	0.183975	0.188207	62.70	65.62
Omnicom Group, Inc.	681919AP1	06/10/03	06/15/33	100.000	VARIES	4.6001		0.171843	0.175795	0.179839	0.183975	0.188207	62.70	65.62
Omnicom Group, Inc.	681919AQ9	06/30/06	07/01/38	100.000	VARIES	7.3396		0.262439	0.272070	0.282054	0.292405		96.21	103.40
Omnicom Group, Inc.	681919AR7	06/10/03	06/15/33	100.000	VARIES	4.6001		0.171843	0.175795	0.179839	0.183975	0.188207	62.70	65.62
Omnicom Group, Inc.	681919AT3	06/30/06	07/01/38	100.000	VARIES	7.3396		0.262439	0.272070	0.282054	0.292405		96.21	103.40
Omnicom Group, Inc.	681919AU0	06/30/06	07/01/38	100.000	VARIES	7.3396		0.262439	0.272070	0.282054	0.292405		96.21	103.40
Orange County, CA	68428LAV6	06/12/96	09/01/11	29.734	0.000	8.1288	578.45	0.192538	0.200364	0.208507	0.216982		72.64	51.57
Orange County, CA	68428LAW4	06/12/96	09/01/12	27.201	0.000	8.1888	535.47	0.178795	0.186116	0.193736	0.201669	0.209926	67.48	73.12
Orange County, CA	68428LAX2	06/12/96	09/01/13	25.020	0.000	8.2089	494.48	0.165284	0.172068	0.179130	0.186482	0.194136	62.38	67.61
Orange County, CA	68428LAY0	06/12/96	09/01/10	32.377	0.000	8.0887	624.90	0.207559	0.215954				51.33	
Orange County, CA	68428LAZ7	06/12/96	09/01/14	23.005	0.000	8.2290	456.45	0.152733	0.159017	0.165560	0.172372	0.179464	57.65	62.50
Orange County, CA	68428LBA1	06/12/96	09/01/15	21.183	0.000	8.2391	421.13	0.140991	0.146799	0.152847	0.159143	0.165699	53.22	57.70
Orange County, CA	68428LBB9	06/12/96	09/01/16	19.464	0.000	8.2591	388.48	0.130196	0.135572	0.141171	0.147001	0.153071	49.16	53.30
Orange County, CA	68428LBT0	03/03/97	09/01/11	34.929	0.000	7.3901	536.92	0.177549	0.184110	0.190913	0.197967		66.70	47.09
Orange County, CA	68428LBU7	04/01/97	09/01/12	30.602	0.000	7.8293	508.92	0.172728	0.179490	0.186516	0.193818	0.201405	65.05	70.25
Orange County, CA	68428LBV5	04/01/97	09/01/13	28.339	0.000	7.8295	471.30	0.159962	0.166224	0.172731	0.179493	0.186520	60.25	65.05
Orange County, CA	68428LBW3	01/17/97	09/01/14	26.499	0.000	7.6793	438.64	0.146348	0.151967	0.157802	0.163861	0.170153	55.07	59.38

* Called in 2010; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/10	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2010 1st Period	2010 2nd Period	2010 3rd 2011 1st	2011 2nd Period	2011 3rd Period	2010	2011
Orange County, CA	68428LBX1	04/01/97	09/01/15	24.175	0.000	7.8595	404.43	0.137472	0.142875	0.148489	0.154325	0.160389	51.78	55.93
Orange County, CA	68428LBY9	01/17/97	09/01/16	22.492	0.000	7.7493	377.56	0.126423	0.131322	0.136410	0.141696	0.147186	47.59	51.35
Orange County, CA	68428LBZ6	01/17/97	09/01/17	20.762	0.000	7.7695	349.92	0.117290	0.121847	0.126580	0.131498	0.136606	44.16	47.66
Orange County, CA	68428LCA0	01/17/97	09/01/18	19.198	0.000	7.7795	324.21	0.108728	0.112957	0.117351	0.121916	0.126658	40.94	44.18
Orange County, CA	68428LCB8	01/17/97	09/01/19	17.826	0.000	7.7696	300.44	0.100706	0.104618	0.108683	0.112905	0.117291	37.92	40.92
Orange County, CA	68428LCC6	01/17/97	09/01/20	16.480	0.000	7.7796	278.31	0.093336	0.096967	0.100739	0.104657	0.108729	35.14	37.93
Orange County, CA	68428LCD4	01/17/97	09/01/21	15.306	0.000	7.7694	257.96	0.086466	0.089825	0.093315	0.096940	0.100706	32.55	35.13
Orange County, CA	68428LCK8	01/17/97	09/01/10	36.871	0.000	7.4592	583.78	0.192568	0.199750				47.51	
Oregon Community College	68583RAG7	04/23/03	06/30/10	72.765	0.000	4.4727	250.60	0.121526					21.75	
Oregon Community College	68583RAH5	04/23/03	06/30/11	68.075	0.000	4.7525	251.34	0.123033	0.125957	0.128950			44.82	23.08
Oregon Community College	68583RAJ1	04/23/03	06/30/12	63.740	0.000	4.9623	247.39	0.121946	0.124972	0.128073	0.131250	0.134507	44.45	46.68
Oregon Community College	68583RAK8	04/23/03	06/30/13	59.557	0.000	5.1521	241.46	0.119775	0.122860	0.126025	0.129272	0.132602	43.68	45.96
Oregon Community College	68583RAL6	04/23/03	06/30/14	55.504	0.000	5.3320	234.23	0.116882	0.119999	0.123198	0.126482	0.129854	42.64	44.95
Oregon Community College	68583RAM4	04/23/03	06/30/15	51.363	0.000	5.5419	226.81	0.113969	0.117127	0.120373	0.123708	0.127136	41.60	43.94
Oregon Community College	68583RAN2	04/23/03	06/30/16	47.583	0.000	5.7117	217.74	0.110024	0.113166	0.116398	0.119722	0.123141	40.18	42.51
Oregon Community College	68583RAP7	04/23/03	06/30/17	44.239	0.000	5.8317	207.49	0.105259	0.108329	0.111487	0.114738	0.118084	38.45	40.73
Oregon Community College	68583RAQ5	04/23/03	06/30/18	40.975	0.000	5.9616	197.29	0.100509	0.103505	0.106590	0.109767	0.113039	36.73	38.95
Oregon Community College	68583RAR3	04/23/03	06/30/19	37.976	0.000	6.0714	186.88	0.095548	0.098448	0.101437	0.104516	0.107689	34.93	37.08
Oregon Community College	68583RAS1	04/23/03	06/30/20	35.297	0.000	6.1514	176.44	0.090446	0.093228	0.096096	0.099051	0.102098	33.07	35.13
Oregon Community College	68583RAT9	04/23/03	06/30/21	32.815	0.000	6.2213	166.27	0.085427	0.088085	0.090825	0.093650	0.096563	31.24	33.21
Oregon Community College	68583RAU6	04/23/03	06/30/22	30.636	0.000	6.2613	156.43	0.080476	0.082996	0.085594	0.088274	0.091037	29.43	31.30
Oregon Community College	68583RAV4	04/23/03	06/30/23	28.748	0.000	6.2713	147.07	0.075686	0.078060	0.080507	0.083032	0.085635	27.68	29.44
Oregon Sch Brds Assoc	686053AH2	10/31/02	06/30/10	70.827	0.000	4.5493	269.61	0.123559					22.12	
Oregon Sch Brds Assoc	686053AJ8	10/31/02	06/30/11	66.180	0.000	4.8194	269.38	0.124643	0.127646	0.130722			45.42	23.40
Oregon Sch Brds Assoc	686053AK5	10/31/02	06/30/12	62.040	0.000	4.9992	263.59	0.122742	0.125810	0.128955	0.132178	0.135482	44.75	47.01
Oregon Sch Brds Assoc	686053AL3	10/31/02	06/30/13	57.955	0.000	5.1793	256.70	0.120295	0.123410	0.126606	0.129884	0.133248	43.87	46.17
Oregon Sch Brds Assoc	686053AM1	10/31/02	06/30/14	53.950	0.000	5.3594	248.82	0.117342	0.120486	0.123715	0.127030	0.130434	42.82	45.14
Oregon Sch Brds Assoc	686053AN9	10/31/02	06/30/15	50.233	0.000	5.5093	239.40	0.113496	0.116623	0.119835	0.123137	0.126529	41.43	43.74
Oregon Sch Brds Assoc	686053AP4	10/31/02	06/30/16	46.574	0.000	5.6694	229.69	0.109501	0.112605	0.115797	0.119080	0.122455	39.99	42.28
Oregon Sch Brds Assoc	686053AQ2	10/31/02	06/30/17	43.110	0.000	5.8193	219.37	0.105130	0.108189	0.111337	0.114577	0.117911	38.40	40.67
Oregon Sch Brds Assoc	686053AR0	10/31/02	06/30/18	40.030	0.000	5.9294	208.35	0.100233	0.103204	0.106264	0.109414	0.112658	36.62	38.83
Oregon Sch Brds Assoc	686053AS8	10/31/02	06/30/19	37.212	0.000	6.0194	197.24	0.095185	0.098050	0.101001	0.104041	0.107172	34.79	36.91
Oregon Sch Brds Assoc	686053AT6	10/31/02	06/30/20	34.591	0.000	6.0995	186.30	0.090158	0.092908	0.095741	0.098661	0.101670	32.96	35.00
Oregon Sch Brds Assoc	686053BZ1	04/21/03	06/30/10	72.765	0.000	4.4692	250.61	0.121433					21.74	
Oregon Sch Brds Assoc	686053CA5	04/21/03	06/30/11	68.075	0.000	4.7492	251.39	0.122955	0.125874	0.128863			44.80	23.07
Oregon Sch Brds Assoc	686053CB3	04/21/03	06/30/12	63.740	0.000	4.9593	247.45	0.121880	0.124903	0.128000	0.131174	0.134426	44.43	46.66
Oregon Sch Brds Assoc	686053CC1	04/21/03	06/30/13	59.557	0.000	5.1493	241.54	0.119720	0.122802	0.125964	0.129207	0.132534	43.66	45.94
Oregon Sch Brds Assoc	686053CD9	04/21/03	06/30/14	55.504	0.000	5.3293	234.32	0.116837	0.119951	0.123147	0.126428	0.129797	42.63	44.93
Oregon Sch Brds Assoc	686053CE7	04/21/03	06/30/15	51.363	0.000	5.5394	226.91	0.113932	0.117087	0.120330	0.123663	0.127088	41.59	43.93
Oregon Sch Brds Assoc	686053CF4	04/21/03	06/30/16	47.583	0.000	5.7092	217.85	0.109994	0.113134	0.116363	0.119685	0.123102	40.17	42.50
Oregon Sch Brds Assoc	686053CG2	04/21/03	06/30/17	44.239	0.000	5.8294	207.60	0.105235	0.108303	0.111459	0.114708	0.118051	38.44	40.72
Oregon Sch Brds Assoc	686053CH0	04/21/03	06/30/18	40.975	0.000	5.9593	197.40	0.100490	0.103484	0.106568	0.109743	0.113013	36.72	38.94
Oregon Sch Brds Assoc	686053CJ6	04/21/03	06/30/19	37.976	0.000	6.0693	186.99	0.095533	0.098432	0.101419	0.104497	0.107668	34.92	37.07

SECTION I-B

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								2010 1st	2010 2nd	2010 3rd	2011 2nd	2011 3rd	2010	2011
								Period	Period	Period	Period	Period		
Oregon Sch Brds Assoc	686053CK3	04/21/03	06/30/20	35.297	0.000	6.1494	176.55	0.090435	0.093216	0.096082	0.099036	0.102081	33.06	35.13
Oregon Sch Brds Assoc	686053CL1	04/21/03	06/30/21	32.815	0.000	6.2193	166.37	0.085419	0.088076	0.090815	0.093639	0.096550	31.23	33.21
Oregon Sch Brds Assoc	686053CM9	04/21/03	06/30/22	30.636	0.000	6.2594	156.53	0.080471	0.082989	0.085587	0.088265	0.091028	29.43	31.30
Oregon Sch Brds Assoc	686053CN7	04/21/03	06/30/23	28.748	0.000	6.2695	147.17	0.075682	0.078055	0.080502	0.083025	0.085628	27.68	29.44
Oscient Pharmaceuticals	68812RAD7	11/25/08	04/15/11*	12.200	12.500	N/A		1.053632	1.605925				228.42*	
Oscient Pharmaceuticals	68812RAE5	11/25/08	04/15/11*	12.200	12.500	N/A		1.053632	1.605925				228.42*	
PMA Capital Corporation	693419AA1	10/21/02	09/30/22*	100.000	VARIES	N/A		0.266402	0.270176	0.277071			81.19*	
Paterson, City of	7031302A1	04/11/03	04/01/15	51.501	0.000	5.6199	232.59	0.115091	0.118325	0.121650	0.125068	0.128582	42.61	45.03
Paterson, City of	7031302B9	04/11/03	04/01/16	47.811	0.000	5.7699	222.77	0.110737	0.113932	0.117219	0.120600	0.124079	41.02	43.42
Paterson, City of	7031302C7	04/11/03	04/01/17	44.317	0.000	5.9099	212.46	0.106064	0.109198	0.112425	0.115747	0.119168	39.32	41.68
Paterson, City of	7031302S6	04/11/03	04/01/10	72.826	0.000	4.5999	260.50	0.124903					11.24	
Paterson, City of	703130264	04/11/03	04/01/11	68.193	0.000	4.8599	259.88	0.125617	0.128669	0.131796			46.33	11.86
Paterson, City of	703130272	04/11/03	04/01/12	63.812	0.000	5.0698	255.41	0.124262	0.127412	0.130641	0.133953	0.137349	45.88	48.23
Paterson, City of	703130280	04/11/03	04/01/13	59.701	0.000	5.2398	248.33	0.121449	0.124631	0.127897	0.131247	0.134686	44.87	47.26
Paterson, City of	703130298	04/11/03	04/01/14	55.492	0.000	5.4399	241.19	0.118686	0.121914	0.125230	0.128637	0.132135	43.90	46.32
Penn Virginia Corp.	707882AB2	06/15/09	06/15/16	97.003	10.375	11.0000	1.62	0.008656	0.009132	0.009635	0.010165	0.010724	3.22	3.58
Peoria, IL SD #150	713040FA6	08/15/05	01/01/11	77.688	0.000	4.7492	177.27	0.125874	0.128863				45.85	
Peoria, IL SD #150	713040FB4	08/15/05	01/01/12	73.711	0.000	4.8393	171.69	0.122165	0.125121	0.128149	0.131249		44.51	46.69
Peoria, IL SD #150	713040FC2	08/15/05	01/01/13	69.865	0.000	4.9194	165.68	0.118111	0.121017	0.123993	0.127043		43.04	45.19
Peoria County, IL	71319RAX5	05/14/09	12/01/10	104.800	0.000	2.2848		0.067347	0.068117				22.36	
Peoria County, IL	71319RAZ0	11/12/09	12/01/10	103.096	0.000	1.2849		0.036823	0.037059				12.19	
Peoria County, IL	71319RBB2	05/13/10	12/01/11	103.559	0.000	1.3244		0.038100	0.038125	0.038377	0.038632		8.70	12.71
Peoria County, IL	71319RBD8	11/10/10	12/01/11	102.712	0.000	0.9903			0.028257	0.028273	0.028413		1.44	9.36
Petro Stopping Centers	71646DAJ1	02/09/04	04/30/14	93.312	5.000	N/A		0.196005	0.193771	0.191420	0.188948	0.186347	69.88	68.15
Petro Stopping Centers	71646DAK8	02/09/04	04/30/14	100.000	5.000	N/A		0.196005	0.193771	0.191420	0.188948	0.186347	69.88	68.15
Philadelphia Authority	71781LAP4	02/03/99	04/15/24	19.046	0.000	6.6895	200.13	0.071569	0.073963	0.076437	0.078994	0.081636	26.57	28.37
Philadelphia Authority	71781LAQ2	02/03/99	04/15/12	43.760	0.000	6.3590	429.01	0.151051	0.155854	0.160810	0.165923	0.171198	55.98	59.60
Philadelphia Authority	71781LAR0	02/03/99	04/15/13	40.766	0.000	6.4191	404.81	0.142934	0.147522	0.152257	0.157144	0.162187	52.99	56.45
Philadelphia Authority	71781LAS8	02/03/99	04/15/14	37.933	0.000	6.4792	381.49	0.135084	0.139460	0.143978	0.148642	0.153458	50.09	53.39
Philadelphia Authority	71781LAT6	02/03/99	04/15/15	35.256	0.000	6.5392	359.07	0.127505	0.131674	0.135979	0.140425	0.145017	47.30	50.44
Philadelphia Authority	71781LAU3	02/03/99	04/15/16	32.784	0.000	6.5893	337.41	0.120096	0.124053	0.128140	0.132362	0.136722	44.56	47.54
Philadelphia Authority	71781LAV1	02/03/99	04/15/17	30.618	0.000	6.6093	316.43	0.112734	0.116460	0.120309	0.124284	0.128392	41.83	44.64
Philadelphia Authority	71781LAW9	02/03/99	04/15/18	28.637	0.000	6.6193	296.58	0.105710	0.109209	0.112823	0.116557	0.120415	39.23	41.87
Philadelphia Authority	71781LAX7	02/03/99	04/15/19	26.727	0.000	6.6393	277.94	0.099162	0.102454	0.105855	0.109369	0.113000	36.80	39.28
Philadelphia Authority	71781LAY5	02/03/99	04/15/20	24.985	0.000	6.6494	260.38	0.092938	0.096028	0.099221	0.102520	0.105928	34.49	36.82
Philadelphia Authority	71781LAZ2	02/03/99	04/15/21	23.403	0.000	6.6494	243.89	0.087053	0.089948	0.092938	0.096028	0.099221	32.31	34.49
Philadelphia Authority	71781LBA6	02/03/99	04/15/22	21.872	0.000	6.6594	228.41	0.081565	0.084281	0.087087	0.089987	0.092983	30.27	32.32
Philadelphia Authority	71781LBB4	02/03/99	04/15/23	20.437	0.000	6.6695	213.86	0.076408	0.078956	0.081589	0.084310	0.087121	28.36	30.28
Philadelphia Authority	71781LBC2	02/03/99	04/15/25	17.878	0.000	6.6796	187.48	0.067012	0.069250	0.071563	0.073953	0.076423	24.87	26.56
Philadelphia Authority	71781LBD0	02/03/99	04/15/26	16.697	0.000	6.6896	175.45	0.062744	0.064843	0.067012	0.069253	0.071569	23.29	24.87
Pioneer Drilling Company	723655AA4	03/11/10	03/15/18	95.750	9.875	10.6775		0.009685	0.009700	0.010218	0.010764	0.011338	2.87	3.90

* Called in 2010; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/10	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2010 1st Period	2010 2nd Period	2010 3rd 2011 1st	2011 2nd Period	2011 3rd Period	2010	2011
Pioneer Drilling Company	723655AB2	03/11/10	03/15/18	95.750	9.875	10.6775		0.009685	0.009700	0.010218	0.010764	0.011338	2.87	3.90
Plains Expl & Prodtn Co.	726505AG5	03/06/09	03/01/16	92.373	10.000	11.6241	6.18	0.021645	0.022903	0.024234	0.025643	0.027133	8.33	9.33
Playboy Enterprises, Inc.	728117AA0	03/15/05	03/15/25	100.000	VARIES	7.7502		0.269123	0.276323	0.283802	0.291570	0.299640	99.74	105.25
Playboy Enterprises, Inc.	728117AB8	03/15/05	03/15/25	100.000	VARIES	7.7502		0.269123	0.276323	0.283802	0.291570	0.299640	99.74	105.25
Pope & Talbot, Inc.	732827AC4	07/30/02	06/01/13	86.415	8.375	10.5037	76.06	0.041325	0.043496	0.045780	0.048184	0.050715	15.40	17.06
Pope & Talbot, Inc.	732827AD2	07/30/02	06/01/13	86.415	8.375	10.5037	76.06	0.041325	0.043496	0.045780	0.048184	0.050715	15.40	17.06
Presidio ISD	741020DW8	05/14/98	02/15/12	38.054	0.000	7.1489	481.07	0.166600	0.172555	0.178722	0.185111	0.191727	62.70	67.26
Presidio ISD	741020DX6	05/14/98	02/15/13	35.472	0.000	7.1490	448.44	0.155301	0.160853	0.166603	0.172558	0.178726	58.44	62.70
Presidio ISD	741020DY4	05/14/98	02/15/14	33.066	0.000	7.1490	418.02	0.144767	0.149941	0.155301	0.160852	0.166602	54.48	58.44
Presidio ISD	741020DZ1	05/14/98	02/15/15	30.822	0.000	7.1492	389.67	0.134949	0.139773	0.144770	0.149945	0.155304	50.79	54.48
Presidio ISD	741020EA5	05/14/98	02/15/16	28.486	0.000	7.1992	363.77	0.126278	0.130824	0.135533	0.140412	0.145466	47.54	51.02
Presidio ISD	741020EB3	05/14/98	02/15/17	26.541	0.000	7.1992	338.93	0.117655	0.121890	0.126278	0.130823	0.135533	44.29	47.54
Presidio ISD	741020EC1	05/14/98	02/15/18	24.728	0.000	7.1993	315.79	0.109622	0.113568	0.117656	0.121892	0.126279	41.27	44.29
Presidio ISD	741020ED9	05/14/98	02/15/19	22.810	0.000	7.2493	294.22	0.102375	0.106086	0.109931	0.113916	0.118045	38.55	41.40
Presidio ISD	741020EE7	05/14/98	02/15/20	21.242	0.000	7.2493	273.99	0.095339	0.098795	0.102376	0.106086	0.109932	35.90	38.55
Presidio ISD	741020EF4	05/14/98	02/15/21	19.782	0.000	7.2493	255.16	0.088786	0.092004	0.095339	0.098795	0.102375	33.43	35.90
Presidio ISD	741020EG2	05/14/98	02/15/22	18.422	0.000	7.2494	237.62	0.082683	0.085680	0.088786	0.092004	0.095339	31.14	33.43
Primus Telecom IHC, Inc.	74163XAE5	07/01/09	05/20/13	73.521	VARIES	N/A		0.527758	0.558023	0.591284	0.627895	0.652449	197.35	221.29
Pride International Inc.	741932AE7	01/16/01	01/16/21	60.841	0.000	2.5000	151.67	0.052186	0.052839	0.053499	0.054168	0.054845	19.12	19.60
Providian Financial Corp	74406AAD4	03/19/04	03/15/16	100.000	VARIES	9.4998		0.388451	0.403274	0.418800	0.435065	0.452231	145.73	157.24
QBE Funding Trust II	747271AA2	09/10/02	04/15/22	55.100	0.000	3.0644	137.18	0.058205	0.059096	0.060002	0.060921	0.061855	21.25	21.91
QBE Funding Trust	74729CAA6	04/15/02	04/15/22	59.358	0.000	2.6249	132.23	0.052632	0.053323	0.054023	0.054732	0.055450	19.18	19.68
QBE Funding Trust III	74729LAA6	09/24/04	09/24/24	67.165	0.000	2.0000	74.27	0.041218	0.041631	0.042047	0.042467	0.042892	14.99	15.29
Quebecor Media, Inc.	74819RAH9	10/05/07	03/15/16	93.750	7.750	8.8148	12.44	0.016884	0.017628	0.018405	0.019216	0.020063	6.37	6.95
Quicksilver Resources	74837RAA2	11/01/04	11/01/24	98.500	VARIES	6.7504		0.236897	0.243134	0.249582	0.256247	0.263137	87.17	91.86
Quicksilver Resources	74837RAB0	11/01/04	11/01/24	98.500	VARIES	6.7504		0.236897	0.243134	0.249582	0.256247	0.263137	87.17	91.86
Quicksilver Resources	74837RAF1	06/25/09	01/01/16	96.717	11.750	12.5012	1.76	0.010082	0.010712	0.011381	0.012093		3.74	4.23
R H Donnelley Corp.	74955WAC3	01/27/06	01/15/13*	90.981	6.875	8.6239	44.30	0.036153	0.037712				1.03*	
R H Donnelley Corp.	74955WAD1	01/27/06	01/15/13*	90.981	6.875	8.6239	44.30	0.036153	0.037712				1.03*	
R H Donnelley Corp.	74955WAE9	01/27/06	01/15/13*	90.981	6.875	8.6239	44.30	0.036153	0.037712				1.03*	
R H Donnelley Corp.	74955WAF6	01/27/06	01/15/13*	90.981	6.875	8.6239	44.30	0.036153	0.037712				1.03*	
R H Donnelley Corp.	749568AA9	01/27/06	01/15/13*	90.981	6.875	8.6239	44.30	0.036153	0.037712				1.03*	
R H Donnelley Corp.	749568AB7	01/27/06	01/15/13*	90.981	6.875	8.6239	44.30	0.036153	0.037712				1.03*	
Range Resources Corp.	75281AAK5	05/14/09	05/15/19	95.067	8.000	8.7501	2.03	0.009236	0.009640	0.010062	0.010502	0.010962	3.44	3.74
Regal Beloit Corporation	758750AA1	04/05/04	03/15/24	100.000	VARIES	8.7503		0.342104	0.353334	0.365055	0.377289	0.390058	127.61	136.27
Regal Beloit Corporation	758750AB9	04/05/04	03/15/24	100.000	VARIES	8.7503		0.342104	0.353334	0.365055	0.377289	0.390058	127.61	136.27
Reliant Energy, Inc.	75952J207	09/21/99	09/15/29	100.000	2.000	9.8183		0.621020	0.648779	0.677902	0.708454	0.740506	234.59	256.18
Rhodia, SA	762397AK3	05/17/04	06/01/10	96.743	10.250	11.0023	29.60	0.019808					2.97	
Rhodia, SA	762397AL1	05/17/04	06/01/10	96.743	10.250	11.0023	29.60	0.019808					2.97	
Rhodia, SA	762397AM9	05/17/04	06/01/10	96.743	10.250	11.0023	29.60	0.019808					2.97	
Richland CNTYS CD#529, IL	763536DW6	08/04/10	12/01/11	101.846	0.000	2.0715				0.058606	0.059000	0.059612	8.63	19.58

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Richland CNTYS SD#529,IL	763536DX4	08/04/10	12/01/12	102.728	VARIES	2.2816			0.065108	0.065590	0.066339	0.064138	9.59	23.70
Richland CNTYS SD#529,IL	763536DY2	08/04/10	12/01/13	102.554	VARIES	2.6844			0.076473	0.077140	0.078176	0.075745	11.26	27.91
Roper Industries, Inc.	776696AA4	12/29/03	01/15/34	39.502	1.482	7.0003		0.094814	0.098133	0.101568	0.105123	0.108803	35.85	38.41
Royal Bank of Canada	78008E3H8	03/31/08	03/28/13	100.000	0.000	4.2547		0.125862	0.128540	0.131274	0.134067	0.136919	46.30	48.29
Royal Bank of Canada	78008E3L9	02/29/08	02/28/14	100.000	0.000	4.7399		0.140471	0.141456	0.147208	0.148240	0.153421	52.28	54.69
Royal Bank of Canada	78008E4D6	03/31/08	09/28/12	100.000	0.000	3.9648		0.116792	0.119107	0.121468	0.123876	0.126332	42.90	44.61
Royal Bank of Canada	78008E4N4	03/31/08	03/31/10	100.000	0.000	2.9899		0.086836					7.73	
Royal Bank of Canada	78008E6S1	04/11/08	04/11/28*	100.000	5.850	5.8499		0.162500	0.162500				45.66*	
Royal Bank of Canada	78008E6V4	04/30/08	04/29/11	100.000	0.000	3.8934		0.114580	0.116811	0.119085			41.93	14.05
Royal Bank of Canada	78008E6Y8	03/31/08	03/29/12	100.000	0.000	3.7626		0.110516	0.112595	0.114713	0.116872	0.119070	40.55	42.09
Royal Bank of Canada	78008E7C5	04/30/08	04/30/10	100.000	0.000	3.4699		0.101493					12.08	
Royal Bank of Canada	78008E7D3	04/30/08	04/30/13	100.000	0.000	4.4900		0.133312	0.136305	0.139365	0.142494	0.145693	48.90	51.12
Royal Bank of Canada	78008EAC1	08/31/05	02/26/10	100.000	0.000	4.5211		0.150107					8.26	
Royal Bank of Canada	78008EAM9	01/31/06	01/31/11	100.000	0.000	4.9599		0.163551	0.167607	0.171764			60.85	4.98
Royal Bank of Canada	78008EAX5	03/31/06	03/31/11	100.000	0.000	5.2699		0.175621	0.180248	0.184998			64.91	16.46
Royal Bank of Canada	78008EBC0	04/28/06	04/29/11	100.000	0.000	5.4968		0.184631	0.189706	0.194920			68.02	23.00
Royal Bank of Canada	78008EBE6	05/31/06	05/31/11	100.000	0.000	5.4699		0.183533	0.188552	0.193709			67.29	28.86
Royal Bank of Canada	78008EBK2	06/30/06	06/30/10	100.000	0.000	5.7499		0.194775					34.86	
Royal Bank of Canada	78008EBN6	06/30/06	06/30/11	100.000	0.000	5.7700		0.195586	0.201229	0.207034			71.44	37.06
Royal Bank of Canada	78008EBP1	07/31/06	01/29/10	100.000	0.000	5.4743		0.178785					5.01	
Royal Bank of Canada	78008EBT3	08/31/06	08/31/11	100.000	0.000	5.2799		0.170539	0.172188	0.179663	0.181399		63.67	43.80
Royal Bank of Canada	78008EBW6	10/31/06	10/31/13	100.000	0.000	5.2200		0.169241	0.173659	0.178191	0.182842	0.187614	62.27	65.56
Royal Bank of Canada	78008ECA3	09/29/06	09/30/11	100.000	0.000	5.0371		0.162464	0.166555	0.170750	0.175051		59.98	46.71
Royal Bank of Canada	78008ECC9	10/31/06	10/31/11	100.000	0.000	5.1199		0.165514	0.169751	0.174097	0.178554		60.87	52.86
Royal Bank of Canada	78008ECD7	10/31/06	04/29/11	100.000	0.000	5.1231		0.165609	0.169851	0.174202			60.92	20.56
Royal Bank of Canada	78008ECE5	10/31/06	10/31/11	100.000	0.000	5.1199		0.165514	0.169751	0.174097	0.178554		60.87	52.86
Royal Bank of Canada	78008ECH8	11/27/06	11/29/13	100.000	0.000	5.0359		0.162441	0.166531	0.170725	0.175023	0.179430	59.48	62.51
Royal Bank of Canada	78008ECK1	11/27/06	11/30/11	100.000	0.000	4.9914		0.160821	0.164835	0.168948	0.173165		58.87	56.34
Royal Bank of Canada	78008ECS4	01/31/07	01/29/10	100.000	0.000	5.3149		0.168300					4.71	
Royal Bank of Canada	78008EDB0	02/22/07	02/24/10	100.000	0.000	5.1003		0.160731					8.52	
Royal Bank of Canada	78008EDG9	02/07/07	02/07/11	100.000	0.000	5.2200		0.164937	0.169241	0.173659			61.41	6.25
Royal Bank of Canada	78008EDM6	02/28/07	02/28/11	100.000	0.000	5.0199		0.156973	0.158290	0.164952			58.52	9.57
Royal Bank of Canada	78008EE37	11/26/07	11/26/12	100.000	0.000	4.8999		0.149946	0.153620	0.157383	0.161239	0.165190	54.90	57.63
Royal Bank of Canada	78008EB45	11/26/07	11/26/12	100.000	0.000	4.8999		0.149946	0.153620	0.157383	0.161239	0.165190	54.90	57.63
Royal Bank of Canada	78008EFG7	04/30/07	04/29/11	100.000	0.000	5.0935		0.160423	0.164509	0.168699			59.00	19.91
Royal Bank of Canada	78008EFH5	04/30/07	04/30/12	100.000	0.000	5.1100		0.161029	0.165143	0.169362	0.173689	0.178127	59.22	62.28
Royal Bank of Canada	78008EH59	12/31/07	12/31/13	100.000	0.000	4.7699		0.145599	0.149071	0.152626	0.156266	0.159993	53.05	55.61
Royal Bank of Canada	78008EJV0	06/29/07	06/29/12	100.000	0.000	5.5299		0.176055	0.180923	0.185926	0.191066	0.196349	64.28	67.88
Royal Bank of Canada	78008EJW8	06/29/07	06/29/12	100.000	VARIES	5.5339		0.176199	0.166548	0.171156	0.175892	0.180759	61.68	62.49
Royal Bank of Canada	78008EJX6	06/29/07	06/29/12	100.000	0.000	5.5299		0.176055	0.180923	0.185926	0.191066	0.196349	64.28	67.88
Royal Bank of Canada	78008EJY4	06/29/07	06/29/12	100.000	0.000	5.5299		0.176055	0.180923	0.185926	0.191066	0.196349	64.28	67.88

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Royal Bank of Canada	78008ELR6	07/06/07	07/09/12	100.000	VARIES	5.6200		0.174496	0.179400	0.172450	0.177296	0.182278	63.35	64.64
Royal Bank of Canada	78008EMB0	07/31/07	07/30/10	100.000	0.000	5.1846		0.156054	0.162753				33.98	
Royal Bank of Canada	78008EPA9	07/31/07	07/29/11	100.000	0.000	5.2536		0.161861	0.166112	0.170476	0.174954		60.34	36.27
Royal Bank of Canada	78008EPB7	07/31/07	07/31/12	100.000	0.000	5.3300		0.164481	0.168864	0.173364	0.177984	0.182728	61.34	64.66
Royal Bank of Canada	78008EPH4	08/31/07	08/31/12	100.000	0.000	5.1899		0.158841	0.160306	0.167192	0.168734	0.175015	59.27	62.27
Royal Bank of Canada	78008EPL5	08/31/07	08/31/12	100.000	0.000	5.1899		0.158841	0.160306	0.167192	0.168734	0.175015	59.27	62.27
Royal Bank of Canada	78008EPN1	08/31/07	08/31/11	100.000	0.000	5.0800		0.155142	0.156489	0.163123	0.164539		57.86	39.74
Royal Bank of Canada	78008ER33	01/31/08	01/29/10	100.000	0.000	3.2645		0.095186					2.67	
Royal Bank of Canada	78008ER41	01/31/08	01/29/10	100.000	0.000	3.2645		0.095186					2.67	
Royal Bank of Canada	78008ER58	01/31/08	01/31/14	100.000	0.000	4.6199		0.137434	0.140608	0.143857	0.147180	0.150579	51.02	53.40
Royal Bank of Canada	78008EWF0	10/31/07	10/31/12	100.000	0.000	4.7100		0.143600	0.146982	0.150443	0.153986	0.157613	52.72	55.23
Royal Bank of Canada	78008EX36	01/31/08	01/29/10	100.000	0.000	3.2645		0.095186					2.67	
Royal Bank of Canada	78008EY27	02/06/08	02/08/10	100.000	0.000	3.2597		0.095067					3.52	
Royal Bank of Canada	78008EY84	02/29/08	02/26/10	100.000	0.000	3.3638		0.096073					5.38	
Royal Bank of Canada	78008EY92	02/29/08	02/26/10	100.000	0.000	3.3638		0.096073					5.38	
Royal Bank of Canada	78008EYJ0	10/26/07	04/26/10	100.000	0.000	4.6513		0.141650					16.29	
Royal Bank of Canada	78008EZ34	02/29/08	02/26/10	100.000	0.000	3.3638		0.096073					5.38	
Royal Bank of Canada	78008G3K6	06/30/09	06/30/14	100.000	0.000	3.9699		0.112467	0.114699	0.116976	0.119298	0.121666	40.89	42.53
Royal Bank of Canada	78008G3L4	06/30/09	06/29/12	100.000	0.000	3.0462		0.085901	0.087209	0.088538	0.089886	0.091255	31.17	32.12
Royal Bank of Canada	78008G3S9	06/26/09	06/26/29*	100.000	VARIES	5.9700		0.164150	0.162417	0.159512			58.44*	
Royal Bank of Canada	78008G5L2	06/26/09	12/26/14	100.000	VARIES	3.9701		0.110679	0.111084	0.111497	0.111918	0.111314	39.92	40.21
Royal Bank of Canada	78008G5R9	08/12/09	08/12/16	100.000	VARIES	4.2505		0.118072	0.118810	0.119564	0.120334	0.121121	42.85	43.40
Royal Bank of Canada	78008G5S7	07/20/09	04/20/15	100.000	VARIES	4.0008		0.111413	0.111975	0.112548	0.113132	0.113728	40.29	40.71
Royal Bank of Canada	78008GBJ0	04/30/08	10/31/12	100.000	0.000	4.3499		0.128890	0.131694	0.134558	0.137485	0.140475	47.25	49.33
Royal Bank of Canada	78008GBM3	04/30/08	04/30/28*	100.000	5.970	5.9699		0.165833	0.165833				49.58*	
Royal Bank of Canada	78008GBV3	05/30/08	11/30/12	100.000	0.000	4.6199		0.137434	0.140609	0.143857	0.147180	0.150580	50.25	52.59
Royal Bank of Canada	78008GBX9	05/30/08	05/31/11	100.000	0.000	4.1200		0.121664	0.124170	0.126728			44.41	18.88
Royal Bank of Canada	78008GBY7	05/30/08	05/28/10	100.000	0.000	3.7500		0.110115					16.19	
Royal Bank of Canada	78008GCC4	05/30/08	05/28/10	100.000	0.000	3.7502		0.110121					16.19	
Royal Bank of Canada	78008GDW9	05/27/08	08/24/11	100.000	0.000	4.0799		0.119168	0.121599	0.124080	0.126611		43.96	29.37
Royal Bank of Canada	78008GEM0	06/30/08	06/30/10	100.000	0.000	3.8600		0.113551					20.33	
Royal Bank of Canada	78008GEN8	06/30/08	06/30/14	100.000	0.000	4.8299		0.144124	0.147604	0.151169	0.154819	0.158558	52.52	55.09
Royal Bank of Canada	78008GGN6	06/30/08	06/30/10	100.000	0.000	3.8600		0.113551					20.33	
Royal Bank of Canada	78008GGU0	06/30/08	06/30/11	100.000	0.000	4.1200		0.121664	0.124170	0.126728			44.26	22.68
Royal Bank of Canada	78008GH39	03/31/09	03/31/15	100.000	0.000	5.2300		0.149078	0.152976	0.156976	0.161081	0.165294	55.09	58.01
Royal Bank of Canada	78008GH47	03/31/09	03/31/14	100.000	0.000	5.0300		0.143237	0.146839	0.150532	0.154318	0.158199	52.88	55.57
Royal Bank of Canada	78008GHD7	07/31/08	01/31/13	100.000	0.000	4.3700		0.126752	0.129521	0.132351	0.135243	0.138198	46.97	49.05
Royal Bank of Canada	78008GHE5	07/31/08	07/30/10	100.000	0.000	3.7350		0.105312	0.109057				22.79	
Royal Bank of Canada	78008GHH8	07/31/08	07/29/11	100.000	0.000	4.0200		0.116188	0.118524	0.120906	0.123336		42.97	25.59
Royal Bank of Canada	78008GHN5	07/31/08	07/30/10	100.000	0.000	3.6249		0.102097	0.105671				22.09	
Royal Bank of Canada	78008GHP0	07/31/08	07/30/10	100.000	0.000	3.7350		0.105312	0.109057				22.79	

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SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/10	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2010 1st Period	2010 2nd Period	2010 3rd Period	2011 2nd Period	2011 3rd Period	2010	2011
								-----	-----	-----	-----	-----	-----	-----
Royal Bank of Canada	78008GKU5	07/31/08	07/31/28*	100.000	VARIES	5.8087		0.154494	0.154596				32.31*	
Royal Bank of Canada	78008GKX9	07/23/08	01/25/10	100.000	0.000	3.4099		0.097998					2.35	
Royal Bank of Canada	78008GL83	04/30/09	04/30/12	100.000	0.000	2.9229		0.082381	0.083585	0.084807	0.086046	0.087304	30.02	30.91
Royal Bank of Canada	78008GLE0	07/29/08	01/29/14	100.000	0.000	4.7199		0.137372	0.140614	0.143933	0.147330	0.150807	51.03	53.47
Royal Bank of Canada	78008GLG5	07/30/08	01/28/10	100.000	0.000	3.3400		0.095886					2.59	
Royal Bank of Canada	78008GLJ9	07/25/08	07/25/12	100.000	0.000	4.5600		0.132509	0.135530	0.138620	0.141781	0.145013	49.20	51.47
Royal Bank of Canada	78008GLV2	08/05/08	08/06/12	100.000	0.000	4.3999		0.127675	0.130483	0.133354	0.136288	0.139286	47.29	49.40
Royal Bank of Canada	78008GLZ3	08/29/08	02/26/10	100.000	0.000	3.4000		0.097656					5.37	
Royal Bank of Canada	78008GMB5	08/29/08	08/31/10	100.000	0.000	3.4302		0.098055	0.098111				23.74	
Royal Bank of Canada	78008GMC3	08/29/08	09/28/12	100.000	0.000	4.2399		0.123244	0.125857	0.128525	0.131250	0.134032	45.33	47.27
Royal Bank of Canada	78008GMD1	08/29/08	08/31/10	100.000	0.000	3.4802		0.099534	0.099615				24.10	
Royal Bank of Canada	78008GNX6	08/29/08	08/31/10	100.000	0.000	3.4802		0.099534	0.099615				24.10	
Royal Bank of Canada	78008GPA4	09/30/08	09/30/13	100.000	0.000	3.6499		0.105123	0.107042	0.108995	0.110985	0.113010	38.54	39.96
Royal Bank of Canada	78008GPB2	09/30/08	09/30/10	100.000	0.000	2.8399		0.081145	0.082297				22.04	
Royal Bank of Canada	78008GPD8	09/30/08	09/30/11	100.000	0.000	3.2500		0.093236	0.094751	0.096291	0.097855		34.12	26.18
Royal Bank of Canada	78008GPG1	09/30/08	03/31/10	100.000	0.000	3.1499		0.090278					8.03	
Royal Bank of Canada	78008GPH9	09/30/08	09/30/10	100.000	0.000	3.2099		0.092052	0.093529				25.03	
Royal Bank of Canada	78008GPK2	09/30/08	09/30/10	100.000	0.000	2.8399		0.081145	0.082297				22.04	
Royal Bank of Canada	78008GPL0	09/30/08	03/31/10	100.000	0.000	3.1499		0.090278					8.03	
Royal Bank of Canada	78008GRW4	10/31/08	10/29/10	100.000	0.000	3.0299		0.086729	0.088043				26.08	
Royal Bank of Canada	78008GRZ7	10/31/08	04/30/10	100.000	0.000	2.5799		0.073527					8.75	
Royal Bank of Canada	78008GS45	04/30/09	04/30/29	100.000	VARIES	5.2899		0.144953	0.142909	0.141546	0.140147	0.138711	51.61	50.53
Royal Bank of Canada	78008GSA1	10/31/08	04/30/10	100.000	0.000	2.5799		0.073527					8.75	
Royal Bank of Canada	78008GSC7	10/31/08	10/31/13	100.000	0.000	3.3799		0.097089	0.098730	0.100398	0.102095	0.103821	35.45	36.66
Royal Bank of Canada	78008GUK6	10/15/08	10/15/10	100.000	0.000	3.3000		0.094717	0.096280				27.18	
Royal Bank of Canada	78008GUZ3	11/28/08	05/28/10	100.000	0.000	1.9999		0.056672					8.33	
Royal Bank of Canada	78008GVG4	11/28/08	05/28/10	100.000	0.000	1.9999		0.056672					8.33	
Royal Bank of Canada	78008GWE8	12/31/08	06/30/10	100.000	0.000	1.3999		0.039435					7.06	
Royal Bank of Canada	78008HBH2	08/14/09	08/14/29	100.000	VARIES	5.1500		0.143056	0.139230	0.135304	0.135427	0.135553	49.75	48.77
Royal Bank of Canada	78008HDB3	08/13/09	08/13/29*	100.000	VARIES	5.2200		0.145001	0.142804				31.79*	
Royal Bank of Canada	78008HHA1	09/30/09	09/30/14	100.000	0.000	3.0100		0.083611	0.084870	0.086147	0.087443	0.088760	30.56	31.48
Royal Bank of Canada	78008HHK9	09/28/09	09/28/29	100.000	VARIES	4.6900		0.130279	0.126168	0.121962	0.122100	0.122241	45.39	43.96
Royal Bank of Canada	78008HKB5	10/30/09	10/31/12	100.000	0.000	2.1099		0.058611	0.059229	0.059854	0.060486	0.061124	21.29	21.74
Royal Bank of Canada	78008HLM0	10/30/09	10/30/14	100.000	0.000	3.1599		0.087778	0.089164	0.090573	0.092004	0.093458	32.02	33.04
Royal Bank of Canada	78008HNN6	11/30/09	11/28/14	100.000	0.000	2.8231		0.078420	0.079515	0.080637	0.081776	0.082930	28.50	29.31
Royal Bank of Canada	78008HJQ2	11/27/09	11/27/12	100.000	0.000	1.8099		0.050277	0.050732	0.051192	0.051655	0.052122	18.21	18.54
Royal Bank of Canada	78008HQQ6	11/25/09	11/25/14	100.000	0.000	2.9000		0.080556	0.081724	0.082909	0.084111	0.085331	29.30	30.15
Royal Bank of Canada	78008HQS2	11/30/09	11/30/29*	100.000	VARIES	4.9592		0.137756	0.134973				44.82*	
Royal Bank of Canada	78008HRB8	12/31/09	06/30/15	100.000	0.000	3.3099		0.091944	0.093466	0.095013	0.096585	0.098184	33.38	34.49
Royal Bank of Canada	78008HRE2	12/16/09	12/16/24*	100.000	5.000	4.9999		0.138889	0.138889				35.42*	
Royal Bank of Canada	78008HRF9	12/16/09	12/16/24*	100.000	5.000	4.9999		0.138889	0.138889				35.42*	

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SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/10	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2010 1st	2010 2nd	2010 3rd	2011 2nd	2011 3rd	2010	2011
								Period	Period	Period	Period	Period		
Royal Bank of Canada	78008HTB6	12/23/09	12/23/19*	100.000	4.600	4.5999		0.127778	0.127778				33.48*	
Royal Bank of Canada	78008HTL4	12/23/09	12/23/24*	100.000	5.110	5.1099		0.141944	0.141944				37.19*	
Royal Bank of Canada	78008HUA6	01/28/10	01/28/20	100.000	VARIES	4.5517			0.126437	0.127418	0.128422	0.129448	42.25	46.36
Royal Bank of Canada	78008HVL1	01/28/10	01/28/25	100.000	5.130	5.1299			0.142500	0.142500	0.142500	0.142500	47.45	51.30
Royal Bank of Canada	78008HWF3	02/16/10	02/16/17	100.000	VARIES	3.8707			0.107521	0.108393	0.109281	0.110186	33.99	39.42
Royal Bank of Canada	78008HWJ5	02/26/10	02/26/30*	100.000	VARIES	5.1986			0.144408				25.99*	
Royal Bank of Canada	78008HYB0	02/26/10	02/26/25*	100.000	5.050	5.0499			0.140278				25.25*	
Royal Bank of Canada	78008HZE3	03/31/10	03/31/14	100.000	0.000	2.7599			0.076667	0.077725	0.078797	0.079885	20.87	28.37
Royal Bank of Canada	78008KDT7	07/15/10	07/16/15	100.000	0.000	2.3886			0.066351	0.066356	0.067148	0.067950	11.02	24.29
Royal Bank of Canada	78008KPH0	10/29/10	10/30/15	100.000	0.000	1.8491			0.051365	0.051368	0.051843	0.052322	3.18	18.64
Royal Bank of Canada	78008KRQ8	11/30/10	11/30/15	100.000	0.000	2.1099				0.058611	0.059229	0.059854	1.82	21.25
Royal Bank of Scotland	78009KAA0	07/16/03	01/16/14	100.000	0.000	4.1274		0.146498	0.149521	0.152607	0.155756	0.158970	54.29	56.56
Royal Bank of Scotland	78009KAB8	01/13/05	01/13/20	100.000	VARIES	4.7500		0.129609	0.129735	0.129865	0.130144	0.130430	46.72	46.90
Royal Bank of Scotland	78009KEF5	03/31/10	03/31/14	100.000	0.000	2.6710			0.074195	0.075186	0.076190	0.077207	20.20	27.43
Royal Bank of Scotland	78009KFP2	04/30/10	04/30/14	100.000	0.000	2.6792			0.074423	0.075419	0.076430	0.077454	18.00	27.46
Royal Bank of Scotland	78009KLF7	08/11/10	08/11/20	100.000	VARIES	4.9855				0.138487	0.138996	0.139518	19.39	50.09
Royal Bank of Scotland	78009KMB5	08/19/10	08/19/17	100.000	VARIES	2.6315				0.021988	0.020402	0.018795	2.90	7.21
Royal Bank of Scotland	78009KME9	09/16/10	09/16/20	100.000	VARIES	3.6714				0.024957	0.024064	0.023154	2.62	8.64
Royal Bank of Scotland	78009KMF6	09/20/10	09/20/17	100.000	VARIES	2.5212				0.020312	0.018904	0.017477	2.05	6.77
Royal Bank of Scotland	78009KMG4	09/30/10	09/28/18	100.000	VARIES	N/A				0.019139	0.018239	0.017544	1.78	6.67
Royal Bank of Scotland	78009KMV1	10/29/10	10/29/20	100.000	VARIES	2.4406				0.012239	0.011046	0.009839	.76	4.04
Royal Bank of Scotland	78009KNB4	10/27/10	10/27/17	100.000	VARIES	2.4218				0.024552	0.023868	0.023176	1.57	8.63
Royal Bank of Scotland	78009KNQ1	11/16/10	11/16/30	100.000	VARIES	5.5208				0.153358	0.149923	0.146394	6.90	54.28
Royal Bank of Scotland	78009KNR9	11/16/10	11/16/20	100.000	VARIES	4.5134				0.125373	0.125695	0.126024	5.64	45.22
Royal Bank of Scotland	78009KPH9	12/13/10	12/13/28	100.000	VARIES	5.3208				0.147801	0.145082	0.142291	2.66	52.62
Royal Caribbean Cruises	780153AT9	07/06/09	07/15/15	97.399	11.875	12.5022	1.47	0.008416	0.008942	0.009501	0.010095	0.010726	3.30	3.73
SG Structured Prods, Inc.	78423AA28	11/10/10	11/06/40	100.000	3.632	3.6319				0.100889	0.100889	0.100889	5.15	36.32
SG Structured Prods, Inc.	78423AYJ5	08/31/10	08/29/25	100.000	7.380	3.6971				0.101015	0.099720	0.096753	12.42	36.10
SG Structured Prods, Inc.	78423AYN6	09/30/10	09/30/15	100.000	0.000	1.9321				0.053672	0.054191	0.054714	4.88	19.51
SG Structured Prods, Inc.	78423AZA3	10/29/10	04/29/16	100.000	0.000	1.7220				0.047836	0.048248	0.048663	2.97	17.35
SG Structured Prods, Inc.	78423AZY1	11/10/10	11/06/40	100.000	3.632	3.6319				0.100889	0.100889	0.100889	5.15	36.32
SG Structured Prods, Inc.	78423AZZ8	11/10/10	11/06/40	100.000	3.632	3.6319				0.100889	0.100889	0.100889	5.15	36.32
SLM Corporation	78442FCY2	10/01/04	10/01/14	100.000	VARIES	5.0009		0.138059	0.138135	0.138213	0.138294	0.138376	49.73	49.79
Sabine Pass LNG, LP	785583AG0	09/15/08	11/30/16	79.000	7.500	11.5231	21.81	0.051012	0.053952	0.057060	0.060348	0.063825	19.08	21.34
Sabine Pass LNG, LP	785583AH8	09/15/08	11/30/16	79.000	7.500	11.5231	21.81	0.051012	0.053952	0.057060	0.060348	0.063825	19.08	21.34
San Luis Obispo County	798703AQ7	07/02/03	09/01/18	45.439	0.000	5.2695	182.79	0.091658	0.094073	0.096551	0.099095	0.101706	34.02	35.83
San Luis Obispo County	798703AR5	07/02/03	09/01/19	42.462	0.000	5.3695	174.60	0.087804	0.090161	0.092582	0.095068	0.097620	32.61	34.38
San Luis Obispo County	798703AS3	07/02/03	09/01/20	39.603	0.000	5.4695	166.39	0.083920	0.086215	0.088573	0.090995	0.093484	31.18	32.91
San Luis Obispo County	798703AT1	07/02/03	09/01/21	37.061	0.000	5.5395	158.05	0.079874	0.082086	0.084360	0.086696	0.089097	29.69	31.36
San Luis Obispo County	798703AU8	07/02/03	09/01/22	34.700	0.000	5.5995	149.86	0.075867	0.077991	0.080175	0.082420	0.084727	28.21	29.81
San Luis Obispo County	798703AV6	07/02/03	09/01/23	32.578	0.000	5.6397	141.88	0.071912	0.073939	0.076024	0.078168	0.080372	26.75	28.28

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SECTION I-B

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								2010 1st Period	2010 2nd Period	2010 3rd 2011 1st	2011 2nd Period	2011 3rd Period	2010	2011
San Luis Obispo County	798703AW4	07/02/03	09/01/24	30.563	0.000	5.6796	134.22	0.068105	0.070039	0.072028	0.074074	0.076177	25.34	26.80
San Luis Obispo County	798703AX2	07/02/03	09/01/25	28.774	0.000	5.6997	126.89	0.064422	0.066258	0.068146	0.070088	0.072085	23.97	25.35
San Luis Obispo County	798703AY0	07/02/03	09/01/26	27.018	0.000	5.7297	119.88	0.060919	0.062664	0.064459	0.066306	0.068206	22.67	23.99
San Luis Obispo County	798703AZ7	07/02/03	09/01/27	25.534	0.000	5.7297	113.30	0.057573	0.059222	0.060919	0.062664	0.064459	21.42	22.67
San Luis Obispo County	798703BA1	07/02/03	09/01/28	24.132	0.000	5.7296	107.08	0.054411	0.055969	0.057573	0.059222	0.060919	20.25	21.42
San Luis Obispo County	798703BB9	07/02/03	09/01/29	22.806	0.000	5.7297	101.19	0.051422	0.052895	0.054411	0.055969	0.057573	19.14	20.25
San Luis Obispo County	798703BC7	07/02/03	09/01/30	21.553	0.000	5.7298	95.63	0.048597	0.049990	0.051422	0.052895	0.054411	18.08	19.14
The Service Master, Co.	81760NAE9	07/24/08	07/15/15	97.266	10.750	11.3274		0.306892	0.307361	0.307857	0.308380	0.308934	110.73	111.10
The Service Master, Co.	81760NAF6	07/24/08	07/15/15	97.266	10.750	11.3274		0.306892	0.307361	0.307857	0.308380	0.308934	110.73	111.10
The Service Master, Co.	81760NAG4	07/24/08	07/15/15	97.266	10.750	11.3274		0.306892	0.307361	0.307857	0.308380	0.308934	110.73	111.10
Shelby CNTYS, SD #21, IL	821510AP9	06/08/10	12/01/11	104.598	0.000	1.9519			0.056713	0.057245	0.057803		11.53	18.99
Shelby CNTYS, SD #21, IL	821510AQ7	06/08/10	12/01/12	106.675	VARIES	2.4625			0.072971	0.073834	0.074743	0.070277	14.84	26.64
Shelby CNTYS, SD #21, IL	821510AR5	06/08/10	12/01/13	107.980	VARIES	2.9663			0.088974	0.090242	0.091581	0.086265	18.10	32.61
Shelby CNTYS, SD #21, IL	821510AS3	06/08/10	12/01/14	108.333	VARIES	3.4682			0.104370	0.106109	0.107949	0.101873	21.24	38.40
Silgan Holdings Inc.	827048AM1	05/12/09	08/15/16	97.280	7.250	7.7468	1.84	0.008107	0.008421	0.008747	0.009086	0.009438	3.06	3.30
Sinclair Broadcast Group	829226AS8	05/20/03	07/15/18	100.000	VARIES	9.2480		0.347330	0.357128	0.367380	0.378107	0.393021	130.13	138.44
Sinclair Broadcast Group	829226AU3	05/20/03	07/15/18	100.000	VARIES	9.2480		0.347330	0.357128	0.367380	0.378107	0.393021	130.13	138.44
Sinclair Broadcast Group	829226AV1	06/15/05	09/15/12	81.000	6.000	9.7100	103.63	0.077543	0.081308	0.085256	0.089395	0.093735	29.41	32.34
Sinclair Broadcast Group	829226AW9	05/10/07	05/15/27	100.000	VARIES	7.7902		0.244584	0.250865	0.257391	0.264171	0.271215	89.77	94.52
Soletron Corporation	834182AK3	05/08/00	05/08/20	57.912	0.000	2.7499	174.60	0.057343	0.058131	0.058930	0.059741	0.060562	20.87	21.45
Solo Cup Company	83427BAA4	07/02/09	11/01/13	97.928	10.500	11.1154	1.94	0.011090	0.011707	0.012357	0.013044	0.013769	4.18	4.66
Sonic Automotive, Inc.	83545GAK8	11/23/05	11/30/10	98.125	4.250	4.6733	15.01	0.011230	0.011492				3.74	
Sovereign Bancorp, Inc.	846048205	02/26/04	03/01/34	100.000	VARIES	7.4512		0.249442	0.254207	0.259151	0.264278	0.269596	91.82	95.47
Spartan Stores, Inc.	846822AD6	05/29/07	05/15/27	100.000	VARIES	8.2501		0.258992	0.265809	0.272906	0.280296	0.287992	95.10	100.27
Spartan Stores, Inc.	846822AE4	05/29/07	05/15/27	100.000	VARIES	8.2501		0.258992	0.265809	0.272906	0.280296	0.287992	95.10	100.27
Spectrum Brands, Inc.	84762LAE5	08/28/09	08/28/19	86.000	12.000	N/A		0.338467	0.362445	0.388121	0.415616	0.445059	132.27	151.68
Spirit Aerosystems, Inc.	85205TAA8	09/30/09	10/01/17	97.804	7.500	7.8750	.51	0.005617	0.005838	0.006068	0.006307	0.006555	2.10	2.27
Spirit Aerosystems, Inc.	85205TAB6	09/30/09	10/01/17	97.804	7.500	7.8750	.51	0.005617	0.005838	0.006068	0.006307	0.006555	2.10	2.27
St. Clair CNTY SD#522,IL	85227XCS2	07/01/10	12/01/11	98.192	0.000	1.2918			0.035231	0.035426	0.035655		6.35	11.73
St. Clair CNTY SD#522,IL	85227XCT0	07/01/10	12/01/12	100.590	VARIES	1.7284			0.048297	0.048645	0.049065	0.048137	8.70	17.57
St. Clair CNTY SD#522,IL	85227XCU7	07/01/10	12/01/13	100.650	VARIES	2.2805			0.063761	0.064366	0.065100	0.063599	11.50	23.28
St. Clair CNTY SD#522,IL	85227XCV5	07/01/10	12/01/14	101.031	VARIES	2.7378			0.076834	0.077711	0.078774	0.076621	13.86	28.13
St. Clair CNTY SD#522,IL	85227XCW3	07/01/10	12/01/15	100.491	VARIES	3.1869			0.088961	0.090143	0.091579	0.088900	16.05	32.67
Stephenson Ogle ETC CNTY	859103CD3	11/04/09	01/01/11	99.901	0.000	1.9871		0.055319	0.055868				20.01	
Stephenson Ogle ETC CNTY	859103CE1	11/04/09	01/01/12	99.809	VARIES	2.4893		0.069288	0.070151	0.069088	0.069118		25.10	24.88
Stephenson Ogle ETC CNTY	859103CF8	11/04/09	01/01/13	99.722	VARIES	2.9892		0.083195	0.084439	0.082891	0.082926		30.17	29.85
Stephenson Ogle ETC CNTY	859103CG6	11/04/09	01/01/14	103.872	VARIES	3.4851		0.101114	0.102877	0.099587			36.72	135.29
Stephenson Ogle ETC CNTY	859103CH4	11/04/09	01/01/15	102.111	VARIES	3.9859		0.113771	0.116038	0.112603	0.112383		41.37	40.50
STMicroelectronics N.V.	861012AF9	02/23/06	02/23/16	100.000	0.000	1.4999		0.043903	0.044232	0.044564	0.044898	0.045235	15.95	16.19
Sunsource, Inc.	867948AA9	09/30/97	09/30/27	110.000	11.600	10.4989		0.317374	0.317120	0.316852	0.316570	0.316273	114.16	113.96
Synovus Financial Corp.	87161C204	05/04/10	05/15/13	100.000	13.000	N/A		0.361112	0.347204	0.294343	0.239554	0.181147	80.01	90.89
Synovus Financial Corp.	87161C303	05/04/10	05/15/13	100.000	13.000	N/A		0.361112	0.347204	0.294343	0.239554	0.181147	80.01	90.89
Tabletop Holdings, Inc.	87336NAA9	11/12/03	05/15/14	55.131	VARIES	12.2495		0.340271	0.340270	0.340270	0.340270	0.340269	122.50	122.50

SECTION I-B

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								Period	Period	Period	Period	Period		
Tabletop Holdings, Inc.	873336NAB7	11/12/03	05/15/14	55.131	VARIES	12.2495		0.340271	0.340270	0.340270	0.340270	0.340269	122.50	122.50
Tazewell CNTY,SD 102, IL	877741BX5	04/07/10	12/01/13	100.040	VARIES	2.3840		0.066250	0.066487	0.067279	0.068081	0.066244	17.56	24.33
Tenet Healthcare Corp.	88033GBD1	03/03/09	05/01/15	89.500	9.000	11.4189	10.37	0.036481	0.038564	0.040766	0.043093	0.045554	13.77	15.38
Tenet Healthcare Corp.	88033GBE9	03/03/09	05/01/15	89.500	9.000	11.4189	10.37	0.036481	0.038564	0.040766	0.043093	0.045554	13.77	15.38
Tenet Healthcare Corp.	88033GBF6	03/03/09	05/01/18	89.500	10.000	11.9135	5.64	0.019877	0.021061	0.022315	0.023645	0.025053	7.52	8.44
Tenet Healthcare Corp.	88033GBG4	03/03/09	05/01/18	89.500	10.000	11.9135	5.64	0.019877	0.021061	0.022315	0.023645	0.025053	7.52	8.44
Tenet Healthcare Corp.	88033GBH2	06/15/09	07/01/19	95.229	8.875	9.6265	1.60	0.008546	0.008957	0.009388	0.009840		3.15	3.46
Tenet Healthcare Corp.	88033GBJ8	06/15/09	07/01/19	95.229	8.875	9.6265	1.60	0.008546	0.008957	0.009388	0.009840		3.15	3.46
Terex Corporation	880779AW3	06/03/09	06/01/16	97.633	10.875	11.3747	1.34	0.006763	0.007148	0.007554	0.007984	0.008438	2.53	2.82
Tesoro Corporation	881609AW1	06/05/09	06/01/19	96.172	9.750	10.3745	1.31	0.006637	0.006981	0.007343	0.007724	0.008125	2.47	2.74
Thermwood Corporation	883672AC1	04/27/99	04/27/14	45.454	12.000	27.1328	173.78	0.133773	0.151921	0.172532	0.195938	0.222520	53.91	69.52
3M Company	88579YAA9	11/21/02	11/21/32	86.087	VARIES	4.5435		0.148803	0.152183	0.155640	0.159176	0.162792	54.45	56.95
3M Company	88579YAB7	11/21/02	11/21/32	86.087	VARIES	4.5435		0.148803	0.152183	0.155640	0.159176	0.162792	54.45	56.95
3M Company	88579YAC5	11/21/02	11/21/32	86.087	VARIES	4.5435		0.148803	0.152183	0.155640	0.159176	0.162792	54.45	56.95
Time Warner Inc.	887315AZ2	01/17/96	01/15/36	17.038	VARIES	8.8000		0.133142	0.139001	0.145117	0.151502	0.158168	50.97	55.56
Toyota Motor Credit Corp	89233PA22	12/12/06	12/12/16	100.000	0.000	4.9609		0.159629	0.163589	0.167647	0.171805	0.176067	58.33	61.26
Toyota Motor Credit Corp	89233PA97	01/18/07	01/20/37	13.723	0.000	6.7298	29.63	0.030282	0.031301	0.032354	0.033442	0.034568	11.42	12.20
Toyota Motor Credit Corp	89233PB96	01/29/07	01/29/10	100.000	0.000	5.1598		0.162797					4.56	
Toyota Motor Credit Corp	89233PC79	02/27/07	08/27/10	100.000	0.000	5.0599		0.159256	0.163285				38.31	
Toyota Motor Credit Corp	89233PK62	09/28/07	09/28/10	100.000	0.000	4.8548		0.148437	0.152041				40.28	
Toyota Motor Credit Corp	89233PP26	12/20/07	12/20/27*	100.000	VARIES	6.0715		0.161049					27.22*	
Toyota Motor Credit Corp	89233PP42	01/07/08	01/07/23*	100.000	VARIES	5.5225		0.142814					.86*	
Toyota Motor Credit Corp	89233PQ58	01/30/08	01/30/23*	100.000	VARIES	5.1341		0.137132	0.135754				28.41*	
Toyota Motor Credit Corp	89233PQ74	02/01/08	02/01/23*	100.000	VARIES	5.2566		0.135355					4.06*	
Toyota Motor Credit Corp	89233PR32	02/01/08	02/01/23	100.000	VARIES	5.1590		0.138183	0.136359	0.134489	0.132570	0.131702	48.86	47.65
Toyota Motor Credit Corp	89233PR65	02/21/08	02/21/28*	100.000	VARIES	5.7143		0.153034	0.151372				34.90*	
Toyota Motor Credit Corp	89233PS72	02/28/08	02/28/28	100.000	VARIES	5.9780		0.157293	0.156056	0.157347	0.153469	0.154426	57.19	56.36
Toyota Motor Credit Corp	89233PT55	03/10/08	03/10/23*	100.000	VARIES	5.5305		0.142248					9.67*	
Toyota Motor Credit Corp	89233PU61	03/28/08	03/28/10	100.000	0.000	2.4421		0.070353					6.12	
Toyota Motor Credit Corp	89233PU79	03/28/08	03/28/38	24.099	0.000	4.8000	20.98	0.034502	0.035330	0.036178	0.037046	0.037935	12.73	13.34
Toyota Motor Credit Corp	89233PV37	04/16/08	04/14/23*	100.000	VARIES	5.1224		0.134519					13.86*	
Toyota Motor Credit Corp	89233PVF0	09/26/05	09/26/25*	30.655	0.000	6.0001	87.93	0.064723	0.066665				17.50*	
Toyota Motor Credit Corp	89233PYX8	08/16/06	08/16/16*	100.000	VARIES	6.2307		0.165344					7.44*	
Toyota Motor Credit Corp	89233PZQ2	10/24/06	10/24/16	100.000	VARIES	6.2020		0.161455	0.161211	0.161742	0.162480	0.163241	58.10	58.46
Toyota Motor Credit Corp	89233PZU3	11/29/06	11/29/13	100.000	0.500	5.0554		0.160874	0.164589	0.168398	0.172304	0.176308	58.82	61.58
Trenton, City of	895130J52	03/13/03	04/01/10	73.222	0.000	4.4698	256.85	0.121447					10.93	
Trenton, City of	895130J60	03/13/03	04/01/11	69.016	0.000	4.6597	253.95	0.120796	0.123611	0.126491			44.51	11.38
Trenton, City of	895130J78	03/13/03	04/01/12	64.697	0.000	4.8697	250.49	0.119939	0.122860	0.125851	0.128915	0.132054	44.24	46.42
Trenton, City of	895130J86	03/13/03	04/01/13	60.578	0.000	5.0498	244.66	0.117807	0.120781	0.123831	0.126958	0.130163	43.49	45.71
Trenton, City of	895130J94	03/13/03	04/01/14	56.464	0.000	5.2397	238.09	0.115325	0.118346	0.121447	0.124629	0.127894	42.61	44.87
Trenton, City of	895130K27	03/13/03	04/01/15	52.558	0.000	5.4098	230.09	0.112041	0.115071	0.118184	0.121381	0.124664	41.43	43.70

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SECTION I-B

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								Period	Period	Period	Period	Period		
Trenton, City of	895130K35	03/13/03	04/01/22	31.423	0.000	6.1698	160.85	0.080185	0.082659	0.085208	0.087837	0.090547	29.76	31.63
Trinity Industries, Inc.	896522AF6	06/07/06	06/01/36	100.000	VARIES	8.5854		0.283004	0.290532	0.298383	0.306571	0.315110	103.70	109.39
UBS AG	90261J525	02/13/07	02/12/10	100.000	0.000	5.1607		0.159269					6.69	
UBS AG	90261J533	02/13/07	05/14/12	100.000	0.000	5.1800		0.164704	0.166215	0.173346	0.174936	0.181439	60.81	63.95
UBS AG	90261J723	12/29/06	12/31/10	100.000	0.000	4.7524		0.152028	0.155640				55.23	
UBS AG	90261J772	11/30/06	05/31/11	100.000	0.000	4.9842		0.160487	0.164487	0.168586			58.75	25.12
UBS AG	90261JCJ0	09/22/08	09/22/11	100.000	0.000	3.2414		0.092983	0.094490	0.096021	0.097577		34.05	25.34
UBS AG	90261JCM3	10/30/08	10/31/11	100.000	0.000	3.1851		0.091316	0.092771	0.094248	0.095749		33.31	28.45
UBS AG	90261JDG5	08/19/09	08/19/24*	100.000	VARIES	5.4268		0.150745	0.145790				33.48*	
UBS AG	90261JEC3	10/13/09	10/15/24	100.000	VARIES	4.7485		0.131858	0.127734	0.123512	0.121529	0.119499	46.09	43.80
UBS AG	90261JEJ8	10/29/09	10/29/24	100.000	VARIES	4.7011		0.130588	0.126149	0.121605	0.119362	0.117067	45.66	43.09
UBS AG	90261JER0	10/30/09	10/29/12	100.000	0.000	2.8210		0.078364	0.079463	0.080584	0.081721	0.082873	28.55	29.36
UBS AG	90261JFX6	08/06/10	08/06/25	100.000	VARIES	4.7391				0.131644	0.129654	0.127616	19.09	46.45
UBS AG	90261JGA5	10/14/10	10/14/25	100.000	VARIES	3.8934				0.108153	0.106886	0.105595	8.33	38.51
UBS AG	90261JGE7	11/24/10	11/24/25	100.000	VARIES	4.2920				0.119224	0.117707	0.116158	4.41	42.53
UBS AG	90261KBZ2	12/24/02	10/07/11	100.000	0.000	4.4124		0.164828	0.168465	0.172181	0.175980		60.61	48.21
UBS AG	90261KCN8	02/27/03	09/08/10	100.000	0.000	3.8939		0.139146	0.141855				34.86	
UBS AG	90261KCZ1	03/31/03	04/08/10	100.000	0.000	3.9373		0.141044					13.68	
UBS AG	90261KDE7	04/30/03	05/07/10	100.000	0.000	3.8491		0.137091					17.27	
UBS AG	90261KDH0	05/30/03	06/07/10	100.000	0.000	3.1911		0.108966					17.00	
UBS AG	90261KDY3	06/30/03	07/08/10	100.000	0.000	3.1599		0.106019	0.107694				20.13	
UBS AG	90261KED8	07/31/03	08/06/10	100.000	0.000	4.0001		0.141015	0.143836				30.83	
UBS AG	90261KFS4	10/31/03	01/31/12	100.000	0.000	4.3914		0.156603	0.160042	0.163556	0.167147	0.170817	58.05	60.62
UBS AG	90261KHK9	02/27/04	05/31/11	100.000	0.000	3.9738		0.138479	0.141230	0.144036			50.52	21.46
UBS AG	90261KHL7	03/31/04	01/03/12	100.000	0.000	3.7505		0.126670	0.129046	0.131466	0.133931	0.136442	46.88	48.66
UBS AG	90261KHS2	05/28/04	05/31/11	100.000	0.000	4.8441		0.175152	0.179395	0.183740			64.08	27.38
UBS AG	90261KJA9	09/30/04	10/07/10	100.000	0.000	3.9704		0.134354	0.137021				37.56	
UBS AG	90261KJE1	10/29/04	11/07/12	100.000	2.810	4.0782		0.120536	0.119432	0.122304	0.121206	0.123463	43.89	44.50
UBS AG	90261KJW1	02/28/05	05/31/11	100.000	0.000	4.5353		0.155901	0.159436	0.163052			56.98	24.29
UBS AG	90261KKW9	06/30/05	12/30/11	100.000	0.000	4.1500		0.138684	0.141561	0.144499	0.147497		50.45	52.41
UBS AG	90261KLE8	07/26/05	07/30/10	100.000	0.000	4.4197		0.146302	0.149535				31.16	
UBS AG	90261KLN8	07/25/05	04/29/11	100.000	0.000	4.7399		0.160767	0.164578	0.168478			59.04	19.88
UBS AG	90261XAN2	04/27/05	04/27/35*	12.879	0.000	6.9499	48.52	0.033813					3.92*	
UBS AG	90261XCT7	01/12/07	01/12/47	7.389	0.000	6.6201	15.77	0.015991	0.016520	0.017067	0.017632	0.018215	6.03	6.44
UBS AG	90261XDL3	05/23/07	05/23/22*	100.000	VARIES	5.5105		0.143414	0.141747				33.12*	
UBS AG	90261XDM1	05/23/07	05/23/22*	100.000	VARIES	5.5145		0.145797	0.144549				33.71*	
UBS AG	90261XDS8	06/27/07	06/27/14*	100.000	VARIES	5.7007		0.159558	0.159663				28.24*	
UBS AG	90261XDU3	07/20/07	07/20/27	100.000	VARIES	5.7801		0.150217	0.145943	0.141545	0.138216	0.134792	51.91	49.27
UBS AG	90261XEE8	10/09/07	10/09/37	12.693	0.000	7.0001	21.05	0.028322	0.029314	0.030340	0.031402	0.032501	10.54	11.29
UBS AG	90261XEU2	03/06/08	03/06/18	100.000	VARIES	4.6051		0.126411	0.125387	0.124559	0.123711	0.123105	45.11	44.52
UBS AG	90261XFQ0	07/16/09	07/16/24*	100.000	VARIES	6.1000		0.169447	0.165084	0.160587			47.03*	

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SECTION I-B

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								-----	-----	-----	-----	-----	-----	-----
UBS AG	90261XFS6	08/11/09	08/11/24*	100.000	VARIES	5.8275		0.161878	0.157691				34.86*	
UBS AG	902623230	01/31/08	01/29/10	100.000	0.000	3.1599		0.089987					2.52	
UBS AG	902644319	04/30/08	04/30/10	100.000	0.000	3.3641		0.097702					11.63	
UBS AG	902644525	05/30/08	05/31/11	100.000	0.000	3.6277		0.105197	0.106520	0.109048			38.76	16.36
UBS AG	902644707	06/30/08	06/30/11	100.000	0.000	4.0855		0.120586	0.123050	0.125563			43.86	22.48
UBS AG	90264M350	09/30/08	03/31/11	100.000	0.000	3.8118		0.109961	0.112057	0.114192			40.35	10.16
UBS AG	90264M863	01/30/09	01/31/11	100.000	0.000	1.4325		0.039208	0.040143	0.039772			14.57	1.19
UBS AG	90265G162	02/27/09	02/28/11	100.000	0.000	4.1150		0.116028	0.116485	0.120852			43.03	7.01
UBS AG	90265G329	03/31/09	03/31/11	100.000	0.000	4.1678		0.118188	0.120650	0.123165			43.44	10.96
UBS AG	90265G535	04/30/09	04/29/11	100.000	0.000	4.1266		0.116980	0.119394	0.121857			42.85	14.38
UBS AG	90265G659	06/10/09	06/11/12	100.000	0.000	4.9453		0.140788	0.144269	0.147837	0.151492	0.155238	51.45	54.03
UBS AG	90265G691	06/23/09	06/25/12	100.000	0.000	4.5858		0.130340	0.133328	0.136385	0.139513	0.142712	47.50	49.70
UBS AG	902669233	11/30/10	11/30/12	100.000	0.000	0.7458				0.020717	0.020794	0.020872	.64	7.48
US Oncology Holdings, Inc	90342DAC3	03/13/07	03/15/12	98.000	9.797	N/A		0.232357	0.247140	0.258422	0.266753	0.275365	89.07	96.33
US Oncology Holdings, Inc	90342DAD1	03/13/07	03/15/12	98.000	9.797	N/A		0.232357	0.247140	0.258422	0.266753	0.275365	89.07	96.33
Union City, NJ	905734MC0	02/07/07	11/01/13	69.720	0.000	5.4276	117.28	0.121697	0.125000	0.128392	0.131877	0.135456	44.81	47.27
Union City, NJ	905734MD8	02/07/07	11/01/14	65.880	0.000	5.4688	111.71	0.115993	0.119165	0.122424	0.125771	0.129210	42.71	45.08
Union City, NJ	905734ME6	02/07/07	11/01/15	62.150	0.000	5.5197	106.44	0.110595	0.113647	0.116784	0.120007	0.123319	40.73	43.01
Union City, NJ	905734MF3	02/07/07	11/01/16	58.640	0.000	5.5586	101.18	0.105193	0.108116	0.111121	0.114210	0.117384	38.75	40.94
Union City, NJ	905734MG1	02/07/07	11/01/17	55.340	0.000	5.5882	96.03	0.099881	0.102671	0.105540	0.108489	0.111520	36.80	38.88
Unisys Corporation	909214BM9	07/31/09	10/15/14	83.461	12.750	17.7426	8.85	0.058626	0.063478	0.069490	0.075241	0.081916	23.13	27.39
Unisys Corporation	909214BN7	07/31/09	09/15/15	80.450	14.250	19.9112	7.62	0.050072	0.054159	0.060538	0.065480	0.072790	20.16	24.33
United Technologies Corp	913017AR0	11/13/89	11/15/19	98.974	8.875	8.9741	3.85	0.001139	0.001171	0.001243	0.001278	0.001350	.43	.47
Univ of NC-Chap Hill	914713KR2	08/14/91	02/15/10	19.000	0.000	9.1799	799.27	0.243809					10.73	
Univ of NC-Chap Hill	914713KS0	08/14/91	02/15/11	17.000	0.000	9.2951	733.24	0.225303	0.235774	0.246732			85.91	10.86
Univ of NC-Chap Hill	914713KT8	08/14/91	02/15/12	16.000	0.000	9.1409	667.37	0.203068	0.212349	0.222055	0.232204	0.242816	77.36	84.59
Univ of NC-Chap Hill	914713KU5	08/14/91	02/15/13	14.000	0.000	9.3557	611.80	0.188708	0.197536	0.206776	0.216449	0.226574	71.98	78.87
Univ of NC-Chap Hill	914713KV3	08/14/91	02/15/14	13.000	0.000	9.2751	558.28	0.171328	0.179274	0.187588	0.196287	0.205390	65.32	71.52
Univ of NC-Chap Hill	914713KW1	08/14/91	02/15/15	12.000	0.000	9.2278	510.08	0.156068	0.163269	0.170802	0.178683	0.186927	59.48	65.10
Upshur County, WV	916734AD8	12/30/93	04/01/10	96.023	8.750	9.2270	38.63	0.012667					1.14	
Uruguay, Republic	917288AN2	05/29/03	01/02/10	68.000	2.036	8.4695	319.83	0.171449					.17	
Uruguay, Republic	917288AT9	05/29/03	03/25/14	76.000	7.875	11.8705	110.07	0.066056	0.069976	0.074130	0.078529	0.083190	25.26	28.35
Uruguay, Republic	917288AU6	05/29/03	05/04/14	73.000	7.250	11.6875	122.27	0.073935	0.078255	0.082828	0.087669	0.092792	27.90	31.26
Uruguay, Republic	917288AV4	05/29/03	06/22/15	76.000	8.750	12.6875	87.92	0.055602	0.059129	0.062880	0.066869	0.071111	20.72	23.43
Uruguay, Republic	917288AX0	05/29/03	01/20/17	73.000	7.625	11.6165	81.37	0.047539	0.050300	0.053222	0.056313	0.059584	18.53	20.74
Uruguay, Republic	917288AY8	05/29/03	02/15/11	76.500	7.250	12.0060	186.52	0.110916	0.117574	0.124632			42.99	5.48
Uruguay, Republic	917288AZ5	05/29/03	03/15/15	71.500	7.500	12.0979	111.23	0.066941	0.070990	0.075284	0.079838	0.084668	25.71	28.92
Uruguay, Republic	917288BA9	05/29/03	01/15/33	100.000	7.875	N/A		0.131575	0.132089	0.132637	0.133218	0.133835	47.63	48.05
Ventas Realty LP	92276MAR6	04/13/09	06/01/16	84.250	6.500	9.5994	11.56	0.046805	0.049052	0.051406	0.053874	0.056459	17.39	19.10
Ventas Realty LP	92276MAS4	04/13/09	06/01/16	84.250	6.500	9.5994	11.56	0.046805	0.049052	0.051406	0.053874	0.056459	17.39	19.10
Ventas Realty LP	92276MAU9	04/13/09	06/01/16	84.250	6.500	9.5994	11.56	0.046805	0.049052	0.051406	0.053874	0.056459	17.39	19.10

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SECTION I-B

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								Period	Period	Period	Period	Period		
Vermilion & Edg Cntys IL	923439CP6	07/07/04	12/01/10	103.260	VARIES	5.4566		0.152365	0.151975				50.21	
Vermilion & Edg Cntys IL	923439CQ4	07/07/04	12/01/11	103.596	VARIES	5.7572		0.161541	0.161153	0.160755	0.160345		58.06	52.98
Vermilion & Edg Cntys IL	923439CR2	07/07/04	12/01/12	102.910	VARIES	6.0085		0.168673	0.168399	0.168118	0.167827	0.167528	60.66	60.45
Vermilion & Edg Cntys IL	923439CS0	07/07/04	12/01/13	103.470	VARIES	6.1103		0.172345	0.172051	0.171749	0.171437	0.171116	61.97	61.75
Vermilion & Edg Cntys IL	923439CT8	07/07/04	12/01/14	103.682	VARIES	6.2118		0.175758	0.175480	0.175193	0.174897	0.174592	63.21	63.00
VeriSign, Inc.	92343EAC6	08/20/07	08/15/37	100.000	VARIES	8.5008		0.262366	0.269680	0.277306	0.285255	0.293543	97.80	103.47
VeriSign, Inc.	92343EAD4	08/20/07	08/15/37	100.000	VARIES	8.5008		0.262366	0.269680	0.277306	0.285255	0.293543	97.80	103.47
Veritas Capital Trust	92343W300	12/22/97	01/01/28	100.000	10.000	9.9999		0.277778	0.277778	0.277778	0.277778	0.277778	100.00	100.00
Vermilion Cnty IL SD 118	923613CZ4	02/24/06	12/01/12	103.452	VARIES	5.3855		0.152115	0.151723	0.151321	0.150907	0.150483	54.67	54.38
Vermilion Cnty IL SD #7	92407PAC4	05/10/06	12/01/10	106.058	VARIES	6.1567		0.173624	0.172342				57.07	
Vermilion Cnty IL SD #7	92407PAD2	05/10/06	12/01/11	106.419	VARIES	6.3192		0.180185	0.179076	0.177932	0.176752		64.60	58.51
Virgin Media Finance PLC	92769VAA7	06/03/09	08/15/16	95.574	9.500	10.3878	2.51	0.012139	0.012769	0.013433	0.014130	0.014864	4.66	5.16
Viginia Pub School Auth	92817SPA0	11/13/09	09/15/26	90.643	6.050	7.0049	.40	0.008320	0.008518	0.008816	0.009125	0.009444	3.08	3.30
Visant Holding Corp.	92829NAA3	04/04/06	12/01/13*	96.005	8.750	9.4957	16.03	0.014293	0.014971				4.24*	
Visant Holding Corp.	92829NAB1	04/04/06	12/01/13*	96.005	8.750	9.4957	16.03	0.014293	0.014971				4.24*	
WMG Holdings Corp.	92930MAE3	12/23/04	12/15/14	63.002	VARIES	9.4995		0.263880	0.263880	0.263879	0.263879	0.263879	95.00	95.00
WMG Holdings Corp.	92930MAF0	12/23/04	12/15/14	63.002	VARIES	9.4995		0.263880	0.263880	0.263879	0.263879	0.263879	95.00	95.00
WMG Acquisition Corp.	92933BAA2	05/28/09	06/15/16	96.289	9.500	10.2522	2.22	0.010910	0.011470	0.012058	0.012676	0.013325	4.05	4.47
Wachovia Corporation	929769305	11/03/06	11/03/10	100.000	0.000	5.0440		0.162698	0.166801				49.87	
Wachovia Corporation	92976WAB2	09/02/04	03/02/10	100.000	0.000	3.9756		0.134457					8.20	
Wachovia Corporation	92976WAG1	02/02/05	02/02/10	100.000	0.000	4.2142		0.141229					4.38	
Wachovia Corporation	92976WAJ5	03/03/05	03/03/10	100.000	0.000	4.3759		0.147697					9.16	
Wachovia Corporation	92976WAP1	05/05/05	05/05/10	100.000	0.000	4.4194		0.149448					18.53	
Wachovia Corporation	929903342	07/06/07	01/05/11	100.000	0.000	5.3883		0.166444	0.170929	0.175534			62.33	.70
Wachovia Corporation	929903557	08/30/06	01/29/10	100.000	0.000	5.1441		0.165694					4.64	
Wachovia Corporation	929903623	07/07/06	07/07/11	100.000	2.000	5.6798		0.176477	0.179911	0.183442	0.187074		65.36	34.77
Wachovia Corporation	929903664	07/03/06	04/30/12	100.000	0.000	5.7522		0.192992	0.198542	0.204253	0.210127	0.216171	71.16	75.32
Wachovia Corporation	929903714	04/06/06	04/01/11	100.000	0.000	5.2167		0.173408	0.177932	0.182573			64.07	16.43
Wachovia Corporation	929903763	03/06/06	03/01/11	100.000	0.000	4.9696		0.163813	0.167883	0.172055			60.69	10.32
Wachovia Corporation	929903870	12/14/05	12/01/10	100.000	0.000	4.8742		0.163878	0.167872				54.80	
Wachovia Corporation	929903BB7	02/09/06	02/15/12	100.000	0.000	4.8130		0.158035	0.161839	0.165733	0.169722	0.173806	58.62	61.48
Wachovia Corporation	929903BC5	02/09/06	02/15/12	100.000	2.000	4.8189		0.148135	0.150366	0.152651	0.154990	0.157386	54.34	56.02
Wachovia Corporation	929903DD1	04/05/07	04/15/11	100.000	0.000	4.8580		0.152358	0.156059	0.159849			56.08	16.62
Walter Industries, Inc.	93317QAB1	04/20/04	05/01/24	100.000	VARIES	7.7498		0.273362	0.279918	0.286728	0.293802	0.301151	100.39	105.36
Walter Industries, Inc.	93317QAC9	04/20/04	05/01/24	100.000	VARIES	7.7498		0.273362	0.279918	0.286728	0.293802	0.301151	100.39	105.36
WebMD Corporation	94769MAD7	06/25/03	06/15/23*	97.250	VARIES	N/A		0.326991	0.338128				55.66*	
WebMD Corporation	94769MAE5	06/25/03	06/15/23*	97.250	VARIES	N/A		0.326991	0.338128				55.66*	
WebMD Corporation	94769MAF2	08/30/05	09/01/25*	100.000	VARIES	N/A		0.220227	0.224763	0.229453			80.98*	
WebMD Corporation	94769MAG0	08/30/05	09/01/25*	100.000	VARIES	N/A		0.220227	0.224763	0.229454			80.98*	
Wells Fargo & Company	949746FB2	05/05/03	05/05/10	100.000	0.000	3.8530		0.137161					17.01	
Wells Fargo & Company	949746FL0	12/29/03	01/08/10	100.000	0.000	3.5212		0.118620					.83	

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SECTION I-B

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Wells Fargo & Company	949746FU0	04/30/04	05/05/11	100.000	0.000	3.1299		0.103182	0.104797	0.106437			37.62	13.20
Wells Fargo & Company	949746FW6	05/25/04	10/25/12	100.000	2.350	5.3000		0.174070	0.176953	0.179913	0.182951	0.186069	63.57	65.72
Wells Fargo & Company	949746HZ7	07/07/04	10/07/11	100.000	2.900	5.1067		0.160438	0.162477	0.164569	0.166714		58.47	45.81
Wells Fargo & Company	949746JA0	07/09/04	01/20/10	100.000	0.000	4.4422		0.153922					2.92	
Wells Fargo & Company	949746JK8	12/07/04	12/07/11	100.000	0.000	4.4897		0.155719	0.159214	0.162789	0.166443		56.86	55.35
Wells Fargo & Company	949746ND9	02/07/06	02/07/11	100.000	0.000	5.0600		0.167421	0.171657	0.176000			62.27	6.34
Wells Fargo & Co.	94986RBC4	11/05/10	05/06/16	100.000	0.000	1.7322			0.048117	0.048120	0.048536	0.048957	2.69	17.44
Wells Fargo & Co.	94986RBH3	11/05/10	11/05/17	100.000	VARIES	2.5030				0.069528	0.070004	0.070485	3.89	25.17
Wesco International, Inc.	95082PAD7	09/27/05	10/15/25*	100.000	VARIES	N/A		0.276385	0.284487	0.292911			99.87*	
Wesco International, Inc.	95082PAE5	09/27/05	10/15/25*	100.000	VARIES	N/A		0.276385	0.284487	0.292911			99.87*	
Wesco International, Inc.	95082PAF2	11/02/06	11/15/26	100.000	VARIES	8.0002		0.268931	0.277744	0.286909	0.296442	0.306355	99.23	105.90
Wesco International, Inc.	95082PAG0	11/02/06	11/15/26	100.000	VARIES	8.0002		0.268931	0.277744	0.286909	0.296442	0.306355	99.23	105.90
Wesco International, Inc.	95082PAH8	08/27/09	09/15/29	100.000	VARIES	13.8738		0.386902	0.402179	0.418517	0.435987	0.454670	145.39	157.64
White CNTYS SD #533, IL	963806DF8	08/04/10	12/01/14	109.473	VARIES	3.1287			0.095143	0.096111	0.097614	0.092768	14.02	34.77
White CNTYS SD #533, IL	963806DG6	08/04/10	12/01/15	108.920	VARIES	3.6292			0.109804	0.111099	0.113115	0.107775	16.18	40.26
White CNTYS SD #533, IL	963806DH4	08/04/10	12/01/16	108.932	VARIES	3.8808			0.117430	0.118911	0.121218	0.115665	17.31	43.13
White CNTYS SD #533, IL	963806DJ0	08/04/10	12/01/17	108.163	VARIES	4.1816			0.125640	0.127347	0.130010	0.124210	18.52	46.23
White CNTYS SD #533, IL	963806DK7	08/04/10	12/01/18	105.851	VARIES	4.6311			0.136170	0.138219	0.141420	0.135261	20.08	50.25
White CNTYS SD #533, IL	963806DL5	08/04/10	12/01/19	102.631	VARIES	4.8822			0.139185	0.141394	0.144845	0.138888	20.53	51.45
Wild Oats Markets, Inc.	96808BAA5	05/25/04	05/15/34	100.000	VARIES	8.2511		0.306521	0.315442	0.324732	0.334404	0.347409	112.79	119.69
Wild Oats Markets, Inc.	96808BAB3	05/25/04	05/15/34	100.000	VARIES	8.2511		0.306521	0.315442	0.324732	0.334404	0.347409	112.79	119.69
Will & Kankakee IL 207-U	968631MK4	06/23/10	10/01/11	100.494	0.000	2.3746			0.066288	0.066717	0.067509		12.50	18.16
Will & Kankakee IL 207-U	968631ML2	06/23/10	10/01/12	100.833	VARIES	2.8790			0.080639	0.081271	0.082441	0.080263	15.22	29.38
Richland School DS #88A	968794ED5	03/03/09	10/01/28	93.191	5.500	N/A		0.012167	0.012554	0.012226	0.012616	0.012198	4.46	4.47
Will County SD #122, IL	968852FG3	11/19/97	11/01/16	23.888	0.000	7.6998	357.95	0.126035	0.130888	0.135927	0.141160	0.146594	46.84	50.52
Will County SD #122, IL	968852FH1	11/19/97	11/01/17	22.150	0.000	7.6997	331.90	0.116863	0.121362	0.126035	0.130887	0.135926	43.43	46.84
Will County SD #122, IL	968852TN3	03/15/07	10/01/25	34.635	0.000	5.7999	60.06	0.064541	0.066412	0.068338	0.070320	0.072359	23.91	25.32
Will County SD #122, IL	968852TP8	03/15/07	10/01/26	32.402	0.000	5.8498	56.70	0.060974	0.062757	0.064593	0.066482	0.068427	22.60	23.94
Will County SD #122, IL	968852WL3	04/02/09	10/01/23	92.349	5.250	6.0500	2.54	0.009648	0.009940	0.010240	0.010550	0.010869	3.58	3.80
Will County SD #122, IL	968852WM1	04/02/09	10/01/28	24.364	0.000	7.3750	13.59	0.051743	0.053651	0.055630	0.057681	0.059808	19.32	20.77
Comm Unit SD #365-U, IL	969078QM9	03/17/09	11/01/27	23.731	0.000	7.8743	14.99	0.054470	0.056615	0.058844	0.061161	0.063569	20.26	21.88
Comm Unit SD #365-U, IL	969078QN7	03/17/09	11/01/28	21.864	0.000	7.8992	13.85	0.050351	0.052340	0.054407	0.056556	0.058790	18.73	20.24
Woodford CNTY SD #60, IL	979319AW0	07/02/10	12/01/11	103.897	0.000	1.9113			0.055162	0.055598	0.056129		9.89	18.44
Woodford CNTY SD #60, IL	979319AX8	07/02/10	12/01/12	105.490	VARIES	2.3712			0.069484	0.070166	0.070998	0.067407	12.46	25.33
Woodford CNTY SD #60, IL	979319AY6	07/02/10	12/01/13	106.305	VARIES	2.8744			0.084880	0.085890	0.087124	0.082890	15.22	31.05
Woodford CNTY SD #60, IL	979319AZ3	07/02/10	12/01/14	106.517	VARIES	3.3754			0.099873	0.101269	0.102978	0.098074	17.92	36.67
Woodford CNTY SD #60, IL	979319BA7	07/02/10	12/01/15	107.046	VARIES	3.7759			0.112277	0.114032	0.116185	0.110577	20.15	41.34
Woodford CNTY SD #60, IL	979319BB5	07/02/10	12/01/16	105.573	VARIES	4.2263			0.123943	0.126111	0.128776	0.122765	22.25	45.78
Woodford CNTY SD #60, IL	979319BC3	07/02/10	12/01/17	104.694	VARIES	4.4776			0.130217	0.132630	0.135599	0.129384	23.38	48.18
Wynn Las Vegas, LLC	983130AH8	11/06/07	12/01/14*	97.250	6.625	7.1268	6.99	0.009823	0.010173				2.41*	
Wynn Las Vegas, LLC	983130AJ4	11/06/07	12/01/14*	97.250	6.625	7.1268	6.99	0.009823	0.010173				2.41*	

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SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/10	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2010 1st Period	2010 2nd Period	2010 3rd Period	2011 2nd Period	2011 3rd Period	2010	2011
								-----	-----	-----	-----	-----	-----	-----
Wynn Las Vegas, LLC.	983130AK1	11/06/07	12/01/14*	97.250	6.625	7.1268	6.99	0.009823	0.010173				2.41*	
Wynn Las Vegas, LLC	983130AL9	10/19/09	11/01/17	97.823	7.875	8.2509	.39	0.005470	0.005695	0.005930	0.006175	0.006430	2.04	2.21
Wynn Las Vegas, LLC	983130AN5	10/19/09	11/01/17	97.823	7.875	8.2509	.39	0.005470	0.005695	0.005930	0.006175	0.006430	2.04	2.21
Sirius XM Radio, Inc.	983759AD3	02/13/09	06/01/11*	43.000	VARIES	N/A		0.938954					140.84*	
Sirius XM Radio, Inc.	983759AE1	02/13/09	06/01/11*	43.000	VARIES	N/A		0.938954					140.84*	
Sirius XM Radio, Inc.	983759AH4	02/13/09	06/01/11*	43.000	VARIES	N/A		0.938954					140.84*	
Xilinx, Inc.	983919AC5	03/05/07	03/15/37	100.000	VARIES	7.2004		0.222182	0.227056	0.232105	0.237337	0.242756	81.91	85.63
Xilinx, Inc.	983919AD3	03/05/07	03/15/37	100.000	VARIES	7.2004		0.222182	0.227056	0.232105	0.237337	0.242756	81.91	85.63
York County, PA	986812LW3	12/28/95	02/01/11	35.767	0.000	6.9294	571.26	0.173787	0.179808	0.186038			65.48	5.58
York County, PA	986812LX1	12/28/95	02/01/12	33.049	0.000	6.9995	536.05	0.163709	0.169439	0.175369	0.181506	0.187859	61.72	66.11
York County, PA	986812LY9	12/28/95	02/01/13	30.649	0.000	7.0395	501.47	0.153489	0.158891	0.164484	0.170273	0.176267	57.88	62.02
York County, PA	986812LZ6	12/28/95	02/01/14	28.302	0.000	7.0994	469.15	0.144073	0.149187	0.154483	0.159967	0.165645	54.35	58.28
York County, PA	986812MA0	12/28/95	02/01/15	26.297	0.000	7.1196	437.83	0.134602	0.139393	0.144356	0.149494	0.154816	50.78	54.46
York County, PA	986812MB8	12/28/95	02/01/16	24.378	0.000	7.1496	408.52	0.125799	0.130296	0.134953	0.139778	0.144775	47.47	50.92
York County, PA	986812MC6	12/28/95	02/01/17	22.586	0.000	7.1795	380.94	0.117501	0.121719	0.126089	0.130615	0.135304	44.35	47.59
York County, PA	986812MD4	12/28/95	02/01/18	20.780	0.000	7.2396	355.03	0.109872	0.113849	0.117970	0.122240	0.126665	41.48	44.54
York County, PA	986812ME2	12/28/95	02/01/19	19.353	0.000	7.2397	330.66	0.102330	0.106034	0.109872	0.113850	0.117971	38.64	41.48
York County, PA	986812MF9	12/28/95	02/01/20	18.025	0.000	7.2396	307.96	0.095305	0.098755	0.102329	0.106033	0.109872	35.98	38.64
York County, PA	986812MG7	12/28/95	02/01/21	16.787	0.000	7.2397	286.82	0.088763	0.091976	0.095305	0.098755	0.102330	33.51	35.98
York County, PA	986812MH5	12/28/95	02/01/22	15.635	0.000	7.2396	267.13	0.082669	0.085662	0.088763	0.091976	0.095305	31.21	33.51
York County, PA	986812MJ1	12/28/95	02/01/23	14.561	0.000	7.2398	248.79	0.076994	0.079781	0.082669	0.085662	0.088763	29.07	31.21
York County, PA	986812MK8	12/28/95	02/01/24	13.562	0.000	7.2396	231.71	0.071709	0.074304	0.076994	0.079781	0.082669	27.08	29.07
York County, PA	986812QD0	12/28/95	02/01/20	18.025	0.000	7.2396	307.96	0.095305	0.098755	0.102329	0.106033	0.109872	35.98	38.64
York County, PA	986812RC1	12/28/95	02/01/20	18.025	0.000	7.2396	307.96	0.095305	0.098755	0.102329	0.106033	0.109872	35.98	38.64
Zions Bancorporation	989701AX5	09/23/09	09/23/14	86.888	7.750	11.2499	5.51	0.056246	0.059410	0.062752	0.066282	0.070010	21.46	23.94
Quebecor Media, Inc.	C7603NAD4	10/05/07	03/15/16	93.750	7.750	8.8148	12.44	0.016884	0.017628	0.018405	0.019216	0.020063	6.37	6.95
Rhodia, SA	F7813KAH4	05/17/04	06/01/10	96.743	10.250	11.0023	29.60	0.019808					2.97	
QBE Funding Trust	G7303WAA9	04/15/02	04/15/22	59.358	0.000	2.6249	132.23	0.052632	0.053323	0.054023	0.054732	0.055450	19.18	19.68
UBS AG	G91654452	03/31/06	12/31/10	100.000	0.000	5.1603		0.172591	0.174157				63.11	
UBS AG	G91654585	04/28/06	04/28/11	100.000	0.000	5.4584		0.183072	0.188069	0.193202			67.44	22.60
UBS AG	G91654627	05/31/06	06/30/11	100.000	0.000	5.4442		0.182320	0.184229	0.192381			66.91	34.63
UBS AG	G91654643	04/28/06	04/30/10	100.000	0.000	5.4636		0.182324					21.70	
UBS AG	G91654676	05/19/06	05/21/10	100.000	0.000	5.4430		0.181506					25.41	
UBS AG	G91654718	05/31/06	09/30/11	100.000	0.000	5.4466		0.179001	0.182870	0.188883	0.192966		66.96	52.12
UBS AG	G91654825	07/31/06	08/31/11	100.000	0.000	5.5653		0.182112	0.184128	0.192388	0.194518		68.11	46.95
UBS AG	G91659279	10/31/06	02/28/11	100.000	0.000	5.1978		0.166055	0.167593	0.174798			61.97	10.14
UBS AG	G9183D252	12/29/05	11/30/11	100.000	0.000	4.9267		0.163809	0.166927	0.171978	0.175252		60.62	57.87
UBS AG	G9183D526	01/31/06	01/31/12	100.000	0.000	4.8995		0.157719	0.164260	0.165541	0.172407	0.173751	59.96	62.93
UBS AG	G9183D641	01/27/06	06/30/11	100.000	0.000	4.7775		0.158857	0.159999	0.166537			58.20	29.98
UBS AG	G9213L852	11/30/05	02/28/11	100.000	0.000	4.8489		0.160312	0.161522	0.168180			59.70	9.75
STMicroelectronics N.V.	N8357EAF3	02/23/06	02/23/16	100.000	0.000	1.4999		0.043903	0.044232	0.044564	0.044898	0.045235	15.95	16.19

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								2010 1st	2010 2nd	2010 3rd	2011 2nd	2011 3rd	2010	2011
								Period	Period	Period	Period	Period		
Alliance Imaging, Inc.	U01860AC6	12/04/07	12/15/12*	91.500	7.250	9.4095	30.40	0.045526					.91*	
Alliance One Intl, Inc.	U0187PAE6	07/02/09	07/15/16	95.177	10.000	11.0023	2.35	0.013156	0.013880	0.014644	0.015449	0.016299	5.11	5.69
Alliance One Intl, Inc.	U0187PAF3	07/02/09	07/15/16	95.177	10.000	11.0023	2.35	0.013156	0.013880	0.014644	0.015449	0.016299	5.11	5.69
Anixter International	U03525AB5	07/07/03	07/07/33	38.016	VARIES	7.3003		0.118535	0.122861	0.127346	0.131994	0.136812	44.98	48.33
Apria Healthcare Group	U03846AB5	05/27/09	11/01/14	97.050	11.250	12.0051	2.42	0.011710	0.012412	0.013158	0.013947	0.014785	4.43	4.98
ASG Consolidated LLC	U04402AA8	10/19/04	11/01/11*	63.700	VARIES	11.4983		0.319409	0.319407				52.06*	
Ashland Inc.	U04428AB1	05/27/09	06/01/17	96.577	9.125	9.7504	1.75	0.008508	0.008923	0.009358	0.009814	0.010292	3.16	3.48
Bank of America Corp.	U0662KBL4	03/18/02	01/04/17	38.300	0.000	6.5924	251.72	0.112585	0.116296	0.120129	0.124089	0.128179	42.53	45.38
Burlington Coat Factory	U10676AA9	04/13/06	10/15/14	75.522	VARIES	14.4995		0.402771	0.402771	0.402770	0.402770	0.402769	145.00	145.00
Cardinal Health 409, Inc	U14147AA7	04/10/07	04/15/15	100.000	9.500	9.4999		0.260989	0.259563	0.260989	0.259563	0.259563	95.00	94.89
Crosstex Energy, L.P.	U19163AA9	02/10/10	02/15/18	97.907	8.875	9.2505		0.005050	0.005060	0.005294	0.005539	0.005796	1.66	2.02
HCA Inc.	U24788AC2	11/17/06	11/15/16	100.000	9.625	N/A		0.282170	0.282215	0.282263	0.282313	0.282365	101.59	101.63
Dex Media, Inc.	U24975AB7	11/10/03	11/15/13*	64.314	VARIES	8.9997		0.249994					7.00*	
Dex Media, Inc.	U24975AC5	02/11/04	11/15/13*	69.384	VARIES	8.3689		0.237373					6.65*	
Drummond Company, Inc.	U2644RAB1	10/20/09	10/15/14	98.053	9.000	9.4992	.62	0.008730	0.009134	0.009567	0.010022	0.010498	3.28	3.60
FelCor Lodging Limited	U31522AK8	10/01/09	10/01/14	87.750	10.000	13.4435	4.49	0.049908	0.053263	0.056843	0.060664	0.064741	19.19	21.86
First Data Corporation	U3198DAA2	10/24/07	09/24/15	94.796	9.875	10.8718	10.35	0.014671	0.015469	0.016310	0.017196	0.018131	5.58	6.21
GATX Financial Corp.	U3697RAA7	10/25/04	06/15/11	95.703	6.273	7.0956	31.79	0.020582	0.021313	0.022069			7.56	3.62
Goodman Global, Inc.	U3826AAA8	12/16/09	12/15/14*	54.607	0.000	12.4806	2.84	0.189312	0.201062				63.62*	
GRW Operating Partnership	U40382AA8	04/07/10	04/01/17	95.347	10.875	11.8737			0.012397	0.013109	0.013887	0.014711	3.34	5.00
Graphic Packaging Intl	U41508AC3	06/16/09	06/15/17	97.292	9.500	9.9998	1.25	0.006679	0.007013	0.007363	0.007732	0.008118	2.48	2.73
Hornbeck Offshore SVCS	U44070AC1	08/17/09	09/01/17	97.123	8.000	8.5012	.96	0.007153	0.007457	0.007774	0.008104	0.008449	2.70	2.94
Interface, Inc.	U45841AE0	06/05/09	11/01/13	96.301	11.375	12.4916	3.80	0.019103	0.020297	0.021564	0.022911	0.024342	7.24	8.17
Interval Acquisiti Corp.	U46077AA8	08/20/08	09/01/16	91.022	9.500	11.2256	10.30	0.022316	0.023568	0.024891	0.026288	0.027764	8.57	9.56
Jostens Holding Corp.	U47995AA0	12/02/03	12/01/13*	60.682	VARIES	10.2499		0.284721	0.284721				82.57*	
Hovnanian Enterprises	U48654AL8	10/20/09	10/15/16	98.208	10.625	10.9992	.35	0.004920	0.005183	0.005468	0.005768	0.006086	1.86	2.07
Lamar Media Corporation	U51260AD6	08/17/06	08/15/15	92.809	6.625	7.7500	21.43	0.019803	0.020571	0.021368	0.022196	0.023056	7.48	8.07
Liberty Media Corp.	U52892AD5	01/11/01	01/15/31	100.000	3.500	N/A		0.392133	0.405174	0.418743	0.432854	0.447524	147.93	158.07
Linear Technology Corp.	U53476AA2	04/24/07	05/01/27	100.000	VARIES	7.0000		0.215480	0.220105	0.224892	0.229847	0.234975	78.97	82.46
Linear Technology Corp.	U53476AB0	04/24/07	05/01/27*	100.000	VARIES	6.9998		0.214816	0.219296				65.25*	
Marquee Holdings, Inc.	U57131AA9	08/18/04	08/15/14	55.894	VARIES	11.9996		0.333327	0.333327	0.333327	0.333326	0.333326	120.00	120.00
Michaels Stores, Inc.	U59329AE9	10/31/06	11/01/16	50.110	VARIES	N/A		0.288938	0.308983	0.330419	0.353343	0.377857	110.11	125.92
MTR Gaming Group, Inc.	U60753AC1	08/12/09	07/15/14	95.248	12.625	13.9919	2.71	0.019500	0.020660	0.022105	0.023652	0.025307	7.66	8.77
Muzak Holdings Finance	U62340AA9	03/18/99	03/15/10	53.328	VARIES	12.9997		0.361105					26.72	
Nexstar Finance, Inc.	U6497BAC3	03/27/03	04/01/13	57.442	VARIES	11.3746		0.315965	0.315964	0.315964	0.315964	0.315963	113.75	113.75
New Omaha Holdings Corp.	U65169AA9	09/24/07	09/30/16	100.000	VARIES	11.4999		0.400265	0.423280	0.447619	0.473357	0.500575	152.55	170.59
Omnicom Group, Inc.	U68191AF9	02/07/01	02/07/31	100.000	VARIES	6.7111		0.321348	0.331127	0.341008	0.351220	0.361776	120.28	127.59
Pioneer Drilling Company	U72356AA3	03/11/10	03/15/18	95.750	9.875	10.6775		0.009685	0.009700	0.010218	0.010764	0.011338	2.87	3.90
Pope & Talbot, Inc.	U7316MAA0	07/30/02	06/01/13	86.415	8.375	10.5037	76.06	0.041325	0.043496	0.045780	0.048184	0.050715	15.40	17.06
Roche Holdings, Inc.	U75000AE6	01/19/00	01/19/15	66.386	0.000	2.7499	207.31	0.065733	0.066637	0.067553	0.068482	0.069424	24.12	24.79
R H Donnelley Corp.	U76214AB8	01/27/06	01/15/13*	90.981	6.875	8.6239	44.30	0.036153	0.037712				1.03*	

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SECTION I-B

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								2010 1st	2010 2nd	2010 3rd	2011 2nd	2011 3rd	-----	
								Period	Period	Period 1st	Period	Period	2010	2011
R H Donnelley Corp.	U76216AA5	01/27/06	01/15/13*	90.981	6.875	8.6239	44.30	0.036153	0.037712				1.03*	
The Service Master, Co.	U8151CAA8	07/24/08	07/15/15	97.266	10.750	11.3274		0.306892	0.307361	0.307857	0.308380	0.308934	110.73	111.10
Tabletop Holdings, Inc.	U81965AA0	11/12/03	05/15/14	55.131	VARIES	12.2495		0.340271	0.340270	0.340270	0.340270	0.340269	122.50	122.50
Sinclair Brdcast Grp Inc	U82751AE5	05/20/03	07/15/18	100.000	VARIES	9.2480		0.347330	0.357128	0.367380	0.378107	0.393021	130.13	138.44
Solo Cup Company	U83440AA2	07/02/09	11/01/13	97.928	10.500	11.1154	1.94	0.011090	0.011707	0.012357	0.013044	0.013769	4.18	4.66
Spirit Aerosystems, Inc.	U84591AA1	09/30/09	10/01/17	97.804	7.500	7.8750	.51	0.005617	0.005838	0.006068	0.006307	0.006555	2.10	2.27
Sabine Pass LNG, LP	U8596QAC6	09/15/08	11/30/16	79.000	7.500	11.5231	21.81	0.051012	0.053952	0.057060	0.060348	0.063825	19.08	21.34
Tenet Healthcare Corp.	U88030AF5	06/15/09	07/01/19	95.229	8.875	9.6265	1.60	0.008546	0.008957	0.009388	0.009840		3.15	3.46
Tenet Healthcare Corp.	U88030AG3	03/03/09	05/01/15	89.500	9.000	11.4189	10.37	0.036481	0.038564	0.040766	0.043093	0.045554	13.77	15.38
Tenet Healthcare Corp.	U88030AH1	03/03/09	05/01/18	89.500	10.000	11.9135	5.64	0.019877	0.021061	0.022315	0.023645	0.025053	7.52	8.44
Unisys Corporation	U90921AC8	07/31/09	10/15/14	83.461	12.750	17.7426	8.85	0.058626	0.063478	0.069490	0.075241	0.081916	23.13	27.39
Unisys Corporation	U90921AD6	07/31/09	09/15/15	80.450	14.250	19.9112	7.62	0.050072	0.054159	0.060538	0.065480	0.072790	20.16	24.33
US Oncology Holdings, Inc	U91245AB3	03/13/07	03/15/12	98.000	9.797	N/A		0.232357	0.247140	0.258422	0.266753	0.275365	89.07	96.33
Ventas Realty LP	U92200AG6	04/13/09	06/01/16	84.250	6.500	9.5994	11.56	0.046805	0.049052	0.051406	0.053874	0.056459	17.39	19.10
Visant Holding Corp.	U9225GAA9	04/04/06	12/01/13*	96.005	8.750	9.4957	16.03	0.014293	0.014971				4.24*	
WMG Acquisition Corp.	U97128AA7	05/28/09	06/15/16	96.289	9.500	10.2522	2.22	0.010910	0.011470	0.012058	0.012676	0.013325	4.05	4.47
WMG Holdings Corp.	U97137AC4	12/23/04	12/15/14	63.002	VARIES	9.4995		0.263880	0.263880	0.263879	0.263879	0.263879	95.00	95.00
Wynn Las Vegas, LLC	U98347AD6	11/06/07	12/01/14*	97.250	6.625	7.1268	6.99	0.009823	0.010173				2.41*	
Wynn Las Vegas, LLC	U98347AE4	10/19/09	11/01/17	97.823	7.875	8.2509	.39	0.005470	0.005695	0.005930	0.006175	0.006430	2.04	2.21
Sirius XM Radio, Inc.	U9840AAA7	02/13/09	06/01/11*	43.000	VARIES	N/A		0.938954					140.84*	

* Called in 2010; reportable OID is computed to call date.

SECTION I-C Inflation Indexed Debt Instruments

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Inflation-Adj Principal on Issue Date	Stated Interest Rate	Total OID to 1/1/10	2010 1st Period	2010 2nd Period	2010 3rd Period	Calendar Year 2010
U.S. Treasury	912810FD5	04/15/98	04/15/28	100.000	3.625%	336.57	0.031817	0.048473	0.044711	15.67
U.S. Treasury	912810FH6	04/15/99	04/15/29	100.000	3.875%	315.00	0.031304	0.047691	0.043990	15.41
U.S. Treasury	9128275W8	01/15/00	01/15/10	100.000	4.250%	284.89	0.029335			0.41
U.S. Treasury	9128276R8	01/15/01	01/15/11	100.000	3.500%	242.07	0.028358	0.058384	0.021147	14.56
U.S. Treasury	912810FQ6	10/15/01	04/15/32	100.000	3.375%	217.90	0.028992	0.044170	0.040741	14.28
U.S. Treasury	9128277J5	01/15/02	01/15/12	100.000	3.375%	217.46	0.027795	0.057227	0.020727	14.27
U.S. Treasury	912828AF7	07/15/02	07/15/12	100.000	3.000%	202.32	0.027450	0.056515	0.020470	14.09
U.S. Treasury	912828BD1	07/15/03	07/15/13	100.000	1.875%	177.02	0.026872	0.055326	0.020039	13.80
U.S. Treasury	912828BW9	01/15/04	01/15/14	100.000	2.000%	169.95	0.026711	0.054994	0.019919	13.71
U.S. Treasury	912810FR4	07/15/04	01/15/25	100.000	2.375%	146.85	0.026183	0.053908	0.019525	13.44
U.S. Treasury	912828CP3	07/15/04	07/15/14	100.000	2.000%	146.85	0.026183	0.053908	0.019525	13.44
U.S. Treasury	912828CZ1	10/15/04	04/15/10	100.000	0.875%	141.11	0.027164			2.83
U.S. Treasury	912828DH0	01/15/05	01/15/15	100.000	1.625%	132.14	0.025848	0.053217	0.019275	13.27
U.S. Treasury	912828EA4	07/15/05	07/15/15	100.000	1.875%	111.39	0.025374	0.052242	0.018922	13.03
U.S. Treasury	912810FS2	01/15/06	01/15/26	100.000	2.000%	89.18	0.024867	0.051197	0.018543	12.77
U.S. Treasury	912828ET3	01/15/06	01/15/16	100.000	2.000%	89.18	0.024867	0.051197	0.018543	12.77
U.S. Treasury	912828FB1	04/15/06	04/15/11	100.000	2.375%	89.13	0.025927	0.039499	0.036434	12.77
U.S. Treasury	912828FL9	07/15/06	07/15/16	100.000	2.500%	70.44	0.024439	0.050316	0.018224	12.55
U.S. Treasury	912810PS1	01/15/07	01/15/27	100.000	2.375%	71.96	0.024474	0.050388	0.018250	12.57
U.S. Treasury	912828GD6	01/15/07	01/15/17	100.000	2.375%	71.96	0.024474	0.050388	0.018250	12.57
U.S. Treasury	912828GN4	04/15/07	04/15/12	100.000	2.000%	65.32	0.025360	0.038636	0.035637	12.49
U.S. Treasury	912828GX2	07/15/07	07/15/17	100.000	2.625%	43.04	0.023813	0.049029	0.017758	12.23
U.S. Treasury	912810PV4	01/15/08	01/15/28	100.000	1.750%	31.89	0.023559	0.048504	0.017568	12.10
U.S. Treasury	912828HN3	01/15/08	01/15/18	100.000	1.625%	22.76	0.023559	0.048504	0.017568	12.10
U.S. Treasury	912828HW3	04/15/08	04/15/13	100.000	0.625%	22.76	0.024347	0.037092	0.034214	11.99
U.S. Treasury	912828JE1	07/15/08	07/15/18	100.000	1.375%	2.49	0.022888	0.047122	0.017068	11.75
U.S. Treasury	912810PZ5	01/15/09	01/15/29	100.000	2.500%	6.88	0.022988	0.047329	0.017142	11.80
U.S. Treasury	912828JX9	01/15/09	01/15/19	100.000	2.125%	6.88	0.022988	0.047329	0.017142	11.80
U.S. Treasury	912828KM1	04/15/09	04/15/14	100.000	1.250%	21.47	0.024316	0.037046	0.034171	11.97
U.S. Treasury	912828LA6	07/15/09	07/15/19	100.000	1.875%	12.45	0.023115	0.047591	0.017237	11.87
U.S. Treasury	912828MF4	01/15/10	01/15/20	100.000	1.375%			0.046990	0.017020	11.40
U.S. Treasury	912810QF8	02/15/10	02/15/40	100.000	2.125%			0.049648	0.020943	11.90
U.S. Treasury	912828MY3	04/15/10	04/15/15	100.000	0.500%			0.036177	0.033370	9.22
U.S. Treasury	912828NM8	07/15/10	07/15/20	100.000	1.250%				0.016876	2.87

Section II

STRIPPED COMPONENTS OF U.S. TREASURY AND GOVERNMENT-SPONSORED ENTERPRISES

FOR BROKERS & MIDDLEMEN ONLY: Original Issue Discount (OID) to be reported for stripped interest & principal components per \$1000 Maturity Value (for calendar year 2010).

Strips Maturing			Strips Maturing		
From	Through	OID per \$1000	From	Through	OID per \$1000
01/01/10	03/31/10	0.15	07/01/20	09/30/20	26.92
04/01/10	06/30/10	1.00	10/01/20	12/31/20	26.77
07/01/10	09/30/10	2.46	01/01/21	03/31/21	26.67
10/01/10	12/31/10	4.69	04/01/21	06/30/21	26.51
01/01/11	03/31/11	6.27	07/01/21	09/30/21	26.35
04/01/11	06/30/11	7.94	10/01/21	12/31/21	26.18
07/01/11	09/30/11	9.69	01/01/22	03/31/22	26.05
10/01/11	12/31/11	11.22	04/01/22	06/30/22	25.87
01/01/12	03/31/12	12.63	07/01/22	09/30/22	25.69
04/01/12	06/30/12	13.93	10/01/22	12/31/22	25.47
07/01/12	09/30/12	15.20	01/01/23	03/31/23	25.28
10/01/12	12/31/12	16.36	04/01/23	06/30/23	25.06
01/01/13	03/31/13	17.49	07/01/23	09/30/23	24.86
04/01/13	06/30/13	18.59	10/01/23	12/31/23	24.63
07/01/13	09/30/13	19.67	01/01/24	03/31/24	24.40
10/01/13	12/31/13	20.63	04/01/24	06/30/24	24.17
01/01/14	03/31/14	21.55	07/01/24	09/30/24	23.94
04/01/14	06/30/14	22.45	10/01/24	12/31/24	23.70
07/01/14	09/30/14	23.31	01/01/25	03/31/25	23.44
10/01/14	12/31/14	24.15	04/01/25	06/30/25	23.21
01/01/15	03/31/15	24.87	07/01/25	09/30/25	22.96
04/01/15	06/30/15	25.48	10/01/25	12/31/25	22.72
07/01/15	09/30/15	26.06	01/01/26	03/31/26	22.47
10/01/15	12/31/15	26.61	04/01/26	06/30/26	22.22
01/01/16	03/31/16	27.06	07/01/26	09/30/26	21.97
04/01/16	06/30/16	27.33	10/01/26	12/31/26	21.72
07/01/16	09/30/16	27.59	01/01/27	03/31/27	21.47
10/01/16	12/31/16	27.76	04/01/27	06/30/27	21.22
01/01/17	03/31/17	27.77	07/01/27	09/30/27	20.98
04/01/17	06/30/17	27.84	10/01/27	12/31/27	20.74
07/01/17	09/30/17	27.84	01/01/28	03/31/28	20.49
10/01/17	12/31/17	27.83	04/01/28	06/30/28	20.25
01/01/18	03/31/18	27.80	07/01/28	09/30/28	20.00
04/01/18	06/30/18	27.78	10/01/28	12/31/28	19.77
07/01/18	09/30/18	27.74	01/01/29	03/31/29	19.53
10/01/18	12/31/18	27.70	04/01/29	06/30/29	19.29
01/01/19	03/31/19	27.58	07/01/29	09/30/29	19.06
04/01/19	06/30/19	27.47	10/01/29	12/31/29	18.84
07/01/19	09/30/19	27.40	01/01/30	03/31/30	18.61
10/01/19	12/31/19	27.28	04/01/30	06/30/30	18.38
01/01/20	03/31/20	27.15	07/01/30	09/30/30	18.17
04/01/20	06/30/20	27.06	10/01/30	12/31/30	17.95
01/01/31	03/31/31	17.73	01/01/41	03/31/41	10.95
04/01/31	06/30/31	17.52	04/01/41	06/30/41	10.82

(continued)

Strips Maturing			Strips Maturing		
From	Through	OID per \$1000	From	Through	OID per \$1000
07/01/31	09/30/31	17.31	07/01/41	09/30/41	10.69
10/01/31	12/31/31	17.10	10/01/41	12/31/41	10.57
01/01/32	03/31/32	16.90	01/01/42	03/31/42	10.44
04/01/32	06/30/32	16.69	04/01/42	06/30/42	10.32
07/01/32	09/30/32	16.50	07/01/42	09/30/42	10.20
10/01/32	12/31/32	16.30	10/01/42	12/31/42	10.08
01/01/33	03/31/33	16.10	01/01/43	03/31/43	9.96
04/01/33	06/30/33	15.91	04/01/43	06/30/43	9.84
07/01/33	09/30/33	15.72	07/01/43	09/30/43	9.73
10/01/33	12/31/33	15.54	10/01/43	12/31/43	9.61
01/01/34	03/31/34	15.35	01/01/44	03/31/44	9.50
04/01/34	06/30/34	15.16	04/01/44	06/30/44	9.39
07/01/34	09/30/34	14.98	07/01/44	09/30/44	9.28
10/01/34	12/31/34	14.80	10/01/44	12/31/44	9.17
01/01/35	03/31/35	14.63	01/01/45	03/31/45	9.06
04/01/35	06/30/35	14.45	04/01/45	06/30/45	8.96
07/01/35	09/30/35	14.28	07/01/45	09/30/45	8.85
10/01/35	12/31/35	14.11	10/01/45	12/31/45	8.75
01/01/36	03/31/36	13.95	01/01/46	03/31/46	8.65
04/01/36	06/30/36	13.77	04/01/46	06/30/46	8.55
07/01/36	09/30/36	13.61	07/01/46	09/30/46	8.45
10/01/36	12/31/36	13.44	10/01/46	12/31/46	8.35
01/01/37	03/31/37	13.29	01/01/47	03/31/47	8.25
04/01/37	06/30/37	13.13	04/01/47	06/30/47	8.15
07/01/37	09/30/37	12.96	07/01/47	09/30/47	8.06
10/01/37	12/31/37	12.80	10/01/47	12/31/47	7.97
01/01/38	03/31/38	12.65	01/01/48	03/31/48	7.87
04/01/38	06/30/38	12.50	04/01/48	06/30/48	7.78
07/01/38	09/30/38	12.33	07/01/48	09/30/48	7.69
10/01/38	12/31/38	12.19	10/01/48	12/31/48	7.60
01/01/39	03/31/39	12.04	01/01/49	03/31/49	7.51
04/01/39	06/30/39	11.90	04/01/49	06/30/49	7.42
07/01/39	09/30/39	11.76	07/01/49	09/30/49	7.34
10/01/39	12/31/39	11.62	10/01/49	12/31/49	7.25
01/01/40	03/31/40	11.48	01/01/50	03/31/50	7.17
04/01/40	06/30/40	11.35	04/01/50	06/30/50	7.09
07/01/40	09/30/40	11.21	07/01/50	09/30/50	7.00
10/01/40	12/31/40	11.08	10/01/50	12/31/50	6.92

Note: This section lists OID for use SOLELY by brokers and other middlemen in preparing information returns for zero coupon instruments issued under the Department of the Treasury's STRIPS program, by government-sponsored enterprises such as the Resolution Funding Corporation and the Financing Corporation, or as instruments backed by U.S. Treasury securities that represent ownership interests in such securities. If you owned or held such debt instruments in 2010, do not rely on the amounts listed in this section. Instead, follow the OID computation rules and methods described earlier in this publication under "Figuring OID on Stripped Bonds and Coupons."

Section III-A

Short Term U.S. Treasury Bills
Issued at a Discount and Maturing
January 2010 - December 2011

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2010 Interest(Per \$1,000 Maturity Value)
912795R78	01/07/10	07/09/09	99.856	1.44
912795R86	01/14/10	01/15/09	99.565	4.35
912795R94	01/21/10	07/23/09	99.856	1.44
912795S77	01/28/10	07/30/09	99.861	1.39
912795S85	02/04/10	08/06/09	99.861	1.39
912795T27	02/11/10	02/12/09	99.383	6.17
912795T35	02/18/10	08/20/09	99.864	1.37
912795T43	02/25/10	08/27/09	99.871	1.29
912795T50	03/04/10	09/03/09	99.879	1.21
912795T68	03/11/10	03/12/09	99.292	7.08
912795T76	03/18/10	09/17/09	99.894	1.06
912795T84	03/25/10	09/24/09	99.904	0.96
912795UL3	04/01/10	05/15/09	99.554	4.46
912795U33	04/08/10	04/09/09	99.403	5.97
912795UM1	04/15/10	10/15/09	99.924	0.76
912795Y54	04/19/10	04/01/10	99.993	0.07
912795UN9	04/22/10	10/22/09	99.914	0.86
912795UP4	04/29/10	10/29/09	99.906	0.94
912795U41	05/06/10	05/07/09	99.464	5.36
912795UQ2	05/13/10	11/12/09	99.917	0.83
912795UR0	05/20/10	11/19/09	99.917	0.83
912795US8	05/27/10	11/27/09	99.930	0.70
912795U58	06/03/10	06/04/09	99.550	4.50
912795UT6	06/10/10	07/06/09	99.492	5.09
912795Z53	06/15/10	06/10/10	99.998	0.02
912795UU3	06/17/10	08/18/09	99.625	3.75
912795UV1	06/24/10	12/24/09	99.914	0.86
912795U66	07/01/10	07/02/09	99.449	5.51
912795UW9	07/08/10	01/07/10	99.909	0.91
912795UY5	07/15/10	09/10/09	99.671	3.29
912795UZ2	07/22/10	01/21/10	99.927	0.73
912795U74	07/29/10	07/30/09	99.525	4.75
912795V24	08/05/10	02/04/10	99.917	0.83
912795V57	08/12/10	02/11/10	99.914	0.86
912795V65	08/19/10	02/18/10	99.906	0.94
912795U82	08/26/10	08/27/09	99.535	4.65
912795V73	09/02/10	03/04/10	99.906	0.94
912795VA6	09/09/10	03/11/10	99.896	1.04
912795VB4	09/16/10	03/18/10	99.879	1.21
912795U90	09/23/10	09/24/09	99.591	4.09
912795VC2	09/30/10	04/01/10	99.879	1.21
912795W23	10/07/10	04/08/10	99.866	1.34
912795W31	10/14/10	04/15/10	99.879	1.21
912795UH2	10/21/10	10/22/09	99.621	3.79
912795W49	10/28/10	04/29/10	99.879	1.21
912795W56	11/04/10	05/06/10	99.876	1.24

Section III-A (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2010 Interest(Per \$1,000 Maturity Value)
-----	-----	-----	-----	-----
912795W72	11/12/10	05/13/10	99.883	1.17
912795UJ8	11/18/10	11/19/09	99.682	3.18
912795W80	11/26/10	05/27/10	99.888	1.12
912795W98	12/02/10	06/03/10	99.889	1.11
912795X30	12/09/10	06/10/10	99.894	1.06
9127956D8	12/15/10	12/08/10	99.997	0.03
912795UK5	12/16/10	12/17/09	99.585	4.15
912795X48	12/23/10	06/24/10	99.914	0.86
912795X55	12/30/10	07/01/10	99.891	1.09

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2011 Interest(Per \$1,000 Maturity Value)
-----	-----	-----	-----	-----
912795X71	01/06/11	07/08/10	99.896	1.04
912795UX7	01/13/11	01/14/10	99.661	3.39
912795X89	01/20/11	07/22/10	99.901	0.99
912795X97	01/27/11	07/29/10	99.899	1.01
912795Y21	02/03/11	08/05/10	99.901	0.99
912795V40	02/10/11	02/11/10	99.676	3.24
9127952B6	02/17/11	08/19/10	99.906	0.94
9127952C4	02/24/11	08/26/10	99.906	0.94
9127952D2	03/03/11	09/02/10	99.904	0.96
912795V99	03/10/11	03/11/10	99.621	3.79
9127952G5	03/17/11	09/16/10	99.904	0.96
9127952H3	03/24/11	09/23/10	99.901	0.99
9127952J9	03/31/11	09/30/10	99.904	0.96
912795VD0	04/07/11	04/08/10	99.510	4.90
9127952L4	04/14/11	10/14/10	99.917	0.83
9127952M2	04/21/11	10/21/10	99.914	0.86
9127952N0	04/28/11	10/28/10	99.914	0.86
912795VE8	05/05/11	05/06/10	99.575	4.25
9127952Q3	05/12/11	11/12/10	99.919	0.81
9127952R1	05/19/11	11/18/10	99.909	0.91
9127952S9	05/26/11	11/26/10	99.902	0.98
912795W64	06/02/11	06/03/10	99.631	3.69
9127952U4	06/09/11	12/09/10	99.906	0.94
9127952V2	06/16/11	12/16/10	99.904	0.96
9127952W0	06/23/11	12/23/10	99.906	0.94
912795X22	06/30/11	07/01/10	99.676	3.24
912795X63	07/28/11	07/29/10	99.702	2.98
9127952A8	08/25/11	08/26/10	99.737	2.63
9127952F7	09/22/11	09/23/10	99.732	2.68
9127952K6	10/20/11	10/21/10	99.773	2.27
9127952P5	11/17/11	11/18/10	99.717	2.83
9127952T7	12/15/11	12/16/10	99.702	2.98

Section III-B

FEDERAL HOME LOAN BANKS
Short-Term Obligations Issued at a
Discount and Maturing in 2010

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2010 Interest(Per \$1,000 Maturity Value)
-----	-----	-----	-----	-----
313385RJ7	01/04/10	01/05/09	99.221	7.79
313385RK4	01/05/10	01/05/09	99.138	8.62
313385RL2	01/06/10	01/06/09	99.138	8.62
313385RM0	01/07/10	01/07/09	99.189	8.11
313385RN8	01/08/10	01/08/09	99.189	8.11
313385RR9	01/11/10	01/16/09	99.250	7.50
313385RS7	01/12/10	01/12/09	99.341	6.59
313385RT5	01/13/10	01/13/09	99.341	6.59
313385RU2	01/14/10	01/14/09	99.290	7.10
313385RV0	01/15/10	01/15/09	99.240	7.60
313385RZ1	01/19/10	01/20/09	99.242	7.58
313385SA5	01/20/10	01/20/09	99.240	7.60
313385SB3	01/21/10	01/21/09	99.138	8.62
313385SC1	01/22/10	01/22/09	99.138	8.62
313385SF4	01/25/10	02/09/09	99.115	8.85
313385SG2	01/26/10	01/26/09	99.047	9.53
313385SH0	01/27/10	01/28/09	99.090	9.10
313385SJ6	01/28/10	01/28/09	99.122	8.78
313385SK3	01/29/10	01/29/09	99.108	8.92
313385SN7	02/01/10	02/02/09	99.052	9.48
313385SP2	02/02/10	02/02/09	99.042	9.58
313385SQ0	02/03/10	02/03/09	99.012	9.88
313385SR8	02/04/10	02/04/09	99.006	9.94
313385SS6	02/05/10	02/05/09	99.006	9.94
313385SV9	02/08/10	02/09/09	98.989	10.11
313385SW7	02/09/10	02/09/09	98.986	10.14
313385SX5	02/10/10	02/11/09	98.989	10.11
313385SY3	02/11/10	02/11/09	99.006	9.94
313385SZ0	02/12/10	02/12/09	99.017	9.83
313385TD8	02/16/10	02/18/09	98.992	10.08
313385TE6	02/17/10	02/18/09	98.989	10.11
313385TF3	02/18/10	02/18/09	98.986	10.14
313385TG1	02/19/10	02/19/09	98.986	10.14
313385TK2	02/22/10	05/21/09	99.723	2.77
313385TL0	02/23/10	02/24/09	98.989	10.11
313385TM8	02/24/10	02/24/09	98.986	10.14
313385TN6	02/25/10	02/25/09	98.986	10.14
313385TP1	02/26/10	02/27/09	98.989	10.11
313385TS5	03/01/10	03/04/09	98.994	10.06
313385TT3	03/02/10	03/09/09	99.006	9.94
313385TU0	03/03/10	03/03/09	98.986	10.14
313385TV8	03/04/10	03/06/09	98.992	10.08
313385TW6	03/05/10	03/06/09	98.989	10.11
313385TZ9	03/08/10	03/10/09	98.951	10.49

Section III-B (Continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2010 Interest(Per \$1,000 Maturity Value)
313385UA2	03/09/10	03/09/09	98.986	10.14
313385UB0	03/10/10	03/10/09	98.946	10.54
313385UC8	03/11/10	03/11/09	98.946	10.54
313385UD6	03/12/10	03/12/09	98.935	10.65
313385UG9	03/15/10	03/19/09	99.017	9.83
313385UH7	03/16/10	03/16/09	98.935	10.65
313385UJ3	03/17/10	03/18/09	99.009	9.91
313385UK0	03/18/10	03/19/09	99.141	8.59
313385UL8	03/19/10	09/15/09	99.887	1.13
313385UP9	03/22/10	03/26/09	99.148	8.52
313385UQ7	03/23/10	03/23/09	99.138	8.62
313385UR5	03/24/10	03/24/09	99.138	8.62
313385US3	03/25/10	08/25/09	99.853	1.47
313385UT1	03/26/10	03/27/09	99.151	8.49
313385UW4	03/29/10	03/30/09	99.141	8.59
313385UX2	03/30/10	03/30/09	99.123	8.77
313385UY0	03/31/10	04/01/09	99.151	8.49
313385UZ7	04/01/10	04/01/09	99.148	8.52
313385VD5	04/05/10	04/07/09	99.163	8.37
313385VE3	04/06/10	04/07/09	99.161	8.39
313385VF0	04/07/10	04/07/09	99.158	8.42
313385VG8	04/08/10	04/08/09	99.158	8.42
313385VH6	04/09/10	04/29/09	99.367	6.32
313385VL7	04/12/10	07/10/09	99.755	2.45
313385VM5	04/13/10	10/16/09	99.925	0.75
313385VN3	04/14/10	05/18/09	99.549	4.51
313385VP8	04/15/10	04/28/09	99.335	6.65
313385VQ6	04/16/10	07/28/09	99.731	2.69
313385VT0	04/19/10	04/20/09	99.263	7.37
313385VU7	04/20/10	04/20/09	99.262	7.38
313385VV5	04/21/10	04/21/09	99.260	7.40
313385VW3	04/22/10	04/27/09	99.300	7.00
313385VX1	04/23/10	04/27/09	99.298	7.02
313385WA0	04/26/10	04/27/09	99.292	7.08
313385WB8	04/27/10	04/28/09	99.292	7.08
313385WC6	04/28/10	05/06/09	99.395	6.05
313385WD4	04/29/10	05/07/09	99.395	6.05
313385WE2	04/30/10	07/28/09	99.716	2.84
313385WH5	05/03/10	05/15/09	99.500	5.00
313385WJ1	05/04/10	05/05/09	99.343	6.57
313385WK8	05/05/10	05/05/09	99.341	6.59
313385WL6	05/06/10	05/18/09	99.500	5.00
313385WM4	05/07/10	02/02/10	99.969	0.31
313385WQ5	05/10/10	05/15/09	99.490	5.10
313385WR3	05/11/10	05/12/09	99.393	6.07
313385WS1	05/12/10	05/13/09	99.474	5.26
313385WT9	05/13/10	05/18/09	99.460	5.40
313385WU6	05/14/10	05/14/09	99.483	5.17

Section III-B (Continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2010 Interest(Per \$1,000 Maturity Value)
313385WX0	05/17/10	05/18/09	99.474	5.26
313385WY8	05/18/10	05/20/09	99.445	5.55
313385WZ5	05/19/10	05/19/09	99.463	5.37
313385XA9	05/20/10	05/27/09	99.493	5.07
313385XB7	05/21/10	06/01/09	99.548	4.52
313385XE1	05/24/10	05/28/09	99.529	4.71
313385XF8	05/25/10	05/28/09	99.497	5.03
313385XG6	05/26/10	05/26/09	99.483	5.17
313385XH4	05/27/10	05/27/09	99.483	5.17
313385XJ0	05/28/10	08/27/09	99.764	2.36
313385XN1	06/01/10	06/02/09	99.535	4.65
313385XP6	06/02/10	06/02/09	99.534	4.66
313385XQ4	06/03/10	12/08/09	99.926	0.74
313385XR2	06/04/10	06/05/09	99.403	5.97
313385XU5	06/07/10	12/09/09	99.920	0.80
313385XV3	06/08/10	06/11/09	99.417	5.83
313385XW1	06/09/10	03/10/10	99.956	0.44
313385XX9	06/10/10	06/11/09	99.434	5.66
313385XY7	06/11/10	06/15/09	99.469	5.31
313385YB6	06/14/10	12/16/09	99.915	0.85
313385YC4	06/15/10	06/15/09	99.463	5.37
313385YD2	06/16/10	06/16/09	99.463	5.37
313385YE0	06/17/10	06/19/09	99.435	5.65
313385YF7	06/18/10	06/19/09	99.434	5.66
313385YJ9	06/21/10	07/14/09	99.554	4.47
313385YK6	06/22/10	06/22/09	99.432	5.68
313385YL4	06/23/10	06/23/09	99.432	5.68
313385YM2	06/24/10	06/24/09	99.432	5.68
313385YN0	06/25/10	02/12/10	99.945	0.55
313385YR1	06/28/10	07/15/09	99.546	4.54
313385YS9	06/29/10	06/29/09	99.473	5.27
313385YT7	06/30/10	11/09/09	99.877	1.23
313385YU4	07/01/10	07/01/09	99.463	5.37
313385YV2	07/02/10	07/14/09	99.500	5.00
313385YZ3	07/06/10	07/07/09	99.494	5.06
313385ZA7	07/07/10	07/07/09	99.493	5.07
313385ZB5	07/08/10	07/10/09	99.506	4.94
313385ZC3	07/09/10	07/10/09	99.505	4.95
313385ZF6	07/12/10	07/13/09	99.494	5.06
313385ZG4	07/13/10	07/14/09	99.484	5.16
313385ZH2	07/14/10	07/20/09	99.481	5.19
313385ZJ8	07/15/10	07/20/09	99.480	5.20
313385ZK5	07/16/10	07/20/09	99.479	5.21
313385ZN9	07/19/10	07/20/09	99.474	5.26
313385ZP4	07/20/10	02/18/10	99.928	0.72
313385ZQ2	07/21/10	07/22/09	99.474	5.26
313385ZR0	07/22/10	01/22/10	99.930	0.70
313385ZS8	07/23/10	07/28/09	99.520	4.80

Section III-B (Continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2010 Interest(Per \$1,000 Maturity Value)
313385ZV1	07/26/10	02/02/10	99.918	0.82
313385ZW9	07/27/10	04/16/10	99.955	0.45
313385ZX7	07/28/10	12/28/09	99.876	1.24
313385ZY5	07/29/10	08/05/09	99.503	4.97
313385ZZ2	07/30/10	08/04/09	99.480	5.20
313385A48	08/02/10	08/07/09	99.480	5.20
313385A55	08/03/10	01/22/10	99.925	0.75
313385A63	08/04/10	08/06/09	99.476	5.24
313385A71	08/05/10	08/05/09	99.453	5.47
313385A89	08/06/10	08/11/09	99.480	5.20
313385B39	08/09/10	08/14/09	99.500	5.00
313385B47	08/10/10	03/29/10	99.948	0.52
313385B54	08/11/10	08/12/09	99.494	5.06
313385B62	08/12/10	03/12/10	99.936	0.64
313385B70	08/13/10	08/20/09	99.523	4.77
313385C20	08/16/10	08/26/09	99.556	4.44
313385C38	08/17/10	04/20/10	99.947	0.53
313385C46	08/18/10	08/18/09	99.513	4.87
313385C53	08/19/10	08/24/09	99.530	4.70
313385C61	08/20/10	08/21/09	99.525	4.75
313385C95	08/23/10	11/23/09	99.833	1.67
313385D29	08/24/10	08/24/09	99.523	4.77
313385D37	08/25/10	08/27/09	99.546	4.54
313385D45	08/26/10	08/26/09	99.503	4.97
313385D52	08/27/10	08/27/09	99.544	4.56
313385D86	08/30/10	03/03/10	99.925	0.75
313385D94	08/31/10	09/01/09	99.555	4.45
313385E28	09/01/10	09/01/09	99.554	4.46
313385E36	09/02/10	09/18/09	99.641	3.59
313385E44	09/03/10	09/03/09	99.564	4.36
313385E85	09/07/10	03/11/10	99.925	0.75
313385E93	09/08/10	03/08/10	99.928	0.72
313385F27	09/09/10	09/09/09	99.574	4.26
313385F35	09/10/10	09/11/09	99.596	4.04
313385F68	09/13/10	03/15/10	99.879	1.21
313385F76	09/14/10	05/07/10	99.942	0.58
313385F84	09/15/10	09/15/09	99.594	4.06
313385F92	09/16/10	09/16/09	99.594	4.06
313385G26	09/17/10	09/17/09	99.594	4.06
313385G59	09/20/10	09/24/09	99.599	4.01
313385G67	09/21/10	03/23/10	99.869	1.31
313385G75	09/22/10	09/22/09	99.605	3.95
313385G83	09/23/10	09/24/09	99.596	4.04
313385G91	09/24/10	09/28/09	99.609	3.91
313385H41	09/27/10	03/29/10	99.899	1.01
313385H58	09/28/10	12/28/09	99.772	2.28
313385H66	09/29/10	09/30/09	99.619	3.81
313385H74	09/30/10	01/28/10	99.898	1.02

Section III-B (Continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2010 Interest(Per \$1,000 Maturity Value)
313385H82	10/01/10	10/07/09	99.651	3.49
313385J31	10/04/10	10/08/09	99.649	3.51
313385J49	10/05/10	04/29/10	99.907	0.93
313385J56	10/06/10	04/22/10	99.907	0.93
313385J64	10/07/10	10/07/09	99.645	3.55
313385J72	10/08/10	10/09/09	99.637	3.63
313385K39	10/12/10	03/02/10	99.869	1.31
313385K47	10/13/10	10/14/09	99.626	3.74
313385K54	10/14/10	02/09/10	99.870	1.30
313385K62	10/15/10	10/20/09	99.660	3.40
313385K96	10/18/10	02/11/10	99.876	1.24
313385L20	10/19/10	10/19/09	99.605	3.95
313385L38	10/20/10	04/23/10	99.890	1.10
313385L46	10/21/10	10/22/09	99.606	3.94
313385L53	10/22/10	03/23/10	99.834	1.66
313385L87	10/25/10	12/24/09	99.729	2.71
313385L95	10/26/10	04/26/10	99.888	1.12
313385M29	10/27/10	10/28/09	99.596	4.04
313385M37	10/28/10	10/29/09	99.596	4.04
313385M45	10/29/10	02/10/10	99.870	1.31
313385M78	11/01/10	05/03/10	99.874	1.26
313385M86	11/02/10	11/10/09	99.653	3.47
313385M94	11/03/10	11/10/09	99.652	3.48
313385N28	11/04/10	11/13/09	99.664	3.36
313385N36	11/05/10	11/06/09	99.656	3.44
313385N69	11/08/10	11/10/09	99.647	3.53
313385N77	11/09/10	02/10/10	99.804	1.96
313385N85	11/10/10	02/10/10	99.803	1.97
313385P26	11/12/10	11/12/09	99.655	3.45
313385P59	11/15/10	11/18/09	99.668	3.32
313385P67	11/16/10	05/13/10	99.870	1.30
313385P75	11/17/10	12/18/09	99.647	3.53
313385P83	11/18/10	04/30/10	99.865	1.35
313385P91	11/19/10	11/20/09	99.717	2.83
313385Q41	11/22/10	05/12/10	99.865	1.35
313385Q58	11/23/10	05/03/10	99.864	1.36
313385Q66	11/24/10	12/17/09	99.658	3.42
313385Q82	11/26/10	12/01/09	99.760	2.40
313385R32	11/29/10	05/24/10	99.869	1.31
313385R40	11/30/10	04/15/10	99.860	1.40
313385R57	12/01/10	12/21/09	99.693	3.07
313385R65	12/02/10	12/07/09	99.710	2.90
313385R73	12/03/10	12/04/09	99.628	3.72
313385S23	12/06/10	12/10/09	99.659	3.41
313385S31	12/07/10	12/08/09	99.701	2.99
313385S49	12/08/10	05/05/10	99.855	1.45
313385S56	12/09/10	12/10/09	99.670	3.30
313385S64	12/10/10	12/14/09	99.629	3.71

Section III-B (Continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2010 Interest(Per \$1,000 Maturity Value)
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313385S98	12/13/10	06/01/10	99.870	1.30
313385T22	12/14/10	12/17/09	99.648	3.52
313385T30	12/15/10	12/16/09	99.569	4.31
313385T48	12/16/10	12/17/09	99.646	3.54
313385T55	12/17/10	12/21/09	99.686	3.14
313385T89	12/20/10	12/28/09	99.613	3.87
313385T97	12/21/10	06/21/10	99.909	0.91
313385U20	12/22/10	12/22/09	99.594	4.06
313385U38	12/23/10	12/29/09	99.561	4.39
313385U79	12/27/10	06/25/10	99.871	1.29
313385U87	12/28/10	01/04/10	99.562	4.38
313385U95	12/29/10	01/04/10	99.561	4.39
313385V29	12/30/10	02/03/10	99.716	2.84
313385V37	12/31/10	06/28/10	99.897	1.03

Section III-C

FEDERAL NATIONAL MORTGAGE ASSOCIATION
Short-Term Obligations Issued at a
Discount and Maturing in 2010

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2010 Interest(Per \$1,000 Maturity Value)
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313589RJ4	01/04/10	01/14/09	99.359	6.41
313589RK1	01/05/10	02/24/09	99.291	7.09
313589RL9	01/06/10	01/22/09	99.273	7.27
313589RM7	01/07/10	01/28/09	99.216	7.84
313589RN5	01/08/10	01/23/09	99.271	7.29
313589RR6	01/11/10	02/12/09	99.288	7.12
313589RS4	01/12/10	05/29/09	99.797	2.03
313589RT2	01/13/10	02/03/09	99.140	8.60
313589RU9	01/14/10	02/23/09	99.278	7.22
313589RV7	01/15/10	01/27/09	99.196	8.04
313589RZ8	01/19/10	02/06/09	99.104	8.96
313589SA2	01/20/10	01/30/09	99.113	8.87
313589SB0	01/21/10	01/30/09	99.110	8.90
313589SC8	01/22/10	01/30/09	99.108	8.92
313589SF1	01/25/10	02/05/09	99.076	9.24
313589SG9	01/26/10	02/24/09	99.244	7.56
313589SH7	01/27/10	05/19/09	99.740	2.60
313589SJ3	01/28/10	02/05/09	99.068	9.32
313589SK0	01/29/10	02/05/09	99.065	9.35
313589SN4	02/01/10	02/09/09	99.088	9.12
313589SP9	02/02/10	02/10/09	99.107	8.93
313589SQ7	02/03/10	02/09/09	99.083	9.17
313589SR5	02/04/10	03/11/09	99.175	8.25
313589SS3	02/05/10	02/13/09	99.122	8.78
313589SV6	02/08/10	03/12/09	99.168	8.32
313589SW4	02/09/10	08/20/09	99.885	1.15
313589SX2	02/10/10	06/17/09	99.808	1.92
313589SY0	02/11/10	03/31/09	99.516	4.84
313589SZ7	02/12/10	02/24/09	99.157	8.43
313589TD5	02/16/10	03/04/09	99.137	8.63
313589TE3	02/17/10	03/10/09	99.130	8.70
313589TF0	02/18/10	03/12/09	99.143	8.57
313589TG8	02/19/10	03/10/09	99.135	8.65
313589TK9	02/22/10	03/10/09	99.108	8.92
313589TL7	02/23/10	09/18/09	99.921	0.79
313589TM5	02/24/10	05/14/09	99.658	3.42
313589TN3	02/25/10	03/13/09	99.137	8.63
313589TP8	02/26/10	03/05/09	99.105	8.95
313589TS2	03/01/10	03/12/09	99.095	9.05
313589TT0	03/02/10	03/18/09	99.137	8.63
313589TU7	03/03/10	03/16/09	99.130	8.70
313589TV5	03/04/10	07/01/09	99.761	2.39
313589TW3	03/05/10	03/18/09	99.130	8.70
313589TZ6	03/08/10	05/28/09	99.692	3.08

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2010 Interest(Per \$1,000 Maturity Value)
313589UB7	03/10/10	03/16/09	99.132	8.68
313589UC5	03/11/10	06/10/09	99.711	2.89
313589UD3	03/12/10	04/22/09	99.550	4.50
313589UG6	03/15/10	04/08/09	99.422	5.78
313589UH4	03/16/10	06/01/09	99.704	2.96
313589UJ0	03/17/10	04/17/09	99.434	5.66
313589UK7	03/18/10	04/30/09	99.580	4.20
313589UL5	03/19/10	04/14/09	99.416	5.84
313589UP6	03/22/10	04/16/09	99.424	5.76
313589UQ4	03/23/10	12/03/09	99.976	0.24
313589UR2	03/24/10	04/28/09	99.624	3.76
313589US0	03/25/10	04/08/09	99.405	5.95
313589UT8	03/26/10	04/07/09	99.402	5.98
313589UW1	03/29/10	06/10/09	99.692	3.08
313589UX9	03/30/10	10/26/09	99.944	0.56
313589UY7	03/31/10	04/29/09	99.617	3.83
313589UZ4	04/01/10	04/15/09	99.288	7.12
313589VA8	04/02/10	05/20/09	99.613	3.87
313589VD2	04/05/10	04/16/09	99.361	6.39
313589VE0	04/06/10	04/15/09	99.308	6.92
313589VF7	04/07/10	05/29/09	99.661	3.39
313589VG5	04/08/10	04/16/09	99.316	6.84
313589VH3	04/09/10	04/16/09	99.304	6.96
313589VL4	04/12/10	04/30/09	99.518	4.82
313589VM2	04/13/10	02/12/10	99.983	0.17
313589VN0	04/14/10	05/29/09	99.653	3.47
313589VP5	04/15/10	06/29/09	99.662	3.38
313589VQ3	04/16/10	04/30/09	99.581	4.19
313589VT7	04/19/10	11/09/09	99.924	0.76
313589VU4	04/20/10	05/21/09	99.610	3.90
313589VV2	04/21/10	05/26/09	99.615	3.85
313589VW0	04/22/10	05/01/09	99.506	4.94
313589VX8	04/23/10	05/04/09	99.508	4.92
313589WA7	04/26/10	06/23/09	99.625	3.75
313589WB5	04/27/10	11/09/09	99.920	0.80
313589WC3	04/28/10	07/17/09	99.699	3.01
313589WD1	04/29/10	07/16/09	99.697	3.03
313589WE9	04/30/10	06/23/09	99.620	3.80
313589WH2	05/03/10	05/11/09	99.494	5.06
313589WJ8	05/04/10	05/26/09	99.571	4.29
313589WK5	05/05/10	05/11/09	99.491	5.09
313589WL3	05/06/10	07/21/09	99.679	3.21
313589WM1	05/07/10	08/04/09	99.693	3.07
313589WQ2	05/10/10	05/22/09	99.559	4.41
313589WR0	05/11/10	11/16/09	99.922	0.78
313589WS8	05/12/10	06/17/09	99.671	3.29
313589WT6	05/13/10	08/06/09	99.681	3.19
313589WU3	05/14/10	06/29/09	99.610	3.90

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2010 Interest(Per \$1,000 Maturity Value)
313589WX7	05/17/10	06/23/09	99.581	4.19
313589WY5	05/18/10	06/26/09	99.593	4.07
313589WZ2	05/19/10	07/28/09	99.656	3.44
313589XA6	05/20/10	06/04/09	99.592	4.08
313589XB4	05/21/10	06/08/09	99.634	3.66
313589XE8	05/24/10	06/19/09	99.567	4.33
313589XF5	05/25/10	08/26/09	99.766	2.34
313589XG3	05/26/10	08/26/09	99.765	2.35
313589XH1	05/27/10	06/02/09	99.601	3.99
313589XJ7	05/28/10	06/12/09	99.543	4.57
313589XN8	06/01/10	06/24/09	99.553	4.47
313589XP3	06/02/10	10/09/09	99.889	1.11
313589XQ1	06/03/10	07/21/09	99.604	3.96
313589XR9	06/04/10	06/26/09	99.562	4.38
313589XU2	06/07/10	02/25/10	99.966	0.34
313589XV0	06/08/10	01/25/10	99.967	0.33
313589XW8	06/09/10	12/01/09	99.937	0.63
313589XX6	06/10/10	12/22/09	99.929	0.71
313589XY4	06/11/10	06/26/09	99.553	4.47
313589YB3	06/14/10	07/06/09	99.581	4.19
313589YC1	06/15/10	07/01/09	99.564	4.36
313589YD9	06/16/10	09/11/09	99.776	2.24
313589YE7	06/17/10	08/28/09	99.748	2.52
313589YF4	06/18/10	07/22/09	99.568	4.32
313589YJ6	06/21/10	07/02/09	99.548	4.52
313589YK3	06/22/10	11/16/09	99.891	1.09
313589YL1	06/23/10	12/23/09	99.894	1.06
313589YM9	06/24/10	08/03/09	99.576	4.24
313589YN7	06/25/10	07/02/09	99.543	4.57
313589YR8	06/28/10	10/27/09	99.858	1.42
313589YS6	06/29/10	12/15/09	99.897	1.03
313589YT4	06/30/10	09/24/09	99.837	1.63
313589YU1	07/01/10	07/22/09	99.570	4.30
313589YV9	07/02/10	08/27/09	99.708	2.92
313589YZ0	07/06/10	07/23/09	99.536	4.64
313589ZA4	07/07/10	07/28/09	99.513	4.87
313589ZB2	07/08/10	07/22/09	99.561	4.39
313589ZC0	07/09/10	08/20/09	99.623	3.77
313589ZF3	07/12/10	07/24/09	99.490	5.10
313589ZG1	07/13/10	07/24/09	99.489	5.11
313589ZH9	07/14/10	07/27/09	99.482	5.18
313589ZJ5	07/15/10	07/27/09	99.480	5.20
313589ZK2	07/16/10	07/23/09	99.553	4.47
313589ZN6	07/19/10	08/05/09	99.497	5.03
313589ZP1	07/20/10	12/14/09	99.879	1.21
313589ZQ9	07/21/10	12/14/09	99.878	1.22
313589ZR7	07/22/10	10/15/09	99.829	1.71
313589ZS5	07/23/10	08/06/09	99.493	5.07

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2010 Interest(Per \$1,000 Maturity Value)
313589ZV8	07/26/10	08/05/09	99.477	5.23
313589ZW6	07/27/10	08/21/09	99.575	4.25
313589ZX4	07/28/10	10/27/09	99.810	1.90
313589ZY2	07/29/10	12/14/09	99.874	1.26
313589ZZ9	07/30/10	08/05/09	99.471	5.29
313589A45	08/02/10	08/10/09	99.455	5.45
313589A52	08/03/10	08/10/09	99.453	5.47
313589A60	08/04/10	08/10/09	99.452	5.48
313589A78	08/05/10	08/10/09	99.450	5.50
313589A86	08/06/10	09/18/09	99.785	2.15
313589B36	08/09/10	08/21/09	99.539	4.61
313589B44	08/10/10	09/09/09	99.637	3.63
313589B51	08/11/10	08/21/09	99.537	4.63
313589B69	08/12/10	11/17/09	99.836	1.64
313589B77	08/13/10	08/20/09	99.533	4.67
313589C27	08/16/10	08/31/09	99.601	3.99
313589C35	08/17/10	01/06/10	99.845	1.55
313589C43	08/18/10	10/07/09	99.781	2.19
313589C50	08/19/10	08/24/09	99.560	4.40
313589C68	08/20/10	10/08/09	99.772	2.28
313589C92	08/23/10	12/11/09	99.816	1.84
313589D26	08/24/10	09/18/09	99.773	2.27
313589D34	08/25/10	10/29/09	99.758	2.42
313589D42	08/26/10	09/30/09	99.789	2.11
313589D59	08/27/10	10/13/09	99.770	2.30
313589D83	08/30/10	10/26/09	99.752	2.48
313589D91	08/31/10	09/29/09	99.785	2.15
313589E25	09/01/10	09/17/09	99.729	2.71
313589E33	09/02/10	11/18/09	99.792	2.08
313589E41	09/03/10	12/11/09	99.808	1.92
313589E82	09/07/10	09/23/09	99.709	2.91
313589E90	09/08/10	01/20/10	99.872	1.28
313589F24	09/09/10	10/20/09	99.712	2.88
313589F32	09/10/10	09/18/09	99.722	2.78
313589F65	09/13/10	10/16/09	99.686	3.14
313589F73	09/14/10	10/19/09	99.688	3.12
313589F81	09/15/10	10/16/09	99.685	3.15
313589F99	09/16/10	10/16/09	99.684	3.16
313589G23	09/17/10	10/08/09	99.694	3.06
313589G56	09/20/10	10/15/09	99.688	3.12
313589G64	09/21/10	10/19/09	99.691	3.09
313589G72	09/22/10	10/13/09	99.685	3.15
313589G80	09/23/10	10/07/09	99.678	3.22
313589G98	09/24/10	11/03/09	99.711	2.89
313589H48	09/27/10	10/02/09	99.700	3.00
313589H55	09/28/10	10/06/09	99.653	3.47
313589H63	09/29/10	10/09/09	99.665	3.35
313589H71	09/30/10	10/07/09	99.652	3.48

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2010 Interest(Per \$1,000 Maturity Value)
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313589H89	10/01/10	10/15/09	99.649	3.51
313589J38	10/04/10	10/15/09	99.646	3.54
313589J46	10/05/10	10/16/09	99.646	3.54
313589J53	10/06/10	11/06/09	99.675	3.25
313589J61	10/07/10	11/25/09	99.798	2.02
313589J79	10/08/10	10/15/09	99.642	3.58
313589K36	10/12/10	11/06/09	99.669	3.31
313589K44	10/13/10	01/12/10	99.817	1.83
313589K51	10/14/10	11/16/09	99.733	2.67
313589K69	10/15/10	11/16/09	99.741	2.59
313589K93	10/18/10	12/03/09	99.796	2.04
313589L27	10/19/10	01/07/10	99.755	2.45
313589L35	10/20/10	01/20/10	99.818	1.82
313589L43	10/21/10	03/05/10	99.828	1.72
313589L50	10/22/10	11/06/09	99.660	3.40
313589L84	10/25/10	12/08/09	99.724	2.76
313589L92	10/26/10	12/08/09	99.723	2.77
313589M26	10/27/10	12/15/09	99.710	2.90
313589M34	10/28/10	01/04/10	99.678	3.22
313589M42	10/29/10	11/12/09	99.659	3.41
313589M75	11/01/10	11/10/09	99.634	3.66
313589M83	11/02/10	11/17/09	99.689	3.11
313589M91	11/03/10	11/10/09	99.632	3.68
313589N25	11/04/10	11/12/09	99.633	3.67
313589N33	11/05/10	11/18/09	99.687	3.13
313589N66	11/08/10	11/19/09	99.715	2.85
313589N74	11/09/10	11/19/09	99.714	2.86
313589N82	11/10/10	11/17/09	99.682	3.18
313589P23	11/12/10	01/04/10	99.645	3.55
313589P56	11/15/10	11/24/09	99.723	2.77
313589P64	11/16/10	01/26/10	99.771	2.29
313589P72	11/17/10	02/22/10	99.777	2.23
313589P80	11/18/10	11/23/09	99.720	2.80
313589P98	11/19/10	02/12/10	99.767	2.33
313589Q48	11/22/10	01/11/10	99.729	2.71
313589Q55	11/23/10	01/13/10	99.730	2.70
313589Q63	11/24/10	01/25/10	99.806	1.94
313589Q89	11/26/10	04/29/10	99.836	1.64
313589R39	11/29/10	01/19/10	99.756	2.44
313589R47	11/30/10	12/07/09	99.672	3.28
313589R54	12/01/10	12/07/09	99.631	3.69
313589R62	12/02/10	12/11/09	99.654	3.46
313589R70	12/03/10	12/10/09	99.652	3.48
313589S20	12/06/10	01/13/10	99.691	3.09
313589S38	12/07/10	02/12/10	99.752	2.48
313589S46	12/08/10	01/12/10	99.688	3.12
313589S53	12/09/10	04/29/10	99.820	1.80
313589S61	12/10/10	01/13/10	99.687	3.13

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2010 Interest(Per \$1,000 Maturity Value)
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313589S95	12/13/10	01/13/10	99.694	3.06
313589T29	12/14/10	01/15/10	99.695	3.05
313589T37	12/15/10	01/08/10	99.631	3.69
313589T45	12/16/10	02/23/10	99.737	2.63
313589T52	12/17/10	01/15/10	99.692	3.08
313589T86	12/20/10	01/05/10	99.564	4.36
313589T94	12/21/10	01/11/10	99.627	3.73
313589U27	12/22/10	01/14/10	99.677	3.23
313589U35	12/23/10	01/07/10	99.611	3.89
313589U43	12/24/10	02/24/10	99.722	2.78
313589U76	12/27/10	01/05/10	99.555	4.45
313589U84	12/28/10	01/07/10	99.606	3.94
313589U92	12/29/10	01/26/10	99.719	2.81
313589V26	12/30/10	01/06/10	99.543	4.57

Section III-D

FEDERAL FARM CREDIT BANKS
Short-Term Obligations Issued at a
Discount and Maturing in 2010

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2010 Interest(Per \$1,000 Maturity Value)
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313313RJ9	01/04/10	03/30/09	99.487	5.13
313313RK6	01/05/10	01/07/09	99.183	8.17
313313RL4	01/06/10	01/15/09	99.298	7.02
313313RM2	01/07/10	01/08/09	99.181	8.19
313313RN0	01/08/10	05/21/09	99.768	2.32
313313RR1	01/11/10	01/04/10	99.998	0.02
313313RS9	01/12/10	09/30/09	99.954	0.46
313313RT7	01/13/10	07/31/09	99.871	1.29
313313RU4	01/14/10	05/27/09	99.755	2.45
313313RV2	01/15/10	12/04/09	99.994	0.06
313313RZ3	01/19/10	08/04/09	99.874	1.26
313313SA7	01/20/10	08/04/09	99.873	1.27
313313SB5	01/21/10	01/14/10	99.999	0.01
313313SC3	01/22/10	08/25/09	99.896	1.04
313313SF6	01/25/10	08/25/09	99.890	1.10
313313SG4	01/26/10	08/27/09	99.899	1.01
313313SH2	01/27/10	08/27/09	99.898	1.02
313313SJ8	01/28/10	08/31/09	99.900	1.00
313313SK5	01/29/10	08/31/09	99.899	1.01
313313SN9	02/01/10	09/02/09	99.903	0.97
313313SP4	02/02/10	09/02/09	99.902	0.98
313313SQ2	02/03/10	01/27/10	99.999	0.01
313313SS8	02/05/10	02/06/09	99.009	9.91
313313SV1	02/08/10	01/28/10	99.998	0.02
313313SW9	02/09/10	03/19/09	99.310	6.90
313313SX7	02/10/10	04/23/09	99.569	4.31
313313SY5	02/11/10	09/30/09	99.933	0.67
313313SZ2	02/12/10	02/13/09	99.029	9.71
313313TD0	02/16/10	03/18/09	99.172	8.28
313313TE8	02/17/10	08/25/09	99.863	1.37
313313TG3	02/19/10	05/27/09	99.687	3.13
313313TK4	02/22/10	02/24/09	99.042	9.58
313313TL2	02/23/10	01/28/10	99.994	0.06
313313TM0	02/24/10	06/24/09	99.721	2.79
313313TN8	02/25/10	02/25/09	99.037	9.63
313313TP3	02/26/10	12/04/09	99.981	0.19
313313TS7	03/01/10	10/01/09	99.916	0.84
313313TT5	03/02/10	10/01/09	99.916	0.84
313313TU2	03/03/10	10/02/09	99.924	0.76
313313TV0	03/04/10	10/02/09	99.924	0.76
313313TZ1	03/08/10	03/05/10	99.999	0.01
313313UC0	03/11/10	04/16/09	99.360	6.40
313313UG1	03/15/10	01/06/10	99.979	0.21
313313UH9	03/16/10	10/09/09	99.939	0.61

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2010 Interest(Per \$1,000 Maturity Value)
313313UJ5	03/17/10	10/09/09	99.938	0.62
313313UK2	03/18/10	03/20/09	99.264	7.36
313313UL0	03/19/10	10/14/09	99.931	0.69
313313UP1	03/22/10	03/31/09	99.140	8.60
313313UQ9	03/23/10	10/15/09	99.921	0.79
313313UR7	03/24/10	03/27/09	99.165	8.35
313313UT3	03/26/10	10/16/09	99.924	0.76
313313UW6	03/29/10	09/30/09	99.890	1.10
313313UX4	03/30/10	04/02/09	99.165	8.35
313313UY2	03/31/10	10/22/09	99.911	0.89
313313UZ9	04/01/10	06/22/09	99.623	3.77
313313VD7	04/05/10	06/05/09	99.569	4.31
313313VE5	04/06/10	10/23/09	99.913	0.87
313313VG0	04/08/10	03/17/10	99.991	0.09
313313VH8	04/09/10	05/22/09	99.580	4.20
313313VL9	04/12/10	04/14/09	99.214	7.86
313313VM7	04/13/10	03/22/10	99.991	0.09
313313VN5	04/14/10	10/26/09	99.910	0.90
313313VP0	04/15/10	08/24/09	99.760	2.40
313313VQ8	04/16/10	03/22/10	99.990	0.10
313313VT2	04/19/10	06/25/09	99.611	3.89
313313VU9	04/20/10	11/12/09	99.916	0.84
313313VV7	04/21/10	06/26/09	99.626	3.74
313313VW5	04/22/10	11/12/09	99.915	0.85
313313VX3	04/23/10	11/12/09	99.915	0.85
313313WA2	04/26/10	03/05/10	99.981	0.19
313313WD6	04/29/10	03/08/10	99.978	0.22
313313WE4	04/30/10	10/26/09	99.897	1.03
313313WH7	05/03/10	07/02/09	99.568	4.32
313313WK0	05/05/10	06/05/09	99.490	5.10
313313WL8	05/06/10	11/13/09	99.908	0.92
313313WM6	05/07/10	09/29/09	99.859	1.41
313313WQ7	05/10/10	08/24/09	99.712	2.88
313313WR5	05/11/10	04/15/10	99.987	0.13
313313WS3	05/12/10	05/15/09	99.437	5.63
313313WT1	05/13/10	05/13/09	99.392	6.08
313313WU8	05/14/10	07/01/09	99.525	4.75
313313WX2	05/17/10	08/19/09	99.684	3.16
313313WY0	05/18/10	11/23/09	99.917	0.83
313313WZ7	05/19/10	11/23/09	99.916	0.84
313313XA1	05/20/10	12/16/09	99.918	0.82
313313XB9	05/21/10	12/17/09	99.918	0.82
313313XE3	05/24/10	08/24/09	99.689	3.11
313313XF0	05/25/10	08/25/09	99.704	2.96
313313XG8	05/26/10	12/18/09	99.916	0.84
313313XH6	05/27/10	12/31/09	99.918	0.82
313313XJ2	05/28/10	05/05/10	99.989	0.11
313313XN3	06/01/10	01/04/10	99.910	0.90

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2010 Interest(Per \$1,000 Maturity Value)
313313XP8	06/02/10	07/02/09	99.507	4.93
313313XQ6	06/03/10	01/06/10	99.914	0.86
313313XR4	06/04/10	06/04/09	99.483	5.17
313313XU7	06/07/10	02/03/10	99.948	0.52
313313XV5	06/08/10	03/30/10	99.967	0.33
313313XX1	06/10/10	04/05/10	99.965	0.35
313313XY9	06/11/10	06/11/09	99.382	6.18
313313YB8	06/14/10	02/17/10	99.945	0.55
313313YC6	06/15/10	12/04/09	99.887	1.13
313313YE2	06/17/10	07/01/09	99.454	5.46
313313YF9	06/18/10	04/23/10	99.969	0.31
313313YJ1	06/21/10	04/30/10	99.973	0.27
313313YK8	06/22/10	06/04/10	99.992	0.08
313313YL6	06/23/10	09/29/09	99.785	2.15
313313YM4	06/24/10	02/17/10	99.940	0.60
313313YN2	06/25/10	02/17/10	99.940	0.60
313313YR3	06/28/10	06/08/10	99.992	0.08
313313YS1	06/29/10	02/19/10	99.939	0.61
313313YT9	06/30/10	02/19/10	99.938	0.62
313313YU6	07/01/10	12/17/09	99.875	1.25
313313YV4	07/02/10	07/08/09	99.472	5.28
313313YZ5	07/06/10	01/06/10	99.889	1.11
313313ZA9	07/07/10	01/07/10	99.894	1.06
313313ZB7	07/08/10	02/19/10	99.931	0.69
313313ZC5	07/09/10	07/09/09	99.463	5.37
313313ZF8	07/12/10	01/28/10	99.908	0.92
313313ZG6	07/13/10	10/02/09	99.748	2.52
313313ZH4	07/14/10	05/24/10	99.972	0.28
313313ZJ0	07/15/10	01/15/10	99.905	0.95
313313ZK7	07/16/10	06/02/10	99.978	0.22
313313ZN1	07/19/10	03/12/10	99.928	0.72
313313ZP6	07/20/10	02/22/10	99.922	0.78
313313ZQ4	07/21/10	06/16/10	99.990	0.10
313313ZR2	07/22/10	02/23/10	99.917	0.83
313313ZS0	07/23/10	07/24/09	99.474	5.26
313313ZV3	07/26/10	01/21/10	99.907	0.93
313313ZW1	07/27/10	07/30/09	99.447	5.53
313313ZX9	07/28/10	12/31/09	99.855	1.45
313313ZY7	07/29/10	02/24/10	99.914	0.86
313313ZZ4	07/30/10	02/24/10	99.913	0.87
313313A40	08/02/10	02/26/10	99.908	0.92
313313A57	08/03/10	08/10/09	99.433	5.67
313313A73	08/05/10	07/06/10	99.984	0.16
313313A81	08/06/10	02/26/10	99.906	0.94
313313B31	08/09/10	08/24/09	99.485	5.15
313313B49	08/10/10	03/09/10	99.897	1.03
313313B56	08/11/10	07/07/10	99.982	0.18
313313B64	08/12/10	12/31/09	99.832	1.68

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2010 Interest(Per \$1,000 Maturity Value)
313313B72	08/13/10	08/14/09	99.474	5.26
313313C22	08/16/10	11/10/09	99.768	2.32
313313C48	08/18/10	05/28/10	99.952	0.48
313313C55	08/19/10	08/20/09	99.484	5.16
313313C63	08/20/10	03/11/10	99.897	1.03
313313C97	08/23/10	11/23/09	99.803	1.97
313313D21	08/24/10	03/16/10	99.884	1.16
313313D39	08/25/10	05/28/10	99.948	0.52
313313D47	08/26/10	12/31/09	99.775	2.25
313313D54	08/27/10	06/02/10	99.947	0.53
313313D88	08/30/10	03/26/10	99.887	1.13
313313D96	08/31/10	03/26/10	99.886	1.14
313313E20	09/01/10	09/03/09	99.536	4.64
313313E38	09/02/10	03/31/10	99.897	1.03
313313E46	09/03/10	03/31/10	99.896	1.04
313313E87	09/07/10	04/05/10	99.871	1.29
313313E95	09/08/10	04/05/10	99.870	1.30
313313F29	09/09/10	09/09/09	99.534	4.66
313313F37	09/10/10	03/10/10	99.872	1.28
313313F60	09/13/10	08/25/10	99.991	0.09
313313F78	09/14/10	08/25/10	99.990	0.10
313313F86	09/15/10	12/04/09	99.755	2.45
313313F94	09/16/10	08/16/10	99.985	0.15
313313G28	09/17/10	08/24/10	99.988	0.12
313313G51	09/20/10	03/17/10	99.855	1.45
313313G85	09/23/10	04/07/10	99.869	1.31
313313G93	09/24/10	09/14/10	99.995	0.05
313313H43	09/27/10	03/11/10	99.856	1.44
313313H50	09/28/10	03/26/10	99.855	1.45
313313H68	09/29/10	04/21/10	99.897	1.03
313313H76	09/30/10	12/31/09	99.712	2.88
313313H84	10/01/10	12/22/09	99.811	1.89
313313J33	10/04/10	01/20/10	99.822	1.78
313313J41	10/05/10	04/28/10	99.880	1.20
313313J58	10/06/10	04/28/10	99.879	1.21
313313J66	10/07/10	04/29/10	99.884	1.16
313313J74	10/08/10	04/29/10	99.879	1.21
313313K31	10/12/10	10/15/09	99.608	3.92
313313K49	10/13/10	06/16/10	99.941	0.59
313313K56	10/14/10	04/14/10	99.853	1.47
313313K64	10/15/10	07/01/10	99.941	0.59
313313K98	10/18/10	04/29/10	99.866	1.34
313313L22	10/19/10	04/19/10	99.858	1.42
313313L30	10/20/10	10/22/09	99.587	4.13
313313L48	10/21/10	09/16/10	99.983	0.17
313313L55	10/22/10	04/20/10	99.856	1.44
313313L89	10/25/10	04/30/10	99.862	1.38
313313L97	10/26/10	05/05/10	99.865	1.35

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2010 Interest(Per \$1,000 Maturity Value)
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313313M21	10/27/10	05/11/10	99.859	1.41
313313M39	10/28/10	05/11/10	99.858	1.42
313313M47	10/29/10	05/12/10	99.854	1.46
313313M70	11/01/10	11/04/09	99.588	4.12
313313M88	11/02/10	10/28/10	99.998	0.02
313313M96	11/03/10	11/06/09	99.608	3.92
313313N20	11/04/10	12/31/09	99.658	3.42
313313N38	11/05/10	10/18/10	99.991	0.09
313313N61	11/08/10	10/29/10	99.996	0.04
313313N79	11/09/10	05/13/10	99.850	1.50
313313N87	11/10/10	05/26/10	99.865	1.35
313313P28	11/12/10	11/13/09	99.616	3.84
313313P51	11/15/10	12/18/09	99.650	3.50
313313P69	11/16/10	10/22/10	99.988	0.12
313313P77	11/17/10	05/28/10	99.851	1.49
313313P85	11/18/10	10/14/10	99.983	0.17
313313P93	11/19/10	06/15/10	99.904	0.96
313313Q43	11/22/10	05/24/10	99.838	1.62
313313Q50	11/23/10	03/30/10	99.788	2.12
313313Q68	11/24/10	10/27/10	99.988	0.12
313313Q84	11/26/10	11/24/10	99.999	0.01
313313R34	11/29/10	09/17/10	99.964	0.36
313313R42	11/30/10	05/28/10	99.835	1.65
313313R59	12/01/10	05/28/10	99.834	1.66
313313R67	12/02/10	04/09/10	99.783	2.17
313313R75	12/03/10	06/01/10	99.841	1.59
313313S25	12/06/10	06/04/10	99.841	1.59
313313S33	12/07/10	06/04/10	99.840	1.60
313313S58	12/09/10	12/31/09	99.571	4.29
313313S66	12/10/10	11/22/10	99.993	0.07
313313S90	12/13/10	06/09/10	99.844	1.56
313313T24	12/14/10	06/09/10	99.843	1.57
313313T32	12/15/10	03/26/10	99.743	2.57
313313T40	12/16/10	11/29/10	99.992	0.08
313313T57	12/17/10	12/17/09	99.584	4.16
313313T81	12/20/10	04/19/10	99.782	2.18
313313T99	12/21/10	03/24/10	99.713	2.87
313313U22	12/22/10	06/23/10	99.869	1.31
313313U30	12/23/10	07/28/10	99.901	0.99
313313U71	12/27/10	09/14/10	99.939	0.61

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2010 Interest(Per \$1,000 Maturity Value)
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313313SR0	02/04/10	02/03/10	99.9998	0.002
313313TF5	02/18/10	02/17/10	99.9998	0.002
313313TW8	03/05/10	03/04/10	99.9997	0.003
313313UA4	03/09/10	03/08/10	99.9997	0.003
313313UB2	03/10/10	03/09/10	99.9997	0.003
313313UD8	03/12/10	03/11/10	99.9997	0.003
313313US5	03/25/10	03/24/10	99.9996	0.004
313313VF2	04/07/10	04/06/10	99.9996	0.004
313313WB0	04/27/10	04/26/10	99.9996	0.004
313313WC8	04/28/10	04/27/10	99.9996	0.004
313313WJ3	05/04/10	05/03/10	99.9996	0.004
313313XW3	06/09/10	06/08/10	99.9996	0.004
313313YD4	06/16/10	06/15/10	99.9997	0.003
313313A65	08/04/10	08/03/10	99.9996	0.004
313313C30	08/17/10	08/16/10	99.9995	0.005
313313G69	09/21/10	09/20/10	99.9996	0.004
313313G77	09/22/10	09/21/10	99.9996	0.004
313313S41	12/08/10	12/07/10	99.9998	0.002
313313V39	12/31/10	12/30/10	99.9999	0.001

Section III-E

FEDERAL HOME LOAN MORTGAGE CORPORATION
Short-Term Obligations Issued at a
Discount and Maturing in 2010

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2010 Interest(Per \$1,000 Maturity Value)
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313397RJ2	01/04/10	01/08/09	99.248	7.52
313397RK9	01/05/10	01/07/09	99.244	7.56
313397RL7	01/06/10	01/07/09	99.242	7.58
313397RM5	01/07/10	01/29/09	99.219	7.81
313397RN3	01/08/10	01/16/09	99.306	6.94
313397RR4	01/11/10	07/13/09	99.848	1.52
313397RS2	01/12/10	09/30/09	99.971	0.29
313397RT0	01/13/10	08/31/09	99.936	0.64
313397RU7	01/14/10	07/07/09	99.867	1.33
313397RV5	01/15/10	03/04/09	99.252	7.48
313397RZ6	01/19/10	02/06/09	99.104	8.96
313397SA0	01/20/10	02/05/09	99.098	9.02
313397SB8	01/21/10	07/02/09	99.820	1.80
313397SC6	01/22/10	08/25/09	99.917	0.83
313397SF9	01/25/10	06/12/09	99.786	2.14
313397SG7	01/26/10	02/09/09	99.103	8.97
313397SH5	01/27/10	09/01/09	99.914	0.86
313397SJ1	01/28/10	02/10/09	99.100	9.00
313397SK8	01/29/10	02/09/09	99.095	9.05
313397SN2	02/01/10	02/06/09	99.000	10.00
313397SP7	02/02/10	02/06/09	98.997	10.03
313397SQ5	02/03/10	02/06/09	98.994	10.06
313397SR3	02/04/10	02/06/09	98.992	10.08
313397SS1	02/05/10	02/06/09	98.989	10.11
313397SV4	02/08/10	02/26/09	99.113	8.87
313397SX0	02/10/10	02/26/09	99.108	8.92
313397SY8	02/11/10	02/12/09	99.070	9.30
313397SZ5	02/12/10	03/04/09	99.118	8.82
313397TD3	02/16/10	02/23/09	99.075	9.25
313397TE1	02/17/10	10/27/09	99.969	0.31
313397TF8	02/18/10	02/20/09	99.062	9.38
313397TG6	02/19/10	07/30/09	99.830	1.70
313397TK7	02/22/10	05/13/09	99.644	3.56
313397TL5	02/23/10	05/13/09	99.643	3.57
313397TM3	02/24/10	10/27/09	99.963	0.37
313397TN1	02/25/10	07/06/09	99.792	2.08
313397TP6	02/26/10	03/10/09	99.049	9.51
313397TS0	03/01/10	03/25/09	99.280	7.20
313397TT8	03/02/10	08/18/09	99.842	1.58
313397TU5	03/03/10	08/04/09	99.824	1.76
313397TV3	03/04/10	07/27/09	99.804	1.96
313397TW1	03/05/10	03/11/09	99.043	9.57
313397TZ4	03/08/10	03/25/09	99.246	7.54
313397UA7	03/09/10	10/07/09	99.949	0.51

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2010 Interest(Per \$1,000 Maturity Value)
313397UB5	03/10/10	08/27/09	99.870	1.30
313397UC3	03/11/10	09/30/09	99.928	0.72
313397UD1	03/12/10	05/15/09	99.632	3.68
313397UG4	03/15/10	08/31/09	99.880	1.20
313397UH2	03/16/10	06/01/09	99.680	3.20
313397UJ8	03/17/10	06/01/09	99.679	3.21
313397UK5	03/18/10	08/31/09	99.878	1.22
313397UL3	03/19/10	03/25/09	99.252	7.48
313397UP4	03/22/10	07/02/09	99.730	2.70
313397UQ2	03/23/10	06/12/09	99.692	3.08
313397UR0	03/24/10	09/14/09	99.878	1.22
313397US8	03/25/10	07/06/09	99.745	2.55
313397UT6	03/26/10	06/10/09	99.695	3.05
313397UW9	03/29/10	07/21/09	99.756	2.44
313397UX7	03/30/10	07/23/09	99.764	2.36
313397UY5	03/31/10	07/21/09	99.754	2.46
313397UZ2	04/01/10	04/02/09	99.191	8.09
313397VD0	04/05/10	09/04/09	99.846	1.54
313397VE8	04/06/10	09/21/09	99.885	1.15
313397VF5	04/07/10	09/10/09	99.855	1.45
313397VG3	04/08/10	09/10/09	99.866	1.34
313397VH1	04/09/10	09/18/09	99.882	1.18
313397VL2	04/12/10	08/19/09	99.777	2.23
313397VM0	04/13/10	09/14/09	99.859	1.41
313397VN8	04/14/10	11/18/09	99.947	0.53
313397VP3	04/15/10	08/31/09	99.842	1.58
313397VQ1	04/16/10	06/16/09	99.620	3.80
313397VT5	04/19/10	06/16/09	99.625	3.75
313397VU2	04/20/10	06/15/09	99.622	3.78
313397VV0	04/21/10	09/16/09	99.840	1.60
313397VW8	04/22/10	09/02/09	99.820	1.80
313397VX6	04/23/10	06/16/09	99.611	3.89
313397WA5	04/26/10	05/13/09	99.497	5.03
313397WB3	04/27/10	09/08/09	99.827	1.73
313397WC1	04/28/10	11/30/09	99.954	0.46
313397WD9	04/29/10	05/14/09	99.494	5.06
313397WE7	04/30/10	09/09/09	99.825	1.75
313397WH0	05/03/10	09/23/09	99.846	1.54
313397WJ6	05/04/10	05/06/09	99.335	6.65
313397WK3	05/05/10	05/06/09	99.363	6.37
313397WL1	05/06/10	09/30/09	99.885	1.15
313397WM9	05/07/10	12/09/09	99.946	0.54
313397WQ0	05/10/10	05/18/09	99.524	4.76
313397WR8	05/11/10	05/14/09	99.477	5.23
313397WS6	05/12/10	05/13/09	99.454	5.46
313397WT4	05/13/10	05/14/09	99.474	5.26
313397WU1	05/14/10	05/19/09	99.520	4.80
313397WX5	05/17/10	05/26/09	99.555	4.45

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2010 Interest(Per \$1,000 Maturity Value)
313397WY3	05/18/10	08/04/09	99.657	3.43
313397WZ0	05/19/10	08/26/09	99.778	2.22
313397XA4	05/20/10	08/21/09	99.736	2.64
313397XB2	05/21/10	05/26/09	99.550	4.50
313397XE6	05/24/10	11/23/09	99.925	0.75
313397XF3	05/25/10	09/25/09	99.845	1.55
313397XG1	05/26/10	10/21/09	99.885	1.15
313397XH9	05/27/10	11/13/09	99.908	0.92
313397XJ5	05/28/10	10/21/09	99.884	1.16
313397XN6	06/01/10	06/01/09	99.534	4.66
313397XP1	06/02/10	11/18/09	99.907	0.93
313397XQ9	06/03/10	11/12/09	99.899	1.01
313397XR7	06/04/10	08/12/09	99.663	3.37
313397XU0	06/07/10	10/14/09	99.882	1.18
313397XV8	06/08/10	11/13/09	99.891	1.09
313397XW6	06/09/10	11/25/09	99.918	0.82
313397XY2	06/11/10	01/04/10	99.921	0.79
313397YB1	06/14/10	08/26/09	99.724	2.76
313397YC9	06/15/10	06/18/09	99.427	5.73
313397YD7	06/16/10	10/27/09	99.858	1.42
313397YE5	06/17/10	11/30/09	99.917	0.83
313397YF2	06/18/10	10/23/09	99.855	1.45
313397YJ4	06/21/10	10/15/09	99.855	1.45
313397YK1	06/22/10	11/03/09	99.846	1.54
313397YL9	06/23/10	09/25/09	99.804	1.96
313397YM7	06/24/10	11/13/09	99.870	1.30
313397YN5	06/25/10	07/23/09	99.551	4.49
313397YR6	06/28/10	12/28/09	99.889	1.11
313397YS4	06/29/10	11/17/09	99.869	1.31
313397YT2	06/30/10	06/30/09	99.513	4.87
313397YU9	07/01/10	07/28/09	99.531	4.69
313397YV7	07/02/10	08/27/09	99.708	2.92
313397YZ8	07/06/10	08/03/09	99.532	4.68
313397ZA2	07/07/10	02/17/10	99.938	0.62
313397ZB0	07/08/10	07/28/09	99.521	4.79
313397ZC8	07/09/10	10/16/09	99.837	1.63
313397ZF1	07/12/10	07/30/09	99.499	5.01
313397ZG9	07/13/10	07/30/09	99.497	5.03
313397ZH7	07/14/10	07/29/09	99.514	4.86
313397ZJ3	07/15/10	07/30/09	99.494	5.06
313397ZK0	07/16/10	07/29/09	99.511	4.89
313397ZN4	07/19/10	12/29/09	99.877	1.23
313397ZP9	07/20/10	11/30/09	99.890	1.10
313397ZQ7	07/21/10	12/16/09	99.873	1.27
313397ZR5	07/22/10	12/07/09	99.861	1.39
313397ZS3	07/23/10	08/27/09	99.652	3.48
313397ZV6	07/26/10	08/03/09	99.484	5.16
313397ZW4	07/27/10	12/03/09	99.875	1.25

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2010 Interest(Per \$1,000 Maturity Value)
313397ZX2	07/28/10	08/03/09	99.481	5.19
313397ZY0	07/29/10	07/29/09	99.493	5.07
313397ZZ7	07/30/10	08/03/09	99.479	5.21
313397A43	08/02/10	01/07/10	99.897	1.03
313397A50	08/03/10	12/02/09	99.871	1.29
313397A68	08/04/10	11/16/09	99.819	1.81
313397A76	08/05/10	12/02/09	99.870	1.30
313397A84	08/06/10	11/16/09	99.817	1.83
313397B34	08/09/10	02/08/10	99.896	1.04
313397B42	08/10/10	11/17/09	99.830	1.70
313397B59	08/11/10	12/17/09	99.842	1.58
313397B67	08/12/10	01/04/10	99.853	1.47
313397B75	08/13/10	10/22/09	99.779	2.21
313397C25	08/16/10	02/16/10	99.895	1.05
313397C33	08/17/10	11/10/09	99.798	2.02
313397C41	08/18/10	03/16/10	99.897	1.03
313397C58	08/19/10	11/18/09	99.825	1.75
313397C66	08/20/10	11/10/09	99.796	2.04
313397C90	08/23/10	08/24/09	99.525	4.75
313397D24	08/24/10	11/25/09	99.849	1.51
313397D32	08/25/10	11/30/09	99.851	1.49
313397D40	08/26/10	12/29/09	99.820	1.80
313397D57	08/27/10	11/30/09	99.851	1.49
313397D81	08/30/10	02/09/10	99.882	1.18
313397D99	08/31/10	01/29/10	99.881	1.19
313397E23	09/01/10	01/07/10	99.822	1.78
313397E31	09/02/10	01/20/10	99.875	1.25
313397E49	09/03/10	03/16/10	99.881	1.19
313397E80	09/07/10	01/11/10	99.861	1.39
313397E98	09/08/10	02/18/10	99.882	1.18
313397F22	09/09/10	01/28/10	99.876	1.24
313397F30	09/10/10	02/17/10	99.880	1.20
313397F63	09/13/10	01/07/10	99.820	1.80
313397F71	09/14/10	11/09/09	99.743	2.57
313397F89	09/15/10	12/04/09	99.818	1.82
313397F97	09/16/10	04/20/10	99.909	0.91
313397G21	09/17/10	11/20/09	99.824	1.76
313397G54	09/20/10	12/15/09	99.799	2.01
313397G62	09/21/10	01/13/10	99.854	1.46
313397G70	09/22/10	03/01/10	99.869	1.31
313397G88	09/23/10	12/17/09	99.774	2.26
313397G96	09/24/10	12/03/09	99.812	1.88
313397H46	09/27/10	03/29/10	99.859	1.41
313397H53	09/28/10	02/11/10	99.860	1.40
313397H61	09/29/10	02/17/10	99.857	1.43
313397H79	09/30/10	12/31/09	99.750	2.50
313397H87	10/01/10	11/12/09	99.704	2.96
313397J36	10/04/10	04/05/10	99.851	1.49

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2010 Interest(Per \$1,000 Maturity Value)
313397J44	10/05/10	01/11/10	99.822	1.78
313397J51	10/06/10	02/23/10	99.850	1.50
313397J69	10/07/10	11/25/09	99.807	1.93
313397J77	10/08/10	02/11/10	99.841	1.59
313397K34	10/12/10	04/12/10	99.860	1.40
313397K42	10/13/10	01/08/10	99.792	2.08
313397K59	10/14/10	01/21/10	99.837	1.63
313397K67	10/15/10	02/16/10	99.839	1.61
313397K91	10/18/10	12/30/09	99.740	2.60
313397L25	10/19/10	01/22/10	99.843	1.57
313397L33	10/20/10	01/19/10	99.817	1.83
313397L41	10/21/10	01/21/10	99.826	1.74
313397L58	10/22/10	01/22/10	99.826	1.74
313397L82	10/25/10	10/26/09	99.576	4.24
313397L90	10/26/10	01/13/10	99.809	1.91
313397M24	10/27/10	01/12/10	99.808	1.92
313397M32	10/28/10	11/10/09	99.677	3.23
313397M40	10/29/10	11/19/09	99.761	2.39
313397M73	11/01/10	12/02/09	99.740	2.60
313397M81	11/02/10	01/26/10	99.794	2.06
313397M99	11/03/10	03/31/10	99.843	1.57
313397N23	11/04/10	02/22/10	99.809	1.91
313397N31	11/05/10	02/25/10	99.817	1.83
313397N64	11/08/10	05/10/10	99.860	1.40
313397N72	11/09/10	01/26/10	99.785	2.15
313397N80	11/10/10	01/27/10	99.785	2.15
313397P21	11/12/10	12/30/09	99.665	3.35
313397P54	11/15/10	05/17/10	99.857	1.43
313397P62	11/16/10	01/07/10	99.696	3.04
313397P70	11/17/10	01/22/10	99.792	2.08
313397P88	11/18/10	01/21/10	99.774	2.26
313397P96	11/19/10	01/14/10	99.768	2.32
313397Q46	11/22/10	04/07/10	99.790	2.10
313397Q53	11/23/10	01/21/10	99.762	2.38
313397Q61	11/24/10	12/17/09	99.668	3.32
313397R37	11/29/10	04/09/10	99.792	2.08
313397R45	11/30/10	07/15/10	99.920	0.80
313397R52	12/01/10	03/03/10	99.803	1.97
313397R60	12/02/10	02/03/10	99.765	2.35
313397R78	12/03/10	08/26/10	99.956	0.44
313397S28	12/06/10	01/27/10	99.757	2.43
313397S36	12/07/10	12/07/09	99.716	2.84
313397S44	12/08/10	04/30/10	99.821	1.79
313397S51	12/09/10	04/29/10	99.820	1.80
313397S69	12/10/10	12/30/09	99.598	4.02
313397S93	12/13/10	06/14/10	99.874	1.26
313397T27	12/14/10	02/19/10	99.735	2.65
313397T35	12/15/10	01/15/10	99.694	3.06

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2010 Interest(Per \$1,000 Maturity Value)
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313397T43	12/16/10	02/25/10	99.755	2.45
313397T50	12/17/10	03/04/10	99.776	2.24
313397T84	12/20/10	06/21/10	99.879	1.21
313397T92	12/21/10	04/16/10	99.786	2.14
313397U25	12/22/10	04/20/10	99.795	2.05
313397U33	12/23/10	01/29/10	99.708	2.92
313397U41	12/24/10	04/20/10	99.793	2.07
313397U74	12/27/10	06/28/10	99.874	1.26
313397U82	12/28/10	06/14/10	99.869	1.31
313397U90	12/29/10	06/22/10	99.884	1.16
313397V24	12/30/10	02/01/10	99.714	2.86
313397V32	12/31/10	06/15/10	99.867	1.33

Section III-F

FEDERAL AGRICULTURAL MORTGAGE CORPORATION
Short-Term Obligations Issued at a
Discount and Maturing in 2010

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2010 Interest(Per \$1,000 Maturity Value)
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31315LRJ9	01/04/10	01/07/09	99.115	8.85
31315LRK6	01/05/10	12/09/09	99.994	0.06
31315LRL4	01/06/10	10/06/09	99.967	0.33
31315LRM2	01/07/10	12/30/09	99.999	0.01
31315LRT7	01/13/10	12/10/09	99.995	0.05
31315LRU4	01/14/10	10/16/09	99.963	0.37
31315LRV2	01/15/10	10/19/09	99.963	0.37
31315LRZ3	01/19/10	12/14/09	99.995	0.05
31315LSA7	01/20/10	01/13/10	99.999	0.01
31315LSB5	01/21/10	10/23/09	99.965	0.35
31315LSC3	01/22/10	01/22/09	99.098	9.02
31315LSF6	01/25/10	10/29/09	99.976	0.24
31315LSG4	01/26/10	01/30/09	99.087	9.13
31315LSH2	01/27/10	12/30/09	99.996	0.04
31315LSJ8	01/28/10	10/29/09	99.975	0.25
31315LSK5	01/29/10	01/20/10	99.998	0.02
31315LSN9	02/01/10	01/25/10	99.999	0.01
31315LSR0	02/04/10	01/19/10	99.997	0.03
31315LSS8	02/05/10	11/06/09	99.968	0.32
31315LSV1	02/08/10	01/07/10	99.992	0.08
31315LSW9	02/09/10	02/05/10	99.999	0.01
31315LSY5	02/11/10	11/24/09	99.979	0.21
31315LSZ2	02/12/10	11/09/09	99.967	0.33
31315LTD0	02/16/10	12/15/09	99.986	0.14
31315LTG3	02/19/10	02/12/10	99.999	0.01
31315LTK4	02/22/10	02/17/10	99.999	0.01
31315LTL2	02/23/10	01/20/10	99.993	0.07
31315LTM0	02/24/10	02/05/10	99.996	0.04
31315LTN8	02/25/10	05/07/09	99.592	4.08
31315LTS7	03/01/10	02/26/10	99.999	0.01
31315LTU2	03/03/10	02/25/10	99.999	0.01
31315LTV0	03/04/10	02/16/10	99.997	0.03
31315LTV8	03/05/10	02/24/10	99.998	0.02
31315LTZ1	03/08/10	03/05/10	99.999	0.01
31315LUB2	03/10/10	03/04/10	99.999	0.01
31315LUC0	03/11/10	02/09/10	99.991	0.09
31315LUD8	03/12/10	12/09/09	99.974	0.26
31315LUG1	03/15/10	02/17/10	99.994	0.06
31315LUH9	03/16/10	03/10/10	99.998	0.02
31315LUL0	03/19/10	02/22/10	99.994	0.06
31315LUP1	03/22/10	03/19/10	99.999	0.01
31315LUQ9	03/23/10	12/16/09	99.970	0.30
31315LUS5	03/25/10	06/04/09	99.665	3.35
31315LUT3	03/26/10	12/23/09	99.969	0.31

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2010 Interest(Per \$1,000 Maturity Value)
31315LUW6	03/29/10	03/26/10	99.999	0.01
31315LUX4	03/30/10	12/29/09	99.967	0.33
31315LUY2	03/31/10	02/04/10	99.982	0.18
31315LUZ9	04/01/10	12/29/09	99.966	0.34
31315LVA3	04/02/10	01/28/10	99.986	0.14
31315LVD7	04/05/10	03/12/10	99.991	0.09
31315LVE5	04/06/10	01/06/10	99.965	0.35
31315LVF2	04/07/10	03/30/10	99.997	0.03
31315LVG0	04/08/10	03/19/10	99.992	0.08
31315LVH8	04/09/10	01/07/10	99.964	0.36
31315LVL9	04/12/10	12/30/09	99.960	0.40
31315LVM7	04/13/10	03/19/10	99.990	0.10
31315LVP0	04/15/10	04/07/10	99.997	0.03
31315LVQ8	04/16/10	10/13/09	99.913	0.87
31315LVT2	04/19/10	04/16/10	99.998	0.02
31315LVV7	04/21/10	03/24/10	99.989	0.11
31315LVW5	04/22/10	01/29/10	99.965	0.35
31315LWA2	04/26/10	04/22/10	99.998	0.02
31315LWB0	04/27/10	01/29/10	99.963	0.37
31315LWC8	04/28/10	04/06/10	99.989	0.11
31315LWD6	04/29/10	01/26/10	99.969	0.31
31315LWH7	05/03/10	03/25/10	99.985	0.15
31315LWJ3	05/04/10	04/28/10	99.998	0.02
31315LWK0	05/05/10	04/06/10	99.986	0.14
31315LWL8	05/06/10	04/08/10	99.987	0.13
31315LWM6	05/07/10	02/09/10	99.959	0.41
31315LWQ7	05/10/10	05/07/10	99.999	0.01
31315LWR5	05/11/10	04/14/10	99.988	0.12
31315LWT1	05/13/10	02/18/10	99.965	0.35
31315LWU8	05/14/10	02/16/10	99.959	0.41
31315LWX2	05/17/10	04/15/10	99.985	0.15
31315LXB9	05/21/10	04/15/10	99.983	0.17
31315LXE3	05/24/10	05/21/10	99.999	0.01
31315LXH6	05/27/10	05/29/09	99.486	5.14
31315LXN3	06/01/10	10/07/09	99.849	1.51
31315LXP8	06/02/10	05/27/10	99.998	0.02
31315LXQ6	06/03/10	05/21/10	99.995	0.05
31315LXR4	06/04/10	04/29/10	99.983	0.17
31315LXU7	06/07/10	05/28/10	99.997	0.03
31315LXV5	06/08/10	05/12/10	99.989	0.11
31315LXX1	06/10/10	03/10/10	99.949	0.51
31315LXY9	06/11/10	06/12/09	99.363	6.37
31315LYB8	06/14/10	05/26/10	99.994	0.06
31315LYD4	06/16/10	06/02/10	99.993	0.07
31315LYE2	06/17/10	03/17/10	99.949	0.51
31315LYF9	06/18/10	05/24/10	99.990	0.10
31315LYJ1	06/21/10	05/24/10	99.988	0.12
31315LYK8	06/22/10	06/22/09	99.402	5.98

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2010 Interest(Per \$1,000 Maturity Value)
31315LYL6	06/23/10	03/23/10	99.949	0.51
31315LYM4	06/24/10	06/17/10	99.998	0.02
31315LYN2	06/25/10	03/29/10	99.954	0.46
31315LYR3	06/28/10	04/01/10	99.954	0.46
31315LYS1	06/29/10	07/01/09	99.445	5.55
31315LYT9	06/30/10	07/01/09	99.444	5.56
31315LYU6	07/01/10	03/19/10	99.945	0.55
31315LYV4	07/02/10	07/28/09	99.463	5.37
31315LYZ5	07/06/10	04/20/10	99.955	0.45
31315LZA9	07/07/10	06/29/10	99.998	0.02
31315LZB7	07/08/10	04/07/10	99.949	0.51
31315LZC5	07/09/10	06/29/10	99.998	0.02
31315LZF8	07/12/10	07/16/09	99.459	5.41
31315LZG6	07/13/10	06/11/10	99.990	0.10
31315LZH4	07/14/10	03/30/10	99.941	0.59
31315LZJ0	07/15/10	03/29/10	99.943	0.57
31315LZK7	07/16/10	07/08/10	99.996	0.04
31315LZN1	07/19/10	07/16/10	99.999	0.01
31315LZQ4	07/21/10	04/19/10	99.948	0.52
31315LZR2	07/22/10	06/29/10	99.995	0.05
31315LZS0	07/23/10	10/22/09	99.779	2.21
31315LZV3	07/26/10	05/03/10	99.953	0.47
31315LZY7	07/29/10	05/03/10	99.952	0.48
31315LZZ4	07/30/10	07/06/10	99.987	0.13
31315LA40	08/02/10	10/23/09	99.764	2.36
31315LA57	08/03/10	07/09/10	99.986	0.14
31315LA65	08/04/10	07/28/10	99.997	0.03
31315LA73	08/05/10	05/12/10	99.953	0.47
31315LB31	08/09/10	08/06/10	99.999	0.01
31315LB56	08/11/10	08/06/10	99.998	0.02
31315LB64	08/12/10	05/27/10	99.966	0.34
31315LC22	08/16/10	08/10/10	99.997	0.03
31315LC97	08/23/10	07/08/10	99.973	0.27
31315LD39	08/25/10	10/22/09	99.719	2.81
31315LD47	08/26/10	07/14/10	99.976	0.24
31315LD88	08/30/10	06/29/10	99.976	0.24
31315LE20	09/01/10	07/16/10	99.975	0.25
31315LE46	09/03/10	08/03/10	99.983	0.17
31315LE87	09/07/10	08/31/10	99.997	0.03
31315LE95	09/08/10	08/26/10	99.994	0.06
31315LF37	09/10/10	06/18/10	99.963	0.37
31315LF60	09/13/10	09/10/10	99.999	0.01
31315LF78	09/14/10	08/17/10	99.986	0.14
31315LF86	09/15/10	06/18/10	99.958	0.42
31315LF94	09/16/10	08/19/10	99.986	0.14
31315LG51	09/20/10	09/17/10	99.999	0.01
31315LG77	09/22/10	09/22/09	99.564	4.36
31315LG85	09/23/10	08/23/10	99.985	0.15

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2010 Interest(Per \$1,000 Maturity Value)
31315LG93	09/24/10	08/23/10	99.984	0.16
31315LH43	09/27/10	07/14/10	99.956	0.44
31315LH50	09/28/10	09/08/10	99.991	0.09
31315LH68	09/29/10	06/30/10	99.952	0.48
31315LH84	10/01/10	10/16/09	99.611	3.89
31315LJ33	10/04/10	09/01/10	99.984	0.16
31315LJ41	10/05/10	09/03/10	99.988	0.12
31315LJ58	10/06/10	09/29/10	99.998	0.02
31315LJ66	10/07/10	07/08/10	99.942	0.58
31315LJ74	10/08/10	09/07/10	99.985	0.15
31315LK31	10/12/10	07/22/10	99.954	0.46
31315LK49	10/13/10	09/09/10	99.985	0.15
31315LK56	10/14/10	09/29/10	99.994	0.06
31315LK64	10/15/10	04/15/10	99.853	1.47
31315LK98	10/18/10	10/20/09	99.526	4.74
31315LL48	10/21/10	10/29/09	99.524	4.76
31315LL55	10/22/10	09/14/10	99.982	0.18
31315LL89	10/25/10	09/14/10	99.981	0.19
31315LM21	10/27/10	09/22/10	99.983	0.17
31315LM39	10/28/10	07/29/10	99.947	0.53
31315LM47	10/29/10	04/19/10	99.839	1.61
31315LM70	11/01/10	11/12/09	99.617	3.83
31315LM88	11/02/10	10/01/10	99.986	0.14
31315LM96	11/03/10	10/05/10	99.987	0.13
31315LN20	11/04/10	08/10/10	99.947	0.53
31315LN38	11/05/10	07/29/10	99.940	0.60
31315LN61	11/08/10	10/27/10	99.994	0.06
31315LN79	11/09/10	10/27/10	99.994	0.06
31315LP28	11/12/10	08/12/10	99.951	0.49
31315LP51	11/15/10	09/17/10	99.967	0.33
31315LP69	11/16/10	10/27/10	99.991	0.09
31315LP77	11/17/10	11/10/10	99.998	0.02
31315LP85	11/18/10	12/02/09	99.688	3.12
31315LP93	11/19/10	09/22/10	99.968	0.32
31315LQ43	11/22/10	06/02/10	99.856	1.44
31315LQ50	11/23/10	10/20/10	99.983	0.17
31315LQ68	11/24/10	10/21/10	99.983	0.17
31315LR34	11/29/10	11/24/10	99.998	0.02
31315LR42	11/30/10	12/15/09	99.611	3.89
31315LR59	12/01/10	08/02/10	99.923	0.77
31315LR67	12/02/10	07/30/10	99.920	0.80
31315LR75	12/03/10	11/19/10	99.993	0.07
31315LS25	12/06/10	12/03/10	99.999	0.01
31315LS41	12/08/10	12/01/10	99.997	0.03
31315LS58	12/09/10	11/17/10	99.990	0.10
31315LS66	12/10/10	09/15/10	99.952	0.48
31315LS90	12/13/10	11/18/10	99.989	0.11
31315LT24	12/14/10	11/29/10	99.993	0.07

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2010 Interest(Per \$1,000 Maturity Value)
31315LT32	12/15/10	05/05/10	99.795	2.05
31315LT40	12/16/10	12/17/09	99.525	4.75
31315LT57	12/17/10	12/03/10	99.994	0.06
31315LT81	12/20/10	11/23/10	99.989	0.11
31315LT99	12/21/10	07/02/10	99.876	1.24
31315LU22	12/22/10	11/22/10	99.987	0.13
31315LU30	12/23/10	09/21/10	99.951	0.49
31315LU71	12/27/10	10/08/10	99.958	0.42
31315LU89	12/28/10	05/21/10	99.810	1.90
31315LU97	12/29/10	12/29/09	99.513	4.87
31315LV21	12/30/10	09/29/10	99.954	0.46

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2010 Interest(Per \$1,000 Maturity Value)
31315LRN0	01/08/10	01/07/10	99.9999	0.001
31315LRR1	01/11/10	01/08/10	99.9996	0.004
31315LRS9	01/12/10	01/11/10	99.9999	0.001
31315LSP4	02/02/10	02/01/10	99.9998	0.002
31315LSQ2	02/03/10	02/02/10	99.9998	0.002
31315LTE8	02/17/10	02/16/10	99.9998	0.002
31315LTF5	02/18/10	02/17/10	99.9998	0.002
31315LTP3	02/26/10	02/25/10	99.9998	0.002
31315LTT5	03/02/10	03/01/10	99.9998	0.002
31315LUA4	03/09/10	03/08/10	99.9997	0.003
31315LUJ5	03/17/10	03/16/10	99.9996	0.004
31315LUK2	03/18/10	03/17/10	99.9996	0.004
31315LUR7	03/24/10	03/23/10	99.9996	0.004
31315LVN5	04/14/10	04/13/10	99.9996	0.004
31315LVU9	04/20/10	04/19/10	99.9996	0.004
31315LVX3	04/23/10	04/22/10	99.9996	0.004
31315LWE4	04/30/10	04/29/10	99.9997	0.003
31315LWS3	05/12/10	05/11/10	99.9997	0.003
31315LWY0	05/18/10	05/17/10	99.9995	0.005
31315LWZ7	05/19/10	05/18/10	99.9996	0.004
31315LXA1	05/20/10	05/19/10	99.9995	0.005
31315LXF0	05/25/10	05/24/10	99.9996	0.004
31315LXG8	05/26/10	05/25/10	99.9996	0.004
31315LXJ2	05/28/10	05/27/10	99.9997	0.003

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2010 Interest(Per \$1,000 Maturity Value)
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31315LXW3	06/09/10	06/08/10	99.9996	0.004
31315LYC6	06/15/10	06/14/10	99.9997	0.003
31315LZP6	07/20/10	07/19/10	99.9995	0.005
31315LZW1	07/27/10	07/26/10	99.9996	0.004
31315LZX9	07/28/10	07/27/10	99.9997	0.003
31315LA81	08/06/10	08/05/10	99.9996	0.004
31315LB49	08/10/10	08/09/10	99.9996	0.004
31315LB72	08/13/10	08/12/10	99.9996	0.004
31315LC30	08/17/10	08/16/10	99.9995	0.005
31315LC48	08/18/10	08/17/10	99.9996	0.004
31315LC55	08/19/10	08/18/10	99.9996	0.004
31315LC63	08/20/10	08/19/10	99.9996	0.004
31315LD21	08/24/10	08/23/10	99.9996	0.004
31315LD54	08/27/10	08/26/10	99.9996	0.004
31315LD96	08/31/10	08/30/10	99.9996	0.004
31315LE38	09/02/10	09/01/10	99.9997	0.003
31315LF29	09/09/10	09/08/10	99.9996	0.004
31315LG28	09/17/10	09/16/10	99.9995	0.005
31315LG69	09/21/10	09/20/10	99.9996	0.004
31315LH76	09/30/10	09/29/10	99.9998	0.002
31315LL22	10/19/10	10/18/10	99.9995	0.005
31315LL30	10/20/10	10/19/10	99.9996	0.004
31315LL97	10/26/10	10/25/10	99.9997	0.003
31315LN87	11/10/10	11/09/10	99.9998	0.002
31315LS33	12/07/10	12/06/10	99.9998	0.002