

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 2009 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 1/1/09	Daily OID per \$1,000 of Maturity Value for Each Accrual Period			OID per \$1,000 of Maturity Value for Calendar Year	
							2009 1st Period	2009 2nd 2010 1st	2010 2nd Period	2009	2010
Allied Corp.	019087BB0	08/03/84	08/01/09	6.136	0.000	877.24	0.289632			61.40	
Fannie Mae	313586QR3	07/05/84	07/05/14	3.625	0.000	508.51	0.164994	0.184285	0.205832	63.70	71.14
Fannie Mae	313586RC5	10/09/84	10/09/19	3.200	0.000	315.05	0.095978	0.105897	0.116840	35.87	39.57
GMAC LLC	36186CAC7	04/01/81	04/01/11	44.510	6.000	513.37	0.050643	0.050643		18.48	18.48
General Foods Corp.	369856AF6	06/23/81	06/15/11*	51.624	7.000	444.22	0.044183			10.82*	
GMAC	370424CF8	04/01/81	04/01/11	44.510	6.000	513.37	0.050643	0.050643		18.48	18.48
Honeywell Intl, Inc.	438516AJ5	08/03/84	08/01/09	6.136	0.000	877.24	0.289632			61.40	
ITT Corporation	450679BP9	05/06/81	05/01/11	41.890	6.500	536.00	0.053059	0.053059		19.37	19.37
ITT Corporation	450680AM5	05/06/81	05/01/11	41.890	6.500	536.00	0.053059	0.053059		19.37	19.37
ITT Corporation	460470AM9	07/01/81	07/01/11	50.218	7.500	456.43	0.045434	0.045434		16.58	16.58
Pepsico Cap Resources	713440AY1	04/14/82	04/01/09	3.525	0.000	955.93	0.097954			8.82	
Pepsico Cap Resources	713440AZ8	04/14/82	04/01/10	3.196	0.000	924.92	0.094776	0.094776		34.59	8.53
Pepsico Cap Resources	713440BA2	04/14/82	04/01/11	2.904	0.000	895.70	0.091782	0.091782		33.50	33.50
Pepsico Cap Resources	713440BB0	04/14/82	04/01/12	2.643	0.000	868.07	0.088951	0.088951		32.47	32.47
Sallie Mae	863871AL3	08/15/84	05/15/14*	3.900	0.000	518.21	0.168452			22.57*	
Sallie Mae	863871AM1	10/03/84	10/03/22	2.734	0.000	244.68	0.072272	0.079452	0.087346	27.03	29.71
Tennessee Gas Pipeline	880451AJ8	12/15/81	12/15/11	40.783	6.000	533.83	0.054831	0.054831		19.74	19.74
Transamerica Finl Corp	893502AN4	08/18/82	03/01/10	2.753	0.000	931.47	0.096696	0.096696		35.29	5.71
Transamerica Finl Corp	893502AP9	08/18/82	09/01/12	1.986	0.000	860.53	0.089331	0.089331		32.61	32.61

* Called in 2009; 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 2009 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 1/1/09	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2009 1st Period	2009 2nd Period	2009 3rd 2010 1st	2010 2nd Period	2010 3rd Period	2009	2010
ABN Amro Bank N.V.	00078U3K4	12/21/07	12/21/09	100.000	0.000	3.8569	0.111311	0.113457					39.35	
ABN Amro Bank N.V.	00078U4G2	01/31/08	01/29/10	100.000	0.000	3.1570	0.089073	0.090479	0.091907				32.75	2.57
ABN Amro Bank N.V.	00078U4U1	01/31/08	01/31/11	100.000	0.000	3.6165	0.102275	0.104125	0.106008		0.107924	0.109876	37.72	39.09
ABN Amro Bank N.V.	00078UAE0	11/30/06	11/30/10	100.000	0.000	4.8420	0.148007	0.151590	0.155260	0.159019			54.15	51.76
ABN Amro Bank N.V.	00078UE89	10/31/07	10/29/10	100.000	0.000	4.1493	0.120078	0.122569	0.125112	0.127708			43.99	37.75
ABN Amro Bank N.V.	00078UER7	03/15/07	03/13/12	100.000	0.000	4.8108	0.143474	0.146925	0.150459	0.154078	0.157785		53.03	55.61
ABN Amro Bank N.V.	00078UKZ2	05/16/07	05/14/10	100.000	0.000	4.9938	0.149330	0.153058	0.156880				54.78	20.87
ABN Amro Bank N.V.	00078UR51	12/28/07	12/28/11	100.000	0.000	4.0901	0.118311	0.120731	0.123200	0.125719	0.128290		43.04	44.82
ABN Amro Bank N.V.	00078UR69	12/28/07	12/28/10	100.000	0.000	3.8402	0.110808	0.112936	0.115104	0.117314			40.29	41.49
ABN Amro Bank N.V.	00078UV49	12/28/07	12/28/09	100.000	0.000	3.8404	0.110816	0.112944					39.94	
ABN Amro Bank N.V.	00079FBH4	07/16/03	01/16/14	100.000	0.000	4.1274	0.140633	0.143536	0.146498	0.149521	0.152607		52.12	54.29
ABN Amro Bank N.V.	00079FBM3	08/13/03	11/13/13	100.000	0.000	4.3128	0.149893	0.153125	0.156427	0.159801	0.163247		54.86	57.25
ABN Amro Bank N.V.	00079FBR2	09/10/03	09/10/13	100.000	0.000	5.0200	0.178676	0.183161	0.187758	0.192471	0.197302		66.14	69.50
ABN Amro Bank N.V.	00079FBX9	10/08/03	10/08/13	100.000	0.000	5.1600	0.184917	0.189688	0.194582	0.199602	0.204752		68.23	71.80
ABN Amro Bank N.V.	00079FCY6	03/10/04	12/10/13	100.000	0.000	4.7792	0.166157	0.170127	0.174193	0.178355	0.182617		60.70	63.64
ABN Amro Bank N.V.	00079FDB5	03/24/04	12/24/13	100.000	0.000	4.7792	0.166157	0.170127	0.174193	0.178355	0.182617		60.59	63.52
ABN Amro Bank N.V.	00079FED0	06/23/04	12/23/09	100.000	0.000	4.0499	0.134744	0.137473					47.92	
ABN Amro Bank N.V.	00079FEK4	07/21/04	01/21/10	100.000	0.000	4.0700	0.132829	0.135532	0.138290				49.18	2.77
ABN Amro Bank N.V.	00079FEN8	08/04/04	02/04/10	100.000	0.000	3.9600	0.128683	0.131231	0.133830				47.54	4.42
ABN Amro Bank N.V.	00079FHN5	01/13/05	01/13/20	100.000	VARIES	4.7500	0.129042	0.129485	0.129609	0.129735	0.129865		46.63	46.72
ABN Amro Bank N.V.	00079FHT2	01/21/05	01/21/20	100.000	VARIES	4.7448	0.119637	0.117731	0.115779	0.113781	0.109890		42.11	40.38
ABN Amro Bank N.V.	00079FHV7	01/28/05	01/28/20	100.000	VARIES	4.6673	0.118292	0.116515	0.114697	0.112836	0.109635		41.72	40.18
ABN Amro Bank N.V.	00079FJD5	02/15/05	02/15/20	100.000	VARIES	4.6374	0.117397	0.115611	0.113783	0.111913	0.109355		41.45	40.02
ABN Amro Bank N.V.	00079FLN0	07/20/05	04/20/09	100.000	0.000	3.9485	0.124552						13.58	
ABN Amro Bank N.V.	00079FMR0	09/30/05	10/03/20	100.000	7.500	4.4483	0.111570	0.109417	0.107217	0.104968	0.102669		39.39	37.79
ABN Amro Bank N.V.	00079FMS8	10/03/05	10/03/20	100.000	VARIES	4.4457	0.113488	0.111688	0.109849	0.107968	0.106046		40.21	38.87
ABN Amro Bank N.V.	00079FNF5	11/15/05	11/15/20*	100.000	VARIES	5.2985	0.133693						6.28*	
ABN Amro Bank N.V.	00079FNM0	12/21/05	12/21/10	100.000	VARIES	4.5200	0.123741	0.123178	0.123970	0.123395			45.06	43.78
ABN Amro Bank N.V.	00079FQY1	06/28/06	06/29/09	100.000	0.000	5.2501	0.166035						29.55	
ABN Amro Bank N.V.	00079FRU8	08/09/06	02/09/10	100.000	0.000	4.9028	0.150045	0.153724	0.157492				55.74	5.98
ABN Amro Bank N.V.	00079FSN3	08/31/06	08/31/10	100.000	0.000	5.1472	0.157400	0.158819	0.165606	0.167099			58.72	40.35
ABN Amro Bank N.V.	00079FSU7	09/29/06	03/29/11	100.000	0.000	4.9533	0.151740	0.155498	0.159350	0.163296	0.167341		56.00	58.81
ABN Amro Bank N.V.	00079FTU6	10/31/06	10/29/10	100.000	0.000	4.9534	0.151720	0.155478	0.159329	0.163275			55.77	48.19
Acco Brands Corporation	00081TAC2	09/30/09	03/15/15	98.502	10.625	10.9972		0.005763	0.006054	0.006387			.52	2.19
ABN Amro Bank N.V.	00083GAW4	02/29/08	02/28/11	100.000	0.000	3.4724	0.097588	0.097664	0.101006	0.101085	0.104544		36.05	37.32

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SECTION I-B

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								2009 1st	2009 2nd	2009 3rd	2010 2nd	2010 3rd	2009	2010
								Period	Period	Period	Period	Period		
ABN Amro Bank N.V.	00083GBA1	02/29/08	02/26/10	100.000	0.000	3.0837		0.085068	0.087812	0.087712			31.88	4.91
ABN Amro Bank N.V.	00083GFE9	03/31/08	03/31/11	100.000	0.000	2.9519		0.083208	0.084436	0.085682	0.086947	0.088230	30.40	31.31
ABN Amro Bank N.V.	00083GFF6	03/31/08	09/30/09	100.000	0.000	2.4979		0.070256	0.071133				19.06	
ABN Amro Bank N.V.	00083GLZ5	04/28/08	04/28/11	100.000	0.000	3.6463		0.103135	0.105015	0.106930	0.108879	0.110864	37.71	39.09
ABN Amro Bank N.V.	00083GMY7	05/15/08	11/13/09	100.000	0.000	3.1786		0.089685	0.091110				28.24	
AIG FP Private Funding	001378AL2	10/04/06	10/05/09	100.000	0.000	4.9866		0.152878	0.156690				42.57	
AIG FP Private Funding	001378AM0	10/04/06	10/05/09	100.000	0.000	4.9866		0.152878	0.156690				42.57	
AIG FP Private Funding	001378AN8	11/03/06	11/05/09	100.000	0.000	4.8876		0.149576	0.153231				46.13	
AIP FP Private Funding	001378AP3	11/03/06	11/05/09	100.000	0.000	4.8876		0.149576	0.153231				46.13	
AIG FP Private Funding	001378AQ1	12/13/06	12/16/09	100.000	0.000	4.8418		0.148059	0.151643				51.73	
AIG FP Private Funding	001378AR9	12/13/06	12/16/09	100.000	0.000	4.8418		0.148059	0.151643				51.73	
AIG FP Private Funding	001378BF4	03/06/07	03/05/09	100.000	0.000	4.9429		0.146902					9.25	
AIG FP Private Funding	001379AD8	09/01/06	09/01/11	100.000	0.000	5.1471		0.158271	0.162345	0.166523	0.170808	0.175204	58.70	61.76
AIG FP Private Funding	001379AE6	09/01/06	09/01/11	100.000	0.000	5.1471		0.158271	0.162345	0.166523	0.170808	0.175204	58.70	61.76
AMR Corporation	001765BB1	02/13/04	02/15/24*	98.500	4.500	4.8410		0.009249					.41*	
APP Finance VI	00202NAA3	11/18/97	11/18/12	20.424	0.000	10.8751	458.96	0.197774	0.208528	0.219866	0.231822	0.244427	74.08	82.36
ASG Consolidated LLC	00210VAA5	10/19/04	11/01/11	63.700	VARIES	11.4983		0.319412	0.319411	0.319409	0.319407	0.319404	114.99	114.99
ASG Consolidated LLC	00210VAB3	10/19/04	11/01/11	63.700	VARIES	11.4983		0.319412	0.319411	0.319409	0.319407	0.319404	114.99	114.99
Advanced Medical Optics	00763MAF5	06/22/04	07/15/24	100.000	VARIES	7.7883		0.269849	0.277653	0.285761	0.294185	0.302937	101.19	107.24
Advanced Medical Optics	00763MAG3	06/22/04	07/15/24	100.000	VARIES	7.7883		0.269849	0.277653	0.285761	0.294185	0.302937	101.19	107.24
Advanced Medical Optics	00763MAH1	07/18/05	07/01/25	100.000	VARIES	6.9000		0.232184	0.238876	0.245800	0.252962		84.79	89.78
Advanced Medical Optics	00763MAJ7	07/18/05	07/01/25	100.000	VARIES	6.9000		0.232184	0.238876	0.245800	0.252962		84.79	89.78
Adv Med Opts Inc	00763MAK4	06/13/06	08/01/26	100.000	VARIES	7.9982		0.240889	0.251084	0.253336	0.264244	0.266799	91.67	96.50
Adv Med Opts Inc	00763MAL2	06/13/06	08/01/26	100.000	VARIES	7.9982		0.240889	0.251084	0.253336	0.264244	0.266799	91.67	96.50
Aladdin Gaming Holdings	010714AC7	02/26/98	03/01/10	45.168	VARIES	15.0505		0.407383	0.403292	0.412764			148.60	24.35
Alameda, CA	010781AQ5	03/14/02	02/01/12	97.458	7.625	8.0020	15.30	0.007959	0.008277	0.008608	0.008953	0.009311	3.02	3.27
Alameda, CA	010781AW2	03/14/02	02/01/10	97.388	7.500	7.9523	21.52	0.011178	0.011623	0.012085			4.24	.36
Alestra S.De R.L.De C.V.	01446PAG9	11/17/03	06/30/10*	83.687	8.000	N/A		0.080354	0.075455				19.97*	
Alliance Imaging, Inc.	018606AG8	12/04/07	12/15/12	91.500	7.250	9.4095	15.04	0.041526	0.043480	0.045526	0.047667	0.049910	15.37	16.84
Alliance Imaging, Inc.	018606AH6	12/04/07	12/15/12	91.500	7.250	9.4095	15.04	0.041526	0.043480	0.045526	0.047667	0.049910	15.37	16.84
Alliance Imaging, Inc.	018606AJ2	12/04/07	12/15/12	91.500	7.250	9.4095	15.04	0.041526	0.043480	0.045526	0.047667	0.049910	15.37	16.84
Alliance One Intl Inc	018772AE3	05/13/05	11/15/12*	90.000	12.750	15.0159	35.28	0.035271	0.037919				7.68*	
Alliance One Intl Inc	018772AF0	05/13/05	11/15/12*	90.000	12.750	15.0159	35.28	0.035271	0.037919				7.68*	
Alliant Energy Resources	018803205	02/15/00	02/15/30	100.000	VARIES	9.5812		0.433687	0.451136	0.469422	0.488583	0.508663	164.13	177.78
Alliant Energy Resources	018803304	02/15/00	02/15/30	100.000	VARIES	9.5812		0.433687	0.451136	0.469422	0.488583	0.508663	164.13	177.78
Alliant Energy Resources	018803403	02/15/00	02/15/30	100.000	VARIES	9.5812		0.433687	0.451136	0.469422	0.488583	0.508663	164.13	177.78
Alliant Techsystems Inc.	018804AG9	02/19/04	02/15/24	100.000	VARIES	6.1250		0.199237	0.202999	0.206877	0.210873	0.214992	73.44	76.30
Alliant Techsystems Inc.	018804AH7	02/19/04	02/15/24	100.000	VARIES	6.1250		0.199237	0.202999	0.206877	0.210873	0.214992	73.44	76.30
Alliant Techsystems Inc.	018804AJ3	08/13/04	08/15/24	100.000	VARIES	6.9757		0.228678	0.233748	0.238994	0.244423	0.250042	84.64	88.52
Alliant Techsystems Inc.	018804AK0	08/13/04	08/15/24	100.000	VARIES	6.9757		0.228678	0.233748	0.238994	0.244423	0.250042	84.64	88.52
Alza Corporation	022615AC2	07/14/94	07/14/14	35.471	0.000	5.2499	395.90	0.106861	0.109666	0.112545	0.115499	0.118531	39.92	42.05

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								2009 1st	2009 2nd	2009 3rd	2010 2nd	2010 3rd	2009	2010
								Period	Period	Period	Period	Period		
AAM Hldg, Inc.	024061AA1	02/11/04	02/15/24	100.000	2.000	4.5774		0.143369	0.145379	0.147435	0.149538	0.151689	52.53	54.03
AAM Hldg, Inc.	024061AB9	02/11/04	02/15/24	100.000	2.000	4.5774		0.143369	0.145379	0.147435	0.149538	0.151689	52.53	54.03
Amer Med Sys Hldgs Inc	02744MAA6	06/27/06	07/01/36	100.000	VARIES	9.1005		0.293494	0.302740	0.312408	0.322515		107.32	114.29
American Medical Systems	02744MAB4	09/21/09	09/15/41	103.658	VARIES	14.0090				0.403376	0.423166	0.445024	40.34	153.19
AmerUs Group Co.	03072M504	05/16/06	05/16/11	102.760	6.583	5.9369		0.167357	0.166896	0.166422	0.165935	0.165432	60.12	59.78
Amgen Inc.	031162AC4	03/01/02	03/01/32	71.423	VARIES	N/A		0.105811	0.108178	0.110597	0.113071	0.115599	39.09	40.86
Amgen Inc.	031162AD2	03/01/02	03/01/32	71.423	VARIES	N/A		0.105811	0.108178	0.110597	0.113071	0.115599	39.09	40.86
Amgen Inc.	031162AE0	03/01/02	03/01/32	71.423	VARIES	N/A		0.105811	0.108178	0.110597	0.113071	0.115599	39.09	40.86
Amgen Inc.	031162AK6	03/01/05	03/01/32	72.947	VARIES	4.4729		0.105814	0.108180	0.110600	0.113073	0.115602	39.09	40.86
Amgen Inc.	031162AL4	03/01/05	03/01/32	72.947	VARIES	4.4729		0.105814	0.108180	0.110600	0.113073	0.115602	39.09	40.86
Anixter, Inc.	035287AC5	03/11/09	03/15/14	92.625	10.000	12.0007		0.030980	0.031032	0.032894	0.034868	0.036960	9.20	12.63
Anixter International	035290AD7	07/07/03	07/07/33	38.016	VARIES	7.3003		0.110333	0.114360	0.118535	0.122861	0.127346	41.87	44.98
Anixter International	035290AE5	07/07/03	07/07/33	38.016	VARIES	7.3003		0.110333	0.114360	0.118535	0.122861	0.127346	41.87	44.98
Anixter International	035290AF2	07/07/03	07/07/33	38.016	VARIES	7.3003		0.110333	0.114360	0.118535	0.122861	0.127346	41.87	44.98
Anixter International	035290AG0	07/07/03	07/07/33	38.016	VARIES	7.3003		0.110333	0.114360	0.118535	0.122861	0.127346	41.87	44.98
Anixter International	035290AH8	02/16/07	02/15/13	70.400	1.000	7.1568	79.60	0.124632	0.129092	0.133711	0.138496	0.143452	46.91	50.32
Anixter International	035290AJ4	02/16/07	02/15/13	70.400	1.000	7.1568	79.60	0.124632	0.129092	0.133711	0.138496	0.143452	46.91	50.32
Apria Healthcare Group	037933AA6	08/20/03	09/01/33	100.000	VARIES	8.6241		0.316737	0.326353	0.336383	0.346845	0.357759	118.11	125.55
Apria Healthcare Group	037933AB4	08/20/03	09/01/33	100.000	VARIES	8.6241		0.316737	0.326353	0.336383	0.346845	0.357759	118.11	125.55
Apria Healthcare Group	037933AD0	05/27/09	11/01/14	97.050	11.250	12.0051			0.011138	0.011710	0.012412	0.013158	2.42	4.43
Apria Healthcare Group	037933AE8	05/27/09	11/01/14	97.050	11.250	12.0051			0.011138	0.011710	0.012412	0.013158	2.42	4.43
Republic of Argentina	040114BD1	03/01/99	03/01/29	75.576	8.875	N/A		0.025187	0.025186	0.025185	0.025183	0.025181	9.07	9.07
Republic of Argentina	040114GA2	06/15/00	06/15/15	91.700	11.750	13.0226	28.56	0.015569	0.016583	0.017663	0.018813	0.020038	5.82	6.60
Republic of Argentina	040114GB0	07/21/00	07/21/30	80.144	10.250	12.8669	9.01	0.004678	0.004979	0.005299	0.005640	0.006003	1.84	2.08
Republic of Argentina	040114GG9	06/19/01	06/19/18	75.375	0.000	N/A		0.649672	0.649086	0.655856	0.655697	0.663001	237.10	239.45
Republic of Argentina	040114GH7	06/19/01	06/19/31	75.250	12.000	N/A		0.595517	0.592629	0.596280	0.593442	0.597157	216.85	217.13
Armor Holdings, Inc.	042260AC3	10/29/04	11/01/24	99.000	VARIES	7.0025		0.236066	0.242386	0.248928	0.255698	0.262706	86.89	91.66
Armstrong Cnty Ind Dev	04233KAB2	07/29/99	08/20/34	6.955	0.000	7.7498	72.85	0.029815	0.030970	0.032170	0.033417	0.034712	11.25	12.14
Aubrey ISD	050195HC3	08/07/03	02/15/09	79.705	0.000	4.1500	197.98	0.112935					4.97	
Aubrey ISD	050195HD1	08/07/03	02/15/10	74.664	0.000	4.5300	204.38	0.117657	0.120321	0.123047			43.57	5.41
Avnet, Inc.	053807AL7	03/05/04	03/15/34*	100.000	VARIES	N/A		0.287267	0.296391				34.60*	
Azusa Calif Redev Agy	05502MAB9	06/16/92	12/01/12	16.502	0.000	9.0030	543.36	0.175835	0.183750	0.192022	0.200665	0.209698	65.21	71.21
BNP Paribas	05567LA31	09/30/09	03/30/15	100.000	0.000	3.2105				0.089183	0.090614	0.092069	8.12	32.63
BNP Paribas	05567LB55	10/30/09	04/29/15	100.000	0.000	3.2308				0.089745	0.091186	0.092659	5.47	32.75
BNP Paribas	05567LYH4	03/31/09	03/31/14	100.000	0.000	2.9595			0.082210	0.083426	0.084661	0.085913	22.39	30.48
BNP Paribas	05567LYQ4	04/30/09	04/30/15	100.000	0.000	2.9447			0.081799	0.083003	0.084226	0.085466	19.79	30.25
BNP Paribas	05567LZA8	05/27/09	05/27/14	100.000	0.000	3.6129			0.100358	0.102171	0.104017	0.105896	21.54	37.24
BNP Paribas	05567LZQ3	08/31/09	08/29/14	100.000	0.000	3.1719				0.086666	0.088509	0.089421	10.66	32.31
Ball Corporation	058498AM8	08/20/09	09/01/16	97.975	7.125	7.5008			0.006218	0.006235	0.006469	0.006712	.82	2.34
Ball Corporation	058498AN6	08/20/09	09/01/19	97.414	7.375	7.7505			0.004865	0.004877	0.005066	0.005263	.64	1.84
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

* Called in 2009; 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 1/1/09	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2009 1st Period	2009 2nd Period	2009 3rd 2010 1st	2010 2nd Period	2010 3rd Period	2009	2010
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		0.136885	0.140179	0.143552	0.147006	0.150543	50.09	52.53
Bank of America Corp.	06048UAD6	05/30/08	05/30/14	100.000	0.000	4.9682		0.141435	0.144948	0.148549	0.152239	0.156021	51.77	54.37
Bank of America Corp.	06048UAE4	05/30/08	05/30/14	100.000	0.000	4.8414		0.137740	0.141075	0.144490	0.147987	0.151570	50.40	52.87
Bank of America Corp.	06048UAF1	05/30/08	05/28/10	100.000	0.000	3.4893		0.098598	0.100318	0.102068			35.92	15.00
Bank of America Corp.	06048UAH7	05/30/08	05/30/12	100.000	0.000	4.5482		0.129215	0.132153	0.135158	0.138232	0.141376	47.23	49.40
Bank of America Corp.	06048UAK0	06/27/08	06/27/12	100.000	0.000	4.9877		0.142004	0.145545	0.149175	0.152895	0.156708	51.79	54.40
Bank of America Corp.	06048UAL8	06/27/08	06/27/11	100.000	0.000	4.7827		0.136032	0.139285	0.142616	0.146027	0.149519	49.58	51.98
Bank of America Corp.	06048UAM6	06/27/08	06/29/09	100.000	0.000	3.2039		0.090441					16.10	
Bank of America Corp.	06048UAN4	06/27/08	06/28/13	100.000	0.000	5.1535		0.146864	0.150648	0.154530	0.158512	0.162597	53.58	56.37
Bank of America Corp.	06048UAP9	06/27/08	06/28/13	100.000	0.000	5.1535		0.146864	0.150648	0.154530	0.158512	0.162597	53.58	56.37
Bank of America Corp.	06048UAW4	07/25/08	07/25/11	100.000	0.000	4.5484		0.126345	0.129218	0.132157	0.135163	0.138237	46.91	49.07
Bank of America Corp.	06048UAX2	07/25/08	07/25/13	100.000	0.000	5.2510		0.145864	0.149693	0.153624	0.157657	0.161796	54.41	57.31
Bank of America Corp.	06048UAY0	07/25/08	07/25/12	100.000	0.000	5.0268		0.139635	0.143144	0.146742	0.150430	0.154211	52.01	54.66
Bank of America Corp.	06048UBB9	08/29/08	08/29/13	100.000	0.000	5.2705		0.144004	0.148611	0.151694	0.156547	0.159795	54.36	57.26
Bank of America Corp.	06048UBC7	08/29/08	08/30/13	100.000	0.000	5.2706		0.144818	0.147822	0.152552	0.155716	0.160698	54.37	57.27
Bank of America Corp.	06048UBF0	07/29/08	07/29/13	100.000	0.000	5.3290		0.148029	0.151973	0.156023	0.160180	0.164448	55.22	58.20
Bank of America Corp.	06048UBG8	08/28/08	08/27/10	100.000	0.000	3.6369		0.101026	0.102853	0.104723	0.106627		37.16	25.06
Bank of America Corp.	06048UBJ2	08/28/08	08/28/12	100.000	0.000	4.9000		0.136113	0.139448	0.142865	0.146365	0.149951	50.43	52.93
Bank of America Corp.	06048UBP8	09/26/08	09/27/13	100.000	0.000	5.6306		0.156431	0.160835	0.165363	0.170019	0.174805	57.95	61.26
Bank of America Corp.	06048UBQ6	09/26/08	09/27/13	100.000	0.000	5.6306		0.156431	0.160835	0.165363	0.170019	0.174805	57.95	61.26
Bank of America Corp.	06048UBR4	09/26/08	09/27/13	100.000	0.000	5.5918		0.155353	0.159697	0.164162	0.168752	0.173470	57.54	60.80
Bank of America Corp.	06048UBV5	10/21/08	10/21/13	100.000	0.000	5.5528		0.154247	0.158529	0.162931	0.167454	0.172104	56.91	60.11
Bank of America Corp.	06048UBW3	10/30/08	10/30/13	100.000	0.000	5.1828		0.143969	0.147700	0.151527	0.155454	0.159483	52.96	55.74
Bank of America Corp.	06048UCC6	10/31/08	10/31/13	100.000	0.000	5.3679		0.149111	0.153113	0.157223	0.161443	0.165776	54.90	57.88
Bank of America Corp.	06048UCD4	10/22/08	10/22/13	100.000	0.000	5.5042		0.152895	0.157103	0.161426	0.165869	0.170434	56.39	59.53
Bank of America Corp.	06048UCE2	11/28/08	11/29/13	100.000	0.000	4.6361		0.128800	0.131786	0.134840	0.137966	0.141164	47.10	49.31
Bank of America Corp.	06048UCF9	11/28/08	11/29/13	100.000	0.000	4.4602		0.123910	0.126674	0.129499	0.132387	0.135339	45.28	47.33
Bank of America Corp.	06048UCJ1	11/28/08	11/28/11	100.000	0.000	3.3422		0.092839	0.094391	0.095968	0.097572	0.099203	33.80	34.94
Bank of America Corp.	06048UCL6	12/26/08	12/26/13	100.000	0.000	3.6761		0.102115	0.103992	0.105903	0.107850	0.109832	37.12	38.50
Bank of America Corp.	06048UCM4	12/26/08	12/26/13	100.000	0.000	3.7743		0.104844	0.106823	0.108839	0.110893	0.112985	38.12	39.57
Bank of America Corp.	06048UCT9	01/30/09	01/30/15	100.000	0.000	4.1274			0.114650	0.117016	0.119431	0.121896	38.31	43.30
Bank of America Corp.	06048UCU6	01/30/09	01/30/15	100.000	0.000	4.0392			0.112200	0.114466	0.116778	0.119137	37.48	42.33
Bank of America Corp.	06048WAB6	05/29/09	05/29/19	100.000	VARIES	6.3456			0.176268	0.172166	0.167934	0.168284	37.24	61.09
Bank of America Corp.	06048WAD2	06/26/09	06/26/19	100.000	VARIES	6.6490			0.184695	0.180677	0.176525	0.176864	34.15	64.28
Bank of America Corp.	06048WAF7	08/13/09	08/13/19	100.000	VARIES	6.4099				0.178055	0.173969	0.169751	24.57	62.22
Bank of America Corp.	06048WAG5	09/25/09	09/25/19	100.000	VARIES	5.6410				0.156697	0.153282	0.149770	15.04	55.13
Bank of America Corp.	06048WAH3	09/28/09	09/27/27	100.000	VARIES	5.4085				0.150237	0.150513	0.150797	13.97	54.19
Bank of America Corp.	06048WAJ9	10/21/09	10/21/14	100.000	1.000	4.6199				0.128332	0.130655	0.133032	8.98	46.95
Bank of America Corp.	060505CZ5	02/15/07	02/15/12	100.000	0.250	5.2599		0.157380	0.161337	0.165397	0.169564	0.173841	58.46	61.44
Bank of America Corp.	06050MCY1	01/30/04	02/03/09	100.000	0.000	3.4992		0.113658					3.64	
Bank of America Corp.	06050MDA2	03/02/04	03/04/09	100.000	0.000	3.5091		0.114016					7.18	
Bank of America Corp.	06050MDC8	03/25/04	03/27/09	100.000	0.000	3.3125		0.106696					9.18	

SECTION I-B

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								2009 1st Period	2009 2nd Period	2009 3rd Period	2010 2nd Period	2010 3rd Period	2009	2010
Bank of America Corp.	06050MDE4	05/28/04	06/01/10	100.000	0.000	4.7926		0.164820	0.168770	0.172814			60.29	25.92
Bank of America Corp.	06050MDH7	06/25/04	06/28/10	100.000	0.000	4.7147		0.161583	0.165392	0.169291			58.88	29.96
Bank of America Corp.	06050MDJ3	06/24/04	06/24/10	100.000	0.000	4.7242		0.161914	0.165738	0.169653			59.03	29.35
Bank of America Corp.	06050MDM6	07/30/04	08/02/10	100.000	0.000	4.5676		0.152041	0.155513	0.159065	0.162698		56.41	34.22
Bank of America Corp.	06050MDN4	08/26/04	08/28/09	100.000	0.000	4.2830		0.140986	0.144005				33.96	
Bank of America Corp.	06050MDR5	09/23/04	09/25/09	100.000	0.000	3.8427		0.124325	0.126713				33.25	
Bank of America Corp.	06050MEC7	11/26/04	11/26/10	100.000	1.500	4.2768		0.133027	0.134980	0.136976	0.139014		48.38	44.88
Bank of America Corp.	06050MED5	11/15/04	11/13/09	100.000	0.000	3.9639		0.128801	0.131354				40.65	
Bank of America Corp.	06050MEG8	12/27/04	06/28/10	100.000	0.000	4.0825		0.133316	0.136037	0.138814			48.50	24.57
Bank of America Corp.	06050MEH6	12/28/04	12/28/10	100.000	1.000	4.2553		0.134793	0.137070	0.139395	0.141770		48.95	50.19
Bank of America Corp.	06050MEK9	01/27/05	01/28/11	100.000	0.000	4.3233		0.139503	0.142519	0.145600	0.148747	0.151962	51.70	53.96
Bank of America Corp.	06050MEL7	01/28/05	01/28/11	100.000	1.000	4.3662		0.136545	0.138919	0.141345	0.143825	0.146358	50.32	52.10
Bank of America Corp.	06050MEP8	02/24/05	02/24/10	100.000	1.250	4.3096		0.133390	0.135516	0.137688			48.95	7.30
Bank of America Corp.	06050MER4	03/24/05	03/27/09	100.000	0.000	4.4897		0.145739					12.53	
Bank of America Corp.	06050MEU7	04/28/05	04/30/09	100.000	1.750	4.3698		0.133292					15.86	
Bank of America Corp.	06050MEW3	05/27/05	05/27/10	100.000	1.000	4.3093		0.134499	0.136799	0.139148			48.99	20.32
Bank of America Corp.	06050MEY9	06/24/05	06/25/10	100.000	0.000	4.7416		0.155209	0.158889	0.162656			56.58	28.30
Bank of America Corp.	06050MEZ6	07/29/05	07/29/11	100.000	1.500	4.5615		0.139031	0.141252	0.143523	0.145846	0.148222	51.13	52.80
Bank of America Corp.	06050MFA0	08/25/05	08/25/10	100.000	1.250	4.5105		0.138262	0.140597	0.142985	0.145427		50.79	33.90
Bank of America Corp.	06050MFB8	08/26/05	08/28/09	100.000	0.000	4.4018		0.139368	0.142435				33.58	
Bank of America Corp.	06050MFC6	10/28/05	10/28/10	100.000	2.000	4.8533		0.147079	0.149300	0.151575	0.153905		53.63	45.44
Bank of America Corp.	06050MFE2	09/28/05	09/29/10	100.000	0.000	4.5189		0.143553	0.146797	0.150114	0.153506		52.87	40.84
Bank of America Corp.	06050MFG7	11/21/05	11/24/10	100.000	0.000	4.8973		0.157353	0.161206	0.165154	0.169198		57.63	54.07
Bank of America Corp.	06050MFJ1	12/27/05	12/27/10	100.000	1.250	5.0014		0.155574	0.158597	0.161694	0.164870		56.58	58.13
Bank of America Corp.	06050MFK8	12/28/05	12/28/11	100.000	1.500	5.0510		0.156232	0.159125	0.162091	0.165133	0.168251	56.78	58.92
Bank of America Corp.	06050MFL6	03/24/06	03/25/11	100.000	0.000	5.1630		0.162936	0.167142	0.171457	0.175883	0.180423	60.23	63.38
Bank of America Corp.	06050MFP7	04/28/06	04/28/11	100.000	1.750	5.5388		0.169259	0.172600	0.176034	0.179563	0.183189	61.96	64.46
Bank of America Corp.	06050MFR3	03/27/06	03/27/09	100.000	0.750	5.1969		0.161263					13.87	
Bank of America Corp.	06050MFS1	05/26/06	08/26/10	100.000	0.000	5.4111		0.169512	0.174099	0.178809	0.183647		63.01	42.89
Bank of America Corp.	06050MFT9	05/25/06	05/25/10	100.000	2.000	5.4394		0.164813	0.167785	0.170837			60.08	24.60
Bank of America Corp.	06050MFV4	06/27/06	06/27/11	100.000	0.000	5.6598		0.180759	0.185875	0.191135	0.196544	0.202106	66.04	69.83
Bank of America Corp.	06050MFW2	07/28/06	01/28/11	100.000	0.000	5.5354		0.171506	0.176252	0.181131	0.186144	0.191296	64.07	67.66
Bank of America Corp.	06050MFX0	07/28/06	07/29/10	100.000	0.000	5.4654		0.169132	0.173754	0.178503	0.183381		63.14	38.01
Bank of America Corp.	06050MFX5	08/24/06	08/26/10	100.000	0.000	5.2025		0.160194	0.164361	0.168637	0.173023		59.48	40.42
Bank of America Corp.	06050MGB7	09/29/06	10/03/11	100.000	0.000	4.9679		0.152313	0.156097	0.159974	0.163948	0.168020	56.19	59.01
Bank of America Corp.	06050MGD3	09/18/06	09/19/11	100.000	0.000	5.1632		0.158840	0.162941	0.167148	0.171463	0.175889	58.77	61.84
Bank of America Corp.	06050MGF8	10/27/06	10/27/11	100.000	0.000	5.2609		0.162130	0.166395	0.170772	0.175264	0.179874	59.69	62.87
Bank of America Corp.	06050MGM3	12/22/06	12/27/11	100.000	0.000	4.9879		0.153009	0.156825	0.160736	0.164745	0.168853	55.80	58.62
Bank of America Corp.	06050MGN1	12/29/06	12/29/11	100.000	0.000	4.9680		0.152232	0.156014	0.159889	0.163861	0.167931	55.50	58.29
Bank of America Corp.	06050MGP6	02/23/07	02/23/12	100.000	0.000	5.2024		0.156084	0.160145	0.164310	0.168584	0.172969	57.97	61.03
Bank of America Corp.	06050MGQ4	01/26/07	01/27/12	100.000	0.000	5.1926		0.155791	0.159836	0.163986	0.168243	0.172611	58.07	61.13
Bank of America Corp.	06050MGU5	02/23/07	11/23/11	100.000	0.000	5.1129		0.155157	0.159123	0.163191	0.167363	0.171642	56.88	59.82
Bank of America Corp.	06050MGV3	02/23/07	02/24/12	100.000	0.000	5.1048		0.152961	0.156865	0.160869	0.164975	0.169186	56.77	59.71

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 1/1/09	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2009 1st Period	2009 2nd Period	2009 3rd Period	2010 2nd Period	2010 3rd Period	2009	2010
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Bank of America Corp.	06050MGW1	02/20/07	02/19/10	100.000	0.000	5.1731		0.155119	0.159131	0.163247			57.64	7.84
Bank of America Corp.	06050MGY7	03/30/07	03/30/10	100.000	0.000	4.9975		0.149489	0.153225	0.157053			55.18	13.98
Bank of America Corp.	06050MGZ4	03/29/07	03/29/12	100.000	2.000	5.0300		0.146235	0.148515	0.150853	0.153250	0.155707	53.48	55.19
Bank of America Corp.	06050MHB6	03/30/07	03/30/12	100.000	0.000	4.9829		0.149021	0.152734	0.156539	0.160439	0.164436	55.00	57.77
Bank of America Corp.	06050MHC4	04/27/07	04/27/09	100.000	0.000	4.8413		0.144486					16.76	
Bank of America Corp.	06050MHD2	04/27/07	04/30/12	100.000	0.000	4.9782		0.148933	0.152640	0.156440	0.160334	0.164325	54.74	57.50
Bank of America Corp.	06050MHF7	05/25/07	02/27/12	100.000	0.000	5.2687		0.156242	0.160358	0.164583	0.168919	0.173368	58.02	61.12
Bank of America Corp.	06050MHK6	06/29/07	07/01/09	100.000	0.000	5.2702		0.158323					28.50	
Bank of America Corp.	06050MHL4	06/29/07	06/29/12	100.000	2.650	5.5699		0.161687	0.164140	0.166661	0.169253	0.171916	58.66	60.47
Bank of America Corp.	06050MHN0	06/22/07	06/25/09	100.000	0.000	5.3483		0.160877					27.99	
Bank of America Corp.	06050MHP5	07/27/07	07/28/11	100.000	0.000	5.3581		0.156942	0.161147	0.165464	0.169897	0.174449	58.56	61.74
Bank of America Corp.	06050MHT7	08/30/07	09/01/11	100.000	0.000	5.1144		0.149449	0.153270	0.157190	0.161210	0.165332	55.42	58.29
Bank of America Corp.	06050MHU4	08/31/07	09/02/11	100.000	0.000	5.0622		0.147869	0.151611	0.155449	0.159383	0.163418	54.81	57.62
Bank of America Corp.	06050MHV2	09/28/07	03/28/13	100.000	0.000	5.2121		0.152426	0.156399	0.160475	0.164657	0.168948	56.34	59.31
Bank of America Corp.	06050MHW0	09/27/07	09/29/10	100.000	0.000	4.9389		0.144092	0.147650	0.151296	0.155032		53.18	41.22
Bank of America Corp.	06050MHY6	11/30/07	11/30/12	100.000	1.250	4.9200		0.141746	0.144379	0.147077	0.149841	0.152673	51.67	53.62
Bank of America Corp.	06050MJB4	11/29/07	12/01/11	100.000	0.000	4.6068		0.133964	0.137050	0.140207	0.143437	0.146740	48.97	51.25
Bank of America Corp.	06050MJC2	11/30/07	11/30/09	100.000	0.000	4.2646		0.123568	0.126203				41.13	
Bank of America Corp.	06050MJD0	11/30/07	11/30/10	100.000	0.000	4.4308		0.128594	0.131443	0.134355	0.137332		46.99	44.74
Bank of America Corp.	06050MJE8	12/26/07	12/27/12	100.000	0.000	4.8121		0.140198	0.143572	0.147026	0.150563	0.154186	51.11	53.59
Bank of America Corp.	06050MJF5	12/27/07	12/27/11	100.000	0.000	4.5091		0.130966	0.133919	0.136939	0.140026	0.143183	47.70	49.88
Bank of America Corp.	06050MJH1	12/28/07	06/29/09	100.000	0.000	4.1714		0.120773					21.50	
Bank of America Corp.	06050MJJ7	12/28/07	12/28/12	100.000	0.000	4.8609		0.141671	0.145114	0.148641	0.152254	0.155954	51.64	54.18
Bank of America Corp.	06050MJN8	02/29/08	02/28/13	100.000	0.000	4.2547		0.120034	0.120589	0.125195	0.125774	0.130578	44.55	46.46
Bank of America Corp.	06050MJP3	02/29/08	03/04/13	100.000	0.000	4.1447		0.116922	0.117399	0.121818	0.122315	0.126919	43.35	45.16
Bank of America Corp.	06050MJR9	02/28/08	02/28/13	100.000	0.000	4.3135		0.121729	0.122326	0.127036	0.127660	0.132575	45.19	47.16
Bank of America Corp.	06050MJS7	02/28/08	08/28/13	100.000	0.000	4.4798		0.127229	0.130079	0.132993	0.135972	0.139017	47.02	49.15
Bank of America Corp.	06050MJT5	02/28/08	02/26/10	100.000	0.000	3.0862		0.087039	0.088382	0.089746			31.91	4.94
Bank of America Corp.	06050MJU2	03/28/08	03/28/14	100.000	0.000	4.2156		0.119568	0.122089	0.124662	0.127290	0.129973	43.97	45.85
Bank of America Corp.	06050MJV0	03/28/08	03/28/11	100.000	0.000	3.0663		0.086483	0.087809	0.089155	0.090522	0.091910	31.62	32.60
Bank of America Corp.	06050MJX6	03/28/08	03/28/14	100.000	0.000	4.1175		0.116731	0.119135	0.121587	0.124091	0.126645	42.91	44.69
Bank of America Corp.	06050MJY4	03/28/08	03/28/14	100.000	0.000	4.1175		0.116731	0.119135	0.121587	0.124091	0.126645	42.91	44.69
Bank of America Corp.	06050MKB2	04/25/08	04/25/14	100.000	0.000	4.4504		0.126375	0.129188	0.132062	0.135001	0.138005	46.38	48.46
Bank of America Corp.	06050MKC0	04/25/08	04/25/14	100.000	0.000	4.4113		0.125239	0.128002	0.130825	0.133711	0.136660	45.95	48.00
Bank of America Corp.	06050MKE6	04/25/08	04/26/10	100.000	0.000	3.1748		0.089600	0.091022	0.092467			32.70	10.63
Bank of America Corp.	06050MKF3	04/25/08	04/25/13	100.000	0.000	4.1763		0.118434	0.120907	0.123431	0.126009	0.128640	43.41	45.24
Bank of America Corp.	06052E111	09/03/09	08/29/14	100.000	0.000	5.0623				0.138317	0.142501	0.145310	16.60	52.12
Bank of America Corp.	06052E145	09/08/09	08/30/11	100.000	0.000	3.0935				0.084987	0.085765	0.087570	9.77	31.48
Bank of America Corp.	06052E202	09/10/09	09/09/11	100.000	0.000	2.9599				0.082220	0.083431	0.084665	9.13	30.09
Bank of America Corp.	06052E277	10/06/09	09/27/13	100.000	0.000	4.5996				0.127769	0.130560	0.133563	10.86	47.04
Bank of America Corp.	06052E285	10/01/09	10/01/13	100.000	0.000	4.5899				0.127497	0.130423	0.133417	11.47	46.96
Bank of America Corp.	06052E293	10/06/09	09/27/11	100.000	0.000	2.7495				0.076377	0.077375	0.078439	6.49	27.87
Bank of America Corp.	06052E376	11/05/09	11/01/11	100.000	0.000	2.4099				0.066944	0.067732	0.068548	3.75	24.34

SECTION I-B

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Bank of America Corp.	06052E467	11/05/09	11/04/14	100.000	0.000	4.6099				0.128055	0.130990	0.134009	7.17	46.97
Bank of America Corp.	06052E475	11/04/09	10/31/14	100.000	0.000	4.6625				0.129515	0.132467	0.135555	7.38	47.53
Bank of America Corp.	06052E483	11/05/09	11/01/11	100.000	0.000	2.4099				0.066944	0.067732	0.068548	3.75	24.34
Bank of America Corp.	060900164	03/05/09	09/05/12	100.000	0.000	4.2742			0.118730	0.121267	0.123859	0.126506	35.44	44.73
Bank of America Corp.	060900198	02/27/09	03/04/14	100.000	0.000	4.4307		0.123075	0.123181	0.125910	0.128700	0.131551	37.77	46.49
Bank of America Corp.	060900206	02/27/09	02/28/14	100.000	0.000	4.6656		0.128883	0.126800	0.131908	0.132785	0.138134	39.68	49.07
Bank of America Corp.	060900248	03/05/09	03/06/12	100.000	0.000	4.1175		0.114375	0.114389	0.116744	0.119147	0.121600	34.13	43.02
Bank of America Corp.	060900297	03/27/09	03/28/14	100.000	0.000	4.2742		0.118729	0.118744	0.121282	0.123874	0.126521	32.77	44.62
Bank of America Corp.	060900321	03/27/09	03/28/14	100.000	0.000	4.2350		0.117640	0.117655	0.120147	0.122691	0.125289	32.47	44.19
Bank of America Corp.	060900412	04/24/09	04/25/14	100.000	0.000	5.3679		0.149108	0.149131	0.153134	0.157244	0.161465	37.10	56.42
Bank of America Corp.	060900479	05/29/09	05/31/13	100.000	0.000	5.3386		0.146666	0.145907	0.150625	0.153801	0.158774	31.81	55.82
Bank of America Corp.	060900495	06/05/09	06/01/11	100.000	0.000	3.1942			0.088730	0.090115	0.091555	0.093017	18.32	32.79
Bank of America Corp.	060900586	06/26/09	06/28/13	100.000	0.000	5.6500		0.156946	0.156996	0.161431	0.165992	0.170681	29.06	58.96
Bank of America Corp.	060900594	06/26/09	06/28/13	100.000	0.000	5.6890		0.158030	0.158080	0.162576	0.167201	0.171957	29.26	59.39
Bank of America Corp.	060900610	06/26/09	07/06/11	100.000	0.000	3.4400			0.095557	0.095649	0.097294	0.098967	17.69	35.31
Bank of America Corp.	060900750	07/31/09	07/26/13	100.000	0.000	5.6592				0.153785	0.160637	0.162489	23.68	58.76
Bank of America Corp.	060900768	07/31/09	08/02/11	100.000	0.000	3.4154			0.094348	0.092828	0.095978	0.096025	14.30	34.94
Bank of America Corp.	060900776	07/31/09	07/30/13	100.000	0.000	5.6098				0.152442	0.159292	0.161090	23.48	58.22
Bank of America Corp.	060900784	07/06/09	06/29/12	100.000	0.000	4.5283			0.125786	0.128523	0.131433	0.134409	22.02	46.80
Bank of America Corp.	060900826	09/03/09	09/04/13	100.000	0.000	4.7200			0.128260	0.130405	0.131306	0.136633	15.65	48.50
Barclays Bank PLC	06738C5G0	05/22/07	05/22/09	100.000	0.000	5.1000		0.152785					21.54	
Barclays Bank PLC	06738C5K1	05/31/07	09/01/11	100.000	0.000	5.1701		0.152264	0.153653	0.160238	0.161700	0.168629	56.80	59.78
Barclays Bank PLC	06738C7M5	06/29/07	06/29/09	100.000	0.000	5.6900		0.171934					30.60	
Barclays Bank PLC	06738CA33	02/28/07	08/28/12	100.000	0.000	4.9697		0.148598	0.152291	0.156075	0.159953	0.163928	55.08	57.85
Barclays Bank PLC	06738CA66	02/28/07	09/04/12	100.000	0.000	5.1701		0.154274	0.155682	0.162353	0.163834	0.170855	57.53	60.54
Barclays Bank PLC	06738CB24	03/28/07	09/28/12	100.000	0.000	4.9599		0.148283	0.151961	0.155729	0.159591	0.163549	54.74	57.48
Barclays Bank PLC	06738CB32	03/28/07	03/26/09	100.000	0.000	5.0598		0.151450					12.87	
Barclays Bank PLC	06738CCS6	03/22/05	03/22/10	100.000	0.000	4.4999		0.146065	0.149352	0.152712			53.83	12.37
Barclays Bank PLC	06738CEP0	06/29/05	06/29/09	100.000	0.000	4.0100		0.127996					22.78	
Barclays Bank PLC	06738CFP9	08/26/05	08/26/09	100.000	0.000	4.4999		0.142852	0.146066				34.15	
Barclays Bank PLC	06738CFZ7	08/31/05	08/31/10	100.000	0.000	4.4775		0.141261	0.142068	0.147656	0.148501		52.50	35.89
Barclays Bank PLC	06738CK40	03/30/07	03/30/10	100.000	0.000	5.0599		0.151495	0.155327	0.159257			55.93	14.17
Barclays Bank PLC	06738CK57	03/28/07	06/28/11	100.000	0.000	5.3200		0.162014	0.166323	0.170747	0.175289	0.179952	59.13	62.31
Barclays Bank PLC	06738CK99	03/29/07	03/30/09	100.000	0.000	5.0599		0.151516					13.48	
Barclays Bank PLC	06738CM30	04/27/07	10/29/12	100.000	0.000	5.0799		0.152181	0.156047	0.160010	0.164074	0.168242	55.97	58.85
Barclays Bank PLC	06738CMS5	10/27/06	10/27/11	100.000	0.000	5.1100		0.157017	0.161029	0.165143	0.169362	0.173689	57.77	60.76
Barclays Bank PLC	06738CN70	04/30/07	04/30/09	100.000	0.000	5.0699		0.151815					18.07	
Barclays Bank PLC	06738CSL4	12/27/06	06/24/10	100.000	0.000	5.0599		0.155262	0.159190	0.163218			56.66	28.24
Barclays Bank PLC	06738CU64	04/27/07	04/29/09	100.000	0.000	5.0800		0.152184					17.96	
Barclays Bank PLC	06738CUT4	01/08/06	07/08/09	100.000	0.000	5.1299		0.161735	0.165884				30.99	
Barclays Bank PLC	06738CV97	04/30/07	10/28/10	100.000	0.000	5.0699		0.151774	0.155621	0.159566	0.163611		55.82	48.12
Barclays Bank PLC	06738CVC0	01/31/07	07/31/09	100.000	0.000	5.2101		0.156335	0.160408				33.41	
Barclays Bank PLC	06738CVD8	01/31/07	01/31/12	100.000	0.000	5.2399		0.157299	0.161420	0.165649	0.169989	0.174443	58.63	61.74

SECTION I-B

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								2009 1st Period	2009 2nd Period	2009 3rd 2010 1st	2010 2nd Period	2010 3rd Period	2009	2010
Barclays Bank PLC	06738CVE6	01/31/07	07/31/12	100.000	0.000	5.2399		0.157297	0.161418	0.165648	0.169987	0.174441	58.63	61.74
Barclays Bank PLC	06738CXH7	01/24/07	01/26/09	100.000	0.000	5.2799		0.158636					3.97	
Barclays Bank PLC	06738CXS3	02/28/07	08/28/12	100.000	0.000	4.9697		0.148598	0.152291	0.156075	0.159953	0.163928	55.08	57.85
Barclays Bank PLC	06738CXU8	02/28/07	03/02/09	100.000	0.000	5.1702		0.154233					9.25	
Barclays Bank PLC	06738CY37	05/30/07	05/29/09	100.000	0.000	5.5998		0.168961					25.01	
Barclays Bank PLC	06738CZR3	03/01/07	03/01/11	100.000	0.000	4.9500		0.147966	0.151628	0.155381	0.159227	0.163167	54.82	57.56
Barclays Bank PLC	06738CZX0	03/09/07	03/09/17	100.000	0.000	5.5899		0.168665	0.173379	0.178225	0.183207	0.188327	62.64	66.19
Barclays Bank PLC	06738G4F4	12/31/07	06/24/10	100.000	0.000	4.1100		0.118830	0.121272	0.123764			43.25	21.41
Barclays Bank PLC	06738G4Y3	01/31/08	07/28/10	100.000	0.000	3.1999		0.090293	0.091738	0.093206	0.094697		33.21	19.56
Barclays Bank PLC	06738G4Z0	01/31/08	07/30/12	100.000	0.000	3.6623		0.101332	0.104898	0.105077	0.108775	0.108961	38.21	39.62
Barclays Bank PLC	06738G845	08/29/08	02/26/10	100.000	0.000	3.4700		0.096391	0.098035	0.099736			35.41	5.49
Barclays Bank PLC	06738GAS9	06/29/07	12/29/09	100.000	0.000	5.3600		0.161186	0.165506				58.48	
Barclays Bank PLC	06738GDT4	06/19/07	06/17/11	100.000	0.000	5.2800		0.158548	0.162734	0.167030	0.171440	0.175966	57.95	61.05
Barclays Bank PLC	06738GEN6	06/29/07	09/28/12	100.000	0.000	5.9100		0.176556	0.181774	0.187145	0.192675	0.198369	65.48	69.41
Barclays Bank PLC	06738GES5	06/29/07	06/29/12	100.000	0.000	5.8900		0.178497	0.183754	0.189166	0.194737	0.200472	65.23	69.13
Barclays Bank PLC	06738GFB1	07/02/07	07/01/10	100.000	0.000	5.7100		0.172562	0.177488	0.182556			63.01	32.86
Barclays Bank PLC	06738GFC9	07/03/07	06/30/10	100.000	0.000	5.7347		0.173345	0.178315	0.183428			63.31	32.83
Barclays Bank PLC	06738GFK1	07/25/07	07/23/09	100.000	0.000	5.2601		0.153857	0.157904				31.81	
Barclays Bank PLC	06738GGL8	07/16/07	10/14/11	100.000	0.000	5.2300		0.154932	0.158983	0.163141	0.167407	0.171784	57.14	60.16
Barclays Bank PLC	06738GH29	11/30/07	05/30/12	100.000	0.000	4.3699		0.126750	0.129519	0.132349	0.135241	0.138196	46.30	48.35
Barclays Bank PLC	06738GH37	12/05/07	12/03/09	100.000	0.000	3.9098		0.112871	0.115077				37.87	
Barclays Bank PLC	06738GHC7	07/25/07	07/24/09	100.000	0.000	5.1698		0.151105	0.155011				31.38	
Barclays Bank PLC	06738GLP3	08/31/07	08/28/09	100.000	0.000	5.0901		0.148640	0.152422				35.91	
Barclays Bank PLC	06738GPZ7	08/31/07	09/02/09	100.000	0.000	5.0902		0.148726	0.152511				36.52	
Barclays Bank PLC	06738GRN2	09/28/07	09/28/09	100.000	0.000	4.9599		0.144694	0.148282				39.28	
Barclays Bank PLC	06738GT59	11/30/07	05/30/10	100.000	0.000	4.1003		0.118617	0.121049	0.123530			43.29	18.41
Barclays Bank PLC	06738GV56	11/29/07	05/29/09	100.000	0.000	4.2899		0.124333					18.40	
Barclays Bank PLC	06738GVW7	10/31/07	10/29/09	100.000	0.000	4.5800		0.133101	0.136149				40.21	
Barclays Bank PLC	06738GW22	11/30/07	11/30/12	100.000	0.000	4.3699		0.126749	0.129518	0.132348	0.135240	0.138195	46.30	48.35
Barclays Bank PLC	06738GX62	12/31/07	06/24/10	100.000	0.000	4.1100		0.118830	0.121272	0.123764			43.25	21.41
Barclays Bank PLC	06738GX70	12/31/07	06/26/12	100.000	0.000	4.4399		0.128805	0.131665	0.134588	0.137576	0.140630	46.91	49.02
Barclays Bank PLC	06738GX88	12/10/07	12/09/09	100.000	0.000	4.1397		0.119791	0.122270				40.94	
Barclays Bank PLC	06738GZP8	11/05/07	11/04/09	100.000	0.000	4.4498		0.129154	0.132027				39.65	
Barclays Bank PLC	06738Q3V8	04/30/09	05/07/14	100.000	0.000	5.2000		0.144446	0.144593	0.148352	0.152209	0.156167	35.05	54.52
Barclays Bank PLC	06738Q3Z9	04/09/09	04/09/24	100.000	VARIES	5.8367			0.162132	0.157136	0.151994	0.145782	42.07	54.71
Barclays Bank PLC	06738Q4D7	04/30/09	05/07/14	100.000	0.000	4.9000		0.136112	0.136242	0.139580	0.143000	0.146503	33.01	51.24
Barclays Bank PLC	06738Q4Y1	05/14/09	05/14/24	100.000	VARIES	6.5028			0.180633	0.180184	0.179721	0.179242	40.98	64.74
Barclays Bank PLC	06738Q5D6	04/22/09	04/22/24	100.000	VARIES	5.7795			0.160542	0.155549	0.150412	0.146467	39.63	54.45
Barclays Bank PLC	06738Q7M4	04/30/09	04/30/24	100.000	VARIES	5.5065			0.152959	0.147610	0.142114	0.136621	36.54	51.48
Barclays Bank PLC	06738QDA3	08/29/08	08/31/11	100.000	0.000	3.9925		0.110316	0.110684	0.114765	0.115147	0.119393	40.88	42.53
Barclays Bank PLC	06738QDB1	08/26/08	08/30/13	100.000	0.000	4.4602		0.122593	0.124642	0.128122	0.130263	0.133900	45.81	47.87
Barclays Bank PLC	06738QDW5	09/10/08	09/08/11	100.000	0.000	3.7898		0.105275	0.107248	0.109280	0.111351	0.113461	38.71	40.19
Barclays Bank PLC	06738QJG4	08/22/08	11/24/09	100.000	0.000	3.2102		0.089906	0.091349				29.30	

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 1/1/09	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2009 1st	2009 2nd	2009 3rd	2010 2nd	2010 3rd	2009	2010
								Period	Period	Period	Period	Period		
Barclays Bank PLC	06738QK98	02/27/09	02/27/14	100.000	0.000	4.6599			0.129444	0.132460	0.135546	0.138704	39.72	49.02
Barclays Bank PLC	06738QKP2	09/22/08	09/22/11	100.000	0.000	4.0900		0.113614	0.115937	0.118308	0.120728	0.123197	41.78	43.51
Barclays Bank PLC	06738QKR8	09/30/08	09/30/11	100.000	0.000	4.7401		0.131670	0.134790	0.137985	0.141255	0.144603	48.54	50.87
Barclays Bank PLC	06738QLE6	09/17/08	09/14/14	100.000	0.000	4.0500		0.112501	0.114742	0.117065	0.119436	0.121854	41.39	43.08
Barclays Bank PLC	06738QLY2	09/30/08	10/29/09	100.000	0.000	4.3597		0.121531	0.124180				36.69	
Barclays Bank PLC	06738QM21	02/27/09	03/07/14	100.000	0.000	4.6599		0.129444	0.129611	0.132631	0.135722	0.138884	39.74	49.02
Barclays Bank PLC	06738QV62	03/31/09	03/31/14	100.000	0.000	5.0055			0.139043	0.142522	0.146089	0.149746	38.00	52.61
Barclays Bank PLC	06738QV70	03/31/09	03/31/14	100.000	0.000	5.0055			0.139043	0.142522	0.146089	0.149746	38.00	52.61
Barclays Bank PLC	06738QX86	03/31/09	04/07/14	100.000	0.000	5.0056		0.137518	0.136898	0.141095	0.143836	0.148247	38.15	52.62
Barclays Bank PLC	06738R2Z8	07/18/08	01/19/11	100.000	0.000	3.9500		0.109735	0.111902	0.114112	0.116366	0.118664	40.60	42.22
Barclays Bank PLC	06738R3A2	06/30/08	12/31/09	100.000	0.000	3.2799		0.092603	0.094122				33.52	
Barclays Bank PLC	06738R3B0	06/23/08	09/23/09	100.000	0.000	3.5198		0.098633	0.100369				26.15	
Barclays Bank PLC	06738R3V6	06/24/08	06/23/10	100.000	0.000	4.0700		0.115345	0.117693	0.120088			41.98	20.66
Barclays Bank PLC	06738R4H6	06/27/08	06/29/09	100.000	0.000	3.2597		0.092041					16.38	
Barclays Bank PLC	06738R4J2	06/30/08	12/30/09	100.000	0.000	3.2799		0.092603	0.094122				33.52	
Barclays Bank PLC	06738R4N3	06/30/08	09/30/09	100.000	0.000	3.2799		0.091858	0.093364				24.98	
Barclays Bank PLC	06738R5X0	07/30/08	07/28/11	100.000	0.000	4.2101		0.116947	0.119382	0.121895	0.124461	0.127081	43.30	45.14
Barclays Bank PLC	06738R6V3	07/25/08	07/30/13	100.000	0.000	4.7399		0.131752	0.134874	0.138071	0.141343	0.144693	48.95	51.29
Barclays Bank PLC	06738RA89	05/30/08	11/30/11	100.000	0.000	4.1499		0.117669	0.120111	0.122603	0.125147	0.127744	42.95	44.75
Barclays Bank PLC	06738RBS4	01/22/08	07/20/09	100.000	0.000	3.1799		0.089722	0.091149				18.11	
Barclays Bank PLC	06738RBT2	01/24/08	07/23/12	100.000	0.000	3.8000		0.107552	0.109596	0.111678	0.113800	0.115962	39.74	41.26
Barclays Bank PLC	06738RC95	05/30/08	06/02/11	100.000	0.000	4.1499		0.117696	0.120138	0.122631	0.125176	0.127773	42.95	44.75
Barclays Bank PLC	06738RCK0	01/31/08	07/28/10	100.000	0.000	3.2499		0.091727	0.093218	0.094732	0.096272		33.75	19.89
Barclays Bank PLC	06738RDB9	02/29/08	02/28/11	100.000	0.000	3.1126		0.087324	0.087237	0.090063	0.089974	0.092888	32.19	33.20
Barclays Bank PLC	06738RDC7	02/29/08	11/29/12	100.000	0.000	3.5298		0.100098	0.100204	0.103663	0.103772	0.107354	36.67	37.98
Barclays Bank PLC	06738RF27	05/14/08	05/12/10	100.000	0.000	3.3601		0.094889	0.096483	0.098104			34.60	12.85
Barclays Bank PLC	06738RG91	05/19/08	11/17/10	100.000	0.000	3.4701		0.098047	0.099748	0.101478	0.103239		35.75	32.38
Barclays Bank PLC	06738RHU3	02/27/08	11/26/13	100.000	0.000	3.7400		0.106810	0.108808	0.110842	0.112915	0.115027	38.95	40.42
Barclays Bank PLC	06738RJ23	05/21/08	11/19/09	100.000	0.000	2.9800		0.084000	0.085251				26.94	
Barclays Bank PLC	06738RJ72	05/28/08	05/26/10	100.000	0.000	3.7502		0.106104	0.108094	0.110121			38.70	15.97
Barclays Bank PLC	06738RJU1	03/04/08	03/02/10	100.000	0.000	2.9400		0.082856	0.084074	0.085310			30.34	5.20
Barclays Bank PLC	06738RK54	05/29/08	05/26/11	100.000	0.000	4.1998		0.119072	0.121572	0.124125	0.126732	0.129393	43.49	45.34
Barclays Bank PLC	06738RKA3	03/31/08	03/30/11	100.000	0.000	3.0827		0.086464	0.086366	0.089150	0.089049	0.091920	31.79	32.78
Barclays Bank PLC	06738RL87	06/30/08	06/29/11	100.000	0.000	4.2398		0.120257	0.122806	0.125410	0.128068	0.130783	43.76	45.64
Barclays Bank PLC	06738RMA1	03/31/08	03/28/13	100.000	0.000	3.2999		0.093161	0.094698	0.096260	0.097848	0.099463	34.10	35.24
Barclays Bank PLC	06738RGV1	04/01/08	07/01/09	100.000	0.000	2.4503		0.069320					12.48	
Barclays Bank PLC	06738RRP3	04/30/08	04/30/12	100.000	0.000	4.0000		0.113334	0.115600	0.117912	0.120271	0.122676	41.49	43.16
Barclays Bank PLC	06738RRR9	04/30/08	04/25/14	100.000	0.000	3.9299		0.111251	0.113437	0.115666	0.117939	0.120256	40.74	42.35
Barclays Bank PLC	06738RRS7	04/30/08	04/28/11	100.000	0.000	3.7198		0.105231	0.107188	0.109182	0.111213	0.113281	38.48	39.93
Barclays Bank PLC	06738RVW3	04/18/08	03/20/13	100.000	0.000	3.7399		0.105529	0.107503	0.109513	0.111561	0.113647	38.75	40.21
Barclays Bank PLC	06738RWH5	05/19/08	11/20/12	100.000	0.000	4.0899		0.115946	0.118317	0.120737	0.123206	0.125725	42.36	44.11
Barclays Bank PLC	06738RWP7	04/23/08	04/21/10	100.000	0.000	3.1198		0.087998	0.089371	0.090765			32.12	9.98
Barclays Bank PLC	06738RXA9	05/30/08	05/25/11	100.000	0.000	4.1499		0.117602	0.120042	0.122533	0.125076	0.127671	42.95	44.75

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 1/1/09	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2009 1st Period	2009 2nd Period	2009 3rd Period	2010 2nd Period	2010 3rd Period	2009	2010
Barclays Bank PLC	06739FAA9	09/30/05	09/30/10	100.000	0.000	4.5499		0.144652	0.147943	0.151308	0.154751		53.27	41.32
Barclays Bank PLC	06739H461	01/31/08	02/28/14	100.000	0.000	4.0805		0.115397	0.115832	0.120154	0.120607	0.125107	42.79	44.55
Barclays Bank PLC	06739H479	01/31/08	05/30/14	100.000	0.000	4.0799		0.117217	0.119608	0.122048	0.124538	0.127079	42.78	44.54
Barclays Bank PLC	06739H545	12/31/07	08/31/13	100.000	0.000	4.7069		0.134118	0.135036	0.140505	0.141467	0.147196	49.91	52.28
Barclays Bank PLC	06739H594	11/30/07	09/30/13	100.000	0.000	4.5700		0.131823	0.134836	0.137917	0.141068	0.144291	48.55	50.80
Barclays Bank PLC	06739J2D4	11/19/09	11/21/12	100.000	0.000	2.5698			0.071386	0.071396	0.072313	0.073242	3.00	25.94
Barclays Bank PLC	06739J863	10/28/09	04/28/15	100.000	0.000	4.1800			0.116113	0.118540	0.121017		7.32	42.55
Barclays Bank PLC	06739JAB9	05/29/09	05/31/12	100.000	0.000	3.1001		0.085168	0.084717	0.086503	0.087364	0.089206	18.44	31.82
Barclays Bank PLC	06739JAJ2	05/29/09	11/29/12	100.000	0.000	3.5899			0.099721	0.101511	0.103333	0.105187	21.20	36.99
Barclays Bank PLC	06739JBB8	05/27/09	06/06/14	100.000	0.000	4.9200		0.136668	0.136836	0.140203	0.143652	0.147186	29.37	51.27
Barclays Bank PLC	06739JBF9	05/28/09	05/28/24	100.000	VARIES	5.8285			0.161905	0.156909	0.151767	0.146476	34.32	55.22
Barclays Bank PLC	06739JBH5	05/29/09	05/29/29	100.000	VARIES	5.8530			0.162583	0.156977	0.151206	0.145266	34.29	55.10
Barclays Bank PLC	06739JB1	05/29/09	06/06/14	100.000	0.000	3.5900		0.099722	0.099792	0.101583	0.103407	0.105263	21.20	36.99
Barclays Bank PLC	06739JD59	09/23/09	09/23/11	100.000	0.000	2.0099				0.055833	0.056394	0.056961	5.47	20.31
Barclays Bank PLC	06739JD83	09/30/09	09/30/24	100.000	VARIES	5.1625				0.143404	0.139218	0.134925	13.05	50.10
Barclays Bank PLC	06739JEB5	07/24/09	07/24/14	100.000	0.000	4.7799				0.132776	0.135950	0.139199	20.85	49.38
Barclays Bank PLC	06739JEK5	06/26/09	06/26/24	100.000	VARIES	5.6547			0.157076	0.152093	0.146969	0.142380	29.03	53.78
Barclays Bank PLC	06739JEQ2	06/30/09	07/08/14	100.000	0.000	4.9699			0.138054	0.138206	0.141641	0.145160	25.01	51.58
Barclays Bank PLC	06739JER0	06/30/09	07/08/14	100.000	0.000	4.9699			0.138054	0.138206	0.141641	0.145160	25.01	51.58
Barclays Bank PLC	06739JES8	06/04/09	06/06/14	100.000	0.000	4.8900		0.135834	0.135871	0.139193	0.142596	0.146083	28.21	50.89
Barclays Bank PLC	06739JFY4	06/30/09	06/28/13	100.000	0.000	2.6799			0.074444	0.075430	0.076441	0.077465	13.48	27.34
Barclays Bank PLC	06739JGP2	06/26/09	06/26/24	100.000	VARIES	5.6622			0.157286	0.150335	0.143188	0.137640	29.06	52.77
Barclays Bank PLC	06739JGY3	06/17/09	06/15/12	100.000	0.000	4.8699			0.135275	0.138533	0.141906	0.145361	26.30	50.59
Barclays Bank PLC	06739JJM6	06/26/09	06/26/24	100.000	VARIES	5.6679			0.157442	0.151670	0.145734	0.140399	29.10	53.48
Barclays Bank PLC	06739JJS3	07/01/09	07/01/11	100.000	0.000	4.9199			0.136665	0.140027	0.143472		24.60	51.03
Barclays Bank PLC	06739JJT1	07/01/09	07/01/11	100.000	0.000	2.6801			0.074448	0.075446	0.076457		13.40	27.34
Barclays Bank PLC	06739JJU8	07/24/09	07/24/14	100.000	0.000	4.7799				0.132776	0.135950	0.139199	20.85	49.38
Barclays Bank PLC	06739JKC6	07/21/09	07/19/12	100.000	0.000	3.2699				0.090832	0.092301	0.093810	14.53	33.45
Barclays Bank PLC	06739JKE2	07/24/09	08/07/14	100.000	0.000	4.7800			0.132778	0.133007	0.136186	0.139441	20.88	49.38
Barclays Bank PLC	06739JKF9	07/15/09	07/15/11	100.000	0.000	2.6301				0.073060	0.074021	0.074994	12.13	26.80
Barclays Bank PLC	06739JKG7	07/24/09	07/24/13	100.000	0.000	4.2998				0.119442	0.122010	0.124633	18.75	44.28
Barclays Bank PLC	06739JKH5	07/24/09	07/24/14	100.000	0.000	4.7799				0.132776	0.135950	0.139199	20.85	49.38
Barclays Bank PLC	06739JKL6	07/23/09	07/23/24	100.000	VARIES	6.1980				0.172167	0.166742	0.161149	27.20	59.26
Barclays Bank PLC	06739JKM4	07/24/09	07/24/14	100.000	VARIES	4.7816				0.132825	0.133510	0.134211	20.85	48.16
Barclays Bank PLC	06739JKN2	07/24/09	07/24/12	100.000	0.000	3.3900				0.094168	0.095764	0.097388	14.78	34.69
Barclays Bank PLC	06739JKP7	07/24/09	07/24/12	100.000	0.000	3.3900				0.094168	0.095764	0.097388	14.78	34.69
Barclays Bank PLC	06739JKQ5	07/08/09	07/08/11	100.000	0.000	2.5300				0.070280	0.071169	0.072069	12.16	25.77
Barclays Bank PLC	06739JKR3	07/08/09	07/08/11	100.000	0.000	2.5300				0.070280	0.071169	0.072069	12.16	25.77
Barclays Bank PLC	06739JKS1	07/07/09	07/07/14	100.000	0.000	4.7699				0.132498	0.135658	0.138893	23.05	49.38
Barclays Bank PLC	06739JLU5	07/15/09	07/15/11	100.000	0.000	2.6301				0.073060	0.074021	0.074994	12.13	26.80
Barclays Bank PLC	06739JME0	07/23/09	07/23/24	100.000	VARIES	6.2034				0.172319	0.166894	0.161301	27.23	59.32
Barclays Bank PLC	06739JMG5	07/20/09	07/19/12	100.000	0.000	3.5001				0.097225	0.098917	0.100649	15.65	35.86
Barclays Bank PLC	06739JMH3	08/18/09	08/20/12	100.000	0.000	2.9800			0.082779	0.082793	0.084027	0.085279	11.01	30.35

SECTION I-B

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Barclays Bank PLC	06739JMK6	07/23/09	07/23/24	100.000	VARIES	6.1912				0.171979	0.166984	0.161835	27.17	59.41
Barclays Bank PLC	06739JN41	10/29/09	10/29/24	100.000	VARIES	5.4203				0.150565	0.145235	0.139761	9.34	52.57
Barclays Bank PLC	06739JN58	10/28/09	10/28/24	100.000	VARIES	5.3273				0.147981	0.144523	0.140974	9.32	52.21
Barclays Bank PLC	06739JN90	10/21/09	10/21/11	100.000	0.000	1.9799				0.054997	0.055542	0.056092	3.85	19.97
Barclays Bank PLC	06739JNT6	08/03/09	08/03/11	100.000	0.000	2.5897				0.071938	0.072869	0.073813	10.65	26.34
Barclays Bank PLC	06739JNU3	08/12/09	08/12/13	100.000	0.000	3.8100				0.105835	0.107851	0.109905	14.71	39.03
Barclays Bank PLC	06739JNW9	08/21/09	08/21/24	100.000	VARIES	5.5443				0.154009	0.148268	0.142367	20.02	52.90
Barclays Bank PLC	06739JP72	10/28/09	10/26/11	100.000	0.000	1.8699				0.051943	0.052423	0.052913	3.27	18.85
Barclays Bank PLC	06739JPB3	08/12/09	08/11/11	100.000	0.000	2.3800				0.066114	0.066896	0.067692	9.19	24.16
Barclays Bank PLC	06739JPE7	08/30/09	09/08/14	100.000	0.000	3.8999			0.108332	0.108426	0.110540	0.112695	13.12	39.90
Barclays Bank PLC	06739JPF4	08/27/09	08/27/24	100.000	VARIES	5.3967				0.149910	0.144960	0.139877	18.59	51.83
Barclays Bank PLC	06739JR88	11/04/09	11/04/11	100.000	0.000	1.7800				0.049447	0.049887	0.050331	2.82	17.93
Barclays Bank PLC	06739JR96	11/04/09	11/04/13	100.000	0.000	3.1800				0.088334	0.089739	0.091166	5.04	32.21
Barclays Bank PLC	06739JRY1	08/27/09	08/27/24	100.000	VARIES	5.4036				0.150101	0.145150	0.140066	18.61	51.90
Barclays Bank PLC	06739JSD6	09/17/09	09/19/12	100.000	0.000	2.8500			0.079169	0.079182	0.080310	0.081455	8.23	28.94
Barclays Bank PLC	06739JSJ3	08/19/09	08/19/11	100.000	0.000	2.2700				0.063057	0.063773	0.064497	8.32	23.02
Barclays Bank PLC	06739JST1	08/26/09	08/26/11	100.000	0.000	2.2599				0.062775	0.063484	0.064202	7.85	22.91
Barclays Bank PLC	06739JSU8	08/27/09	08/27/24	100.000	VARIES	5.3980				0.149947	0.144622	0.139154	18.59	51.68
Barclays Bank PLC	06739JTC7	08/27/09	08/27/24	100.000	VARIES	5.4029				0.150081	0.146632	0.143089	18.61	52.54
Barclays Bank PLC	06739JTG8	09/03/09	09/06/11	100.000	0.000	2.1299			0.059166	0.059176	0.059807	0.060444	6.98	21.56
Barclays Bank PLC	06739JTK9	09/10/09	09/10/24	100.000	VARIES	5.3063				0.147398	0.150227	0.153132	16.36	54.21
Barclays Bank PLC	06739JTL7	10/01/09	10/07/14	100.000	0.000	3.7799			0.104999	0.105065	0.107051	0.109074	9.46	38.52
Barclays Bank PLC	06739JTN3	09/30/09	09/30/24	100.000	VARIES	5.1564				0.143235	0.138334	0.133306	13.03	49.78
Barclays Bank PLC	06739JTY9	09/16/09	09/16/11	100.000	0.000	2.1800				0.060558	0.061218	0.061886	6.36	22.06
Barclays Bank PLC	06739JXJ7	09/30/09	09/30/24	100.000	VARIES	5.1616				0.143379	0.139911	0.136353	13.05	50.35
Barclays Bank PLC	06739JXN8	09/30/09	09/30/11	100.000	0.000	2.0400				0.056669	0.057247	0.057831	5.16	20.61
Barclays Bank PLC	06739JXQ1	09/30/09	09/30/24	100.000	VARIES	5.1522				0.143119	0.137861	0.132467	13.02	49.61
Barclays Bank PLC	06739JXR9	10/02/09	10/03/13	100.000	0.000	3.4021			0.094504	0.094514	0.096122	0.097757	8.41	34.60
Barclays Bank PLC	06739JXX6	10/14/09	10/14/11	100.000	0.000	2.0298				0.056386	0.056958	0.057536	4.34	20.49
Barclays Bank PLC	06739JXZ1	10/07/09	10/07/11	100.000	0.000	1.9497				0.054161	0.054689	0.055222	4.55	19.68
Barclays Bank PLC	06739JYA5	09/30/09	09/30/19	100.000	VARIES	5.0571				0.140475	0.138408	0.136289	12.78	49.82
Barclays Bank PLC	06739JYB3	09/30/09	09/30/24	100.000	VARIES	5.1854				0.144039	0.146196	0.148409	13.11	52.64
Barclays Bank PLC	06739JYC1	10/29/09	10/29/24	100.000	VARIES	5.4144				0.150402	0.146201	0.141887	9.32	52.86
Barclays Bank PLC	06739JYY3	11/02/09	11/07/14	100.000	0.000	3.7399			0.103888	0.103942	0.105886	0.107866	6.13	37.98
Barclays Bank PLC	06740C568	11/28/08	11/30/10	100.000	0.000	3.5814		0.099505	0.101287	0.103101	0.104947		36.25	34.25
Bill Barrett Corporation	06846NAB0	07/08/09	07/15/16	95.172	9.875	10.8760				0.013147	0.012962	0.013893	2.30	5.15
Bayerische Landesbank	0727G0AA8	05/31/02	05/28/10	100.000	0.000	5.2947		0.206511	0.211978	0.217590			75.69	31.99
Bayerische Landesbank	0727G0CJ7	11/26/04	02/26/09	100.000	0.000	3.8824		0.124580					6.85	
Bayonne Redev AGY, NJ	073009AR3	04/09/09	04/01/12	98.604	9.250	9.8017			0.011526	0.012066	0.012658	0.013278	3.07	4.56
Bear Stearns Co., Inc.	073928G23	08/31/04	07/01/19	51.530	1.000	5.9698	101.09	0.074438	0.076660	0.078948	0.081304		27.20	28.85
Bear Stearns Co., Inc.	073928JS3	06/03/99	06/30/11	46.328	0.000	6.4740	389.62	0.153355	0.158319	0.163444	0.168735	0.174197	56.11	59.80
Bear Stearns Co., Inc.	073928WN9	02/27/02	08/15/13	49.000	0.000	6.3184	260.17	0.125801	0.131926	0.133875	0.140393	0.142467	48.15	51.24
Bear Stearns Co., Inc.	073928V64	10/11/07	10/11/11	79.721	0.000	5.7469	57.25	0.134684	0.138554	0.142535	0.146631	0.150844	49.81	52.71

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 1/1/09	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2009 1st Period	2009 2nd Period	2009 3rd Period	2010 2nd Period	2010 3rd Period	2009	2010
Beaver Cnty Ind Dev Auth	07487TAB9	04/29/99	11/20/24	17.103	0.000	7.0298	162.68	0.064647	0.066919	0.069271	0.071706	0.074227	23.87	25.58
BellSouth Telecomm	079867AS6	12/13/95	12/15/95	25.235	VARIES	6.8500		0.115298	0.119247	0.123331	0.127555	0.131924	42.35	45.30
Berry Petroleum Company	085789AD7	05/27/09	06/01/14	93.546	10.250	12.0008		0.027110	0.027157	0.028786	0.030513	0.032344	5.86	10.78
Bexar Cnty Hsg Fin Corp	08837EAB7	09/28/05	04/01/22	39.225	0.000	5.7500	79.63	0.074302	0.076438	0.078636	0.080897	0.083222	27.52	29.13
City of Boston, MA	100853GH7	11/04/09	09/15/24	89.556	6.050	7.2062				0.011212	0.011507	0.011921	.64	4.16
Burlington Coat Factory	121577AA8	04/13/06	10/15/14	75.522	VARIES	14.4995		0.402772	0.402772	0.402771	0.402771	0.402770	145.00	145.00
Burlington Coat Factory	121577AB6	04/13/06	10/15/14	75.522	VARIES	14.4995		0.402772	0.402772	0.402771	0.402771	0.402770	145.00	145.00
Butler Cnty Dev Auth	12359RAX0	01/15/97	05/01/09	38.166	0.000	7.9885	592.73	0.213381					25.61	
Butler Cnty Dev Auth	12359RAY8	01/15/97	11/01/09	36.700	0.000	7.9885	569.97	0.205186	0.213381				63.03	
Butler Cnty Dev Auth	12359RAZ5	01/15/97	05/01/10	35.110	0.000	8.0286	549.42	0.198180	0.206136	0.214411			73.75	25.73
Butler Cnty Dev Auth	12359RBA9	01/15/97	11/01/10	33.621	0.000	8.0586	529.10	0.191133	0.198834	0.206846	0.215180		71.14	63.55
Butler Cnty Dev Auth	12359RBB7	01/15/97	05/01/11	32.274	0.000	8.0687	508.87	0.183915	0.191335	0.199054	0.207085	0.215439	68.45	74.09
CBIZ, Inc.	124805AA0	05/30/06	06/01/26	100.000	VARIES	8.9994		0.290205	0.299357	0.308921	0.318916	0.329360	106.68	113.62
CBIZ, Inc.	124805AB8	05/30/06	06/01/26	100.000	VARIES	8.9994		0.290205	0.299357	0.308921	0.318916	0.329360	106.68	113.62
CapitalSource Inc.	14055XAC6	07/07/04	07/15/34	100.000	VARIES	8.2001		0.277612	0.285008	0.292707	0.300723	0.309066	103.78	109.53
CapitalSource Inc.	14055XAD4	07/07/04	07/15/34	100.000	VARIES	8.2001		0.277612	0.285008	0.292707	0.300723	0.309066	103.78	109.53
CapitalSource Inc.	14055XAG7	07/30/07	07/15/12	98.000	7.250	7.7433	4.98	0.010113	0.010504	0.010911	0.011334	0.011772	3.84	4.15
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	0.260989	95.00	95.00
Carol Stream PK DT, IL	143735LM8	07/15/08	10/01/27	93.383	5.750	6.3510	.84	0.005090	0.005251	0.005418	0.005590	0.005768	1.89	2.01
Centerpoint Energy, Inc.	15189T206	09/21/99	09/15/29	100.000	2.000	9.8183		0.569336	0.594559	0.621019	0.648779		214.98	162.74
Champaign County, IL	158199AS8	03/29/07	12/01/09	102.940	VARIES	5.3606		0.150538	0.149734				49.53	
Chesapeake Energy Corp.	165167BZ9	05/15/07	05/15/37	100.000	VARIES	6.7505		0.199881	0.204283	0.208834	0.213539	0.218403	73.16	76.47
Chesapeake Energy Corp.	165167CA3	08/14/07	05/15/37	97.625	VARIES	8.0008		0.232234	0.238746	0.245519	0.252563	0.259888	85.39	90.32
Chesapeake Energy Corp.	165167CB1	05/27/08	12/15/38	100.000	VARIES	8.0007		0.229299	0.235971	0.242911	0.250128	0.257634	83.97	88.98
Chesapeake Energy Corp.	165167CD7	02/02/09	02/15/15	97.750	9.500	10.0055		0.007788	0.007817	0.008208	0.008618	0.009049	2.62	3.14
Chukchansi Econ Dev Auth	171276AA6	10/08/02	06/15/09	91.476	14.500	16.6607	76.15	0.055406					9.09	
Chukchansi Econ Dev Auth	171276AB4	10/08/02	06/15/09	91.476	14.500	16.6607	76.15	0.055406					9.09	
Cinemark, Inc.	17243RAA9	03/31/04	03/15/14*	62.373	VARIES	9.7511		0.256834	0.264965				65.65*	
Cinemark, Inc.	17243RAB7	03/31/04	03/15/14*	62.373	VARIES	9.7511		0.256834	0.264965				65.65*	
Citibank CR Card Iss Tr	17305EEL5	06/25/08	06/20/12	94.946	6.300	7.7994	5.72	0.031867	0.033109	0.034401	0.035742	0.037136	11.72	12.66
Citigroup Global Markets	17307EBE2	07/01/04	09/07/16	51.400	0.000	5.5371	143.33	0.099362	0.102113	0.104940	0.107845	0.110831	36.90	38.97
Citigroup Funding, Inc.	17308CKY1	08/24/07	08/31/12	100.000	1.080	5.0702		0.145835	0.146350	0.151791	0.152358	0.158053	54.06	56.28
Citigroup Funding, Inc.	17308CMW3	02/26/09	02/26/14	100.000	1.500	7.7625			0.215626	0.222378	0.229392	0.236678	66.61	83.11
Citigroup Funding, Inc.	17308CMX1	04/28/09	04/28/14	100.000	VARIES	7.9615			0.221154	0.229958	0.235794	0.245181	54.30	84.79
Citigroup Funding, Inc.	17308CMY9	06/29/09	06/29/14	100.000	VARIES	6.6887			0.185798	0.187831	0.189933	0.189473	33.82	68.00
Citigroup Funding, Inc.	17308CMZ6	08/28/09	08/28/14	100.000	1.500	5.6150			0.155973	0.159182	0.159182	0.162481	19.18	57.53
Citigroup Funding, Inc.	1730T0AK5	05/15/06	05/15/36	11.570	0.000	7.3199	24.08	0.028158	0.029188	0.030256	0.031364	0.032512	10.42	11.20
Citigroup Funding, Inc.	1730T0AW9	09/07/06	09/07/11	100.000	0.125	5.2915		0.162791	0.167006	0.171333	0.175774	0.180333	60.34	63.51
Citigroup Funding, Inc.	1730T0BD0	11/13/06	11/17/09	100.000	0.000	5.2643		0.162343	0.166616				52.07	
Citigroup Funding, Inc.	1730T0BT5	02/14/07	02/14/37	100.000	VARIES	5.8403		0.155972	0.156016	0.156061	0.156108	0.156156	56.17	56.20
Citigroup Funding, Inc.	1730T0CH0	03/28/07	03/28/37	100.000	VARIES	5.6199		0.150247	0.150290	0.150333	0.150379	0.150425	54.10	54.14

* Called in 2009; 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 1/1/09	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2009 1st Period	2009 2nd Period	2009 3rd 2010 1st	2010 2nd Period	2010 3rd Period	2009	2010
Citigroup Funding, Inc.	1730T0CJ6	03/29/07	03/29/09	100.000	VARIES	5.0798		0.143742					12.65	
Citigroup Funding, Inc.	1730T0CR8	05/25/07	05/25/22*	100.000	VARIES	5.6847		0.147395					21.22*	
Citigroup Funding, Inc.	1730T0CU1	05/25/07	05/25/22	100.000	VARIES	5.6847		0.147395	0.143689	0.144065	0.144452	0.144850	52.28	51.96
Citigroup Funding, Inc.	1730T0CV9	05/22/07	05/22/09	100.000	VARIES	5.1300		0.144983					20.44	
Citigroup Funding, Inc.	1730T0DB2	05/29/07	06/01/10	100.000	0.000	5.2381		0.157284	0.161404	0.165631			57.61	24.84
Citigroup Funding, Inc.	1730T0DN6	08/06/07	08/06/37	100.000	7.100	7.0999		0.211474	0.218981	0.226755	0.234805	0.243140	79.70	85.46
Citigroup Funding, Inc.	1730T0EA3	10/25/07	10/25/09	100.000	0.000	4.7496		0.138274	0.141558				41.24	
Citigroup Funding, Inc.	1730T0EC9	09/27/07	09/27/09	100.000	0.000	5.0202		0.146541	0.150220				39.64	
Citigroup Funding, Inc.	1730T0ED7	10/29/07	10/29/09	100.000	VARIES	4.6501		0.129434	0.132444				39.11	
Citigroup Funding, Inc.	1730T0EJ4	10/29/07	10/29/19	100.000	VARIES	5.6410		0.153741	0.152201	0.150618	0.150847	0.151082	54.88	54.29
Citigroup Funding, Inc.	1730T0EL9	10/26/07	06/26/09	100.000	0.000	4.6597		0.136593					23.90	
Citigroup Funding, Inc.	1730T0EM7	10/30/07	06/26/09	100.000	0.000	4.6297		0.135597					23.73	
Citigroup Funding, Inc.	1730T0EN5	10/30/07	06/26/09	100.000	0.000	4.6297		0.135597					23.73	
Citigroup Funding, Inc.	1730T0ER6	11/13/07	11/13/09	100.000	0.000	4.7001		0.136770	0.139984				43.25	
Citigroup Funding, Inc.	1730T0EU9	12/21/07	12/21/09	100.000	0.000	4.7319		0.137735	0.140994				48.79	
Citigroup Funding, Inc.	1730T0EV7	12/20/07	12/20/09	100.000	4.150	4.7917		0.133967	0.137177				47.33	
Citigroup Funding, Inc.	1730T0EX3	01/30/08	01/30/13	100.000	2.000	4.5340		0.127541	0.129173	0.130842	0.132549	0.134294	46.71	47.93
Citigroup Funding, Inc.	1730T0EY1	01/28/08	07/28/09	100.000	0.000	4.3398		0.123166	0.125839				25.98	
Citigroup Funding, Inc.	1730T0EZ8	02/14/08	08/14/09	100.000	0.000	3.6297		0.102656	0.104519				23.23	
Citigroup Funding, Inc.	1730T0FA2	02/28/08	02/28/23*	100.000	5.532	5.5319		0.152818					8.86*	
Citigroup Funding, Inc.	1730T0FD6	02/28/08	02/28/10	100.000	0.000	3.8702		0.108981	0.109278	0.113239			40.36	6.57
Citigroup Funding, Inc.	1730T0FE4	04/29/08	04/29/10	100.000	0.000	3.9598		0.112173	0.114394	0.116659			41.06	13.77
Citigroup Funding, Inc.	1730T0FF1	03/14/08	03/14/10	100.000	0.000	3.1101		0.087738	0.089102	0.090488			32.13	6.61
Citigroup Funding, Inc.	1730T0FG9	02/08/08	02/09/15	100.000	0.250	4.4200		0.125355	0.127972	0.130647	0.133381	0.136175	46.35	48.31
Citigroup Funding, Inc.	1730T0FK0	04/28/08	10/28/09	100.000	0.000	3.7299		0.105543	0.107512				31.70	
Citigroup Funding, Inc.	1730T0FL8	04/28/08	10/28/10	100.000	0.000	3.8899		0.110157	0.112299	0.114484	0.116710		40.31	34.40
Citigroup Funding, Inc.	1730T0FQ7	05/29/08	05/29/10	100.000	0.000	4.0799		0.115644	0.118003	0.120410			42.21	17.82
Citigroup Funding, Inc.	1730T0FR5	04/24/08	04/24/10	100.000	0.000	3.6105		0.102103	0.103947	0.105823			37.34	11.96
Citigroup Funding, Inc.	1730T0FT1	05/28/08	05/28/13	100.000	VARIES	5.2999		0.151123	0.155128	0.159239	0.163458	0.167790	55.39	58.37
Citigroup Funding, Inc.	1730T0FX2	06/27/08	01/12/10	100.000	0.000	4.2859		0.119267	0.121823	0.124433			44.27	1.37
Citigroup Funding, Inc.	1730T0FY0	06/27/08	06/27/10	100.000	0.000	4.5498		0.129260	0.132201	0.135209			47.09	23.80
Citigroup Funding, Inc.	1730T0FZ7	06/27/08	06/27/11	100.000	0.000	5.1751		0.147473	0.151289	0.155204	0.159220	0.163339	53.81	56.63
Citigroup Funding, Inc.	1730T0GA1	06/27/08	06/27/20	100.000	6.035	6.0349		0.167639	0.167639	0.167639	0.167639	0.167639	60.35	60.35
Citigroup Funding, Inc.	1730T0GD5	07/30/08	07/30/13	100.000	4.000	5.6733		0.157594	0.158913	0.160269	0.161663	0.163097	57.38	58.37
Citigroup Funding, Inc.	1730T0GF0	07/29/08	07/29/10	100.000	0.000	4.2801		0.118893	0.121437	0.124036	0.126690		44.04	26.28
Citigroup Funding, Inc.	1730T0GH6	07/24/08	07/24/10	100.000	0.000	4.4699		0.124164	0.126939	0.129776	0.132676		46.08	26.87
Citigroup Funding, Inc.	1730T0GK9	08/29/08	08/29/13	100.000	VARIES	5.6500		0.154373	0.159607	0.157044	0.162368	0.159867	57.63	58.64
Citigroup Funding, Inc.	1730T0GM5	09/26/08	09/26/11	100.000	0.000	4.9497		0.137494	0.140897	0.144384	0.147957	0.151619	50.76	53.31
Citigroup Funding, Inc.	1730T0GN3	09/29/08	09/29/10	100.000	0.000	4.4497		0.123605	0.126355	0.129166	0.132040		45.50	35.13
Citigroup Funding, Inc.	1730T0GQ6	10/30/08	10/30/13	100.000	0.000	8.1000		0.225001	0.234114	0.243596	0.253461	0.263727	83.78	90.70
Citigroup Funding, Inc.	1730T0GU7	10/29/08	10/29/11	100.000	0.000	6.3999		0.177777	0.183466	0.189336	0.195395	0.201648	65.74	70.01

* Called in 2009; 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 1/1/09	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2009 1st Period	2009 2nd Period	2009 3rd Period	2010 2nd Period	2010 3rd Period	2009	2010
Citigroup Funding, Inc.	1730T0GY9	04/28/09	04/28/24	100.000	VARIES	8.1831			0.227311	0.223967	0.220487	0.216864	55.03	79.55
Citigroup Funding, Inc.	1730T0GZ6	05/28/09	05/28/24	100.000	VARIES	8.3422			0.231729	0.228070	0.224258	0.220288	49.24	81.16
Citigroup Funding, Inc.	1730T0HA0	06/26/09	06/26/24	100.000	VARIES	8.1209			0.225583	0.221208	0.216655	0.211918	41.71	78.77
Citigroup Funding, Inc.	1730T0HF9	08/28/09	08/28/24	100.000	VARIES	6.4968				0.180467	0.176404	0.172209	22.20	63.22
Citigroup Funding, Inc.	1730T0HG7	08/27/09	08/27/24	100.000	VARIES	6.9432				0.192868	0.188955	0.184908	23.92	67.74
Citigroup Funding, Inc.	1730T0HM4	09/25/09	09/26/11	100.000	0.000	2.8426			0.078961	0.078969	0.080091	0.081229	7.58	28.85
Citigroup Funding, Inc.	1730T0HQ5	10/29/09	10/29/24	100.000	VARIES	5.8766				0.163241	0.159875	0.156411	10.12	57.74
Citigroup Funding, Inc.	17311G250	12/21/07	07/17/12	100.000	0.000	5.0040		0.142994	0.146572	0.150240	0.153999	0.157852	53.31	56.01
Citigroup Funding, Inc.	17311G540	08/24/07	08/31/12	100.000	2.800	5.0771		0.143550	0.142863	0.146954	0.146296	0.150533	52.69	53.96
Citigroup Funding, Inc.	17311GBD3	10/10/07	10/10/14	100.000	0.000	5.1599		0.150824	0.154715	0.158707	0.162802	0.167002	55.64	58.54
Citigroup Funding, Inc.	17313G332	09/29/08	10/06/11	100.000	0.000	5.4179		0.150658	0.154739	0.158931	0.163237	0.167659	55.67	58.73
Citigroup Funding, Inc.	17313G431	08/27/08	09/07/10	100.000	0.000	4.4502		0.123771	0.126525	0.129340	0.132218		45.69	32.34
Citigroup Funding, Inc.	17313G456	08/26/08	08/26/10	100.000	0.000	4.3303		0.120287	0.122891	0.125552	0.128270		44.43	29.99
Citigroup Funding, Inc.	17313G589	07/30/08	08/05/10	100.000	0.000	4.6499		0.129248	0.132253	0.135327	0.138474		47.96	29.53
Citigroup Funding, Inc.	17313G746	04/29/08	05/07/13	100.000	0.000	5.5901		0.159819	0.164286	0.168878	0.173598	0.178450	58.83	62.16
Citigroup Funding, Inc.	17313G753	04/29/08	11/06/09	100.000	0.000	3.8378		0.108735	0.110821				33.54	
Citigroup Funding, Inc.	17313G886	03/28/08	04/08/10	100.000	0.000	3.5060		0.099193	0.100932	0.102702			36.31	9.96
Citigroup Funding, Inc.	17313T250	10/29/09	11/08/12	100.000	0.000	3.5401			0.098338	0.098425	0.100167	0.101940	6.10	35.93
Citigroup Funding, Inc.	17313T375	08/28/09	02/27/12	100.000	0.000	4.0753				0.113206	0.115500	0.117853	13.92	41.74
Citigroup Funding, Inc.	17313T433	07/29/09	08/24/11	100.000	0.000	3.0656			0.085157	0.085339	0.086647	0.087975	12.97	31.29
Citigroup Funding, Inc.	17313T557	05/27/09	07/27/11	100.000	0.000	2.4856			0.069046	0.069332	0.070193	0.071066	14.82	25.38
Citigroup Funding, Inc.	17313T862	06/27/08	07/09/10	100.000	0.000	4.6044		0.128099	0.131048	0.134065	0.137151		47.67	25.76
Cogent Communications	19239VAA2	06/11/07	06/15/14	97.750	1.000	1.3372	4.81	0.008706	0.008765	0.008823	0.008882	0.008942	3.15	3.19
Cogent Communications	19239VAB0	06/11/07	06/15/14	97.750	1.000	1.3372	4.81	0.008706	0.008765	0.008823	0.008882	0.008942	3.15	3.19
Community Unit SD #5, IL	193863AF4	06/26/08	12/01/11	103.045	VARIES	4.5929		0.134067	0.137145	0.129769	0.129241	0.128700	48.69	46.59
Community Unit SD #5, IL	193863AG2	06/26/08	12/01/12	102.941	VARIES	4.8027		0.140174	0.143540	0.135981	0.135577	0.135164	50.94	48.86
Community Unit SD #5, IL	193863AH0	06/26/08	12/01/13	102.730	VARIES	4.9590		0.144533	0.148117	0.140425	0.140118	0.139805	52.55	50.48
Community Unit SD #5, IL	193863AJ6	06/26/08	12/01/14	102.273	VARIES	5.1132		0.148461	0.152257	0.144432	0.144218	0.143999	54.01	51.94
Comcast Corporation	200300507	10/15/99	10/15/29	100.000	2.000	10.5154		0.650498	0.681779	0.714704	0.749360	0.785838	244.69	268.94
Comcast Corporation	200300606	11/15/99	11/15/29	100.000	2.000	10.3810		0.634422	0.664469	0.696075	0.729321	0.764293	236.64	259.71
CompuCredit Corporation	20478NAA8	05/27/05	05/30/25	100.000	VARIES	9.1300		0.308151	0.312468	0.327577	0.332449	0.348816	113.89	121.14
CompuCredit Corporation	20478NAB6	05/27/05	05/30/25	100.000	VARIES	9.1300		0.308151	0.312468	0.327577	0.332449	0.348816	113.89	121.14
CompuCredit Corporation	20478NAC4	11/23/05	01/31/36	100.000	5.875	N/A		0.268537	0.277987	0.278594	0.288672	0.289580	101.28	105.20
CompuCredit Corporation	20478NAD2	11/23/05	01/31/36	100.000	5.875	N/A		0.268537	0.277987	0.278594	0.288672	0.289580	101.28	105.20
Conseco, Inc.	208464BG1	08/15/05	09/30/35	99.000	3.500	7.3752		0.229657	0.234540	0.239604	0.244854	0.250299	84.46	88.18
Conseco, Inc.	208464BH9	08/15/05	09/30/35	99.000	3.500	7.3752		0.229657	0.234540	0.239604	0.244854	0.250299	84.46	88.18
Convergys Corporation	212485AE6	10/13/09	09/15/29	114.396	VARIES	14.1017				0.448106	0.465277	0.486821	34.95	168.51
Cook County, Illinois	213309KR7	04/28/05	12/01/16	52.896	0.000	5.5696	118.40	0.099692	0.102468	0.105322	0.108255	0.111269	36.56	38.62
Cook County, Illinois	213309KS5	04/28/05	12/01/17	49.824	0.000	5.6095	112.40	0.094708	0.097365	0.100095	0.102903	0.105789	34.73	36.71
Cook County, Illinois	213309KT3	04/28/05	12/01/18	46.339	0.000	5.7396	107.19	0.090536	0.093134	0.095807	0.098557	0.101385	33.22	35.15
Cook County, Illinois	213309KU0	04/28/05	12/01/19	43.603	0.000	5.7697	101.44	0.085727	0.088200	0.090745	0.093363	0.096056	31.46	33.30
Cook County, Illinois	213309KV8	04/28/05	12/01/20	40.881	0.000	5.8197	96.00	0.081214	0.083577	0.086009	0.088512	0.091088	29.81	31.57
Cook County, IL SD #89	214201FV2	09/07/05	12/01/10	78.217	0.000	4.7487	131.84	0.120092	0.122943	0.125862	0.128851		43.92	42.07

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 1/1/09	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2009 1st Period	2009 2nd Period	2009 3rd 2010 1st	2010 2nd Period	2010 3rd Period	2009	2010
Cook County, IL SD #89	214201FW0	09/07/05	12/01/11	73.907	0.000	4.9088	129.07	0.117894	0.120788	0.123752	0.126790	0.129902	43.14	45.28
Cook County, IL SD #89	214201FX8	09/07/05	12/01/12	70.159	0.000	4.9590	123.87	0.113240	0.116048	0.118926	0.121874	0.124896	41.44	43.52
Cook County, IL SD #89	214201FY6	09/07/05	12/01/13	66.377	0.000	5.0390	119.21	0.109139	0.111889	0.114708	0.117598	0.120561	39.95	41.99
Cook County, IL SD #89	214201FZ3	09/07/05	12/01/14	62.531	0.000	5.1492	114.94	0.105429	0.108143	0.110928	0.113784	0.116713	38.61	40.62
Cook County, IL SD #89	214201GB5	12/13/07	12/01/14	67.830	0.000	5.6497	40.92	0.112343	0.115517	0.118780	0.122136	0.125586	41.21	43.57
Cook County, IL SD #89	214201GC3	12/13/07	12/01/15	63.659	0.000	5.7497	39.10	0.107403	0.110491	0.113667	0.116935	0.120297	39.41	41.71
Cook County, IL SD #89	214201GD1	12/13/07	12/01/16	59.629	0.000	5.8497	37.27	0.102449	0.105446	0.108530	0.111704	0.114971	37.60	39.84
Cook County, IL SD #89	214201GE9	12/13/07	12/01/17	55.745	0.000	5.9498	35.45	0.097508	0.100408	0.103395	0.106471	0.109639	35.80	37.96
Cook County, IL SD #89	214201GF6	12/13/07	12/01/18	52.014	0.000	6.0498	33.64	0.092597	0.095398	0.098283	0.101256	0.104319	34.01	36.10
Cook County, IL SD #89	214201GG4	12/13/07	12/01/19	48.439	0.000	6.1497	31.86	0.087739	0.090437	0.093218	0.096084	0.099039	32.24	34.25
Cook County, IL SD #89	214201GH2	12/13/07	12/01/20	45.022	0.000	6.2498	30.10	0.082954	0.085547	0.088220	0.090977	0.093820	30.49	32.42
Cook County, IL SD #89	214201GJ8	12/13/07	12/01/21	41.765	0.000	6.3498	28.38	0.078259	0.080743	0.083307	0.085952	0.088681	28.77	30.63
Cook County, IL SD #89	214201GK5	12/13/07	12/01/22	38.951	0.000	6.3998	26.68	0.073594	0.075949	0.078380	0.080888	0.083476	27.06	28.82
Cook County, IL SD #89	214201GL3	12/13/07	12/01/23	36.291	0.000	6.4498	25.05	0.069137	0.071367	0.073668	0.076044	0.078496	25.43	27.09
Cook County, IL SD #89	214201GM1	12/13/07	12/01/24	33.947	0.000	6.4698	23.51	0.064884	0.066983	0.069150	0.071387	0.073696	23.86	25.43
Cook County, Illinois	214471HQ0	12/30/02	12/01/22	21.989	0.000	7.7496	127.25	0.074249	0.077126	0.080115	0.083219	0.086443	27.42	29.59
Cook County, IL SD #104	214471JS4	02/08/07	12/01/10	81.913	0.000	5.2980	85.55	0.132555	0.136066	0.139671	0.143371		48.57	46.76
Cook County, IL SD #104	214471JT2	02/08/07	12/01/11	77.556	0.000	5.3485	81.80	0.126812	0.130203	0.133685	0.137260	0.140931	46.47	48.99
Cook County, IL SD #104	214471JU9	02/08/07	12/01/12	73.485	0.000	5.3685	77.81	0.120649	0.123888	0.127213	0.130628	0.134134	44.21	46.62
Cook County, IL SD #104	214471JV7	02/08/07	12/01/13	69.553	0.000	5.3989	74.07	0.114901	0.118002	0.121188	0.124459	0.127819	42.11	44.42
Cook County, IL SD #123	214651JV4	10/15/07	12/01/13	71.288	0.000	5.5988	49.40	0.118002	0.121305	0.124701	0.128192	0.131780	43.28	45.73
Cook County, IL SD #123	214651JW2	10/15/07	12/01/14	66.759	0.000	5.7491	47.53	0.113659	0.116926	0.120287	0.123745	0.127302	41.70	44.14
Cook County, IL SD #123	214651JX0	10/15/07	12/01/15	62.337	0.000	5.8991	45.57	0.109079	0.112297	0.115609	0.119019	0.122530	40.04	42.44
Cook County, IL SD #123	214651JY8	10/15/07	12/01/16	58.297	0.000	5.9991	43.35	0.103853	0.106968	0.110177	0.113482	0.116886	38.14	40.46
Cook County, IL SD #123	214651JZ5	10/15/07	12/01/17	54.681	0.000	6.0492	41.01	0.098279	0.101251	0.104314	0.107469	0.110719	36.10	38.31
Cook County, IL SD #123	214651KA8	10/15/07	12/01/18	51.240	0.000	6.0992	38.76	0.092906	0.095739	0.098659	0.101668	0.104768	34.13	36.24
Cook County, IL SD #123	214651KB6	10/15/07	12/01/19	48.025	0.000	6.1392	36.57	0.087688	0.090379	0.093154	0.096013	0.098960	32.22	34.22
Cook County, IL SD #123	214651KC4	10/15/07	12/01/20	44.691	0.000	6.2294	34.54	0.082880	0.085462	0.088123	0.090868	0.093698	30.46	32.39
Cook County, IL SD #123	214651KD2	10/15/07	12/01/21	41.802	0.000	6.2694	32.52	0.078055	0.080501	0.083025	0.085628	0.088312	28.69	30.52
Cook County, IL SD #123	214651KE0	10/15/07	12/01/22	39.242	0.000	6.2794	30.58	0.073399	0.075704	0.078081	0.080532	0.083061	26.98	28.70
Cook County, IL SD #123	214651KF7	10/15/07	12/01/23	36.831	0.000	6.2895	28.75	0.069008	0.071178	0.073417	0.075725	0.078107	25.37	26.99
Cook County, IL SD #123	214651KG5	10/15/07	12/01/24	34.562	0.000	6.2995	27.02	0.064867	0.066910	0.069017	0.071191	0.073434	23.84	25.37
Cook County, IL SD #123	214651KH3	10/15/07	12/01/25	32.426	0.000	6.3095	25.39	0.060962	0.062885	0.064869	0.066916	0.069027	22.41	23.85
Cook County, IL SD #123	214651KJ9	10/15/07	12/01/26	30.417	0.000	6.3195	23.86	0.057281	0.059091	0.060958	0.062884	0.064871	21.06	22.41
Cook County, IL SD #123	214651KK6	10/15/07	06/01/27	29.429	0.000	6.3295	23.12	0.055515	0.057272	0.059084	0.060954	0.062883	20.41	21.72
Cook County, IL SD #127	214723CV8	09/07/05	12/01/19	46.971	0.000	5.3794	90.50	0.083337	0.085579	0.087881	0.090244	0.092672	30.54	32.21
Cook County, IL SD #127	214723CW6	09/07/05	12/01/20	44.082	0.000	5.4494	86.13	0.079406	0.081569	0.083792	0.086075	0.088420	29.11	30.71
Cook County, IL SD #127	214723CX4	09/07/05	12/01/21	41.315	0.000	5.5194	81.84	0.075544	0.077628	0.079771	0.081972	0.084234	27.70	29.25
Cook County, IL SD #127	214723CY2	09/07/05	12/01/22	38.734	0.000	5.5794	77.63	0.071729	0.073730	0.075787	0.077902	0.080075	26.30	27.79
Cook County, IL SD #127	214723CZ9	09/07/05	12/01/23	36.271	0.000	5.6395	73.54	0.068021	0.069939	0.071911	0.073939	0.076024	24.95	26.38
Cook County, IL SD #127	214723DA3	09/07/05	12/01/24	33.990	0.000	5.6895	69.57	0.064409	0.066241	0.068125	0.070063	0.072056	23.63	24.99
Cook County, IL SD #127	214723DC9	09/07/05	12/01/13	66.537	0.000	5.0090	118.74	0.108649	0.111370	0.114159	0.117019	0.119949	39.77	41.79
Cook County, Illinois	215030CN5	01/08/04	12/01/12	63.060	0.000	5.2494	185.76	0.118520	0.121631	0.124824	0.128100	0.131462	43.42	45.73

SECTION I-B

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								2009 1st Period	2009 2nd Period	2009 3rd 2010 1st	2010 2nd Period	2010 3rd Period	2009	2010
Cook County, Illinois	215030CP0	01/08/04	12/01/13	58.732	0.000	5.4494	180.43	0.115691	0.118843	0.122081	0.125408	0.128825	42.41	44.75
Cook County, Illinois	215030CQ8	01/08/04	12/01/14	54.489	0.000	5.6495	174.34	0.112341	0.115514	0.118777	0.122132	0.125582	41.21	43.57
Cook County, Illinois	215030CR6	01/08/04	12/01/15	50.650	0.000	5.7994	166.93	0.107966	0.111097	0.114318	0.117633	0.121044	39.62	41.95
Cook County, IL SD #148	215075FA5	07/09/08	12/01/27	94.524	6.000	6.5007	.69	0.004125	0.004259	0.004398	0.004541	0.004688	1.52	1.62
Cook County, Illinois	215093EV3	06/17/03	12/01/13	59.669	0.000	4.9998	187.77	0.108497	0.111209	0.113990	0.116839	0.119760	39.71	41.72
Cook County, Illinois	215093EW1	06/17/03	12/01/14	55.539	0.000	5.1998	182.71	0.106151	0.108911	0.111742	0.114647	0.117628	38.88	40.93
Cook County, Illinois	215093EX9	06/17/03	12/01/15	51.495	0.000	5.3998	176.83	0.103299	0.106088	0.108952	0.111894	0.114915	37.86	39.93
Cook County, Illinois	215183FW9	12/10/03	12/01/12	60.122	0.000	5.7499	199.72	0.127316	0.130976	0.134741	0.138615	0.142600	46.72	49.44
Cook County, Illinois	215183FX7	12/10/03	12/01/13	55.449	0.000	5.9998	193.33	0.124014	0.127734	0.131566	0.135513	0.139578	45.54	48.31
Cook County, Illinois	215183FY5	12/10/03	12/01/14	51.438	0.000	6.1497	184.47	0.118774	0.122427	0.126191	0.130071	0.134071	43.64	46.36
Cook County, Illinois	215183FZ2	12/10/03	12/01/15	47.578	0.000	6.2999	175.41	0.113361	0.116932	0.120616	0.124415	0.128334	41.67	44.34
Cook County, IL SD #153	215183GJ7	05/14/08	12/15/13	74.458	0.000	5.3491	25.26	0.114118	0.117170	0.120304	0.123522	0.126826	41.73	43.99
Cook County, IL SD #153	215183GK4	05/14/08	12/15/14	69.640	0.000	5.5691	24.60	0.111263	0.114361	0.117546	0.120819	0.124183	40.71	43.01
Cook County, IL SD #153	215183GL2	05/14/08	12/15/15	64.808	0.000	5.7992	23.85	0.107964	0.111094	0.114316	0.117630	0.121041	39.53	41.86
Cook County, IL SD #153	215183GM0	05/14/08	12/15/16	59.694	0.000	6.0984	23.24	0.103610	0.106186	0.110025	0.112760	0.116837	38.40	40.78
Cook County, IL SD #153	215183GN8	05/14/08	12/15/17	55.331	0.000	6.2694	22.02	0.099917	0.103049	0.106279	0.109611	0.113047	36.64	38.97
Cook County, IL SD #153	215183GP3	05/14/08	12/15/18	51.329	0.000	6.3994	20.86	0.094683	0.097712	0.100839	0.104065	0.107395	34.73	36.99
Cook County, IL SD #153	215183GQ1	05/14/08	12/15/19	47.338	0.000	6.5593	19.72	0.089584	0.092522	0.095557	0.098691	0.101928	32.87	35.07
Cook County, IL SD #155	215219EA0	02/01/01	12/01/09	55.158	0.000	6.8487	388.63	0.177853	0.183943				59.79	
Cook County, IL SD #155	215219EB8	02/01/01	12/01/10	51.321	0.000	6.8987	364.96	0.167324	0.173096	0.179066	0.185243		61.63	60.20
Cook County, IL SD #155	215219EG7	02/01/01	12/01/14	37.337	0.000	7.2490	282.87	0.131350	0.136111	0.141044	0.146156	0.151454	48.43	52.01
Cook County, IL SD #155	215219EH5	02/01/01	12/01/15	34.277	0.000	7.3490	264.31	0.123174	0.127700	0.132392	0.137257	0.142300	45.43	48.83
Cook County, Illinois	215219FD3	06/30/03	12/01/09	76.100	0.000	4.2996	200.78	0.114462	0.116922				38.22	
Cook County, Illinois	215219FE1	06/30/03	12/01/10	71.619	0.000	4.5496	201.23	0.115505	0.118132	0.120819	0.123568		42.21	40.37
Cook County, Illinois	215219FN1	06/30/03	12/01/18	44.637	0.000	5.2998	148.94	0.087254	0.089566	0.091940	0.094376	0.096877	31.97	33.68
Cook County, IL SD #155	215219FP6	06/30/03	12/01/19	41.690	0.000	5.3998	142.10	0.083471	0.085725	0.088039	0.090416	0.092857	30.59	32.27
Cook County, IL SD #155	215219FQ4	06/30/03	12/01/20	39.193	0.000	5.4498	135.00	0.079407	0.081571	0.083794	0.086077	0.088423	29.11	30.72
Cook County, IL SD #155	215219FR2	06/30/03	12/01/21	36.482	0.000	5.5497	128.29	0.075667	0.077767	0.079925	0.082143	0.084422	27.75	29.31
Cook County, IL SD #155	215219FS0	06/30/03	12/01/22	33.892	0.000	5.6497	121.64	0.071941	0.073973	0.076063	0.078212	0.080421	26.39	27.90
Cook County, IL SD #155	215219GA8	06/02/05	12/01/15	59.242	0.000	5.0500	115.86	0.098941	0.101440	0.104001	0.106627	0.109319	36.22	38.07
Cook County, IL SD #155	215219GB6	06/02/05	12/01/16	55.669	0.000	5.1601	111.43	0.095356	0.097817	0.100340	0.102929	0.105585	34.92	36.75
Cook County, IL SD #155	215219GC4	06/02/05	12/01/17	52.327	0.000	5.2501	106.72	0.091476	0.093877	0.096341	0.098870	0.101466	33.51	35.29
Cook County, IL SD #155	215219GD2	06/02/05	12/01/18	49.294	0.000	5.3100	101.78	0.087336	0.089655	0.092035	0.094479	0.096987	32.00	33.72
Cook County, IL SD #155	215219GE0	06/02/05	12/01/19	46.448	0.000	5.3600	96.88	0.083210	0.085440	0.087730	0.090081	0.092496	30.49	32.15
Cook County, IL SD #155	215219GF7	06/02/05	12/01/20	43.922	0.000	5.3801	91.98	0.079033	0.081159	0.083342	0.085584	0.087886	28.96	30.54
Cook County, IL SD #155	215219GG5	06/02/05	12/01/21	41.054	0.000	5.4700	87.54	0.075337	0.077397	0.079514	0.081689	0.083923	27.62	29.15
Cook County, IL SD #155	215219GH3	06/02/05	12/01/22	38.699	0.000	5.5000	83.01	0.071477	0.073443	0.075463	0.077538	0.079670	26.21	27.67
Cook County, IL SD #155	215219GQ3	06/02/05	12/01/23	36.261	0.000	5.5600	78.70	0.067845	0.069731	0.071669	0.073662	0.075709	24.88	26.28
Cook County, IL SD #155	215219GR1	06/02/05	12/01/24	34.002	0.000	5.6100	74.52	0.064299	0.066103	0.067957	0.069863	0.071823	23.58	24.92
Cook County, IL SD #155	215219GZ3	06/29/06	12/01/09	82.420	0.000	5.7285	125.40	0.150389	0.154697				50.40	
Cook County, IL SD #155	215219HA7	06/29/06	12/01/10	77.826	0.000	5.7488	118.85	0.142577	0.146675	0.150891	0.155229		52.31	50.57
Cook County, IL SD #155	215219HB5	06/29/06	12/01/16	54.002	0.000	5.9995	86.28	0.103857	0.106973	0.110181	0.113487	0.116891	38.14	40.46
Cook County, IL SD #155	215219HC3	06/29/06	12/01/17	50.621	0.000	6.0495	81.60	0.098281	0.101254	0.104316	0.107472	0.110723	36.10	38.31

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 1/1/09	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2009 1st	2009 2nd	2009 3rd	2010 2nd	2010 3rd	2009	2010
								Period	Period	Period	Period	Period		
Cook County, IL SD #155	215219HD1	06/29/06	12/01/18	47.405	0.000	6.0996	77.08	0.092909	0.095742	0.098662	0.101671	0.104772	34.13	36.24
Cook County, IL SD #155	215219HE9	06/29/06	12/01/19	44.524	0.000	6.1196	72.65	0.087591	0.090271	0.093033	0.095880	0.098813	32.18	34.18
Cook County, IL SD #155	215219HF6	06/29/06	12/01/20	41.744	0.000	6.1496	68.47	0.082582	0.085121	0.087739	0.090436	0.093217	30.34	32.24
Cook County, IL SD #155	215219HG4	06/29/06	12/01/21	39.173	0.000	6.1696	64.48	0.077785	0.080184	0.082658	0.085208	0.087836	28.58	30.37
Cook County, IL SD #155	215219HH2	06/29/06	12/01/22	36.688	0.000	6.1996	60.70	0.073256	0.075527	0.077868	0.080282	0.082770	26.92	28.61
Cook County, IL SD #155	215219HJ8	06/29/06	12/01/23	34.398	0.000	6.2197	57.11	0.068939	0.071083	0.073293	0.075572	0.077923	25.33	26.93
Cook County, IL SD #155	215219HK5	06/29/06	12/01/24	32.181	0.000	6.2498	53.70	0.064853	0.066880	0.068970	0.071125	0.073347	23.84	25.35
Cook County, IL SD #155	215219HL3	06/29/06	12/01/25	30.147	0.000	6.2697	50.48	0.060976	0.062888	0.064859	0.066892	0.068989	22.41	23.84
Cook County, IL SD #155	215219HM1	06/29/06	06/01/26	29.062	0.000	6.2996	48.91	0.059104	0.060966	0.062886	0.064867	0.066910	21.73	23.12
Cook County, IL SD #155	215219JC1	06/29/06	12/01/09	82.420	0.000	5.7285	125.40	0.150389	0.154697				50.40	
Cook County, IL SD #155	215219JD9	06/29/06	12/01/10	77.826	0.000	5.7488	118.85	0.142577	0.146675	0.150891	0.155229		52.31	50.57
Cook County, IL SD #155	215219JE7	06/29/06	12/01/11	73.537	0.000	5.7490	112.30	0.134724	0.138597	0.142581	0.146679	0.150896	49.43	52.32
Cook County, IL SD #155	215219JF4	06/29/06	12/01/12	69.397	0.000	5.7692	106.38	0.127649	0.131331	0.135119	0.139017	0.143027	46.84	49.58
Cook County, IL SD #155	215219JG2	06/29/06	12/01/13	65.418	0.000	5.7993	100.83	0.121042	0.124552	0.128164	0.131880	0.135704	44.42	47.03
Cook County, IL SD #155	215219JH0	06/29/06	12/01/14	61.530	0.000	5.8495	95.71	0.114968	0.118331	0.121792	0.125354	0.129020	42.20	44.70
Cook County, IL SD #155	215219JJ6	06/29/06	12/01/15	57.818	0.000	5.8994	90.75	0.109082	0.112300	0.115612	0.119023	0.122533	40.04	42.44
Cook County, IL SD #155	215219JK3	06/29/06	12/01/16	54.002	0.000	5.9995	86.28	0.103857	0.106973	0.110181	0.113487	0.116891	38.14	40.46
Cook County, IL SD #155	215219JL1	06/29/06	12/01/17	50.621	0.000	6.0495	81.60	0.098281	0.101254	0.104316	0.107472	0.110723	36.10	38.31
Cook County, IL SD #155	215219JM9	06/29/06	12/01/18	47.405	0.000	6.0996	77.08	0.092909	0.095742	0.098662	0.101671	0.104772	34.13	36.24
Cook County, IL SD #155	215219JN7	06/29/06	12/01/19	44.524	0.000	6.1196	72.65	0.087591	0.090271	0.093033	0.095880	0.098813	32.18	34.18
Cook County, IL SD #155	215219JR8	10/08/09	12/01/23	39.094	0.000	6.7493			0.073290	0.074022	0.076520	0.079103	6.11	27.25
Cook County, IL SD #155	215219JS6	10/08/09	12/01/24	36.316	0.000	6.7993			0.068589	0.069277	0.071632	0.074068	5.71	25.51
Cook County, IL SD #155	215219JT4	10/08/09	12/01/25	33.703	0.000	6.8493			0.064118	0.064770	0.066988	0.069282	5.34	23.85
Cook County, IL SD #155	215219JU1	10/08/09	12/01/26	31.248	0.000	6.8993			0.059884	0.060494	0.062581	0.064740	4.99	22.28
Cook County, IL SD #155	215219JV9	10/08/09	12/01/27	28.691	0.000	6.9993			0.055780	0.056358	0.058330	0.060371	4.65	20.76
Cook County, IL SD #155	215219JW7	10/08/09	12/01/28	26.292	0.000	7.0994			0.051845	0.052392	0.054251	0.056177	4.32	19.31
Cook County, IL SD #155	215219JX5	10/08/09	06/01/29	25.151	0.000	7.1494			0.049946	0.050475	0.052279	0.054148	4.16	18.61
Cook County, Illinois	215255EW6	06/30/04	12/01/11	66.619	0.000	5.5494	186.29	0.130807	0.134436	0.138166	0.142000	0.145940	47.96	50.66
Cook County, Illinois	215255EX4	06/30/04	12/01/12	62.198	0.000	5.7195	179.88	0.126792	0.130418	0.134148	0.137984	0.141930	46.52	49.22
Cook County, Illinois	215255EY2	06/30/04	12/01/13	57.985	0.000	5.8696	172.63	0.122092	0.125675	0.129363	0.133160	0.137068	44.82	47.49
Cook County, Illinois	215255EZ9	06/30/04	12/01/14	53.847	0.000	6.0295	165.22	0.117271	0.120806	0.124448	0.128200	0.132065	43.07	45.71
Cook County, Illinois	215255FA3	06/30/04	12/01/15	50.015	0.000	6.1596	157.19	0.111898	0.115344	0.118897	0.122559	0.126333	41.11	43.69
Cook County, Illinois	215381HQ0	08/07/03	12/01/12	61.760	0.000	5.2392	199.07	0.118337	0.121437	0.124618	0.127883	0.131233	43.35	45.65
Cook County, Illinois	215381HR8	08/07/03	12/01/13	57.537	0.000	5.4293	193.11	0.115377	0.118509	0.121726	0.125031	0.128425	42.29	44.62
Cook County, Illinois	215381HS6	08/07/03	12/01/14	53.466	0.000	5.6091	186.24	0.111802	0.114937	0.118161	0.121475	0.124881	41.00	43.34
Cook County, Illinois	215903EV3	06/17/03	12/01/13	59.669	0.000	4.9998	187.77	0.108497	0.111209	0.113990	0.116839	0.119760	39.71	41.72
Cook County, Illinois	215903EW1	06/17/03	12/01/14	55.539	0.000	5.1998	182.71	0.106151	0.108911	0.111742	0.114647	0.117628	38.88	40.93
Cook County, Illinois	215903EX9	06/17/03	12/01/15	51.495	0.000	5.3998	176.83	0.103299	0.106088	0.108952	0.111894	0.114915	37.86	39.93
Corvallie, Benton County	2208855E3	03/12/02	01/01/10	62.052	0.000	6.2087	320.17	0.162236	0.167272				59.31	
Corvallie, Benton County	2208855F0	03/12/02	01/01/11	57.678	0.000	6.3487	305.72	0.155631	0.160572	0.165669	0.170928		56.92	60.59
Corvallie, Benton County	2208855G8	03/12/02	01/01/12	53.670	0.000	6.4489	289.92	0.148077	0.152852	0.157781	0.162868		54.17	57.72
Corvallie, Benton County	2208855H6	03/12/02	01/01/13	49.793	0.000	6.5588	274.55	0.140740	0.145355	0.150122	0.155045		51.50	54.93
Corvallie, Benton County	2208855J2	03/12/02	01/01/14	46.414	0.000	6.6090	258.31	0.132631	0.137014	0.141541	0.146218		48.54	51.80

SECTION I-B

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								2009 1st Period	2009 2nd Period	2009 3rd 2010 1st	2010 2nd Period	2010 3rd Period	2009	2010
Corvallie, Benton County	2208855K9	03/12/02	01/01/15	43.223	0.000	6.6591	242.77	0.124859	0.129016	0.133312	0.137751		45.70	48.79
Corvallie, Benton County	2208855L7	03/12/02	01/01/16	39.945	0.000	6.7591	228.48	0.117897	0.121882	0.126001	0.130259		43.16	46.13
Corvallie, Benton County	2208855M5	03/12/02	01/01/17	37.109	0.000	6.8092	214.19	0.110702	0.114471	0.118369	0.122399		40.53	43.34
Corvallie, Benton County	2208855N3	03/12/02	01/01/18	34.442	0.000	6.8591	200.58	0.103839	0.107400	0.111084	0.114893		38.02	40.68
Corvallie, Benton County	2208855P8	03/12/02	01/01/19	31.935	0.000	6.9091	187.65	0.097304	0.100665	0.104143	0.107740		35.63	38.14
Corvallie, Benton County	2208855Q6	03/12/02	01/01/20	29.582	0.000	6.9592	175.37	0.091086	0.094256	0.097535	0.100929		33.36	35.72
Corvallie, Benton County	2208855R4	03/12/02	01/01/21	27.475	0.000	6.9893	163.75	0.085134	0.088109	0.091188	0.094375		31.18	33.40
Corvallie, Benton County	2208855S2	03/12/02	01/01/22	25.504	0.000	7.0193	152.80	0.079523	0.082314	0.085202	0.088193		29.13	31.21
Corvallie, Benton County	2208855T0	03/12/02	01/01/23	23.613	0.000	7.0594	142.47	0.074241	0.076862	0.079575	0.082384		27.20	29.15
Costco Companies, Inc.	22160QAA0	08/19/97	08/19/17	49.960	0.000	3.5000	241.57	0.071145	0.072390	0.073657	0.074946	0.076258	26.17	27.09
Costco Companies, Inc.	22160QAB8	08/19/97	08/19/17	49.960	0.000	3.5000	241.57	0.071145	0.072390	0.073657	0.074946	0.076258	26.17	27.09
Costco Companies, Inc.	22160QAC6	08/19/97	08/19/17	49.960	0.000	3.5000	241.57	0.071145	0.072390	0.073657	0.074946	0.076258	26.17	27.09
Cox Communications, Inc.	224044BB2	02/23/01	02/23/21	69.503	0.348	2.2500	103.84	0.039943	0.040393	0.040847	0.041307	0.041772	14.58	14.91
Credit Suisse USA, Inc.	22541FDM5	04/28/06	10/30/09	100.000	0.000	5.4114		0.171837	0.176486				52.22	
Credit Suisse USA, Inc.	22541FDN3	02/28/06	08/31/10	100.000	0.000	5.1563		0.161773	0.163238	0.170222	0.171764		60.36	41.48
Credit Suisse USA, Inc.	22541FDP8	02/02/06	08/17/09	100.000	0.000	5.0482		0.159177	0.163195				36.70	
Credit Suisse USA, Inc.	22541FDQ6	03/22/06	09/30/09	100.000	0.000	5.1196		0.161578	0.165715				44.21	
Credit Suisse USA, Inc.	22541FDR4	04/28/06	04/29/13	100.000	0.000	5.5223		0.175807	0.180662	0.185650	0.190776	0.196044	64.77	68.40
Credit Suisse USA, Inc.	22541FDS2	04/28/06	07/28/10	100.000	0.000	5.4196		0.169809	0.174411	0.179137	0.183991		63.39	37.96
Credit Suisse USA, Inc.	22541FDT0	05/26/06	05/26/09	100.000	0.000	5.4700		0.173893					25.21	
Credit Suisse USA, Inc.	22541FDU7	05/31/06	08/31/10	100.000	0.000	5.4966		0.171561	0.173402	0.181121	0.183064		64.13	44.19
Credit Suisse USA, Inc.	22541FDV5	07/28/06	07/28/10	100.000	0.000	5.5850		0.173209	0.178046	0.183018	0.188129		64.73	38.80
Credit Suisse USA, Inc.	22541FDW3	07/31/06	01/29/10	100.000	0.000	5.5553		0.172163	0.176946	0.181860			64.31	5.09
Credit Suisse USA, Inc.	22541FDZ6	09/29/06	06/30/10	100.000	0.000	5.0745		0.157841	0.161846	0.165952			57.55	29.71
Credit Suisse USA, Inc.	22541FEA0	09/29/06	09/30/10	100.000	0.000	5.0769		0.155923	0.159882	0.163940	0.168102		57.57	44.85
Credit Suisse USA, Inc.	22541FEB8	10/27/06	04/30/10	100.000	0.000	5.3263		0.163542	0.165160	0.172368			60.54	20.51
Credit Suisse USA, Inc.	22541FEE2	10/31/06	10/29/10	100.000	0.000	5.1407		0.158034	0.162096	0.166262	0.170536		58.13	50.32
Credit Suisse USA, Inc.	22541FEG7	11/29/06	11/30/10	100.000	0.000	4.9761		0.152525	0.156320	0.160209	0.164195		55.83	53.43
Credit Suisse USA, Inc.	22541FEH5	10/31/06	10/29/10	100.000	0.000	5.3405		0.164815	0.169216	0.173735	0.178374		60.68	52.61
Credit Suisse USA, Inc.	22541FEJ1	12/28/06	01/14/11	100.000	0.000	4.9860		0.149452	0.153178	0.156997	0.160911	0.164922	55.73	58.55
Credit Suisse USA, Inc.	22541FEN2	01/31/07	01/31/11	100.000	0.000	5.2714		0.158316	0.162488	0.166771	0.171167	0.175678	59.02	62.17
Credit Suisse USA, Inc.	22541FEP7	01/31/07	01/30/09	100.000	0.000	5.3522		0.157412					4.56	
Credit Suisse USA, Inc.	22541FER3	02/28/07	11/30/11	100.000	0.000	5.0891		0.154373	0.158301	0.162329	0.166459	0.170695	56.53	59.44
Credit Suisse USA, Inc.	22541HBF8	09/01/06	08/26/13	100.000	1.000	5.3576		0.162227	0.165829	0.169527	0.173324	0.177223	59.96	62.68
Credit Suisse USA, Inc.	22541HBK7	10/18/06	10/11/11	100.000	0.250	5.3153		0.163056	0.167205	0.171464	0.175837	0.180325	60.12	63.22
Credit Suisse USA, Inc.	22541HBQ4	02/13/07	02/07/14	100.000	2.000	5.2240		0.152235	0.154760	0.157351	0.160010	0.162739	56.00	57.90
Credit Suisse USA, Inc.	22541HBU5	04/27/07	04/21/14	100.000	0.250	5.0791		0.151449	0.155119	0.158882	0.162741	0.166697	55.70	58.44
Credit Suisse USA, Inc.	22541HBV3	05/11/07	05/05/14	100.000	1.750	5.1032		0.148987	0.151549	0.154175	0.156869	0.159631	54.39	56.29
Credit Suisse USA, Inc.	2254COHJ9	05/16/06	05/16/16	100.000	0.000	5.7188		0.182904	0.188134	0.193514	0.199047	0.204739	67.26	71.17
Credit Suisse USA, Inc.	2254COHM2	05/31/06	08/31/09	100.000	0.000	5.4674		0.170539	0.172345				41.60	
Credit Suisse USA, Inc.	2254COHN0	06/16/06	09/30/09	100.000	0.000	5.4959		0.172851	0.177601				47.35	
Credit Suisse USA, Inc.	2254COHY6	07/19/06	07/31/09	100.000	0.000	5.6243		0.174887	0.179805				37.44	
Credit Suisse USA, Inc.	2254COKC0	10/13/06	10/13/09	100.000	0.000	5.2653		0.162282	0.166554				46.53	

SECTION I-B

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Credit Suisse USA, Inc.	2254C0KL0	11/24/06	11/30/10	100.000	0.000	5.0169		0.154008	0.157871	0.161831	0.165891		56.38	53.97
Credit Suisse USA, Inc.	2254C0LZ8	02/28/07	02/26/10	100.000	0.000	5.0235		0.147018	0.153209	0.154496			55.74	8.65
Credit Suisse USA, Inc.	2254C0MP9	03/30/07	09/30/11	100.000	0.000	4.9795		0.148911	0.152618	0.156418	0.160312	0.164304	54.96	57.73
Credit Suisse USA, Inc.	2254C0MW4	04/27/07	10/31/11	100.000	0.000	4.9514		0.148073	0.151739	0.155496	0.159345	0.163290	54.42	57.15
Credit Suisse USA, Inc.	2254C0NA1	04/30/07	07/29/11	100.000	0.000	4.9688		0.146747	0.150393	0.154129	0.157958	0.161883	54.61	57.35
Credit Suisse USA, Inc.	2254C0NP8	05/17/07	05/17/12	100.000	0.000	5.0303		0.150542	0.154329	0.158210	0.162190	0.166269	55.21	58.03
Cytec Corporation	232946AA1	03/22/04	03/15/24*	100.000	VARIES	N/A		0.230805	0.236485				20.86*	
Cytec Corporation	232946AB9	03/22/04	03/15/24*	100.000	VARIES	N/A		0.230805	0.236485				20.86*	
DST Systems, Inc.	233326AA5	08/12/03	08/15/23	100.000	VARIES	8.4000		0.293902	0.301434	0.309282	0.317459	0.325980	109.25	115.08
DST Systems, Inc.	233326AB3	08/12/03	08/15/23	100.000	VARIES	8.4000		0.293902	0.301434	0.309282	0.317459	0.325980	109.25	115.08
DST Systems, Inc.	233326AC1	08/12/03	08/15/23	100.000	3.625	8.4000		0.300985	0.313627	0.326799	0.340525	0.354827	114.14	123.93
DST Systems, Inc.	233326AD9	08/12/03	08/15/23	100.000	3.625	8.4000		0.300985	0.313627	0.326799	0.340525	0.354827	114.14	123.93
Dayton Superior Corp.	240028AB6	06/16/00	06/15/09	95.575	13.000	13.8760	40.52	0.022755					3.73	
Dayton Superior Corp.	240028AC4	06/16/00	06/15/09	95.575	13.000	13.8760	40.52	0.022755					3.73	
Dayton Superior Corp.	240028AD2	06/16/00	06/15/09	95.575	13.000	13.8760	40.52	0.022755					3.73	
Dayton Superior Corp.	240028AE0	06/16/00	06/15/09	95.575	13.000	13.8760	40.52	0.022755					3.73	
Dayton Superior Corp.	240028AF7	06/16/00	06/15/09	95.575	13.000	13.8760	40.52	0.022755					3.73	
De Witt Ford, IL	242015EJ0	11/05/08	12/01/09	100.674	0.000	4.4347		0.124414	0.127173				41.55	
De Witt Ford, IL	242015EL5	11/04/09	12/01/11	100.419	VARIES	3.7522			0.104666	0.104961	0.106930	0.107112	5.97	38.20
Deutsche Bank AG	25152AAC4	11/15/04	11/15/16*	100.000	VARIES	5.0434		0.123471					5.43*	
Deutsche Bank AG	25152AAD2	03/22/05	03/22/10	100.000	VARIES	4.1450		0.115558	0.115443	0.115297			41.55	9.34
Deutsche Bank AG	25152AAE0	04/26/05	04/26/10	100.000	4.760	4.7599		0.132222	0.132222	0.132222			47.60	15.21
Deutsche Bank AG	25152ABF6	08/10/06	08/10/09	100.000	VARIES	5.3285		0.146930	0.147379				32.26	
Deutsche Bank AG	25152ABU3	10/09/07	10/09/22*	100.000	VARIES	5.3047		0.141688					13.89*	
Deutsche Bank AG	25152ABV1	11/01/07	11/01/22*	100.000	VARIES	5.1600		0.138021					16.56*	
Deutsche Bank AG	25152C106	07/31/07	01/30/09	100.000	0.000	3.7567		0.105947					3.07	
Deutsche Bank AG	25152C171	07/03/07	01/08/09	100.000	0.000	5.3620		0.157155					1.10	
Deutsche Bank AG	25152C197	07/31/07	07/29/11	100.000	0.000	5.1754		0.151279	0.155194	0.159210	0.163330	0.167556	56.37	59.33
Deutsche Bank AG	25152C213	07/31/07	01/30/09	100.000	0.000	5.1024		0.145800					4.23	
Deutsche Bank AG	25152C296	06/29/07	06/30/09	100.000	0.000	5.1756		0.154386					27.79	
Deutsche Bank AG	25152C338	06/29/07	06/30/11	100.000	0.000	5.3500		0.160884	0.165188	0.169607	0.174144	0.178802	58.70	61.88
Deutsche Bank AG	25152C395	05/31/07	05/29/09	100.000	0.000	5.0502		0.150307					22.25	
Deutsche Bank AG	25152C411	05/31/07	05/31/11	100.000	0.000	5.2220		0.156718	0.160810	0.165009	0.169317	0.173738	57.41	60.45
Deutsche Bank AG	25152C486	04/30/07	04/30/09	100.000	0.000	4.8692		0.145379					17.30	
Deutsche Bank AG	25152C551	04/30/07	04/29/11	100.000	0.000	4.9528		0.148036	0.151702	0.155459	0.159309	0.163254	54.41	57.14
Deutsche Bank AG	25152C601	01/31/07	01/31/11	100.000	0.000	5.1384		0.154020	0.157977	0.162036	0.166199	0.170469	57.37	60.36
Deutsche Bank AG	25152C791	02/28/07	02/29/12	100.000	0.000	5.0466		0.150232	0.151511	0.157909	0.159254	0.165979	56.01	58.88
Deutsche Bank AG	25152CBJ4	04/29/04	05/04/09	100.000	VARIES	3.9589		0.110251					13.56	
Deutsche Bank AG	25152CBL9	05/24/04	05/26/09	100.000	VARIES	4.3473		0.121010					17.55	
Deutsche Bank AG	25152CBM7	06/03/04	06/04/09	100.000	VARIES	4.2210		0.117551					17.99	
Deutsche Bank AG	25152CBN5	06/03/04	06/04/09	100.000	0.000	4.2445		0.142452					21.80	

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SECTION I-B

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Deutsche Bank AG	25152CBP0	06/30/04	07/06/11	100.000	VARIES	4.2057		0.113557	0.114065	0.114585	0.115694		41.15	21.40
Deutsche Bank AG	25152CBX3	09/30/04	10/05/09	100.000	VARIES	3.6803		0.102748	0.102492				28.11	
Deutsche Bank AG	25152CCC8	12/22/04	12/24/09	100.000	0.000	3.9655		0.128916	0.131472				45.97	
Deutsche Bank AG	25152CCG9	02/03/05	02/03/12	100.000	0.000	4.3481		0.140408	0.143461	0.146580	0.149767	0.153023	52.01	54.30
Deutsche Bank AG	25152CCM6	02/28/05	03/02/10	100.000	0.000	4.2482		0.135989	0.136613	0.141827			50.46	8.51
Deutsche Bank AG	25152CCN4	02/28/05	03/02/10	100.000	0.000	4.2482		0.135989	0.136613	0.141827			50.46	8.51
Deutsche Bank AG	25152CCQ7	03/03/05	03/03/10	100.000	0.000	4.2953		0.138452	0.141425	0.144463			51.09	8.96
Deutsche Bank AG	25152CCS3	04/08/05	04/12/10	100.000	0.000	4.5917		0.149591	0.153025	0.156539			55.02	15.81
Deutsche Bank AG	25152CCU8	04/20/05	04/22/10	100.000	0.000	4.3177		0.139312	0.142319	0.145392			51.11	16.14
Deutsche Bank AG	25152CDF0	07/29/05	08/03/10	100.000	0.000	4.5289		0.143965	0.147225	0.150559	0.153969		53.39	32.53
Deutsche Bank AG	25152CDG8	07/29/05	02/02/09	100.000	0.000	4.4256		0.140240					4.35	
Deutsche Bank AG	25152CDN3	08/30/05	09/02/11	100.000	VARIES	4.5019		0.126445	0.126378	0.126309	0.126082	0.125850	45.49	45.38
Deutsche Bank AG	25152CEL6	12/29/05	12/30/10	100.000	0.000	4.8963		0.157273	0.161123	0.165068	0.169109		57.32	59.99
Deutsche Bank AG	25152CER3	01/31/06	02/02/11	100.000	0.000	4.9465		0.155299	0.159140	0.163076	0.167110	0.171243	57.76	60.65
Deutsche Bank AG	25152CFE8	05/02/06	05/04/09	100.000	0.000	5.3947		0.171235					21.06	
Deutsche Bank AG	25152CFK7	05/31/06	12/03/09	100.000	0.000	5.3632		0.170132	0.174695				57.31	
Deutsche Bank AG	25152CGM2	07/31/06	08/03/09	100.000	0.000	5.3098		0.163866	0.168216				35.52	
Deutsche Bank AG	25152CGU4	09/22/06	09/28/09	100.000	0.000	4.9549		0.151919	0.155683				41.24	
Deutsche Bank AG	25152CHU3	12/28/06	12/30/09	100.000	0.000	4.9398		0.151328	0.155066				55.00	
Deutsche Bank AG	25152CHY5	01/05/07	01/06/12	100.000	0.000	5.0371		0.150782	0.154579	0.158472	0.162464	0.166555	56.31	59.18
Deutsche Bank AG	25152CLT1	06/28/07	06/28/22*	100.000	VARIES	5.7871		0.149059	0.144028				39.35*	
Deutsche Bank AG	25153Q138	07/31/07	01/31/11	100.000	0.000	5.0770		0.148279	0.152043	0.155903	0.159860	0.163918	55.21	58.05
Deutsche Bank AG	25153Q146	07/26/07	04/28/10	100.000	0.000	5.1490		0.152470	0.156395	0.160421			56.10	18.77
Deutsche Bank AG	25153Q237	07/31/07	07/30/10	100.000	0.000	5.1141		0.146149	0.152371	0.153719	0.160263		55.64	33.47
Deutsche Bank AG	25153Q278	08/31/07	02/27/09	100.000	0.000	4.9792		0.145227					8.13	
Deutsche Bank AG	25153Q336	09/28/07	09/30/10	100.000	0.000	4.7169		0.137317	0.140556	0.143871	0.147264		50.61	39.31
Deutsche Bank AG	25153Q369	09/28/07	03/31/09	100.000	0.000	4.7427		0.138103					12.29	
Deutsche Bank AG	25153Q393	11/30/07	11/30/10	100.000	0.000	3.9375		0.113724	0.115963	0.118246	0.120574		41.48	39.32
Deutsche Bank AG	25153Q401	09/28/07	09/30/09	100.000	0.000	4.6570		0.135491	0.138646				37.02	
Deutsche Bank AG	25153Q583	12/31/07	06/30/09	100.000	0.000	3.9410		0.113830					20.38	
Deutsche Bank AG	25153Q591	12/31/07	06/30/09	100.000	0.000	3.9411		0.113834					20.38	
Deutsche Bank AG	25153Q609	09/28/07	09/30/13	100.000	0.000	4.9679		0.144980	0.148581	0.152272	0.156055	0.159931	53.50	56.20
Deutsche Bank AG	25153Q666	11/30/07	05/29/09	100.000	0.000	4.0744		0.117826					17.44	
Deutsche Bank AG	25153Q682	11/30/07	05/28/10	100.000	0.000	3.9163		0.113065	0.115279	0.117536			41.25	17.28
Deutsche Bank AG	25153Q740	10/31/07	04/30/09	100.000	0.000	4.6278		0.134569					16.01	
Deutsche Bank AG	25153Q781	10/31/07	10/30/09	100.000	0.000	4.5869		0.131846	0.134133				40.24	
Deutsche Bank AG	25153Q849	08/31/07	08/31/09	100.000	0.000	4.6950		0.135859	0.136781				33.05	
Deutsche Bank AG	25153Q856	08/31/07	08/31/10	100.000	0.000	4.7048		0.136154	0.137085	0.142635	0.143610		50.66	34.70
Deutsche Bank AG	25154H384	05/30/08	05/28/10	100.000	0.000	3.9000		0.110423	0.112576	0.114771			40.28	16.87
Deutsche Bank AG	25154H673	03/31/08	09/30/09	100.000	0.000	2.5424		0.071522	0.072431				19.40	
Deutsche Bank AG	25154H780	02/29/08	08/31/09	100.000	0.000	2.7112		0.075912	0.075687				18.33	

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SECTION I-B

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Deutsche Bank AG	25154H806	01/31/08	07/31/09	100.000	0.000	2.7430		0.077240	0.078299				16.33	
Deutsche Bank AG	25154K205	05/30/08	11/30/09	100.000	0.000	3.2128		0.090679	0.092136				30.10	
Deutsche Bank AG	25154K239	08/12/09	02/12/13	100.000	0.000	2.6600				0.073890	0.074873	0.075869	10.27	27.05
Deutsche Bank AG	25154K635	09/30/08	03/31/10	100.000	0.000	4.0667		0.112965	0.115262	0.117606			41.50	10.47
Deutsche Bank AG	2515A0AX1	02/28/07	02/28/22*	100.000	VARIES	5.2812		0.140345	0.136142				20.26*	
Deutsche Bank AG	2515A0AY9	02/20/07	02/20/22	100.000	VARIES	5.3403		0.143650	0.142165	0.140640	0.139489	0.138307	51.05	50.12
Deutsche Bank AG	2515A0C92	04/30/09	04/30/14	100.000	VARIES	3.7553			0.104315	0.105491	0.106690	0.106412	25.21	38.25
Deutsche Bank AG	2515A0CB7	05/02/07	05/02/22*	100.000	VARIES	5.3509		0.131960					4.09*	
Deutsche Bank AG	2515A0CL5	05/09/07	05/09/22*	100.000	VARIES	5.2771		0.132371					5.03*	
Deutsche Bank AG	2515A0CR2	05/15/07	05/15/22*	100.000	VARIES	5.2912		0.134850					18.07*	
Deutsche Bank AG	2515A0CV3	05/31/07	08/31/10	100.000	0.000	5.2089		0.153461	0.154890	0.161559	0.163064		57.27	39.37
Deutsche Bank AG	2515A0DA8	06/01/07	06/01/22*	100.000	VARIES	5.5353		0.147917					22.19*	
Deutsche Bank AG	2515A0DM2	06/29/07	09/30/10	100.000	0.000	5.3991		0.160341	0.164670	0.169115	0.173681		59.30	46.31
Deutsche Bank AG	2515A0DN0	06/29/07	06/29/22	100.000	VARIES	5.8091		0.155907	0.153981	0.151999	0.149959	0.147860	55.77	54.34
Deutsche Bank AG	2515A0DP5	06/29/07	06/29/22	100.000	VARIES	5.8106		0.156825	0.155207	0.153542	0.151829	0.150067	56.16	54.96
Deutsche Bank AG	2515A0DS9	06/27/07	06/27/22	100.000	VARIES	5.8502		0.157613	0.155886	0.154108	0.152278	0.150394	56.42	55.13
Deutsche Bank AG	2515A0DW0	07/30/07	07/30/22*	100.000	VARIES	5.7081		0.155196					4.50*	
Deutsche Bank AG	2515A0DX8	07/30/07	07/30/22*	100.000	VARIES	5.7083		0.155805					4.52*	
Deutsche Bank AG	2515A0DY6	07/19/07	07/19/22*	100.000	VARIES	5.7707		0.148544	0.143409				15.72*	
Deutsche Bank AG	2515A0DZ3	07/30/07	07/30/22*	100.000	VARIES	5.6949		0.151285					4.39*	
Deutsche Bank AG	2515A0EA7	07/31/07	10/30/09	100.000	0.000	5.0209		0.148402	0.152128				45.04	
Deutsche Bank AG	2515A0EK5	08/31/07	02/26/10	100.000	0.000	4.8845		0.142314	0.145789	0.149350			52.74	8.21
Deutsche Bank AG	2515A0EP4	09/28/07	09/28/22*	100.000	VARIES	5.4221		0.143628	0.137254				37.20*	
Deutsche Bank AG	2515A0ET6	09/28/07	03/31/09	100.000	0.000	4.6950		0.136648					12.16	
Deutsche Bank AG	2515A0EW9	10/02/07	03/31/09	100.000	0.000	4.7677		0.137267					12.22	
Deutsche Bank AG	2515A0EY5	10/30/07	04/30/09	100.000	0.000	4.5202		0.131303					15.63	
Deutsche Bank AG	2515A0EZ2	10/30/07	04/30/09	100.000	0.000	4.5202		0.131303					15.63	
Deutsche Bank AG	2515A0FC2	09/05/07	09/05/17	100.000	VARIES	5.2125		0.140705	0.138580	0.136400	0.134164	0.131869	49.77	48.18
Deutsche Bank AG	2515A0FL2	10/31/07	06/26/09	100.000	0.000	4.6277		0.135535					23.72	
Deutsche Bank AG	2515A0FM0	10/31/07	06/26/09	100.000	0.000	4.6277		0.135535					23.72	
Deutsche Bank AG	2515A0FN8	11/30/07	05/31/12	100.000	0.000	4.1077		0.118840	0.121280	0.123771	0.126314	0.128908	43.37	45.17
Deutsche Bank AG	2515A0FP3	11/29/07	05/29/09	100.000	0.000	4.1189		0.119178					17.64	
Deutsche Bank AG	2515A0FQ1	11/29/07	05/29/09	100.000	0.000	4.1189		0.119178					17.64	
Deutsche Bank AG	2515A0FR9	11/29/07	05/29/09	100.000	0.000	4.1189		0.119178					17.64	
Deutsche Bank AG	2515A0FV0	11/29/07	05/29/09	100.000	0.000	4.1189		0.119178					17.64	
Deutsche Bank AG	2515A0FW8	11/29/07	05/29/09	100.000	0.000	4.1189		0.119178					17.64	
Deutsche Bank AG	2515A0FX6	11/29/07	05/29/09	100.000	0.000	4.1189		0.119178					17.64	
Deutsche Bank AG	2515A0FY4	11/30/07	05/29/09	100.000	0.000	4.0744		0.117826					17.44	
Deutsche Bank AG	2515A0GJ6	12/04/07	06/04/09	100.000	0.000	4.0650		0.117554					17.99	
Deutsche Bank AG	2515A0GK3	12/05/07	06/05/09	100.000	0.000	4.1002		0.118615					18.27	
Deutsche Bank AG	2515A0GL1	12/24/07	06/24/13	100.000	0.000	4.1474		0.120036	0.122525	0.125066	0.127660	0.130307	43.70	45.53

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SECTION I-B

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								2009 1st Period	2009 2nd Period	2009 3rd Period	2010 2nd Period	2010 3rd Period	2009	2010
								-----	-----	-----	-----	-----	-----	-----
Deutsche Bank AG	2515A0GM9	12/21/07	06/22/09	100.000	0.000	4.1490		0.120096					20.54	
Deutsche Bank AG	2515A0GN7	12/24/07	06/24/09	100.000	0.000	4.1475		0.120037					20.77	
Deutsche Bank AG	2515A0GP2	12/21/07	06/22/09	100.000	0.000	4.1324		0.119598					20.45	
Deutsche Bank AG	2515A0GQ0	12/24/07	06/24/09	100.000	0.000	4.1475		0.120037					20.77	
Deutsche Bank AG	2515A0GR8	12/06/07	07/24/09	100.000	0.000	4.1685		0.118863	0.121340				24.58	
Deutsche Bank AG	2515A0GU1	12/21/07	06/22/09	100.000	0.000	4.1324		0.119598					20.45	
Deutsche Bank AG	2515A0GX5	12/07/07	06/11/09	100.000	0.000	4.2454		0.123048					19.69	
Deutsche Bank AG	2515A0HA4	10/30/07	10/30/22*	100.000	VARIES	5.1205		0.135207					3.92*	
Deutsche Bank AG	2515A0HC0	11/06/07	11/06/22*	100.000	VARIES	5.1456		0.135906	0.132256				40.79*	
Deutsche Bank AG	2515A0HD8	11/29/07	11/29/12	100.000	0.000	4.2034		0.121724	0.124282	0.126894	0.129561	0.132284	44.45	46.33
Deutsche Bank AG	2515A0HJ5	04/28/08	04/28/23*	100.000	VARIES	5.1751		0.140286					16.41*	
Deutsche Bank AG	2515A0HS5	11/16/07	05/16/11	100.000	0.000	4.3899		0.127356	0.130152	0.133009	0.135928	0.138912	46.61	48.67
Deutsche Bank AG	2515A0HW6	11/29/07	09/29/11	100.000	0.000	4.0964		0.117708	0.120119	0.122579	0.125090	0.127652	43.26	45.05
Deutsche Bank AG	2515A0HY2	12/13/07	12/13/11	100.000	0.000	4.2850		0.124183	0.126844	0.129561	0.132337	0.135172	45.28	47.24
Deutsche Bank AG	2515A0JJ3	12/21/07	06/22/09	100.000	0.000	4.0120		0.115974					19.83	
Deutsche Bank AG	2515A0JK0	01/29/08	07/29/09	100.000	0.000	2.8910		0.081467	0.082644				17.16	
Deutsche Bank AG	2515A0JL8	01/29/08	07/29/09	100.000	0.000	2.8910		0.081467	0.082644				17.16	
Deutsche Bank AG	2515A0JM6	01/29/08	01/30/09	100.000	0.000	2.6520		0.074650					2.16	
Deutsche Bank AG	2515A0JN4	01/29/08	07/29/09	100.000	0.000	2.8910		0.081467	0.082644				17.16	
Deutsche Bank AG	2515A0JP9	01/31/08	07/31/09	100.000	0.000	2.7430		0.077240	0.078299				16.33	
Deutsche Bank AG	2515A0JT1	02/28/08	03/03/09	100.000	0.000	2.7124		0.076398					4.74	
Deutsche Bank AG	2515A0JU8	02/28/08	08/28/09	100.000	0.000	2.8153		0.079304	0.080420				19.00	
Deutsche Bank AG	2515A0JV6	02/28/08	08/28/09	100.000	0.000	2.8153		0.079304	0.080420				19.00	
Deutsche Bank AG	2515A0JW4	02/28/08	08/28/09	100.000	0.000	2.8153		0.079304	0.080420				19.00	
Deutsche Bank AG	2515A0KC6	03/28/08	03/31/09	100.000	0.000	2.3110		0.064950					5.78	
Deutsche Bank AG	2515A0KD4	03/28/08	09/28/09	100.000	0.000	2.5537		0.071844	0.072762				19.35	
Deutsche Bank AG	2515A0KK8	03/18/08	06/18/09	100.000	0.000	2.5360		0.071791					11.99	
Deutsche Bank AG	2515A0KN2	04/04/08	10/01/09	100.000	0.000	2.6849		0.075567	0.076582				20.59	
Deutsche Bank AG	2515A0KP7	04/29/08	10/29/09	100.000	0.000	3.2099		0.090596	0.092050				27.26	
Deutsche Bank AG	2515A0KQ5	04/29/08	12/29/09	100.000	0.000	3.2883		0.093354	0.094888				33.70	
Deutsche Bank AG	2515A0KR3	05/29/08	11/30/09	100.000	0.000	3.1775		0.088697	0.089613				29.70	
Deutsche Bank AG	2515A0KV4	04/17/08	10/19/09	100.000	0.000	2.9992		0.084576	0.085844				24.59	
Deutsche Bank AG	2515A0KZ5	05/29/08	11/30/09	100.000	0.000	3.2177		0.090835	0.092297				30.15	
Deutsche Bank AG	2515A0L50	07/17/09	07/17/24	100.000	VARIES	3.9854				0.110707	0.106824	0.102864	18.16	37.87
Deutsche Bank AG	2515A0L68	07/23/09	07/23/15	100.000	0.000	4.4552				0.123758	0.126515	0.129333	19.55	45.93
Deutsche Bank AG	2515A0LA9	05/29/08	01/29/10	100.000	0.000	3.2049		0.089501	0.090936	0.092393			32.92	2.59
Deutsche Bank AG	2515A0LR2	06/06/08	12/07/09	100.000	0.000	3.0881		0.087114	0.088459				29.51	
Deutsche Bank AG	2515A0LY7	12/21/07	12/21/11	100.000	0.000	4.2264		0.122417	0.125004	0.127646	0.130343	0.133098	44.59	46.49
Deutsche Bank AG	2515A0MA8	12/27/07	12/27/11	100.000	0.000	4.2565		0.123323	0.125947	0.128628	0.131365	0.134161	44.89	46.82
Deutsche Bank AG	2515A0MF7	01/29/08	01/31/11	100.000	0.000	3.0570		0.086230	0.087548	0.088886	0.090244	0.091624	31.68	32.66
Deutsche Bank AG	2515A0MH3	01/29/08	01/29/13	100.000	0.000	3.4575		0.097702	0.099391	0.101109	0.102857	0.104635	35.99	37.25

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SECTION I-B

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Deutsche Bank AG	2515A0MM2	01/25/08	01/25/13	100.000	0.000	3.4550		0.097632	0.099318	0.101034	0.102779	0.104555	35.98	37.24
Deutsche Bank AG	2515A0MT7	02/08/08	08/10/11	100.000	0.000	3.0462		0.085923	0.087231	0.088560	0.089909	0.091279	31.54	32.51
Deutsche Bank AG	2515A0N25	08/03/09	08/03/11	100.000	0.000	1.5225				0.042292	0.042614	0.042939	6.26	15.38
Deutsche Bank AG	2515A0NN9	03/20/08	03/22/12	100.000	0.000	3.4000		0.096069	0.097702	0.099363	0.101052	0.102770	35.20	36.41
Deutsche Bank AG	2515A0NP4	03/20/08	03/22/12	100.000	0.000	2.9999		0.084597	0.085866	0.087154	0.088461	0.089788	30.94	31.87
Deutsche Bank AG	2515A0NR0	05/09/08	05/09/23*	100.000	VARIES	5.2891		0.145004					5.51*	
Deutsche Bank AG	2515A0NZ2	07/07/08	07/07/14	100.000	0.000	5.6904		0.158069	0.162567	0.167192	0.171949	0.176842	59.30	62.72
Deutsche Bank AG	2515A0PB3	06/24/08	06/23/11	100.000	0.000	4.0990		0.116182	0.118563	0.120993	0.123473	0.126004	42.29	44.04
Deutsche Bank AG	2515A0PD9	06/25/08	12/27/12	100.000	0.000	4.4215		0.125566	0.128342	0.131179	0.134079	0.137043	45.73	47.77
Deutsche Bank AG	2515A0PM9	05/30/08	05/30/12	100.000	0.000	4.0000		0.113334	0.115600	0.117912	0.120271	0.122676	41.35	43.02
Deutsche Bank AG	2515A0Q89	08/28/09	08/28/29	100.000	VARIES	4.1634				0.115652	0.111699	0.107663	14.23	39.94
Deutsche Bank AG	2515A0RP0	02/04/09	02/04/14	100.000	VARIES	2.1662			0.060174	0.059385	0.058912	0.058728	19.56	21.20
Deutsche Bank AG	2515A0RU9	09/17/08	09/16/13	100.000	0.000	3.8059		0.105720	0.107721	0.109771	0.111860	0.113988	38.84	40.34
Deutsche Bank AG	2515A0SC8	09/09/08	03/09/10	100.000	0.000	3.2349		0.089861	0.091314	0.092791			32.94	6.31
Dex Media, Inc.	25212EAD2	11/10/03	11/15/13	64.314	VARIES	8.9997		0.249995	0.249995	0.249994	0.249994	0.249994	90.00	90.00
Dex Media, Inc.	25212EAE0	11/10/03	11/15/13	64.314	VARIES	8.9997		0.249995	0.249995	0.249994	0.249994	0.249994	90.00	90.00
Dex Media, Inc.	25212EAF7	11/10/03	11/15/13	64.314	VARIES	8.9997		0.249995	0.249995	0.249994	0.249994	0.249994	90.00	90.00
Dex Media, Inc.	25212EAG5	02/11/04	11/15/13	69.384	VARIES	8.3689		0.238367	0.237880	0.237373	0.236844	0.236294	85.68	85.31
Dex Media, Inc.	25212EAH3	02/11/04	11/15/13	69.384	VARIES	8.3689		0.238367	0.237880	0.237373	0.236844	0.236294	85.68	85.31
Domtar Corporation	257559AB0	11/19/07	12/01/13	93.400	5.375	6.7237	10.33	0.026916	0.027821	0.028756	0.029723	0.030722	9.91	10.59
Domtar Corporation	257559AG9	06/09/09	06/01/17	96.157	10.750	11.4987			0.008524	0.008992	0.009509	0.010056	1.74	3.36
Downtown Dallas Dev Auth	261149BE7	11/07/07	08/15/12	77.223	0.000	5.4882	49.74	0.122765	0.126134	0.129595	0.133151	0.136805	45.73	48.27
Downtown Dallas Dev Auth	261149BF4	11/07/07	08/15/13	72.742	0.000	5.5885	47.73	0.117844	0.121136	0.124521	0.128001	0.131577	43.92	46.41
Downtown Dallas Dev Auth	261149BG2	11/07/07	08/15/14	68.074	0.000	5.7585	46.05	0.113783	0.117059	0.120430	0.123897	0.127464	42.46	44.94
Downtown Dallas Dev Auth	261149BH0	11/07/07	08/15/15	63.688	0.000	5.8886	44.08	0.108963	0.112171	0.115474	0.118874	0.122374	40.69	43.12
Downtown Dallas Dev Auth	261149BJ6	11/07/07	08/15/16	59.688	0.000	5.9687	41.89	0.103571	0.106662	0.109846	0.113124	0.116500	38.70	41.04
Downtown Dallas Dev Auth	261149BK3	11/07/07	08/15/17	55.746	0.000	6.0689	39.79	0.098430	0.101417	0.104494	0.107665	0.110932	36.80	39.06
Downtown Dallas Dev Auth	261149BL1	11/07/07	08/15/18	52.073	0.000	6.1490	37.67	0.093213	0.096079	0.099033	0.102078	0.105217	34.86	37.04
Downtown Dallas Dev Auth	261149BM9	11/07/07	08/15/19	48.734	0.000	6.1989	35.55	0.087978	0.090705	0.093516	0.096415	0.099403	32.92	34.99
Downtown Dallas Dev Auth	261149BN7	11/07/07	08/15/20	45.395	0.000	6.2791	33.55	0.083060	0.085667	0.088357	0.091131	0.093992	31.09	33.07
Drummond Company, Inc.	262277AC0	10/20/09	10/15/14	98.053	9.000	9.4992				0.008730	0.009134	0.009567	.62	3.28
DuPage County, IL SDN99	263417GR2	04/04/02	02/01/11	55.425	0.000	6.7986	315.80	0.159784	0.165216	0.170832	0.176639	0.182644	60.16	64.32
Duarte, Calif Redev Agy	263594AB9	06/16/92	12/01/12	16.484	0.000	9.0085	543.39	0.175906	0.183830	0.192110	0.200763	0.209806	65.24	71.25
East Orange NJ	274137WT1	04/14/03	04/01/22	29.893	0.000	6.4698	131.25	0.076080	0.078542	0.081082	0.083705	0.086413	28.28	30.14
East Orange NJ	274137WU8	04/14/03	04/01/23	27.886	0.000	6.4999	123.11	0.071417	0.073738	0.076134	0.078608	0.081163	26.55	28.31
East Orange NJ	274137WV6	04/14/03	04/01/24	26.105	0.000	6.5100	115.45	0.066994	0.069174	0.071426	0.073751	0.076152	24.91	26.56
East Orange NJ	274137WW4	04/14/03	04/01/25	24.381	0.000	6.5300	108.22	0.062829	0.064880	0.066998	0.069186	0.071445	23.36	24.91
East Orange NJ	274137WX2	04/14/03	04/01/26	22.763	0.000	6.5498	101.40	0.058899	0.060828	0.062820	0.064877	0.067002	21.90	23.36
East Orange NJ	274137WY0	04/14/03	04/01/27	21.292	0.000	6.5600	95.02	0.055208	0.057019	0.058889	0.060820	0.062815	20.53	21.90
East Orange NJ	274137WZ7	04/14/03	04/01/28	19.913	0.000	6.5699	89.02	0.051738	0.053438	0.055193	0.057006	0.058879	19.24	20.53
Eastern Comm College, IA	276540XS5	06/18/09	06/01/11	103.810	4.000	2.0010			0.057702	0.057218	0.056679	0.056134	11.12	20.47

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								Period	Period	Period	Period	Period		
Eastern Comm College, IA	276540XT3	06/18/09	06/01/12	103.664	4.000	2.7007			0.077770	0.077362	0.076907	0.076445	15.00	27.74
Eastern Comm College, IA	276540XU0	06/18/09	06/01/13	103.700	4.000	3.0004			0.086429	0.086094	0.085718	0.085337	16.67	30.90
Eastern Comm College, IA	276540XV8	06/01/09	06/01/14	103.173	4.000	3.3062			0.094755	0.094485	0.094210	0.093931	19.89	33.95
Eastern Comm College, IA	276540XW6	06/01/09	06/01/15	102.124	4.000	3.6031			0.102214	0.102054	0.101891	0.101725	21.46	36.70
Eksportfinans ASA	282645AR1	05/04/07	05/25/10	100.000	0.000	4.7576		0.142209	0.145592	0.149056			52.05	21.46
Eksportfinans ASA	28264QBR4	04/19/06	10/19/09	100.000	0.000	5.1373		0.161997	0.166158				47.40	
Eksportfinans ASA	28264QBX1	04/18/06	04/18/12*	100.000	2.000	N/A		0.153001	0.155483				35.34*	
Eksportfinans ASA	28264QDX9	12/06/06	12/06/10	100.000	0.000	4.5670		0.138854	0.142025	0.145268	0.148585		50.72	49.26
El Paso Corporation	28336LAA7	02/28/01	02/28/21	45.289	0.000	4.0000	164.92	0.067352	0.067578	0.070073	0.070309	0.072903	24.96	25.97
El Paso Corporation	28336LAC3	02/28/01	02/28/21	45.289	0.000	4.0000	164.92	0.067352	0.067578	0.070073	0.070309	0.072903	24.96	25.97
EL Paso Corporation	28336LBS7	12/12/08	12/12/13	88.909	12.000	15.2500	.82	0.043297	0.046599	0.050152	0.053976	0.058091	16.31	18.89
El Paso Corporation	28336LBT5	02/09/09	02/15/16	95.535	8.250	9.1255		0.012995	0.013023	0.013617	0.014238	0.014888	4.27	5.19
Electronic Data SYS Corp	285661AB0	10/10/01	10/10/21	77.941	VARIES	5.3200		0.163647	0.166658	0.171605	0.174783	0.179991	60.94	63.91
Electronic Data SYS Corp	285661AE4	06/30/03	07/15/23	100.000	VARIES	5.7999		0.178978	0.181047	0.183175	0.185366	0.187620	65.50	67.08
Electronic Data SYS Corp	285661AF1	06/30/03	07/15/23	100.000	VARIES	5.7999		0.178978	0.181047	0.183175	0.185366	0.187620	65.50	67.08
Enbridge U.S. Inc.	292502AA9	06/20/07	06/20/22*	43.706	0.000	5.5947	38.53	0.073784	0.075848				12.62*	
Enbridge Energy Partners	29250RAJ5	08/29/07	08/28/22	45.249	0.000	5.3580	33.23	0.070993	0.072895	0.074848	0.076853	0.078912	26.37	27.81
Encore Acquisition Co.	29255WAJ9	04/27/09	05/01/16	92.228	9.500	11.1255		0.021130	0.021162	0.022339	0.023581	0.024893	5.23	8.42
Entergy Corporation	29364G202	12/20/05	02/17/11*	100.000	VARIES	5.8649		0.163447					7.52*	
Entergy Corporation	29364GAD5	12/20/05	02/17/11*	100.000	VARIES	5.8649		0.163447					7.52*	
Essex Cnty Util Auth	296816AY7	03/30/99	04/01/12	60.121	0.000	3.9516	279.41	0.095718	0.097609	0.099537	0.101504	0.103510	35.14	36.54
Euronet Worldwide, Inc.	298736AC3	12/15/04	12/15/24	100.000	VARIES	9.0521		0.339121	0.352426	0.366335	0.380872	0.396068	124.91	134.97
Euronet Worldwide, Inc.	298736AD1	12/15/04	12/15/24	100.000	VARIES	9.0521		0.339121	0.352426	0.366335	0.380872	0.396068	124.91	134.97
Euronet Worldwide, Inc.	298736AE9	10/04/05	10/15/25	100.000	VARIES	8.5029		0.273001	0.278987	0.288358	0.294909	0.305048	101.94	107.75
Euronet Worldwide, Inc.	298736AF6	10/04/05	10/15/25	100.000	VARIES	8.5029		0.273001	0.278987	0.288358	0.294909	0.305048	101.94	107.75
European Investment Bank	298785DW3	03/10/06	03/10/21	44.672	0.000	5.4449	72.79	0.077278	0.079382	0.081543	0.083763	0.086043	28.67	30.25
ExpressJet Holdings, Inc.	30218UAA6	08/04/08	08/01/23	59.140	11.250	19.8741	2.06	0.013988	0.015354	0.016880	0.018558	0.020402	5.72	6.91
ExpressJet Holdings, Inc.	30218UAB4	08/04/08	08/01/23	59.410	11.250	19.7852	2.06	0.014012	0.015375	0.016896	0.018568	0.020405	5.72	6.91
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		0.119954	0.119967	0.120405	0.120852	0.121309	25.81	43.45
FPL Group Inc	302571609	05/26/09	06/01/14	98.500	VARIES	4.3841		0.119954	0.119967	0.120405	0.120852	0.121309	25.81	43.45
Freddie Mac	3128X04V8	04/29/03	04/29/33*	14.152	0.000	6.6250	63.33	0.037273					4.40*	
Freddie Mac	3128X0AR0	10/03/02	12/30/09	75.410	0.000	3.9348	207.79	0.105125	0.107193				38.11	
Freddie Mac	3128X0AS8	10/03/02	01/02/13	63.710	0.000	4.4476	201.45	0.101358	0.103612	0.105917	0.108272	0.110680	37.71	39.41
Freddie Mac	3128X0AT6	10/03/02	01/02/22	36.810	0.000	5.2599	141.00	0.072490	0.074396	0.076353	0.078361	0.080422	27.13	28.58
Freddie Mac	3128X0AU3	10/03/02	01/02/30	23.710	0.000	5.3523	92.67	0.047758	0.049036	0.050348	0.051696	0.053079	17.89	18.86
Freddie Mac	3128X0AV1	10/03/02	04/15/32	21.010	0.000	5.3530	82.14	0.042969	0.044119	0.045300	0.046512	0.047757	15.85	16.71
Freddie Mac	3128X0AW9	10/03/02	06/15/32	20.810	0.000	5.3554	81.40	0.042965	0.044115	0.045296	0.046509	0.047755	15.71	16.56
Freddie Mac	3128X0AX7	10/03/02	09/15/32	20.510	0.000	5.3601	80.31	0.041835	0.042956	0.044107	0.045289	0.046503	15.50	16.35
Freddie Mac	3128X0AY5	10/03/02	12/15/32	20.210	0.000	5.3650	79.22	0.041825	0.042947	0.044099	0.045282	0.046497	15.30	16.13
Freddie Mac	3128X0AZ2	10/03/02	01/02/34	19.160	0.000	5.3582	74.98	0.038648	0.039684	0.040747	0.041839	0.042960	14.48	15.26

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SECTION I-B

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								2009 1st Period	2009 2nd Period	2009 3rd Period	2010 2nd Period	2010 3rd Period	2009	2010
Freddie Mac	3128X0L23	03/04/03	03/04/33*	14.890	0.000	6.4500	66.65	0.037826					2.38*	
Freddie Mac	3128X0S91	04/07/03	04/07/33*	15.108	0.000	6.4000	65.75	0.037981					3.65*	
Freddie Mac	3128X0W47	04/07/03	04/07/33*	14.676	0.000	6.4999	65.04	0.037670					3.62*	
Freddie Mac	3128X0WW5	01/28/03	01/28/33*	14.675	0.000	6.5001	67.64	0.037670					1.02*	
Freddie Mac	3128X1BK2	05/12/03	05/12/33*	15.108	0.000	6.4000	64.42	0.037981					4.98*	
Freddie Mac	3128X1CN5	05/27/03	05/27/33*	15.419	0.000	6.3300	64.34	0.038196					5.58*	
Freddie Mac	3128X1DB0	05/27/03	05/27/33*	15.285	0.000	6.3600	64.13	0.038104					5.56*	
Freddie Mac	3128X1GZ4	06/17/03	06/17/33	18.796	0.000	5.6500	67.96	0.040078	0.041210	0.042374	0.043572	0.044803	14.66	15.50
Freddie Mac	3128X1HB6	06/13/03	06/13/33	17.732	0.000	5.8499	66.88	0.039567	0.040724	0.041915	0.043141	0.044403	14.49	15.36
Freddie Mac	3128X1HD2	06/23/03	06/23/33	16.728	0.000	6.0499	65.21	0.039018	0.040198	0.041414	0.042667	0.043958	14.28	15.15
Freddie Mac	3128X1HZ3	06/17/03	06/17/33	16.925	0.000	6.0097	65.70	0.039131	0.040307	0.041518	0.042766	0.044051	14.33	15.21
Freddie Mac	3128X1NP8	07/07/03	07/07/33*	17.680	0.000	5.8599	65.88	0.038415					.23*	
Freddie Mac	3128X1NV5	07/07/03	07/07/33*	17.475	0.000	5.9000	65.63	0.038303					.23*	
Freddie Mac	3128X1PP6	07/07/03	07/07/33*	16.728	0.000	6.0499	64.67	0.037872					.23*	
Freddie Mac	3128X1QB6	07/07/03	07/07/33*	16.201	0.000	6.1599	63.95	0.037546					.23*	
Freddie Mac	3128X1RP4	07/16/03	07/16/33*	14.890	0.000	6.4500	61.67	0.036645					.55*	
Freddie Mac	3128X1TM9	07/28/03	07/28/33*	14.676	0.000	6.4999	60.89	0.036485					.99*	
Freddie Mac	3128X26L4	04/28/04	04/28/34*	15.108	0.000	6.4000	51.76	0.035662					4.17*	
Freddie Mac	3128X2GG4	12/30/03	12/30/19*	100.000	VARIES	5.6824		0.041632	0.041157	0.040747			14.90*	
Freddie Mac	3128X2RZ0	01/30/04	04/01/09	83.646	0.000	3.4838	154.98	0.095116					8.56	
Freddie Mac	3128X2S48	04/07/04	04/07/34*	15.782	0.000	6.2500	53.40	0.036142					3.47*	
Freddie Mac	3128X2SA4	01/30/04	10/01/09	81.441	0.000	3.6533	158.84	0.097873	0.099661				26.75	
Freddie Mac	3128X2SB2	01/30/04	04/01/10	79.227	0.000	3.8094	161.70	0.099995	0.101900	0.103841			36.69	9.35
Freddie Mac	3128X2SC0	01/30/04	10/01/10	77.037	0.000	3.9494	163.52	0.101454	0.103457	0.105500	0.107583		37.25	28.86
Freddie Mac	3128X2SD8	01/30/04	04/01/11	74.840	0.000	4.0828	164.72	0.102514	0.104606	0.106742	0.108921	0.111144	37.66	39.22
Freddie Mac	3128X2SE6	01/30/04	10/01/11	72.645	0.000	4.2100	165.34	0.103206	0.105378	0.107596	0.109861	0.112174	37.94	39.55
Freddie Mac	3128X2SF3	01/30/04	04/01/12	70.491	0.000	4.3258	165.29	0.103447	0.105685	0.107971	0.110306	0.112692	38.05	39.71
Freddie Mac	3128X2SG1	01/30/04	10/01/12	68.379	0.000	4.4321	164.67	0.103315	0.105604	0.107944	0.110337	0.112782	38.02	39.73
Freddie Mac	3128X2SH9	01/30/04	04/01/13	66.275	0.000	4.5362	163.73	0.102975	0.105310	0.107699	0.110142	0.112640	37.92	39.66
Freddie Mac	3128X2SJ5	01/30/04	10/01/13	64.227	0.000	4.6310	162.34	0.102320	0.104689	0.107113	0.109593	0.112131	37.69	39.46
Freddie Mac	3128X2SK2	01/30/04	04/01/14	62.210	0.000	4.7217	160.65	0.101467	0.103863	0.106315	0.108825	0.111394	37.40	39.18
Freddie Mac	3128X2SL0	01/30/04	10/01/14	60.256	0.000	4.8040	158.61	0.100369	0.102780	0.105249	0.107777	0.110366	37.01	38.81
Freddie Mac	3128X2SM8	01/30/04	04/01/15	58.361	0.000	4.8793	156.30	0.099077	0.101495	0.103971	0.106507	0.109106	36.54	38.35
Freddie Mac	3128X2SN6	01/30/04	10/01/15	56.535	0.000	4.9468	153.74	0.097604	0.100018	0.102492	0.105027	0.107625	36.01	37.82
Freddie Mac	3128X2SP1	01/30/04	04/01/16	54.741	0.000	5.0126	151.06	0.096051	0.098459	0.100926	0.103456	0.106049	35.45	37.25
Freddie Mac	3128X2SQ9	01/30/04	10/01/16	52.987	0.000	5.0758	148.28	0.094417	0.096814	0.099271	0.101790	0.104373	34.86	36.65
Freddie Mac	3128X2SR7	01/30/04	04/01/17	51.299	0.000	5.1327	145.35	0.092675	0.095053	0.097493	0.099995	0.102561	34.22	36.00
Freddie Mac	3128X2SS5	01/30/04	10/01/17	49.661	0.000	5.1861	142.35	0.090869	0.093225	0.095643	0.098123	0.100667	33.57	35.33
Freddie Mac	3128X2ST3	01/30/04	04/01/18	48.064	0.000	5.2374	139.29	0.089025	0.091356	0.093748	0.096203	0.098723	32.89	34.64
Freddie Mac	3128X2SU0	01/30/04	10/01/18	46.530	0.000	5.2834	136.18	0.087124	0.089425	0.091788	0.094213	0.096702	32.20	33.92
Freddie Mac	3128X2SV8	01/30/04	04/01/19	45.040	0.000	5.3272	133.04	0.085203	0.087472	0.089802	0.092194	0.094650	31.50	33.20

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SECTION I-B

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Freddie Mac	3128X2SW6	01/30/04	10/01/19	43.600	0.000	5.3679	129.89	0.083262	0.085497	0.087791	0.090148	0.092567	30.78	32.46
Freddie Mac	3128X2SX4	01/30/04	04/01/20	42.215	0.000	5.4047	126.73	0.081306	0.083503	0.085760	0.088077	0.090457	30.07	31.71
Freddie Mac	3128X2SY2	01/30/04	10/01/20	40.880	0.000	5.4384	123.58	0.079347	0.081505	0.083721	0.085997	0.088336	29.35	30.96
Freddie Mac	3128X2V36	04/07/04	04/07/34*	15.329	0.000	6.3501	52.81	0.035823					3.44*	
Freddie Mac	3128X2V85	03/17/04	03/17/34	15.782	0.000	6.2500	54.12	0.036142	0.037272	0.038436	0.039638	0.040876	13.45	14.31
Freddie Mac	3128X32B8	12/29/04	12/29/34	16.486	0.000	6.1000	44.86	0.035525	0.036608	0.037725	0.038875	0.040061	12.99	13.79
Freddie Mac	3128X32G7	01/19/05	01/19/35*	13.948	0.000	6.6750	41.31	0.032544					.59*	
Freddie Mac	3128X32J1	01/19/05	01/19/35*	14.463	0.000	6.5502	41.94	0.032975					.59*	
Freddie Mac	3128X33P6	01/26/05	01/26/35*	15.152	0.000	6.3900	42.51	0.033519					.84*	
Freddie Mac	3128X33R2	01/26/05	01/26/35*	15.374	0.000	6.3400	42.76	0.033686					.84*	
Freddie Mac	3128X33S0	02/01/05	02/01/35*	15.108	0.000	6.4000	42.29	0.033485	0.034557				7.22*	
Freddie Mac	3128X33V3	02/01/05	02/01/35*	14.675	0.000	6.5001	41.80	0.033146	0.034223				7.15*	
Freddie Mac	3128X34B6	02/16/05	02/16/35*	14.890	0.000	6.4500	41.55	0.033316					1.50*	
Freddie Mac	3128X34E0	03/01/05	03/28/13	70.400	0.000	4.3936	127.70	0.100366	0.102571	0.104824	0.107127	0.109480	36.94	38.58
Freddie Mac	3128X34J9	02/14/05	02/14/35	16.154	0.000	6.1699	42.98	0.034247	0.035304	0.036393	0.037516	0.038673	12.81	13.62
Freddie Mac	3128X34N0	02/16/05	02/16/35	15.644	0.000	6.2801	42.38	0.033885	0.034949	0.036047	0.037179	0.038346	12.68	13.49
Freddie Mac	3128X35C3	02/28/05	02/28/35	15.463	0.000	6.3202	41.75	0.033566	0.034062	0.035721	0.036249	0.038014	12.61	13.42
Freddie Mac	3128X35M1	02/28/05	02/28/35	15.329	0.000	6.3501	41.61	0.033467	0.033966	0.035626	0.036157	0.037924	12.57	13.38
Freddie Mac	3128X35S8	02/28/05	02/28/35	14.890	0.000	6.4500	41.12	0.033132	0.033643	0.035304	0.035848	0.037617	12.45	13.27
Freddie Mac	3128X36B4	03/23/05	03/23/35	15.782	0.000	6.2500	41.26	0.033985	0.035047	0.036142	0.037272	0.038436	12.64	13.44
Freddie Mac	3128X3DR1	04/26/04	04/21/09	82.475	0.000	3.9017	163.56	0.106307					11.69	
Freddie Mac	3128X3E90	11/03/04	11/03/34*	14.675	0.000	6.5001	44.78	0.034223					4.18*	
Freddie Mac	3128X3R39	12/06/04	12/06/34	14.464	0.000	6.5499	43.39	0.034056	0.035171	0.036323	0.037512	0.038741	12.52	13.35
Freddie Mac	3128X3RA3	07/06/04	07/06/09	80.880	0.000	4.2894	169.63	0.114200	0.116649				21.57	
Freddie Mac	3128X3TY9	08/26/04	08/26/24*	29.204	0.000	6.2499	89.62	0.064853					3.57*	
Freddie Mac	3128X3V42	12/13/04	12/13/34	15.218	0.000	6.3751	44.05	0.034639	0.035743	0.036882	0.038058	0.039271	12.71	13.53
Freddie Mac	3128X3W74	12/06/04	12/06/34	14.463	0.000	6.5502	43.39	0.034055	0.035170	0.036322	0.037512	0.038740	12.52	13.35
Freddie Mac	3128X44Z1	04/20/06	06/28/12	72.625	0.000	5.2343	108.68	0.121345	0.124521	0.127779	0.131124	0.134555	44.28	46.62
Freddie Mac	3128X4AC5	04/19/05	04/15/14	65.973	0.000	4.6809	123.25	0.100812	0.103171	0.105586	0.108057	0.110586	37.08	38.84
Freddie Mac	3128X4AD3	04/19/05	12/15/14	63.722	0.000	4.7214	120.15	0.099122	0.101462	0.103857	0.106309	0.108819	36.18	37.91
Freddie Mac	3128X4AE1	04/19/05	04/15/17	56.285	0.000	4.8518	109.29	0.089668	0.091843	0.094071	0.096353	0.098690	33.01	34.63
Freddie Mac	3128X4AU5	05/18/05	05/18/35*	15.108	0.000	6.4000	38.71	0.033485					4.59*	
Freddie Mac	3128X4B59	01/26/06	08/31/10	81.134	0.000	4.6074	115.88	0.118152	0.119531	0.123658	0.125101		43.45	29.57
Freddie Mac	3128X4BN0	06/15/05	06/15/35*	15.329	0.000	6.3501	38.03	0.033653					5.52*	
Freddie Mac	3128X4DN8	07/06/05	07/06/35*	15.966	0.000	6.2101	37.94	0.033089					.17*	
Freddie Mac	3128X4ES6	08/10/05	08/10/35*	15.509	0.000	6.3099	36.39	0.032753					1.28*	
Freddie Mac	3128X4EY3	08/10/05	08/10/35*	15.782	0.000	6.2500	36.65	0.032955					1.29*	
Freddie Mac	3128X4FC0	08/10/05	08/10/35*	15.419	0.000	6.3300	36.31	0.032685					1.27*	
Freddie Mac	3128X4FV8	08/04/05	06/01/11	77.489	0.000	4.4255	124.76	0.110190	0.112628	0.115121	0.117668	0.120272	40.26	42.06
Freddie Mac	3128X4GA3	08/04/05	12/01/11	75.722	0.000	4.4446	122.47	0.108209	0.110613	0.113071	0.115584	0.118153	39.53	41.31
Freddie Mac	3128X4GC9	08/24/05	08/24/35	15.108	0.000	6.4000	35.55	0.032447	0.033485	0.034557	0.035662	0.036804	12.14	12.92

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SECTION I-B

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								2009 1st Period	2009 2nd Period	2009 3rd Period	2010 2nd Period	2010 3rd Period	2009	2010
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Freddie Mac	3128X4GD7	08/04/05	06/01/12	73.943	0.000	4.4715	120.37	0.106398	0.108777	0.111209	0.113695	0.116237	38.88	40.63
Freddie Mac	3128X4GE5	08/04/05	06/01/09	84.918	0.000	4.3187	133.20	0.117428					17.61	
Freddie Mac	3128X4GF2	08/04/05	12/01/09	83.027	0.000	4.3460	131.12	0.115642	0.118155				38.61	
Freddie Mac	3128X4GG0	08/04/05	12/01/12	72.215	0.000	4.4929	118.15	0.104482	0.106829	0.109229	0.111683	0.114192	38.18	39.91
Freddie Mac	3128X4GH8	08/04/05	06/01/10	81.144	0.000	4.3765	129.10	0.113927	0.116420	0.118968			41.61	17.85
Freddie Mac	3128X4GJ4	08/04/05	12/01/10	79.323	0.000	4.3967	126.82	0.111957	0.114418	0.116933	0.119504		40.90	39.05
Freddie Mac	3128X4GK1	08/04/05	06/01/13	70.468	0.000	4.5226	116.11	0.102728	0.105051	0.107426	0.109855	0.112340	37.54	39.26
Freddie Mac	3128X4HU8	08/12/05	01/10/13	71.011	0.000	4.6724	120.25	0.105433	0.107896	0.110417	0.112996	0.115636	39.25	41.11
Freddie Mac	3128X4HY0	09/06/05	09/06/35	14.675	0.000	6.5001	34.74	0.032103	0.033146	0.034223	0.035336	0.036484	11.99	12.78
Freddie Mac	3128X4JH5	09/06/05	09/06/35	15.196	0.000	6.3801	35.25	0.032515	0.033552	0.034622	0.035727	0.036867	12.13	12.92
Freddie Mac	3128X4KK6	10/05/05	10/05/35*	15.329	0.000	6.3501	34.43	0.032617					3.07*	
Freddie Mac	3128X4ML2	09/28/05	09/28/35*	15.374	0.000	6.3400	34.70	0.032651					2.84*	
Freddie Mac	3128X4MY4	09/30/05	09/30/30*	22.810	0.000	6.0001	48.40	0.045395					4.04*	
Freddie Mac	3128X4NC1	09/28/05	09/28/35*	15.285	0.000	6.3600	34.61	0.032583					2.83*	
Freddie Mac	3128X4NH0	10/05/05	10/05/35*	15.329	0.000	6.3501	34.43	0.032617					3.07*	
Freddie Mac	3128X4S77	03/24/06	06/20/16	59.540	0.000	5.1280	89.70	0.097438	0.099936	0.102498	0.105126	0.107822	35.58	37.43
Freddie Mac	3128X4U41	03/28/06	04/09/14	66.671	0.000	5.1122	99.68	0.107580	0.110330	0.113150	0.116042	0.119008	39.68	41.73
Freddie Mac	3128X4W56	04/04/06	04/04/36	14.255	0.000	6.6001	27.80	0.030741	0.031756	0.032803	0.033886	0.035004	11.43	12.20
Freddie Mac	3128X4XP1	01/11/06	01/11/36*	13.219	0.000	6.8600	29.35	0.029817					.30*	
Freddie Mac	3128X4XQ9	12/21/05	06/04/10	81.270	0.000	4.7117	123.12	0.122051	0.124926	0.127869			44.61	19.56
Freddie Mac	3128X52H0	04/03/07	04/02/37	21.177	0.000	5.2421	20.03	0.033321	0.034195	0.035091	0.036011	0.036955	12.31	12.96
Freddie Mac	3128X52U1	04/04/07	07/31/14	70.210	0.000	4.8862	61.77	0.101596	0.104078	0.106621	0.109226	0.111894	37.78	39.65
Freddie Mac	3128X52W7	04/05/07	01/10/12	79.775	0.000	4.7983	68.64	0.112906	0.115614	0.118388	0.121229	0.124137	42.07	44.11
Freddie Mac	3128X53Z9	04/13/07	04/30/13	74.533	0.000	4.9196	64.93	0.109812	0.112513	0.115281	0.118117	0.121022	40.35	42.36
Freddie Mac	3128X54N5	04/18/07	12/30/14	68.522	0.000	4.9690	59.79	0.102819	0.105373	0.107992	0.110675	0.113424	37.48	39.37
Freddie Mac	3128X54W5	04/30/07	04/30/37*	14.548	0.000	6.5300	16.49	0.029059					3.46*	
Freddie Mac	3128X55E4	05/04/07	05/04/37	16.728	0.000	6.0499	17.40	0.030741	0.031671	0.032629	0.033616	0.034633	11.34	12.04
Freddie Mac	3128X55H7	04/27/07	11/30/12	76.622	0.000	4.8161	63.87	0.110592	0.113255	0.115982	0.118775	0.121635	40.46	42.43
Freddie Mac	3128X55L8	05/01/07	05/10/12	78.630	0.000	4.8418	65.32	0.113759	0.116513	0.119334	0.122223	0.125182	41.73	43.78
Freddie Mac	3128X56M5	05/22/07	05/22/37*	14.676	0.000	6.4999	15.92	0.029166					4.11*	
Freddie Mac	3128X57F9	05/17/07	02/26/10	87.508	0.000	4.8642	71.08	0.125721	0.128779	0.131911			46.58	7.26
Freddie Mac	3128X57G7	05/17/07	12/31/09	88.200	0.000	4.8493	71.34	0.128402	0.131516				46.66	
Freddie Mac	3128X5DU9	07/11/06	08/15/12	72.660	0.000	5.3088	100.58	0.119585	0.122759	0.126018	0.129363	0.132797	44.50	46.89
Freddie Mac	3128X5DV7	07/11/06	05/15/12	73.645	0.000	5.3020	101.83	0.122631	0.125882	0.129219	0.132645	0.136161	45.04	47.45
Freddie Mac	3128X5EQ7	06/30/06	06/30/36	12.330	0.000	7.1002	23.53	0.028953	0.029980	0.031045	0.032147	0.033288	10.61	11.38
Freddie Mac	3128X5ES3	06/29/06	06/29/12	72.129	0.000	5.5200	105.44	0.126727	0.130225	0.133819	0.137513	0.141308	46.27	48.85
Freddie Mac	3128X5FD5	07/13/06	12/28/12	70.884	0.000	5.3995	99.58	0.121200	0.124472	0.127832	0.131283	0.134828	44.24	46.66
Freddie Mac	3128X5FH6	07/19/06	12/31/12	71.004	0.000	5.3796	98.77	0.120846	0.124096	0.127434	0.130862	0.134382	44.10	46.50
Freddie Mac	3128X5FS2	07/21/06	06/28/13	69.242	0.000	5.3695	95.79	0.117511	0.120666	0.123906	0.127232	0.130648	42.89	45.22
Freddie Mac	3128X5FT0	07/21/06	05/29/09	86.149	0.000	5.2873	117.33	0.143088					21.18	
Freddie Mac	3128X5G69	02/27/07	05/29/09	89.466	0.000	4.9929	85.31	0.135314					20.03	

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SECTION I-B

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								2009 1st Period	2009 2nd Period	2009 3rd 2010 1st	2010 2nd Period	2010 3rd Period	2009	2010
Freddie Mac	3128X5HF8	08/10/06	01/31/11	79.500	0.000	5.1924	103.88	0.126886	0.130180	0.133560	0.137028	0.140585	47.28	49.77
Freddie Mac	3128X5HG6	08/10/06	10/31/12	72.515	0.000	5.2285	95.52	0.118145	0.121234	0.124403	0.127655	0.130992	43.47	45.77
Freddie Mac	3128X5HX9	08/24/06	02/26/10	84.132	0.000	4.9899	103.51	0.128732	0.131944	0.135236			47.73	7.44
Freddie Mac	3128X5JC3	08/25/06	08/10/09	86.407	0.000	4.9993	106.39	0.132179	0.135483				29.54	
Freddie Mac	3128X5JD1	08/25/06	07/31/09	86.441	0.000	5.0282	107.21	0.132908	0.136249				28.38	
Freddie Mac	3128X5LH9	09/29/06	02/29/12	77.393	0.000	4.7840		0.112001	0.112810	0.117423	0.118272	0.123108	41.70	43.71
Freddie Mac	3128X5LK2	10/02/06	10/02/34	24.784	0.000	5.0446	29.38	0.038368	0.039336	0.040328	0.041345	0.042388	14.16	14.88
Freddie Mac	3128X5MX3	10/20/06	05/28/10	83.869	0.000	4.9375	94.96	0.127478	0.130625	0.133850			46.67	19.68
Freddie Mac	3128X5MY1	10/25/06	05/30/14	68.360	0.000	5.0693	79.03	0.106924	0.109634	0.112413	0.115262	0.118184	39.15	41.16
Freddie Mac	3128X5ND6	11/01/06	03/10/09	89.333	0.000	4.8381	97.62	0.131219					9.05	
Freddie Mac	3128X5P69	03/09/07	09/15/15	66.760	0.000	4.8010	59.96	0.095676	0.097972	0.100324	0.102733	0.105199	35.35	37.07
Freddie Mac	3128X5Q43	03/14/07	12/01/12	76.253	0.000	4.8003	67.95	0.110297	0.112944	0.115655	0.118431	0.121273	40.34	42.30
Freddie Mac	3128X5Q76	03/14/07	06/01/12	78.159	0.000	4.7812	69.36	0.112569	0.115260	0.118015	0.120837	0.123726	41.17	43.16
Freddie Mac	3128X5Q84	03/14/07	12/01/11	80.074	0.000	4.7686	70.87	0.114998	0.117740	0.120548	0.123422	0.126365	42.06	44.09
Freddie Mac	3128X5Q92	03/14/07	06/01/11	82.025	0.000	4.7562	72.40	0.117471	0.120264	0.123124	0.126052	0.129050	42.96	45.03
Freddie Mac	3128X5QQ4	11/22/06	04/12/10	85.169	0.000	4.7921	89.54	0.123987	0.126958	0.130000			45.64	13.13
Freddie Mac	3128X5R26	03/14/07	06/01/13	74.414	0.000	4.8117	66.47	0.107914	0.110510	0.113169	0.115891	0.118680	39.47	41.40
Freddie Mac	3128X5R34	03/14/07	06/01/09	90.056	0.000	4.7842	79.97	0.129790					19.47	
Freddie Mac	3128X5R42	03/14/07	12/01/09	88.010	0.000	4.7594	77.74	0.126131	0.129133				42.16	
Freddie Mac	3128X5R59	03/14/07	06/01/10	85.999	0.000	4.7465	75.75	0.122890	0.125807	0.128792			44.94	19.32
Freddie Mac	3128X5R67	03/14/07	12/01/10	83.993	0.000	4.7505	74.05	0.120134	0.122987	0.125909	0.128899		43.94	42.09
Freddie Mac	3128X5RJ9	12/01/06	04/30/09	89.288	0.000	4.7476	91.79	0.128821					15.33	
Freddie Mac	3128X5T24	03/13/07	06/30/09	89.760	0.000	4.7554	79.30	0.129027					23.10	
Freddie Mac	3128X5T32	03/13/07	07/31/09	89.470	0.000	4.7213	78.61	0.125170	0.128124				26.69	
Freddie Mac	3128X5UN6	12/19/06	11/28/12	75.500	0.000	4.7858	76.27	0.110026	0.112659	0.115355	0.118115	0.120941	40.26	42.21
Freddie Mac	3128X5Y93	03/28/07	11/10/09	88.508	0.000	4.7183	75.73	0.125092	0.128043				39.18	
Freddie Mac	3128X5YP7	02/09/07	02/09/37*	14.675	0.000	6.5001	18.92	0.029166					1.11*	
Freddie Mac	3128X5Z43	04/03/07	04/03/37*	14.675	0.000	6.5001	17.35	0.029166					2.68*	
Freddie Mac	3128X5ZD3	01/26/07	06/09/10	84.810	0.000	4.9482	84.01	0.127734	0.130894	0.134133			46.69	21.19
Freddie Mac	3128X62A3	03/05/08	03/05/38	14.464	0.000	6.5499	7.89	0.027178	0.028068	0.028988	0.029937	0.030917	10.15	10.83
Freddie Mac	3128X63N4	03/05/08	03/05/38	14.676	0.000	6.4999	7.94	0.027359	0.028248	0.029166	0.030114	0.031093	10.22	10.89
Freddie Mac	3128X6AX4	05/24/07	09/30/14	69.050	0.000	5.1017	58.17	0.104747	0.107419	0.110159	0.112969	0.115851	38.68	40.68
Freddie Mac	3128X6BZ8	06/07/07	06/07/28	26.771	0.000	6.3749	27.67	0.052086	0.053746	0.055459	0.057227	0.059051	19.13	20.37
Freddie Mac	3128X6CP9	06/19/07	06/19/37*	13.648	0.000	6.7499	14.63	0.028269					4.75*	
Freddie Mac	3128X6DK9	06/15/07	06/15/37*	13.258	0.000	6.8499	14.54	0.027909					4.58*	
Freddie Mac	3128X6EC6	06/14/07	08/31/12	75.547	0.000	5.4515	65.89	0.121443	0.122719	0.128154	0.129501	0.135235	45.39	47.89
Freddie Mac	3128X6EQ5	06/22/07	06/22/37	12.693	0.000	7.0001	14.05	0.027365	0.028322	0.029314	0.030340	0.031402	10.04	10.76
Freddie Mac	3128X6FL5	07/13/07	07/13/37	12.693	0.000	7.0001	13.48	0.026439	0.027365	0.028322	0.029314	0.030340	10.00	10.71
Freddie Mac	3128X6FS0	06/29/07	02/28/10	87.300	0.000	5.1469	69.81	0.131746	0.132934	0.138615			49.15	8.04
Freddie Mac	3128X6GT7	07/10/07	09/30/14	67.455	0.000	5.5250	56.60	0.110666	0.113723	0.116865	0.120093	0.123411	40.95	43.25
Freddie Mac	3128X6H66	01/25/08	08/05/10	93.470	0.000	2.6892	23.61	0.070815	0.071767	0.072732	0.073710		25.94	15.74

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								2009 1st	2009 2nd	2009 3rd	2010 2nd	2010 3rd	2009	2010
								Period	Period	Period	Period	Period		
Freddie Mac	3128X6HA7	07/13/07	06/30/09	90.466	0.000	5.1591	70.33	0.139705					25.01	
Freddie Mac	3128X6HU3	07/20/07	09/28/18	54.270	0.000	5.5370	44.74	0.089078	0.091545	0.094079	0.096684	0.099360	32.98	34.83
Freddie Mac	3128X6JK3	07/31/07	07/31/09	90.400	0.000	5.1104	67.17	0.134972	0.138421				28.83	
Freddie Mac	3128X6JL1	07/31/07	07/30/10	85.850	0.000	5.1555	64.32	0.126535	0.131948	0.133142	0.138838		48.19	28.99
Freddie Mac	3128X6JM9	07/31/07	08/01/11	81.360	0.000	5.2205	61.79	0.124241	0.127484	0.130812	0.134226	0.137730	46.30	48.74
Freddie Mac	3128X6JN7	07/31/07	08/01/12	77.040	0.000	5.2825	59.22	0.119114	0.122260	0.125489	0.128804	0.132206	44.40	46.78
Freddie Mac	3128X6JY3	08/03/07	09/01/11	81.672	0.000	5.0260	59.36	0.120296	0.123319	0.126418	0.129595	0.132851	44.59	46.85
Freddie Mac	3128X6JZ0	08/03/07	10/06/11	81.295	0.000	5.0204	59.05	0.120181	0.123198	0.126290	0.129460	0.132710	44.33	46.58
Freddie Mac	3128X6KX3	08/22/07	02/28/12	80.662	0.000	4.8063	54.06	0.112438	0.113263	0.117907	0.118772	0.123642	41.86	43.90
Freddie Mac	3128X6NN2	10/02/07	05/10/13	77.376	0.000	4.6276	45.51	0.104628	0.107049	0.109526	0.112060	0.114653	38.35	40.15
Freddie Mac	3128X6PP5	10/11/07	07/02/15	68.530	0.000	4.9512	42.27	0.097661	0.100079	0.102557	0.105096	0.107697	36.47	38.30
Freddie Mac	3128X6QB5	10/19/07	08/31/15	68.362	0.000	4.8939	41.11	0.096375	0.097123	0.101149	0.101935	0.106160	35.90	37.68
Freddie Mac	3128X6QE9	10/19/07	08/30/13	76.143	0.000	4.7019	43.91	0.102390	0.104225	0.107261	0.109183	0.112364	38.31	40.13
Freddie Mac	3128X6QQ2	11/01/07	06/28/13	77.875	0.000	4.4676	41.24	0.101724	0.103997	0.106320	0.108695	0.111123	37.04	38.72
Freddie Mac	3128X6RD0	11/20/07	11/20/37*	14.463	0.000	6.5502	10.78	0.028068	0.028987				9.12*	
Freddie Mac	3128X6RF5	12/18/07	02/15/12	84.080	0.000	4.2125	37.19	0.101130	0.103260	0.105435	0.107656	0.109923	37.38	38.97
Freddie Mac	3128X6TE6	12/06/07	06/17/09	94.728	0.000	3.5695	36.55	0.097414					16.17	
Freddie Mac	3128X6TL0	12/20/07	08/15/13	80.325	0.000	3.9128	32.79	0.089546	0.091298	0.093084	0.094905	0.096762	33.03	34.34
Freddie Mac	3128X6WP7	12/21/07	12/21/37	22.860	0.000	4.9802	11.86	0.033219	0.034047	0.034894	0.035763	0.036654	12.12	12.74
Freddie Mac	3128X74S0	11/04/08	11/15/38	26.387	0.000	4.4860	1.88	0.032926	0.033665	0.034420	0.035192	0.035981	12.06	12.60
Freddie Mac	3128X75U4	11/24/08	11/15/38	27.529	0.000	4.3499	1.23	0.033263	0.033951	0.034690	0.035444	0.036215	12.16	12.69
Freddie Mac	3128X7A61	06/05/08	10/10/14	76.930	0.000	4.1743	18.48	0.090497	0.092386	0.094314	0.096282	0.098292	33.23	34.63
Freddie Mac	3128X7CH5	03/18/08	08/01/10	94.330	0.000	2.4780	18.47	0.065527	0.066339	0.067161	0.067994		23.98	14.25
Freddie Mac	3128X7E83	06/11/08	06/30/10	93.250	0.000	3.4329	17.81	0.090612	0.092168	0.093750			32.90	16.78
Freddie Mac	3128X7FE9	04/14/08	04/14/38	16.973	0.000	6.0000	7.34	0.029137	0.030011	0.030912	0.031839	0.032794	10.78	11.44
Freddie Mac	3128X7FM1	04/09/08	04/09/13*	100.000	VARIES	3.7046		0.102241					10.02*	
Freddie Mac	3128X7KB9	04/22/08	04/22/13*	100.000	VARIES	3.5068		0.096686	0.095946				19.37*	
Freddie Mac	3128X7KD5	04/22/08	04/22/13*	100.000	VARIES	3.5716		0.098627	0.098032				12.22*	
Freddie Mac	3128X7KF0	04/23/08	04/23/13*	100.000	VARIES	3.4727		0.095849	0.095223				27.88*	
Freddie Mac	3128X7KM5	04/22/08	04/22/13*	100.000	VARIES	3.5068		0.096686	0.095946				19.37*	
Freddie Mac	3128X7KP8	04/22/08	04/22/13*	100.000	VARIES	3.5068		0.096686	0.095946				19.37*	
Freddie Mac	3128X7LQ5	04/29/08	04/29/13*	100.000	VARIES	3.7447		0.103082	0.102125				12.78*	
Freddie Mac	3128X7LS1	04/23/08	04/23/13*	100.000	VARIES	3.8231		0.105574	0.104937				21.27*	
Freddie Mac	3128X7LU6	04/24/08	04/24/13*	100.000	VARIES	3.8626		0.106684	0.106062				21.60*	
Freddie Mac	3128X7LV4	05/13/08	07/01/12	87.140	0.000	3.3575	18.59	0.083006	0.084399	0.085816	0.087257		30.13	31.15
Freddie Mac	3128X7N59	06/30/08	06/30/38	21.820	0.000	5.1394	5.64	0.031951	0.032772	0.033614	0.034478	0.035364	11.65	12.26
Freddie Mac	3128X7Q72	07/11/08	07/30/09	97.260	0.000	2.6556	12.21	0.071847	0.072801				15.19	
Freddie Mac	3128X7Y57	09/11/08	02/01/11	93.027	0.000	3.0478	8.66	0.078754	0.079693	0.080907	0.082140	0.083392	28.84	29.72
Freddie Mac	3128X7Y65	09/11/08	02/01/12	89.190	0.000	3.4039	9.24	0.082498	0.084977	0.085015	0.087895	0.087933	30.95	32.00
Freddie Mac	3128X7Y73	09/11/08	02/01/10	96.384	0.000	2.6683	7.86	0.071434	0.072181	0.073144			26.11	2.19
Freddie Mac	3128X87D8	08/13/09	08/13/14	100.000	VARIES	3.0685				0.085237	0.084734	0.084223	11.76	30.45

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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 1/1/09	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2009 1st Period	2009 2nd Period	2009 3rd Period	2010 2nd Period	2010 3rd Period	2009	2010
Freddie Mac	3128X87E6	08/13/09	08/13/14	100.000	VARIES	3.0460				0.084611	0.084068	0.083516	11.68	30.21
Freddie Mac	3128X8D58	05/13/09	07/15/11	97.122	0.000	1.3486			0.036374	0.036469	0.036715	0.036962	8.31	13.25
Freddie Mac	3128X8DD1	01/13/09	01/13/12	100.000	VARIES	1.9270			0.053530	0.053243	0.052953	0.053095	18.58	19.09
Freddie Mac	3128X8DG4	12/29/08	02/15/39	40.774	0.000	2.9999	.07	0.033975	0.034108	0.034620	0.035139	0.035666	12.34	12.70
Freddie Mac	3128X8G89	05/27/09	05/27/39	18.524	0.000	5.7000			0.029330	0.030166	0.031026	0.031910	6.31	11.07
Freddie Mac	3128X8H39	06/03/09	06/03/39	17.992	0.000	5.7999			0.028987	0.029828	0.030693	0.031583	6.05	10.94
Freddie Mac	3128X8HQ8	02/19/09	02/19/13	100.000	VARIES	2.3511			0.065311	0.064936	0.064556	0.064678	20.33	23.27
Freddie Mac	3128X8HT2	02/19/09	02/19/13	100.000	VARIES	2.4108			0.066967	0.066602	0.066233	0.066352	20.85	23.88
Freddie Mac	3128X8J94	06/15/09	06/15/39	16.973	0.000	6.0000			0.028289	0.029137	0.030011	0.030912	5.56	10.68
Freddie Mac	3128X8JW3	02/11/09	02/11/13	100.000	VARIES	2.5373			0.070483	0.070144	0.069800	0.069911	22.51	25.16
Freddie Mac	3128X8KH4	02/19/09	02/19/13	100.000	VARIES	2.5373			0.070483	0.070144	0.069800	0.069911	21.95	25.16
Freddie Mac	3128X8MC3	03/02/09	03/02/35	20.187	0.000	6.2500			0.035047	0.036142	0.037272	0.038436	10.61	13.49
Freddie Mac	3128X8MX7	03/10/09	03/11/13	100.000	VARIES	2.5782		0.071617	0.071616	0.071375	0.071132	0.070974	20.81	25.61
Freddie Mac	3128X8P71	06/15/09	06/15/39	13.648	0.000	6.7499			0.025590	0.026454	0.027346	0.028269	5.03	9.71
Freddie Mac	3128X8QC9	03/17/09	09/17/10*	100.000	VARIES	N/A			0.031942	0.031950			8.63*	
Freddie Mac	3128X8UC4	04/17/09	04/17/14	100.000	VARIES	2.7401			0.076114	0.075730	0.075341	0.075433	19.30	27.17
Freddie Mac	3128X8UD2	04/17/09	04/17/14	100.000	VARIES	2.7190			0.075529	0.075092	0.074650	0.074755	19.15	26.93
Freddie Mac	3128X8UE0	04/16/09	04/16/14	100.000	VARIES	2.6673			0.074094	0.073693	0.073286	0.073338	18.86	26.43
Freddie Mac	3128X8UT7	04/28/09	04/28/14	100.000	VARIES	2.6845			0.074572	0.074175	0.073772	0.073868	18.10	26.61
Freddie Mac	3128X8VW9	04/28/09	04/28/14	100.000	VARIES	2.7376			0.076045	0.075565	0.075079	0.075194	18.45	27.09
Freddie Mac	3128X8VY5	04/28/09	04/28/14	100.000	VARIES	2.8170			0.078250	0.077788	0.077318	0.077429	18.99	27.90
Freddie Mac	3128X8VZ2	04/28/09	04/28/14	100.000	VARIES	2.8170			0.078250	0.077788	0.077318	0.077429	18.99	27.90
Freddie Mac	3128X8WA6	04/13/09	04/13/39	18.256	0.000	5.7500			0.029159	0.029997	0.030860	0.031747	7.59	11.09
Freddie Mac	3128X8YD8	04/30/09	04/30/14	100.000	VARIES	2.6184			0.072735	0.072232	0.071723	0.071844	17.50	25.89
Freddie Mac	3128X8YH9	05/05/09	05/05/14	100.000	VARIES	2.6262			0.072952	0.072451	0.071944	0.071794	17.19	25.95
Freddie Mac	3128X8YP1	05/05/09	05/05/14	100.000	VARIES	2.6184			0.072735	0.072232	0.071723	0.071844	17.14	25.89
Freddie Mac	3128X8ZU9	05/06/09	05/06/14	100.000	VARIES	2.7140			0.075390	0.074736	0.074072	0.074229	17.68	26.76
Freddie Mac	3128X8ZY1	05/12/09	05/12/14	100.000	VARIES	2.7514			0.076430	0.075667	0.074988	0.075160	17.47	27.09
Freddie Mac	3128X8ZZ8	05/12/09	05/12/14	100.000	VARIES	2.7514			0.076430	0.075667	0.074988	0.075160	17.47	27.09
Freddie Mac	3128X9AA8	08/17/09	08/17/39	16.728	0.000	6.0499				0.028112	0.028963	0.029839	3.77	10.50
Freddie Mac	3128X9BC3	08/19/09	08/19/39	15.599	0.000	6.2900				0.027255	0.028113	0.028997	3.60	10.20
Freddie Mac	3128X9BM1	08/19/09	08/19/39	15.599	0.000	6.2900				0.027255	0.028113	0.028997	3.60	10.20
Freddie Mac	3128X9DH0	09/15/09	03/01/12	96.062	0.000	1.6390				0.043731	0.044066	0.044427	4.64	15.89
Freddie Mac	3128X9DN7	09/21/09	09/21/39	16.973	0.000	6.0000				0.028289	0.029137	0.030011	2.83	10.51
Freddie Mac	3128X9DP2	09/23/09	09/23/39	16.973	0.000	6.0000				0.028289	0.029137	0.030011	2.77	10.51
Freddie Mac	3128X9DQ0	09/28/09	09/28/39	16.973	0.000	6.0000				0.028289	0.029137	0.030011	2.63	10.50
Freddie Mac	3128X9LA6	11/18/09	11/18/39	16.973	0.000	6.0000				0.028289	0.029137	0.030011	1.22	10.41
Freddie Mac	3128X9LU2	11/16/09	11/16/39	16.367	0.000	6.1249				0.027846	0.028699	0.029578	1.25	10.26
Freddie Mac	3128X9MF4	11/10/09	09/15/36	29.930	0.000	4.5438				0.037776	0.038373	0.039245	1.93	13.86
Freddie Mac	3128X9MG2	11/10/09	12/15/36	29.600	0.000	4.5433			0.037355	0.037522	0.038374	0.039246	1.91	13.69
Freddie Mac	3128X9NC0	11/12/09	03/25/11	99.240	0.000	0.5578				0.015371	0.015409	0.015452	.75	5.55

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SECTION I-B

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								2009 1st	2009 2nd	2009 3rd	2010 2nd	2010 3rd	2009	2010
								Period	Period	Period	Period	Period		
Freddie Mac	3129026G9	12/06/00	03/30/10	56.100	0.000	6.3003	364.66	0.159459	0.164482	0.169664			59.24	15.10
Freddie Mac	312902LX5	12/17/99	12/17/29	14.255	0.000	6.6001	113.83	0.046884	0.048431	0.050030	0.051681	0.053386	17.20	18.35
Freddie Mac	312902VG1	04/25/00	01/04/21	25.643	0.000	6.6857	197.55	0.081627	0.084356	0.087176	0.090090	0.093101	30.86	32.96
Freddie Mac	312902VH9	04/25/00	01/04/22	24.042	0.000	6.6795	184.99	0.076423	0.078975	0.081613	0.084338	0.087155	28.89	30.85
Freddie Mac	312902VJ5	04/25/00	01/04/23	22.536	0.000	6.6749	173.25	0.071560	0.073948	0.076416	0.078966	0.081602	27.05	28.89
Freddie Mac	312902VK2	04/25/00	01/04/24	21.145	0.000	6.6664	162.29	0.067012	0.069246	0.071554	0.073939	0.076403	25.33	27.05
Freddie Mac	312902VL0	04/25/00	01/04/25	20.007	0.000	6.6235	152.28	0.062783	0.064863	0.067011	0.069230	0.071523	23.72	25.32
Freddie Mac	312902VM8	04/25/00	01/04/26	18.780	0.000	6.6160	142.73	0.058831	0.060777	0.062787	0.064864	0.067010	22.23	23.72
Freddie Mac	312902VN6	04/25/00	01/04/27	17.654	0.000	6.6033	133.84	0.055143	0.056963	0.058844	0.060787	0.062794	20.83	22.23
Freddie Mac	312902VS5	04/25/00	01/04/12	46.161	0.000	6.7212	358.05	0.148136	0.153114	0.158259	0.163578	0.169075	56.02	59.85
Freddie Mac	312902VT3	04/25/00	01/04/13	43.203	0.000	6.7221	335.17	0.138673	0.143334	0.148152	0.153131	0.158278	52.44	56.02
Freddie Mac	312902VU0	04/25/00	01/04/14	40.436	0.000	6.7227	313.74	0.129808	0.134171	0.138681	0.143343	0.148161	49.09	52.44
Freddie Mac	312902VV8	04/25/00	01/04/18	31.141	0.000	6.7034	240.72	0.099531	0.102867	0.106315	0.109879	0.113561	37.63	40.20
Freddie Mac	312902VW6	04/25/00	01/04/19	29.163	0.000	6.7017	225.36	0.093173	0.096295	0.099522	0.102856	0.106303	35.23	37.63
Freddie Mac	312902VX4	04/25/00	01/04/20	27.313	0.000	6.6997	210.98	0.087222	0.090144	0.093164	0.096285	0.099510	32.98	35.22
Freddie Mac	312902WG0	04/25/00	01/04/09	56.172	0.000	6.7454	437.74	0.181260					.54	
Freddie Mac	312902WH8	04/25/00	01/04/10	52.605	0.000	6.7376	409.32	0.169447	0.175156	0.181056			64.08	.54
Freddie Mac	312902WJ4	04/25/00	01/04/11	49.272	0.000	6.7297	382.81	0.158428	0.163759	0.169270	0.174965	0.180853	59.91	64.01
Freddie Mac	312902WK1	04/25/00	01/04/15	37.975	0.000	6.6992	293.32	0.121258	0.125320	0.129517	0.133856	0.138339	45.85	48.97
Freddie Mac	312902WL9	04/25/00	01/04/16	35.607	0.000	6.6893	274.50	0.113438	0.117233	0.121154	0.125206	0.129394	42.89	45.80
Freddie Mac	312902WM7	04/25/00	01/04/17	33.256	0.000	6.7048	257.14	0.106325	0.109890	0.113574	0.117381	0.121316	40.20	42.94
Freddie Mac	312923CN3	01/10/01	08/17/12	61.750	1.000	5.5038	236.24	0.100685	0.103456	0.106303	0.109228	0.112234	37.50	39.59
Freddie Mac	312924TN3	11/19/01	11/19/20	100.000	5.881	N/A		0.173111	0.178202	0.183442	0.188836	0.163363	63.67	66.17
Federal Home Loan Banks	31339XQ72	07/03/03	07/03/23*	32.181	0.000	5.7500	117.60	0.068245					.14*	
Federal Home Loan Banks	31339XUQ5	06/30/03	07/02/18*	46.694	0.000	5.1400	150.44	0.085952					.09*	
Federal Home Loan Banks	31339YBR2	07/07/03	07/07/23*	32.181	0.000	5.7500	117.33	0.068245					.41*	
Federal Home Loan Banks	3133M2JB4	12/18/97	12/18/12	33.623	0.000	7.4000	413.54	0.153709	0.159396	0.165294	0.171410	0.177752	56.51	60.77
Federal Home Loan Banks	3133M4T86	07/07/98	07/07/28*	13.648	0.000	6.7499	137.25	0.049703					.30*	
Federal Home Loan Banks	3133M95W8	07/13/99	07/13/29*	12.331	0.000	7.0999	115.39	0.045567	0.047185				9.04*	
Federal Home Loan Banks	3133M9CD2	08/17/99	08/17/29*	11.806	0.000	7.2501	112.10	0.045136	0.046772				10.50*	
Federal Home Loan Banks	3133MCF83	10/27/00	04/27/10	79.882	0.000	N/A		0.016513	0.013065	0.013481			5.13	1.56
Federal Home Loan Banks	3133MSHD5	10/17/02	10/19/09	76.775	0.000	3.8083	202.56	0.101871	0.103811				29.69	
Federal Home Loan Banks	3133MSHE3	10/17/02	10/19/09	76.745	0.000	3.8140	202.82	0.102018	0.103963				29.73	
Federal Home Loan Banks	3133MUP74	12/27/02	12/27/32*	15.241	0.000	6.3699	69.78	0.039287					6.91*	
Federal Home Loan Banks	3133MUSN6	01/13/03	01/13/33*	14.675	0.000	6.5001	68.21	0.037670					.45*	
Federal Home Loan Banks	3133X4V81	03/09/04	01/23/09	100.000	1.560	N/A		0.048725					1.07	
Federal Home Loan Banks	3133XLSB0	07/27/07	07/27/37	12.331	0.000	7.0999	12.93	0.026077	0.027002	0.027961	0.028954	0.029981	9.84	10.56
Federal Home Loan Banks	3133XQCJ9	03/24/08	03/24/38	15.108	0.000	6.4000	7.52	0.027719	0.028606	0.029521	0.030466	0.031441	10.31	10.98
Federal Home Loan Banks	3133XREU0	05/30/08	06/30/09	100.000	0.000	2.6778		0.075550					13.52	
Federal Home Loan Banks	3133XRM80	06/25/08	06/30/09	100.000	0.000	3.0754		0.086779					15.53	
Federal Home Loan Banks	3133XRMN7	06/20/08	06/22/09	100.000	0.000	3.1154		0.087904					15.03	

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SECTION I-B

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										-----	-----	-----	-----	-----	-----	
										2009 1st Period	2009 2nd Period	2009 3rd 2010 1st	2010 2nd Period	2010 3rd Period	2009	2010
Federal Home Loan Banks			3133XRPT1	06/24/08	06/30/09	100.000	0.000	3.0752		0.086780					15.53	
Federal Home Loan Banks			3133XSHA9	10/20/08	10/20/11*	100.000	VARIES	4.4570		0.123806	0.123160				35.66*	
Federal Home Loan Banks			3133XSL30	11/10/08	11/10/11*	100.000	VARIES	3.5519		0.098666	0.098384				30.44*	
Federal Home Loan Banks			3133XSXX1	01/28/09	02/24/10	100.000	0.000	0.9970		0.027697	0.027717	0.027855			9.25	1.48
Federal Home Loan Banks			3133XSZ84	02/02/09	03/02/10	100.000	0.000	0.9969		0.027692	0.027715	0.027853			9.13	1.70
Federal Home Loan Banks			3133XT3E4	02/09/09	03/09/10	100.000	0.000	1.0466		0.029073	0.029098	0.029250			9.39	1.99
Federal Home Loan Banks			3133XTKN5	05/15/09	05/17/10	100.000	0.000	0.7983		0.022176	0.022177	0.022265			5.02	3.03
Federal Home Loan Banks			3133XTY26	06/12/09	07/12/10	100.000	0.000	0.5988			0.016636	0.016644	0.016694		3.31	3.19
Federal Home Loan Banks			3133XUKT9	08/10/09	08/17/10	100.000	0.000	0.5591			0.015533	0.015534	0.015578		2.19	3.52
Federal Home Loan Banks			3133XUX73	09/17/09	10/15/10	100.000	0.000	0.4992			0.013868	0.013873	0.013908		1.44	3.95
Federal Home Loan Banks			3133XUXL2	09/29/09	10/29/10	100.000	0.500	0.9984			0.027736	0.027748	0.027817		2.55	8.28
Federal Home Loan Banks			3133XUY64	09/21/09	10/18/10	100.000	0.000	0.4992			0.013868	0.013873	0.013908		1.39	3.99
Federal Home Loan Banks			3133XV2A8	09/25/09	10/20/10	100.000	0.000	0.4992			0.013868	0.013872	0.013907		1.33	4.02
Federal Home Loan Banks			3133XV2J9	09/25/09	10/25/10	100.000	0.000	0.4792			0.013313	0.013319	0.013351		1.28	3.92
Freddie Mac			3134A1BU3	09/25/96	06/01/16	23.214	0.000	7.5580	344.74	0.120355	0.124903	0.129623	0.134522	0.139605	44.42	47.85
Freddie Mac			3134A1CT5	10/21/96	09/15/16	23.550	0.000	7.3996	335.86	0.114937	0.119189	0.123599	0.128172	0.132914	43.06	46.31
Freddie Mac			3134A1DL1	11/01/96	02/01/16	25.038	0.000	7.3237	350.48	0.118616	0.122960	0.127462	0.132130	0.136968	44.81	48.15
Freddie Mac			3134A1FK1	11/20/96	09/03/19	20.641	0.000	7.0454	271.26	0.091373	0.094592	0.097924	0.101374	0.104945	34.25	36.70
Freddie Mac			3134A1H60	10/22/97	06/03/24	16.813	0.000	6.8126	187.77	0.066997	0.069279	0.071639	0.074079	0.076602	24.66	26.37
Freddie Mac			3134A1HH6	12/23/96	12/01/15	26.483	0.000	7.1396	350.79	0.121370	0.125702	0.130190	0.134837	0.139651	44.74	47.99
Freddie Mac			3134A1HU7	12/27/96	12/02/19	19.720	0.000	7.2067	264.43	0.091878	0.095188	0.098618	0.102172	0.105854	33.87	36.35
Freddie Mac			3134A1JD3	12/31/96	12/01/14	28.804	0.000	7.0673	375.05	0.129412	0.133985	0.138720	0.143622	0.148697	47.69	51.12
Freddie Mac			3134A1MX5	02/12/97	02/01/14	30.030	0.000	7.2159	397.19	0.135727	0.140624	0.145698	0.150955	0.156401	51.24	55.00
Freddie Mac			3134A1MY3	02/12/97	02/01/20	19.238	0.000	7.3061	259.10	0.088919	0.092167	0.095534	0.099024	0.102642	33.59	36.09
Freddie Mac			3134A1MZ0	02/12/97	03/01/16	25.716	0.000	7.2560	342.93	0.118097	0.122382	0.126822	0.131423	0.136191	44.33	47.61
Freddie Mac			3134A1NA4	02/12/97	01/02/19	20.877	0.000	7.2857	280.02	0.095465	0.098942	0.102547	0.106283	0.110154	36.26	38.95
Freddie Mac			3134A1X39	12/11/97	06/01/15	33.207	0.000	6.4099	335.05	0.118152	0.121939	0.125847	0.129881	0.134043	43.45	46.28
Freddie Mac			3134A2G77	12/28/98	11/15/28	20.230	0.000	5.4198	143.24	0.051664	0.053064	0.054502	0.055979	0.057496	18.98	20.02
Freddie Mac			3134A2HF8	06/30/98	11/24/14	38.078	0.000	5.9744	325.96	0.116573	0.120055	0.123641	0.127335	0.131138	42.85	45.45
Freddie Mac			3134A2HG6	06/30/98	12/11/25	19.896	0.000	5.9699	170.12	0.061004	0.062825	0.064700	0.066631	0.068620	22.36	23.72
Freddie Mac			3134A2NQ7	07/30/98	08/15/14	37.992	0.000	6.1246	332.50	0.118463	0.122090	0.125829	0.129682	0.133654	44.30	47.06
Freddie Mac			3134A3D29	09/09/99	08/15/27	14.928	0.000	6.9258	132.17	0.052766	0.054593	0.056483	0.058439	0.060463	19.83	21.23
Freddie Mac			3134A3ZJ8	09/14/99	09/14/29*	12.656	0.000	7.0101	113.63	0.045818	0.047424				11.88*	
Freddie Mac			3134A3ZU3	08/02/99	12/14/29	15.469	0.000	6.2410	121.23	0.047694	0.049182	0.050717	0.052299	0.053931	17.49	18.60
Fannie Mae			31359MEL3	01/29/99	06/01/17	34.790	0.000	5.8405	268.12	0.099457	0.102361	0.105351	0.108427	0.111593	36.50	38.67
Fannie Mae			31359MZQ9	12/21/05	03/21/10	83.248	0.000	N/A		0.108961	0.108718	0.108687			39.18	8.70
Fannie Mae			31364KSS0	08/17/00	08/17/12	60.070	2.000	6.9636	242.62	0.104854	0.108504	0.112282	0.116192	0.120237	39.40	42.19
Fannie Mae			3136F1EQ9	12/27/01	03/17/31	16.751	0.000	6.2082	89.71	0.043576	0.044928	0.046323	0.047761	0.049244	16.22	17.24
Fannie Mae			3136F1KN9	01/29/02	02/01/09	87.729	0.000	N/A		0.010236					.31	
Fannie Mae			3136F2B31	12/20/02	12/30/32	19.252	0.000	5.5626	75.51	0.041409	0.042561	0.043745	0.044961	0.046212	15.12	15.97
Fannie Mae			3136F2C63	12/24/02	12/30/09	76.570	0.000	3.8410	197.07	0.102713	0.104686				37.23	

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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 1/1/09	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2009 1st Period	2009 2nd Period	2009 3rd Period	2010 2nd Period	2010 3rd Period	2009	2010
Fannie Mae	3136F3LA2	04/04/03	10/03/33	20.285	0.000	5.2999	71.09	0.039813	0.040868	0.041951	0.043063	0.044204	14.71	15.50
Fannie Mae	3136F3ZC3	06/09/03	12/15/33	23.674	0.000	N/A		0.041068	0.042055	0.043066	0.044101	0.045160	14.99	15.72
Fannie Mae	3136F4R55	01/07/04	12/15/34	18.268	0.000	5.5708	57.56	0.037084	0.038116	0.039178	0.040269	0.041391	13.57	14.34
Fannie Mae	3136F66E4	05/13/05	02/15/09	98.144	3.600	4.1385	17.92	0.014656					.64	
Fannie Mae	3136F6E62	03/01/05	05/01/10	92.689	0.000	N/A		0.026080	0.022229	0.001738			7.24	.21
Fannie Mae	3136F6G86	02/24/05	02/15/15	63.549	0.000	4.5968	121.66	0.095030	0.097215	0.099449	0.101735	0.104073	35.20	36.84
Fannie Mae	3136F75Q6	11/14/06	11/14/36*	12.693	0.000	7.0001	20.06	0.028322					3.77*	
Fannie Mae	3136F75W3	11/03/06	12/01/11	78.531	0.000	4.8158	85.13	0.115976	0.118768	0.121628	0.124557	0.127556	42.42	44.49
Fannie Mae	3136F7DC8	06/29/05	12/01/10	87.017	0.000	N/A		0.053432	0.035984	0.019731	0.018519		15.08	6.32
Fannie Mae	3136F7J24	06/27/06	06/27/36*	11.807	0.000	7.2499	23.12	0.028411					5.00*	
Fannie Mae	3136F7J73	06/16/06	07/10/11	84.228	0.000	N/A		0.090722	0.082963	0.075049	0.066872	0.058529	28.58	22.72
Fannie Mae	3136F7M53	06/30/06	06/30/36*	11.637	0.000	7.3000	22.87	0.028230					5.05*	
Fannie Mae	3136F7M61	07/10/06	07/10/36*	10.982	0.000	7.5002	21.96	0.026510	0.027504				5.19*	
Fannie Mae	3136F7MB0	11/17/05	06/07/12	73.724	0.000	4.7041	115.24	0.111047	0.113658		0.119068	0.121869	40.57	42.50
Fannie Mae	3136F7NJ2	11/15/05	02/28/14	67.000	0.000	4.8887	109.44	0.103543	0.104344	0.108667	0.109508	0.114044	38.57	40.48
Fannie Mae	3136F7NM5	11/15/05	11/15/30	26.938	0.000	5.3159	48.06	0.046559	0.047796	0.049067	0.050371	0.051710	17.10	18.02
Fannie Mae	3136F7NQ6	11/17/05	03/10/10	81.307	0.000	4.8534	131.45	0.125460	0.128505	0.131623			46.40	9.08
Fannie Mae	3136F7PG6	12/05/05	06/10/10	80.940	0.000	4.7398	125.32	0.122728	0.125636	0.128614			44.83	20.45
Fannie Mae	3136F7Q34	07/14/06	10/31/14	63.950	0.000	5.4603	91.01	0.109784	0.112782	0.115861	0.119024	0.122274	40.43	42.67
Fannie Mae	3136F7QX8	01/06/06	10/10/13	69.750	0.000	4.6951	103.79	0.103412	0.105840	0.108325	0.110868	0.113470	38.06	39.87
Fannie Mae	3136F7UM7	02/22/06	10/01/12	96.825	4.318	4.8859	12.51	0.013005	0.013323	0.013648	0.013982	0.014323	4.80	5.03
Fannie Mae	3136F8BF1	12/12/06	12/12/36*	14.464	0.000	6.5499	20.47	0.029937	0.030917				10.38*	
Fannie Mae	3136F8JD8	03/16/07	05/31/13	74.650	0.000	4.7639	65.89	0.107066	0.109616	0.112227	0.114900	0.117637	39.16	41.05
Fannie Mae	3136F8JY2	03/30/07	04/10/13	75.160	0.000	4.7935	65.14	0.107592	0.110170	0.112811	0.115515	0.118283	39.62	41.54
Fannie Mae	3136F8KC8	04/02/07	01/29/10	87.515	0.000	4.7745	75.30	0.123565	0.126514	0.129535			45.92	3.63
Fannie Mae	3136F8LJ2	05/16/07	10/01/29	60.778	0.000	N/A		0.080367	0.080320	0.077761	0.077711	0.075022	28.69	27.74
Fannie Mae	3136F8LW3	05/03/07	06/01/15	75.398	0.000	N/A		0.095123	0.091548	0.091353	0.087491	0.087291	33.49	32.07
Fannie Mae	3136F8NZ4	06/11/07	12/10/14	66.600	0.000	5.4956	58.63	0.110267	0.113297	0.116410	0.119609	0.122896	40.37	42.62
Fannie Mae	3136F8P25	02/08/08	02/08/38	16.973	0.000	6.0000	9.25	0.028504	0.029846	0.030240	0.031663	0.032081	10.90	11.56
Fannie Mae	3136F8QH1	07/11/07	02/28/14	69.767	0.000	5.4960	58.34	0.112676	0.113885	0.118954	0.120230	0.125582	42.12	44.47
Fannie Mae	3136F8QL2	07/19/07	10/29/10	84.360	0.000	5.2540	66.03	0.131567	0.135023	0.138570	0.142211		48.42	41.95
Fannie Mae	3136F8QM0	07/30/07	07/30/37	12.693	0.000	7.0001	13.03	0.026439	0.027365	0.028322	0.029314	0.030340	9.97	10.68
Fannie Mae	3136F8RD9	08/09/07	04/10/12	79.420	0.000	4.9945	56.68	0.116736	0.119651	0.122639	0.125702	0.128841	43.03	45.20
Fannie Mae	3136F8SE6	08/29/07	06/30/10	87.435	0.000	4.7840	57.31	0.123792	0.126753	0.129785			45.10	23.23
Fannie Mae	3136F8SH9	09/07/07	07/31/09	91.845	0.000	4.5334	55.85	0.117790	0.122456				25.70	
Fannie Mae	3136F8UT0	11/06/07	05/01/14	95.257	0.000	N/A		0.026502	0.025214	0.023403	0.022299	0.019955	9.12	8.02
Fannie Mae	3136F8XP5	11/20/07	07/10/12	82.235	0.000	4.2600	39.58	0.099974	0.102103	0.104278	0.106499	0.108768	37.11	38.71
Fannie Mae	3136F8YZ2	12/13/07	02/15/12	85.070	0.000	3.9122	35.39	0.094893	0.096749	0.098642	0.100571	0.102539	35.01	36.39
Fannie Mae	3136F92T9	12/30/08	12/30/38	20.417	0.000	5.3667	.03	0.030437	0.031254	0.032092	0.032953	0.033838	11.11	11.71
Fannie Mae	3136F92X0	12/30/08	12/30/38	18.834	0.000	5.6431	.03	0.029523	0.030356	0.031213	0.032093	0.032999	10.78	11.40
Fannie Mae	3136F92Y8	12/30/08	12/30/38	18.839	0.000	5.6422	.03	0.029526	0.030359	0.031216	0.032096	0.033002	10.78	11.40

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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 1/1/09	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2009 1st Period	2009 2nd Period	2009 3rd 2010 1st	2010 2nd Period	2010 3rd Period	2009	2010
Fannie Mae	3136F95A7	01/28/09	01/28/39	19.073	0.000	5.5999			0.029669	0.030500	0.031354	0.032231	10.01	11.40
Fannie Mae	3136F95D1	01/28/09	01/28/39	18.797	0.000	5.6499			0.029500	0.030334	0.031191	0.032072	9.95	11.34
Fannie Mae	3136F95W9	02/03/09	02/03/39	16.248	0.000	6.1499			0.027757	0.028611	0.029490	0.030397	9.23	10.72
Fannie Mae	3136F96T5	02/04/09	02/04/39	15.782	0.000	6.2500			0.027399	0.028256	0.029139	0.030049	9.09	10.59
Fannie Mae	3136F96W8	02/11/09	02/11/39	15.782	0.000	6.2500			0.027399	0.028256	0.029139	0.030049	8.89	10.58
Fannie Mae	3136F96Z1	02/11/09	02/11/39	15.108	0.000	6.4000			0.026859	0.027719	0.028606	0.029521	8.72	10.39
Fannie Mae	3136F9A29	08/01/08	07/01/10	93.880	0.000	3.3212	12.99	0.087809	0.089267	0.090749			31.87	16.33
Fannie Mae	3136F9A37	08/01/08	12/31/10	91.840	0.000	3.5525	13.69	0.091972	0.093606	0.095269	0.096961		33.41	34.51
Fannie Mae	3136F9A45	08/01/08	07/01/11	89.720	0.000	3.7531	14.03	0.095000	0.096782	0.098599	0.100449		34.52	35.83
Fannie Mae	3136F9A52	08/01/08	12/30/11	87.670	0.000	3.8911	14.22	0.096287	0.098160	0.100070	0.102017	0.104001	35.00	36.38
Fannie Mae	3136F9A60	08/01/08	06/29/12	85.645	0.000	4.0007	14.28	0.096745	0.098681	0.100655	0.102668	0.104722	35.18	36.61
Fannie Mae	3136F9A78	08/01/08	12/31/12	83.605	0.000	4.0950	14.36	0.096725	0.098705	0.100726	0.102789	0.104893	35.18	36.64
Fannie Mae	3136F9B44	08/07/08	12/01/13	84.261	0.000	N/A		0.090442	0.090187	0.086193	0.085916	0.081745	32.39	30.85
Fannie Mae	3136F9D91	09/04/08	04/01/12	91.994	0.000	N/A		0.089998	0.080243	0.079782	0.059154	0.058821	29.72	23.12
Fannie Mae	3136F9E25	09/04/08	04/01/14	83.238	0.000	N/A		0.092245	0.092407	0.094062	0.093999	0.095263	33.40	33.96
Fannie Mae	3136F9FX6	04/03/08	12/30/12	93.811	0.000	N/A		0.053644	0.054401	0.035916	0.036423	0.019913	19.43	13.01
Fannie Mae	3136F9FY4	04/03/08	06/29/12	93.719	0.000	N/A		0.073109	0.048271	0.048936	0.026757	0.027125	21.80	13.58
Fannie Mae	3136F9FZ1	04/03/08	12/29/12	94.297	0.000	N/A		0.059108	0.046952	0.034911	0.027411	0.016967	19.04	11.18
Fannie Mae	3136F9KB8	04/22/08	04/22/38*	14.890	0.000	6.4500	6.70	0.027539					3.06*	
Fannie Mae	3136F9KS1	04/28/08	04/28/38*	15.108	0.000	6.4000	6.62	0.027414					3.21*	
Fannie Mae	3136F9LJ0	04/28/08	04/28/38*	14.676	0.000	6.4999	6.49	0.027359					3.20*	
Fannie Mae	3136F9PQ0	05/21/08	05/21/38*	15.782	0.000	6.2500	6.06	0.028256					3.96*	
Fannie Mae	3136F9PW7	05/20/08	05/20/38*	15.108	0.000	6.4000	5.97	0.027719					3.85*	
Fannie Mae	3136F9QD8	05/28/08	05/28/38*	15.329	0.000	6.3501	5.79	0.027898					4.10*	
Fannie Mae	3136F9QN6	05/28/08	05/28/38*	14.675	0.000	6.5001	5.67	0.027358					4.02*	
Fannie Mae	3136F9QV8	06/02/08	06/02/28*	30.596	0.000	6.0100	10.72	0.052614					7.94*	
Fannie Mae	3136F9SM6	06/04/08	06/04/38*	14.675	0.000	6.5001	5.51	0.027358					4.19*	
Fannie Mae	3136F9UK7	06/24/08	06/24/38	13.451	0.000	6.8001	4.76	0.026272	0.027165	0.028089	0.029044	0.030031	9.63	10.30
Fannie Mae	3136F9VS9	06/30/08	06/30/38	12.693	0.000	7.0001	4.47	0.025545	0.026439	0.027365	0.028322	0.029314	9.36	10.03
Fannie Mae	3136F9W90	12/08/08	12/08/38*	11.949	0.000	7.2086	.55	0.023927	0.024789				8.22*	
Fannie Mae	3136F9XU2	06/30/08	07/15/09	96.935	0.000	3.0100	14.69	0.081151	0.082372				15.96	
Fannie Mae	3136F9ZA4	07/30/08	07/30/38	14.255	0.000	6.6001	3.95	0.026135	0.026997	0.027888	0.028808	0.029759	9.83	10.49
Fannie Mae	3136F9ZF3	08/05/08	06/01/10	94.000	0.000	3.4227	13.08	0.090357	0.091904	0.093477			32.90	14.02
Fannie Mae	3136F9ZZ9	08/01/08	12/31/09	95.790	0.000	3.0581	12.29	0.082409	0.083669				29.81	
Fannie Mae	3136FH5F8	08/07/09	12/30/11	96.465	0.000	1.5067		0.040374	0.040617	0.040923	0.041231		5.81	14.68
Fannie Mae	3136FHAT2	02/18/09	02/18/39	14.417	0.000	6.5611		0.026276	0.027138	0.028028	0.028948		8.34	10.17
Fannie Mae	3136FHBC8	02/23/09	02/23/39	14.472	0.000	6.5480		0.026323	0.027185	0.028075	0.028994		8.22	10.18
Fannie Mae	3136FHBD6	02/23/09	02/23/39	13.648	0.000	6.7499		0.025590	0.026454	0.027346	0.028269		7.99	9.92
Fannie Mae	3136FHFA9	03/05/09	03/04/39	15.685	0.000	6.2717		0.027325	0.028178	0.029062	0.029973		8.19	10.51
Fannie Mae	3136FHHE1	03/17/09	03/17/39	15.896	0.000	6.2252		0.027488	0.028344	0.029226	0.030136		7.90	10.55
Fannie Mae	3136FHHE4	03/18/09	03/18/39	15.896	0.000	6.2252		0.027488	0.028344	0.029226	0.030136		7.87	10.55

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SECTION I-B

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								2009 1st Period	2009 2nd Period	2009 3rd Period	2010 2nd Period	2010 3rd Period	2009	2010
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Fannie Mae	3136FHET8	03/23/09	03/23/39	16.247	0.000	6.1502			0.027756	0.028610	0.029490	0.030396	7.80	10.63
Fannie Mae	3136FHEU5	03/24/09	03/24/39	16.247	0.000	6.1502			0.027756	0.028610	0.029490	0.030396	7.77	10.63
Fannie Mae	3136FHEY7	03/25/09	03/25/39	16.778	0.000	6.0397			0.028149	0.028999	0.029874	0.030777	7.85	10.77
Fannie Mae	3136FHHU2	04/08/09	04/08/39	20.368	0.000	5.3749			0.030410	0.031228	0.032067	0.032929	8.07	11.53
Fannie Mae	3136FHHJP1	04/07/09	12/28/10	99.357	0.000	N/A		0.021107	0.016663	0.008370	0.001190		4.73	1.70
Fannie Mae	3136FHPN9	05/04/09	05/04/39	18.256	0.000	5.7500			0.029159	0.029997	0.030860	0.031747	6.96	11.05
Fannie Mae	3136FHRN7	05/20/09	05/20/39	17.680	0.000	5.8599			0.028779	0.029622	0.030490	0.031384	6.39	10.89
Fannie Mae	3136FHTC9	05/27/09	05/27/39	17.202	0.000	5.9540			0.028450	0.029297	0.030170	0.031068	6.12	10.76
Fannie Mae	31398AVK5	02/18/09	02/18/39	14.640	0.000	6.5083			0.026467	0.027329	0.028218	0.029136	8.40	10.24
Financial Federal Corp	317492AE6	04/12/04	04/15/34*	100.000	VARIES	7.3749		0.262513					27.30*	
Financial Federal Corp	317492AF3	04/12/04	04/15/34*	100.000	VARIES	7.3749		0.262513					27.30*	
The Finova Group Inc.	317928AA7	08/22/01	11/15/09	76.270	7.500	N/A		0.174297	0.179451				55.66	
First Data Corporation	319963AN4	10/24/07	09/24/15	94.796	9.875	10.8718	5.33	0.013197	0.013915	0.014671	0.015469	0.016310	5.02	5.58
First Data Corporation	319963AP9	10/24/07	09/24/15	94.796	9.875	10.8718	5.33	0.013197	0.013915	0.014671	0.015469	0.016310	5.02	5.58
Frnkln & Hamltn HSD #103	35241RAE5	03/15/06	11/01/10	76.493	0.000	5.8733	134.46	0.145312	0.149580	0.153972	0.158494		53.60	47.01
Frnkln & Hamltn HSD #103	35241RAF2	03/15/06	11/01/11	71.698	0.000	5.9985	128.91	0.139554	0.143739	0.148050	0.152491	0.157064	51.50	54.64
Franklin Cnty SD #47	352730CF0	02/15/07	12/01/13	68.938	0.000	5.5487	74.73	0.117232	0.120484	0.123827	0.127262	0.130793	42.99	45.40
Franklin Cnty SD #47	352730CG8	02/15/07	12/01/14	65.167	0.000	5.5688	70.91	0.111259	0.114357	0.117541	0.120814	0.124178	40.80	43.10
Franklin Cnty SD #47	352730CH6	02/15/07	12/01/15	61.525	0.000	5.5989	67.32	0.105666	0.108624	0.111665	0.114791	0.118004	38.75	40.95
Franklin Cnty SD #47	352730CJ2	02/15/07	12/01/16	57.942	0.000	5.6491	63.99	0.100492	0.103330	0.106249	0.109250	0.112336	36.86	38.97
Fremont Genl Fin I	356905208	03/06/96	03/31/26	100.000	9.000	N/A		0.273271	0.277931	0.292175	0.298708	0.303801	102.35	108.92
GGP Limited Partnership	36170XAA3	04/16/07	04/15/12	98.000	3.980	4.4305	6.37	0.010618	0.010794	0.011093	0.011277	0.011590	3.94	4.12
GATX Financial Corp.	36804PAC0	10/25/04	06/15/11	95.703	6.273	7.0956	24.73	0.019196	0.019877	0.020582	0.021313	0.022069	7.06	7.56
GATX Financial Corp.	36804PAD8	10/25/04	06/15/11	95.703	6.273	7.0956	24.73	0.019196	0.019877	0.020582	0.021313	0.022069	7.06	7.56
GATX Financial Corp.	36804PAE6	10/25/04	06/15/11	95.703	6.273	7.0956	24.73	0.019196	0.019877	0.020582	0.021313	0.022069	7.06	7.56
GMAC	37042FDC9	01/16/97	01/15/12	34.258	0.000	7.2720	462.33	0.157318	0.163038	0.168967	0.175110	0.181477	59.60	64.01
General Motors Corp.	370442AT2	03/20/96	03/15/36*	19.874	VARIES	8.0787		0.119894	0.124737				23.22*	
Globe Holdings, Inc.	379432AA5	08/06/98	08/01/09	49.672	VARIES	14.2895		0.395895	0.396395				83.23	
Globe Holdings, Inc.	379432AB3	08/06/98	08/01/09	49.672	VARIES	14.2895		0.395895	0.396395				83.23	
Globe Holdings, Inc.	379432AC1	08/06/98	08/01/09	49.672	VARIES	14.2895		0.395895	0.396395				83.23	
Globe Holdings, Inc.	379432AD9	08/06/98	08/01/09	49.672	VARIES	14.2895		0.395895	0.396395				83.23	
Globe Holdings, Inc.	379432AE7	08/06/98	08/01/09	49.672	VARIES	14.2895		0.395895	0.396395				83.23	
Globe Holdings, Inc.	379432AF4	08/06/98	08/01/09	49.672	VARIES	14.2895		0.395895	0.396395				83.23	
Goldman Sachs Group, Inc.	38141GBV5	01/15/02	01/15/09	100.000	3.500	5.9499		0.196849					2.76	
Goldman Sachs Group, Inc.	38141GBW3	02/01/02	02/01/12	100.000	0.000	6.6999		0.285633	0.295202	0.305091	0.315312	0.325875	107.47	114.79
Goldman Sachs Group, Inc.	38141GBY9	02/08/02	02/08/09	100.000	1.000	6.0499		0.234431					8.67	
Goldman Sachs Group, Inc.	38141GBZ6	02/12/02	02/12/09	100.000	2.000	6.2499		0.231679					9.50	
Goldman Sachs Group, Inc.	38141GCA0	03/08/02	03/08/09	100.000	2.000	6.4250		0.240965					16.14	
Goldman Sachs Group, Inc.	38141GCB8	04/08/02	04/08/12	100.000	2.000	6.6499		0.253171	0.259742	0.266531	0.273546	0.280794	93.43	98.40
Goldman Sachs Group, Inc.	38141GCC6	04/10/02	04/10/12	100.000	2.500	6.7200		0.249577	0.255630	0.261885	0.268351	0.275035	91.93	96.51
Goldman Sachs Group, Inc.	38141GCD4	04/29/02	04/29/12	100.000	3.500	6.8099		0.239313	0.244151	0.249154	0.254327	0.259676	87.63	91.28

* Called in 2009; reportable OID is computed to call date.

SECTION I-B

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										2009 1st Period	2009 2nd Period	2009 3rd 2010 1st	2010 2nd Period	2010 3rd Period	2009	2010
Goldman Sachs Group, Inc.			38141GCE2	07/03/02	07/03/12	100.000	3.000	6.3397		0.218243	0.222519	0.226931	0.231483	0.236179	80.88	84.16
Goldman Sachs Group, Inc.			38141GCH5	08/27/02	08/27/09	100.000	0.000	5.1749		0.195317	0.200371				47.00	
Goldman Sachs Group, Inc.			38141GCJ1	09/16/02	09/16/12	100.000	2.500	5.5999		0.189388	0.192746	0.196199	0.199748	0.203396	69.50	72.03
Goldman Sachs Group, Inc.			38141GCK8	10/28/02	10/28/12	100.000	3.000	5.7299		0.189765	0.192814	0.195951	0.199178	0.202496	69.25	71.54
Goldman Sachs Group, Inc.			38141GCT9	02/11/03	02/11/10	100.000	0.500	4.7499		0.166722	0.170352	0.174068			61.70	6.96
Goldman Sachs Group, Inc.			38141GCV4	02/28/03	02/28/13	100.000	0.000	5.1699		0.189105	0.190831	0.199009	0.200824	0.209430	70.56	74.25
Goldman Sachs Group, Inc.			38141GCW2	02/27/03	02/27/13	100.000	0.500	5.1499		0.184736	0.189135	0.193648	0.198276	0.203024	68.40	71.71
Goldman Sachs Group, Inc.			38141GCTX0	03/05/03	03/05/13	100.000	0.000	5.0499		0.184551	0.189211	0.193988	0.198887	0.203909	68.37	71.87
Goldman Sachs Group, Inc.			38141GCZ5	04/21/03	04/18/13	100.000	0.000	5.1500		0.189138	0.194009	0.199005	0.204129	0.209385	69.69	73.32
Goldman Sachs Group, Inc.			38141GDC5	04/21/03	04/21/13	100.000	2.250	5.1500		0.169050	0.171793	0.174608	0.177495	0.180456	61.74	63.79
Goldman Sachs Group, Inc.			38141GDD3	05/09/03	05/09/10	100.000	2.500	4.1499		0.126895	0.128087	0.129304			46.02	16.55
Goldman Sachs Group, Inc.			38141GDF8	05/30/03	05/30/13	100.000	0.000	4.6300		0.165429	0.169259	0.173177	0.177186	0.181288	60.48	63.32
Goldman Sachs Group, Inc.			38141GDG6	06/11/03	06/11/13	100.000	3.000	4.2499		0.127091	0.128021	0.128970	0.129940	0.130930	45.96	46.64
Goldman Sachs Group, Inc.			38141GDH4	06/20/03	06/20/13	100.000	0.250	4.3500		0.151247	0.154385	0.157592	0.160869	0.164217	55.08	57.40
Goldman Sachs Group, Inc.			38141GDJ0	07/08/03	07/08/10	100.000	0.000	4.1500		0.141560	0.144497	0.147495	0.150556		52.52	28.13
Goldman Sachs Group, Inc.			38141GDL5	08/07/03	08/07/11	100.000	0.000	5.0600		0.180450	0.185016	0.189697	0.194496	0.199417	67.12	70.55
Goldman Sachs Group, Inc.			38141GDM3	08/04/03	08/04/10	100.000	0.000	5.0799		0.181340	0.185946	0.190669	0.195512		67.48	41.48
Goldman Sachs Group, Inc.			38141GDN1	08/25/03	08/25/10	100.000	1.000	4.8700		0.164517	0.167847	0.171257	0.174751		60.67	40.70
Goldman Sachs Group, Inc.			38141GDP6	08/28/03	08/28/10	100.000	1.500	4.9500		0.164043	0.167072	0.170175	0.173356		60.35	40.90
Goldman Sachs Group, Inc.			38141GDR2	01/21/04	04/06/10	100.000	0.000	3.9420		0.131600	0.134194	0.136839			48.29	13.00
Goldman Sachs Group, Inc.			38141GDS0	04/13/04	06/13/11	100.000	0.000	4.6749		0.161125	0.164891	0.168746	0.172690	0.176727	58.82	61.60
Goldman Sachs Group, Inc.			38141GDT8	04/16/04	04/16/09	100.000	0.250	4.0750		0.134344					14.11	
Goldman Sachs Group, Inc.			38141GDW1	11/23/04	11/23/11	100.000	2.000	4.5999		0.142187	0.144180	0.146218	0.148303	0.150436	51.70	53.17
Goldman Sachs Group, Inc.			38141GDY7	01/11/05	01/11/12	100.000	1.000	4.7300		0.149808	0.152694	0.155648	0.158672	0.161768	55.44	57.62
Goldman Sachs Group, Inc.			38141GEB6	02/15/05	02/15/12	100.000	2.000	4.5499		0.138469	0.140355	0.142284	0.144257	0.146275	50.71	52.12
Goldman Sachs Group, Inc.			38141GEC4	06/29/05	06/29/12	100.000	1.000	4.6499		0.146864	0.149633	0.152466	0.155365	0.158332	53.38	55.42
Goldman Sachs Group, Inc.			38141GEH3	04/13/06	04/13/10	100.000	0.000	5.5399		0.176416	0.181303	0.186325			65.16	19.01
Goldman Sachs Group, Inc.			38141GEN0	06/28/06	06/28/11	100.000	0.125	5.8999		0.188988	0.194461	0.200095	0.205895	0.211867	69.05	73.11
Goldman Sachs Group, Inc.			38141GFS8	06/25/08	07/09/10	100.000	0.000	4.8989		0.136343	0.139682	0.143104	0.146609		50.85	27.53
Goldman Sachs Group, Inc.			38141GGH1	10/26/09	03/05/13	100.000	0.000	1.0049				0.027915	0.028015	0.028156	1.81	10.10
Goldman Sachs Group, Inc.			38141GGJ7	11/19/09	11/19/24	100.000	VARIES	5.8890				0.163584	0.159404	0.155101	6.87	57.78
Goldman Sachs Bank USA			3814262A2	11/04/09	11/06/14	100.000	0.000	3.0642			0.085119	0.085134	0.086438	0.087763	4.85	31.03
Goldman Sachs Bank USA			381426265	08/05/09	08/07/14	100.000	0.000	3.2499			0.090275	0.090292	0.091759	0.093250	13.18	33.20
Goldman Sachs Bank USA			381426273	09/09/09	09/09/14	100.000	0.000	3.0499				0.084721	0.086013	0.087325	9.49	31.02
Goldman Sachs Bank USA			381426281	10/05/09	10/07/14	100.000	0.000	3.1498			0.087495	0.087511	0.088889	0.090289	7.53	31.99
Goldman Sachs Bank USA			381426299	09/30/09	09/30/14	100.000	0.000	3.0503				0.084731	0.086023	0.087335	7.71	30.97
Goldman Sachs Group, Inc.			38143DAA7	09/03/09	09/09/14	100.000	0.000	3.1999				0.088889	0.088936	0.090359	10.49	32.59
Goldman Sachs Group, Inc.			38143U457	04/16/04	10/16/11	100.000	0.000	4.7359		0.162400	0.166246	0.170183	0.174213	0.178338	59.74	62.60
Goldman Sachs Group, Inc.			38143U648	02/05/04	02/05/09	100.000	0.000	3.7999							4.25	
Goldman Sachs Group, Inc.			38143UAD3	03/09/04	03/09/09	100.000	2.000	3.3500				0.099103			6.74	
Goldman Sachs Group, Inc.			38143UAE1	03/31/04	03/31/09	100.000	0.250	3.5000				0.112478			10.01	
Goldman Sachs Group, Inc.			38143UAF8	04/08/04	04/08/09	100.000	1.250	3.9200				0.123046			11.94	
Goldman Sachs Group, Inc.			38143UAG6	04/08/04	04/08/09	100.000	0.250	3.9199				0.128348			12.45	

SECTION I-B

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								2009 1st Period	2009 2nd Period	2009 3rd 2010 1st	2010 2nd Period	2010 3rd Period	2009	2010
Goldman Sachs Group, Inc.	38143UAH4	04/12/04	04/12/09	100.000	0.750	3.8700		0.123816					12.51	
Goldman Sachs Group, Inc.	38143UAM3	06/11/04	06/11/09	100.000	0.000	4.8500		0.167145					26.74	
Goldman Sachs Group, Inc.	38143UAN1	07/22/04	07/22/09	100.000	1.500	4.5000		0.141236	0.143477				28.79	
Goldman Sachs Group, Inc.	38143UAQ4	09/10/04	09/10/11	100.000	VARIES	4.5701		0.137196	0.138605	0.140046	0.141426	0.142837	49.96	50.97
Goldman Sachs Group, Inc.	38143UAR2	09/01/04	09/01/09	100.000	1.000	4.0499		0.127238	0.129252				30.90	
Goldman Sachs Group, Inc.	38143UAS0	09/10/04	09/10/12	100.000	0.500	4.7699		0.157113	0.160529	0.164026	0.167607	0.171273	57.94	60.50
Goldman Sachs Group, Inc.	38143UAU5	09/28/04	09/28/09	100.000	VARIES	3.9299		0.114275	0.113692				30.41	
Goldman Sachs Group, Inc.	38143UAX9	10/08/04	10/08/11	100.000	1.500	4.5499		0.143093	0.145401	0.147761	0.150174	0.152643	52.32	54.03
Goldman Sachs Group, Inc.	38143UAZ4	12/15/04	12/15/09	120.000	0.000	4.0399		0.158031	0.161223				54.94	
Goldman Sachs Group, Inc.	38143UBB6	03/16/05	03/16/12	100.000	1.000	5.0399		0.161357	0.164723	0.168174	0.171712	0.175339	59.41	61.93
Goldman Sachs Group, Inc.	38143UBC4	04/13/05	04/13/12	100.000	0.500	4.9999		0.162474	0.166189	0.169997	0.173899	0.177900	59.75	62.52
Goldman Sachs Group, Inc.	38143UBF7	08/18/05	08/18/11	100.000	0.000	4.8399		0.155185	0.158941	0.162787	0.166727	0.170761	57.55	60.37
Goldman Sachs Group, Inc.	38143UBH3	10/03/05	10/03/12	100.000	1.000	5.0999		0.160241	0.163619	0.167083	0.170635	0.174278	58.90	61.42
Goldman Sachs Group, Inc.	38143UBJ9	10/17/05	10/17/10	100.000	0.000	5.0229		0.161918	0.165985	0.170153	0.174427		59.63	49.43
Goldman Sachs Group, Inc.	38143UBN0	03/16/07	03/16/14	100.000	0.000	5.7599		0.174226	0.179244	0.184406	0.189717	0.195181	64.69	68.47
Goldman Sachs Group, Inc.	38143UBW0	07/09/07	07/09/10	100.000	0.000	5.4600		0.160061	0.164431	0.168920	0.173531		59.93	32.59
Goldman Sachs Group, Inc.	38143UCE9	10/03/07	10/03/10	100.000	0.000	5.0199		0.146532	0.150210	0.153980	0.157845		54.07	42.58
Goldman Sachs Group, Inc.	38143UCG4	10/09/07	10/13/15	100.000	0.000	5.8199		0.171323	0.176309	0.181439	0.186719	0.192153	63.36	67.10
Goldman Sachs Group, Inc.	38143UCK5	01/31/08	01/31/15	100.000	1.000	5.2500		0.148933	0.152114	0.155378	0.158727	0.162165	55.16	57.56
Goldman Sachs Group, Inc.	38143UCN9	04/11/08	09/11/15	100.000	3.000	5.7277		0.160911	0.163133	0.165418	0.167769	0.170187	58.82	60.50
Goldman Sachs Group, Inc.	38143UCT6	07/31/08	07/31/23	100.000	VARIES	6.1233		0.170094	0.168285	0.166421	0.166506	0.166593	60.35	59.95
Goldman Sachs Group, Inc.	38143UCX7	09/02/08	09/21/10	100.000	0.000	4.3870		0.122144	0.124823	0.127561	0.130359		45.00	33.67
Goldman Sachs Group, Inc.	38143UDB4	07/24/09	07/25/11	100.000	0.000	2.9229			0.081193	0.081201	0.082387	0.083592	12.75	29.82
Goldman Sachs Group, Inc.	38143UDK4	02/05/09	05/05/12	100.000	0.000	5.2977		0.147161	0.149110	0.153060	0.157114	0.161276	48.66	56.29
Goldman Sachs Group, Inc.	38143UDT5	07/24/09	07/25/11	100.000	0.000	2.9229			0.081193	0.081201	0.082387	0.083592	12.75	29.82
Goldman Sachs Group, Inc.	38143UEC1	07/29/09	07/29/24	100.000	VARIES	6.4990			0.180529	0.177821	0.175024		27.44	63.67
Goldman Sachs Group, Inc.	38143UED9	07/29/09	07/29/24	100.000	VARIES	6.8975				0.191599	0.187669	0.183603	29.12	67.05
Goldman Sachs Group, Inc.	38143UEF4	08/07/09	08/08/11	100.000	0.000	2.4971			0.069366	0.069371	0.070237	0.071114	9.99	25.38
Goldman Sachs Group, Inc.	38143UEH0	08/20/09	08/20/24	100.000	VARIES	6.8712				0.190869	0.190507	0.190134	25.00	68.55
Goldman Sachs Group, Inc.	38143UEJ6	08/25/09	08/25/11	100.000	0.000	2.6782				0.074395	0.075391	0.076401	9.37	27.21
Goldman Sachs Group, Inc.	38143UEK3	08/25/09	02/25/11	100.000	0.000	2.0848				0.057913	0.058516	0.059126	7.30	21.11
Goldman Sachs Group, Inc.	38143UEL1	08/28/09	12/12/12	100.000	0.000	3.4679			0.096331	0.097296	0.098983	0.100700	11.87	35.39
Goldman Sachs Group, Inc.	38143UEN7	09/17/09	10/03/11	100.000	0.000	2.3500			0.065279	0.065347	0.066115	0.066892	6.79	23.80
Goldman Sachs Group, Inc.	38143UEU1	10/29/09	10/29/24	100.000	VARIES	6.0484				0.168013	0.163643	0.159142	10.42	59.15
Goldman Sachs Group, Inc.	38143UEY3	10/30/09	10/30/14	100.000	1.000	3.9877				0.110771	0.112426	0.114114	6.76	40.38
Goldman Sachs Group, Inc.	38143UEZ0	10/29/09	10/29/16	100.000	1.000	4.6747				0.129853	0.132239	0.134681	8.05	47.48
Goldman Sachs Group, Inc.	38143UFM8	11/30/09	11/30/15	100.000	1.000	3.9589				0.109971	0.111598	0.113258	3.41	39.98
Goldman Sachs Group, Inc.	38143Y145	04/07/06	01/07/09	100.000	0.000	5.3774		0.168332					1.01	
Goldman Sachs Group, Inc.	38143YAA1	03/07/05	03/07/11	100.000	0.000	4.6499		0.151713	0.155240	0.158849	0.162543	0.166322	56.07	58.70
Goldman Sachs Group, Inc.	38144P135	02/21/08	05/28/09	100.000	0.000	3.1999		0.091089					13.39	
Goldman Sachs Group, Inc.	38144P218	02/05/08	05/05/09	100.000	0.000	3.7499		0.107114					13.28	
Goldman Sachs Group, Inc.	38144P226	02/05/08	05/05/09	100.000	0.000	3.7499		0.107114					13.28	
Goldman Sachs Group, Inc.	38144P267	02/11/08	05/11/09	100.000	0.000	3.4999		0.099789					12.97	

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 1/1/09	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2009 1st Period	2009 2nd Period	2009 3rd Period	2010 2nd Period	2010 3rd Period	2009	2010
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Goldman Sachs Group, Inc.	38144P275	02/11/08	05/11/09	100.000	0.000	3.4999		0.099789					12.97	
Goldman Sachs Group, Inc.	38144P432	02/04/08	08/04/10	100.000	0.000	4.3500		0.123462	0.126147	0.128891	0.131694		45.73	27.96
Goldman Sachs Group, Inc.	38144U407	03/06/08	06/05/09	100.000	0.000	3.7299		0.106516					16.40	
Goldman Sachs Group, Inc.	38144U779	03/14/08	06/15/09	100.000	0.000	3.7500		0.107127					17.57	
Goldman Sachs Group, Inc.	38144U803	03/27/08	06/29/09	100.000	0.000	4.4999		0.129281					23.01	
Goldman Sachs Group, Inc.	38145E220	04/23/08	07/23/09	100.000	0.000	3.9499		0.110806	0.112994				22.78	
Goldman Sachs Group, Inc.	38145E402	04/02/08	04/09/09	100.000	0.000	3.5999		0.101870					9.98	
Goldman Sachs Group, Inc.	38145E501	04/03/08	04/09/09	100.000	0.000	3.5500		0.100421					9.84	
Goldman Sachs Group, Inc.	38145E667	08/01/08	02/02/10	100.000	0.000	4.1900		0.116403	0.118841	0.121331			43.08	3.76
Goldman Sachs Group, Inc.	38145E766	08/13/08	11/13/09	100.000	0.000	3.9113		0.109710	0.111855				34.62	
Goldman Sachs Group, Inc.	38145E808	04/09/08	07/09/09	100.000	0.000	3.8999		0.109389	0.111522				20.95	
Goldman Sachs Group, Inc.	38145K135	09/04/08	11/10/09	100.000	0.000	3.7620		0.105221	0.107201				32.87	
Goldman Sachs Group, Inc.	38145K143	09/10/08	03/10/10	100.000	0.000	3.9160		0.108778	0.110908	0.113080			40.02	7.80
Goldman Sachs Group, Inc.	38145K192	09/17/08	01/19/10	100.000	0.000	3.7570		0.104362	0.105690	0.107676			38.35	1.94
Goldman Sachs Group, Inc.	38145K259	10/01/08	02/01/10	100.000	0.000	3.8600		0.107223	0.108603	0.110699			39.37	3.32
Goldman Sachs Group, Inc.	38145K267	10/06/08	01/06/10	100.000	0.000	4.1000		0.113889	0.115057	0.117415			41.83	.59
Goldman Sachs Group, Inc.	38145K648	02/09/09	05/10/10	100.000	0.000	4.4634		0.123984	0.125383	0.128181			40.39	16.54
Goldman Sachs Group, Inc.	38145K788	01/08/09	05/07/10	100.000	0.000	5.2200		0.145001	0.147503	0.151352			51.98	19.07
Goldman Sachs Group, Inc.	38145K853	01/02/09	01/04/11	100.000	0.000	5.6831		0.157866	0.157916	0.162403	0.167018	0.171764	57.49	60.95
Goldman Sachs Group, Inc.	38145T292	11/25/09	11/28/11	100.000	0.000	1.6731			0.046477	0.046484	0.046872	0.047265	1.67	16.83
Goldman Sachs Group, Inc.	38145T573	08/10/09	08/10/12	100.000	0.000	3.4194				0.094985	0.096609	0.098261	13.39	34.95
Goldman Sachs Group, Inc.	38145T656	09/03/09	09/04/12	100.000	0.000	3.3182			0.092172	0.092181	0.093711	0.095266	10.88	33.82
Goldman Sachs Group, Inc.	38145T854	07/31/09	07/31/12	100.000	0.000	3.6701				0.101948	0.103819	0.105724	15.39	37.61
Goldman Sachs Group, Inc.	38145T888	08/11/09	12/11/12	100.000	0.000	3.6196			0.100546	0.101760	0.103601	0.105476	14.10	37.04
Great Lakes Carbon Corp.	390559AC6	05/22/98	05/15/09	53.092	VARIES	13.1241		0.364562					48.85	
Great Plains Energy, Inc.	391164803	05/18/09	06/15/42	100.000	VARIES	11.2196		0.308232	0.306836	0.310417	0.310712	0.314534	70.06	113.43
Great Plains Energy, Inc.	391164AA8	06/14/04	02/16/09	100.000	VARIES	5.0136		0.140046					6.30	
Great Plains Energy, Inc.	391164AC4	05/18/09	06/15/42	100.000	VARIES	11.2196		0.308232	0.306836	0.310417	0.310712	0.314534	70.06	113.43
Griffon Corporation	398433AA0	07/18/03	07/18/23	100.000	VARIES	8.5003		0.300655	0.308711	0.317110	0.325865	0.334992	112.37	118.65
Griffon Corporation	398433AB8	07/18/03	07/18/23	100.000	VARIES	8.5003		0.300655	0.308711	0.317110	0.325865	0.334992	112.37	118.65
HCA Inc.	404119AY5	11/17/06	11/15/16	100.000	9.625	N/A		0.269092	0.282126	0.282170	0.282215	0.282263	99.82	101.59
HCA Inc.	404119AZ2	11/17/06	11/15/16	100.000	9.625	N/A		0.269092	0.282126	0.282170	0.282215	0.282263	99.82	101.59
HCA Inc.	404119BA6	11/17/06	11/15/16	100.000	9.625	N/A		0.269092	0.282126	0.282170	0.282215	0.282263	99.82	101.59
HSBC USA, Inc.	40428HCU4	07/27/06	01/27/10	100.000	0.000	5.4266		0.167778	0.172330	0.177006			62.64	4.60
HSBC USA, Inc.	4042EP842	08/29/08	02/26/10	100.000	0.000	3.2949		0.091528	0.093010	0.094543			33.59	5.20
HSBC USA, Inc.	4042K0A88	10/15/09	10/14/11	100.000	0.000	1.4462				0.040175	0.040464	0.040756	3.05	14.56
HSBC USA, Inc.	4042K0B53	10/22/09	10/21/11	100.000	0.000	1.5163				0.042120	0.042438	0.042759	2.91	15.27
HSBC USA, Inc.	4042K0C60	11/04/09	11/03/11	100.000	0.000	1.4560				0.040447	0.040740	0.041036	2.31	14.65
HSBC USA, Inc.	4042K0UD5	01/30/09	07/31/14	100.000	0.000	2.4845		0.067514	0.068639	0.068358	0.070355	0.070067	23.02	25.58
HSBC USA, Inc.	4042K0UX1	02/27/09	08/26/14	100.000	0.000	3.0323			0.084233	0.085503	0.086799	0.088116	25.77	31.34
HSBC USA, Inc.	4042K0VV4	03/31/09	09/30/14	100.000	0.000	3.3762			0.093785	0.095369	0.096978	0.098616	25.56	34.92
HSBC USA, Inc.	4042K0WU5	05/05/09	05/05/11	100.000	VARIES	1.9852			0.055147	0.054936	0.055006	0.055076	13.00	19.80
HSBC USA, Inc.	4042K0XJ9	06/12/09	06/12/13	100.000	0.000	3.7732			0.104812	0.106789	0.108804	0.110857	20.90	38.88

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 1/1/09	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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HSBC USA, Inc.	4042K0YF6	07/29/09	07/29/11	100.000	0.000	1.4379				0.039942	0.040229	0.040519	6.07	14.52
HSBC USA, Inc.	4042K0YZ2	09/10/09	09/09/11	100.000	0.000	1.1978				0.033275	0.033473	0.033673	3.69	12.06
John Hancock Life Ins Co	41013MBT6	10/29/02	04/15/15	50.000	0.000	5.6403	204.89	0.109140	0.112218	0.115383	0.118637	0.121982	40.32	42.63
Harrisburg, PA	414738NQ3	12/28/95	04/01/09	41.259	0.000	6.7889	570.99	0.182391					16.42	
Harrisburg, PA	414738NR1	12/28/95	04/01/10	38.328	0.000	6.8391	536.22	0.171748	0.177621	0.183695			63.96	16.53
Harrisburg, PA	414738NS9	12/28/95	04/01/11	35.259	0.000	6.9490	505.06	0.162725	0.168379	0.174230	0.180283	0.186547	60.63	64.92
Harrisburg, PA	414738NT7	12/28/95	04/01/12	32.621	0.000	7.0092	473.30	0.152985	0.158346	0.163896	0.169640	0.175585	57.02	61.09
Harrisburg, PA	414738NU4	12/28/95	04/01/13	30.247	0.000	7.0491	442.60	0.143365	0.148419	0.153650	0.159065	0.164672	53.45	57.28
Harrisburg, PA	414738NV2	12/28/95	04/01/14	27.925	0.000	7.1092	413.83	0.134480	0.139260	0.144210	0.149336	0.154645	50.15	53.78
Harrisburg, PA	414738NW0	12/28/95	04/01/15	25.992	0.000	7.1193	386.01	0.125504	0.129972	0.134598	0.139390	0.144352	46.80	50.20
Harrisburg, PA	414738NX8	12/28/95	04/01/16	24.047	0.000	7.1593	360.13	0.117342	0.121542	0.125893	0.130399	0.135067	43.77	46.96
Harrisburg, PA	414738NY6	12/28/95	04/01/17	22.322	0.000	7.1792	335.70	0.109497	0.113427	0.117499	0.121717	0.126086	40.85	43.83
Harrisburg, PA	414738NZ3	12/28/95	04/01/18	20.535	0.000	7.2393	312.72	0.102328	0.106032	0.109870	0.113847	0.117968	38.18	41.00
Harrisburg, PA	414738PA6	12/28/95	04/01/19	19.125	0.000	7.2394	291.25	0.095304	0.098754	0.102328	0.106032	0.109871	35.56	38.18
Town of Harrison, NJ	415342KR4	01/09/07	06/01/09	88.217	0.000	5.3025	96.31	0.143490					21.52	
Town of Harrison, NJ	415342KS2	01/09/07	06/01/10	83.578	0.000	5.3535	92.15	0.137379	0.141056	0.144832			50.34	21.72
Town of Harrison, NJ	415342KY9	01/09/07	06/01/09	88.217	0.000	5.3025	96.31	0.143490					21.52	
Town of Harrison, NJ	415342KZ6	01/09/07	06/01/10	83.578	0.000	5.3535	92.15	0.137379	0.141056	0.144832			50.34	21.72
Hartford Life Insurance	41659LAS0	08/16/07	08/16/17	100.000	0.000	5.7021		0.167553	0.172330	0.177243	0.182296	0.187494	62.49	66.10
Hartford Life Insurance	4165X2AA4	12/22/06	12/22/11	100.000	0.000	4.8221		0.147341	0.150893	0.154531	0.158257	0.162073	53.75	56.37
Hartford Life Insurance	4165X2AB2	12/22/06	12/22/11	100.000	2.000	4.8220		0.141785	0.143864	0.145993	0.148173	0.150406	51.45	52.99
Hartford Life Insurance	4165X2AC0	01/23/07	01/23/13	100.000	0.000	4.9060		0.146556	0.150151	0.153834	0.157607	0.161474	54.56	57.27
Hartford Life Insurance	4165X2AE6	02/06/07	02/06/13	100.000	0.000	4.9496		0.147953	0.151614	0.155367	0.159212	0.163152	55.00	57.75
Hartford Life Insurance	4165X2AG1	02/20/07	02/20/13	100.000	0.000	4.8472		0.144674	0.148180	0.151772	0.155450	0.159217	53.64	56.28
Hartford Life Insurance	4165X2AJ5	03/05/07	03/05/13	100.000	0.000	4.6977		0.139908	0.143194	0.146557	0.150000	0.153523	51.73	54.19
Hartford Life Insurance	4165X2AL0	03/06/07	09/20/12	100.000	0.000	4.6360		0.138193	0.141396	0.144674	0.148028	0.151459	50.98	53.37
Hartford Life Insurance	4165X2AM8	03/19/07	03/19/13	100.000	0.000	4.8023		0.143240	0.146680	0.150202	0.153808	0.157501	52.90	55.47
Hartford Life Insurance	4165X2AP1	04/23/07	04/23/14	100.000	0.000	4.5737		0.135965	0.139074	0.142254	0.145507	0.148835	49.93	52.24
Hartford Life Insurance	4165X2AQ9	04/23/07	04/23/12	100.000	0.000	4.5578		0.135461	0.138548	0.141705	0.144934	0.148237	49.75	52.04
Hartford Life Insurance	4165X2AR7	05/07/07	05/07/13	100.000	0.000	4.6205		0.137452	0.140627	0.143876	0.147200	0.150601	50.40	52.76
Hartford Life Insurance	4165X2AT3	06/11/07	06/11/14	100.000	0.000	5.0297		0.150525	0.154310	0.158191	0.162169	0.166247	55.02	57.83
Hartford Life Insurance	4165X2AU0	07/02/07	07/02/14	100.000	0.000	5.2090		0.152331	0.156299	0.160369	0.164546	0.168832	56.99	60.00
Hartford Life Insurance	4165X2AV8	07/23/07	07/23/14	100.000	0.000	5.1914		0.151790	0.155730	0.159773	0.163920	0.168175	56.61	59.59
Hartford Life Insurance	4165X2AW6	08/13/07	08/13/14	100.000	0.000	5.1603		0.150837	0.154729	0.158721	0.162816	0.167017	56.09	59.02
Hartford Life Insurance	4165X2AX4	09/04/07	09/04/14	100.000	0.000	5.1515		0.150566	0.154444	0.158422	0.162503	0.166689	55.82	58.73
Hartford Life Insurance	4165X2AZ9	10/29/07	10/29/12	100.000	0.000	4.3252		0.125399	0.128111	0.130881	0.133712	0.136603	45.97	47.98
Hartford Life Insurance	4165X2BA3	11/19/07	11/19/12	100.000	0.000	4.3476		0.126077	0.128817	0.131618	0.134479	0.137402	46.11	48.14
Hartford Life Insurance	4165X2BB1	12/10/07	12/10/12	100.000	0.000	4.1902		0.121324	0.123866	0.126461	0.129110	0.131815	44.24	46.12
Hartford Life Insurance	4165X2BD7	01/30/08	01/30/13	100.000	0.000	3.6931		0.104481	0.106410	0.108375	0.110376	0.112414	38.55	39.99
Hartford Life Insurance	4165X2BG0	06/04/08	06/04/10	100.000	0.000	3.1889		0.089993	0.091428	0.092886			32.73	14.21
Hartford Life Insurance	4165X2BH8	07/02/08	06/25/13	100.000	0.000	4.4925		0.127487	0.130350	0.133278	0.136272	0.139333	46.45	48.56
Hartford Life Insurance	4165X2BJ4	07/09/08	07/09/15	100.000	0.000	4.1028		0.113967	0.116305	0.118691	0.121126	0.123611	42.26	44.01
Hartford Life Insurance	4165X2BK1	07/24/08	01/15/13	100.000	0.000	4.5364		0.126013	0.128728	0.131648	0.134634	0.137688	46.79	48.93

SECTION I-B

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Hartford Life Insurance	41660A201	09/10/08	03/03/10	100.000	0.000	2.5347		0.070410	0.071268	0.072171			25.71	4.47
Hasbro, Inc.	418056AM9	11/30/01	12/01/21	100.000	VARIES	8.2395		0.344212	0.355157	0.366554	0.378420	0.390774	126.56	134.82
Hasbro, Inc.	418056AN7	11/30/01	12/01/21	100.000	VARIES	8.2395		0.344212	0.355157	0.366554	0.378420	0.390774	126.56	134.82
Headwaters, Inc.	42210PAA0	06/01/04	06/01/16	100.000	VARIES	7.9999		0.282484	0.290589	0.299018	0.307785	0.316902	103.65	109.76
Headwaters, Inc.	42210PAB8	06/01/04	06/01/16	100.000	VARIES	7.9999		0.282484	0.290589	0.299018	0.307785	0.316902	103.65	109.76
City of Hoboken	434110QH8	08/28/03	04/01/27	19.107	0.000	7.1397	86.93	0.054168	0.056102	0.058104	0.060179	0.062327	20.20	21.67
City of Hoboken	434110QJ4	08/28/03	04/01/28	17.813	0.000	7.1396	81.04	0.050498	0.052301	0.054168	0.056102	0.058105	18.83	20.20
City of Hoboken	434110QK1	08/28/03	04/01/29	16.606	0.000	7.1397	75.55	0.047077	0.048758	0.050498	0.052301	0.054168	17.56	18.83
City of Hoboken	434110QL9	08/28/03	04/01/30	15.481	0.000	7.1397	70.43	0.043888	0.045454	0.047077	0.048758	0.050498	16.37	17.56
City of Hoboken	434110QM7	08/28/03	04/01/31	14.432	0.000	7.1397	65.66	0.040914	0.042375	0.043888	0.045454	0.047077	15.26	16.37
City of Hoboken	434110QN5	08/28/03	04/01/32	13.454	0.000	7.1398	61.21	0.038142	0.039504	0.040914	0.042375	0.043887	14.23	15.26
City of Hoboken	434110QP0	08/28/03	04/01/33	12.543	0.000	7.1396	57.06	0.035559	0.036828	0.038143	0.039504	0.040914	13.26	14.23
Hologic, Inc.	436440AA9	12/10/07	12/15/37	100.000	VARIES	9.1269		0.269286	0.277543	0.289296	0.298351	0.311173	100.14	107.62
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	.89	0.031823	0.035801	0.041243	0.047512	0.054735	12.74	16.79
Hovnanian Enterprises	442488BE1	12/03/08	05/01/17	62.974	18.000	30.4024	.89	0.031823	0.035801	0.041243	0.047512	0.054735	12.74	16.79
Hovnanian Enterprises	442488BF8	10/20/09	10/15/16	98.208	10.625	10.9992				0.004920	0.005183	0.005468	.35	1.86
Hovnanian Enterprises	442488BG6	10/20/09	10/15/16	98.208	10.625	10.9992				0.004920	0.005183	0.005468	.35	1.86
Hovnanian Enterprises	442488BH4	10/20/09	10/15/16	98.208	10.625	10.9992				0.004920	0.005183	0.005468	.35	1.86
Insignia Financing I	45766X304	11/01/96	09/30/16	100.000	6.500	6.4999		0.178571	0.177596	0.178571	0.177596	0.178571	65.00	65.00
Intrmedia Commun Inc	458801BA4	02/24/99	03/01/09	55.057	VARIES	12.2493		0.340261					20.42	
Intl Bnk for Reconstr	459056GJ0	03/06/85	02/15/09	6.955	0.000	11.4464	917.21	0.294206					13.24	
Intl Bnk for Reconstr	459056GK7	03/06/85	08/15/09	6.732	0.000	11.3467	866.57	0.276116	0.296617				66.11	
Intl Bnk for Reconstr	459056GL5	03/06/85	02/15/10	6.446	0.000	11.2968	819.75	0.260328	0.279591	0.290568			102.71	13.08
Intl Bnk for Reconstr	459056GM3	03/06/85	08/15/10	6.175	0.000	11.2470	775.83	0.245555	0.263663	0.273950	0.294151		96.85	65.57
Intl Bnk for Reconstr	459056GN1	03/06/85	02/15/11	5.992	0.000	11.1468	734.66	0.230957	0.247871	0.257419	0.276271	0.286913	91.04	101.47
Intl Bnk for Reconstr	459056GP6	03/06/85	08/15/11	5.676	0.000	11.1466	695.88	0.218761	0.234782	0.243825	0.261681	0.271761	86.23	96.11
Intl Bnk for Reconstr	459056GQ4	03/06/85	02/15/12	5.445	0.000	11.0969	659.50	0.206629	0.221709	0.230195	0.246994	0.256448	81.42	90.71
Intl Bnk for Reconstr	459056GR2	03/06/85	08/15/12	5.159	0.000	11.0967	624.83	0.195765	0.210052	0.218092	0.234008	0.242964	77.14	85.94
Intl Bnk for Reconstr	459056GS0	03/06/85	02/15/13	5.019	0.000	10.9967	593.18	0.184589	0.197966	0.205445	0.220334	0.228659	72.70	80.91
Intl Bnk for Reconstr	459056GT8	03/06/85	08/15/13	4.757	0.000	10.9970	562.26	0.174971	0.187651	0.194741	0.208854	0.216746	68.91	76.69
Intl Bnk for Reconstr	459056GU5	03/06/85	02/15/14	4.634	0.000	10.8975	534.51	0.165205	0.177094	0.183699	0.196919	0.204263	65.02	72.30
Intl Bnk for Reconstr	459056GV3	03/06/85	08/15/14	4.395	0.000	10.8971	506.89	0.156667	0.167941	0.174204	0.186740	0.193704	61.66	68.56
Intl Bnk for Reconstr	459056GW1	03/06/85	02/15/15	4.349	0.000	10.7474	483.45	0.147890	0.158420	0.164211	0.175903	0.182334	58.15	64.57
Intl Bnk for Reconstr	459056HY6	01/07/86	02/15/16	5.299	0.000	9.9989	446.23	0.130707	0.139517	0.144103	0.153815	0.158872	51.16	56.41
Intl Bnk for Reconstr	459056JG3	01/07/86	02/15/09	9.297	0.000	10.5486	894.78	0.272286					12.25	
Intl Bnk for Reconstr	459056JH1	01/07/86	02/15/10	8.388	0.000	10.5490	807.37	0.245694	0.262940	0.272295			96.50	12.25
Intl Bnk for Reconstr	459056JJ7	01/07/86	02/15/11	7.569	0.000	10.5487	728.49	0.221687	0.237247	0.245689	0.262934	0.272289	87.07	96.50
Intl Bnk for Reconstr	459056JK4	01/07/86	02/15/12	6.915	0.000	10.4986	657.55	0.199411	0.213358	0.220896	0.236345	0.244696	78.30	86.73
Intl Bnk for Reconstr	459056JL2	01/07/86	02/15/13	6.323	0.000	10.4488	594.07	0.179544	0.192056	0.198795	0.212648	0.220109	70.47	78.03
Intl Bnk for Reconstr	459056JM0	01/07/86	02/15/14	5.865	0.000	10.3490	537.89	0.161450	0.172618	0.178590	0.190945	0.197551	63.33	70.06
Intl Bnk for Reconstr	459056JN8	01/07/86	02/15/15	5.604	0.000	10.1490	489.55	0.144914	0.154792	0.159995	0.170900	0.176645	56.78	62.69

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 1/1/09	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2009 1st Period	2009 2nd Period	2009 3rd 2010 1st	2010 2nd Period	2010 3rd Period	2009	2010
Intl Fin Corp	45950K209	12/08/03	12/08/10	100.000	0.000	3.9408		0.133053	0.135675	0.138348	0.141074		48.49	47.11
International Game Tech	459902AN2	12/20/06	12/15/36	98.625	VARIES	6.5404		0.193766	0.197740	0.201845	0.206084	0.210461	70.60	73.57
International Game Tech	459902AP7	12/20/06	12/15/36	98.625	VARIES	6.5404		0.193766	0.197740	0.201845	0.206084	0.210461	70.60	73.57
Irvington Township, NJ	464080JN1	12/21/06	07/15/11	79.066	0.000	5.2093	86.96	0.124016	0.127246	0.130561	0.133962	0.137451	46.31	48.76
Irvington Township, NJ	464080JP6	12/21/06	07/15/12	75.184	0.000	5.1894	82.36	0.117440	0.120487	0.123614	0.126821	0.130112	43.85	46.16
Irvington Township, NJ	464080JQ4	12/21/06	07/15/13	71.337	0.000	5.2095	78.46	0.111899	0.114813	0.117804	0.120872	0.124021	41.79	43.99
Irvington Township, NJ	464080JR2	12/21/06	07/15/14	67.412	0.000	5.2795	75.18	0.107278	0.110109	0.113016	0.115999	0.119062	40.08	42.23
Irvington Township, NJ	464080JS0	12/21/06	07/15/15	63.882	0.000	5.2996	71.53	0.102078	0.104782	0.107559	0.110409	0.113335	38.14	40.19
Irvington Township, NJ	464080JT8	12/21/06	07/15/16	60.176	0.000	5.3796	68.44	0.097727	0.100356	0.103055	0.105827	0.108674	36.54	38.53
Irvington Township, NJ	464080JU5	12/21/06	07/15/17	56.947	0.000	5.3997	65.02	0.092857	0.095364	0.097938	0.100583	0.103298	34.72	36.62
Irvington Township, NJ	464080JV3	12/21/06	07/15/18	53.750	0.000	5.4396	61.84	0.088345	0.090748	0.093216	0.095752	0.098356	33.05	34.87
Irvington Township, NJ	464080JY7	12/21/06	07/15/10	83.153	0.000	5.2389	91.99	0.131226	0.134663	0.138191	0.141811		49.02	27.46
Itron Inc.	465741AJ5	08/04/06	08/01/26	100.000	VARIES	7.3789		0.226011	0.231788	0.237777	0.243988	0.250428	84.17	88.62
Ivax Corporation	465823AH5	03/03/04	03/01/24	100.000	VARIES	7.0001		0.249815	0.257100	0.264640	0.272444	0.280522	93.02	98.58
Ivax Corporation	465823AJ1	03/03/04	03/01/24	100.000	VARIES	7.0001		0.249815	0.257100	0.264640	0.272444	0.280522	93.02	98.58
Ivax Corporation	465823AK8	12/22/04	12/15/24	98.500	VARIES	5.7510		0.184009	0.187803	0.191705	0.195720	0.199850	67.05	69.87
Ivax Corporation	465823AL6	03/03/04	03/01/24	100.000	VARIES	7.0001		0.249815	0.257100	0.264640	0.272444	0.280522	93.02	98.58
Ivax Corporation	465823AM4	03/03/04	03/01/24	100.000	VARIES	7.0001		0.249815	0.257100	0.264640	0.272444	0.280522	93.02	98.58
Ivax Corporation	465823AN2	12/22/04	12/15/24	98.500	VARIES	5.7510		0.184009	0.187803	0.191705	0.195720	0.199850	67.05	69.87
Ivax Corporation	465823AP7	05/09/05	05/15/25	100.000	VARIES	6.9833		0.235569	0.242339	0.249346	0.256598	0.264102	86.66	91.75
Ivax Corporation	465823AQ5	05/09/05	05/15/25	100.000	VARIES	6.9833		0.235569	0.242339	0.249346	0.256598	0.264102	86.66	91.75
JDS Uniphase Corporation	46612JAA9	10/31/03	11/15/10	98.000	0.000	0.2871	14.64	0.007930	0.007941	0.007952	0.007964		2.86	2.50
JDS Uniphase Corporation	46612JAB7	10/31/03	11/15/10	98.000	0.000	0.2871	14.64	0.007930	0.007941	0.007952	0.007964		2.86	2.50
JP Morgan Chase & Co.	46623EBY4	11/01/04	11/01/11	100.000	VARIES	4.4004		0.122228	0.122233	0.122253	0.122193	0.122131	44.00	43.99
JP Morgan Chase & Co.	46625H563	10/31/08	10/31/13	100.000	0.000	7.5853		0.210705	0.218696	0.226990	0.235600	0.244535	78.29	84.34
JP Morgan Chase & Co.	46625H647	07/31/08	07/31/13	100.000	0.000	5.9091		0.164143	0.168992	0.173985	0.179126	0.184418	61.45	65.14
JP Morgan Chase & Co.	46625HBB5	12/17/03	01/21/09	100.000	0.000	3.8081		0.125803					2.52	
JP Morgan Chase & Co.	46625HBG4	03/31/04	03/31/09	100.000	0.000	3.3591		0.108402					9.65	
JP Morgan Chase & Co.	46625HBT6	06/25/04	07/07/09	100.000	0.000	4.7504		0.159470	0.163258				30.34	
JP Morgan Chase & Co.	46625HBU3	09/21/04	09/21/09	100.000	0.000	4.0042		0.130345	0.132955				34.36	
JP Morgan Chase & Co.	46625HBW9	09/30/04	09/30/10	100.000	0.000	4.1218		0.134792	0.137569	0.140405	0.143298		49.54	38.29
JP Morgan Chase & Co.	46625HBZ2	10/29/04	10/29/10	100.000	0.000	4.1314		0.135156	0.137948	0.140797	0.143706		49.51	42.48
JP Morgan Chase & Co.	46625HCB4	01/31/05	01/29/10	100.000	VARIES	4.2977		0.118046	0.118421	0.118897			42.69	3.33
JP Morgan Chase & Co.	46625HCF5	03/23/05	03/22/12	100.000	0.000	4.9619		0.163605	0.167664	0.171824	0.176087	0.180456	60.44	63.48
JP Morgan Chase & Co.	46625HCJ7	04/27/05	04/27/10	100.000	0.000	4.5824		0.149165	0.152582	0.156078			54.76	18.11
JP Morgan Chase & Co.	46625HCL2	05/31/05	05/31/12	100.000	0.000	4.6009		0.149861	0.153308	0.156835	0.160443	0.164134	54.79	57.34
JP Morgan Chase & Co.	46625HCQ1	06/22/05	06/22/11	100.000	0.000	4.6504		0.151731	0.155260	0.158870	0.162564	0.166344	55.32	57.93
JP Morgan Chase & Co.	46625HCZ1	09/26/05	09/24/10	100.000	0.000	4.5627		0.145075	0.148385	0.151770	0.155233		53.47	40.54
JP Morgan Chase & Co.	46625HDP2	11/29/05	11/29/11	100.000	0.000	5.1216		0.165577	0.169817	0.174166	0.178626	0.183200	60.65	63.79
JP Morgan Chase & Co.	46625HFT2	04/28/06	04/28/11	100.000	0.000	5.6132		0.179069	0.184095	0.189262	0.194574	0.200035	66.01	69.77
JP Morgan Chase & Co.	46625HFU9	04/26/06	04/26/13	100.000	0.000	5.6025		0.178679	0.183685	0.188830	0.194120	0.199558	65.89	69.63
JP Morgan Chase & Co.	46625HGC8	05/31/06	05/28/10	100.000	0.000	5.5328		0.176107	0.180979	0.185985			64.60	27.34
JP Morgan Chase & Co.	4662A0NW7	08/08/05	09/03/10	100.000	0.000	4.7413		0.152085	0.155690	0.159381	0.163160		56.26	39.25

SECTION I-B

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								2009 1st Period	2009 2nd Period	2009 3rd 2010 1st	2010 2nd Period	2010 3rd Period	2009	2010
Community HS DS #165, IL	466484EV0	06/28/07	12/01/11	78.317	0.000	5.5991	68.11	0.131787	0.135476	0.139269	0.143168	0.147176	48.33	51.08
Community HS DS #165, IL	466484EW8	06/28/07	12/01/12	74.109	0.000	5.5992	64.45	0.124708	0.128199	0.131789	0.135478	0.139271	45.74	48.33
Community HS DS #165, IL	466484EX6	06/28/07	12/01/13	69.690	0.000	5.6993	61.73	0.119535	0.122941	0.126445	0.130048	0.133754	43.85	46.39
Community HS DS #165, IL	466484EY4	06/28/07	12/01/14	65.644	0.000	5.7494	58.67	0.113663	0.116930	0.120292	0.123750	0.127307	41.71	44.14
Community HS DS #165, IL	466484EZ1	06/28/07	12/01/15	61.520	0.000	5.8495	55.97	0.108528	0.111702	0.114969	0.118332	0.121793	39.83	42.20
Community HS DS #165, IL	466484FA5	06/28/07	12/01/16	57.808	0.000	5.8995	53.06	0.102922	0.105958	0.109084	0.112302	0.115614	37.78	40.05
Community HS DS #165, IL	466484FB3	06/28/07	12/01/17	53.993	0.000	5.9995	50.42	0.097896	0.100833	0.103857	0.106973	0.110182	35.95	38.14
Community HS DS #165, IL	466484FC1	06/28/07	12/01/18	50.612	0.000	6.0496	47.67	0.092596	0.095396	0.098282	0.101255	0.104318	34.01	36.10
Community HS DS #165, IL	466484FD9	06/28/07	12/01/19	47.112	0.000	6.1496	45.13	0.087739	0.090437	0.093217	0.096084	0.099038	32.24	34.25
Community HS DS #165, IL	466484FE7	06/28/07	12/01/20	44.055	0.000	6.1997	42.56	0.082771	0.085336	0.087982	0.090709	0.093521	30.42	32.33
Community HS DS #165, IL	466484FF4	06/28/07	12/01/21	41.157	0.000	6.2496	40.09	0.078003	0.080440	0.082954	0.085546	0.088219	28.67	30.49
Community HS DS #165, IL	466484FG2	06/28/07	12/01/22	38.700	0.000	6.2497	37.70	0.073347	0.075639	0.078003	0.080440	0.082954	26.96	28.67
Community HS DS #165, IL	466484FH0	06/28/07	12/01/23	36.102	0.000	6.2996	35.46	0.069018	0.071191	0.073434	0.075747	0.078133	25.37	26.99
Community HS DS #165, IL	466484FJ6	06/28/07	12/01/24	33.931	0.000	6.2996	33.32	0.064867	0.066910	0.069017	0.071191	0.073434	23.84	25.37
Community HS DS #165, IL	466484FK3	06/28/07	12/01/25	31.890	0.000	6.2997	31.32	0.060966	0.062886	0.064867	0.066910	0.069018	22.41	23.84
Community HS DS #165, IL	466484FL1	06/28/07	12/01/26	29.691	0.000	6.3497	29.40	0.057252	0.059070	0.060945	0.062880	0.064877	21.05	22.41
Community HS DS #165, IL	466484FM9	06/28/07	06/15/27	28.707	0.000	6.3499	28.41	0.055490	0.057252	0.059070	0.060945	0.062880	20.35	21.66
Jackson, TN	468826GP1	07/09/98	07/01/12	40.347	0.000	6.5999	393.24	0.146062	0.150882	0.155861	0.161004		53.45	57.04
Community College 521, IL	474070GA1	11/30/07	12/01/09	103.928	VARIES	4.6992		0.132867	0.131714				43.64	
Community College 521, IL	474070GB9	11/30/07	12/01/10	105.367	VARIES	4.7158		0.135408	0.134344	0.133254	0.132139		48.49	43.77
Community College 521, IL	474070GC7	11/30/07	12/01/11	106.275	VARIES	4.8730		0.141440	0.140487	0.139511	0.138510	0.137486	50.69	49.98
Community College 521, IL	474070GD5	11/30/07	12/01/12	106.872	VARIES	4.9279		0.144123	0.143294	0.142444	0.141573	0.140681	51.68	51.07
Community College 521, IL	474070GE3	11/30/07	12/01/13	107.171	VARIES	5.0310		0.147811	0.147092	0.146355	0.145599	0.144825	53.04	52.51
Community College 521, IL	474070GF0	11/30/07	12/01/14	105.427	VARIES	5.1337		0.148915	0.148460	0.147992	0.147513	0.147021	53.50	53.16
Josephine County, OR	480890AA0	10/30/01	06/01/17	36.621	0.000	6.5496	215.17	0.105198	0.108643	0.112201	0.115876	0.119670	38.70	41.28
Josephine County, OR	480890AB8	10/30/01	06/01/18	33.518	0.000	6.6996	202.51	0.099510	0.102843	0.106288	0.109849	0.113528	36.63	39.12
Josephine County, OR	480890AJ1	10/30/01	06/01/09	65.529	0.000	5.6493	321.82	0.152614					22.89	
Josephine County, OR	480890AK8	10/30/01	06/01/10	61.462	0.000	5.7494	308.27	0.146689	0.150906	0.155245			53.82	23.29
Josephine County, OR	480890AL6	10/30/01	06/01/11	57.805	0.000	5.7994	292.96	0.139642	0.143691	0.147857	0.152145	0.156557	51.25	54.26
Josephine County, OR	480890AM4	10/30/01	06/01/12	54.034	0.000	5.8995	279.54	0.133702	0.137646	0.141706	0.145886	0.150189	49.08	52.02
Josephine County, OR	480890AN2	10/30/01	06/01/13	50.411	0.000	5.9995	266.15	0.127730	0.131561	0.135508	0.139573	0.143760	46.91	49.76
Josephine County, OR	480890AP7	10/30/01	06/01/14	46.941	0.000	6.0994	252.84	0.121752	0.125465	0.129291	0.133234	0.137297	44.73	47.49
Josephine County, OR	480890AQ5	10/30/01	06/01/15	43.624	0.000	6.1996	239.66	0.115800	0.119390	0.123091	0.126906	0.130840	42.55	45.23
Josephine County, OR	480890AR3	10/30/01	06/01/16	40.464	0.000	6.2995	226.68	0.109896	0.113358	0.116928	0.120611	0.124410	40.40	42.98
Jostens Holding Corp.	481086AA4	12/02/03	12/01/13	60.682	VARIES	10.2499		0.284721	0.284721	0.284721	0.284721	0.284721	102.50	102.50
Jostens Holding Corp.	481086AB2	12/02/03	12/01/13	60.682	VARIES	10.2499		0.284721	0.284721	0.284721	0.284721	0.284721	102.50	102.50
Jostens Holding Corp.	481086AC0	12/02/03	12/01/13	60.682	VARIES	10.2499		0.284721	0.284721	0.284721	0.284721	0.284721	102.50	102.50
JP Morgan Chase & Co.	48121CN51	06/30/08	12/31/09	100.000	0.000	3.9700		0.111846	0.112206				40.78	
JP Morgan Chase & Co.	48121CP26	06/30/08	12/31/09	100.000	0.000	3.9700		0.111846	0.112206				40.78	
JP Morgan Chase & Co.	48121CU20	09/30/08	03/31/10	100.000	0.000	3.9571		0.108714	0.110259	0.113058			40.37	10.06
JP Morgan Chase & Co.	48121CU61	10/31/08	04/30/10	100.000	0.000	4.1358		0.114251	0.114712	0.119025			42.08	14.16
JP Morgan Chase & Co.	48121CU95	10/31/08	04/29/11	100.000	0.000	5.5425		0.152268	0.155587	0.160777	0.164330	0.169812	56.73	59.91
JP Morgan Chase & Co.	48121CV29	10/31/08	04/29/11	100.000	0.000	5.5425		0.152268	0.155587	0.160777	0.164330	0.169812	56.73	59.91

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 1/1/09	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2009 1st Period	2009 2nd Period	2009 3rd 2010 1st	2010 2nd Period	2010 3rd Period	2009	2010
JP Morgan Chase & Co.	48121CV37	10/31/08	01/29/10	100.000	0.000	3.7897		0.102983	0.105660	0.105907			38.53	2.97
JP Morgan Chase & Co.	48121CV45	10/31/08	01/29/10	100.000	0.000	3.7897		0.102983	0.105660	0.105907			38.53	2.97
JP Morgan Chase & Co.	48121CV52	10/31/08	10/29/10	100.000	0.000	4.8229		0.132499	0.134917	0.138930	0.141503		49.22	42.29
JP Morgan Chase & Co.	48121CV60	10/31/08	10/29/10	100.000	0.000	4.8229		0.132499	0.134917	0.138930	0.141503		49.22	42.29
JP Morgan Chase & Co.	48121CV94	10/31/08	10/31/13	100.000	0.000	7.5164		0.207637	0.211928	0.223537	0.228156	0.240655	77.56	83.50
JP Morgan Chase & Co.	48123J2D0	09/19/07	09/19/12	100.000	0.000	5.3736		0.157398	0.161627	0.165969	0.170429	0.175008	58.30	61.47
JP Morgan Chase & Co.	48123J2E8	09/19/07	09/19/12	100.000	0.000	5.3736		0.157398	0.161627	0.165969	0.170429	0.175008	58.30	61.47
JP Morgan Chase & Co.	48123J3H0	08/22/07	08/19/10	100.000	0.000	5.2448		0.153365	0.157387	0.161514	0.165750		57.01	37.59
JP Morgan Chase & Co.	48123J3L1	08/27/07	08/27/12	100.000	0.000	5.6034		0.164496	0.169105	0.173843	0.178713	0.183720	61.21	64.68
JP Morgan Chase & Co.	48123J3M9	09/19/07	03/19/09	100.000	0.000	5.0202		0.146540					11.43	
JP Morgan Chase & Co.	48123J3N7	09/19/07	03/19/13	100.000	0.000	5.4833		0.160781	0.165190	0.169718	0.174372	0.179152	59.59	62.90
JP Morgan Chase & Co.	48123J4P1	09/28/07	03/28/13	100.000	0.000	5.4134		0.158624	0.162917	0.167327	0.171856	0.176508	58.69	61.91
JP Morgan Chase & Co.	48123J4Q9	09/28/07	09/28/12	100.000	0.000	5.3437		0.156475	0.160655	0.164948	0.169355	0.173880	57.87	61.01
JP Morgan Chase & Co.	48123JA25	07/20/07	07/20/11	100.000	0.000	5.6219		0.165068	0.169708	0.174478	0.179383	0.184425	61.77	65.30
JP Morgan Chase & Co.	48123JBA6	06/30/06	06/28/11	100.000	0.000	5.8597		0.187994	0.193502	0.199171	0.205006	0.211013	68.70	72.79
JP Morgan Chase & Co.	48123JBH1	06/30/06	06/30/09	100.000	0.000	5.7900		0.185504					33.21	
JP Morgan Chase & Co.	48123JDG1	08/31/06	02/26/10	100.000	0.000	5.3940		0.166568	0.171060	0.175674			61.91	9.66
JP Morgan Chase & Co.	48123JDR7	08/31/06	08/28/09	100.000	0.000	5.3334		0.164551	0.168939				39.79	
JP Morgan Chase & Co.	48123JEW5	09/29/06	09/30/09	100.000	0.000	5.0954		0.156546	0.160534				42.83	
JP Morgan Chase & Co.	48123JEX3	09/29/06	03/31/10	100.000	0.000	5.1046		0.156859	0.160863	0.164968			57.93	14.68
JP Morgan Chase & Co.	48123JEY1	09/29/06	09/30/13	100.000	0.000	5.3723		0.165950	0.170408	0.174985	0.179685	0.184512	61.37	64.71
JP Morgan Chase & Co.	48123JGD5	10/31/06	10/31/11	100.000	0.000	5.2930		0.163222	0.167541	0.171975	0.176527	0.181199	60.07	63.29
JP Morgan Chase & Co.	48123JGS2	10/31/06	04/30/14	100.000	0.000	5.3122		0.163875	0.168228	0.172696	0.177283	0.181992	60.32	63.56
JP Morgan Chase & Co.	48123JHM4	11/30/06	05/28/10	100.000	0.000	5.0425		0.154699	0.158600	0.162598			56.65	23.90
JP Morgan Chase & Co.	48123JHN2	11/30/06	11/29/13	100.000	0.000	5.2614		0.162126	0.166391	0.170768	0.175261	0.179872	59.41	62.58
JP Morgan Chase & Co.	48123JHP7	11/30/06	11/30/11	100.000	0.000	5.0819		0.156069	0.160035	0.164101	0.168271	0.172546	57.15	60.09
JP Morgan Chase & Co.	48123JJU4	11/16/06	11/16/09	100.000	0.000	5.1839		0.159518	0.163652				50.99	
JP Morgan Chase & Co.	48123JKQ1	12/29/06	05/31/10	100.000	0.000	5.0786		0.153637	0.156677	0.161538			56.89	24.23
JP Morgan Chase & Co.	48123JKR9	12/29/06	05/30/14	100.000	0.000	5.2900		0.162443	0.166740	0.171150	0.175677	0.180324	59.52	62.71
JP Morgan Chase & Co.	48123JKT5	12/29/06	12/30/11	100.000	0.000	5.1198		0.157371	0.161400	0.165532	0.169769	0.174115	57.39	60.36
JP Morgan Chase & Co.	48123JKV0	12/29/06	06/29/12	100.000	0.000	5.1597		0.158700	0.162795	0.166995	0.171303	0.175722	57.89	60.91
JP Morgan Chase & Co.	48123JML0	01/31/07	07/30/10	100.000	0.000	5.3770		0.158197	0.165143	0.166818	0.174142		60.34	36.36
JP Morgan Chase & Co.	48123JMM8	01/31/07	01/30/15	100.000	0.000	5.6332		0.166354	0.173874	0.175857	0.183807	0.185902	63.55	67.18
JP Morgan Chase & Co.	48123JMQ9	01/31/07	07/31/12	100.000	0.000	5.4520		0.164174	0.168649	0.173246	0.177969	0.182821	61.28	64.66
JP Morgan Chase & Co.	48123JPR4	02/28/07	02/27/09	100.000	0.000	5.2522		0.154246					8.79	
JP Morgan Chase & Co.	48123JPS2	02/28/07	08/31/10	100.000	0.000	5.2245		0.155933	0.157398	0.164186	0.165728		58.20	40.02
JP Morgan Chase & Co.	48123JPU7	02/28/07	02/27/15	100.000	0.000	5.3382		0.156968	0.163829	0.165459	0.172691	0.174410	59.61	62.84
JP Morgan Chase & Co.	48123JQ51	08/22/07	08/22/11	100.000	0.000	5.4140		0.158643	0.162937	0.167348	0.171878	0.176531	59.01	62.25
JP Morgan Chase & Co.	48123JQ69	08/22/07	08/22/11	100.000	0.000	5.4140		0.158643	0.162937	0.167348	0.171878	0.176531	59.01	62.25
JP Morgan Chase & Co.	48123JQ77	08/22/07	02/25/09	100.000	0.000	5.0378		0.147142					7.95	
JP Morgan Chase & Co.	48123JQ85	08/22/07	02/22/13	100.000	0.000	5.6831		0.166963	0.171708	0.176587	0.181605	0.186765	62.20	65.79
JP Morgan Chase & Co.	48123JQ93	07/31/07	07/29/11	100.000	0.000	5.3024		0.155181	0.159295	0.163518	0.167853	0.172304	57.87	60.98
JP Morgan Chase & Co.	48123JRG6	02/28/07	02/28/13	100.000	0.000	5.3427		0.159736	0.161329	0.168384	0.170064	0.177501	59.66	62.89

SECTION I-B

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JP Morgan Chase & Co.	48123JRK0	02/28/07	02/28/14	100.000	0.000	5.3423		0.159724	0.161316	0.168371	0.170050	0.177486	59.66	62.89
JP Morgan Chase & Co.	48123JRK7	02/28/07	02/28/14	100.000	0.000	5.3423		0.159724	0.161316	0.168371	0.170050	0.177486	59.66	62.89
JP Morgan Chase & Co.	48123JSA8	03/30/07	09/30/10	100.000	0.000	5.0045		0.149714	0.153460	0.157300	0.161236		55.26	43.02
JP Morgan Chase & Co.	48123JSB6	03/30/07	09/28/12	100.000	0.000	5.1229		0.153478	0.157410	0.161441	0.165577	0.169818	56.70	59.64
JP Morgan Chase & Co.	48123JSC4	03/30/07	03/31/09	100.000	0.000	5.0179		0.150145					13.36	
JP Morgan Chase & Co.	48123JSD2	03/30/07	09/30/14	100.000	0.000	5.2522		0.157694	0.161835	0.166085	0.170447	0.174923	58.28	61.38
JP Morgan Chase & Co.	48123JTG4	04/02/07	03/29/12	100.000	0.000	5.1330		0.153783	0.157730	0.161778	0.165931	0.170189	56.81	59.76
JP Morgan Chase & Co.	48123JUX5	04/30/07	10/29/10	100.000	0.000	5.0846		0.152267	0.156138	0.160107	0.164178		56.00	48.44
JP Morgan Chase & Co.	48123JUZ0	04/30/07	10/31/14	100.000	0.000	5.3122		0.159635	0.163875	0.168228	0.172696	0.177283	58.76	61.92
JP Morgan Chase & Co.	48123JVA4	04/30/07	04/30/12	100.000	0.000	5.1529		0.154490	0.158471	0.162553	0.166742	0.171038	56.82	59.79
JP Morgan Chase & Co.	48123JVB2	04/18/07	10/31/11	100.000	0.000	5.2734		0.158660	0.162843	0.167137	0.171544	0.176067	58.39	61.51
JP Morgan Chase & Co.	48123JXK0	05/30/07	05/31/11	100.000	0.000	5.3526		0.160944	0.165251	0.169674	0.174215	0.178877	58.99	62.19
JP Morgan Chase & Co.	48123JXL8	05/30/07	11/30/12	100.000	0.000	5.4518		0.164165	0.168640	0.173236	0.177959	0.182810	60.19	63.51
JP Morgan Chase & Co.	48123JXM6	05/30/07	05/31/11	100.000	0.000	5.3526		0.160944	0.165251	0.169674	0.174215	0.178877	58.99	62.19
JP Morgan Chase & Co.	48123JZV4	07/20/07	01/23/13	100.000	0.000	5.7512		0.169157	0.174021	0.179025	0.184173	0.189470	63.33	67.03
JP Morgan Chase & Co.	48123JZW2	07/20/07	07/22/09	100.000	0.000	5.4842		0.160860	0.165271				33.13	
JP Morgan Chase & Co.	48123JZX0	07/20/07	07/20/11	100.000	0.000	5.6219		0.165068	0.169708	0.174478	0.179383	0.184425	61.77	65.30
JP Morgan Chase & Co.	48123JZY8	07/20/07	01/22/09	100.000	0.000	5.4351		0.159342					3.35	
JP Morgan Chase & Co.	48123JZZ5	07/20/07	01/22/09	100.000	0.000	5.4351		0.159342					3.35	
JP Morgan Chase & Co.	48123LAR5	06/13/08	12/13/12	100.000	0.000	5.2410		0.149399	0.153314	0.157332	0.161454	0.165685	54.63	57.53
JP Morgan Chase & Co.	48123LCQ5	07/21/08	04/21/10	100.000	0.000	4.1573		0.116681	0.119107	0.121583			42.78	13.37
JP Morgan Chase & Co.	48123LDP6	07/31/08	08/02/12	100.000	0.000	5.4526		0.151510	0.155640	0.159884	0.164243	0.168720	56.53	59.66
JP Morgan Chase & Co.	48123LDQ4	07/31/08	07/31/14	100.000	0.000	6.1320		0.170336	0.175558	0.180941	0.186489	0.192207	63.86	67.84
JP Morgan Chase & Co.	48123LDR2	07/31/08	01/31/11	100.000	0.000	4.7839		0.132889	0.136067	0.139322	0.142655	0.146067	49.38	51.77
JP Morgan Chase & Co.	48123LDS0	07/31/08	01/31/11	100.000	0.000	4.7839		0.132889	0.136067	0.139322	0.142655	0.146067	49.38	51.77
JP Morgan Chase & Co.	48123LDT8	07/31/08	07/31/13	100.000	0.000	5.9323		0.164788	0.169676	0.174709	0.179891	0.185227	61.70	65.42
JP Morgan Chase & Co.	48123LDX9	07/31/08	07/31/13	100.000	0.000	5.9323		0.164788	0.169676	0.174709	0.179891	0.185227	61.70	65.42
JP Morgan Chase & Co.	48123LED2	07/30/08	10/31/11	100.000	0.000	5.1358		0.144493	0.148204	0.152009	0.155913	0.159916	53.14	55.91
JP Morgan Chase & Co.	48123LFX7	08/21/08	06/23/10	100.000	0.000	4.2872		0.120820	0.123409	0.126055			44.00	21.68
JP Morgan Chase & Co.	48123LHG2	07/31/08	10/30/09	100.000	0.000	3.5719		0.100106	0.101894				30.25	
JP Morgan Chase & Co.	48123LHH0	09/30/08	03/31/11	100.000	0.000	4.9162		0.136564	0.139920	0.143360	0.146884	0.150494	50.39	52.89
JP Morgan Chase & Co.	48123LLQ5	08/19/08	08/20/12	100.000	0.000	5.3068		0.147434	0.151346	0.155361	0.159484	0.163716	54.82	57.77
JP Morgan Chase & Co.	48123LMF8	09/30/08	09/30/13	100.000	0.000	6.2147		0.172631	0.177995	0.183526	0.189229	0.195109	64.10	68.15
JP Morgan Chase & Co.	48123LMG6	09/30/08	09/30/14	100.000	0.000	6.3642		0.176785	0.182411	0.188215	0.194204	0.200384	65.70	69.94
JP Morgan Chase & Co.	48123LNS9	09/30/08	03/31/11	100.000	0.000	4.9162		0.136564	0.139920	0.143360	0.146884	0.150494	50.39	52.89
JP Morgan Chase & Co.	48123LNT7	09/30/08	03/31/11	100.000	0.000	4.9162		0.136564	0.139920	0.143360	0.146884	0.150494	50.39	52.89
JP Morgan Chase & Co.	48123LNU4	09/30/08	09/30/11	100.000	0.000	5.3259		0.147942	0.151882	0.155926	0.160079	0.164342	54.69	57.65
JP Morgan Chase & Co.	48123LNV2	09/30/08	09/30/13	100.000	0.000	6.2147		0.172631	0.177995	0.183526	0.189229	0.195109	64.10	68.15
JP Morgan Chase & Co.	48123LNW0	09/30/08	03/31/10	100.000	0.000	4.0065		0.111293	0.113522	0.115796			40.88	10.31
JP Morgan Chase & Co.	48123LPC2	09/12/08	03/10/14	100.000	0.000	5.2252		0.145147	0.148897	0.152787	0.156779	0.160875	53.78	56.62
JP Morgan Chase & Co.	48123LPE8	09/11/08	09/13/11	100.000	0.000	4.9289		0.136952	0.140327	0.143786	0.147329	0.150960	50.65	53.18
JP Morgan Chase & Co.	48123LRT3	10/31/08	10/31/13	100.000	0.000	7.5661		0.210172	0.218123	0.226375	0.234939	0.243827	78.08	84.10
JP Morgan Chase & Co.	48123LRU0	10/31/08	10/31/14	100.000	0.000	7.7555		0.215432	0.223786	0.232464	0.241479	0.250843	80.10	86.43

SECTION I-B

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JP Morgan Chase & Co.	48123LRY2	10/31/08	10/31/11	100.000	0.000	6.2970		0.174918	0.180425	0.186106	0.191965	0.198009	64.64	68.78
JP Morgan Chase & Co.	48123LRZ9	10/31/08	10/31/11	100.000	0.000	6.2970		0.174918	0.180425	0.186106	0.191965	0.198009	64.64	68.78
JP Morgan Chase & Co.	48123LUM4	10/31/08	10/30/15	100.000	0.000	7.9479		0.218351	0.225740	0.236001	0.244038	0.255131	82.16	88.82
JP Morgan Chase & Co.	48123LUN2	10/31/08	10/30/15	100.000	0.000	7.9479		0.218351	0.225740	0.236001	0.244038	0.255131	82.16	88.82
JP Morgan Chase & Co.	48123LVF8	11/28/08	05/31/11	100.000	0.000	5.3920		0.149823	0.153863	0.158011	0.162271	0.166646	54.92	57.92
JP Morgan Chase & Co.	48123LVG6	11/28/08	05/31/11	100.000	0.000	5.3920		0.149823	0.153863	0.158011	0.162271	0.166646	54.92	57.92
JP Morgan Chase & Co.	48123LVN1	11/28/08	11/28/14	100.000	0.000	6.9664		0.193512	0.200252	0.207227	0.214446	0.221915	71.33	76.39
JP Morgan Chase & Co.	48123LVP6	11/28/08	05/29/15	100.000	0.000	7.0456		0.195750	0.202646	0.209785	0.217175	0.224826	72.16	77.33
JP Morgan Chase & Co.	48123LWW0	12/29/08	06/29/11	100.000	0.000	4.3053		0.119594	0.122169	0.124799	0.127485	0.130230	43.53	45.42
JP Morgan Chase & Co.	48123LWX8	12/29/08	06/29/11	100.000	0.000	4.3053		0.119594	0.122169	0.124799	0.127485	0.130230	43.53	45.42
JP Morgan Chase & Co.	48123LXB5	12/29/08	12/30/13	100.000	0.000	5.5032		0.152892	0.157099	0.161422	0.165863	0.170427	55.81	58.92
JP Morgan Chase & Co.	48123LXC3	12/29/08	12/28/11	100.000	0.000	4.4642		0.124008	0.126761	0.129590	0.132483	0.135440	45.16	47.19
JP Morgan Chase & Co.	48123LXM1	12/29/08	12/29/14	100.000	0.000	5.6426		0.156739	0.161161	0.165708	0.170383	0.175190	57.24	60.52
JP Morgan Chase & Co.	48123MAH2	05/22/08	05/23/11	100.000	0.000	4.3026		0.122104	0.124731	0.127414	0.130155	0.132955	44.63	46.57
JP Morgan Chase & Co.	48123M4L3	06/20/08	12/22/10	100.000	0.000	4.7607		0.135428	0.138652	0.141952	0.145331		49.39	50.43
JP Morgan Chase & Co.	48123M4N9	05/22/08	11/22/13	100.000	0.000	4.9518		0.140957	0.144447	0.148023	0.151688	0.155444	51.65	54.24
JP Morgan Chase & Co.	48123M5Y4	06/30/08	06/28/13	100.000	0.000	5.4798		0.156344	0.160627	0.165029	0.169550	0.174196	57.08	60.25
JP Morgan Chase & Co.	48123M5Z1	06/30/08	06/28/13	100.000	0.000	5.4798		0.156344	0.160627	0.165029	0.169550	0.174196	57.08	60.25
JP Morgan Chase & Co.	48123M6A5	06/30/08	06/30/14	100.000	0.000	5.6400		0.161086	0.165628	0.170299	0.175102	0.180039	58.82	62.18
JP Morgan Chase & Co.	48123M6B3	06/30/08	12/31/10	100.000	0.000	4.7603		0.135379	0.138601	0.141900	0.145277		49.32	51.55
JP Morgan Chase & Co.	48123M6C1	06/30/08	12/31/10	100.000	0.000	4.7603		0.135379	0.138601	0.141900	0.145277		49.32	51.55
JP Morgan Chase & Co.	48123M6D9	06/11/08	12/11/09	100.000	0.000	3.7422		0.105895	0.107877				36.36	
JP Morgan Chase & Co.	48123M6L1	06/06/08	06/06/13	100.000	0.000	5.1615		0.147078	0.150873	0.154767	0.158761	0.162858	53.82	56.64
JP Morgan Chase & Co.	48123M6Q0	06/09/08	09/10/09	100.000	0.000	3.3504		0.093855	0.095427				23.65	
JP Morgan Chase & Co.	48123MC34	04/23/08	10/21/10	100.000	0.000	4.2844		0.121533	0.124137	0.126796	0.129512		44.59	37.26
JP Morgan Chase & Co.	48123MDK5	11/21/07	05/21/13	100.000	0.000	5.4319		0.159195	0.163518	0.167960	0.172521	0.177207	58.44	61.66
JP Morgan Chase & Co.	48123MDL3	11/21/07	11/21/12	100.000	0.000	5.3523		0.156742	0.160937	0.165244	0.169666	0.174206	57.52	60.64
JP Morgan Chase & Co.	48123MDM1	11/21/07	05/21/13	100.000	0.000	5.4319		0.159195	0.163518	0.167960	0.172521	0.177207	58.44	61.66
JP Morgan Chase & Co.	48123MDN9	11/21/07	05/21/09	100.000	0.000	4.4955		0.130553					18.28	
JP Morgan Chase & Co.	48123MER9	11/30/07	11/30/12	100.000	0.000	5.0116		0.146276	0.149941	0.153698	0.157550	0.161498	53.55	56.27
JP Morgan Chase & Co.	48123MES7	11/30/07	05/31/13	100.000	0.000	5.1118		0.149346	0.153163	0.157078	0.161093	0.165210	54.69	57.52
JP Morgan Chase & Co.	48123MEY4	11/07/07	11/05/10	100.000	0.000	4.8944		0.142656	0.146147	0.149724	0.153388		52.38	46.18
JP Morgan Chase & Co.	48123MP80	04/25/08	04/25/13	100.000	0.000	5.0228		0.143027	0.146619	0.150301	0.154076	0.157945	52.62	55.29
JP Morgan Chase & Co.	48123MG97	04/30/08	10/31/12	100.000	0.000	4.8928		0.139237	0.142644	0.146133	0.149708	0.153371	51.16	53.69
JP Morgan Chase & Co.	48123MH21	04/30/08	04/30/13	100.000	0.000	5.0426		0.143605	0.147226	0.150938	0.154744	0.158645	52.80	55.49
JP Morgan Chase & Co.	48123MH39	04/30/08	04/30/14	100.000	0.000	5.2026		0.148278	0.152135	0.156092	0.160153	0.164319	54.55	57.43
JP Morgan Chase & Co.	48123MHD7	11/20/07	05/20/09	100.000	0.000	4.4955		0.130553					18.15	
JP Morgan Chase & Co.	48123MHS4	11/26/07	11/26/10	100.000	0.000	4.8606		0.141659	0.145102	0.148628	0.152240		51.86	48.95
JP Morgan Chase & Co.	48123MHT2	11/30/07	11/30/12	100.000	0.000	5.0116		0.146276	0.149941	0.153698	0.157550	0.161498	53.55	56.27
JP Morgan Chase & Co.	48123MHV7	11/29/07	05/29/09	100.000	0.000	4.4853		0.130243					19.28	
JP Morgan Chase & Co.	48123MHZ8	12/21/07	03/21/12	100.000	0.000	5.0099		0.144437	0.148055	0.151763	0.155565	0.159462	53.38	56.09
JP Morgan Chase & Co.	48123MJA1	12/21/07	03/21/12	100.000	0.000	5.0099		0.144437	0.148055	0.151763	0.155565	0.159462	53.38	56.09
JP Morgan Chase & Co.	48123MJN3	12/26/07	06/26/13	100.000	0.000	5.1101		0.149294	0.153109	0.157021	0.161032	0.165147	54.47	57.29

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 1/1/09	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2009 1st	2009 2nd	2009 3rd	2010 2nd	2010 3rd	2009	2010
								Period	Period	Period	Period	Period		
JP Morgan Chase & Co.	48123MJT0	12/05/07	06/03/09	100.000	0.000	4.5045		0.130794					19.88	
JP Morgan Chase & Co.	48123MJU7	12/04/07	01/02/09	100.000	0.000	4.4877		0.127902					.13	
JP Morgan Chase & Co.	48123MJX1	12/21/07	06/22/09	100.000	0.000	4.5621		0.132589					22.67	
JP Morgan Chase & Co.	48123MJY9	12/05/07	01/05/09	100.000	0.000	4.4203		0.125963					.50	
JP Morgan Chase & Co.	48123MJZ6	12/06/07	06/08/09	100.000	0.000	4.4131		0.128088					20.11	
JP Morgan Chase & Co.	48123MLD2	01/04/08	02/04/09	100.000	0.000	4.4508		0.126856					4.19	
JP Morgan Chase & Co.	48123MMN9	01/31/08	04/30/12	100.000	0.000	4.2604		0.122156	0.124758	0.127416	0.130130	0.132902	44.77	46.69
JP Morgan Chase & Co.	48123MMS8	01/31/08	01/31/13	100.000	0.000	4.5315		0.128728	0.131644	0.134627	0.137677	0.140797	47.76	49.95
JP Morgan Chase & Co.	48123MPA4	01/31/08	01/31/14	100.000	0.000	4.7582		0.135318	0.138538	0.141834	0.145208	0.148663	50.28	52.70
JP Morgan Chase & Co.	48123MPB2	02/21/08	02/18/10	100.000	0.000	4.1933		0.118884	0.121376	0.123921			43.92	5.82
JP Morgan Chase & Co.	48123MQU9	02/08/08	02/08/23	100.000	VARIES	4.6162		0.126676	0.125087	0.123461	0.122631	0.121782	44.86	44.06
JP Morgan Chase & Co.	48123MSA1	02/29/08	08/30/12	100.000	0.000	4.4026		0.123614	0.125645	0.129116	0.131238	0.134863	46.17	48.23
JP Morgan Chase & Co.	48123MSD5	02/29/08	02/28/13	100.000	0.000	4.5721		0.129191	0.129990	0.135165	0.136001	0.141416	48.04	50.26
JP Morgan Chase & Co.	48123MSE3	02/29/08	02/28/14	100.000	0.000	4.8222		0.136423	0.137434	0.143080	0.144141	0.150063	50.80	53.28
JP Morgan Chase & Co.	48123MSH6	02/29/08	01/29/10	100.000	0.000	3.7000		0.102087	0.105699	0.105899			38.51	2.97
JP Morgan Chase & Co.	48123MSJ2	02/29/08	05/29/09	100.000	0.000	3.0913		0.087379					12.93	
JP Morgan Chase & Co.	48123MSQ6	02/29/08	10/30/09	100.000	0.000	3.2914		0.092417	0.093425				28.09	
JP Morgan Chase & Co.	48123MT93	05/21/08	11/22/10	100.000	0.000	4.2729		0.121245	0.123835	0.126481	0.129183		44.32	41.09
JP Morgan Chase & Co.	48123MUW0	02/20/08	03/20/09	100.000	0.000	3.0932		0.087478					6.91	
JP Morgan Chase & Co.	48123MVT6	02/26/08	02/26/13	100.000	0.000	4.7223		0.134273	0.137443	0.140688	0.144010	0.147410	49.71	52.09
JP Morgan Chase & Co.	48123MW65	05/30/08	11/30/12	100.000	0.000	4.8222		0.137181	0.140488	0.143876	0.147345	0.150897	50.19	52.64
JP Morgan Chase & Co.	48123MX31	05/30/08	05/31/13	100.000	0.000	4.9616		0.141242	0.144746	0.148337	0.152017	0.155788	51.70	54.29
JP Morgan Chase & Co.	48123MX49	05/30/08	05/30/14	100.000	0.000	5.1515		0.146785	0.150566	0.154444	0.158422	0.162503	53.76	56.57
JP Morgan Chase & Co.	48123MX56	05/30/08	11/30/10	100.000	0.000	4.2425		0.120348	0.122901	0.125508	0.128171		43.94	41.77
KBC IFIMA NV	48240JAA5	06/27/08	06/27/13	100.000	6.000	4.7451		0.130983	0.130136	0.133224	0.136384	0.135666	47.01	48.54
KBC IFIMA NV	48240JAB3	08/07/08	08/07/12	100.000	0.000	4.5769		0.127139	0.130048	0.133025	0.136069	0.139183	47.14	49.32
KFW	48245ABB6	06/22/07	06/22/37	12.693	0.000	7.0001	14.05	0.027365	0.028322	0.029314	0.030340	0.031402	10.04	10.76
KI Holdings, Inc.	48247EAA9	11/18/04	11/15/14	61.808	VARIES	9.8747		0.249096	0.261395	0.274301	0.274300	0.274300	93.05	98.75
KI Holdings, Inc.	48247EAB7	11/18/04	11/15/14	61.808	VARIES	9.8747		0.249096	0.261395	0.274301	0.274300	0.274300	93.05	98.75
KI Holdings, Inc.	48247EAC5	11/18/04	11/15/14	61.808	VARIES	9.8747		0.249096	0.261395	0.274301	0.274300	0.274300	93.05	98.75
Kendall, Kane & Will IL	488764NP2	04/22/03	10/01/09	105.260	VARIES	4.0565		0.113715	0.113204				30.61	
Kendall, Kane & Will IL	488764NQ0	04/22/03	10/01/10	100.839	VARIES	4.3594		0.121418	0.121340	0.121261	0.121179		43.68	32.73
Kendall, Kane & Will IL	488764NR8	04/22/03	10/01/11	106.125	VARIES	4.6066		0.131132	0.130633	0.130123	0.129601	0.129068	47.03	46.66
Kendall, Kane & Will IL	488764NS6	04/22/03	10/01/12	100.093	VARIES	4.7793		0.132859	0.132848	0.132836	0.132825	0.132812	47.83	47.82
Kendall, Kane & Will IL	488764NT4	04/22/03	10/01/13	100.778	VARIES	4.8954		0.136609	0.136554	0.136497	0.136438	0.136378	49.16	49.12
KFW	500769BR4	04/19/06	04/18/36	19.778	0.000	5.4761	31.08	0.034431	0.035373	0.036342	0.037337	0.038359	12.70	13.41
KFW	500769CH5	06/29/07	06/29/37	18.097	0.000	5.7800	16.21	0.031649	0.032563	0.033504	0.034473	0.035469	11.56	12.24
LTX-Credence Corporation	502403AA6	03/27/09	05/15/11	55.190	3.500	38.6963		0.593237	0.618829	0.719751	0.840199	0.983951	172.97	292.94
LTX-Credence Corporation	502403AB4	05/26/09	05/15/11	56.940	3.500	39.9143			0.631312	0.731387	0.857949	1.009768	140.34	298.89
L-3 Commun Hldgs, Inc	502413AW7	07/29/05	08/01/35	100.000	VARIES	6.3295		0.194873	0.198403	0.202045	0.205802	0.209678	71.87	74.56
L-3 Commun Hldgs, Inc	502424AE4	07/29/05	08/01/35	100.000	VARIES	6.3295		0.194873	0.198403	0.202045	0.205802	0.209678	71.87	74.56
LaSalle Cnty, IL SD #125	504534CA4	03/06/08	12/01/09	103.649	0.000	3.8574		0.114236	0.116439				38.09	
LaSalle Cnty, IL SD #125	504534CB2	03/06/08	12/01/10	105.068	VARIES	4.1024		0.123372	0.125903	0.116220	0.115100		44.65	38.15

SECTION I-B

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								2009 1st Period	2009 2nd Period	2009 3rd Period	2010 2nd Period	2010 3rd Period	2009	2010
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LaSalle Cnty, IL SD #125	504534CC0	03/06/08	12/01/11	106.222	VARIES	4.2744		0.130118	0.132899	0.122960	0.121937	0.120892	47.13	44.02
LaSalle Cnty, IL SD #125	504534CD8	03/06/08	12/01/12	107.706	VARIES	4.2894		0.132412	0.135252	0.125329	0.124353	0.123356	47.97	44.88
LaSalle Cnty, IL SD #125	504534CE6	03/06/08	12/01/13	108.599	VARIES	4.3978		0.136993	0.140005	0.129936	0.129037	0.128118	49.65	46.56
LaSalle Cnty, IL SD #141	504588EC4	05/12/06	12/01/09	105.939	VARIES	5.5982		0.158345	0.156946				52.00	
LaSalle Cnty, IL SD #141	504588ED2	05/12/06	12/01/10	107.147	VARIES	5.6677		0.162820	0.161530	0.160203	0.158840		58.30	52.62
LaSalle Cnty, IL SD #150	504597AU9	09/03/08	12/01/09	104.071	0.000	4.2640		0.124554	0.127209				41.58	
LaSalle Cnty, IL SD #150	504597AV7	09/03/08	12/01/10	106.236	VARIES	4.4934		0.134058	0.137070	0.128448	0.126653		48.63	42.06
LaSalle Cnty, IL SD #150	504597AW5	09/03/08	12/01/11	107.061	VARIES	4.8310		0.145368	0.148880	0.140314	0.138839	0.137328	52.81	50.16
LaSalle cnty, IL SD #150	504597AX3	09/03/08	12/01/12	107.048	VARIES	5.0510		0.152052	0.155892	0.147640	0.146493	0.145317	55.30	52.87
LaSalle Cnty, IL SD #150	504597AY1	09/03/08	12/01/13	107.923	VARIES	5.1770		0.157164	0.161232	0.152912	0.151873	0.150807	57.18	54.80
Lake County IL SD #187	509262CU3	04/09/03	01/01/10	74.126	0.000	4.4992	215.22	0.119539	0.122228				43.52	
Lake County IL SD #187	509262CV1	04/09/03	01/01/21	35.244	0.000	5.9694	141.25	0.081862	0.084306	0.086822	0.089414		29.91	31.72
Lamar Media Corporation	513075AN1	08/17/06	08/15/15	92.809	6.625	7.7500	14.49	0.018353	0.019064	0.019803	0.020571	0.021368	6.93	7.48
Lamar Media Corporation	513075AP6	08/17/06	08/15/15	92.809	6.625	7.7500	14.49	0.018353	0.019064	0.019803	0.020571	0.021368	6.93	7.48
Lamar Media Corporation.	513075AQ4	08/17/06	08/15/15	92.809	6.625	7.7500	14.49	0.018353	0.019064	0.019803	0.020571	0.021368	6.93	7.48
Lamar Media Corporation	513075AV3	03/27/09	04/01/14	89.979	9.750	12.5008		0.041585	0.041674	0.044279	0.047046	0.049987	11.65	16.95
Language Ln Hldgs II Inc	515860AA2	06/11/04	06/15/13*	50.460	VARIES	14.1249		0.366478	0.392360				130.73*	
Language Ln Hldgs II Inc	515860AB0	06/11/04	06/15/13*	50.460	VARIES	14.1249		0.366478	0.392360				130.73*	
Language Ln Hldgs II Inc	515860AC8	06/11/04	06/15/13*	50.460	VARIES	14.1249		0.366478	0.392360				130.73*	
Language Ln Hldgs II Inc	515861AA0	06/11/04	06/15/12*	97.432	11.125	11.6262	11.74	0.009376	0.009921				3.32*	
Language Ln Hldgs II Inc	515861AB8	06/11/04	06/15/12*	97.432	11.125	11.6262	11.74	0.009376	0.009921				3.32*	
Language Ln Hldgs II Inc	515861AC6	06/11/04	06/15/12*	97.432	11.125	11.6262	11.74	0.009376	0.009921				3.32*	
Lee & Ogle Counties, IL	523372AG5	07/02/03	04/01/09	100.704	VARIES	4.2319		0.117623					10.59	
Lee & Ogle Counties, IL	523372AH3	07/02/03	04/01/10	101.077	VARIES	4.4821		0.124805	0.124707	0.124607			44.89	11.21
Lee & Ogle Counties, IL	523372AV2	06/09/05	04/01/09	77.853	0.000	6.6745	205.32	0.179416					16.15	
Lee & Ogle Counties, IL	523372AW0	06/09/05	04/01/10	72.903	0.000	6.6753	192.29	0.168033	0.173641	0.179437			62.53	16.15
Lee & Ogle Counties, IL	523372AX8	06/09/05	04/01/11	68.268	0.000	6.6757	180.08	0.157362	0.162615	0.168043	0.173652	0.179448	58.56	62.53
Legg Mason, Inc.	524901303	05/12/08	06/30/21	100.000	VARIES	6.9753		0.195460	0.196852	0.198292	0.199783	0.201325	70.62	71.66
Legg Mason, Inc.	524901AN5	05/12/08	06/30/21	100.000	VARIES	6.9753		0.195460	0.196852	0.198292	0.199783	0.201325	70.62	71.66
Lehman Bros Hldgs Inc	524908EF3	06/19/02	06/19/09	100.000	0.250	4.6000		0.169339					28.45	
Lehman Bros Hldgs Inc	524908FJ4	04/29/03	04/29/10	100.000	0.000	4.4000		0.155280	0.158697	0.162188			56.94	19.14
Lehman Bros Hldgs Inc	524908FL9	05/01/03	05/01/10	100.000	0.250	4.3999		0.153400	0.156622	0.159915			56.19	19.19
Lehman Bros Hldgs Inc	524908FN5	05/08/03	05/08/10	100.000	0.250	4.2499		0.146970	0.149945	0.152984			53.76	19.43
Lehman Bros Hldgs Inc	524908FP0	05/13/03	05/13/10	100.000	0.250	4.1999		0.144847	0.147743	0.150700			52.95	19.89
Lehman Bros Hldgs Inc	524908JE1	09/10/03	06/10/10	100.000	0.000	4.5589		0.160462	0.164120	0.167861			58.58	26.69
Lehman Bros Hldgs Inc	524908JJ0	10/09/03	10/09/10	100.000	1.600	4.3099		0.137610	0.139617	0.141668	0.143763		50.23	39.76
Lehman Bros Hldgs Inc	524908JK7	11/06/03	11/06/09	100.000	0.000	4.2300		0.144857	0.147920				44.73	
Lehman Bros Hldgs Inc	524908LS7	02/11/04	02/11/11	100.000	0.750	4.3200		0.141032	0.143629	0.146281	0.148991	0.151759	51.97	53.92
Lehman Bros Hldgs Inc	524908MJ6	10/06/04	10/06/11	100.000	0.250	4.4000		0.144145	0.147163	0.150248	0.153401	0.156623	52.95	55.20
Lehman Bros Hldgs Inc	524908NL0	06/21/05	06/21/10	100.000	0.750	4.4580		0.141022	0.143701	0.146440			51.30	24.89
Lehman Bros Hldgs Inc	524908NM8	06/29/05	06/29/12	100.000	0.250	4.4344		0.142465	0.145470	0.148542	0.151681	0.154890	51.84	54.05

* Called in 2009; 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 1/1/09	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2009 1st Period	2009 2nd Period	2009 3rd 2010 1st	2010 2nd Period	2010 3rd Period	2009	2010
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		0.147745	0.149356	0.151006	0.152698	0.154432	53.68	54.88
Lehman Bros Hldgs Inc	524908PA2	11/17/05	11/17/12	100.000	3.000	5.2215		0.155362	0.157242	0.159172	0.161152	0.163184	56.44	57.83
Lehman Bros Hldgs Inc	524908PG9	01/06/06	01/06/12	100.000	0.250	5.0450		0.157807	0.161613	0.165515	0.169514	0.173615	58.84	61.72
Lehman Bros Hldgs Inc	524908PK0	03/08/06	03/03/09	100.000	2.000	5.1001		0.153157					9.50	
Lehman Bros Hldgs Inc	524908PL8	03/23/06	03/23/09	100.000	1.000	5.0091		0.153804					12.61	
Lehman Bros Hldgs Inc	524908PN4	03/29/06	03/29/13	100.000	1.500	5.4019		0.165505	0.168850	0.172286	0.175814	0.179437	60.81	63.32
Lehman Bros Hldgs Inc	524908SH4	08/01/06	08/01/13	100.000	2.000	5.4200		0.161280	0.164145	0.167088	0.170110	0.173215	59.45	61.61
Lehman Bros Hldgs Inc	524908SK7	08/09/06	08/09/09	100.000	0.000	5.4269		0.167788	0.172341				37.40	
Lehman Bros Hldgs Inc	524908TX8	10/12/06	10/12/11	100.000	0.250	5.5099		0.169835	0.174322	0.178933	0.183672	0.188541	62.67	66.03
Lehman Bros Hldgs Inc	524908TZ3	10/17/06	10/17/13	100.000	1.000	5.3799		0.163074	0.166713	0.170450	0.174288	0.178229	59.91	62.63
Lehman Bros Hldgs Inc	524908UC2	12/12/06	12/12/13	100.000	0.250	5.0399		0.153928	0.157631	0.161429	0.165322	0.169313	56.22	58.96
Lehman Bros Hldgs Inc	524908UE8	12/11/06	12/11/11	104.625	0.000	5.0399		0.161807	0.165885	0.170065	0.174351	0.178744	59.15	62.17
Lehman Bros Hldgs Inc	524908UH1	12/21/06	12/21/11	100.000	0.000	5.2200		0.160742	0.164937	0.169242	0.173659	0.178192	58.71	61.81
Lehman Bros Hldgs Inc	524908UL2	12/27/06	12/27/13	100.000	0.450	5.1200		0.156025	0.159699	0.163467	0.167332	0.171296	56.86	59.58
Lehman Bros Hldgs Inc	524908UU2	02/06/07	02/06/14	100.000	1.250	5.5630		0.164806	0.168424	0.172143	0.175965	0.179894	61.05	63.78
Lehman Bros Hldgs Inc	524908UY4	02/16/07	02/16/12	100.000	0.250	5.3845		0.161402	0.165561	0.169831	0.174216	0.178720	59.99	63.13
Lehman Bros Hldgs Inc	524908VU1	03/29/07	03/29/14	100.000	1.000	5.6108		0.166942	0.170846	0.174860	0.178986	0.183228	61.53	64.46
Lehman Bros Hldgs Inc	52517P2E0	05/23/07	05/23/22	100.000	VARIES	5.3475		0.136180	0.131837	0.132290	0.132755	0.133233	48.10	47.74
Lehman Bros Hldgs Inc	52517P2J9	05/24/07	05/24/24	100.000	VARIES	5.5681		0.143205	0.143442	0.143684	0.143934	0.144190	51.61	51.79
Lehman Bros Hldgs Inc	52517P2V2	01/11/08	01/11/11	100.000	0.000	5.2399		0.149369	0.153282	0.157298	0.161419	0.165649	55.83	58.79
Lehman Bros Hldgs Inc	52517P3A7	06/29/07	06/29/10	100.000	0.000	5.5600		0.167687	0.172349	0.177140			61.23	31.53
Lehman Bros Hldgs Inc	52517P3G4	11/30/07	11/30/09	100.000	0.000	5.3799		0.157593	0.161832				52.61	
Lehman Bros Hldgs Inc	52517P3N9	10/02/07	04/02/09	100.000	0.000	5.4000		0.158210					14.40	
Lehman Bros Hldgs Inc	52517P3S8	07/31/07	01/30/09	100.000	0.000	5.4600		0.156559					4.54	
Lehman Bros Hldgs Inc	52517P4E8	08/08/07	08/09/10	100.000	0.000	5.8200		0.171240	0.176223	0.181352	0.186629		63.98	40.48
Lehman Bros Hldgs Inc	52517P4F5	07/23/07	07/23/09	100.000	0.000	5.5100		0.161606	0.166058				33.45	
Lehman Bros Hldgs Inc	52517P4H1	09/28/07	09/28/09	100.000	0.000	5.3300		0.156053	0.160211				42.41	
Lehman Bros Hldgs Inc	52517P4P3	08/31/07	03/05/09	100.000	0.000	5.6999		0.167619					10.73	
Lehman Bros Hldgs Inc	52517P4Q1	08/31/07	08/31/10	100.000	0.000	6.2200		0.182677	0.185287	0.194216	0.196991		68.58	47.51
Lehman Bros Hldgs Inc	52517P4R9	11/14/07	11/14/12	100.000	0.000	5.9599		0.175570	0.180802	0.186190	0.191738	0.197452	64.65	68.56
Lehman Bros Hldgs Inc	52517P4T5	08/29/07	08/29/22	100.000	VARIES	6.2092		0.161397	0.158366	0.153484	0.150163	0.145072	57.37	54.37
Lehman Bros Hldgs Inc	52517P4U2	07/01/08	07/02/12	100.000	0.000	6.2999		0.175030	0.180544	0.186231	0.192097	0.198148	66.01	70.23
Lehman Bros Hldgs Inc	52517P4W8	08/31/07	08/31/10	100.000	0.000	6.2200		0.182677	0.185287	0.194216	0.196991		68.58	47.51
Lehman Bros Hldgs Inc	52517P4X6	08/21/07	08/21/37	100.000	VARIES	7.1259		0.190480	0.192813	0.195229	0.197731	0.200323	69.61	71.40
Lehman Bros Hldgs Inc	52517P5L1	11/01/07	05/01/09	100.000	0.000	4.8499		0.141335					16.96	
Lehman Bros Hldgs Inc	52517P5M9	10/02/07	10/04/10	100.000	0.000	5.4599		0.160109	0.164480	0.168970	0.173583		59.20	46.96
Lehman Bros Hldgs Inc	52517P5P2	10/02/07	10/04/10	100.000	0.000	5.4599		0.160109	0.164480	0.168970	0.173583		59.20	46.96
Lehman Bros Hldgs Inc	52517P5Q0	09/27/07	09/28/09	100.000	0.000	5.3299		0.156075	0.160234				42.42	
Lehman Bros Hldgs Inc	52517P5S6	09/26/07	09/26/22	100.000	VARIES	5.7211		0.149607	0.145940	0.142169	0.138290	0.134299	52.49	49.73
Lehman Bros Hldgs Inc	52517P6Q9	10/12/07	10/13/09	100.000	0.000	5.4700		0.160394	0.164781				46.02	
Lehman Bros Hldgs Inc	52517P6R7	10/10/07	10/11/10	100.000	0.000	5.5800		0.163795	0.168365	0.173063	0.177891		60.53	49.33
Lehman Bros Hldgs Inc	52517P6V8	11/01/07	11/01/10	100.000	0.000	5.2500		0.153590	0.157622	0.161759	0.166006		56.51	49.29

SECTION I-B

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Lehman Bros Hldgs Inc	52517P6Y2	10/12/07	10/13/09	100.000	0.000	5.4700		0.160394	0.164781				46.02	
Lehman Bros Hldgs Inc	52517P7A3	10/11/07	10/11/11	80.899	0.000	5.3700	54.21	0.127243	0.130659	0.134167	0.137770	0.141469	46.98	49.53
Lehman Bros Hldgs Inc	52517P7D7	10/31/07	11/01/10	100.000	0.000	5.4599		0.160085	0.164455	0.168945	0.173557		58.95	51.51
Lehman Bros Hldgs Inc	52517P7E5	04/28/08	10/28/09	100.000	0.000	3.1167		0.087926	0.089297				26.36	
Lehman Bros Hldgs Inc	52517P7H8	11/15/07	11/16/09	100.000	0.000	5.1499		0.150539	0.154415				48.12	
Lehman Bros Hldgs Inc	52517PAE1	10/15/93	10/15/23	100.000	VARIES	6.9789		0.207267	0.207007	0.206737	0.206459	0.206170	74.53	74.33
Lehman Bros Hldgs Inc	52517PC25	10/20/05	10/20/20	100.000	VARIES	5.2456		0.136011	0.133799	0.133019	0.130746	0.129868	49.02	47.91
Lehman Bros Hldgs Inc	52517PD73	12/21/05	12/20/09	82.123	0.000	4.9883		0.131904	0.135194				46.63	
Lehman Bros Hldgs Inc	52517PE98	03/15/06	03/15/11	100.000	0.000	5.2946		0.167598	0.172035	0.176589	0.181264	0.186063	62.09	65.42
Lehman Bros Hldgs Inc	52517PH46	05/17/06	05/17/21	100.000	VARIES	5.8803		0.162994	0.163499	0.164018	0.164553	0.165103	58.81	59.19
Lehman Bros Hldgs Inc	52517PK42	07/26/06	07/26/21	100.000	VARIES	4.6197		0.122469	0.123052	0.123649	0.124259	0.124884	44.38	44.81
Lehman Bros Hldgs Inc	52517PL66	09/14/06	09/14/21	95.000	VARIES	5.7713		0.151069	0.150740	0.150400	0.150051	0.149692	54.25	54.01
Lehman Bros Hldgs Inc	52517PL74	09/12/06	09/12/11	100.000	0.000	5.4399		0.168235	0.172811	0.177511	0.182340	0.187299	62.40	65.84
Lehman Bros Hldgs Inc	52517PM24	09/29/06	09/29/21	95.500	VARIES	5.8013		0.153192	0.153003	0.152808	0.152607	0.152401	55.08	54.94
Lehman Bros Hldgs Inc	52517PM99	10/27/06	10/27/16	94.650	VARIES	5.6132		0.147788	0.147843	0.147899	0.147957	0.148017	53.22	53.26
Lehman Bros Hldgs Inc	52517PN64	11/07/06	11/07/16	100.000	VARIES	5.5099		0.144853	0.145017	0.145186	0.145359	0.145537	52.19	52.32
Lehman Bros Hldgs Inc	52517PQ20	12/28/06	12/28/21	100.000	VARIES	5.1185		0.139577	0.138884	0.138173	0.137444	0.136696	50.12	49.61
Lehman Bros Hldgs Inc	52517PQ87	12/21/06	12/21/21	97.500	VARIES	5.3886		0.135047	0.134943	0.134837	0.134728	0.134616	48.60	48.52
Lehman Bros Hldgs Inc	52517PR37	01/12/07	01/12/22	100.000	VARIES	5.3883		0.141923	0.139198	0.139431	0.139670	0.139916	50.18	50.32
Lehman Bros Hldgs Inc	52517PT27	02/15/07	02/15/22	97.500	VARIES	5.4901		0.147171	0.146635	0.146086	0.145521	0.144940	52.74	52.33
Lehman Bros Hldgs Inc	52517PT68	02/16/07	02/16/17	100.000	VARIES	5.6999		0.150466	0.147692	0.148220	0.148763	0.149322	53.37	53.61
Lehman Bros Hldgs Inc	52517PU41	03/30/07	03/30/09	100.000	0.000	5.2100		0.156330					13.91	
Lehman Bros Hldgs Inc	52517PU74	03/30/07	03/30/09	100.000	0.000	5.2100		0.156330					13.91	
Lehman Bros Hldgs Inc	52517PU82	03/05/07	03/05/22	100.000	VARIES	5.5000		0.146891	0.144819	0.145033	0.145252	0.145478	52.29	52.30
Lehman Bros Hldgs Inc	52517PUL3	06/12/03	06/12/18	100.000	VARIES	5.2471		0.135292	0.133065	0.132261	0.129971	0.127627	48.91	47.76
Lehman Bros Hldgs Inc	52517PUP4	07/03/03	07/03/18	100.000	VARIES	4.7451		0.109162	0.108689	0.104618	0.103959	0.099855	38.93	37.20
Lehman Bros Hldgs Inc	52517PUR0	07/17/03	07/17/15	100.000	VARIES	4.3972		0.100656	0.100171	0.096373	0.095721	0.096135	35.93	35.02
Lehman Bros Hldgs Inc	52517PV40	06/19/07	06/19/17	100.000	VARIES	5.4394		0.147339	0.147508	0.147682	0.147861	0.148045	53.08	53.20
Lehman Bros Hldgs Inc	52517PVC2	08/27/03	08/27/10	100.000	0.250	4.7000		0.162878	0.166542	0.170293	0.174132		60.22	40.88
Lehman Bros Hldgs Inc	52517PVE8	09/25/03	09/25/10	100.000	0.250	4.3900		0.149833	0.152970	0.156175	0.159451		55.11	41.82
Lehman Bros Hldgs Inc	52517PVG3	09/30/03	09/30/10	100.000	0.250	4.3099		0.146522	0.149530	0.152602	0.155741		53.84	41.62
Lehman Bros Hldgs Inc	52517PVN8	12/17/03	12/17/18	100.000	VARIES	6.0028		0.178890	0.178672	0.180439	0.180258	0.181611	65.28	65.84
Lehman Bros Hldgs Inc	52517PVR9	01/13/04	01/13/11	100.000	0.250	4.3800		0.146366	0.149419	0.152539	0.155728	0.158986	54.28	56.57
Lehman Bros Hldgs Inc	52517PW80	04/20/07	04/20/22	100.000	VARIES	5.1283		0.139448	0.138394	0.137313	0.136204	0.135067	49.86	49.07
Lehman Bros Hldgs Inc	52517PWB3	04/08/04	04/08/14	100.000	VARIES	4.8469		0.114035	0.112850	0.112891	0.112346	0.113038	41.31	41.12
Lehman Bros Hldgs Inc	52517PWC1	04/08/04	04/08/11	100.000	VARIES	4.2283		0.104626	0.106254	0.109096	0.110794	0.113758	38.87	40.53
Lehman Bros Hldgs Inc	52517PWD9	04/14/04	04/14/11	100.000	VARIES	3.5801		0.097913	0.097463	0.098085	0.097637	0.098264	35.67	35.73
Lehman Bros Hldgs Inc	52517PWR8	05/13/04	09/16/10	90.250	1.000	4.8310		0.142613	0.145387	0.148228	0.151137		52.43	38.32
Lehman Bros Hldgs Inc	52517PWX5	07/07/04	07/07/11	100.000	0.250	5.0499		0.169714	0.173824	0.178038	0.182358	0.186787	63.29	66.39
Lehman Bros Hldgs Inc	52517PX55	04/27/07	04/27/22	100.000	VARIES	5.3982		0.144171	0.142139	0.140053	0.137910	0.138258	51.27	49.92
Lehman Bros Hldgs Inc	52517PX71	04/17/07	04/17/37	100.000	VARIES	6.2486		0.167606	0.167635	0.167665	0.167696	0.167728	60.35	60.37
Lehman Bros Hldgs Inc	52517PXM8	10/25/04	10/25/17	100.000	VARIES	5.2494		0.140671	0.140348	0.141578	0.141273	0.142533	51.35	51.69
Lehman Bros Hldgs Inc	52517PXQ9	11/01/04	11/01/14	100.000	VARIES	4.9383		0.131476	0.130950	0.130411	0.130202	0.129987	47.17	46.88

SECTION I-B

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								2009 1st Period	2009 2nd Period	2009 3rd 2010 1st	2010 2nd Period	2010 3rd Period	2009	2010
Lehman Bros Hldgs Inc	52517PXS5	10/29/04	10/29/19	100.000	VARIES	5.4644		0.133358	0.130281	0.128571	0.125390	0.123519	47.81	46.02
Lehman Bros Hldgs Inc	52517PXV8	11/18/04	11/18/11	100.000	VARIES	5.0706		0.129677	0.127352	0.131480	0.131370	0.135668	46.98	48.15
Lehman Bros Hldgs Inc	52517PXW6	11/22/04	11/22/19	100.000	VARIES	5.5393		0.147207	0.145807	0.149269	0.147892	0.151446	53.56	54.32
Lehman Bros Hldgs Inc	52517PXZ9	12/07/04	12/07/16	100.000	VARIES	5.2285		0.141012	0.139615	0.138182	0.138163	0.138144	50.44	49.74
Lehman Bros Hldgs Inc	52517PYD7	12/23/04	12/23/11	100.000	VARIES	4.7678		0.115375	0.115794	0.119206	0.121381	0.124957	42.22	43.96
Lehman Bros Hldgs Inc	52517PYE5	12/23/04	12/23/19	100.000	VARIES	5.6986		0.148190	0.148076	0.149609	0.149528	0.151111	54.08	54.61
Lehman Bros Hldgs Inc	52517PYG0	12/30/04	12/30/19	100.000	VARIES	5.5380		0.143344	0.143775	0.144218	0.144673	0.145141	51.68	52.00
Lehman Bros Hldgs Inc	52517PYH8	01/06/05	01/06/20	100.000	VARIES	5.8754		0.156190	0.155066	0.153909	0.152718	0.149861	55.63	54.48
Lehman Bros Hldgs Inc	52517PYJ4	12/30/04	12/30/19	100.000	VARIES	5.8784		0.154868	0.155338	0.155822	0.156319	0.156832	55.84	56.19
Lehman Bros Hldgs Inc	52517PYM7	01/28/05	01/28/20	100.000	VARIES	5.9154		0.157501	0.156408	0.155283	0.154125	0.151289	56.16	55.08
Lehman Bros Hldgs Inc	52517PYR6	02/02/05	02/02/17	100.000	VARIES	5.4992		0.144584	0.147414	0.145449	0.148317	0.146362	53.42	53.75
Lehman Bros Hldgs Inc	52517PYT2	02/24/05	02/24/20	100.000	VARIES	5.1276		0.128859	0.129314	0.129781	0.130260	0.130751	46.59	46.93
Lehman Bros Hldgs Inc	52517PYU9	02/24/05	02/24/20	100.000	VARIES	5.0875		0.126962	0.127542	0.128137	0.128747	0.129372	45.96	46.40
Lehman Bros Hldgs Inc	52517PYW5	03/23/05	03/23/20	100.000	VARIES	5.1879		0.131958	0.132427	0.132908	0.133401	0.133907	47.68	48.03
Lehman Bros Hldgs Inc	52517PYX3	03/17/05	03/17/20	100.000	VARIES	5.2322		0.153499	0.154790	0.156114	0.157473	0.158250	55.76	56.67
Lehman Bros Hldgs Inc	52517PZ38	06/22/07	06/22/22	100.000	VARIES	5.7685		0.151929	0.152129	0.152335	0.152546	0.152764	54.73	54.88
Lehman Bros Hldgs Inc	52517PZ87	05/23/07	05/23/22	100.000	VARIES	5.5672		0.142285	0.137934	0.138333	0.138742	0.139164	50.29	49.91
Lehman Bros Hldgs Inc	52517PZA2	03/23/05	03/23/20	100.000	VARIES	5.7272		0.145168	0.145746	0.146340	0.146951	0.147579	52.48	52.91
Lehman Bros Hldgs Inc	52517PZJ3	05/11/05	05/11/15	100.000	VARIES	5.2579		0.137532	0.136945	0.136342	0.135723	0.135088	49.35	48.91
Lehman Bros Hldgs Inc	52517PZL8	05/19/05	05/19/20	100.000	VARIES	5.8181		0.160491	0.160312	0.160127	0.159936	0.158932	57.73	57.56
Lehman Bros Hldgs Inc	52517PZM6	05/19/05	05/19/20	100.000	VARIES	5.8231		0.173022	0.174825	0.176680	0.178589	0.179260	62.77	64.06
Lehman Bros Hldgs Inc	52517PZN4	05/26/05	05/26/15	100.000	VARIES	5.1761		0.123815	0.121268	0.119374	0.117432	0.117317	43.96	42.55
Lehman Bros Hldgs Inc	52517PZS3	06/23/05	06/23/20	100.000	VARIES	5.4824		0.160871	0.162235	0.163637	0.165077	0.165795	58.18	59.19
Lehman Bros Hldgs Inc	52520W283	06/16/08	07/29/11	100.000	0.000	5.9599		0.166734	0.171703	0.176819	0.182089	0.187515	62.45	66.23
Lehman Bros Hldgs Inc	52520W333	11/30/07	11/30/09	100.000	0.000	4.2500		0.123126	0.125743				40.98	
Lehman Bros Hldgs Inc	52520W341	10/31/07	10/30/09	100.000	0.000	5.3700		0.155534	0.158838				47.58	
Lehman Bros Hldgs Inc	52520W390	06/29/07	06/30/09	100.000	0.000	5.4500		0.164131					29.38	
Lehman Bros Hldgs Inc	52520W440	05/31/07	05/29/09	100.000	0.000	5.4799		0.165056					24.43	
Lehman Bros Hldgs Inc	52520W549	04/30/07	04/30/09	100.000	0.000	5.1300		0.153750					18.30	
Lehman Bros Hldgs Inc	52520W564	03/30/07	03/31/11	100.000	0.000	5.0675		0.151740	0.155585	0.159527	0.163569	0.167713	56.03	58.90
Lehman Bros Hldgs Inc	52520WAC5	06/05/06	06/15/09	100.000	1.383	5.4185		0.166739					27.35	
Lehman Bros Hldgs Inc	52520WAD3	06/05/06	06/15/09	100.000	3.119	5.4192		0.159784					26.20	
Lehman Bros Hldgs Inc	52520WAE1	06/05/06	06/15/09	100.000	2.070	5.4187		0.163984					26.89	
Lehman Bros Hldgs Inc	52520WAF8	06/09/06	06/09/09	100.000	1.000	5.3910		0.167100					26.40	
Lehman Bros Hldgs Inc	52520WAG6	06/23/06	06/23/11	100.000	0.250	5.8865		0.187953	0.193281	0.198765	0.204411	0.210223	68.71	72.66
Lehman Bros Hldgs Inc	52522L525	01/31/08	07/31/09	100.000	0.000	3.3130		0.093553	0.095102				19.83	
Lehman Bros Hldgs Inc	52522L798	03/31/08	09/30/09	100.000	0.000	3.5370		0.099990	0.101758				27.22	
Lehman Bros Hldgs Inc	52522L830	04/04/08	10/06/09	100.000	0.000	3.5898		0.101529	0.103352				28.25	
Lehman Bros Hldgs Inc	52523J115	03/19/08	09/17/09	100.000	0.000	2.9919		0.084338	0.085600				21.82	
Lehman Bros Hldgs Inc	52523J156	04/30/08	10/30/09	100.000	0.000	4.8199		0.137115	0.140419				41.59	
Lehman Bros Hldgs Inc	52523J412	02/29/08	02/26/10	100.000	0.000	6.3699		0.178520	0.187259	0.190073			68.22	10.64
Lehman Bros Hldgs Inc	52523J420	03/07/08	03/08/10	100.000	0.000	6.1000		0.174642	0.179969	0.185458			65.05	12.43
Lehman Bros Hldgs Inc	52523J438	03/31/08	03/31/10	100.000	0.000	4.3100		0.122303	0.124938	0.127631			44.99	11.36

SECTION I-B

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Lehman Bros Hldgs Inc	5252M0AF4	11/30/07	11/30/09	100.000	0.000	5.3799		0.157593	0.161832				52.61	
Lehman Bros Hldgs Inc	5252M0AG2	11/30/07	06/01/09	100.000	0.000	4.9999		0.145940					21.89	
Lehman Bros Hldgs Inc	5252M0AH0	11/30/07	11/30/09	100.000	0.000	5.5799		0.163770	0.168339				54.70	
Lehman Bros Hldgs Inc	5252M0AJ6	12/28/07	12/28/22	100.000	VARIES	5.6093		0.153186	0.153198	0.153210	0.153222	0.153234	55.15	55.16
Lehman Bros Hldgs Inc	5252M0AL1	03/20/08	03/22/10	100.000	0.000	5.9499		0.170251	0.175316	0.180531			63.22	14.62
Lehman Bros Hldgs Inc	5252M0AM9	11/19/07	11/19/37	100.000	VARIES	7.4282		0.198572	0.195368	0.198641	0.195438	0.198715	71.89	71.92
Lehman Bros Hldgs Inc	5252M0AN7	11/13/07	11/13/09	100.000	0.000	5.3699		0.157284	0.161507				49.83	
Lehman Bros Hldgs Inc	5252M0AP2	02/07/08	02/07/12	100.000	0.000	5.2100		0.148492	0.152361	0.156330	0.160402	0.164581	55.28	58.20
Lehman Bros Hldgs Inc	5252M0AQ0	11/30/07	11/30/10	100.000	0.000	5.5100		0.161605	0.166057	0.170632	0.175333		59.26	56.98
Lehman Bros Hldgs Inc	5252M0AV9	11/27/07	11/27/37	11.746	0.000	7.2677	9.56	0.025468	0.026393	0.027353	0.028347	0.029377	9.40	10.09
Lehman Bros Hldgs Inc	5252M0AX5	12/21/07	12/23/09	100.000	0.000	5.6700		0.166610	0.171334				59.50	
Lehman Bros Hldgs Inc	5252M0AY3	12/28/07	12/28/22	100.000	VARIES	5.8488		0.156450	0.156558	0.156668	0.156782	0.156899	56.34	56.42
Lehman Bros Hldgs Inc	5252M0AZ0	12/05/07	12/07/09	100.000	0.000	5.2500		0.153635	0.157668				52.35	
Lehman Bros Hldgs Inc	5252M0BA4	12/28/07	12/28/09	100.000	0.000	5.3699		0.157284	0.161507				56.91	
Lehman Bros Hldgs Inc	5252M0BC0	12/28/07	12/28/09	100.000	0.000	5.4399		0.159443	0.163780				57.70	
Lehman Bros Hldgs Inc	5252M0BF3	01/11/08	01/11/10	100.000	0.000	5.0900		0.144988	0.148678	0.152462			54.13	1.52
Lehman Bros Hldgs Inc	5252M0BG1	01/11/08	01/11/12	100.000	0.000	5.3999		0.154050	0.158209	0.162481	0.166868	0.171373	57.64	60.79
Lehman Bros Hldgs Inc	5252M0BH9	12/27/07	12/27/11	100.000	0.000	5.7000		0.167487	0.172261	0.177170	0.182219	0.187413	61.19	64.73
Lehman Bros Hldgs Inc	5252M0BJ5	12/28/07	12/28/22	100.000	VARIES	5.8954		0.161928	0.160970	0.159983	0.158967	0.157921	58.12	57.40
Lehman Bros Hldgs Inc	5252M0BK2	03/20/08	03/20/12	100.000	0.000	6.5800		0.188791	0.195002	0.201418	0.208045	0.214889	70.36	75.06
Lehman Bros Hldgs Inc	5252M0BR7	02/14/08	02/14/12	100.000	0.000	5.0900		0.144987	0.148677	0.152461	0.156341	0.160320	53.88	56.66
Lehman Bros Hldgs Inc	5252M0BT3	02/14/08	02/12/10	100.000	0.000	4.5399		0.128942	0.131869	0.134862			47.77	5.53
Lehman Bros Hldgs Inc	5252M0BU0	02/14/08	02/14/12	100.000	0.000	5.0900		0.144987	0.148677	0.152461	0.156341	0.160320	53.88	56.66
Lehman Bros Hldgs Inc	5252M0BV8	02/14/08	02/12/10	100.000	0.000	4.5399		0.128942	0.131869	0.134862			47.77	5.53
Lehman Bros Hldgs Inc	5252M0CE5	02/20/08	02/19/10	100.000	0.000	4.5000		0.127797	0.130673	0.133613			47.29	6.41
Lehman Bros Hldgs Inc	5252M0CH8	02/06/08	02/06/23	100.000	VARIES	5.6140		0.154086	0.152174	0.150207	0.148186	0.146107	54.56	53.12
Lehman Bros Hldgs Inc	5252M0CK1	02/12/08	02/12/38	100.000	VARIES	7.2994		0.200734	0.200744	0.200755	0.200765	0.200777	72.27	72.28
Lehman Bros Hldgs Inc	5252M0CN5	01/30/08	07/30/09	100.000	0.000	3.3250		0.093897	0.095458				19.91	
Lehman Bros Hldgs Inc	5252M0CV7	02/27/08	02/27/23	100.000	VARIES	5.1091		0.138805	0.135610	0.135767	0.135928	0.136093	49.02	48.95
Lehman Bros Hldgs Inc	5252M0DA2	02/29/08	02/28/11	100.000	0.000	6.6600		0.190105	0.193232	0.202977	0.206316	0.216720	71.55	76.39
Lehman Bros Hldgs Inc	5252M0DB0	05/21/08	05/21/12	100.000	0.000	5.1300		0.146155	0.149904	0.153749	0.157693	0.161738	53.59	56.38
Lehman Bros Hldgs Inc	5252M0DF1	02/28/08	02/28/12	100.000	0.000	5.1099		0.142407	0.148466	0.149777	0.156149	0.157528	54.00	56.80
Lehman Bros Hldgs Inc	5252M0DK0	02/14/08	02/16/10	100.000	0.000	6.3999		0.183531	0.189404	0.195465			68.74	8.80
Lehman Bros Hldgs Inc	5252M0DM6	02/29/08	03/01/10	100.000	0.000	4.5064		0.127309	0.128055	0.133111			47.31	7.85
Lehman Bros Hldgs Inc	5252M0DP9	03/31/08	03/31/23	100.000	VARIES	5.5588		0.150985	0.147461	0.147628	0.147800	0.147977	53.41	53.21
Lehman Bros Hldgs Inc	5252M0DQ7	03/20/08	09/20/12	100.000	0.000	6.9999		0.201250	0.208294	0.215584	0.223129	0.230939	75.17	80.52
Lehman Bros Hldgs Inc	5252M0DU8	02/28/08	03/02/09	100.000	0.000	3.6800		0.104147					6.35	
Lehman Bros Hldgs Inc	5252M0DY0	02/20/08	03/10/09	100.000	VARIES	2.4790		0.068733					4.74	
Lehman Bros Hldgs Inc	5252M0DEC7	03/10/08	03/10/23	100.000	VARIES	7.2993		0.202050	0.201314	0.200551	0.199760	0.199831	72.44	71.98
Lehman Bros Hldgs Inc	5252M0ED5	03/19/08	03/19/10	100.000	0.000	5.9499		0.170194	0.175257	0.180471			63.23	14.08
Lehman Bros Hldgs Inc	5252M0EF0	03/28/08	03/28/12	100.000	0.000	5.2000		0.148200	0.152053	0.156007	0.160063	0.164224	54.77	57.66
Lehman Bros Hldgs Inc	5252M0EH6	03/13/08	03/13/23	100.000	VARIES	6.8587		0.187529	0.184434	0.184567	0.184705	0.184847	66.63	66.50
Lehman Bros Hldgs Inc	5252M0EL7	04/21/08	04/21/10	100.000	0.000	5.0299		0.143236	0.146838	0.150531			52.72	16.56

SECTION I-B

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								Period	Period	Period	Period	Period		
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Lehman Bros Hldgs Inc	5252M0EM5	03/31/08	03/31/11	100.000	0.000	4.7900		0.136242	0.139505	0.142847	0.146268	0.149771	50.24	52.67
Lehman Bros Hldgs Inc	5252M0EN3	03/05/08	03/05/18	92.300	5.250	6.2995	4.70	0.016173	0.016682	0.017208	0.017750	0.018309	6.03	6.42
Lehman Bros Hldgs Inc	5252M0EP8	03/24/08	03/21/11	100.000	0.000	4.1948		0.118928	0.121422	0.123969	0.126569	0.129224	43.77	45.62
Lehman Bros Hldgs Inc	5252M0EQ6	03/31/08	04/01/13	100.000	0.000	7.0999		0.204262	0.211513	0.219022	0.226797	0.234848	76.17	81.67
Lehman Bros Hldgs Inc	5252M0ES2	05/27/08	05/27/10	100.000	VARIES	5.0779		0.144636	0.144076	0.147734			52.07	21.57
Lehman Bros Hldgs Inc	5252M0ET0	03/17/08	03/17/23	100.000	VARIES	6.5597		0.180902	0.180930	0.180959	0.180989	0.181019	65.14	65.16
Lehman Bros Hldgs Inc	5252M0EW3	04/10/08	04/10/23	100.000	VARIES	7.4983		0.204641	0.200858	0.201012	0.201173	0.201339	72.70	72.42
Lehman Bros Hldgs Inc	5252M0EX1	04/30/08	04/29/11	100.000	0.000	5.5100		0.157249	0.161581	0.166033	0.170607	0.175307	57.93	61.17
Lehman Bros Hldgs Inc	5252M0EZ6	04/30/08	04/30/13	100.000	VARIES	5.9609		0.170517	0.171874	0.176996	0.178546	0.183867	62.03	64.42
Lehman Bros Hldgs Inc	5252M0FE2	05/22/08	11/23/12	100.000	0.000	5.8959		0.168633	0.173605	0.178723	0.183991	0.189415	61.99	65.69
Lehman Bros Hldgs Inc	5252M0FF9	05/16/08	05/17/10	100.000	0.000	5.2099		0.148513	0.152382	0.156352			54.51	21.26
Lehman Bros Hldgs Inc	5252M0FL6	05/30/08	11/30/09	100.000	0.000	5.1099		0.145571	0.149290				48.56	
Lehman Bros Hldgs Inc	5252M0FM4	05/05/08	05/05/10	100.000	0.000	4.9399		0.140611	0.144084	0.147643			51.64	18.31
Lehman Bros Hldgs Inc	5252M0FN2	05/30/08	05/31/11	100.000	0.000	5.5600		0.157020	0.160503	0.165871	0.169551	0.175222	58.23	61.52
Lehman Bros Hldgs Inc	5252M0FV4	05/29/08	05/29/12	100.000	0.000	6.1184		0.175158	0.180516	0.186038	0.191730	0.197595	64.37	68.37
Lehman Bros Hldgs Inc	5252M0FW2	05/19/08	05/19/23	100.000	VARIES	7.2491		0.200962	0.200544	0.200110	0.199661	0.199196	72.24	71.92
Lehman Bros Hldgs Inc	5252M0FY8	05/30/08	05/30/13	100.000	0.000	6.1200		0.175202	0.180563	0.186089	0.191783	0.197652	64.38	68.38
Lehman Bros Hldgs Inc	5252M0FZ5	06/30/08	12/30/10	100.000	0.000	5.8300		0.166667	0.171525	0.176525	0.181671		60.88	64.30
Lehman Bros Hldgs Inc	5252M0GC5	06/30/08	06/30/11	100.000	0.000	6.0299		0.172550	0.177752	0.183112	0.188633	0.194320	63.07	66.93
Lehman Bros Hldgs Inc	5252M0GD3	06/26/08	06/26/23	100.000	VARIES	8.0972		0.219410	0.213673	0.213896	0.214129	0.214371	77.93	77.05
Lehman Bros Hldgs Inc	5252M0GF8	08/14/08	08/15/11	100.000	0.000	7.5200		0.208933	0.216789	0.224940	0.233398	0.242173	78.81	84.84
Lehman Bros Hldgs Inc	5252M0GG6	06/27/08	06/27/12	100.000	0.000	6.2000		0.177561	0.183066	0.188741	0.194592	0.200624	64.96	69.05
Lehman Bros Hldgs Inc	5252M0GJ0	08/07/08	08/07/12	100.000	0.000	7.7699		0.215833	0.224218	0.232929	0.241979	0.251379	81.67	88.14
Lehman Bros Hldgs Inc	5252M0GN1	06/26/08	06/26/23	100.000	VARIES	8.2966		0.223890	0.217046	0.217308	0.217581	0.217866	79.34	78.28
Lehman Bros Hldgs Inc	5252M0GP6	06/24/08	06/24/11	100.000	0.000	6.0900		0.174318	0.179626	0.185096	0.190732	0.196540	63.79	67.73
Lehman Bros Hldgs Inc	5252M0GQ4	07/14/08	07/14/23	100.000	VARIES	8.3470		0.231864	0.220673	0.220879	0.221093	0.221316	79.62	79.63
Lehman Bros Hldgs Inc	5252M0GR2	06/30/08	12/30/11	100.000	0.000	6.1400		0.175792	0.181189	0.186751	0.192484	0.198394	64.27	68.27
Lehman Bros Hldgs Inc	5252M0GX9	08/22/08	08/22/11	100.000	0.000	7.5600		0.210000	0.217938	0.226176	0.234726	0.243598	79.12	85.21
Liberty Media Corp.	530715AF8	11/16/99	11/15/29	100.000	4.000	9.0689		0.423855	0.438036	0.452861	0.468357	0.484557	156.47	167.28
Liberty Media Corp.	530715AG6	11/16/99	11/15/29	100.000	4.000	9.0689		0.423855	0.438036	0.452861	0.468357	0.484557	156.47	167.28
Liberty Media Corp.	530715AK7	02/10/00	02/15/30	100.000	3.750	9.4298		0.449905	0.466206	0.483276	0.501151	0.519868	169.44	182.17
Liberty Media Corp.	530715AL5	02/10/00	02/15/30	100.000	3.750	9.4298		0.449905	0.466206	0.483276	0.501151	0.519868	169.44	182.17
Liberty Media Corp.	530715AM3	01/11/01	01/15/31	100.000	3.500	N/A		0.367568	0.379602	0.392133	0.405174	0.418743	138.57	147.93
Liberty Media Corp.	530715AN1	01/11/01	01/15/31	100.000	3.500	N/A		0.367568	0.379602	0.392133	0.405174	0.418743	138.57	147.93
Liberty Media Corp.	530715AP6	03/08/01	03/15/31	100.000	3.250	10.3696		0.513269	0.535201	0.558269	0.582534	0.608057	193.49	210.62
Liberty Media Corp.	530715AQ4	03/08/01	03/15/31	100.000	3.250	10.3696		0.513269	0.535201	0.558269	0.582534	0.608057	193.49	210.62
Liberty Media Corp.	530715AR2	03/08/01	03/15/31	100.000	3.250	10.3696		0.513269	0.535201	0.558269	0.582534	0.608057	193.49	210.62
Liberty Media Corp.	530718AB1	03/26/03	03/30/23	98.500	0.750	5.6006		0.200355	0.205383	0.210550	0.215863	0.221325	73.96	77.73
Liberty Media Corp.	530718AF2	03/26/03	03/30/23	98.500	0.750	N/A		0.251596	0.258684	0.266076	0.273787	0.281829	93.17	98.61
Linear Technology Corp.	535678AA4	04/24/07	05/01/27	100.000	VARIES	7.0000		0.206694	0.211011	0.215480	0.220105	0.224892	75.71	78.97
Linear Technology Corp.	535678AB2	04/24/07	05/01/27	100.000	VARIES	7.0001		0.206313	0.210495	0.214825	0.219305	0.223943	75.54	78.69
Linear Technology Corp.	535678AC0	04/24/07	05/01/27	100.000	VARIES	7.0000		0.206694	0.211011	0.215480	0.220105	0.224892	75.71	78.97
Linear Technology Corp.	535678AD8	04/24/07	05/01/27	100.000	VARIES	7.0001		0.206313	0.210495	0.214825	0.219305	0.223943	75.54	78.69

SECTION I-B

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								2009 1st	2009 2nd	2009 3rd	2010 2nd	2010 3rd	2009	2010
								Period	Period	Period	Period	Period		
Lithia Motors, Inc.	536797AA1	05/03/04	05/01/14	100.000	VARIES	8.9998		0.332577	0.343949	0.355833	0.367478	0.379606	123.17	131.62
Lithia Motors, Inc.	536797AB9	05/03/04	05/01/14	100.000	VARIES	8.9998		0.332577	0.343949	0.355833	0.367478	0.379606	123.17	131.62
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
MQ Associates Inc	55345RAA6	08/24/04	08/15/12*	62.337	VARIES	12.2489		0.340259					12.93*	
MQ Associates Inc	55345RAB4	08/24/04	08/15/12*	62.337	VARIES	12.2489		0.340259					12.93*	
MTR Gaming Group, Inc.	553769AG5	08/12/09	07/15/14	95.248	12.625	13.9919				0.019500	0.020660	0.022105	2.71	7.66
Mariner Energy Inc.	56845TAG2	06/10/09	06/30/16	97.093	11.750	12.3796		0.007492	0.007544	0.008011	0.008507	0.009034	1.52	2.97
Marion County, OR	56913RAH1	03/28/02	06/01/09	63.326	0.000	6.4683	340.63	0.174048					26.11	
Marion County, OR	56913RAJ7	03/28/02	06/01/10	58.440	0.000	6.6784	326.80	0.168104	0.173717	0.179518			61.87	26.93
Marion County, OR	56913RAK4	03/28/02	06/01/11	53.951	0.000	6.8387	310.57	0.160570	0.166060	0.171738	0.177611	0.183684	59.13	63.24
Marion County, OR	56913RAL2	03/28/02	06/01/12	49.948	0.000	6.9388	292.69	0.151810	0.157077	0.162526	0.168165	0.173999	55.92	59.87
Marion County, OR	56913RAM0	03/28/02	06/01/13	46.303	0.000	7.0088	274.70	0.142795	0.147800	0.152979	0.158340	0.163889	52.61	56.36
Marion County, OR	56913RAN8	03/28/02	06/01/14	42.967	0.000	7.0588	257.15	0.133885	0.138610	0.143502	0.148567	0.153811	49.34	52.88
Marion County, OR	56913RAP3	03/28/02	06/01/15	39.329	0.000	7.2089	241.57	0.126372	0.130927	0.135646	0.140535	0.145601	46.59	50.01
Marion County, OR	56913RAQ1	03/28/02	06/01/16	36.142	0.000	7.3089	225.82	0.118504	0.122835	0.127324	0.131977	0.136800	43.71	46.96
Marion County, OR	56913RAR9	03/28/02	06/01/17	33.393	0.000	7.3590	210.42	0.110595	0.114665	0.118884	0.123258	0.127794	40.80	43.85
Marion County, OR	56913RAS7	03/28/02	06/01/18	31.307	0.000	7.3092	195.62	0.102656	0.106408	0.110297	0.114328	0.118506	37.86	40.68
Marion County, OR	56913RAT5	03/28/02	06/01/19	28.898	0.000	7.3592	182.10	0.095713	0.099234	0.102886	0.106672	0.110597	35.31	37.95
Marion County, OR	56913RAU2	03/28/02	06/01/20	26.649	0.000	7.4091	169.34	0.089148	0.092451	0.095876	0.099428	0.103111	32.89	35.37
Marquee Holdings, Inc.	57143VAA7	08/18/04	08/15/14	55.894	VARIES	11.9996		0.296661	0.314460	0.333327	0.333327	0.333327	114.99	120.00
Marquee Holdings, Inc.	57143VAB5	08/18/04	08/15/14	55.894	VARIES	11.9996		0.296661	0.314460	0.333327	0.333327	0.333327	114.99	120.00
Marquee Holdings, Inc.	57143VAC3	08/18/04	08/15/14	55.894	VARIES	11.9996		0.296661	0.314460	0.333327	0.333327	0.333327	114.99	120.00
Masco Corporation	574599AW6	07/20/01	07/20/31	39.445	VARIES	8.1251		0.155470	0.161039	0.166834	0.172865	0.179141	58.80	63.13
Masco Corporation	574599BB1	07/20/01	07/20/31	39.445	VARIES	8.1251		0.155470	0.161039	0.166834	0.172865	0.179141	58.80	63.13
McHenry County, Illinois	581156AZ9	03/11/04	12/01/09	106.159	VARIES	4.3520		0.122352	0.121630				40.25	
Medicis Pharma Corp.	584690AB7	08/14/03	06/04/33	93.000	VARIES	9.1499		0.354735	0.369058	0.384036	0.399064	0.414779	131.07	141.79
Medtronic, Inc.	585055AA4	09/11/01	09/15/21	100.000	VARIES	6.7187		0.266049	0.272665	0.279503	0.286571	0.293876	98.39	103.42
Medtronic, Inc.	585055AB2	09/11/01	09/15/21	100.000	VARIES	6.7187		0.266049	0.272665	0.279503	0.286571	0.293876	98.39	103.42
Medtronic, Inc.	585055AD8	09/11/01	09/15/21	100.000	VARIES	6.7187		0.266049	0.272665	0.279503	0.286571	0.293876	98.39	103.42
Merisant Worldwide, Inc.	58985CAA8	11/12/03	05/15/14	55.131	VARIES	12.2495		0.340272	0.340271	0.340271	0.340270	0.340270	122.50	122.50
Merrill Lynch & Co., Inc.	590188A73	03/13/02	03/13/32*	100.000	VARIES	N/A		0.228874					11.90*	
Merrill Lynch & Co., Inc.	590188W79	12/30/04	01/02/14	100.000	0.000	4.6291		0.150966	0.154460	0.158035	0.161693	0.165435	56.24	58.88
Merrill Lynch & Co., Inc.	590188X86	05/05/05	05/12/10	100.000	VARIES	4.2139		0.117112	0.117102	0.117079			42.16	15.34
Merrill Lynch & Co., Inc.	59018FBA9	05/16/03	05/17/10	100.000	0.250	4.0324		0.137827	0.140466	0.143158			50.33	19.47
Merrill Lynch & Co., Inc.	59018FCR1	04/04/07	04/04/37	100.000	VARIES	5.7580		0.153643	0.153688	0.153734	0.153781	0.153830	55.33	55.36
Merrill Lynch & Co., Inc.	59018FCY6	05/22/07	07/22/09	100.000	0.000	5.2106		0.153703	0.157708				31.62	
Merrill Lynch & Co., Inc.	59018YA50	03/21/07	03/21/22*	100.000	VARIES	5.3697		0.144210	0.142470				37.18*	
Merrill Lynch & Co., Inc.	59018YB91	04/05/07	04/05/22*	100.000	VARIES	5.6087		0.153655					.61*	
Merrill Lynch & Co., Inc.	59018YC25	04/05/07	04/05/19*	100.000	VARIES	5.5296		0.151390					.61*	
Merrill Lynch & Co., Inc.	59018YC66	05/02/07	05/02/17	100.000	VARIES	5.5833		0.147686	0.148033	0.148389	0.148755	0.149131	53.27	53.53

* Called in 2009; 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 1/1/09	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2009 1st Period	2009 2nd Period	2009 3rd 2010 1st	2010 2nd Period	2010 3rd Period	2009	2010
Merrill Lynch & Co., Inc.	59018YC82	05/09/07	05/09/22	100.000	VARIES	5.7115		0.154031	0.152400	0.150724	0.148999	0.149285	54.99	53.88
Merrill Lynch & Co., Inc.	59018YD65	05/18/07	05/18/17	100.000	VARIES	5.6522		0.151983	0.152217	0.152458	0.152706	0.152960	54.78	54.95
Merrill Lynch & Co., Inc.	59018YD81	05/31/07	05/31/22	100.000	VARIES	5.8983		0.158808	0.158933	0.159061	0.159193	0.159329	57.20	57.29
Merrill Lynch & Co., Inc.	59018YE31	05/31/07	05/31/10	100.000	0.000	5.2943		0.159056	0.163267	0.167589			58.28	24.97
Merrill Lynch & Co., Inc.	59018YE49	06/06/07	06/06/17	100.000	VARIES	5.9091		0.158307	0.158576	0.158853	0.159138	0.159432	57.05	57.25
Merrill Lynch & Co., Inc.	59018YJ44	08/29/07	08/29/22*	100.000	VARIES	6.0244		0.156289					9.06*	
Merrill Lynch & Co., Inc.	59018YL33	11/28/07	11/30/10	100.000	0.000	4.3746		0.126924	0.129701	0.132538	0.135437		46.37	44.13
Merrill Lynch Bank USA	59020WA43	01/31/07	01/31/11	100.000	0.000	5.1147		0.153258	0.157177	0.161197	0.165319	0.169547	57.08	60.03
Merrill Lynch Bank USA	59020WA68	01/31/07	01/31/12	100.000	0.000	5.1060		0.152977	0.156882	0.160887	0.164995	0.169207	56.97	59.92
Merrill Lynch Bank USA	59020WA76	01/31/07	02/21/12	100.000	0.000	5.0982		0.153182	0.157087	0.161091	0.165197	0.169408	56.88	59.81
Merrill Lynch Bank USA	59020WA84	02/28/07	11/29/10	100.000	0.000	4.8296		0.145038	0.146119	0.152128	0.153261		53.37	50.71
Merrill Lynch Bank USA	59020WA92	02/28/07	02/28/11	100.000	0.000	4.8250		0.143171	0.144234	0.150162	0.151277	0.157495	53.31	55.92
Merrill Lynch Bank USA	59020WB42	03/15/07	03/15/13	100.000	0.000	4.8033		0.143273	0.146714	0.150238	0.153846	0.157541	52.94	55.51
Merrill Lynch Bank USA	59020WC33	03/07/07	03/05/10	100.000	0.000	5.0065		0.149737	0.153485	0.157327			55.46	10.07
Merrill Lynch Bank USA	59020WC66	03/30/07	03/31/11	100.000	0.000	4.8134		0.143594	0.147050	0.150589	0.154214	0.157925	52.95	55.53
Merrill Lynch Bank USA	59020WC74	03/30/07	03/30/12	100.000	0.000	4.8040		0.143294	0.146736	0.150261	0.153870	0.157566	52.84	55.41
Merrill Lynch Bank USA	59020WC82	03/30/07	03/31/11	100.000	0.000	4.8134		0.143594	0.147050	0.150589	0.154214	0.157925	52.95	55.53
Merrill Lynch Bank USA	59020WC90	04/30/07	04/30/12	100.000	0.000	4.7640		0.142020	0.145403	0.148867	0.152413	0.156043	52.15	54.67
Merrill Lynch Bank USA	59020WD24	04/30/07	04/30/12	100.000	0.000	4.8440		0.144573	0.148074	0.151661	0.155334	0.159096	53.11	55.71
Merrill Lynch Bank USA	59020WD32	04/30/07	04/29/11	100.000	0.000	4.8567		0.144960	0.148481	0.152086	0.155780	0.159563	53.26	55.88
Merrill Lynch Bank USA	59020WD57	04/30/07	01/28/11	100.000	0.000	4.8369		0.142604	0.146052	0.149585	0.153202	0.156908	53.03	55.62
Merrill Lynch Bank USA	59020WE64	06/29/07	06/30/11	100.000	0.000	5.1569		0.153785	0.155179	0.161818	0.163284	0.170271	56.40	59.34
Merrill Lynch Bank USA	59020WE98	06/29/07	06/30/11	100.000	0.000	5.1569		0.153785	0.155179	0.161818	0.163284	0.170271	56.40	59.34
Merrill Lynch Bank USA	59020WF55	07/31/07	07/29/11	100.000	0.000	4.9035		0.139827	0.145630	0.146768	0.152858	0.154053	53.17	55.81
Merrill Lynch Bank USA	59020WF63	07/31/07	07/29/11	100.000	0.000	4.9035		0.139827	0.145630	0.146768	0.152858	0.154053	53.17	55.81
Merrill Lynch Bank USA	59020WF89	07/31/07	07/30/09	100.000	0.000	4.9196		0.140326	0.146161				30.52	
Merrill Lynch Bank USA	59020WG47	09/28/07	09/28/11	100.000	0.000	4.7367		0.137120	0.138078	0.143691	0.144696	0.150578	50.85	53.29
Merrill Lynch Bank USA	59020WUH2	02/28/05	03/01/10	100.000	0.000	3.9130		0.123811	0.124175	0.128703			45.85	7.59
Merrill Lynch Bank USA	59020WVY4	08/26/05	08/26/10	100.000	0.000	4.2933		0.135470	0.138379	0.141349	0.144383		50.03	33.76
Merrill Lynch Bank USA	59020WWA5	09/30/05	03/30/11	100.000	0.000	4.3666		0.138079	0.141094	0.144175	0.147323	0.150539	50.81	53.05
Merrill Lynch Bank USA	59020WWC1	09/30/05	03/31/14	100.000	0.000	4.4692		0.141750	0.144918	0.148156	0.151467	0.154852	52.18	54.54
Merrill Lynch Bank USA	59020WWD9	10/28/05	04/28/11	100.000	0.000	4.6987		0.150033	0.153558	0.157166	0.160858	0.164637	55.10	57.71
Merrill Lynch Bank USA	59020WWG2	11/27/05	05/27/11	100.000	0.000	4.7139		0.150588	0.154138	0.157771	0.161489	0.165296	55.09	57.72
Merrill Lynch Bank USA	59020WWH0	11/28/05	05/27/11	100.000	0.000	4.7163		0.150656	0.154208	0.157845	0.161567	0.165377	55.12	57.75
Merrill Lynch Bank USA	59020WWP2	12/30/05	06/30/11	100.000	0.000	4.5788		0.145694	0.149029	0.152441	0.155931	0.159501	53.06	55.51
Merrill Lynch Bank USA	59020WWQ0	01/30/06	07/31/09	100.000	0.000	4.5919		0.142884	0.146164				30.45	
Merrill Lynch Bank USA	59020WWV9	02/28/06	02/28/11	100.000	0.000	4.8559		0.151238	0.152385	0.158672	0.159874	0.166470	56.33	59.10
Merrill Lynch Bank USA	59020WXX2	04/28/06	04/30/12	100.000	0.000	5.2512		0.166098	0.170459	0.174935	0.179528	0.184242	61.12	64.37
Merrill Lynch Bank USA	59020WXL0	04/28/06	04/29/10	100.000	0.000	5.2516		0.166089	0.170450	0.174926			61.13	20.64
Merrill Lynch Bank USA	59020WXM8	05/31/06	05/31/12	100.000	0.000	5.2311		0.165334	0.169658	0.174096	0.178649	0.183322	60.57	63.78
Merrill Lynch Bank USA	59020WXN6	05/31/06	05/31/10	100.000	0.000	5.2117		0.164644	0.168935	0.173337			60.31	25.83

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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 1/1/09		2009 1st Period	2009 2nd Period	2009 3rd 2010 1st	2010 2nd Period	2010 3rd Period	2009	2010
Merrill Lynch Bank USA	59020WXR7	06/30/06	06/30/10	100.000	0.000	5.4416			0.172869	0.177573	0.182404			63.09	32.65
Merrill Lynch Bank USA	59020WXU0	06/30/06	12/30/10	100.000	0.000	5.4415			0.172866	0.177569	0.182400	0.187363		63.09	66.37
Merrill Lynch Bank USA	59020WYB1	07/31/06	07/29/10	100.000	0.000	5.2020			0.160110	0.164274	0.168547	0.172931		59.67	35.85
Merrill Lynch Bank USA	59020WYC9	07/31/06	07/31/09	100.000	0.000	5.2674			0.162351	0.166627				34.70	
Merrill Lynch Bank USA	59020WYD7	07/28/06	07/28/11	100.000	0.000	5.2152			0.160580	0.164768	0.169064	0.173473	0.177996	59.86	63.02
Merrill Lynch Bank USA	59020WYE5	08/31/06	08/31/10	100.000	0.000	5.1348			0.156985	0.158390	0.165149	0.166628		58.56	40.24
Merrill Lynch Bank USA	59020WYF2	08/31/06	08/31/10	100.000	0.000	5.1348			0.156985	0.158390	0.165149	0.166628		58.56	40.24
Merrill Lynch Bank USA	59020WYG0	08/31/06	08/31/11	100.000	0.000	5.1359			0.157022	0.158429	0.165190	0.166670	0.173783	58.58	61.62
Merrill Lynch Bank USA	59020WYH8	09/15/06	09/15/10	100.000	0.000	4.9635			0.152081	0.155855	0.159723	0.163687		56.24	41.28
Merrill Lynch Bank USA	59020WYJ4	09/07/06	09/07/10	100.000	0.000	5.0131			0.153751	0.157605	0.161556	0.165605		56.93	40.47
Merrill Lynch Bank USA	59020WYK1	09/28/06	06/30/10	100.000	0.000	4.9465			0.153447	0.157242	0.161131			55.93	28.84
Merrill Lynch Bank USA	59020WYM7	09/28/06	09/30/10	100.000	0.000	4.9484			0.151617	0.155368	0.159213	0.163152		55.95	43.54
Merrill Lynch Bank USA	59020WYU9	10/31/06	07/29/10	100.000	0.000	4.8869			0.147707	0.151317	0.155014	0.158802		54.93	32.92
Merrill Lynch Bank USA	59020WYV7	10/31/06	10/31/12	100.000	0.000	4.8867			0.149504	0.153157	0.156899	0.160733	0.164660	54.93	57.65
Merrill Lynch Bank USA	59020WYW5	10/31/06	10/31/12	100.000	0.000	4.8867			0.149504	0.153157	0.156899	0.160733	0.164660	54.93	57.65
Merrill Lynch Bank USA	59020WZD6	11/10/06	11/10/11	100.000	0.000	4.8559			0.148474	0.152079	0.155771	0.159553	0.163427	54.47	57.15
Merrill Lynch Bank USA	59020WZE4	10/30/06	04/30/12	100.000	0.000	4.9187			0.150578	0.154282	0.158076	0.161964	0.165947	55.33	58.09
Merrill Lynch Bank USA	59020WZG9	12/06/06	12/06/10	100.000	0.000	4.6787			0.142559	0.145894	0.149307	0.152800		52.09	50.65
Merrill Lynch Bank USA	59020WZH7	11/30/06	09/01/10	100.000	0.000	4.7482			0.143213	0.146613	0.150094	0.153658		52.99	36.66
Merrill Lynch Bank USA	59020WZJ3	11/30/06	09/01/10	100.000	0.000	4.7482			0.143213	0.146613	0.150094	0.153658		52.99	36.66
Merrill Lynch Bank USA	59020WZV6	12/28/06	09/27/10	100.000	0.000	4.8737			0.147275	0.150863	0.154540	0.158306		54.35	41.79
Merrill Lynch Bank USA	59020WZW4	12/28/06	12/28/10	100.000	0.000	4.8781			0.149215	0.152855	0.156583	0.160402		54.39	56.59
Merrill Lynch Bank USA	59020WZX2	12/28/06	12/28/10	100.000	0.000	4.8781			0.149215	0.152855	0.156583	0.160402		54.39	56.59
Merrill Lynch & Co., Inc.	59021J141	06/03/03	06/03/10	100.000	0.000	3.5047			0.117853	0.119918	0.122019			42.92	18.55
Merrill Lynch & Co., Inc.	59021J471	09/04/02	09/04/09	100.000	0.000	4.9830			0.185973	0.190606				46.03	
Merrill Lynch & Co., Inc.	59021J489	08/07/02	08/07/09	100.000	0.000	5.2540			0.199221	0.204455				43.97	
Merrill Lynch & Co., Inc.	59021J513	06/28/02	06/29/09	100.000	0.000	5.5167			0.218310					38.86	
Merrill Lynch & Co., Inc.	59021J596	05/03/02	05/04/09	100.000	0.000	6.1464			0.253103					31.13	
Merrill Lynch & Co., Inc.	59021J679	03/28/02	03/30/09	100.000	0.000	6.2915			0.261504					23.27	
Merrill Lynch & Co., Inc.	59021J695	03/28/02	03/30/09	100.000	0.000	6.2915			0.261504					23.27	
Merrill Lynch & Co., Inc.	59021J794	01/16/02	01/16/09	100.000	0.000	5.7015			0.228240					3.42	
Merrill Lynch & Co., Inc.	59021S232	10/04/05	10/04/10	100.000	4.350	4.3499			0.120833	0.120833	0.120833	0.120833		43.50	32.99
Merrill Lynch & Co., Inc.	59021S265	09/29/05	11/19/12	100.000	0.000	4.3795			0.139380	0.142432	0.145551	0.148738	0.151995	50.99	53.24
Merrill Lynch & Co., Inc.	59021S356	06/06/05	06/07/10	100.000	0.000	3.9710			0.126596	0.129110	0.131673			46.15	20.54
Merrill Lynch & Co., Inc.	59021S414	07/06/05	07/06/10	100.000	3.860	3.8599			0.107222	0.107222	0.107222	0.107222		38.60	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.	59021S612	04/04/05	06/04/09	100.000	0.000	4.0607			0.130718					20.00	
Merrill Lynch & Co., Inc.	59021S695	03/08/05	03/08/10	100.000	VARIES	4.7598			0.132171	0.132144	0.132115			47.57	8.85
Merrill Lynch & Co., Inc.	59021S778	02/04/05	02/04/10	100.000	3.800	3.7999			0.105556	0.105556	0.105556			38.00	3.48
Merrill Lynch & Co., Inc.	59021S844	11/30/04	01/22/10	100.000	0.000	3.7349			0.118732	0.120949	0.123208			43.85	2.59
Merrill Lynch & Co., Inc.	59021S877	11/30/04	11/30/09	100.000	VARIES	3.7116			0.103120	0.103095				33.92	
Merrill Lynch & Co., Inc.	59021V193	08/09/06	02/09/10	100.000	0.000	5.4163			0.167428	0.171962	0.176619			62.40	6.71
Merrill Lynch & Co., Inc.	59021V235	07/06/06	07/06/09	100.000	0.000	5.7180			0.177793	0.182876				33.81	

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 1/1/09	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		
Merrill Lynch & Co., Inc.	59021V367	06/07/06	12/07/09	100.000	0.000	5.4822		0.174334	0.179112				59.44	
Merrill Lynch & Co., Inc.	59021V383	06/07/06	12/07/09	100.000	5.450	5.4499		0.151389	0.151389				50.87	
Merrill Lynch & Co., Inc.	59021V615	03/07/06	09/08/09	100.000	4.956	4.9559		0.137667	0.137667				34.00	
Merrill Lynch & Co., Inc.	59021V623	02/06/06	02/07/11	100.000	0.000	4.7259		0.147556	0.151043	0.154612	0.158266	0.162005	54.76	57.38
Merrill Lynch & Co., Inc.	59021V748	01/04/06	01/04/11	100.000	4.510	4.5099		0.125278	0.125278	0.125278	0.125278	0.125278	45.10	45.10
Merrill Lynch & Co., Inc.	59021V805	12/07/05	06/05/09	100.000	0.000	4.4683		0.141682					21.82	
Merrill Lynch & Co., Inc.	59021V870	12/07/05	12/07/10	100.000	4.530	4.5299		0.125833	0.125833	0.125833	0.125833		45.30	42.28
Merrill Lynch & Co., Inc.	59021W159	09/29/04	09/29/09	100.000	VARIES	3.9634		0.109923	0.109899				29.46	
Merrill Lynch & Co., Inc.	59021W183	11/01/04	04/30/12	100.000	0.000	3.9886		0.129743	0.132331	0.134970	0.137662	0.140407	47.49	49.41
Merrill Lynch & Co., Inc.	59021W217	08/31/04	08/31/11	100.000	0.000	3.9615		0.128027	0.128434	0.133149	0.133572	0.138476	47.43	49.33
Merrill Lynch & Co., Inc.	59021W225	08/31/04	08/31/09	100.000	3.940	3.9399		0.108840	0.107065				26.01	
Merrill Lynch & Co., Inc.	59021W290	08/04/04	08/04/09	100.000	VARIES	3.9817		0.110517	0.110505				23.54	
Merrill Lynch & Co., Inc.	59021W308	07/02/03	07/02/10	100.000	0.000	3.6451		0.121299	0.123510	0.125761	0.128053		44.86	23.18
Merrill Lynch & Co., Inc.	59021W464	05/14/04	02/14/12	100.000	0.000	3.1804		0.101028	0.102634	0.104266	0.105924	0.107609	37.10	38.29
Merrill Lynch & Co., Inc.	59021W555	07/30/04	07/29/11	100.000	0.000	4.1841		0.137149	0.140018	0.142947	0.145938	0.148991	50.77	52.92
Merrill Lynch & Co., Inc.	59021W571	03/01/04	03/28/11	100.000	0.000	3.5813		0.117024	0.119119	0.121252	0.123424	0.125634	42.90	44.45
Merrill Lynch & Co., Inc.	59021W654	12/26/03	12/27/10	100.000	0.000	4.2588		0.146066	0.149176	0.152353	0.155597		53.17	54.82
Merrill Lynch & Co., Inc.	59021W704	08/05/03	08/05/10	100.000	0.000	4.3986		0.151879	0.155219	0.158633	0.162122		56.26	34.58
Merrill Lynch & Co., Inc.	59021W712	12/08/03	03/08/11	100.000	0.000	3.8789		0.129326	0.131834	0.134391	0.136998	0.139655	47.58	49.44
Merrill Lynch & Co., Inc.	59021W795	01/30/04	01/31/11	100.000	0.000	3.6710		0.120110	0.122315	0.124560	0.126846	0.129174	44.31	45.95
Merrill Lynch & Co., Inc.	59021W845	09/30/03	09/30/10	100.000	0.000	4.1291		0.140704	0.143609	0.146574	0.149600		51.71	39.97
Merrill Lynch & Co., Inc.	59021WAA8	07/15/04	07/15/11	100.000	0.000	4.1324		0.135194	0.137987	0.140838	0.143748	0.146719	50.11	52.20
Merrill Lynch & Co., Inc.	59022C228	04/05/07	09/07/10	100.000	0.000	5.1184		0.152782	0.156692	0.160703	0.164815		56.61	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	0.147500	53.10	53.10
Merrill Lynch & Co., Inc.	59022C590	12/28/06	06/28/10	100.000	0.000	5.0631		0.155434	0.159369	0.163403			56.69	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	0.144167	51.90	51.90
Merrill Lynch & Co., Inc.	59022C806	10/05/06	04/05/10	100.000	0.000	5.0549		0.155160	0.159082	0.163103			57.25	15.33
Merrill Lynch & Co., Inc.	59022W117	10/04/07	10/05/09	100.000	0.000	4.6674		0.135791	0.138960				37.78	
Merrill Lynch & Co., Inc.	59022W380	09/07/07	08/08/11	100.000	0.000	5.0756		0.147645	0.151392	0.155234	0.159174	0.163213	54.91	57.73
Merrill Lynch & Co., Inc.	59022W505	05/09/07	05/09/12	100.000	0.000	5.1563		0.154598	0.158584	0.162672	0.166866	0.171168	56.79	59.76
Merrill Lynch & Co., Inc.	59022W562	08/09/07	02/09/09	100.000	0.000	5.2154		0.152529					5.80	
Merrill Lynch & Co., Inc.	59022W570	08/09/07	07/08/11	100.000	0.000	5.5011		0.160589	0.165006	0.169545	0.174208	0.179000	60.16	63.51
Merrill Lynch & Co., Inc.	59022W620	07/05/07	01/05/11	100.000	0.000	5.4003		0.158219	0.162491	0.166879	0.171385	0.176013	59.25	62.50
Merrill Lynch & Co., Inc.	59022Y709	11/07/07	11/09/09	100.000	0.000	4.7733		0.139033	0.142352				43.42	
United Mexican States	593048BN0	03/30/01	12/30/19	89.000	8.125	9.3823	24.88	0.012739	0.013336	0.013962	0.014617	0.015303	4.69	5.15
Michaels Stores, Inc.	594087AN8	10/31/06	11/01/16	50.110	VARIES	N/A		0.252664	0.270193	0.288938	0.308983	0.330419	96.29	110.11
Michaels Stores, Inc.	594087AP3	10/31/06	11/01/16	50.110	VARIES	N/A		0.252664	0.270193	0.288938	0.308983	0.330419	96.29	110.11
Microchip Technology Inc	595017AA2	12/07/07	12/15/37	100.000	VARIES	9.1009		0.268280	0.276313	0.287818	0.296628	0.309174	99.72	107.03
Microchip Technology Inc	595017AB0	12/07/07	12/15/37	100.000	VARIES	9.1009		0.268280	0.276313	0.287818	0.296628	0.309174	99.72	107.03
Mississippi Home Corp.	60535JAH9	07/22/93	06/01/09	36.262	0.000	6.4993	611.15	0.174855					26.23	
Mississippi Home Corp.	60535MCB3	07/21/93	09/15/16	19.775	0.000	7.1244	385.42	0.113039	0.117066	0.121236	0.125554	0.130027	42.29	45.35
Morgan Stanley	6174462B4	12/13/07	12/14/09	100.000	0.000	4.0707		0.117739	0.120136				40.82	
Morgan Stanley	6174462F5	12/28/07	06/29/09	100.000	0.000	4.3469		0.126069					22.44	

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 1/1/09	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	6174462G3	12/28/07	12/20/11	100.000	0.000	4.6540		0.135229	0.138375	0.141595	0.144890	0.148262	49.32	51.64
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	6174462L2	01/31/08	07/31/09	100.000	0.000	3.4066		0.096241	0.097880				20.41	
Morgan Stanley	6174462M0	01/31/08	03/31/11	100.000	0.000	3.9039		0.111278	0.113450	0.115665	0.117922	0.120224	40.85	42.46
Morgan Stanley	6174462X6	02/29/08	11/29/10	100.000	0.000	3.7932		0.107774	0.108027	0.111901	0.112164		39.52	37.20
Morgan Stanley	6174463E7	02/29/08	02/29/12	100.000	0.000	4.0950		0.115439	0.115882	0.120215	0.120676	0.125188	42.80	44.58
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		0.111132	0.113313	0.115536	0.117803	0.120115	40.81	42.43
Morgan Stanley	6174463Y3	02/29/08	11/29/10	100.000	0.000	3.9110		0.111218	0.111544	0.115610	0.115949		40.80	38.44
Morgan Stanley	6174464D8	03/28/08	09/30/13	100.000	0.000	4.2223		0.118487	0.120328	0.123543	0.125462	0.128815	44.05	45.93
Morgan Stanley	6174464N6	03/24/08	02/24/14	100.000	0.000	4.6797		0.132529	0.135630	0.138803	0.142051	0.145375	49.07	51.39
Morgan Stanley	6174464P1	03/20/08	03/20/23	81.700	2.935	4.6422		0.105906	0.106472	0.107050	0.107643	0.108249	38.34	38.77
Morgan Stanley	6174464Q9	03/20/08	03/20/23	78.350	2.624	4.6439		0.101726	0.102395	0.103080	0.103781	0.104499	36.88	37.38
Morgan Stanley	6174464T3	03/28/08	12/07/12	100.000	0.000	3.5735		0.101730	0.103548	0.105398	0.107281	0.109198	37.04	38.37
Morgan Stanley	6174464W6	03/31/08	04/26/13	100.000	0.000	4.0406		0.114841	0.117161	0.119528	0.121943	0.124407	42.07	43.78
Morgan Stanley	6174464Z9	04/30/08	04/29/11	100.000	0.000	5.2346		0.149191	0.153096	0.157103	0.161215	0.165435	54.90	57.81
Morgan Stanley	6174465F2	04/30/08	07/05/13	100.000	0.000	3.8715		0.108295	0.110392	0.112528	0.114707	0.116927	40.11	41.68
Morgan Stanley	6174465J4	04/25/08	10/25/13	100.000	0.000	5.0328		0.143319	0.146926	0.150623	0.154413	0.158299	52.73	55.41
Morgan Stanley	6174465N5	04/14/08	10/04/13	100.000	0.000	4.2160		0.119445	0.121963	0.124534	0.127159	0.129840	43.90	45.77
Morgan Stanley	6174465Q8	04/11/08	04/11/11	100.000	0.000	4.5349		0.128826	0.131748	0.134735	0.137790	0.140914	47.38	49.55
Morgan Stanley	6174465T2	05/30/08	11/30/11	100.000	5.437	5.4369		0.151028	0.151028	0.151028	0.151028	0.151028	54.37	54.37
Morgan Stanley	6174465Y1	05/30/08	05/31/11	100.000	0.000	5.3781		0.153410	0.157536	0.161772	0.166122	0.170589	56.23	59.29
Morgan Stanley	6174466M6	05/23/08	05/23/11	100.000	0.000	4.8832		0.138958	0.142350	0.145826	0.149387	0.153034	50.90	53.41
Morgan Stanley	6174466S3	06/30/08	06/30/14	100.000	0.000	6.0285		0.172509	0.177709	0.183066	0.188584	0.194268	63.05	66.91
Morgan Stanley	6174466U8	06/30/08	03/30/11	100.000	0.000	5.3825		0.151529	0.155607	0.159795	0.164095	0.168511	56.04	59.09
Morgan Stanley	6174467G8	07/31/08	01/31/11	100.000	0.000	5.6636		0.157324	0.161779	0.166360	0.171071	0.175916	58.80	62.18
Morgan Stanley	6174467K9	07/31/08	01/31/11	100.000	0.000	5.6636		0.157324	0.161779	0.166360	0.171071	0.175916	58.80	62.18
Morgan Stanley	6174467L7	07/31/08	11/29/11	87.000	0.000	4.2238	15.46	0.103502	0.105688	0.107920	0.110199	0.112526	37.80	39.41
Morgan Stanley	617446B24	12/29/06	09/29/10	100.000	0.000	4.9890		0.151076	0.154845	0.158708	0.162667		55.77	43.25
Morgan Stanley	617446B65	01/31/07	07/31/09	100.000	0.000	5.2774		0.158509	0.162692				33.88	
Morgan Stanley	617446C98	02/28/07	08/28/09	100.000	0.000	5.1429		0.154167	0.158131				37.25	
Morgan Stanley	617446F20	02/27/07	08/27/10	100.000	0.000	5.1430		0.154170	0.158135	0.162201	0.166372		57.21	39.03
Morgan Stanley	617446F38	03/30/07	03/30/09	100.000	0.000	4.9470		0.147868					13.16	
Morgan Stanley	617446F53	03/09/07	03/09/09	100.000	0.000	4.9070		0.146589					9.97	
Morgan Stanley	617446F61	03/09/07	03/16/09	100.000	0.000	4.9162		0.147024					11.03	
Morgan Stanley	617446F79	03/30/07	12/30/10	100.000	0.000	4.9794		0.150764	0.154517	0.158365	0.162307		54.96	57.56
Morgan Stanley	617446G52	04/30/07	04/30/09	100.000	0.000	4.9619		0.148346					17.65	
Morgan Stanley	617446GV5	10/05/01	12/30/09	100.000	0.000	5.0404		0.200741	0.205800				72.98	
Morgan Stanley	617446GY9	12/11/01	12/30/09	92.281	0.000	5.3026		0.196616	0.201829				71.52	
Morgan Stanley	617446H28	04/27/07	04/27/37	100.000	VARIES	5.5782		0.149165	0.147127	0.145033	0.142880	0.140667	53.07	51.54
Morgan Stanley	617446H69	05/30/07	06/26/17	100.000	0.000	5.8001		0.176278	0.181390	0.186650	0.192063	0.197633	64.43	68.22
Morgan Stanley	617446H85	05/22/07	05/22/10	100.000	0.000	5.1009		0.152812	0.156710	0.160707			56.02	22.66
Morgan Stanley	617446HH5	08/05/02	12/15/09	100.000	1.000	5.6990		0.214409	0.219727				74.71	

SECTION I-B

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Morgan Stanley	617446HP7	02/14/03	03/30/10	100.000	0.000	4.6889		0.169073	0.173037	0.177093			62.31	15.76
Morgan Stanley	617446HZ5	04/28/03	09/15/10	100.000	0.000	4.7477		0.169767	0.173797	0.177923	0.182147		62.71	45.95
Morgan Stanley	617446J26	06/29/07	03/30/11	100.000	0.000	5.5052		0.163705	0.168211	0.172842	0.177599	0.182488	60.58	63.96
Morgan Stanley	617446J75	08/13/07	02/27/13	117.470	0.000	5.6319		0.194694	0.200176	0.205813	0.211609	0.217568	72.46	76.59
Morgan Stanley	617446JB6	04/23/03	04/30/10	100.000	0.000	4.5948		0.164011	0.167779	0.171634			60.19	20.42
Morgan Stanley	617446JE0	04/30/03	04/30/10	100.000	0.000	4.6430		0.166013	0.169867	0.173811			60.93	20.68
Morgan Stanley	617446JF7	05/28/03	12/30/10	100.000	0.000	3.9647		0.137157	0.139876	0.142649	0.145477		49.87	51.72
Morgan Stanley	617446JG5	05/06/03	05/15/10	100.000	0.250	4.1168		0.141481	0.144250	0.147076			51.69	19.71
Morgan Stanley	617446JH3	05/21/03	05/30/10	100.000	0.000	3.5121		0.118252	0.120329	0.122442			43.07	18.24
Morgan Stanley	617446JP5	11/25/03	12/30/10	100.000	1.500	5.3753		0.182743	0.186535	0.190428	0.194426		66.48	69.08
Morgan Stanley	617446JQ3	12/26/03	12/30/10	100.000	2.000	4.2373		0.132235	0.133860	0.135519	0.137213		47.90	48.96
Morgan Stanley	617446K40	06/26/08	06/24/15	100.000	1.100	6.5992		0.188296	0.193500	0.198877	0.204431	0.210168	68.80	72.67
Morgan Stanley	617446K81	07/31/07	01/29/10	100.000	0.000	5.2547		0.153716	0.157754	0.161899			57.31	4.53
Morgan Stanley	617446MF3	01/28/04	01/30/11	100.000	1.000	4.0908		0.130820	0.132928	0.135078	0.137273	0.139513	48.12	49.69
Morgan Stanley	617446MG1	01/21/04	07/30/11	100.000	0.300	4.1284		0.136282	0.138923	0.141619	0.144370	0.147179	50.34	52.32
Morgan Stanley	617446MH9	02/25/04	04/30/11	100.000	2.000	4.1708		0.128715	0.130241	0.131798	0.133388	0.135011	46.80	47.93
Morgan Stanley	617446MJ5	02/17/04	07/30/11	102.625	0.300	4.1929		0.142095	0.144900	0.147763	0.150686	0.153670	52.51	54.61
Morgan Stanley	617446MK2	03/29/04	06/30/11	100.000	1.500	3.7482		0.116178	0.117574	0.118997	0.120446	0.121923	42.08	43.10
Morgan Stanley	617446ML0	03/22/04	05/15/10	121.125	0.250	3.5206		0.138096	0.140405	0.142755			50.34	19.13
Morgan Stanley	617446MM8	03/24/04	04/01/09	100.000	0.250	3.6404		0.117803					10.60	
Morgan Stanley	617446MQ9	04/08/04	04/15/09	115.000	0.750	3.7735		0.138899					14.45	
Morgan Stanley	617446N47	08/31/07	02/28/11	100.000	0.000	5.1183		0.148719	0.150038	0.156428	0.157816	0.164537	55.47	58.35
Morgan Stanley	617446N54	07/26/07	07/26/11	100.000	0.000	5.4412		0.159483	0.163822	0.168279	0.172857	0.177560	59.56	62.84
Morgan Stanley	617446N88	08/10/07	11/16/10	100.000	0.000	4.9813		0.147280	0.150948	0.154708	0.158561		54.02	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	0.121917	43.89	43.89
Morgan Stanley	617446R76	09/28/07	06/30/11	100.000	0.000	5.0267		0.148644	0.152380	0.156210	0.160136	0.164161	54.19	56.95
Morgan Stanley	617446SX8	12/06/04	12/30/11	100.000	0.500	4.4990		0.147009	0.150003	0.153065	0.156196	0.159397	53.47	55.67
Morgan Stanley	617446T25	09/28/07	03/31/09	100.000	0.000	4.7592		0.138603					12.34	
Morgan Stanley	617446U49	11/02/07	10/30/09	100.000	0.000	4.5652		0.132634	0.135661				40.20	
Morgan Stanley	617446W70	11/30/07	12/31/10	100.000	0.000	4.2644		0.124003	0.126647	0.129347	0.132105		45.12	46.93
Morgan Stanley	617446X79	11/14/07	06/26/09	100.000	0.000	4.3579		0.127030					22.23	
Morgan Stanley	617446X95	11/28/07	01/07/11	100.000	0.000	4.4074		0.125726	0.128496	0.131328	0.134222	0.137180	46.73	48.82
Morgan Stanley	617446Y94	12/31/07	06/30/10	100.000	0.000	4.5526		0.132286	0.135298	0.138377			48.17	24.77
Morgan Stanley	617446YM5	08/30/05	09/01/14	100.000	0.000	4.8471		0.155468	0.159236	0.163096	0.167048	0.171097	57.56	60.39
Morgan Stanley	617446Z28	12/31/07	10/07/11	100.000	0.000	4.8047		0.138442	0.141768	0.145174	0.148662	0.152233	51.00	53.48
Morgan Stanley	617446Z36	11/29/07	11/30/09	100.000	0.000	4.1362		0.119710	0.122186				39.83	
Morgan Stanley	617446Z77	02/07/08	06/06/14	100.000	0.000	4.6169		0.133211	0.136286	0.139432	0.142651	0.145944	48.66	50.94
Morgan Stanley	61744Y132	07/29/02	07/30/09	100.000	0.000	4.4930		0.162956	0.166617				34.72	
Morgan Stanley	61744Y140	03/27/03	06/15/10	100.000	0.000	4.7690		0.173448	0.177584	0.181818			63.32	29.82
Morgan Stanley	61744Y173	01/28/03	12/30/09	100.000	0.000	4.5294		0.164044	0.167759				59.56	
Morgan Stanley	61744Y181	12/17/02	03/30/09	100.000	0.000	4.5118		0.162254					14.44	
Morgan Stanley	61744Y199	11/26/02	03/30/09	100.000	0.000	4.8522		0.178386					15.88	
Morgan Stanley	61744Y249	10/16/02	10/30/09	100.000	0.000	4.7893		0.177058	0.181298				53.70	

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 1/1/09	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2009 1st Period	2009 2nd Period	2009 3rd Period	2010 2nd Period	2010 3rd Period	2009	2010
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Morgan Stanley	61744Y264	09/26/02	06/30/09	100.000	0.000	4.7794		0.178482					31.95	
Morgan Stanley	61744Y280	08/27/02	02/28/09	100.000	0.000	5.2054		0.195841					11.36	
Morgan Stanley	61745E2A8	04/30/09	04/30/24	100.000	VARIES	4.6881			0.130228	0.125467	0.120594	0.115607	31.09	43.69
Morgan Stanley	61745E2G5	05/13/09	05/13/24	100.000	VARIES	4.6721			0.129783	0.125028	0.120161	0.115181	29.36	43.66
Morgan Stanley	61745E2U4	06/30/09	07/01/24	100.000	VARIES	3.8188		0.106079	0.106059	0.102250	0.098368		19.20	36.11
Morgan Stanley	61745E4G3	08/06/09	08/06/24	100.000	VARIES	6.7611				0.187809	0.182889	0.177804	27.23	65.27
Morgan Stanley	61745E4U2	08/26/09	08/26/16	100.000	VARIES	5.1504				0.143067	0.144248	0.145459	17.88	52.02
Morgan Stanley	61745E5A5	08/27/09	08/27/24	100.000	VARIES	5.0632				0.140645	0.135767	0.130765	17.44	48.53
Morgan Stanley	61745E5G2	08/31/09	08/31/24	100.000	VARIES	5.6208				0.155273	0.147870	0.145229	19.10	54.08
Morgan Stanley	61745E5U1	09/30/09	09/30/29	100.000	VARIES	5.7074				0.158539	0.155136	0.151636	14.43	55.83
Morgan Stanley	61745E6G1	10/07/09	10/07/24	100.000	VARIES	5.2060				0.144612	0.140422	0.136124	12.15	50.59
Morgan Stanley	61745E7G0	10/30/09	10/30/29	100.000	VARIES	5.8639				0.162887	0.159111	0.155224	9.94	57.49
Morgan Stanley	61745ED32	06/20/08	06/20/28	100.000	VARIES	5.0572		0.137359	0.134159	0.130879	0.127516	0.124067	48.80	46.44
Morgan Stanley	61745ED99	10/30/09	10/30/29	100.000	VARIES	5.8166				0.161574	0.157386	0.153077	9.86	56.89
Morgan Stanley	61745EE64	06/27/08	06/27/18	100.000	VARIES	6.1703		0.169923	0.169947	0.172331	0.172986	0.175633	62.04	63.04
Morgan Stanley	61745EF48	07/07/08	07/07/23	100.000	VARIES	6.0756		0.168768	0.164612	0.160331	0.155919	0.151373	58.54	55.37
Morgan Stanley	61745EG88	07/28/08	07/28/23	100.000	VARIES	5.9673		0.165759	0.163660	0.161498	0.159272	0.156979	58.64	57.05
Morgan Stanley	61745EJ44	08/04/08	08/04/23	100.000	VARIES	5.9469		0.165192	0.161019	0.156721	0.152295	0.147738	57.47	54.30
Morgan Stanley	61745EJA0	06/09/08	06/09/23	100.000	VARIES	4.7552		0.127967	0.123744	0.119421	0.114996	0.114556	45.12	42.09
Morgan Stanley	61745ELG4	05/28/08	05/26/23	100.000	VARIES	4.9020		0.133073	0.129867	0.126582	0.123217	0.122798	47.10	44.83
Morgan Stanley	61745EM40	08/29/08	08/29/18	100.000	VARIES	5.7096		0.156002	0.156559	0.157340	0.160937	0.162637	57.21	58.75
Morgan Stanley	61745EN23	08/29/08	08/29/23	100.000	VARIES	5.7316		0.156602	0.155677	0.152999	0.151950	0.149186	56.54	55.18
Morgan Stanley	61745ET43	12/03/08	12/03/23	100.000	VARIES	6.0934		0.169262	0.165956	0.162549	0.159038	0.155421	60.15	57.69
Morgan Stanley	61745ETD3	05/19/08	05/19/23	100.000	VARIES	4.6778		0.126157	0.122285	0.118324	0.114269	0.114194	44.39	41.69
Morgan Stanley	61745ETG6	06/30/08	06/30/28	100.000	VARIES	5.7070		0.156118	0.153637	0.151086	0.148461	0.145762	55.75	53.91
Morgan Stanley	61745ETH4	05/19/08	05/19/28	100.000	VARIES	5.3131		0.144866	0.142073	0.139206	0.136263	0.133241	51.41	49.33
Morgan Stanley	61745ETQ4	02/28/06	03/01/11	100.000	VARIES	5.0618		0.138816	0.136761	0.139196	0.137135	0.139619	50.34	50.48
Morgan Stanley	61745EUH2	02/23/07	02/23/37	100.000	VARIES	5.5058		0.147060	0.144990	0.142864	0.140680	0.138435	52.03	50.47
Morgan Stanley	61745EUK5	05/19/08	05/19/23	100.000	VARIES	5.2763		0.144204	0.141779	0.139290	0.136736	0.134114	51.27	49.47
Morgan Stanley	61745EUV1	02/22/08	02/22/23	100.000	VARIES	4.3863		0.119945	0.118007	0.116026	0.114001	0.111932	42.33	40.88
Morgan Stanley	61745EUX7	03/03/08	03/03/28	100.000	VARIES	4.3854		0.120395	0.118941	0.117456	0.115937	0.114997	42.73	41.72
Morgan Stanley	61745EUY5	02/28/08	02/28/28	100.000	VARIES	4.3768		0.115589	0.114028	0.108675	0.106846	0.103110	41.04	38.63
Morgan Stanley	61745EV65	01/20/09	01/20/24	100.000	VARIES	5.9021			0.163949	0.156901	0.149645	0.142175	54.77	52.81
Morgan Stanley	61745EVD0	03/14/08	03/14/28	100.000	VARIES	4.2040		0.114389	0.111987	0.109533	0.107028	0.104471	40.23	38.44
Morgan Stanley	61745EVE8	04/07/08	04/07/23	100.000	VARIES	4.3273		0.116795	0.113312	0.109753	0.106118	0.102404	40.83	38.24
Morgan Stanley	61745EVH1	03/31/08	03/30/23	100.000	VARIES	4.2080		0.113764	0.109404	0.108617	0.104234	0.103251	40.24	38.34
Morgan Stanley	61745EVL2	04/25/08	04/25/28	100.000	VARIES	4.8906		0.132043	0.128139	0.124140	0.120044	0.115847	46.31	43.41
Morgan Stanley	61745EVM0	04/25/08	04/25/23	100.000	VARIES	5.3229		0.145605	0.143288	0.140910	0.138469	0.135963	51.69	49.96
Morgan Stanley	61745EVP3	04/25/08	04/25/28	100.000	VARIES	5.5441		0.150188	0.146266	0.142235	0.138093	0.133836	52.84	49.90
Morgan Stanley	61745EW49	01/30/09	01/30/24	100.000	VARIES	6.4553			0.179315	0.175240	0.171034	0.166692	58.74	61.04
Morgan Stanley	61745EX22	03/31/09	03/31/24	100.000	VARIES	5.5881			0.155228	0.150251	0.145136	0.139877	41.61	52.23
Morgan Stanley	61745EX89	03/31/09	03/31/24	100.000	VARIES	5.2808			0.146690	0.141762	0.136703	0.131512	39.30	49.19
Morgan Stanley	61745EY62	04/23/09	04/23/24	100.000	VARIES	5.9383			0.164954	0.159954	0.154806	0.149505	40.57	55.95

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 1/1/09	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	61745EZ46	05/01/09	05/01/14	100.000	VARIABLE	5.4528			0.151468	0.151811	0.152164	0.153822	36.37	54.84
Morgan Stanley	61746BCS3	02/09/06	02/11/13	100.000	0.000	5.3494		0.169609	0.174146	0.178804	0.183586	0.188496	63.16	66.59
Morgan Stanley	61746BCT1	02/27/06	02/27/13	100.000	0.000	5.3615		0.169993	0.174550	0.179229	0.184034	0.188967	63.16	66.59
Morgan Stanley	61746S190	01/27/04	03/30/11	100.000	1.875	4.2069		0.130782	0.132437	0.134128	0.135853	0.137615	47.68	48.91
Morgan Stanley	61746S273	10/26/04	10/30/11	100.000	0.000	4.2472		0.139644	0.142609	0.145638	0.148731	0.151889	51.17	53.37
Morgan Stanley	61746S422	09/28/04	09/30/12	100.000	1.300	4.4570		0.140742	0.143074	0.145457	0.147894	0.150385	51.52	53.25
Morgan Stanley	61746S539	08/27/04	03/30/11	100.000	0.000	4.4434		0.147749	0.151032	0.154387	0.157817	0.161323	54.38	56.83
Morgan Stanley	61746S646	07/28/04	01/30/11	100.000	0.000	4.6243		0.154270	0.157837	0.161487	0.165221	0.169041	57.27	59.95
Morgan Stanley	61746S703	02/25/04	12/30/11	100.000	0.400	4.5064		0.152691	0.155881	0.159143	0.162479	0.165890	55.55	57.90
Morgan Stanley	61746S778	04/28/04	12/30/11	100.000	0.000	4.8845		0.170008	0.174161	0.178414	0.182771	0.187235	61.96	65.02
Morgan Stanley	61746S877	03/29/04	12/30/11	100.000	0.500	4.0511		0.133252	0.135670	0.138136	0.140653	0.143221	48.41	50.19
Morgan Stanley	61746SAA7	03/10/04	03/31/09	100.000	0.000	3.7079		0.121778					10.84	
Morgan Stanley	61746SAC3	04/05/04	04/15/09	100.000	0.000	3.5632		0.116143					12.08	
Morgan Stanley	61746SAW9	10/12/04	10/30/09	100.000	0.250	4.0693		0.131840	0.134382				39.88	
Morgan Stanley	61746SBD0	11/30/04	12/30/11	100.000	0.250	4.4263		0.145666	0.148736	0.151874	0.155081	0.158360	53.00	55.26
Morgan Stanley	61746SBU2	01/06/06	07/06/11	100.000	VARIABLE	5.1444		0.151251	0.153136	0.154989	0.156828	0.158792	55.44	56.79
Morgan Stanley	61746SCJ6	05/03/06	11/03/09	100.000	0.000	5.4721		0.173967	0.178727				53.39	
Morgan Stanley	61746SCT4	06/30/06	03/20/10	100.000	0.000	5.7485		0.181131	0.186338	0.191693			67.21	15.14
Morgan Stanley	61746SCW7	09/05/06	03/05/09	100.000	0.000	5.3142		0.163943					10.49	
Morgan Stanley	61746SCX5	10/03/06	04/03/09	100.000	0.000	5.0814		0.156052					14.36	
Morgan Stanley	61746SCZ0	11/28/06	05/28/09	100.000	0.000	5.1378		0.157958					23.22	
Morgan Stanley	61746SDA4	11/07/06	05/07/10	100.000	0.000	5.3445		0.164975	0.169384	0.173910			60.67	21.91
Morgan Stanley	61746SDC0	12/11/06	12/11/13	100.000	0.000	5.1239		0.157489	0.161524	0.165662	0.169907	0.174260	57.59	60.57
Morgan Stanley	61746Y155	08/29/05	08/30/10	100.000	0.000	4.5922		0.144590	0.147102	0.151306	0.153935		54.07	36.95
Morgan Stanley	61746Y288	06/28/05	06/30/11	100.000	0.500	4.2966		0.136299	0.138929	0.141615	0.144359	0.147162	49.55	51.48
Morgan Stanley	61746Y478	04/27/05	10/30/10	100.000	1.000	4.5617		0.143680	0.146323	0.149027	0.151793		52.53	45.06
Morgan Stanley	61746Y650	02/24/05	09/01/10	100.000	0.000	4.4162		0.143061	0.146220	0.149449	0.152749		52.84	36.46
Morgan Stanley	61746Y858	12/28/04	12/30/11	100.000	0.000	4.4273		0.146561	0.149805	0.153121	0.156511	0.159976	53.35	55.74
Morgan Stanley	61746YAB2	12/30/04	12/30/12	100.000	0.000	4.7234		0.158145	0.161879	0.165703	0.169616	0.173622	57.61	60.37
Morgan Stanley	617475116	11/30/07	02/20/13	100.000	0.000	4.6219		0.132704	0.135770	0.138908	0.142118	0.145402	49.14	51.44
Morgan Stanley	617475124	11/30/07	11/30/12	100.000	0.000	4.4317		0.128620	0.131470	0.134383	0.137361	0.140405	46.99	49.10
Morgan Stanley	617475173	11/16/07	05/20/09	100.000	0.000	4.4857		0.130322					18.11	
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		0.152360	0.156334	0.160412	0.164596	0.168890	56.62	59.61
Morgan Stanley	617475728	08/31/07	02/20/09	100.000	0.000	5.0536		0.147360					7.22	
Morgan Stanley	617475769	09/28/07	03/20/09	100.000	0.000	4.8553		0.141348					11.17	
Morgan Stanley	61747MLD1	06/29/07	12/29/10	100.000	0.000	5.4252		0.163302	0.167732	0.172282	0.176956		59.60	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		0.156944	0.161102	0.165371	0.169753	0.174251	58.35	61.49
Morgan Stanley	61747S561	10/31/06	10/28/11	100.000	5.433	5.4329		0.150917	0.150917	0.150917	0.150917	0.150917	54.33	54.33
Morgan Stanley	61747S728	08/16/06	08/14/09	100.000	0.000	5.4258		0.167704	0.172253				38.22	
Morgan Stanley	61747S850	08/31/06	08/26/11	100.000	VARIABLE	5.4559		0.151749	0.151647	0.151633	0.151688	0.151560	54.60	54.59

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 1/1/09	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2009 1st Period	2009 2nd Period	2009 3rd 2010 1st	2010 2nd Period	2010 3rd Period	2009	2010
Morgan Stanley	61747W125	03/24/08	09/24/09	100.000	0.000	2.4719		0.069515	0.070374				18.44	
Morgan Stanley	61747W133	03/24/08	09/24/09	100.000	0.000	2.4719		0.069515	0.070374				18.44	
Morgan Stanley	61747W141	03/31/08	09/20/09	100.000	0.000	2.7020		0.076015	0.077042				19.87	
Morgan Stanley	61747W182	03/31/08	03/28/13	100.000	0.000	4.0410		0.114494	0.116807	0.119167	0.121575	0.124032	42.07	43.79
Morgan Stanley	61747W364	01/31/08	07/20/09	100.000	0.000	3.2602		0.091957	0.093456				18.57	
Morgan Stanley	61747W380	01/18/08	04/20/09	100.000	0.000	3.5985		0.102695					11.19	
Morgan Stanley	61747W398	01/23/08	07/23/09	100.000	0.000	3.5274		0.099712	0.101471				20.46	
Morgan Stanley	61747W463	02/29/08	02/20/15	100.000	0.000	5.4016		0.150552	0.157181	0.158794	0.165786	0.167488	57.26	60.39
Morgan Stanley	61747W513	02/29/08	08/20/09	100.000	0.000	3.1437		0.086705	0.089528				20.54	
Morgan Stanley	61747W521	02/29/08	08/20/09	100.000	0.000	3.1437		0.086705	0.089528				20.54	
Morgan Stanley	61747W745	12/31/07	06/20/09	100.000	0.000	4.4340		0.128536					21.72	
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		0.141243	0.144666	0.148172	0.151762	0.155440	51.47	54.00
Morgan Stanley	61747Y162	06/30/06	06/24/11	100.000	5.771	5.7709		0.160306	0.160306	0.160306	0.160306	0.160306	57.71	57.71
Morgan Stanley	61747Y394	02/23/06	02/23/10	100.000	0.000	5.2711		0.166759	0.171154	0.175664			61.96	9.13
Morgan Stanley	61747Y584	02/09/06	02/17/10	100.000	0.000	5.2162		0.164992	0.169295	0.173711			61.34	7.99
Morgan Stanley	61747Y733	11/28/05	05/30/09	100.000	0.000	4.8574		0.155866					23.22	
Morgan Stanley	61747Y808	09/28/05	12/30/09	100.000	0.000	4.5818		0.147510	0.150890				53.56	
Morgan Stanley	61747YBR5	05/31/07	11/30/10	100.000	0.000	5.2745		0.158416	0.162594	0.166882	0.171283		58.04	55.70
Morgan Stanley	61747YBS3	06/29/07	06/29/10	100.000	0.000	5.4202		0.163139	0.167560	0.172101			59.54	30.63
Morgan Stanley	61747YBT1	05/29/07	09/01/14	100.000	0.000	5.6123		0.167134	0.171824	0.176646	0.181603	0.186699	62.15	65.69
Morgan Stanley	617480116	04/30/08	10/20/09	100.000	0.000	3.4541		0.097515	0.099199				28.48	
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		0.170704	0.175871	0.181194	0.186678	0.192329	63.97	67.90
Morgan Stanley	617480223	04/30/08	10/30/09	100.000	0.000	3.4546		0.097620	0.099306				29.49	
Morgan Stanley	617480231	04/30/08	10/30/09	100.000	0.000	3.4546		0.097620	0.099306				29.49	
Morgan Stanley	617480298	04/28/08	05/01/09	100.000	0.000	3.0016		0.084653					10.16	
Morgan Stanley	617480306	04/28/08	07/28/09	100.000	0.000	3.0326		0.084879	0.086167				17.80	
Morgan Stanley	617480330	05/30/08	02/28/14	100.000	0.000	5.5930		0.156676	0.158432	0.165562	0.167417	0.174951	58.60	61.93
Morgan Stanley	617480421	06/30/08	12/20/09	100.000	0.000	4.8509		0.137836	0.141179				48.71	
Morgan Stanley	617480439	06/30/08	12/20/09	100.000	0.000	4.8509		0.137836	0.141179				48.71	
Morgan Stanley	617480496	06/30/08	12/30/13	100.000	0.000	5.6404		0.161099	0.165642	0.170313	0.175117	0.180055	58.82	62.19
Morgan Stanley	617480579	07/31/08	01/20/10	100.000	0.000	3.6189		0.100525	0.102243	0.104093			37.07	1.98
Morgan Stanley	617480603	07/31/08	01/20/10	100.000	0.000	3.6189		0.100525	0.102243	0.104093			37.07	1.98
Morgan Stanley	617480629	07/31/08	11/29/11	87.000	0.000	4.2238	15.46	0.103502	0.105688	0.107920	0.110199	0.112526	37.80	39.41
Morgan Stanley	617480710	08/29/08	11/29/11	86.300	0.000	4.5833	13.44	0.111131	0.113678	0.116283	0.118948	0.121674	40.63	42.51
Morgan Stanley	617480801	09/30/08	03/20/10	100.000	0.000	9.8213		0.272815	0.285467	0.299486			103.18	23.66
Morgan Stanley	617482AA2	07/25/08	11/30/11	100.000	0.000	5.8223		0.165002	0.169806	0.174749	0.179836	0.185072	60.57	64.15
Morgan Stanley	617482AL8	08/29/08	08/31/11	100.000	0.000	5.6318		0.155625	0.157398	0.164513	0.166387	0.173908	58.22	61.55
Morgan Stanley	617482AM6	08/29/08	05/31/11	100.000	0.000	5.7855		0.163059	0.167776	0.172629	0.177623	0.182761	59.85	63.36
Morgan Stanley	617482AN4	07/28/08	07/28/14	100.000	0.000	6.2015		0.172264	0.177606	0.183113	0.188791	0.194644	64.64	68.71
Morgan Stanley	617482AP9	08/29/08	01/05/11	100.000	0.000	5.4658		0.151830	0.154734	0.158963	0.163307	0.167770	56.44	59.56
Morgan Stanley	617482AQ7	08/29/08	08/31/11	100.000	VARIES	5.7662		0.159326	0.160195	0.166477	0.167385	0.173948	59.19	61.85

SECTION I-B

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								2009 1st Period	2009 2nd Period	2009 3rd 2010 1st	2010 2nd Period	2010 3rd Period	2009	2010
Morgan Stanley	617482AR5	08/29/08	04/04/14	100.000	0.000	5.7350		0.160196	0.164790	0.169515	0.174376	0.179377	59.31	62.76
Morgan Stanley	617482AT1	08/29/08	11/29/11	86.300	0.000	4.5833	13.44	0.111131	0.113678	0.116283	0.118948	0.121674	40.63	42.51
Morgan Stanley	617482AY0	08/29/08	11/30/11	100.000	0.000	5.6758		0.159924	0.164463	0.169130	0.173930	0.178866	58.68	62.05
Morgan Stanley	617482AZ7	08/29/08	11/30/11	100.000	0.000	5.7597		0.162323	0.166998	0.171807	0.176755	0.181845	59.57	63.05
Morgan Stanley	617482BQ6	09/30/08	12/30/10	100.000	0.000	9.6342		0.274063	0.287264	0.301102	0.315607		101.07	110.71
Morgan Stanley	617482BX1	09/30/08	11/30/11	94.000	0.000	6.4662		0.170661	0.176179	0.181875	0.187755	0.193825	62.78	66.90
Morgan Stanley	617482CR3	10/21/08	10/20/10	100.000	0.000	6.1849		0.171805	0.177089	0.182565	0.188211		63.56	53.78
Morgan Stanley	617482CS1	10/20/08	10/20/11	73.000	0.000	10.7703	15.51	0.218399	0.230160	0.242554	0.255616	0.269382	82.46	91.58
Morgan Stanley	617482CV4	10/21/08	10/29/10	100.000	0.000	6.1261		0.170402	0.175622	0.181001	0.186545		62.94	54.94
Morgan Stanley	617482CY8	10/31/08	10/31/11	83.000	0.000	6.3084	8.87	0.145444	0.150032	0.154764	0.159646	0.164682	53.75	57.20
Morgan Stanley	617482DC5	11/28/08	11/30/11	100.000	0.000	4.4417		0.123412	0.126153	0.128955	0.131819	0.134746	45.09	47.12
Morgan Stanley	617482DJ0	12/29/08	12/29/10	100.000	0.000	6.5936		0.183156	0.189194	0.195431	0.201874		67.05	71.12
Morgan Stanley	617482DL5	12/31/08	12/30/11	80.160	0.000	7.5159	.17	0.165515	0.170763	0.178154	0.183839	0.191796	61.40	66.09
Morgan Stanley	617482DX9	02/27/09	02/28/11	100.000	0.000	4.9651		0.137156	0.134940	0.140582	0.141723	0.147649	42.26	52.39
Morgan Stanley	617482EF7	02/27/09	02/27/24	100.000	VARIES	5.6208			0.156135	0.151155	0.146035	0.140771	46.85	52.21
Morgan Stanley	617482EG5	03/03/09	02/27/24	100.000	VARIES	6.2075			0.172431	0.168437	0.164181	0.159793	50.89	58.80
Morgan Stanley	617482EL4	03/31/09	03/31/11	100.000	0.000	5.5476			0.154102	0.158377	0.162770	0.167285	42.15	58.62
Morgan Stanley	617482EN0	03/25/09	03/25/24	100.000	VARIES	6.4376			0.178823	0.173850	0.168716	0.163418	48.88	60.66
Morgan Stanley	617482ES9	03/26/09	03/26/29	100.000	VARIES	5.8244			0.161790	0.155581	0.149191	0.142615	43.90	53.63
Morgan Stanley	617482ET7	04/16/09	04/16/12	100.000	0.000	5.7696			0.160269	0.164893	0.169650	0.174544	41.22	60.94
Morgan Stanley	617482EW0	04/30/09	04/30/12	100.000	0.000	5.5196			0.153323	0.157555	0.161903	0.166371	37.21	58.04
Morgan Stanley	617482EX8	04/30/09	04/30/12	100.000	0.000	5.4582			0.151617	0.155754	0.160005	0.164372	36.79	57.36
Morgan Stanley	617482FB5	04/16/09	04/16/29	100.000	VARIES	5.8955			0.163766	0.158359	0.152791	0.147060	41.35	55.16
Morgan Stanley	617482FH2	05/29/09	05/29/12	100.000	0.000	4.8002			0.133339	0.136540	0.139817	0.143173	28.37	49.96
Morgan Stanley	617482FJ8	05/29/09	05/29/12	100.000	0.000	4.8475			0.134655	0.137919	0.141262	0.144686	28.65	50.47
Morgan Stanley	617482FM1	05/27/09	05/27/29	100.000	VARIES	3.6954			0.102653	0.098903	0.095085	0.091196	21.84	34.66
Morgan Stanley	617482FQ2	06/30/09	06/28/13	100.000	0.000	4.0308			0.111969	0.114201	0.116502	0.118851	20.27	41.54
Morgan Stanley	617482FR0	06/30/09	09/28/12	100.000	0.000	4.3979			0.122167	0.123480	0.126195	0.128970	22.23	45.45
Morgan Stanley	617482FW9	06/22/09	06/22/29	100.000	VARIES	4.2479			0.117999	0.113426	0.108755	0.103985	22.26	39.91
Morgan Stanley	617482FX7	06/26/09	06/26/24	100.000	VARIES	5.0455			0.140153	0.136681	0.133122	0.129473	25.91	48.53
Morgan Stanley	617482FZ2	07/31/09	07/31/13	100.000	0.000	3.7618				0.104495	0.106460	0.108463	15.78	38.57
Morgan Stanley	617482GB4	07/31/09	10/31/12	100.000	0.000	4.0209			0.111694	0.112817	0.115085	0.117398	16.93	41.30
Morgan Stanley	617482GC2	07/31/09	10/31/11	100.000	0.000	3.3818			0.093941	0.094736	0.096338	0.097967	14.23	34.59
Morgan Stanley	617482GD0	07/06/09	07/06/12	100.000	0.000	3.9872				0.110756	0.112964	0.115216	19.38	41.05
Morgan Stanley	617482GF5	07/16/09	07/16/29	100.000	VARIES	4.2615				0.118377	0.114389	0.110315	19.53	40.57
Morgan Stanley	617482GG3	07/29/09	07/29/24	100.000	VARIES	5.6514				0.156984	0.153570	0.150061	23.86	54.85
Morgan Stanley	617482GH1	07/31/09	07/31/29	100.000	VARIES	6.8887				0.191355	0.187421	0.183352	28.89	66.97
Morgan Stanley	617482GK4	08/31/09	02/28/13	100.000	0.000	3.5389				0.097760	0.097867	0.101250	12.02	36.13
Morgan Stanley	617482GL2	08/31/09	05/31/12	100.000	0.000	3.0328			0.084246	0.084885	0.086172	0.087479	10.21	30.87
Morgan Stanley	617482GM0	08/31/09	08/30/13	100.000	0.000	4.0427				0.111064	0.112678	0.115587	13.66	41.39
Morgan Stanley	617482GQ1	08/18/09	08/17/12	100.000	0.000	3.1202				0.086674	0.088019	0.089392	11.53	31.81
Morgan Stanley	617482GR9	09/30/09	03/29/13	100.000	0.000	3.2543				0.090399	0.091862	0.093357	8.23	33.08
Morgan Stanley	617482GV0	09/30/09	09/30/14	100.000	4.132	4.1319				0.114778	0.114778	0.114778	10.44	41.32

SECTION I-B

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								2009 1st Period	2009 2nd Period	2009 3rd Period	2010 2nd Period	2010 3rd Period	2009	2010
Morgan Stanley	617482HD9	10/30/09	04/30/13	100.000	0.000	3.4452				0.095703	0.097351	0.099028	5.84	34.95
Morgan Stanley	617482HE7	10/09/09	10/09/24	97.500	VARIES	5.4787				0.148382	0.144660	0.140836	12.17	52.13
Morgan Stanley	617482HG2	10/19/09	10/19/29	100.000	VARIES	5.9196				0.164434	0.161080	0.157626	11.84	58.10
Morgan Stanley	617482HH0	10/30/09	01/31/13	100.000	0.000	3.2279				0.089666	0.090389	0.091848	5.47	32.74
Morgan Stanley	617482JR6	12/11/09	12/12/11	100.000	0.000	2.1726			0.060352	0.060356	0.061012	0.061675	1.21	21.87
Morgan Stanley	617483144	06/30/09	06/26/14	100.000	0.000	5.3758			0.149329	0.153254	0.157373	0.161603	27.05	55.95
Morgan Stanley	617483169	06/30/09	06/28/11	100.000	0.000	3.6476			0.101325	0.103152	0.105033	0.106949	18.35	37.48
Morgan Stanley	617483327	04/30/09	04/20/11	100.000	0.000	4.7205			0.131126	0.134049	0.137213	0.140452	31.81	49.28
Morgan Stanley	617483235	04/30/09	04/21/14	100.000	0.000	5.6383			0.156622	0.160816	0.165350	0.170012	38.04	59.35
Morgan Stanley	617483284	04/30/09	10/20/12	100.000	0.000	5.5171			0.153253	0.157246	0.161583	0.166041	37.22	58.01
Morgan Stanley	617483300	09/30/08	11/30/11	94.000	0.000	6.4662		0.170661	0.176179	0.181875	0.187755	0.193825	62.78	66.90
Morgan Stanley	617483342	05/29/09	05/20/11	100.000	0.000	3.8967			0.108243	0.110246	0.112394	0.114584	23.03	40.25
Morgan Stanley	617483383	05/29/09	05/20/14	100.000	0.000	5.2382			0.145508	0.149129	0.153035	0.157043	31.00	54.71
Morgan Stanley	617483433	01/30/09	07/20/10	100.000	0.000	4.8055			0.133489	0.136518	0.139798		44.67	27.76
Morgan Stanley	617483482	01/30/09	01/30/12	100.000	0.000	6.1849			0.171805	0.177118	0.182595	0.188242	57.67	66.43
Morgan Stanley	617483508	08/29/08	01/29/10	100.000	0.000	3.1863		0.088509	0.089684	0.091113			32.47	2.55
Morgan Stanley	617483524	02/27/09	08/20/10	100.000	0.000	4.7507			0.131967	0.134979	0.138186		40.51	31.49
Morgan Stanley	617483599	03/31/09	03/20/14	100.000	0.000	6.3536			0.172653	0.180757	0.183459	0.192425	48.49	67.68
Morgan Stanley	617483615	03/31/09	03/20/11	100.000	0.000	5.5984			0.152131	0.158723	0.160505	0.167733	42.67	59.19
Morgan Stanley	617483680	10/20/08	04/20/10	100.000	0.000	10.2895		0.285821	0.300526	0.315987			107.68	34.44
Morgan Stanley	617483714	10/20/08	10/20/11	73.000	0.000	10.7703	15.51	0.218399	0.230160	0.242554	0.255616	0.269382	82.46	91.58
Morgan Stanley	617483722	10/31/08	04/20/10	100.000	0.000	5.1473		0.142982	0.146457	0.150227			52.61	16.37
Morgan Stanley	617483748	10/31/08	10/31/11	83.000	0.000	6.3084	8.87	0.145444	0.150032	0.154764	0.159646	0.164682	53.75	57.20
Morgan Stanley	617483763	11/28/08	05/20/10	100.000	0.000	3.8747		0.107632	0.109625	0.111749			39.28	15.53
Morgan Stanley	617483813	12/31/08	06/20/10	100.000	0.000	6.5912		0.183092	0.188790	0.195012			67.07	32.96
Morgan Stanley	617483821	12/31/08	12/30/11	80.160	0.000	7.5159	.17	0.165515	0.170763	0.178154	0.183839	0.191796	61.40	66.09
Morgan Stanley	617483888	09/30/08	03/20/10	100.000	0.000	9.8213		0.272815	0.285467	0.299486			103.18	23.66
Morgan Stanley	617484217	07/31/09	07/27/11	100.000	0.000	3.2408				0.088067	0.090946	0.090912	13.56	33.12
Morgan Stanley	617484282	08/31/09	02/25/15	100.000	0.000	4.7184				0.128219	0.133319	0.134240	15.77	48.50
Morgan Stanley	617484506	08/31/09	08/29/11	100.000	0.000	2.2311				0.060961	0.061973	0.062322	7.50	22.60
Morgan Stanley	617484605	08/25/09	08/27/12	100.000	0.000	3.3592			0.093311	0.093329	0.094896	0.096490	11.76	34.27
Morgan Stanley	617484621	11/06/09	11/06/14	100.000	0.000	4.0719				0.113109	0.115412	0.117762	6.22	41.39
Morgan Stanley	617484753	09/30/09	09/28/11	100.000	0.000	1.7533				0.048703	0.049125	0.049556	4.43	17.69
Morgan Stanley	617484779	09/30/09	03/27/15	100.000	0.000	4.2843				0.119010	0.121516	0.124120	10.83	43.78
Morgan Stanley	61748A114	06/24/03	06/15/10	100.000	0.000	3.8194		0.130515	0.133007	0.135547			47.51	22.23
Morgan Stanley	61748A122	08/22/03	08/30/09	100.000	0.000	4.5992		0.158769	0.161533				38.77	
Morgan Stanley	61748A221	12/29/06	12/23/11	100.000	5.081	5.0809		0.141139	0.141139	0.141139	0.141139	0.141139	50.81	50.81
Morgan Stanley	61748A296	11/06/06	11/30/11	100.000	0.000	5.4050		0.167644	0.172174	0.176827	0.181606	0.186514	61.45	64.82
Morgan Stanley	61748A353	11/30/06	05/20/10	100.000	0.000	5.3425		0.164669	0.169068	0.173584			60.44	24.13
Morgan Stanley	61748A460	10/31/06	07/20/10	100.000	0.000	5.3335		0.162226	0.166552	0.170993	0.175553		60.59	34.85
Morgan Stanley	61748A486	07/24/06	07/24/09	100.000	0.000	5.6119		0.174134	0.179021				36.23	
Morgan Stanley	61748A494	07/31/06	07/20/10	100.000	0.000	5.5513		0.171794	0.176563	0.181463	0.186500		64.26	37.02
Morgan Stanley	61748A528	06/29/06	06/30/09	100.000	0.000	5.7368		0.183592					32.86	

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 1/1/09	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2009 1st Period	2009 2nd Period	2009 3rd 2010 1st	2010 2nd Period	2010 3rd Period	2009	2010
Morgan Stanley	61748A585	04/28/06	04/20/10	100.000	0.000	5.4899		0.174403	0.179190	0.184109			64.34	20.07
Morgan Stanley	61748A742	06/01/04	03/30/12	100.000	2.800	5.2533		0.163090	0.165331	0.167631	0.169991	0.172413	59.53	61.21
Morgan Stanley	61748A775	11/25/03	12/30/10	100.000	2.000	5.9877		0.205201	0.209681	0.214295	0.219048		74.69	77.79
Morgan Stanley	61748A874	07/29/03	12/30/09	100.000	0.000	4.3835		0.154025	0.157401				55.90	
Morgan Stanley	61748AAA4	09/24/03	12/30/10	100.000	0.000	5.0246		0.181279	0.185834	0.190502	0.195288		66.09	69.25
Morgan Stanley	61748AAC0	04/30/04	12/30/11	100.000	0.000	4.8871		0.170073	0.174229	0.178487	0.182848	0.187316	61.98	65.05
Morgan Stanley	61748AAD8	04/30/04	12/30/11	100.000	0.000	4.8871		0.170073	0.174229	0.178487	0.182848	0.187316	61.98	65.05
Morgan Stanley	61748AAF3	11/29/05	11/30/12	100.000	0.000	5.2402		0.170023	0.174477	0.179049	0.183740	0.188554	62.29	65.60
Morgan Stanley	61748AAG1	11/29/05	11/30/12	100.000	0.000	5.2402		0.170023	0.174477	0.179049	0.183740	0.188554	62.29	65.60
Morgan Stanley	61748AAK2	11/15/06	05/15/09	100.000	0.000	5.2075		0.160320					21.48	
Morgan Stanley	61748AAL0	12/12/06	11/30/11	100.000	0.000	4.8724		0.147158	0.149919	0.154415	0.157313	0.162031	54.45	57.14
Morgan Stanley	61748U300	04/21/06	04/19/10	100.000	0.000	5.5592		0.177060	0.181982	0.187040			65.35	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	61750V212	04/20/07	04/20/09	100.000	0.000	5.1084		0.153054					16.68	
Morgan Stanley	61750V220	04/20/07	04/20/11	100.000	0.000	5.1825		0.155444	0.159472	0.163604	0.167843	0.172193	57.26	60.27
Morgan Stanley	61750V238	04/20/07	04/20/10	100.000	0.000	5.1064		0.152989	0.156896	0.160901			56.34	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		0.151623	0.158123	0.159569	0.166410	0.167932	57.58	60.60
Morgan Stanley	61750V733	01/30/07	07/29/11	100.000	0.000	5.3487		0.160794	0.165095	0.169510	0.174043	0.178698	59.98	63.24
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
Multnomah County, OR	625506HH6	12/08/99	06/01/13	36.019	0.000	7.7198	355.55	0.152502	0.158388	0.164502	0.170851	0.177446	56.32	60.75
Multnomah County, OR	625506HJ2	12/08/99	06/01/14	33.298	0.000	7.7399	329.85	0.141594	0.147074	0.152766	0.158678	0.164818	52.30	56.42
Multnomah County, OR	625506HK9	12/08/99	06/01/15	30.863	0.000	7.7399	305.73	0.131240	0.136319	0.141594	0.147074	0.152766	48.47	52.30
Multnomah County, OR	625506HL7	12/08/99	06/01/16	28.606	0.000	7.7399	283.37	0.121643	0.126350	0.131240	0.136319	0.141594	44.93	48.47
Multnomah County, OR	625506HN3	12/08/99	06/01/20	21.112	0.000	7.7400	209.14	0.089777	0.093252	0.096860	0.100609	0.104503	33.16	35.77
Multnomah County, OR	625506HP8	12/08/99	06/01/21	19.568	0.000	7.7400	193.84	0.083212	0.086432	0.089777	0.093252	0.096860	30.73	33.16
Multnomah County, OR	625506HQ6	12/08/99	06/01/22	18.137	0.000	7.7400	179.67	0.077127	0.080112	0.083212	0.086432	0.089777	28.49	30.73
Multnomah County, OR	625506HR4	12/08/99	06/01/23	16.811	0.000	7.7399	166.53	0.071487	0.074253	0.077127	0.080111	0.083212	26.40	28.49
Multnomah County, OR	625506HS2	12/08/99	06/01/24	15.582	0.000	7.7399	154.35	0.066259	0.068823	0.071487	0.074253	0.077127	24.47	26.40
Multnomah County, OR	625506HT0	12/08/99	06/01/25	14.442	0.000	7.7400	143.06	0.061413	0.063790	0.066259	0.068823	0.071487	22.68	24.47
Multnomah County, OR	625506HU7	12/08/99	06/01/26	13.386	0.000	7.7400	132.60	0.056922	0.059125	0.061414	0.063790	0.066259	21.02	22.68
Multnomah County, OR	625506HV5	12/08/99	06/01/27	12.407	0.000	7.7400	122.91	0.052760	0.054802	0.056922	0.059125	0.061413	19.49	21.02
Multnomah County, OR	625506HW3	12/08/99	06/01/28	11.500	0.000	7.7399	113.92	0.048902	0.050794	0.052760	0.054802	0.056923	18.06	19.49
Multnomah County, OR	625506HX1	12/08/99	06/01/29	10.659	0.000	7.7399	105.59	0.045326	0.047080	0.048902	0.050794	0.052760	16.74	18.06
Multnomah County, OR	625506HY9	12/08/99	06/01/30	9.879	0.000	7.7401	97.86	0.042010	0.043636	0.045325	0.047079	0.048901	15.52	16.74
Muzak Holdings Finance	62844VAC5	03/18/99	03/15/10	53.328	VARIES	12.9997		0.361105	0.361105	0.361105			130.00	26.72
Nanogen, Inc.	630075AA7	08/27/07	08/27/10	72.000	6.250	18.9017		0.418502	0.441646	0.466978	0.494704		160.84	115.20
Nash Finch Company	631158AC6	03/15/05	03/15/35	46.611	VARIES	8.0045		0.122070	0.125142	0.128336	0.131658	0.135113	45.16	47.52
Nash Finch Company	631158AD4	03/15/05	03/15/35	46.611	VARIES	8.0045		0.122070	0.125142	0.128336	0.131658	0.135113	45.16	47.52
National Rural Utilities	637432KV6	02/06/08	12/15/23	87.915	0.000	0.8138	6.47	0.020014	0.020095	0.020177	0.020259	0.020341	7.22	7.28
National Rural Utilities	637432KX2	02/06/08	12/15/09	98.633	0.000	0.7419	6.62	0.020458	0.020534				7.05	
National Rural Utilities	637432KY0	02/06/08	12/15/10	97.850	0.000	0.7617	6.74	0.020841	0.020921	0.021000	0.021080		7.52	7.24
National Rural Utilities	637432KZ7	02/06/08	12/15/11	96.997	0.000	0.7917	6.95	0.021478	0.021563	0.021649	0.021734	0.021820	7.75	7.81

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 1/1/09	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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National Rural Utilities	637432LA1	02/06/08	12/15/12	96.936	0.000	0.6415	5.62	0.017370	0.017425	0.017481	0.017537	0.017594	6.26	6.31
National Rural Utilities	637432LB9	02/06/08	12/15/13	96.036	0.000	0.6915	6.01	0.018559	0.018623	0.018688	0.018752	0.018817	6.69	6.74
National Rural Utilities	637432LC7	02/06/08	12/15/14	93.808	0.000	0.9341	7.93	0.024537	0.024652	0.024767	0.024883	0.024999	8.86	8.94
National Rural Utilities	637432LD5	02/06/08	12/15/15	93.011	0.000	0.9240	7.78	0.024065	0.024176	0.024288	0.024400	0.024513	8.69	8.77
National Rural Utilities	637432LE3	02/06/08	12/15/16	92.647	0.000	0.8640	7.24	0.022401	0.022497	0.022595	0.022692	0.022790	8.08	8.15
National Rural Utilities	637432LF0	02/06/08	12/15/17	92.124	0.000	0.8338	6.95	0.021491	0.021581	0.021671	0.021761	0.021852	7.76	7.82
National Rural Utilities	637432LG8	02/06/08	12/15/18	91.459	0.000	0.8238	6.82	0.021080	0.021166	0.021254	0.021341	0.021429	7.61	7.67
National Rural Utilities	637432LH6	02/06/08	12/15/19	90.603	0.000	0.8339	6.83	0.021138	0.021226	0.021314	0.021403	0.021492	7.63	7.69
National Rural Utilities	637432LJ2	02/06/08	12/15/20	90.083	0.000	0.8138	6.63	0.020508	0.020591	0.020675	0.020759	0.020844	7.40	7.46
National Rural Utilities	637432LK9	02/06/08	12/15/21	89.231	0.000	0.8238	6.65	0.020565	0.020650	0.020735	0.020821	0.020906	7.42	7.48
National Rural Utilities	637432LL7	02/06/08	12/15/22	88.108	0.000	0.8538	6.81	0.021052	0.021142	0.021232	0.021323	0.021414	7.60	7.66
Network Associates, Inc.	640938AA4	02/13/98	02/13/18	39.106	0.000	4.7500	260.80	0.084471	0.086477	0.088531	0.090633	0.092786	31.33	32.84
NJ Econ Dev Auth	64578JAA4	12/22/05	07/01/15	60.170	0.000	5.4048	105.35	0.106153	0.109022	0.111968	0.114994		38.73	40.85
NJ Econ Dev Auth	64578JAB2	12/22/05	07/01/16	56.811	0.000	5.4449	100.26	0.101091	0.103843	0.106670	0.109574		36.89	38.92
NJ Econ Dev Auth	64578JAC0	12/22/05	07/01/17	53.569	0.000	5.4898	95.37	0.096235	0.098877	0.101591	0.104379		35.12	37.07
NJ Econ Dev Auth	64578JAD8	12/22/05	07/01/18	50.436	0.000	5.5399	90.67	0.091568	0.094105	0.096712	0.099390		33.42	35.30
NJ Econ Dev Auth	64578JAE6	12/22/05	07/01/19	47.535	0.000	5.5748	86.03	0.086934	0.089358	0.091849	0.094409		31.73	33.53
NJ Econ Dev Auth	64578JAF3	09/07/07	07/01/15	62.947	0.000	6.0088	51.10	0.113596	0.117009	0.120524	0.124146		41.51	44.04
NJ Econ Dev Auth	64578JAG1	09/07/07	07/01/16	59.024	0.000	6.0689	48.41	0.107665	0.110932	0.114298	0.117766		39.35	41.77
NJ Econ Dev Auth	64578JAH9	09/07/07	07/01/17	55.019	0.000	6.1789	45.96	0.102322	0.105483	0.108742	0.112101		37.40	39.75
NJ Econ Dev Auth	64578JAJ5	09/07/07	07/01/18	51.284	0.000	6.2689	43.48	0.096877	0.099913	0.103045	0.106275		35.42	37.68
NJ Econ Dev Auth	64578JAK2	09/07/07	07/01/19	47.828	0.000	6.3391	41.02	0.091441	0.094340	0.097330	0.100415		33.44	35.59
NJ Econ Dev Auth	64578JAL0	09/07/07	07/01/20	44.269	0.000	6.4592	38.71	0.086373	0.089163	0.092042	0.095015		31.60	33.67
NJ Econ Dev Auth	64578JAM8	09/07/07	07/01/21	41.265	0.000	6.5092	36.37	0.081188	0.083830	0.086558	0.089376		29.70	31.67
NJ Econ Dev Auth	64578JAN6	09/07/07	07/01/22	38.760	0.000	6.4992	34.10	0.076133	0.078607	0.081161	0.083799		27.85	29.69
NJ Econ Dev Auth	64578JAP1	09/07/07	07/01/23	36.303	0.000	6.5092	31.99	0.071425	0.073750	0.076150	0.078629		26.13	27.86
NJ Econ Dev Auth	645913AM6	06/30/97	02/15/09	43.647	0.000	7.2590	554.97	0.194579					8.56	
NJ Econ Dev Auth	645913AN4	06/30/97	02/15/10	40.322	0.000	7.3241	519.34	0.182641	0.189329	0.196263			68.81	8.64
NJ Econ Dev Auth	645913AP9	06/30/97	02/15/11	37.204	0.000	7.3892	485.35	0.171205	0.177530	0.184089	0.190890	0.197943	64.52	69.38
NJ Econ Dev Auth	645913AQ7	06/30/97	02/15/12	34.381	0.000	7.4342	452.49	0.159949	0.165895	0.172061	0.178457	0.185090	60.30	64.87
NJ Econ Dev Auth	645913AR5	06/30/97	02/15/13	31.673	0.000	7.4942	421.75	0.149500	0.155103	0.160914	0.166944	0.173200	56.38	60.69
NJ Econ Dev Auth	645913AS3	06/30/97	02/15/14	29.262	0.000	7.5292	392.30	0.139286	0.144529	0.149970	0.155616	0.161474	52.54	56.57
NJ Econ Dev Auth	645913AT1	06/30/97	02/15/15	27.085	0.000	7.5492	364.52	0.129544	0.134434	0.139508	0.144774	0.150238	48.87	52.63
NJ Econ Dev Auth	645913AU8	06/30/97	02/15/16	25.082	0.000	7.5644	338.55	0.120401	0.124955	0.129681	0.134586	0.139676	45.43	48.93
NJ Econ Dev Auth	645913AV6	06/30/97	02/15/17	23.177	0.000	7.5895	314.36	0.111926	0.116173	0.120581	0.125157	0.129907	42.23	45.50
NJ Econ Dev Auth	645913AW4	06/30/97	02/15/18	21.450	0.000	7.6043	291.76	0.103953	0.107905	0.112008	0.116267	0.120688	39.23	42.27
NJ Econ Dev Auth	645913AX2	06/30/97	02/15/19	19.886	0.000	7.6095	270.76	0.096492	0.100163	0.103974	0.107930	0.112037	36.42	39.24
NJ Econ Dev Auth	645913AY0	06/30/97	02/15/20	18.435	0.000	7.6144	251.24	0.089557	0.092967	0.096507	0.100181	0.103995	33.80	36.42
NJ Econ Dev Auth	645913AZ7	06/30/97	02/15/21	17.088	0.000	7.6194	233.11	0.083113	0.086280	0.089567	0.092979	0.096521	31.37	33.80
NJ Econ Dev Auth	645913BA1	06/30/97	02/15/22	15.838	0.000	7.6244	216.27	0.077125	0.080065	0.083118	0.086286	0.089576	29.11	31.37
NJ Econ Dev Auth	645913BB9	06/30/97	02/15/23	14.678	0.000	7.6294	200.62	0.071562	0.074292	0.077126	0.080068	0.083122	27.01	29.11
NJ Econ Dev Auth	645913BC7	06/30/97	02/15/24	13.601	0.000	7.6346	186.08	0.066393	0.068927	0.071559	0.074290	0.077126	25.06	27.01
NJ Econ Dev Auth	645913BD5	06/30/97	02/15/25	12.602	0.000	7.6397	172.58	0.061591	0.063944	0.066387	0.068923	0.071555	23.25	25.06

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 1/1/09	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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NJ Econ Dev Auth	645913BE3	06/30/97	02/15/26	11.676	0.000	7.6446	160.05	0.057132	0.059316	0.061583	0.063937	0.066381	21.57	23.25
New Omaha Holdings Corp.	647579AA9	09/24/07	09/30/16	100.000	VARIES	11.4999		0.357921	0.378501	0.400265	0.423280	0.447619	136.41	152.55
Centro NP LLC	64806QAA2	10/30/09	01/15/14	67.500	7.970	19.6685				0.147395	0.153435	0.168525	8.99	57.66
Centro NP LLC	64806QAD6	10/30/09	01/15/14	67.500	7.650	19.2575				0.148576	0.154540	0.169421	9.06	58.02
Centro NP LLC	64806QAF1	10/30/09	01/15/14	67.500	7.680	19.2960				0.148467	0.154437	0.169337	9.06	57.99
Centro NP LLC	64806QAG9	10/30/09	01/15/14	67.500	7.680	19.2960				0.148467	0.154437	0.169337	9.06	57.99
Centro NP LLC	64806QAK0	10/30/09	01/15/14	67.500	6.900	18.2959				0.151380	0.157153	0.171530	9.23	58.88
Centro NP LLC	64806QAL8	10/30/09	01/15/14	67.500	6.900	18.2959				0.151380	0.157153	0.171530	9.23	58.88
The City of New York	649655LL9	05/27/93	05/15/09	27.086	0.000	8.3497	699.31	0.222643					29.83	
The City of New York	649655LN5	05/27/93	05/15/10	24.595	0.000	8.4398	646.96	0.207100	0.215840	0.224948			76.95	30.14
NY State Dorm Auth	649902ZR7	10/20/09	09/15/25	86.380	5.800	7.2575				0.013029	0.013410	0.013896	.93	4.85
City of Newark, NJ	6503667S0	04/10/03	04/01/22	30.037	0.000	6.4399	131.46	0.076025	0.078473	0.081000	0.083608	0.086300	28.26	30.11
City of Newark, NJ	6503667T8	04/10/03	04/01/23	28.029	0.000	6.4699	123.35	0.071387	0.073696	0.076080	0.078542	0.081082	26.54	28.28
City of Newark, NJ	6503667U5	04/10/03	04/01/24	26.193	0.000	6.4899	115.69	0.066989	0.069163	0.071407	0.073724	0.076116	24.90	26.55
City of Newark, NJ	6503667V3	04/10/03	04/01/25	24.468	0.000	6.5099	108.46	0.062837	0.064882	0.066994	0.069174	0.071426	23.36	24.91
City of Newark, NJ	6503667W1	04/10/03	04/01/26	22.848	0.000	6.5299	101.64	0.058918	0.060842	0.062829	0.064880	0.066998	21.91	23.36
City of Newark, NJ	6503667X9	04/10/03	04/01/27	21.327	0.000	6.5498	95.22	0.055223	0.057031	0.058899	0.060828	0.062820	20.54	21.90
City of Newark, NJ	6503667Y7	04/10/03	04/01/28	19.947	0.000	6.5600	89.22	0.051757	0.053455	0.055208	0.057019	0.058889	19.25	20.53
City of Newark, NJ	6503667Z4	04/10/03	04/01/29	18.653	0.000	6.5700	83.58	0.048499	0.050092	0.051738	0.053438	0.055193	18.04	19.24
City of Newark, NJ	6503668A8	04/10/03	04/01/30	17.440	0.000	6.5799	78.29	0.045438	0.046933	0.048477	0.050072	0.051719	16.90	18.03
City of Newark, NJ	6503668B6	04/10/03	04/01/31	16.302	0.000	6.5900	73.31	0.042561	0.043963	0.045412	0.046908	0.048454	15.83	16.89
City of Newark, NJ	6503668C4	04/10/03	04/01/32	15.279	0.000	6.5899	68.71	0.039889	0.041204	0.042561	0.043964	0.045412	14.84	15.83
City of Newark, NJ	6503668D2	04/10/03	04/01/33	14.320	0.000	6.5899	64.40	0.037385	0.038617	0.039889	0.041204	0.042561	13.91	14.84
Nexstar Fin Hldgs Inc	65335BAD6	03/27/03	04/01/13	57.442	VARIES	11.3746		0.315966	0.315965	0.315965	0.315964	0.315964	113.75	113.75
Nexstar Fin Hldgs Inc	65335BAE4	03/27/03	04/01/13	57.442	VARIES	11.3746		0.315966	0.315965	0.315965	0.315964	0.315964	113.75	113.75
Nexstar Fin Hldgs Inc	65335BAF1	03/27/03	04/01/13	57.442	VARIES	11.3746		0.315966	0.315965	0.315965	0.315964	0.315964	113.75	113.75
NorAm Energy Corporation	655419AC3	06/17/96	03/15/12	80.000	6.000	8.2985	136.49	0.048035	0.050028	0.052104	0.054266	0.056517	18.08	19.61
Northwest Airlines, Inc.	667281AQ2	12/12/03	04/01/09	85.817	10.500	14.4146	132.70	0.101431					9.13	
NOVA Gas Transmission	66978QAD3	10/17/95	10/17/25	100.000	VARIES	N/A		0.024127	0.023881	0.023893	0.023640	0.023643	8.74	8.66
Novell, Inc.	670006AB1	11/10/06	07/15/09	97.665	VARIES	4.2615		0.114063	0.116198				22.51	
Novell, Inc.	670006AC9	11/10/06	07/15/09	97.665	VARIES	4.2615		0.114063	0.116198				22.51	
Novi, Michigan	670012ZL0	10/11/95	10/01/09	90.349	6.000	7.1003	88.63	0.028505	0.029517				7.88	
Omnicom Group, Inc.	681919AH9	02/07/01	02/07/31	100.000	VARIES	6.7111		0.302732	0.311886	0.321348	0.331127	0.341008	113.31	120.28
Omnicom Group, Inc.	681919AJ5	02/07/01	02/07/31	100.000	VARIES	6.7111		0.302732	0.311886	0.321348	0.331127	0.341008	113.31	120.28
Omnicom Group, Inc.	681919AK2	02/07/01	02/07/31	100.000	VARIES	6.7111		0.302732	0.311886	0.321348	0.331127	0.341008	113.31	120.28
Omnicom Group, Inc.	681919AL0	03/06/02	07/31/32	102.250	VARIES	6.6935		0.281511	0.294718	0.298595	0.312667	0.316658	107.77	114.32
Omnicom Group, Inc.	681919AM8	03/06/02	07/31/32	102.250	VARIES	6.6935		0.281511	0.294718	0.298595	0.312667	0.316658	107.77	114.32
Omnicom Group, Inc.	681919AN6	06/10/03	06/15/33	100.000	VARIES	4.6001		0.164203	0.167979	0.171843	0.175795	0.179839	59.91	62.70
Omnicom Group, Inc.	681919AP1	06/10/03	06/15/33	100.000	VARIES	4.6001		0.164203	0.167979	0.171843	0.175795	0.179839	59.91	62.70
Omnicom Group, Inc.	681919AQ9	06/30/06	07/01/38	100.000	VARIES	7.3396		0.244187	0.253149	0.262439	0.272070		89.52	96.21
Omnicom Group, Inc.	681919AR7	06/10/03	06/15/33	100.000	VARIES	4.6001		0.164203	0.167979	0.171843	0.175795	0.179839	59.91	62.70
Omnicom Group, Inc.	681919AT3	06/30/06	07/01/38	100.000	VARIES	7.3396		0.244187	0.253149	0.262439	0.272070		89.52	96.21
Omnicom Group, Inc.	681919AU0	06/30/06	07/01/38	100.000	VARIES	7.3396		0.244187	0.253149	0.262439	0.272070		89.52	96.21

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 1/1/09	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2009 1st Period	2009 2nd Period	2009 3rd 2010 1st	2010 2nd Period	2010 3rd Period	2009	2010
Orange County, CA	68428LAV6	06/12/96	09/01/11	29.734	0.000	8.1288	511.38	0.177792	0.185018	0.192538	0.200364	0.208507	67.08	72.64
Orange County, CA	68428LAW4	06/12/96	09/01/12	27.201	0.000	8.1888	473.19	0.165007	0.171763	0.178795	0.186116	0.193736	62.27	67.48
Orange County, CA	68428LAX2	06/12/96	09/01/13	25.020	0.000	8.2089	436.92	0.152507	0.158767	0.165284	0.172068	0.179130	57.56	62.38
Orange County, CA	68428LAY0	06/12/96	09/01/10	32.377	0.000	8.0887	552.58	0.191737	0.199491	0.207559	0.215954		72.32	51.33
Orange County, CA	68428LAZ7	06/12/96	09/01/14	23.005	0.000	8.2290	403.26	0.140900	0.146697	0.152733	0.159017	0.165560	53.19	57.65
Orange County, CA	68428LBA1	06/12/96	09/01/15	21.183	0.000	8.2391	372.04	0.130055	0.135413	0.140991	0.146799	0.152847	49.10	53.22
Orange County, CA	68428LBB9	06/12/96	09/01/16	19.464	0.000	8.2591	343.14	0.120074	0.125032	0.130196	0.135572	0.141171	45.33	49.16
Orange County, CA	68428LBT0	03/03/97	09/01/11	34.929	0.000	7.3901	474.89	0.165121	0.171222	0.177549	0.184110	0.190913	62.03	66.70
Orange County, CA	68428LBU7	04/01/97	09/01/12	30.602	0.000	7.8293	448.68	0.159959	0.166221	0.172728	0.179490	0.186516	60.24	65.05
Orange County, CA	68428LBV5	04/01/97	09/01/13	28.339	0.000	7.8295	415.51	0.148136	0.153935	0.159962	0.166224	0.172731	55.79	60.25
Orange County, CA	68428LBW3	01/17/97	09/01/14	26.499	0.000	7.6793	387.57	0.135725	0.140937	0.146348	0.151967	0.157802	51.07	55.07
Orange County, CA	68428L BX1	04/01/97	09/01/15	24.175	0.000	7.8595	356.48	0.127273	0.132274	0.137472	0.142875	0.148489	47.94	51.78
Orange County, CA	68428LBY9	01/17/97	09/01/16	22.492	0.000	7.7493	333.45	0.117168	0.121708	0.126423	0.131322	0.136410	44.11	47.59
Orange County, CA	68428LBZ6	01/17/97	09/01/17	20.762	0.000	7.7695	309.00	0.108682	0.112904	0.117290	0.121847	0.126580	40.92	44.16
Orange County, CA	68428LCA0	01/17/97	09/01/18	19.198	0.000	7.7795	286.28	0.100739	0.104657	0.108728	0.112957	0.117351	37.93	40.94
Orange County, CA	68428LCB8	01/17/97	09/01/19	17.826	0.000	7.7696	265.31	0.093315	0.096940	0.100706	0.104618	0.108683	35.13	37.92
Orange County, CA	68428LCC6	01/17/97	09/01/20	16.480	0.000	7.7796	245.75	0.086478	0.089842	0.093336	0.096967	0.100739	32.56	35.14
Orange County, CA	68428LCD4	01/17/97	09/01/21	15.306	0.000	7.7694	227.80	0.080121	0.083233	0.086466	0.089825	0.093315	30.17	32.55
Orange County, CA	68428LCJ1	01/17/97	09/01/09	39.915	0.000	7.4091	553.64	0.191369	0.198458				47.20	
Orange County, CA	68428LCK8	01/17/97	09/01/10	36.871	0.000	7.4592	516.52	0.178970	0.185644	0.192568	0.199750		67.26	47.51
Oregon Community College	68583RAF9	04/23/03	06/30/09	77.449	0.000	4.1731	205.18	0.113552					20.33	
Oregon Community College	68583RAG7	04/23/03	06/30/10	72.765	0.000	4.4727	208.27	0.116268	0.118868	0.121526			42.33	21.75
Oregon Community College	68583RAH5	04/23/03	06/30/11	68.075	0.000	4.7525	208.58	0.117388	0.120178	0.123033	0.125957	0.128950	42.77	44.82
Oregon Community College	68583RAJ1	04/23/03	06/30/12	63.740	0.000	4.9623	205.06	0.116113	0.118994	0.121946	0.124972	0.128073	42.32	44.45
Oregon Community College	68583RAK8	04/23/03	06/30/13	59.557	0.000	5.1521	199.94	0.113834	0.116767	0.119775	0.122860	0.126025	41.51	43.68
Oregon Community College	68583RAL6	04/23/03	06/30/14	55.504	0.000	5.3320	193.77	0.110891	0.113847	0.116882	0.119999	0.123198	40.46	42.64
Oregon Community College	68583RAM4	04/23/03	06/30/15	51.363	0.000	5.5419	187.42	0.107906	0.110896	0.113969	0.117127	0.120373	39.39	41.60
Oregon Community College	68583RAN2	04/23/03	06/30/16	47.583	0.000	5.7117	179.76	0.103999	0.106969	0.110024	0.113166	0.116398	37.98	40.18
Oregon Community College	68583RAP7	04/23/03	06/30/17	44.239	0.000	5.8317	171.19	0.099379	0.102277	0.105259	0.108329	0.111487	36.30	38.45
Oregon Community College	68583RAQ5	04/23/03	06/30/18	40.975	0.000	5.9616	162.65	0.094775	0.097600	0.100509	0.103505	0.106590	34.63	36.73
Oregon Community College	68583RAR3	04/23/03	06/30/19	37.976	0.000	6.0714	153.98	0.090001	0.092733	0.095548	0.098448	0.101437	32.90	34.93
Oregon Community College	68583RAS1	04/23/03	06/30/20	35.297	0.000	6.1514	145.31	0.085129	0.087747	0.090446	0.093228	0.096096	31.12	33.07
Oregon Community College	68583RAT9	04/23/03	06/30/21	32.815	0.000	6.2213	136.89	0.080351	0.082850	0.085427	0.088085	0.090825	29.38	31.24
Oregon Community College	68583RAU6	04/23/03	06/30/22	30.636	0.000	6.2613	128.76	0.075665	0.078033	0.080476	0.082996	0.085594	27.67	29.43
Oregon Community College	68583RAV4	04/23/03	06/30/23	28.748	0.000	6.2713	121.05	0.071154	0.073385	0.075686	0.078060	0.080507	26.02	27.68
Oregon Sch Brds Assoc	686053AG4	10/31/02	06/30/09	75.501	0.000	4.2593	224.25	0.115848					20.74	
Oregon Sch Brds Assoc	686053AH2	10/31/02	06/30/10	70.827	0.000	4.5493	226.60	0.118124	0.120811	0.123559			43.01	22.12
Oregon Sch Brds Assoc	686053AJ8	10/31/02	06/30/11	66.180	0.000	4.8194	226.08	0.118846	0.121710	0.124643	0.127646	0.130722	43.31	45.42
Oregon Sch Brds Assoc	686053AK5	10/31/02	06/30/12	62.040	0.000	4.9992	221.00	0.116829	0.119749	0.122742	0.125810	0.128955	42.59	44.75
Oregon Sch Brds Assoc	686053AL3	10/31/02	06/30/13	57.955	0.000	5.1793	215.02	0.114298	0.117258	0.120295	0.123410	0.126606	41.69	43.87
Oregon Sch Brds Assoc	686053AM1	10/31/02	06/30/14	53.950	0.000	5.3594	208.21	0.111297	0.114280	0.117342	0.120486	0.123715	40.61	42.82
Oregon Sch Brds Assoc	686053AN9	10/31/02	06/30/15	50.233	0.000	5.5093	200.17	0.107493	0.110454	0.113496	0.116623	0.119835	39.24	41.43
Oregon Sch Brds Assoc	686053AP4	10/31/02	06/30/16	46.574	0.000	5.6694	191.88	0.103548	0.106483	0.109501	0.112605	0.115797	37.81	39.99

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 1/1/09	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2009 1st Period	2009 2nd Period	2009 3rd 2010 1st	2010 2nd Period	2010 3rd Period	2009	2010
Oregon Sch Brds Assoc	686053AQ2	10/31/02	06/30/17	43.110	0.000	5.8193	183.11	0.099270	0.102158	0.105130	0.108189	0.111337	36.26	38.40
Oregon Sch Brds Assoc	686053AR0	10/31/02	06/30/18	40.030	0.000	5.9294	173.80	0.094544	0.097346	0.100233	0.103204	0.106264	34.55	36.62
Oregon Sch Brds Assoc	686053AS8	10/31/02	06/30/19	37.212	0.000	6.0194	164.45	0.089704	0.092404	0.095185	0.098050	0.101001	32.78	34.79
Oregon Sch Brds Assoc	686053AT6	10/31/02	06/30/20	34.591	0.000	6.0995	155.27	0.084901	0.087490	0.090158	0.092908	0.095741	31.04	32.96
Oregon Sch Brds Assoc	686053BY4	04/21/03	06/30/09	77.449	0.000	4.1693	205.20	0.113451					20.31	
Oregon Sch Brds Assoc	686053BZ1	04/21/03	06/30/10	72.765	0.000	4.4692	208.32	0.116183	0.118779	0.121433			42.30	21.74
Oregon Sch Brds Assoc	686053CA5	04/21/03	06/30/11	68.075	0.000	4.7492	208.65	0.117317	0.120103	0.122955	0.125874	0.128863	42.74	44.80
Oregon Sch Brds Assoc	686053CB3	04/21/03	06/30/12	63.740	0.000	4.9593	205.15	0.116053	0.118931	0.121880	0.124903	0.128000	42.30	44.43
Oregon Sch Brds Assoc	686053CC1	04/21/03	06/30/13	59.557	0.000	5.1493	200.04	0.113785	0.116715	0.119720	0.122802	0.125964	41.50	43.66
Oregon Sch Brds Assoc	686053CD9	04/21/03	06/30/14	55.504	0.000	5.3293	193.88	0.110851	0.113805	0.116837	0.119951	0.123147	40.44	42.63
Oregon Sch Brds Assoc	686053CE7	04/21/03	06/30/15	51.363	0.000	5.5394	187.53	0.107874	0.110861	0.113932	0.117087	0.120330	39.38	41.59
Oregon Sch Brds Assoc	686053CF4	04/21/03	06/30/16	47.583	0.000	5.7092	179.88	0.103973	0.106941	0.109994	0.113134	0.116363	37.97	40.17
Oregon Sch Brds Assoc	686053CG2	04/21/03	06/30/17	44.239	0.000	5.8294	171.31	0.099359	0.102255	0.105235	0.108303	0.111459	36.30	38.44
Oregon Sch Brds Assoc	686053CH0	04/21/03	06/30/18	40.975	0.000	5.9593	162.77	0.094759	0.097582	0.100490	0.103484	0.106568	34.63	36.72
Oregon Sch Brds Assoc	686053CJ6	04/21/03	06/30/19	37.976	0.000	6.0693	154.09	0.089989	0.092719	0.095533	0.098432	0.101419	32.89	34.92
Oregon Sch Brds Assoc	686053CK3	04/21/03	06/30/20	35.297	0.000	6.1494	145.43	0.085120	0.087737	0.090435	0.093216	0.096082	31.12	33.06
Oregon Sch Brds Assoc	686053CL1	04/21/03	06/30/21	32.815	0.000	6.2193	136.99	0.080345	0.082843	0.085419	0.088076	0.090815	29.38	31.23
Oregon Sch Brds Assoc	686053CM9	04/21/03	06/30/22	30.636	0.000	6.2594	128.86	0.075661	0.078029	0.080471	0.082989	0.085587	27.67	29.43
Oregon Sch Brds Assoc	686053CN7	04/21/03	06/30/23	28.748	0.000	6.2695	121.15	0.071152	0.073382	0.075682	0.078055	0.080502	26.02	27.68
Oscient Pharmaceuticals	68812RAD7	11/25/08	04/15/11	12.200	12.500	N/A		0.484034	0.752891	1.290568	2.212225	3.792084	283.94	820.62
Oscient Pharmaceuticals	68812RAE5	11/25/08	04/15/11	12.200	12.500	N/A		0.484034	0.752891	1.290568	2.212225	3.792084	283.94	820.62
PMA Capital Corporation	693419AA1	10/21/02	09/30/22	100.000	VARIES	7.5516		0.256453	0.259907	0.266402	0.270176	0.277071	95.16	98.92
Paterson, City of	7031302A1	04/11/03	04/01/15	51.501	0.000	5.6199	192.29	0.108885	0.111945	0.115091	0.118325	0.121650	40.31	42.61
Paterson, City of	7031302B9	04/11/03	04/01/16	47.811	0.000	5.7699	184.02	0.104614	0.107632	0.110737	0.113932	0.117219	38.76	41.02
Paterson, City of	7031302C7	04/11/03	04/01/17	44.317	0.000	5.9099	175.37	0.100063	0.103020	0.106064	0.109198	0.112425	37.10	39.32
Paterson, City of	703130249	04/11/03	04/01/09	77.835	0.000	4.2398	211.27	0.115329					10.38	
Paterson, City of	703130256	04/11/03	04/01/10	72.826	0.000	4.5999	216.54	0.119349	0.122095	0.124903			43.96	11.24
Paterson, City of	703130264	04/11/03	04/01/11	68.193	0.000	4.8599	215.72	0.119727	0.122637	0.125617	0.128669	0.131796	44.16	46.33
Paterson, City of	703130272	04/11/03	04/01/12	63.812	0.000	5.0698	211.78	0.118193	0.121190	0.124262	0.127412	0.130641	43.64	45.88
Paterson, City of	703130280	04/11/03	04/01/13	59.701	0.000	5.2398	205.71	0.115327	0.118349	0.121449	0.124631	0.127897	42.61	44.87
Paterson, City of	703130298	04/11/03	04/01/14	55.492	0.000	5.4399	199.58	0.112484	0.115543	0.118686	0.121914	0.125230	41.60	43.90
Penn Virginia Corp.	707882AB2	06/15/09	06/15/16	97.003	10.375	11.0000			0.008205	0.008656	0.009132	0.009635	1.62	3.22
Peoria, IL SD #150	713040FA6	08/15/05	01/01/11	77.688	0.000	4.7492	133.52	0.120103	0.122955	0.125874	0.128863		43.75	45.85
Peoria, IL SD #150	713040FB4	08/15/05	01/01/12	73.711	0.000	4.8393	129.25	0.116461	0.119279	0.122165	0.125121		42.43	44.51
Peoria, IL SD #150	713040FC2	08/15/05	01/01/13	69.865	0.000	4.9194	124.68	0.112509	0.115276	0.118111	0.121017		41.00	43.04
Peoria County, Illinois	713165EH7	06/01/04	12/01/09	108.053	VARIES	4.7723		0.134776	0.133683				44.28	
Peoria County, IL	71319RAV9	11/06/08	12/01/09	102.515	0.000	4.8009		0.137171	0.140463				45.86	
Peoria County, IL	71319RAX5	05/14/09	12/01/10	104.800	0.000	2.2848		0.066515	0.066587	0.067347	0.068117		15.14	22.36
Peoria County, IL	71319RAZ0	11/12/09	12/01/10	103.096	0.000	1.2849			0.036798	0.036823	0.037059		1.80	12.19
Petro Stopping Centers	71646DAJ1	02/09/04	04/30/14	93.312	5.000	N/A		0.191336	0.198130	0.196005	0.193771	0.191420	70.38	69.88
Petro Stopping Centers	71646DAK8	02/09/04	04/30/14	100.000	5.000	N/A		0.191336	0.198130	0.196005	0.193771	0.191420	70.38	69.88
Philadelphia Authority	71781LAP4	02/03/99	04/15/24	19.046	0.000	6.6895	175.26	0.067012	0.069253	0.071569	0.073963	0.076437	24.87	26.57
Philadelphia Authority	71781LAQ2	02/03/99	04/15/12	43.760	0.000	6.3590	376.42	0.141885	0.146397	0.151051	0.155854	0.160810	52.59	55.98

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 1/1/09	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2009 1st Period	2009 2nd Period	2009 3rd Period	2010 2nd Period	2010 3rd Period	2009	2010
Philadelphia Authority	71781LAR0	02/03/99	04/15/13	40.766	0.000	6.4191	355.06	0.134183	0.138490	0.142934	0.147522	0.152257	49.75	52.99
Philadelphia Authority	71781LAS8	02/03/99	04/15/14	37.933	0.000	6.4792	334.49	0.126739	0.130845	0.135084	0.139460	0.143978	47.00	50.09
Philadelphia Authority	71781LAT6	02/03/99	04/15/15	35.256	0.000	6.5392	314.72	0.119559	0.123468	0.127505	0.131674	0.135979	44.35	47.30
Philadelphia Authority	71781LAU3	02/03/99	04/15/16	32.784	0.000	6.5893	295.65	0.112557	0.116265	0.120096	0.124053	0.128140	41.76	44.56
Philadelphia Authority	71781LAV1	02/03/99	04/15/17	30.618	0.000	6.6093	277.23	0.105637	0.109128	0.112734	0.116460	0.120309	39.20	41.83
Philadelphia Authority	71781LAW9	02/03/99	04/15/18	28.637	0.000	6.6193	259.82	0.099045	0.102324	0.105710	0.109209	0.112823	36.75	39.23
Philadelphia Authority	71781LAX7	02/03/99	04/15/19	26.727	0.000	6.6393	243.47	0.092892	0.095976	0.099162	0.102454	0.105855	34.47	36.80
Philadelphia Authority	71781LAY5	02/03/99	04/15/20	24.985	0.000	6.6494	228.07	0.087053	0.089948	0.092938	0.096028	0.099221	32.31	34.49
Philadelphia Authority	71781LAZ2	02/03/99	04/15/21	23.403	0.000	6.6494	213.63	0.081541	0.084252	0.087053	0.089948	0.092938	30.26	32.31
Philadelphia Authority	71781LBA6	02/03/99	04/15/22	21.872	0.000	6.6594	200.05	0.076393	0.078937	0.081565	0.084281	0.087087	28.35	30.27
Philadelphia Authority	71781LBB4	02/03/99	04/15/23	20.437	0.000	6.6695	187.31	0.071556	0.073942	0.076408	0.078956	0.081589	26.56	28.36
Philadelphia Authority	71781LBC2	02/03/99	04/15/25	17.878	0.000	6.6796	164.18	0.062750	0.064846	0.067012	0.069250	0.071563	23.29	24.87
Philadelphia Authority	71781LBD0	02/03/99	04/15/26	16.697	0.000	6.6896	153.65	0.058748	0.060713	0.062744	0.064843	0.067012	21.81	23.29
Plains Expl & Prodtn Co.	726505AG5	03/06/09	03/01/16	92.373	10.000	11.6241			0.020487	0.021645	0.022903	0.024234	6.18	8.33
Playboy Enterprises, Inc.	728117AA0	03/15/05	03/15/25	100.000	VARIES	7.7502		0.255520	0.262192	0.269123	0.276323	0.283802	94.63	99.74
Playboy Enterprises, Inc.	728117AB8	03/15/05	03/15/25	100.000	VARIES	7.7502		0.255520	0.262192	0.269123	0.276323	0.283802	94.63	99.74
Pliant Corporation	729136AG6	02/17/04	06/15/09	73.627	VARIES	11.1182		0.308851					50.65	
Pliant Corporation	729136AH4	02/17/04	06/15/09	73.627	VARIES	11.1182		0.308851					50.65	
Pliant Corporation	729136AJ0	02/17/04	06/15/09	73.627	VARIES	11.1182		0.308851					50.65	
Pope & Talbot, Inc.	732827AC4	07/30/02	06/01/13	86.415	8.375	10.5037	62.16	0.037304	0.039263	0.041325	0.043496	0.045780	13.90	15.40
Pope & Talbot, Inc.	732827AD2	07/30/02	06/01/13	86.415	8.375	10.5037	62.16	0.037304	0.039263	0.041325	0.043496	0.045780	13.90	15.40
Presidio ISD	741020DW8	05/14/98	02/15/12	38.054	0.000	7.1489	422.62	0.155299	0.160850	0.166600	0.172555	0.178722	58.44	62.70
Presidio ISD	741020DX6	05/14/98	02/15/13	35.472	0.000	7.1490	393.96	0.144767	0.149942	0.155301	0.160853	0.166603	54.48	58.44
Presidio ISD	741020DY4	05/14/98	02/15/14	33.066	0.000	7.1490	367.24	0.134947	0.139771	0.144767	0.149941	0.155301	50.78	54.48
Presidio ISD	741020DZ1	05/14/98	02/15/15	30.822	0.000	7.1492	342.33	0.125795	0.130292	0.134949	0.139773	0.144770	47.34	50.79
Presidio ISD	741020EA5	05/14/98	02/15/16	28.486	0.000	7.1992	319.48	0.117655	0.121891	0.126278	0.130824	0.135533	44.29	47.54
Presidio ISD	741020EB3	05/14/98	02/15/17	26.541	0.000	7.1992	297.66	0.109621	0.113567	0.117655	0.121890	0.126278	41.27	44.29
Presidio ISD	741020EC1	05/14/98	02/15/18	24.728	0.000	7.1993	277.34	0.102137	0.105813	0.109622	0.113568	0.117656	38.45	41.27
Presidio ISD	741020ED9	05/14/98	02/15/19	22.810	0.000	7.2493	258.32	0.095339	0.098794	0.102375	0.106086	0.109931	35.90	38.55
Presidio ISD	741020EE7	05/14/98	02/15/20	21.242	0.000	7.2493	240.56	0.088786	0.092004	0.095339	0.098795	0.102376	33.43	35.90
Presidio ISD	741020EF4	05/14/98	02/15/21	19.782	0.000	7.2493	224.03	0.082683	0.085680	0.088786	0.092004	0.095339	31.14	33.43
Presidio ISD	741020EG2	05/14/98	02/15/22	18.422	0.000	7.2494	208.63	0.077000	0.079791	0.082683	0.085680	0.088786	29.00	31.14
Primus Telecom IHC, Inc.	74163XAD7	05/20/08	05/20/11	89.500	14.250	19.0014	17.22	0.083837	0.091802	0.100524	0.110075	0.120532	32.30	38.73
Primus Telecom IHC, Inc.	74163XAE5	07/01/09	05/20/13	73.521	VARIES	N/A			0.504432	0.527758	0.558023	0.591284	91.50	197.35
Pride International Inc.	741932AE7	01/16/01	01/16/21	60.841	0.000	2.5000	133.02	0.050906	0.051542	0.052186	0.052839	0.053499	18.65	19.12
Providian Financial Corp	74406AAD4	03/19/04	03/15/16	100.000	VARIES	9.4998		0.360792	0.374301	0.388451	0.403274	0.418800	135.25	145.73
Prudential Financial, Inc	744320AH5	12/12/07	06/15/09	98.875	3.516	4.2942	7.78	0.021162					3.47	
Prudential Financial, Inc	744320AJ1	12/12/07	06/15/09	98.875	3.516	4.2942	7.78	0.021162					3.47	
PURE Mortgages 2004	74622TAF6	12/10/04	11/30/09	100.000	VARIES	4.6580		0.122431	0.121609				40.13	
QBE Funding Trust II	747271AA2	09/10/02	04/15/22	55.100	0.000	3.0644	116.56	0.056461	0.057326	0.058205	0.059096	0.060002	20.61	21.25
QBE Funding Trust	74729CAA6	04/15/02	04/15/22	59.358	0.000	2.6249	113.55	0.051277	0.051950	0.052632	0.053323	0.054023	18.68	19.18
QBE Funding Trust III	74729LAA6	09/24/04	09/24/24	67.165	0.000	2.0000	59.57	0.040406	0.040810	0.041218	0.041631	0.042047	14.70	14.99
Quebecor Media, Inc.	74819RAH9	10/05/07	03/15/16	93.750	7.750	8.8148	6.60	0.015489	0.016171	0.016884	0.017628	0.018405	5.85	6.37

SECTION I-B

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Quicksilver Resources	74837RAA2	11/01/04	11/01/24	98.500	VARIES	6.7504		0.225028	0.230864	0.236897	0.243134	0.249582	82.77	87.17
Quicksilver Resources	74837RAB0	11/01/04	11/01/24	98.500	VARIES	6.7504		0.225028	0.230864	0.236897	0.243134	0.249582	82.77	87.17
Quicksilver Resources	74837RAF1	06/25/09	01/01/16	96.717	11.750	12.5012		0.009465	0.009488	0.010082	0.010712		1.76	3.74
R H Donnelley Corp.	74955WAC3	01/27/06	01/15/13	90.981	6.875	8.6239	31.60	0.033226	0.034659	0.036153	0.037712	0.039338	12.71	13.82
R H Donnelley Corp.	74955WAD1	01/27/06	01/15/13	90.981	6.875	8.6239	31.60	0.033226	0.034659	0.036153	0.037712	0.039338	12.71	13.82
R H Donnelley Corp.	74955WAE9	01/27/06	01/15/13	90.981	6.875	8.6239	31.60	0.033226	0.034659	0.036153	0.037712	0.039338	12.71	13.82
R H Donnelley Corp.	74955WAF6	01/27/06	01/15/13	90.981	6.875	8.6239	31.60	0.033226	0.034659	0.036153	0.037712	0.039338	12.71	13.82
R H Donnelley Corp.	749568AA9	01/27/06	01/15/13	90.981	6.875	8.6239	31.60	0.033226	0.034659	0.036153	0.037712	0.039338	12.71	13.82
R H Donnelley Corp.	749568AB7	01/27/06	01/15/13	90.981	6.875	8.6239	31.60	0.033226	0.034659	0.036153	0.037712	0.039338	12.71	13.82
Range Resources Corp.	75281AAK5	05/14/09	05/15/19	95.067	8.000	8.7501		0.008840	0.008849	0.009236	0.009640	0.010062	2.03	3.44
Regal Beloit Corporation	758750AA1	04/05/04	03/15/24	100.000	VARIES	8.7503		0.320294	0.330966	0.342104	0.353334	0.365055	119.54	127.61
Regal Beloit Corporation	758750AB9	04/05/04	03/15/24	100.000	VARIES	8.7503		0.320294	0.330966	0.342104	0.353334	0.365055	119.54	127.61
Reliant Energy, Inc.	75952J207	09/21/99	09/15/29	100.000	2.000	9.8183		0.569337	0.594559	0.621020	0.648779	0.677902	214.98	234.59
Rhodia, SA	762397AK3	05/17/04	06/01/10	96.743	10.250	11.0023	22.96	0.017796	0.018775	0.019808			6.64	2.97
Rhodia, SA	762397AL1	05/17/04	06/01/10	96.743	10.250	11.0023	22.96	0.017796	0.018775	0.019808			6.64	2.97
Rhodia, SA	762397AM9	05/17/04	06/01/10	96.743	10.250	11.0023	22.96	0.017796	0.018775	0.019808			6.64	2.97
Roper Industries, Inc.	776696AA4	12/29/03	01/15/34	39.502	1.482	7.0003		0.089902	0.091608	0.094814	0.098133	0.101568	33.49	35.85
Royal Bank of Canada	78008E3H8	03/31/08	03/28/13	100.000	0.000	4.2547		0.120673	0.123241	0.125862	0.128540	0.131274	44.39	46.30
Royal Bank of Canada	78008E3L9	02/29/08	02/28/14	100.000	0.000	4.7399		0.134042	0.134982	0.140471	0.141456	0.147208	49.89	52.28
Royal Bank of Canada	78008E3V7	02/28/08	02/28/23	100.000	5.690	5.6899		0.157182	0.154620	0.157182	0.154620	0.157182	56.90	56.90
Royal Bank of Canada	78008E3W5	03/20/08	09/22/09	100.000	0.000	2.7500		0.077453	0.078518				20.41	
Royal Bank of Canada	78008E4D6	03/31/08	09/28/12	100.000	0.000	3.9648		0.112295	0.114521	0.116792	0.119107	0.121468	41.25	42.90
Royal Bank of Canada	78008E4N4	03/31/08	03/31/10	100.000	0.000	2.9899		0.084297	0.085557	0.086836			30.80	7.73
Royal Bank of Canada	78008E6P7	03/20/08	03/20/28	100.000	5.310	5.3099		0.147500	0.147500	0.147500	0.147500	0.147500	53.10	53.10
Royal Bank of Canada	78008E6S1	04/11/08	04/11/28	100.000	5.850	5.8499		0.162500	0.162500	0.162500	0.162500	0.162500	58.50	58.50
Royal Bank of Canada	78008E6V4	04/30/08	04/29/11	100.000	0.000	3.8934		0.110246	0.112392	0.114580	0.116811	0.119085	40.34	41.93
Royal Bank of Canada	78008E6Y8	03/31/08	03/29/12	100.000	0.000	3.7626		0.106472	0.108475	0.110516	0.112595	0.114713	39.06	40.55
Royal Bank of Canada	78008E7C5	04/30/08	04/30/10	100.000	0.000	3.4699		0.098061	0.099762	0.101493			35.82	12.08
Royal Bank of Canada	78008E7D3	04/30/08	04/30/13	100.000	0.000	4.4900		0.127522	0.130385	0.133312	0.136305	0.139365	46.78	48.90
Royal Bank of Canada	78008EAC1	08/31/05	02/26/10	100.000	0.000	4.5211		0.143544	0.146789	0.150107			53.08	8.26
Royal Bank of Canada	78008EAK3	01/31/06	07/28/09	100.000	0.000	4.9077		0.153855	0.157630				32.53	
Royal Bank of Canada	78008EAM9	01/31/06	01/31/11	100.000	0.000	4.9599		0.155731	0.159593	0.163551	0.167607	0.171764	57.94	60.85
Royal Bank of Canada	78008EAQ0	02/28/06	08/28/09	100.000	0.000	5.1100		0.161029	0.165143				38.90	
Royal Bank of Canada	78008EAR8	02/28/06	02/27/09	100.000	0.000	5.1147		0.157669					8.99	
Royal Bank of Canada	78008EAX5	03/31/06	03/31/11	100.000	0.000	5.2699		0.166719	0.171112	0.175621	0.180248	0.184998	61.62	64.91
Royal Bank of Canada	78008EAZ0	04/28/06	10/30/09	100.000	0.000	5.3912		0.171109	0.175722				51.99	
Royal Bank of Canada	78008EBC0	04/28/06	04/29/11	100.000	0.000	5.4968		0.174886	0.179692	0.184631	0.189706	0.194920	64.43	68.02
Royal Bank of Canada	78008EBE6	05/31/06	05/31/11	100.000	0.000	5.4699		0.173891	0.178647	0.183533	0.188552	0.193709	63.76	67.29
Royal Bank of Canada	78008EBJ5	05/31/06	11/30/09	100.000	0.000	5.4000		0.171374	0.176001				57.21	
Royal Bank of Canada	78008EBK2	06/30/06	06/30/10	100.000	0.000	5.7499		0.184041	0.189332	0.194775			67.22	34.86
Royal Bank of Canada	78008EBN6	06/30/06	06/30/11	100.000	0.000	5.7700		0.184771	0.190102	0.195586	0.201229	0.207034	67.49	71.44
Royal Bank of Canada	78008EBP1	07/31/06	01/29/10	100.000	0.000	5.4743		0.169385	0.174021	0.178785			63.24	5.01
Royal Bank of Canada	78008EBT3	08/31/06	08/31/11	100.000	0.000	5.2799		0.161879	0.163444	0.170539	0.172188	0.179663	60.44	63.67

SECTION I-B

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								2009 1st Period	2009 2nd Period	2009 3rd Period	2010 2nd Period	2010 3rd Period	2009	2010
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Royal Bank of Canada	78008EBW6	10/31/06	10/31/13	100.000	0.000	5.2200		0.160741	0.164937	0.169241	0.173659	0.178191	59.14	62.27
Royal Bank of Canada	78008ECA3	09/29/06	09/30/11	100.000	0.000	5.0371		0.154579	0.158472	0.162464	0.166555	0.170750	57.07	59.98
Royal Bank of Canada	78008ECB1	10/31/06	10/30/09	100.000	0.000	5.0946		0.154758	0.157833				47.30	
Royal Bank of Canada	78008ECC9	10/31/06	10/31/11	100.000	0.000	5.1199		0.157354	0.161383	0.165514	0.169751	0.174097	57.87	60.87
Royal Bank of Canada	78008ECD7	10/31/06	04/29/11	100.000	0.000	5.1231		0.157440	0.161473	0.165609	0.169851	0.174202	57.91	60.92
Royal Bank of Canada	78008ECE5	10/31/06	10/31/11	100.000	0.000	5.1199		0.157354	0.161383	0.165514	0.169751	0.174097	57.87	60.87
Royal Bank of Canada	78008ECH8	11/27/06	11/29/13	100.000	0.000	5.0359		0.154560	0.158452	0.162441	0.166531	0.170725	56.59	59.48
Royal Bank of Canada	78008ECK1	11/27/06	11/30/11	100.000	0.000	4.9914		0.153084	0.156905	0.160821	0.164835	0.168948	56.04	58.87
Royal Bank of Canada	78008ECL9	11/28/06	11/30/09	100.000	0.000	5.0005		0.153367	0.157202				51.15	
Royal Bank of Canada	78008ECM7	12/28/06	12/28/09	100.000	0.000	5.0100		0.153644	0.157493				55.54	
Royal Bank of Canada	78008ECN5	12/28/06	12/29/09	100.000	0.000	5.0052		0.153505	0.157347				55.65	
Royal Bank of Canada	78008ECS4	01/31/07	01/29/10	100.000	0.000	5.3149		0.159699	0.163943	0.168300			59.56	4.71
Royal Bank of Canada	78008EDB0	02/22/07	02/24/10	100.000	0.000	5.1003		0.152836	0.156734	0.160731			56.73	8.52
Royal Bank of Canada	78008EDG9	02/07/07	02/07/11	100.000	0.000	5.2200		0.156653	0.160741	0.164937	0.169241	0.173659	58.32	61.41
Royal Bank of Canada	78008EDM6	02/28/07	02/28/11	100.000	0.000	5.0199		0.149380	0.150633	0.156973	0.158290	0.164952	55.69	58.52
Royal Bank of Canada	78008EE37	11/26/07	11/26/12	100.000	0.000	4.8999		0.142860	0.146360	0.149946	0.153620	0.157383	52.31	54.90
Royal Bank of Canada	78008EE45	11/26/07	11/26/12	100.000	0.000	4.8999		0.142860	0.146360	0.149946	0.153620	0.157383	52.31	54.90
Royal Bank of Canada	78008EE60	11/26/07	05/29/09	100.000	0.000	4.4346		0.128755					19.06	
Royal Bank of Canada	78008EFG7	04/30/07	04/29/11	100.000	0.000	5.0935		0.152554	0.156439	0.160423	0.164509	0.168699	56.11	59.00
Royal Bank of Canada	78008EFH5	04/30/07	04/30/12	100.000	0.000	5.1100		0.153105	0.157017	0.161029	0.165143	0.169362	56.31	59.22
Royal Bank of Canada	78008EFJ1	04/30/07	04/30/09	100.000	0.000	5.0900		0.152462					18.14	
Royal Bank of Canada	78008EH42	12/31/07	12/29/09	100.000	0.000	4.1859		0.121180	0.123716				43.84	
Royal Bank of Canada	78008EH59	12/31/07	12/31/13	100.000	0.000	4.7699		0.138894	0.142207	0.145599	0.149071	0.152626	50.60	53.05
Royal Bank of Canada	78008EJP3	05/31/07	05/31/22*	100.000	5.700	5.6999		0.158333					23.59*	
Royal Bank of Canada	78008EJV0	06/29/07	06/29/12	100.000	0.000	5.5299		0.166709	0.171318	0.176055	0.180923	0.185926	60.86	64.28
Royal Bank of Canada	78008EJW8	06/29/07	06/29/12	100.000	VARIES	5.5339		0.166838	0.171455	0.176199	0.166548	0.171156	60.91	61.68
Royal Bank of Canada	78008EJX6	06/29/07	06/29/12	100.000	0.000	5.5299		0.166709	0.171318	0.176055	0.180923	0.185926	60.86	64.28
Royal Bank of Canada	78008EJY4	06/29/07	06/29/12	100.000	0.000	5.5299		0.166709	0.171318	0.176055	0.180923	0.185926	60.86	64.28
Royal Bank of Canada	78008ELR6	07/06/07	07/09/12	100.000	VARIES	5.6200		0.165088	0.169727	0.174496	0.179400	0.172450	61.88	63.35
Royal Bank of Canada	78008EMB0	07/31/07	07/30/10	100.000	0.000	5.1846		0.148267	0.154632	0.156054	0.162753		56.48	33.98
Royal Bank of Canada	78008ENW3	08/31/07	08/31/09	100.000	0.000	4.9900		0.144810	0.146003				35.26	
Royal Bank of Canada	78008EPA9	07/31/07	07/29/11	100.000	0.000	5.2536		0.153681	0.157718	0.161861	0.166112	0.170476	57.30	60.34
Royal Bank of Canada	78008EPB7	07/31/07	07/31/12	100.000	0.000	5.3300		0.156052	0.160211	0.164481	0.168864	0.173364	58.20	61.34
Royal Bank of Canada	78008EPH4	08/31/07	08/31/12	100.000	0.000	5.1899		0.150907	0.152299	0.158841	0.160306	0.167192	56.31	59.27
Royal Bank of Canada	78008EPL5	08/31/07	08/31/12	100.000	0.000	5.1899		0.150907	0.152299	0.158841	0.160306	0.167192	56.31	59.27
Royal Bank of Canada	78008EPN1	08/31/07	08/31/11	100.000	0.000	5.0800		0.147551	0.148832	0.155142	0.156489	0.163123	55.03	57.86
Royal Bank of Canada	78008ER25	01/31/08	07/31/09	100.000	0.000	3.0100		0.084870	0.086147				17.97	
Royal Bank of Canada	78008ER33	01/31/08	01/29/10	100.000	0.000	3.2645		0.092153	0.093657	0.095186			33.91	2.67
Royal Bank of Canada	78008ER41	01/31/08	01/29/10	100.000	0.000	3.2645		0.092153	0.093657	0.095186			33.91	2.67
Royal Bank of Canada	78008ER58	01/31/08	01/31/14	100.000	0.000	4.6199		0.131298	0.134331	0.137434	0.140608	0.143857	48.74	51.02
Royal Bank of Canada	78008ER66	01/10/08	01/12/09	100.000	0.000	4.1664		0.118174					1.30	

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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 1/1/09	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2009 1st Period	2009 2nd Period	2009 3rd Period	2010 2nd Period	2010 3rd Period	2009	2010
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Royal Bank of Canada	78008ESJ7	08/13/07	08/12/09	100.000	0.000	5.1070		0.149180	0.152990				33.65	
Royal Bank of Canada	78008EVD6	09/28/07	09/28/09	100.000	0.000	4.8299		0.140725	0.144124				38.19	
Royal Bank of Canada	78008EWF0	10/31/07	10/31/12	100.000	0.000	4.7100		0.137068	0.140296	0.143600	0.146982	0.150443	50.32	52.72
Royal Bank of Canada	78008EX36	01/31/08	01/29/10	100.000	0.000	3.2645		0.092153	0.093657	0.095186			33.91	2.67
Royal Bank of Canada	78008EY27	02/06/08	02/08/10	100.000	0.000	3.2597		0.092042	0.093542	0.095067			33.84	3.52
Royal Bank of Canada	78008EY84	02/29/08	02/26/10	100.000	0.000	3.3638		0.092921	0.096050	0.096073			34.89	5.38
Royal Bank of Canada	78008EY92	02/29/08	02/26/10	100.000	0.000	3.3638		0.092921	0.096050	0.096073			34.89	5.38
Royal Bank of Canada	78008EYG6	10/31/07	04/30/09	100.000	0.000	4.8100		0.140117					16.67	
Royal Bank of Canada	78008EYJ0	10/26/07	04/26/10	100.000	0.000	4.6513		0.135284	0.138430	0.141650			49.68	16.29
Royal Bank of Canada	78008EZ34	02/29/08	02/26/10	100.000	0.000	3.3638		0.092921	0.096050	0.096073			34.89	5.38
Royal Bank of Canada	78008EZH3	11/26/07	11/27/09	100.000	0.000	4.3737		0.126882	0.129657				41.86	
Royal Bank of Canada	78008EZJ9	11/26/07	11/27/09	100.000	0.000	4.3737		0.126882	0.129657				41.86	
Royal Bank of Canada	78008G3K6	06/30/09	06/30/14	100.000	0.000	3.9699			0.110278	0.112467	0.114699	0.116976	19.96	40.89
Royal Bank of Canada	78008G3L4	06/30/09	06/29/12	100.000	0.000	3.0462			0.084619	0.085901	0.087209	0.088538	15.32	31.17
Royal Bank of Canada	78008G3S9	06/26/09	06/26/29	100.000	VARIES	5.9700			0.165833	0.164150	0.162417	0.159512	30.67	58.76
Royal Bank of Canada	78008G5L2	06/26/09	12/26/14	100.000	VARIES	3.9701			0.110282	0.110679	0.111084	0.111497	20.40	39.92
Royal Bank of Canada	78008G5R9	08/12/09	08/12/16	100.000	VARIES	4.2505				0.118072	0.118810	0.119564	16.41	42.85
Royal Bank of Canada	78008G5S7	07/20/09	04/20/15	100.000	VARIES	4.0008			0.111135	0.111413	0.111975	0.112548	17.91	40.29
Royal Bank of Canada	78008GBJ0	04/30/08	10/31/12	100.000	0.000	4.3499		0.123461	0.126147	0.128890	0.131694	0.134558	45.26	47.25
Royal Bank of Canada	78008GBM3	04/30/08	04/30/28	100.000	5.970	5.9699		0.165833	0.165833	0.165833	0.165833	0.165833	59.70	59.70
Royal Bank of Canada	78008GBP6	04/30/08	04/30/28*	100.000	5.970	5.9699		0.165833					19.73*	
Royal Bank of Canada	78008GBV3	05/30/08	11/30/12	100.000	0.000	4.6199		0.131298	0.134331	0.137434	0.140609	0.143857	48.00	50.25
Royal Bank of Canada	78008GBX9	05/30/08	05/31/11	100.000	0.000	4.1200		0.116802	0.119208	0.121664	0.124170	0.126728	42.63	44.41
Royal Bank of Canada	78008GBY7	05/30/08	05/28/10	100.000	0.000	3.7500		0.106099	0.108088	0.110115			38.69	16.19
Royal Bank of Canada	78008GCC4	05/30/08	05/28/10	100.000	0.000	3.7502		0.106104	0.108094	0.110121			38.69	16.19
Royal Bank of Canada	78008GDV1	06/13/08	06/13/23*	100.000	VARIES	6.2488		0.170324					27.59*	
Royal Bank of Canada	78008GDW9	05/27/08	08/24/11	100.000	0.000	4.0799		0.114451	0.116786	0.119168	0.121599	0.124080	42.22	43.96
Royal Bank of Canada	78008GEM0	06/30/08	06/30/10	100.000	0.000	3.8600		0.109292	0.111401	0.113551			39.73	20.33
Royal Bank of Canada	78008GEN8	06/30/08	06/30/14	100.000	0.000	4.8299		0.137407	0.140725	0.144124	0.147604	0.151169	50.07	52.52
Royal Bank of Canada	78008GGN6	06/30/08	06/30/10	100.000	0.000	3.8600		0.109292	0.111401	0.113551			39.73	20.33
Royal Bank of Canada	78008GGT3	06/30/08	06/30/23	100.000	6.090	6.0899		0.169167	0.169167	0.169167	0.169167	0.169167	60.90	60.90
Royal Bank of Canada	78008GGU0	06/30/08	06/30/11	100.000	0.000	4.1200		0.116802	0.119208	0.121664	0.124170	0.126728	42.49	44.26
Royal Bank of Canada	78008GGW6	06/30/08	06/30/23*	100.000	6.090	6.0899		0.169167					15.06*	
Royal Bank of Canada	78008GGX4	06/24/08	12/24/09	100.000	0.000	3.6600		0.103528	0.105422				36.89	
Royal Bank of Canada	78008GGY2	06/24/08	12/24/09	100.000	0.000	3.4199		0.096624	0.098276				34.41	
Royal Bank of Canada	78008GH39	03/31/09	03/31/15	100.000	0.000	5.2300			0.145279	0.149078	0.152976	0.156976	39.72	55.09
Royal Bank of Canada	78008GH47	03/31/09	03/31/14	100.000	0.000	5.0300			0.139723	0.143237	0.146839	0.150532	38.18	52.88
Royal Bank of Canada	78008GHB1	07/18/08	07/18/23*	100.000	VARIES	6.2684		0.174124	0.170005	0.165756			48.48*	
Royal Bank of Canada	78008GHD7	07/31/08	01/31/13	100.000	0.000	4.3700		0.121389	0.124041	0.126752	0.129521	0.132351	44.99	46.97
Royal Bank of Canada	78008GHE5	07/31/08	07/30/10	100.000	0.000	3.7350		0.101497	0.105095	0.105312	0.109057		38.29	22.79
Royal Bank of Canada	78008GHH8	07/31/08	07/29/11	100.000	0.000	4.0200		0.111667	0.113899	0.116188	0.118524	0.120906	41.29	42.97

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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 1/1/09	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2009 1st	2009 2nd	2009 3rd	2010 2nd	2010 3rd	2009	2010
								Period	Period	Period	Period	Period		
Royal Bank of Canada	78008GHN5	07/31/08	07/30/10	100.000	0.000	3.6249		0.098504	0.101942	0.102097	0.105671		37.13	22.09
Royal Bank of Canada	78008GHP0	07/31/08	07/30/10	100.000	0.000	3.7350		0.101497	0.105095	0.105312	0.109057		38.29	22.79
Royal Bank of Canada	78008GKU5	07/31/08	07/31/28	100.000	VARIES	5.8087		0.161355	0.157974	0.154494	0.154596	0.154700	56.44	55.67
Royal Bank of Canada	78008GKX9	07/23/08	01/25/10	100.000	0.000	3.4099		0.094739	0.096355	0.097998			34.91	2.35
Royal Bank of Canada	78008GL83	04/30/09	04/30/12	100.000	0.000	2.9229			0.081194	0.082381	0.083585	0.084807	19.64	30.02
Royal Bank of Canada	78008GLD2	07/31/08	07/31/28*	100.000	VARIES	5.8087		0.161355	0.157974	0.154494			47.02*	
Royal Bank of Canada	78008GLE0	07/29/08	01/29/14	100.000	0.000	4.7199		0.131111	0.134205	0.137372	0.140614	0.143933	48.71	51.03
Royal Bank of Canada	78008GLG5	07/30/08	01/28/10	100.000	0.000	3.3400		0.092779	0.094311	0.095886			34.15	2.59
Royal Bank of Canada	78008GLJ9	07/25/08	07/25/12	100.000	0.000	4.5600		0.126667	0.129555	0.132509	0.135530	0.138620	47.03	49.20
Royal Bank of Canada	78008GLV2	08/05/08	08/06/12	100.000	0.000	4.3999		0.122237	0.124926	0.127675	0.130483	0.133354	45.28	47.29
Royal Bank of Canada	78008GLZ3	08/29/08	02/26/10	100.000	0.000	3.4000		0.094445	0.096023	0.097656			34.69	5.37
Royal Bank of Canada	78008GMB5	08/29/08	08/31/10	100.000	0.000	3.4302		0.094776	0.094830	0.098055	0.098111		35.01	23.74
Royal Bank of Canada	78008GMC3	08/29/08	09/28/12	100.000	0.000	4.2399		0.118180	0.120686	0.123244	0.125857	0.128525	43.47	45.33
Royal Bank of Canada	78008GMD1	08/29/08	08/31/10	100.000	0.000	3.4802		0.096158	0.096236	0.099534	0.099615		35.53	24.10
Royal Bank of Canada	78008GNX6	08/29/08	08/31/10	100.000	0.000	3.4802		0.096158	0.096236	0.099534	0.099615		35.53	24.10
Royal Bank of Canada	78008GPA4	09/30/08	09/30/13	100.000	0.000	3.6499		0.101389	0.103239	0.105123	0.107042	0.108995	37.17	38.54
Royal Bank of Canada	78008GPB2	09/30/08	09/30/10	100.000	0.000	2.8399		0.078888	0.080009	0.081145	0.082297		28.81	22.04
Royal Bank of Canada	78008GPD8	09/30/08	09/30/11	100.000	0.000	3.2500		0.090278	0.091745	0.093236	0.094751	0.096291	33.03	34.12
Royal Bank of Canada	78008GPG1	09/30/08	03/31/10	100.000	0.000	3.1499		0.087500	0.088878	0.090278			32.00	8.03
Royal Bank of Canada	78008GPH9	09/30/08	09/30/10	100.000	0.000	3.2099		0.089166	0.090597	0.092052	0.093529		32.62	25.03
Royal Bank of Canada	78008GPK2	09/30/08	09/30/10	100.000	0.000	2.8399		0.078888	0.080009	0.081145	0.082297		28.81	22.04
Royal Bank of Canada	78008GPL0	09/30/08	03/31/10	100.000	0.000	3.1499		0.087500	0.088878	0.090278			32.00	8.03
Royal Bank of Canada	78008GRF1	09/30/08	09/30/28	100.000	VARIES	6.9787		0.193854	0.190925	0.187894	0.187972	0.188052	68.72	67.67
Royal Bank of Canada	78008GRW4	10/31/08	10/29/10	100.000	0.000	3.0299		0.084167	0.085435	0.086729	0.088043		30.69	26.08
Royal Bank of Canada	78008GRZ7	10/31/08	04/30/10	100.000	0.000	2.5799		0.071666	0.072590	0.073527			26.08	8.75
Royal Bank of Canada	78008GS45	04/30/09	04/30/29	100.000	VARIES	5.2899			0.146944	0.144953	0.142909	0.141546	35.29	51.61
Royal Bank of Canada	78008GSA1	10/31/08	04/30/10	100.000	0.000	2.5799		0.071666	0.072590	0.073527			26.08	8.75
Royal Bank of Canada	78008GSC7	10/31/08	10/31/13	100.000	0.000	3.3799		0.093889	0.095476	0.097089	0.098730	0.100398	34.28	35.45
Royal Bank of Canada	78008GUK6	10/15/08	10/15/10	100.000	0.000	3.3000		0.091667	0.093180	0.094717	0.096280		33.50	27.18
Royal Bank of Canada	78008GUZ3	11/28/08	05/28/10	100.000	0.000	1.9999		0.055555	0.056111	0.056672			20.14	8.33
Royal Bank of Canada	78008GVG4	11/28/08	05/28/10	100.000	0.000	1.9999		0.055555	0.056111	0.056672			20.14	8.33
Royal Bank of Canada	78008GWE8	12/31/08	06/30/10	100.000	0.000	1.3999		0.038888	0.039160	0.039435			14.05	7.06
Royal Bank of Canada	78008HBH2	08/14/09	08/14/29	100.000	VARIES	5.1500				0.143056	0.139230	0.135304	19.60	49.75
Royal Bank of Canada	78008HDB3	08/13/09	08/13/29	100.000	VARIES	5.2200				0.145001	0.142804	0.140550	20.01	51.19
Royal Bank of Canada	78008HHK9	09/28/09	09/28/29	100.000	VARIES	4.6900				0.130279	0.126168	0.121962	12.12	45.39
Royal Bank of Canada	78008HKB5	10/30/09	10/31/12	100.000	0.000	2.1099				0.058611	0.059229	0.059854	3.58	21.29
Royal Bank of Canada	78008HLM0	10/30/09	10/30/14	100.000	0.000	3.1599				0.087778	0.089164	0.090573	5.35	32.02
Royal Bank of Canada	78008HNN6	11/30/09	11/28/14	100.000	0.000	2.8231				0.078420	0.079515	0.080637	2.43	28.50
Royal Bank of Canada	78008HJQJ2	11/27/09	11/27/12	100.000	0.000	1.8099				0.050277	0.050732	0.051192	1.71	18.21
Royal Bank of Canada	78008HQQ6	11/25/09	11/25/14	100.000	0.000	2.9000				0.080556	0.081724	0.082909	2.90	29.30
Royal Bank of Canada	78008HQS2	11/30/09	11/30/29	100.000	VARIES	4.9592				0.137756	0.134973	0.132121	4.27	48.92

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SECTION I-B

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								2009 1st Period	2009 2nd Period	2009 3rd 2010 1st	2010 2nd Period	2010 3rd Period	2009	2010
Royal Caribbean Cruises	780153AT9	07/06/09	07/15/15	97.399	11.875	12.5022			0.008388	0.008416	0.008942	0.009501	1.47	3.30
SLM Corporation	78442FCY2	10/01/04	10/01/14	100.000	VARIES	5.0009		0.137911	0.137984	0.138059	0.138135	0.138213	49.67	49.73
Sabine Pass LNG, LP	785583AG0	09/15/08	11/30/16	79.000	7.500	11.5231	4.75	0.045606	0.048233	0.051012	0.053952	0.057060	17.06	19.08
Sabine Pass LNG, LP	785583AH8	09/15/08	11/30/16	79.000	7.500	11.5231	4.75	0.045606	0.048233	0.051012	0.053952	0.057060	17.06	19.08
Compass Minerls Intl Inc	795559AD5	05/22/03	06/01/13	55.677	VARIES	11.9990		0.333317	0.333316	0.333315	0.333314	0.333313	119.99	119.99
Compass Minerls Intl Inc	795559AE3	05/22/03	06/01/13	55.677	VARIES	11.9990		0.333317	0.333316	0.333315	0.333314	0.333313	119.99	119.99
San Luis Obispo County	798703AQ7	07/02/03	09/01/18	45.439	0.000	5.2695	150.49	0.087012	0.089305	0.091658	0.094073	0.096551	32.29	34.02
San Luis Obispo County	798703AR5	07/02/03	09/01/19	42.462	0.000	5.3695	143.67	0.083273	0.085508	0.087804	0.090161	0.092582	30.92	32.61
San Luis Obispo County	798703AS3	07/02/03	09/01/20	39.603	0.000	5.4695	136.85	0.079512	0.081686	0.083920	0.086215	0.088573	29.54	31.18
San Luis Obispo County	798703AT1	07/02/03	09/01/21	37.061	0.000	5.5395	129.93	0.075626	0.077721	0.079874	0.082086	0.084360	28.11	29.69
San Luis Obispo County	798703AU8	07/02/03	09/01/22	34.700	0.000	5.5995	123.16	0.071791	0.073801	0.075867	0.077991	0.080175	26.70	28.21
San Luis Obispo County	798703AV6	07/02/03	09/01/23	32.578	0.000	5.6397	116.58	0.068021	0.069939	0.071912	0.073939	0.076024	25.30	26.75
San Luis Obispo County	798703AW4	07/02/03	09/01/24	30.563	0.000	5.6796	110.26	0.064396	0.066224	0.068105	0.070039	0.072028	23.96	25.34
San Luis Obispo County	798703AX2	07/02/03	09/01/25	28.774	0.000	5.6997	104.23	0.060901	0.062637	0.064422	0.066258	0.068146	22.66	23.97
San Luis Obispo County	798703AY0	07/02/03	09/01/26	27.018	0.000	5.7297	98.46	0.057573	0.059222	0.060919	0.062664	0.064459	21.42	22.67
San Luis Obispo County	798703AZ7	07/02/03	09/01/27	25.534	0.000	5.7297	93.05	0.054411	0.055969	0.057573	0.059222	0.060919	20.25	21.42
San Luis Obispo County	798703BA1	07/02/03	09/01/28	24.132	0.000	5.7296	87.94	0.051422	0.052895	0.054411	0.055969	0.057573	19.14	20.25
San Luis Obispo County	798703BB9	07/02/03	09/01/29	22.806	0.000	5.7297	83.11	0.048598	0.049990	0.051422	0.052895	0.054411	18.08	19.14
San Luis Obispo County	798703BC7	07/02/03	09/01/30	21.553	0.000	5.7298	78.54	0.045928	0.047244	0.048597	0.049990	0.051422	17.09	18.08
Sea Containers Ltd	811371AN3	05/04/04	05/15/12*	97.369	10.500	11.0017	12.49	0.009581					.38*	
The Service Master, Co.	81760NAE9	07/24/08	07/15/15	97.266	10.750	11.3274		0.306048	0.306448	0.306892	0.307361	0.307857	110.39	110.73
The Service Master, Co.	81760NAF6	07/24/08	07/15/15	97.266	10.750	11.3274		0.306048	0.306448	0.306892	0.307361	0.307857	110.39	110.73
The Service Master, Co.	81760NAG4	07/24/08	07/15/15	97.266	10.750	11.3274		0.306048	0.306448	0.306892	0.307361	0.307857	110.39	110.73
Christian & Mac Cntys,IL	821510AN4	04/01/03	12/01/09	104.283	VARIES	4.3658		0.122193	0.121738				40.24	
Sinclair Broadcast Group	829226AS8	05/20/03	07/15/18	100.000	VARIES	9.2480		0.329012	0.337964	0.347330	0.357128	0.367380	123.10	130.13
Sinclair Broadcast Group	829226AU3	05/20/03	07/15/18	100.000	VARIES	9.2480		0.329012	0.337964	0.347330	0.357128	0.367380	123.10	130.13
Sinclair Broadcast Group	829226AV1	06/15/05	09/15/12	81.000	6.000	9.7100	76.88	0.070529	0.073953	0.077543	0.081308	0.085256	26.75	29.41
Sinclair Broadcast Group	829226AW9	05/10/07	05/15/27	100.000	VARIES	7.7902		0.232720	0.238539	0.244584	0.250865	0.257391	85.37	89.77
Solectron Corporation	834182AK3	05/08/00	05/08/20	57.912	0.000	2.7499	154.29	0.055798	0.056565	0.057343	0.058131	0.058930	20.31	20.87
Solo Cup Company	83427BAA4	07/02/09	11/01/13	97.928	10.500	11.1154			0.010697	0.011090	0.011707	0.012357	1.94	4.18
Sonic Automotive, Inc.	83545GAK8	11/23/05	11/30/10	98.125	4.250	4.6733	11.09	0.010723	0.010973	0.011230	0.011492		3.92	3.74
Sovereign Bancorp, Inc.	846048205	02/26/04	03/01/34	100.000	VARIES	7.4512		0.240418	0.244847	0.249442	0.254207	0.259151	88.43	91.82
Spartan Stores, Inc.	846822AD6	05/29/07	05/15/27	100.000	VARIES	8.2501		0.246159	0.252446	0.258992	0.265809	0.272906	90.34	95.10
Spartan Stores, Inc.	846822AE4	05/29/07	05/15/27	100.000	VARIES	8.2501		0.246159	0.252446	0.258992	0.265809	0.272906	90.34	95.10
Stephenson Ogle ETC CNTY	859103CD3	11/04/09	01/01/11	99.901	0.000	1.9871			0.055145	0.055319	0.055868		3.14	20.01
Stephenson Ogle ETC CNTY	859103CE1	11/04/09	01/01/12	99.809	VARIES	2.4893			0.069016	0.069288	0.070151		3.93	25.10
Stephenson Ogle ETC CNTY	859103CF8	11/04/09	01/01/13	99.722	VARIES	2.9892			0.082803	0.083195	0.084439		4.72	30.17
Stephenson Ogle ETC CNTY	859103CG6	11/04/09	01/01/14	103.872	VARIES	3.4851			0.100560	0.101114	0.102877		5.73	36.72
Stephenson Ogle ETC CNTY	859103CH4	11/04/09	01/01/15	102.111	VARIES	3.9859			0.113057	0.113771	0.116038		6.44	41.37
STMicroelectronics N.V.	861012AF9	02/23/06	02/23/16	100.000	0.000	1.4999		0.043252	0.043576	0.043903	0.044232	0.044564	15.71	15.95
Sunsource, Inc.	867948AA9	09/30/97	09/30/27	110.000	11.600	10.4989		0.317846	0.317616	0.317374	0.317120	0.316852	114.34	114.16

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SECTION I-B

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								Period	Period	Period	Period	Period		
Tabletop Holdings, Inc.	87336NAA9	11/12/03	05/15/14	55.131	VARIES	12.2495		0.340272	0.340271	0.340271	0.340270	0.340270	122.50	122.50
Tabletop Holdings, Inc.	87336NAB7	11/12/03	05/15/14	55.131	VARIES	12.2495		0.340272	0.340271	0.340271	0.340270	0.340270	122.50	122.50
Tenet Healthcare Corp.	88033GBD1	03/03/09	05/01/15	89.500	9.000	11.4189		0.033887	0.034511	0.036481	0.038564	0.040766	10.37	13.77
Tenet Healthcare Corp.	88033GBE9	03/03/09	05/01/15	89.500	9.000	11.4189		0.033887	0.034511	0.036481	0.038564	0.040766	10.37	13.77
Tenet Healthcare Corp.	88033GBF6	03/03/09	05/01/18	89.500	10.000	11.9135		0.018406	0.018759	0.019877	0.021061	0.022315	5.64	7.52
Tenet Healthcare Corp.	88033GBG4	03/03/09	05/01/18	89.500	10.000	11.9135		0.018406	0.018759	0.019877	0.021061	0.022315	5.64	7.52
Tenet Healthcare Corp.	88033GBH2	06/15/09	07/01/19	95.229	8.875	9.6265		0.008118	0.008153	0.008546	0.008957		1.60	3.15
Tenet Healthcare Corp.	88033GBJ8	06/15/09	07/01/19	95.229	8.875	9.6265		0.008118	0.008153	0.008546	0.008957		1.60	3.15
Terex Corporation	880779AW3	06/03/09	06/01/16	97.633	10.875	11.3747			0.006403	0.006763	0.007148	0.007554	1.34	2.53
Tesoro Corporation	881609AW1	06/05/09	06/01/19	96.172	9.750	10.3745			0.006316	0.006637	0.006981	0.007343	1.31	2.47
Thermwood Corporation	883672AC1	04/27/99	04/27/14	45.454	12.000	27.1328	131.98	0.103722	0.117793	0.133773	0.151921	0.172532	41.80	53.91
3M Company	88579YAA9	11/21/02	11/21/32	86.087	VARIES	4.5435		0.142265	0.145497	0.148803	0.152183	0.155640	52.06	54.45
3M Company	88579YAB7	11/21/02	11/21/32	86.087	VARIES	4.5435		0.142265	0.145497	0.148803	0.152183	0.155640	52.06	54.45
3M Company	88579YAC5	11/21/02	11/21/32	86.087	VARIES	4.5435		0.142265	0.145497	0.148803	0.152183	0.155640	52.06	54.45
Time Warner Inc.	887315AZ2	01/17/96	01/15/36	17.038	VARIES	8.8000		0.122156	0.127531	0.133142	0.139001	0.145117	46.77	50.97
Toyota Motor Credit Corp	89233PA22	12/12/06	12/12/16	100.000	0.000	4.9609		0.151995	0.155765	0.159629	0.163589	0.167647	55.54	58.33
Toyota Motor Credit Corp	89233PA97	01/18/07	01/20/37	13.723	0.000	6.7298	18.94	0.028342	0.029296	0.030282	0.031301	0.032354	10.69	11.42
Toyota Motor Credit Corp	89233PB96	01/29/07	01/29/10	100.000	0.000	5.1598		0.154711	0.158703	0.162797			57.64	4.56
Toyota Motor Credit Corp	89233PC79	02/27/07	08/27/10	100.000	0.000	5.0599		0.151493	0.155326	0.159256	0.163285		56.19	38.31
Toyota Motor Credit Corp	89233PE36	05/02/07	05/04/22*	100.000	VARIES	5.9525		0.154967					19.06*	
Toyota Motor Credit Corp	89233PE77	05/04/07	05/05/37*	13.645	0.000	6.7501	15.90	0.028269	0.029223				8.77*	
Toyota Motor Credit Corp	89233PF76	05/22/07	05/22/37*	13.648	0.000	6.7499	15.39	0.028269					3.99*	
Toyota Motor Credit Corp	89233PH41	06/28/07	06/28/22*	100.000	VARIES	6.2953		0.164846					14.34*	
Toyota Motor Credit Corp	89233PJ72	09/12/07	09/12/27	100.000	VARIES	6.1532		0.165982	0.163397	0.160733	0.158889	0.156988	58.72	57.12
Toyota Motor Credit Corp	89233PK54	10/12/07	10/12/27*	100.000	VARIES	6.2644		0.170062					17.18*	
Toyota Motor Credit Corp	89233PK62	09/28/07	09/28/10	100.000	0.000	4.8548		0.141485	0.144919	0.148437	0.152041		52.20	40.28
Toyota Motor Credit Corp	89233PK70	09/28/07	09/28/22	100.000	VARIES	5.8646		0.156070	0.152501	0.148828	0.149068	0.149314	54.87	53.67
Toyota Motor Credit Corp	89233PL38	10/19/07	10/19/22*	100.000	VARIES	5.8482		0.155609	0.152036				44.17*	
Toyota Motor Credit Corp	89233PL95	10/31/07	10/31/27*	100.000	VARIES	6.2733		0.169433					20.16*	
Toyota Motor Credit Corp	89233PM45	11/20/07	11/20/27*	100.000	VARIES	6.0294		0.163071					22.67*	
Toyota Motor Credit Corp	89233PN69	12/11/07	12/11/22*	100.000	VARIES	5.8560		0.155828					24.93*	
Toyota Motor Credit Corp	89233PN85	12/14/07	12/14/12	100.000	VARIES	4.7456		0.131056	0.130233	0.129763	0.129599	0.129693	47.01	46.68
Toyota Motor Credit Corp	89233PP26	12/20/07	12/20/27	100.000	VARIES	6.0715		0.164496	0.162798	0.161049	0.159247	0.157391	58.88	57.61
Toyota Motor Credit Corp	89233PP42	01/07/08	01/07/23	100.000	VARIES	5.5225		0.149969	0.146440	0.142814	0.139087	0.139042	52.11	50.09
Toyota Motor Credit Corp	89233PQ58	01/30/08	01/30/23	100.000	VARIES	5.1341		0.140571	0.138475	0.137132	0.135754	0.134341	49.71	48.70
Toyota Motor Credit Corp	89233PQ74	02/01/08	02/01/23	100.000	VARIES	5.2566		0.142556	0.139002	0.135355	0.131611	0.131243	49.60	47.44
Toyota Motor Credit Corp	89233PR32	02/01/08	02/01/23	100.000	VARIES	5.1590		0.141642	0.139934	0.138183	0.136359	0.134489	50.16	48.86
Toyota Motor Credit Corp	89233PR65	02/21/08	02/21/28	100.000	VARIES	5.7143		0.156720	0.154650	0.153034	0.151372	0.150261	55.57	54.43
Toyota Motor Credit Corp	89233PS72	02/28/08	02/28/28	100.000	VARIES	5.9780		0.160499	0.161121	0.157293	0.158642	0.154782	58.29	57.34
Toyota Motor Credit Corp	89233PSP2	10/01/04	10/01/09	100.000	1.220	N/A		-0.318549	0.121407				-6.45	
Toyota Motor Credit Corp	89233PT55	03/10/08	03/10/23	100.000	VARIES	5.5305		0.149362	0.143476	0.142248	0.136284	0.137937	52.63	50.34

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Toyota Motor Credit Corp	89233PU46	03/27/08	03/27/28*	100.000	VARIES	5.4966		0.149247	0.145715				39.06*	
Toyota Motor Credit Corp	89233PU53	03/26/08	03/26/23*	100.000	VARIES	5.1066		0.138381	0.134821				36.03*	
Toyota Motor Credit Corp	89233PU61	03/28/08	03/28/10	100.000	0.000	2.4421		0.068666	0.069504	0.070353			25.03	6.12
Toyota Motor Credit Corp	89233PU79	03/28/08	03/28/38	24.099	0.000	4.8000	8.84	0.032903	0.033693	0.034502	0.035330	0.036178	12.14	12.73
Toyota Motor Credit Corp	89233PV37	04/16/08	04/14/23	100.000	VARIES	5.1224		0.138724	0.135901	0.134519	0.131612	0.131053	49.79	48.29
Toyota Motor Credit Corp	89233PV78	04/29/08	04/29/28*	100.000	VARIES	5.7390		0.157615					18.60*	
Toyota Motor Credit Corp	89233PVF0	09/26/05	09/26/25	30.655	0.000	6.0001	65.28	0.061008	0.062838	0.064723	0.066665	0.068665	22.65	24.02
Toyota Motor Credit Corp	89233PW28	05/07/08	05/07/23*	100.000	VARIES	5.3851		0.146135					18.41*	
Toyota Motor Credit Corp	89233PX50	06/04/08	06/04/28*	100.000	VARIES	5.9811		0.161973	0.157679				53.16*	
Toyota Motor Credit Corp	89233PYX8	08/16/06	08/16/16	100.000	VARIES	6.2307		0.165353	0.165348	0.165344	0.165619	0.165903	59.52	59.65
Toyota Motor Credit Corp	89233PY6	08/17/06	08/17/09	100.000	0.000	5.1598		0.158703	0.162797				36.60	
Toyota Motor Credit Corp	89233PZ41	06/26/08	06/26/23*	100.000	VARIES	5.9901		0.162016					28.35*	
Toyota Motor Credit Corp	89233PZ74	06/30/08	06/30/28	100.000	VARIES	6.0654		0.164327	0.160044	0.160732	0.161441	0.162171	58.38	57.99
Toyota Motor Credit Corp	89233PZQ2	10/24/06	10/24/16	100.000	VARIES	6.2020		0.164088	0.162498	0.161455	0.161211	0.161742	58.61	58.10
Toyota Motor Credit Corp	89233PZR0	10/24/06	10/24/13*	100.000	VARIES	5.7902		0.153417					17.34*	
Toyota Motor Credit Corp	89233PZU3	11/29/06	11/29/13	100.000	0.500	5.0554		0.153716	0.157250	0.160874	0.164589	0.168398	56.20	58.82
Transmeridian Expl Inc	89376NAA6	12/12/05	12/15/10	87.985	12.000	15.5400	62.39	0.072897	0.078561	0.084665	0.091244		27.45	30.31
Transmeridian Expl Inc	89376NAB4	12/12/05	12/15/10	87.985	12.000	15.5400	62.39	0.072897	0.078561	0.084665	0.091244		27.45	30.31
Transmeridian Expl Inc	89376NAC2	12/12/05	12/15/10	87.985	12.000	15.5400	62.39	0.072897	0.078561	0.084665	0.091244		27.45	30.31
Transmeridian Expl Inc	89376NAD0	12/12/05	12/15/10	87.985	12.000	15.5400	62.39	0.072897	0.078561	0.084665	0.091244		27.45	30.31
Transmeridian Expl Inc	89376NAE8	12/12/05	12/15/10	87.985	12.000	15.5400	62.39	0.072897	0.078561	0.084665	0.091244		27.45	30.31
Transmeridian Expl Inc	89376NAF5	12/12/05	12/15/10	87.985	12.000	15.5400	62.39	0.072897	0.078561	0.084665	0.091244		27.45	30.31
Trenton, City of	895130J45	03/13/03	04/01/09	78.228	0.000	4.0996	207.68	0.111593					10.04	
Trenton, City of	895130J52	03/13/03	04/01/10	73.222	0.000	4.4698	214.08	0.116195	0.118792	0.121447			42.77	10.93
Trenton, City of	895130J60	03/13/03	04/01/11	69.016	0.000	4.6597	211.45	0.115358	0.118046	0.120796	0.123611	0.126491	42.50	44.51
Trenton, City of	895130J78	03/13/03	04/01/12	64.697	0.000	4.8697	208.33	0.114305	0.117088	0.119939	0.122860	0.125851	42.16	44.24
Trenton, City of	895130J86	03/13/03	04/01/13	60.578	0.000	5.0498	203.28	0.112076	0.114906	0.117807	0.120781	0.123831	41.37	43.49
Trenton, City of	895130J94	03/13/03	04/01/14	56.464	0.000	5.2397	197.62	0.109512	0.112381	0.115325	0.118346	0.121447	40.46	42.61
Trenton, City of	895130K27	03/13/03	04/01/15	52.558	0.000	5.4098	190.81	0.106217	0.109090	0.112041	0.115071	0.118184	39.28	41.43
Trenton, City of	895130K35	03/13/03	04/01/22	31.423	0.000	6.1698	132.84	0.075458	0.077785	0.080185	0.082659	0.085208	28.01	29.76
Trinity Industries, Inc.	896522AF6	06/07/06	06/01/36	100.000	VARIES	8.5854		0.268865	0.275786	0.283004	0.290532	0.298383	98.46	103.70
UBS AG	902619436	08/31/07	02/27/09	100.000	0.000	4.8433		0.141076					7.90	
UBS AG	90261J525	02/13/07	02/12/10	100.000	0.000	5.1607		0.151357	0.157836	0.159269			57.54	6.69
UBS AG	90261J533	02/13/07	05/14/12	100.000	0.000	5.1800		0.156493	0.157928	0.164704	0.166215	0.173346	57.78	60.81
UBS AG	90261J723	12/29/06	12/31/10	100.000	0.000	4.7524		0.145052	0.148499	0.152028	0.155640		52.85	55.23
UBS AG	90261J772	11/30/06	05/31/11	100.000	0.000	4.9842		0.152778	0.156585	0.160487	0.164487	0.168586	55.92	58.75
UBS AG	90261JJCJ0	09/22/08	09/22/11	100.000	0.000	3.2414		0.090040	0.091500	0.092983	0.094490	0.096021	32.97	34.05
UBS AG	90261JCM3	10/30/08	10/31/11	100.000	0.000	3.1851		0.088476	0.089885	0.091316	0.092771	0.094248	32.28	33.31
UBS AG	90261JDG5	08/19/09	08/19/24	100.000	VARIES	5.4268			0.150745	0.145790	0.140702		19.90	52.05
UBS AG	90261JEC3	10/13/09	10/15/24	100.000	VARIES	4.7518			0.131995	0.131950	0.127825	0.123602	10.29	46.13
UBS AG	90261JBJ8	10/29/09	10/29/24	100.000	VARIES	4.7011				0.130588	0.126149	0.121605	8.10	45.66

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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 1/1/09	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2009 1st	2009 2nd	2009 3rd	2010 2nd	2010 3rd	2009	2010
								Period	Period	Period	Period	Period		
UBS AG	90261KBB5	04/30/02	04/30/09	100.000	0.000	5.4497		0.214714					25.55	
UBS AG	90261KBF6	05/29/02	05/29/09	100.000	0.000	5.2299		0.203208					30.07	
UBS AG	90261KBZ2	12/24/02	10/07/11	100.000	0.000	4.4124		0.157789	0.161270	0.164828	0.168465	0.172181	58.02	60.61
UBS AG	90261KCN8	02/27/03	09/08/10	100.000	0.000	3.8939		0.133882	0.136488	0.139146	0.141855		49.26	34.86
UBS AG	90261KCZ1	03/31/03	04/08/10	100.000	0.000	3.9373		0.135650	0.138321	0.141044			49.76	13.68
UBS AG	90261KDA5	04/07/03	10/07/09	100.000	0.000	3.6500		0.123706	0.125964				34.55	
UBS AG	90261KDE7	04/30/03	05/07/10	100.000	0.000	3.8491		0.131963	0.134503	0.137091			48.24	17.27
UBS AG	90261KDH0	05/30/03	06/07/10	100.000	0.000	3.1911		0.105570	0.107255	0.108966			38.39	17.00
UBS AG	90261KDY3	06/30/03	07/08/10	100.000	0.000	3.1599		0.102747	0.104370	0.106019	0.107694		37.85	20.13
UBS AG	90261KED8	07/31/03	08/06/10	100.000	0.000	4.0001		0.135539	0.138250	0.141015	0.143836		50.08	30.83
UBS AG	90261KEV8	08/27/03	09/08/09	100.000	0.000	4.0885		0.139220	0.142066				34.90	
UBS AG	90261KFE5	09/30/03	07/30/09	100.000	0.000	3.9088		0.130926	0.133485				27.82	
UBS AG	90261KFS4	10/31/03	01/31/12	100.000	0.000	4.3914		0.149946	0.153239	0.156603	0.160042	0.163556	55.58	58.05
UBS AG	90261KGC8	12/31/03	01/08/09	100.000	0.000	3.5615		0.116056					.81	
UBS AG	90261KGT1	01/30/04	02/06/09	100.000	0.000	3.4338		0.111240					3.89	
UBS AG	90261KHK9	02/27/04	05/31/11	100.000	0.000	3.9738		0.133135	0.135781	0.138479	0.141230	0.144036	48.57	50.52
UBS AG	90261KHL7	03/31/04	01/03/12	100.000	0.000	3.7505		0.122050	0.124338	0.126670	0.129046	0.131466	45.17	46.88
UBS AG	90261KHS2	05/28/04	05/31/11	100.000	0.000	4.8441		0.166966	0.171010	0.175152	0.179395	0.183740	61.09	64.08
UBS AG	90261KHW3	07/30/04	08/07/09	100.000	0.000	4.0340		0.131572	0.134226				28.90	
UBS AG	90261KJA9	09/30/04	10/07/10	100.000	0.000	3.9704		0.129174	0.131739	0.134354	0.137021		47.40	37.56
UBS AG	90261KJE1	10/29/04	11/07/12	100.000	2.810	4.0782		0.118839	0.117728	0.120536	0.119432	0.122304	43.27	43.89
UBS AG	90261KJW1	02/28/05	05/31/11	100.000	0.000	4.5353		0.149064	0.152444	0.155901	0.159436	0.163052	54.48	56.98
UBS AG	90261KKW9	06/30/05	12/30/11	100.000	0.000	4.1500		0.133103	0.135864	0.138684	0.141561	0.144499	48.42	50.45
UBS AG	90261KLE8	07/26/05	07/30/10	100.000	0.000	4.4197		0.140044	0.143139	0.146302	0.149535		51.92	31.16
UBS AG	90261KLN8	07/25/05	04/29/11	100.000	0.000	4.7399		0.153410	0.157045	0.160767	0.164578	0.168478	56.34	59.04
UBS AG	90261KNH9	01/31/07	01/30/09	100.000	0.000	5.2786		0.155081					4.50	
UBS AG	90261KNL0	02/28/07	02/27/09	100.000	0.000	5.1980		0.152533					8.69	
UBS AG	90261KNM8	03/30/07	03/31/09	100.000	0.000	5.0058		0.148130					13.18	
UBS AG	90261XAE2	09/27/02	09/28/09	100.000	0.000	3.8484		0.134387	0.136973				36.35	
UBS AG	90261XAG7	12/22/04	12/22/14*	100.000	VARIES	4.7437		0.123211					10.10*	
UBS AG	90261XAN2	04/27/05	04/27/35	12.879	0.000	6.9499	36.81	0.031580	0.032677	0.033813	0.034988	0.036203	11.71	12.54
UBS AG	90261XBS0	05/31/06	05/29/09	100.000	0.000	5.2500		0.165982					24.57	
UBS AG	90261XCG5	11/29/06	11/29/16	100.000	VARIES	5.0433		0.134639	0.134679	0.134860	0.135046	0.135285	48.48	48.60
UBS AG	90261XCT7	01/12/07	01/12/47	7.389	0.000	6.6201	10.11	0.014982	0.015478	0.015991	0.016520	0.017067	5.65	6.03
UBS AG	90261XDL3	05/23/07	05/23/22	100.000	VARIES	5.5105		0.146614	0.145036	0.143414	0.141747	0.140776	52.38	51.23
UBS AG	90261XDM1	05/23/07	05/23/22	100.000	VARIES	5.5145		0.148193	0.147011	0.145797	0.144549	0.143898	53.05	52.19
UBS AG	90261XDQ2	06/04/07	06/04/27*	26.380	0.000	6.7750	29.21	0.054864	0.056723				18.60*	
UBS AG	90261XDS8	06/27/07	06/27/14	100.000	VARIES	5.7007		0.159356	0.159455	0.159558	0.159663	0.159470	57.39	57.46
UBS AG	90261XDU3	07/20/07	07/20/27	100.000	VARIES	5.7801		0.158410	0.154372	0.150217	0.145943	0.141545	54.98	51.91
UBS AG	90261XEE8	10/09/07	10/09/37	12.693	0.000	7.0001	11.21	0.026439	0.027365	0.028322	0.029314	0.030340	9.84	10.54
UBS AG	90261XEL2	12/27/07	02/27/09	100.000	0.000	4.5000		0.128772					7.21	

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SECTION I-B

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								2009 1st Period	2009 2nd Period	2009 3rd 2010 1st	2010 2nd Period	2010 3rd Period	2009	2010
UBS AG	90261XEN8	01/24/08	07/24/09	100.000	0.000	3.8027		0.107641	0.109688				22.22	
UBS AG	90261XEU2	03/06/08	03/06/18	100.000	VARIES	4.6051		0.127670	0.127411	0.126411	0.125387	0.124559	45.77	45.11
UBS AG	90261XFQ0	07/16/09	07/16/24	100.000	VARIES	6.1000				0.169447	0.165084	0.160587	27.96	58.75
UBS AG	902623230	01/31/08	01/29/10	100.000	0.000	3.1599		0.087209	0.090055	0.089987			32.78	2.52
UBS AG	902623404	09/28/07	09/28/09	100.000	0.000	4.6362		0.134081	0.134952				36.36	
UBS AG	902623545	12/31/07	12/31/09	100.000	0.000	3.9796		0.114353	0.114727				41.69	
UBS AG	902644319	04/30/08	04/30/10	100.000	0.000	3.3641		0.094496	0.094519	0.097702			34.69	11.63
UBS AG	902644525	05/30/08	05/31/11	100.000	0.000	3.6277		0.101482	0.102758	0.105197	0.106520	0.109048	37.39	38.76
UBS AG	902644707	06/30/08	06/30/11	100.000	0.000	4.0855		0.115807	0.118172	0.120586	0.123050	0.125563	42.12	43.86
UBS AG	90264M350	09/30/08	03/31/11	100.000	0.000	3.8118		0.105886	0.107904	0.109961	0.112057	0.114192	38.85	40.35
UBS AG	90264M863	01/30/09	01/31/11	100.000	0.000	1.4325		0.038927	0.039574	0.039208	0.040143	0.039772	13.24	14.57
UBS AG	90265G162	02/27/09	02/28/11	100.000	0.000	4.1150		0.111835	0.116028	0.116028	0.116485	0.120852	34.96	43.03
UBS AG	90265G329	03/31/09	03/31/11	100.000	0.000	4.1678			0.115775	0.118188	0.120650	0.123165	31.59	43.44
UBS AG	90265G535	04/30/09	04/29/11	100.000	0.000	4.1266			0.114628	0.116980	0.119394	0.121857	27.77	42.85
UBS AG	90265G659	06/10/09	06/11/12	100.000	0.000	4.9453		0.137370	0.137391	0.140788	0.144269	0.147837	27.68	51.45
UBS AG	90265G691	06/23/09	06/25/12	100.000	0.000	4.5858		0.127385	0.127418	0.130340	0.133328	0.136385	23.97	47.50
USF&G Corporation	903290AD6	03/03/94	03/03/09	51.298	0.000	4.5000	479.44	0.122249					7.58	
US Oncology Holdings, Inc	90342DAC3	03/13/07	03/15/12	98.000	0.000	N/A		0.011004	0.010847	0.011049	0.010890	0.011093	3.99	4.01
US Oncology Holdings, Inc	90342DAD1	03/13/07	03/15/12	98.000	0.000	N/A		0.011004	0.010847	0.011049	0.010890	0.011093	3.99	4.01
Union City, NJ	905734MC0	02/07/07	11/01/13	69.720	0.000	5.4276	74.81	0.115351	0.118482	0.121697	0.125000	0.128392	42.47	44.81
Union City, NJ	905734MD8	02/07/07	11/01/14	65.880	0.000	5.4688	71.24	0.109901	0.112906	0.115993	0.119165	0.122424	40.47	42.71
Union City, NJ	905734ME6	02/07/07	11/01/15	62.150	0.000	5.5197	67.86	0.104734	0.107625	0.110595	0.113647	0.116784	38.58	40.73
Union City, NJ	905734MF3	02/07/07	11/01/16	58.640	0.000	5.5586	64.50	0.099581	0.102348	0.105193	0.108116	0.111121	36.68	38.75
Union City, NJ	905734MG1	02/07/07	11/01/17	55.340	0.000	5.5882	61.21	0.094525	0.097166	0.099881	0.102671	0.105540	34.83	36.80
United Technologies Corp	913017AR0	11/13/89	11/15/19	98.974	8.875	8.9741	3.46	0.001043	0.001072	0.001139	0.001171	0.001243	.39	.43
Univ of NC-Chap Hill	914713KR2	08/14/91	02/15/10	19.000	0.000	9.1799	714.35	0.222879	0.233109	0.243809			84.92	10.73
Univ of NC-Chap Hill	914713KS0	08/14/91	02/15/11	17.000	0.000	9.2951	654.79	0.205735	0.215297	0.225303	0.235774	0.246732	78.45	85.91
Univ of NC-Chap Hill	914713KT8	08/14/91	02/15/12	16.000	0.000	9.1409	596.62	0.185705	0.194193	0.203068	0.212349	0.222055	70.74	77.36
Univ of NC-Chap Hill	914713KU5	08/14/91	02/15/13	14.000	0.000	9.3557	546.10	0.172219	0.180275	0.188708	0.197536	0.206776	65.69	71.98
Univ of NC-Chap Hill	914713KV3	08/14/91	02/15/14	13.000	0.000	9.2751	498.63	0.156478	0.163735	0.171328	0.179274	0.187588	59.66	65.32
Univ of NC-Chap Hill	914713KW1	08/14/91	02/15/15	12.000	0.000	9.2278	455.73	0.142605	0.149185	0.156068	0.163269	0.170802	54.35	59.48
Upshur County, WV	916734AD8	12/30/93	04/01/10	96.023	8.750	9.2270	34.27	0.011574	0.012108	0.012667			4.36	1.14
Uruguay, Republic	917288AK8	03/20/02	03/25/09	87.661	7.875	10.3962	117.80	0.066574					5.59	
Uruguay, Republic	917288AM4	05/29/03	07/02/09	68.000	2.145	9.1027	286.55	0.176809	0.184856				33.45	
Uruguay, Republic	917288AN2	05/29/03	01/02/10	68.000	2.036	8.4695	259.37	0.157801	0.164484	0.171449			60.45	.17
Uruguay, Republic	917288AT9	05/29/03	03/25/14	76.000	7.875	11.8705	87.57	0.058861	0.062355	0.066056	0.069976	0.074130	22.51	25.26
Uruguay, Republic	917288AU6	05/29/03	05/04/14	73.000	7.250	11.6875	97.36	0.065996	0.069853	0.073935	0.078255	0.082828	24.91	27.90
Uruguay, Republic	917288AV4	05/29/03	06/22/15	76.000	8.750	12.6875	69.60	0.049166	0.052285	0.055602	0.059129	0.062880	18.32	20.72
Uruguay, Republic	917288AX0	05/29/03	01/20/17	73.000	7.625	11.6165	64.82	0.042463	0.044929	0.047539	0.050300	0.053222	16.55	18.53
Uruguay, Republic	917288AY8	05/29/03	02/15/11	76.500	7.250	12.0060	148.26	0.098709	0.104634	0.110916	0.117574	0.124632	38.26	42.99
Uruguay, Republic	917288AZ5	05/29/03	03/15/15	71.500	7.500	12.0979	88.37	0.059522	0.063123	0.066941	0.070990	0.075284	22.86	25.71
Uruguay, Republic	917288BA9	05/29/03	01/15/33	100.000	7.875	N/A		0.130634	0.131090	0.131575	0.132089	0.132636	47.26	47.63
Ventas Realty LP	92276MAR6	04/13/09	06/01/16	84.250	6.500	9.5994		0.044096	0.044662	0.046805	0.049052	0.051406	11.56	17.39

SECTION I-B

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								2009 1st Period	2009 2nd Period	2009 3rd Period	2010 2nd Period	2010 3rd Period	2009	2010
Ventas Realty LP	92276MAS4	04/13/09	06/01/16	84.250	6.500	9.5994		0.044096	0.044662	0.046805	0.049052	0.051406	11.56	17.39
Ventas Realty LP	92276MAU9	04/13/09	06/01/16	84.250	6.500	9.5994		0.044096	0.044662	0.046805	0.049052	0.051406	11.56	17.39
Vermilion & Edg Cntys IL	923439CN1	07/07/04	12/01/09	103.843	VARIES	5.2522		0.146945	0.146427				48.40	
Vermilion & Edg Cntys IL	923439CP6	07/07/04	12/01/10	103.260	VARIES	5.4566		0.153114	0.152745	0.152365	0.151975		55.03	50.21
Vermilion & Edg Cntys IL	923439CQ4	07/07/04	12/01/11	103.596	VARIES	5.7572		0.162283	0.161917	0.161541	0.161153	0.160755	58.33	58.06
Vermilion & Edg Cntys IL	923439CR2	07/07/04	12/01/12	102.910	VARIES	6.0085		0.169196	0.168938	0.168673	0.168399	0.168118	60.85	60.66
Vermilion & Edg Cntys IL	923439CS0	07/07/04	12/01/13	103.470	VARIES	6.1103		0.172905	0.172629	0.172345	0.172051	0.171749	62.18	61.97
Vermilion & Edg Cntys IL	923439CT8	07/07/04	12/01/14	103.682	VARIES	6.2118		0.176290	0.176028	0.175758	0.175480	0.175193	63.40	63.21
VeriSign, Inc.	92343EAC6	08/20/07	08/15/37	100.000	VARIES	8.5008		0.248619	0.255349	0.262366	0.269680	0.277306	92.58	97.80
VeriSign, Inc.	92343EAD4	08/20/07	08/15/37	100.000	VARIES	8.5008		0.248619	0.255349	0.262366	0.269680	0.277306	92.58	97.80
Veritas Capital Trust	92343W300	12/22/97	01/01/28	100.000	10.000	9.9999		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		0.152868	0.152497	0.152115	0.151723	0.151321	54.94	54.67
Vermilion Cnty IL SD #7	92407PAB6	05/10/06	12/01/09	105.069	VARIES	6.0851		0.171722	0.170396				56.43	
Vermilion Cnty IL SD #7	92407PAC4	05/10/06	12/01/10	106.058	VARIES	6.1567		0.176075	0.174868	0.173624	0.172342		63.10	57.07
Vermilion Cnty IL SD #7	92407PAD2	05/10/06	12/01/11	106.419	VARIES	6.3192		0.182302	0.181260	0.180185	0.179076	0.177932	65.38	64.60
Virgin Media Finance PLC	92769VAA7	06/03/09	08/15/16	95.574	9.500	10.3878			0.011891	0.012139	0.012769	0.013433	2.51	4.66
Viginia Pub School Auth	92817SPA0	11/13/09	09/15/26	90.643	6.050	7.0049				0.008320	0.008518	0.008816	.40	3.08
Visant Holding Corp.	92829NAA3	04/04/06	12/01/13	96.005	8.750	9.4957	11.19	0.013026	0.013645	0.014293	0.014971	0.015682	4.84	5.31
Visant Holding Corp.	92829NAB1	04/04/06	12/01/13	96.005	8.750	9.4957	11.19	0.013026	0.013645	0.014293	0.014971	0.015682	4.84	5.31
VoiceStream Wireless	92861LAD0	11/09/99	11/15/09	56.061	VARIES	11.8745		0.329850	0.329849				103.57	
WCI Communities, Inc.	92923CAJ3	08/05/03	08/05/23	100.000	VARIES	8.9029		0.321633	0.331004	0.340792	0.351017	0.361696	120.27	127.58
WCI Communities, Inc.	92923CAK0	08/05/03	08/05/23	100.000	VARIES	8.9029		0.321633	0.331004	0.340792	0.351017	0.361696	120.27	127.58
WMG Holdings Corp.	92930MAE3	12/23/04	12/15/14	63.002	VARIES	9.4995		0.240492	0.251915	0.263880	0.263880	0.263879	89.01	95.00
WMG Holdings Corp.	92930MAF0	12/23/04	12/15/14	63.002	VARIES	9.4995		0.240492	0.251915	0.263880	0.263880	0.263879	89.01	95.00
WMG Acquisition Corp.	92933BAA2	05/28/09	06/15/16	96.289	9.500	10.2522		0.010327	0.010378	0.010910	0.011470	0.012058	2.22	4.05
Wachovia Corporation	929769305	11/03/06	11/03/10	100.000	0.000	5.0440		0.154792	0.158696	0.162698	0.166801		56.89	49.87
Wachovia Corporation	92976WAB2	09/02/04	03/02/10	100.000	0.000	3.9756		0.129267	0.131836	0.134457			47.62	8.20
Wachovia Corporation	92976WAG1	02/02/05	02/02/10	100.000	0.000	4.2142		0.135460	0.138314	0.141229			50.14	4.38
Wachovia Corporation	92976WAJ5	03/03/05	03/03/10	100.000	0.000	4.3759		0.141440	0.144535	0.147697			52.21	9.16
Wachovia Corporation	92976WAP1	05/05/05	05/05/10	100.000	0.000	4.4194		0.143056	0.146217	0.149448			52.43	18.53
Wachovia Corporation	92976WAR7	07/28/05	01/28/09	100.000	0.000	4.3941		0.139059					3.75	
Wachovia Corporation	929903342	07/06/07	01/05/11	100.000	0.000	5.3883		0.157826	0.162078	0.166444	0.170929	0.175534	59.10	62.33
Wachovia Corporation	929903557	08/30/06	01/29/10	100.000	0.000	5.1441		0.157488	0.161539	0.165694			58.67	4.64
Wachovia Corporation	929903573	08/04/06	08/04/09	100.000	0.000	5.3200		0.164143	0.168509				35.75	
Wachovia Corporation	929903607	02/19/04	08/19/09	100.000	0.000	3.3997		0.109909	0.111777				25.40	
Wachovia Corporation	929903623	07/07/06	07/07/11	100.000	2.000	5.6798		0.169890	0.173137	0.176477	0.179911	0.183442	62.89	65.36
Wachovia Corporation	929903656	06/06/06	06/08/09	100.000	0.000	5.3242		0.168709					26.49	
Wachovia Corporation	929903664	07/03/06	04/30/12	100.000	0.000	5.7522		0.182351	0.187596	0.192992	0.198542	0.204253	67.24	71.16
Wachovia Corporation	929903698	04/06/06	10/06/09	100.000	0.000	5.1850		0.163692	0.167935				45.78	
Wachovia Corporation	929903714	04/06/06	04/01/11	100.000	0.000	5.2167		0.164704	0.169000	0.173408	0.177932	0.182573	60.85	64.07
Wachovia Corporation	929903763	03/06/06	03/01/11	100.000	0.000	4.9696		0.155966	0.159841	0.163813	0.167883	0.172055	57.79	60.69
Wachovia Corporation	929903797	02/06/06	08/06/09	100.000	0.000	4.9409		0.155062	0.158892				34.03	
Wachovia Corporation	929903847	02/03/06	06/30/09	100.000	0.000	4.8643		0.155398					27.82	

SECTION I-B

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								2009 1st	2009 2nd	2009 3rd	2010 2nd	2010 3rd	2009	2010
								Period	Period	Period	Period	Period		
Wachovia Corporation	929903870	12/14/05	12/01/10	100.000	0.000	4.8742		0.156173	0.159979	0.163878	0.167872		57.14	54.80
Wachovia Corporation	929903BB7	02/09/06	02/15/12	100.000	0.000	4.8130		0.150695	0.154322	0.158035	0.161839	0.165733	55.90	58.62
Wachovia Corporation	929903BC5	02/09/06	02/15/12	100.000	2.000	4.8189		0.143830	0.145957	0.148135	0.150366	0.152651	52.75	54.34
Wachovia Corporation	929903DD1	04/05/07	04/15/11	100.000	0.000	4.8580		0.145217	0.148745	0.152358	0.156059	0.159849	53.46	56.08
Wachovia Corporation	929903DY5	08/03/07	01/30/09	100.000	0.000	4.9397		0.144021					4.18	
Wachovia Corporation	929903DZ2	09/05/07	03/05/09	100.000	0.000	4.7598		0.138585					8.87	
Wachovia Corporation	929903ED0	10/03/07	01/05/09	100.000	0.000	4.3117		0.123702					.49	
Walter Industries, Inc.	93317QAB1	04/20/04	05/01/24	100.000	VARIES	7.7498		0.260974	0.267050	0.273362	0.279918	0.286728	95.79	100.39
Walter Industries, Inc.	93317QAC9	04/20/04	05/01/24	100.000	VARIES	7.7498		0.260974	0.267050	0.273362	0.279918	0.286728	95.79	100.39
Watson Pharmaceuticals	942683AB9	03/07/03	03/15/23*	100.000	VARIES	N/A		0.233927	0.239570				60.19*	
Watson Pharmaceuticals	942683AC7	03/07/03	03/15/23*	100.000	VARIES	N/A		0.233927	0.239570				60.19*	
WebMD Corporation	94769MAD7	06/25/03	06/15/23	97.250	VARIES	8.0012		0.305986	0.316283	0.326991	0.338128	0.349319	112.34	120.08
WebMD Corporation	94769MAE5	06/25/03	06/15/23	97.250	VARIES	8.0012		0.305986	0.316283	0.326991	0.338128	0.349319	112.34	120.08
WebMD Corporation	94769MAF2	08/30/05	09/01/25	100.000	VARIES	6.8001		0.211597	0.215840	0.220227	0.224763	0.229454	77.97	81.21
WebMD Corporation	94769MAG0	08/30/05	09/01/25	100.000	VARIES	6.8001		0.211597	0.215840	0.220227	0.224763	0.229454	77.97	81.21
Wells Fargo & Company	949746EV9	03/05/03	04/15/09	100.000	0.000	3.7788		0.129509					13.47	
Wells Fargo & Company	949746FB2	05/05/03	05/05/10	100.000	0.000	3.8530		0.132025	0.134568	0.137161			48.27	17.01
Wells Fargo & Company	949746FG1	08/29/03	08/25/09	100.000	0.000	3.0429		0.098272	0.099768				23.26	
Wells Fargo & Company	949746FL0	12/29/03	01/08/10	100.000	0.000	3.5212		0.114550	0.116567	0.118620			42.31	.83
Wells Fargo & Company	949746FU0	04/30/04	05/05/11	100.000	0.000	3.1299		0.100027	0.101592	0.103182	0.104797	0.106437	36.47	37.62
Wells Fargo & Company	949746FW6	05/25/04	10/25/12	100.000	2.350	5.3000		0.168526	0.171262	0.174070	0.176953	0.179913	61.53	63.57
Wells Fargo & Company	949746HZ7	07/07/04	10/07/11	100.000	2.900	5.1067		0.156509	0.158449	0.160438	0.162477	0.164569	57.02	58.47
Wells Fargo & Company	949746JA0	07/09/04	01/20/10	100.000	0.000	4.4422		0.147306	0.150578	0.153922			54.68	2.92
Wells Fargo & Company	949746JK8	12/07/04	12/07/11	100.000	0.000	4.4897		0.148956	0.152300	0.155719	0.159214	0.162789	54.39	56.86
Wells Fargo & Company	949746ND9	02/07/06	02/07/11	100.000	0.000	5.0600		0.159261	0.163290	0.167421	0.171657	0.176000	59.23	62.27
Wesco International, Inc.	95082PAD7	09/27/05	10/15/25	100.000	VARIES	7.9634		0.261101	0.268594	0.276385	0.284487	0.292911	96.51	102.21
Wesco International, Inc.	95082PAE5	09/27/05	10/15/25	100.000	VARIES	7.9634		0.261101	0.268594	0.276385	0.284487	0.292911	96.51	102.21
Wesco International, Inc.	95082PAF2	11/02/06	11/15/26	100.000	VARIES	8.0002		0.252308	0.260457	0.268931	0.277744	0.286909	93.06	99.23
Wesco International, Inc.	95082PAG0	11/02/06	11/15/26	100.000	VARIES	8.0002		0.252308	0.260457	0.268931	0.277744	0.286909	93.06	99.23
WESCO International, Inc.	95082PAH8	08/27/09	09/15/29	100.000	VARIES	13.8738			0.385385	0.386902	0.402179	0.418517	47.95	145.39
Wild Oats Markets, Inc.	96808BAA5	05/25/04	05/15/34	100.000	VARIES	8.2511		0.289725	0.297953	0.306521	0.315442	0.324732	106.55	112.79
Wild Oats Markets, Inc.	96808BAB3	05/25/04	05/15/34	100.000	VARIES	8.2511		0.289725	0.297953	0.306521	0.315442	0.324732	106.55	112.79
Richland School DS #88A	968794ED5	03/03/09	10/01/28	93.191	5.500	N/A		0.012260	0.012320	0.012167	0.012554	0.012226	3.66	4.46
Will County IL SD #122	968852FG3	11/19/97	11/01/16	23.888	0.000	7.6998	314.52	0.116864	0.121363	0.126035	0.130888	0.135927	43.43	46.84
Will County IL SD #122	968852FH1	11/19/97	11/01/17	22.150	0.000	7.6997	291.63	0.108359	0.112531	0.116863	0.121362	0.126035	40.27	43.43
Will County SD #122, IL	968852TN3	03/15/07	10/01/25	34.635	0.000	5.7999	37.47	0.060954	0.062722	0.064541	0.066412	0.068338	22.58	23.91
Will County SD #122, IL	968852TP8	03/15/07	10/01/26	32.402	0.000	5.8498	35.37	0.057557	0.059241	0.060974	0.062757	0.064593	21.33	22.60
Will County SD #122, IL	968852WL3	04/02/09	10/01/23	92.349	5.250	6.0500			0.009366	0.009648	0.009940	0.010240	2.54	3.58
Will County SD #122, IL	968852WM1	04/02/09	10/01/28	24.364	0.000	7.3750			0.049912	0.051743	0.053651	0.055630	13.59	19.32
Comm Unit SD #365-U, IL	969078QM9	03/17/09	11/01/27	23.731	0.000	7.8743		0.051906	0.052407	0.054470	0.056615	0.058844	14.99	20.26
Comm Unit SD #365-U, IL	969078QN7	03/17/09	11/01/28	21.864	0.000	7.8992		0.047972	0.048438	0.050351	0.052340	0.054407	13.85	18.73

* Called in 2009; reportable OID is computed to call date.

SECTION I-B

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								2009 1st Period	2009 2nd Period	2009 3rd 2010 1st	2010 2nd Period	2010 3rd Period	2009	2010
Wynn Las Vegas, LLC	983130AH8	11/06/07	12/01/14	97.250	6.625	7.1268	3.62	0.009158	0.009485	0.009823	0.010173	0.010535	3.38	3.62
Wynn Las Vegas, LLC	983130AJ4	11/06/07	12/01/14	97.250	6.625	7.1268	3.62	0.009158	0.009485	0.009823	0.010173	0.010535	3.38	3.62
Wynn Las Vegas, LLC	983130AL9	10/19/09	11/01/17	97.823	7.875	8.2509			0.005453	0.005470	0.005695	0.005930	.39	2.04
Sirius XM Radio, Inc.	983759AD3	02/13/09	06/01/11	43.000	VARIES	N/A		0.710270	0.787424	0.938954	1.135536	1.389741	246.61	386.93
Sirius XM Radio, Inc.	983759AE1	02/13/09	06/01/11	43.000	VARIES	N/A		0.710270	0.787424	0.938954	1.135536	1.389741	246.61	386.93
Sirius XM Radio, Inc.	983759AH4	02/13/09	06/01/11	43.000	VARIES	N/A		0.710270	0.787424	0.938954	1.135536	1.389741	246.61	386.93
Xilinx, Inc.	983919AC5	03/05/07	03/15/37	100.000	VARIES	7.2004		0.212937	0.217478	0.222182	0.227056	0.232105	78.45	81.91
Xilinx, Inc.	983919AD3	03/05/07	03/15/37	100.000	VARIES	7.2004		0.212937	0.217478	0.222182	0.227056	0.232105	78.45	81.91
York County, PA	986812LW3	12/28/95	02/01/11	35.767	0.000	6.9294	510.09	0.162343	0.167967	0.173787	0.179808	0.186038	61.17	65.48
York County, PA	986812LX1	12/28/95	02/01/12	33.049	0.000	6.9995	478.44	0.152825	0.158173	0.163709	0.169439	0.175369	57.61	61.72
York County, PA	986812LY9	12/28/95	02/01/13	30.649	0.000	7.0395	447.47	0.143229	0.148270	0.153489	0.158891	0.164484	54.01	57.88
York County, PA	986812LZ6	12/28/95	02/01/14	28.302	0.000	7.0994	418.47	0.134365	0.139134	0.144073	0.149187	0.154483	50.69	54.35
York County, PA	986812MA0	12/28/95	02/01/15	26.297	0.000	7.1196	390.48	0.125507	0.129975	0.134602	0.139393	0.144356	47.35	50.78
York County, PA	986812MB8	12/28/95	02/01/16	24.378	0.000	7.1496	364.27	0.117265	0.121457	0.125799	0.130296	0.134953	44.25	47.47
York County, PA	986812MC6	12/28/95	02/01/17	22.586	0.000	7.1795	339.61	0.109499	0.113429	0.117501	0.121719	0.126089	41.33	44.35
York County, PA	986812MD4	12/28/95	02/01/18	20.780	0.000	7.2396	316.40	0.102329	0.106033	0.109872	0.113849	0.117970	38.64	41.48
York County, PA	986812ME2	12/28/95	02/01/19	19.353	0.000	7.2397	294.68	0.095305	0.098755	0.102330	0.106034	0.109872	35.98	38.64
York County, PA	986812MF9	12/28/95	02/01/20	18.025	0.000	7.2396	274.45	0.088762	0.091975	0.095305	0.098755	0.102329	33.51	35.98
York County, PA	986812MG7	12/28/95	02/01/21	16.787	0.000	7.2397	255.61	0.082669	0.085662	0.088763	0.091976	0.095305	31.21	33.51
York County, PA	986812MH5	12/28/95	02/01/22	15.635	0.000	7.2396	238.06	0.076994	0.079781	0.082669	0.085662	0.088763	29.07	31.21
York County, PA	986812MJ1	12/28/95	02/01/23	14.561	0.000	7.2398	221.72	0.071709	0.074305	0.076994	0.079781	0.082669	27.08	29.07
York County, PA	986812MK8	12/28/95	02/01/24	13.562	0.000	7.2396	206.50	0.066786	0.069204	0.071709	0.074304	0.076994	25.22	27.08
York County, PA	986812QD0	12/28/95	02/01/20	18.025	0.000	7.2396	274.45	0.088762	0.091975	0.095305	0.098755	0.102329	33.51	35.98
York County, PA	986812RC1	12/28/95	02/01/20	18.025	0.000	7.2396	274.45	0.088762	0.091975	0.095305	0.098755	0.102329	33.51	35.98
Zions Bancorporation	989701AX5	09/23/09	09/23/14	86.888	7.750	11.2499				0.056246	0.059410	0.062752	5.51	21.46
Goldman Sachs Group, Inc.	9FI546712	08/12/05	08/03/09	100.000	0.000	4.6932		0.149664	0.153176				32.36	
Quebecor Media, Inc.	C7603NAD4	10/05/07	03/15/16	93.750	7.750	8.8148	6.60	0.015489	0.016171	0.016884	0.017628	0.018405	5.85	6.37
Rhodia, SA	F7813KAH4	05/17/04	06/01/10	96.743	10.250	11.0023	22.96	0.017796	0.018775	0.019808			6.64	2.97
Dolphin Telecom, PLC	G28058AD0	05/18/99	05/15/09	50.892	VARIES	13.9996		0.388879					52.11	
NII Holdings, Inc.	G6520PAA3	11/12/02	11/01/09	55.746	VARIES	19.3483		0.507716	0.521898				154.87	
QBE Funding Trust	G7303WAA9	04/15/02	04/15/22	59.358	0.000	2.6249	113.55	0.051277	0.051950	0.052632	0.053323	0.054023	18.68	19.18
UBS AG	G91654437	03/31/06	11/30/09	100.000	0.000	5.1490		0.163806	0.168023				54.65	
UBS AG	G91654452	03/31/06	12/31/10	100.000	0.000	5.1603		0.164017	0.165506	0.172591	0.174157		60.15	63.11
UBS AG	G91654585	04/28/06	04/28/11	100.000	0.000	5.4584		0.173474	0.178209	0.183072	0.188069	0.193202	63.91	67.44
UBS AG	G91654627	05/31/06	06/30/11	100.000	0.000	5.4442		0.172785	0.174595	0.182320	0.184229	0.192381	63.41	66.91
UBS AG	G91654643	04/28/06	04/30/10	100.000	0.000	5.4636		0.172756	0.174582	0.182324			63.99	21.70
UBS AG	G91654676	05/19/06	05/21/10	100.000	0.000	5.4430		0.172016	0.173816	0.181506			63.51	25.41
UBS AG	G91654718	05/31/06	09/30/11	100.000	0.000	5.4466		0.169635	0.173303	0.179001	0.182870	0.188883	63.46	66.96
UBS AG	G91654759	06/30/06	06/30/09	100.000	0.000	5.7099		0.182581					32.68	
UBS AG	G91654825	07/31/06	08/31/11	100.000	0.000	5.5653		0.172385	0.174293	0.182112	0.184128	0.192388	64.47	68.11
UBS AG	G91659279	10/31/06	02/28/11	100.000	0.000	5.1978		0.157749	0.159210	0.166055	0.167593	0.174798	58.87	61.97
UBS AG	G9183D252	12/29/05	11/30/11	100.000	0.000	4.9267		0.156027	0.158997	0.163809	0.166927	0.171978	57.74	60.62
UBS AG	G9183D526	01/31/06	01/31/12	100.000	0.000	4.8995		0.150266	0.156499	0.157719	0.164260	0.165541	57.12	59.96

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 1/1/09	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2009 1st	2009 2nd	2009 3rd	2010 2nd	2010 3rd	2009	2010
								Period	Period	Period	Period	Period		
UBS AG	G9183D641	01/27/06	06/30/11	100.000	0.000	4.7775		0.151531	0.152621	0.158857	0.159999	0.166537	55.52	58.20
UBS AG	G9213L852	11/30/05	02/28/11	100.000	0.000	4.8489		0.152812	0.153965	0.160312	0.161522	0.168180	56.91	59.70
STMicroelectronics N.V.	N8357EAF3	02/23/06	02/23/16	100.000	0.000	1.4999		0.043252	0.043576	0.043903	0.044232	0.044564	15.71	15.95
Alliance Imaging, Inc.	U01860AC6	12/04/07	12/15/12	91.500	7.250	9.4095	15.04	0.041526	0.043480	0.045526	0.047667	0.049910	15.37	16.84
Anixter INTL, Inc.	U03525AB5	07/07/03	07/07/33	38.016	VARIES	7.3003		0.110333	0.114360	0.118535	0.122861	0.127346	41.87	44.98
Apria Healthcare Group	U03846AB5	05/27/09	11/01/14	97.050	11.250	12.0051			0.011138	0.011710	0.012412	0.013158	2.42	4.43
ASG Consolidated LLC	U04402AA8	10/19/04	11/01/11	63.700	VARIES	11.4983		0.319412	0.319411	0.319409	0.319407	0.319404	114.99	114.99
Bank of America Corp.	U0662KBL4	03/18/02	01/04/17	38.300	0.000	6.5924	211.86	0.105514	0.108992	0.112585	0.116296	0.120129	39.86	42.53
Burlington Coat Factory	U10676AA9	04/13/06	10/15/14	75.522	VARIES	14.4995		0.402772	0.402772	0.402771	0.402771	0.402770	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	0.260989	95.00	95.00
Chukchansi Economic	U17133AA4	10/08/02	06/15/09	91.476	14.500	16.6607	76.15	0.055406					9.09	
Cinemark, Inc.	U17174AA8	03/31/04	03/15/14*	62.373	VARIES	9.7511		0.256834	0.264965				65.65*	
Dayton Superior Corp.	U23993AA3	06/16/00	06/15/09	95.575	13.000	13.8760	40.52	0.022755					3.73	
Dayton Superior Corp.	U23993AB1	06/16/00	06/15/09	95.575	13.000	13.8760	40.52	0.022755					3.73	
HCA Inc.	U24788AC2	11/17/06	11/15/16	100.000	9.625	N/A		0.269092	0.282126	0.282170	0.282215	0.282263	99.82	101.59
Dex Media, Inc.	U24975AB7	11/10/03	11/15/13	64.314	VARIES	8.9997		0.249995	0.249995	0.249994	0.249994	0.249994	90.00	90.00
Dex Media, Inc.	U24975AC5	02/11/04	11/15/13	69.384	VARIES	8.3689		0.238367	0.237880	0.237373	0.236844	0.236294	85.68	85.31
Drummond Company, Inc.	U2644RAB1	10/20/09	10/15/14	98.053	9.000	9.4992				0.008730	0.009134	0.009567	.62	3.28
First Data Corporation	U3198DAA2	10/24/07	09/24/15	94.796	9.875	10.8718	5.33	0.013197	0.013915	0.014671	0.015469	0.016310	5.02	5.58
Globe Holdings, Inc.	U33975AA8	08/06/98	08/01/09	49.672	VARIES	14.2895		0.395895	0.396395				83.23	
GATX Financial Corp.	U3697RAA7	10/25/04	06/15/11	95.703	6.273	7.0956	24.73	0.019196	0.019877	0.020582	0.021313	0.022069	7.06	7.56
Great Lakes Acquisition	U39022AA3	05/22/98	05/15/09	53.092	VARIES	13.1241		0.364562					48.85	
Intermedia Commun Inc	U45855AE0	02/24/99	03/01/09	55.057	VARIES	12.2493		0.340261					20.42	
Jostens Holding Corp.	U47995AA0	12/02/03	12/01/13	60.682	VARIES	10.2499		0.284721	0.284721	0.284721	0.284721	0.284721	102.50	102.50
Hovnanian K Enterprises	U48654AL8	10/20/09	10/15/16	98.208	10.625	10.9992				0.004920	0.005183	0.005468	.35	1.86
KI Holdings, Inc.	U49400AA9	11/18/04	11/15/14	61.808	VARIES	9.8747		0.249096	0.261395	0.274301	0.274300	0.274300	93.05	98.75
Lamar Media Corporation	U51260AD6	08/17/06	08/15/15	92.809	6.625	7.7500	14.49	0.018353	0.019064	0.019803	0.020571	0.021368	6.93	7.48
Language Ln Hldgs II Inc	U51303AA0	06/11/04	06/15/13*	50.460	VARIES	14.1249		0.366478	0.392360				130.73*	
Language Ln Hldgs II Inc	U51304AA8	06/11/04	06/15/12*	97.432	11.125	11.6262	11.74	0.009376	0.009921				3.32*	
Liberty Media Corp.	U52892AD5	01/11/01	01/15/31	100.000	3.500	N/A		0.367568	0.379602	0.392133	0.405174	0.418743	138.57	147.93
Linear Technology Corp.	U53476AA2	04/24/07	05/01/27	100.000	VARIES	7.0000		0.206694	0.211011	0.215480	0.220105	0.224892	75.71	78.97
Linear Technology Corp.	U53476AB0	04/24/07	05/01/27	100.000	VARIES	7.0001		0.206313	0.210495	0.214825	0.219305	0.223943	75.54	78.69
Marquee Holdings, Inc.	U57131AA9	08/18/04	08/15/14	55.894	VARIES	11.9996		0.296661	0.314460	0.333327	0.333327	0.333327	114.99	120.00
Michaels Stores, Inc.	U59329AE9	10/31/06	11/01/16	50.110	VARIES	N/A		0.252664	0.270193	0.288938	0.308983	0.330419	96.29	110.11
MTR Gaming Group, Inc.	U60753AC1	08/12/09	07/15/14	95.248	12.625	13.9919				0.019500	0.020660	0.022105	2.71	7.66
Muzak Holdings Finance	U62340AA9	03/18/99	03/15/10	53.328	VARIES	12.9997		0.361105	0.361105	0.361105			130.00	26.72
Nexstar Finance, Inc.	U6497BAC3	03/27/03	04/01/13	57.442	VARIES	11.3746		0.315966	0.315965	0.315965	0.315964	0.315964	113.75	113.75
New Omaha Holdings Corp.	U65169AA9	09/24/07	09/30/16	100.000	VARIES	11.4999		0.357921	0.378501	0.400265	0.423280	0.447619	136.41	152.55
Omnicom Group, Inc.	U68191AF9	02/07/01	02/07/31	100.000	VARIES	6.7111		0.302732	0.311886	0.321348	0.331127	0.341008	113.31	120.28
O'Sullivan Industries	U68328AA8	11/30/99	10/15/09	94.546	13.375	14.4277	46.98	0.025441	0.027276				7.56	
Pliant Corporation	U7263LAC1	02/17/04	06/15/09	73.627	VARIES	11.1182		0.308851					50.65	

* Called in 2009; 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 1/1/09	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2009 1st	2009 2nd	2009 3rd	2010 2nd	2010 3rd	-----	
								Period	Period	Period	Period	Period	2009	2010
Pope & Talbot, Inc.	U7316MAA0	07/30/02	06/01/13	86.415	8.375	10.5037	62.16	0.037304	0.039263	0.041325	0.043496	0.045780	13.90	15.40
Roche Holdings, Inc.	U75000AE6	01/19/00	01/19/15	66.386	0.000	2.7499	183.84	0.063962	0.064842	0.065733	0.066637	0.067553	23.47	24.12
R H Donnelley Corp.	U76214AB8	01/27/06	01/15/13	90.981	6.875	8.6239	31.60	0.033226	0.034659	0.036153	0.037712	0.039338	12.71	13.82
R H Donnelley Corp.	U76216AA5	01/27/06	01/15/13	90.981	6.875	8.6239	31.60	0.033226	0.034659	0.036153	0.037712	0.039338	12.71	13.82
Compass Minerls Intl Inc	U79616AB1	05/22/03	06/01/13	55.677	VARIES	11.9990		0.333317	0.333316	0.333315	0.333314	0.333313	119.99	119.99
The Service Master, Co.	U8151CAA8	07/24/08	07/15/15	97.266	10.750	11.3274		0.306048	0.306448	0.306892	0.307361	0.307857	110.39	110.73
Tabletop Holdings, Inc.	U81965AA0	11/12/03	05/15/14	55.131	VARIES	12.2495		0.340272	0.340271	0.340271	0.340270	0.340270	122.50	122.50
Sinclair Brdcast Grp Inc	U82751AE5	05/20/03	07/15/18	100.000	VARIES	9.2480		0.329012	0.337964	0.347330	0.357128	0.367380	123.10	130.13
Solo Cup Company	U83440AA2	07/02/09	11/01/13	97.928	10.500	11.1154			0.010697	0.011090	0.011707	0.012357	1.94	4.18
Sabine Pass LNG, LP	U8596QAC6	09/15/08	11/30/16	79.000	7.500	11.5231	4.75	0.045606	0.048233	0.051012	0.053952	0.057060	17.06	19.08
Tenet Healthcare Corp.	U88030AF5	06/15/09	07/01/19	95.229	8.875	9.6265		0.008118	0.008153	0.008546	0.008957		1.60	3.15
Tenet Healthcare Corp.	U88030AG3	03/03/09	05/01/15	89.500	9.000	11.4189		0.033887	0.034511	0.036481	0.038564	0.040766	10.37	13.77
Tenet Healthcare Corp.	U88030AH1	03/03/09	05/01/18	89.500	10.000	11.9135		0.018406	0.018759	0.019877	0.021061	0.022315	5.64	7.52
US Oncology Holdings, Inc	U91245AB3	03/13/07	03/15/12	98.000	0.000	N/A		0.011065	0.011088	0.011110	0.011132	0.011155	3.99	4.01
Ventas Realty LP	U92200AG6	04/13/09	06/01/16	84.250	6.500	9.5994		0.044096	0.044662	0.046805	0.049052	0.051406	11.56	17.39
Visant Holding Corp.	U9225GAA9	04/04/06	12/01/13	96.005	8.750	9.4957	11.19	0.013026	0.013645	0.014293	0.014971	0.015682	4.84	5.31
WMG Acquisition Corp.	U97128AA7	05/28/09	06/15/16	96.289	9.500	10.2522		0.010327	0.010378	0.010910	0.011470	0.012058	2.22	4.05
WMG Holdings Corp.	U97137AC4	12/23/04	12/15/14	63.002	VARIES	9.4995		0.240492	0.251915	0.263880	0.263880	0.263879	89.01	95.00
Wynn Las Vegas, LLC	U98347AD6	11/06/07	12/01/14	97.250	6.625	7.1268	3.62	0.009158	0.009485	0.009823	0.010173	0.010535	3.38	3.62
Wynn Las Vegas LLC	U98347AE4	10/19/09	11/01/17	97.823	7.875	8.2509			0.005453	0.005470	0.005695	0.005930	.39	2.04
Sirius XM Radia, Inc.	U9840AAA7	02/13/09	06/01/11	43.000	VARIES	N/A		0.710270	0.787424	0.938954	1.135536	1.389741	246.61	386.93

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 1/1/09	2009 1st Period	2009 2nd Period	2009 3rd Period	Calendar Year 2009
U.S. Treasury	912810FD5	04/15/98	04/15/28	100.000	3.625%	339.02	-0.293681	0.132984	0.048184	-2.45
U.S. Treasury	9128274Y5	01/15/99	01/15/09	100.000	3.875%	320.57	-0.815893			-11.42
U.S. Treasury	912810FH6	04/15/99	04/15/29	100.000	3.875%	317.41	-0.288941	0.130838	0.047406	-2.41
U.S. Treasury	9128275W8	01/15/00	01/15/10	100.000	4.250%	287.25	-0.795306	-0.038799	0.092960	-2.35
U.S. Treasury	9128276R8	01/15/01	01/15/11	100.000	3.500%	244.35	-0.768803	-0.037506	0.089862	-2.28
U.S. Treasury	912810FQ6	10/15/01	04/15/32	100.000	3.375%	220.13	-0.267606	0.121177	0.043905	-2.23
U.S. Treasury	9128277J5	01/15/02	01/15/12	100.000	3.375%	219.69	-0.753565	-0.036762	0.088081	-2.23
U.S. Treasury	912828AF7	07/15/02	07/15/12	100.000	3.000%	204.52	-0.744196	-0.036305	0.086986	-2.20
U.S. Treasury	912828BD1	07/15/03	07/15/13	100.000	1.875%	179.18	-0.728537	-0.035542	0.085155	-2.16
U.S. Treasury	912828BW9	01/15/04	01/15/14	100.000	2.000%	172.10	-0.724162	-0.035328	0.084644	-2.14
U.S. Treasury	912810FR4	07/15/04	01/15/25	100.000	2.375%	148.95	-0.709861	-0.034630	0.082972	-2.10
U.S. Treasury	912828CP3	07/15/04	07/15/14	100.000	2.000%	148.95	-0.709861	-0.034630	0.082972	-2.10
U.S. Treasury	912828CZ1	10/15/04	04/15/10	100.000	0.875%	143.20	-0.250732	0.113536	0.041137	-2.09
U.S. Treasury	912828DH0	01/15/05	01/15/15	100.000	1.625%	134.22	-0.700759	-0.034186	0.081909	-2.07
U.S. Treasury	912828EA4	07/15/05	07/15/15	100.000	1.875%	113.43	-0.687917	-0.033560	0.080408	-2.04
U.S. Treasury	912810FS2	01/15/06	01/15/26	100.000	2.000%	91.17	-0.674165	-0.032889	0.078800	-2.00
U.S. Treasury	912828ET3	01/15/06	01/15/16	100.000	2.000%	91.17	-0.674165	-0.032889	0.078800	-2.00
U.S. Treasury	912828FB1	04/15/06	04/15/11	100.000	2.375%	91.12	-0.239311	0.108364	0.039263	-2.00
U.S. Treasury	912828FL9	07/15/06	07/15/16	100.000	2.500%	72.40	-0.662567	-0.032323	0.077444	-1.96
U.S. Treasury	912810PS1	01/15/07	01/15/27	100.000	2.375%	73.93	-0.663510	-0.032369	0.077555	-1.96
U.S. Treasury	912828GD6	01/15/07	01/15/17	100.000	2.375%	73.93	-0.663510	-0.032369	0.077555	-1.96
U.S. Treasury	912828GN4	04/15/07	04/15/12	100.000	2.000%	67.28	-0.234081	0.105996	0.038405	-1.95
U.S. Treasury	912828GX2	07/15/07	07/15/17	100.000	2.625%	44.95	-0.645608	-0.031496	0.075462	-1.91
U.S. Treasury	912828HN3	01/15/08	01/15/18	100.000	1.625%	33.78	-0.638705	-0.031159	0.074655	-1.89
U.S. Treasury	912810PV4	01/15/08	01/15/28	100.000	1.750%	33.78	-0.638705	-0.031159	0.074655	-1.89
U.S. Treasury	912828HW3	04/15/08	04/15/13	100.000	0.625%	24.63	-0.224729	0.101761	0.036871	-1.87
U.S. Treasury	912828JE1	07/15/08	07/15/18	100.000	0.375%	4.33	-0.620509	-0.030271	0.072528	-1.84
U.S. Treasury	912810PZ5	01/15/09	01/15/29	100.000	2.500%			-0.030404	0.072846	6.88
U.S. Treasury	912828JX9	01/15/09	01/15/19	100.000	2.125%			-0.030404	0.072846	6.88
U.S. Treasury	912828KM1	04/15/09	04/15/14	100.000	1.250%			0.101633	0.036824	21.47
U.S. Treasury	912828LA6	07/15/09	07/15/19	100.000	1.875%				0.073249	12.45

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 2009).

Strips Maturing			Strips Maturing		
From	Through	OID per \$1000	From	Through	OID per \$1000
01/01/09	03/31/09	0.27	07/01/19	09/30/19	19.36
04/01/09	06/30/09	1.35	10/01/19	12/31/19	19.69
07/01/09	09/30/09	2.31	01/01/20	03/31/20	20.00
10/01/09	12/31/09	3.69	04/01/20	06/30/20	20.36
01/01/10	03/31/10	4.68	07/01/20	09/30/20	20.64
04/01/10	06/30/10	5.77	10/01/20	12/31/20	20.89
07/01/10	09/30/10	6.74	01/01/21	03/31/21	21.07
10/01/10	12/31/10	7.52	04/01/21	06/30/21	21.23
01/01/11	03/31/11	8.09	07/01/21	09/30/21	21.33
04/01/11	06/30/11	8.65	10/01/21	12/31/21	21.36
07/01/11	09/30/11	9.12	01/01/22	03/31/22	21.33
10/01/11	12/31/11	9.77	04/01/22	06/30/22	21.19
01/01/12	03/31/12	10.32	07/01/22	09/30/22	21.01
04/01/12	06/30/12	10.95	10/01/22	12/31/22	20.88
07/01/12	09/30/12	11.67	01/01/23	03/31/23	20.70
10/01/12	12/31/12	12.29	04/01/23	06/30/23	20.52
01/01/13	03/31/13	12.90	07/01/23	09/30/23	20.34
04/01/13	06/30/13	13.49	10/01/23	12/31/23	20.17
07/01/13	09/30/13	14.08	01/01/24	03/31/24	20.00
10/01/13	12/31/13	14.56	04/01/24	06/30/24	19.83
01/01/14	03/31/14	15.03	07/01/24	09/30/24	19.66
04/01/14	06/30/14	15.32	10/01/24	12/31/24	19.50
07/01/14	09/30/14	15.69	01/01/25	03/31/25	19.33
10/01/14	12/31/14	15.96	04/01/25	06/30/25	19.17
01/01/15	03/31/15	16.22	07/01/25	09/30/25	19.01
04/01/15	06/30/15	16.40	10/01/25	12/31/25	18.85
07/01/15	09/30/15	16.57	01/01/26	03/31/26	18.70
10/01/15	12/31/15	16.73	04/01/26	06/30/26	18.54
01/01/16	03/31/16	16.89	07/01/26	09/30/26	18.39
04/01/16	06/30/16	17.05	10/01/26	12/31/26	18.24
07/01/16	09/30/16	17.20	01/01/27	03/31/27	18.09
10/01/16	12/31/16	17.27	04/01/27	06/30/27	17.94
01/01/17	03/31/17	17.41	07/01/27	09/30/27	17.79
04/01/17	06/30/17	17.55	10/01/27	12/31/27	17.65
07/01/17	09/30/17	17.68	01/01/28	03/31/28	17.50
10/01/17	12/31/17	17.81	04/01/28	06/30/28	17.36
01/01/18	03/31/18	17.93	07/01/28	09/30/28	17.22
04/01/18	06/30/18	18.12	10/01/28	12/31/28	17.08
07/01/18	09/30/18	18.23	01/01/29	03/31/29	16.91
10/01/18	12/31/18	18.48	04/01/29	06/30/29	16.78
01/01/19	03/31/19	18.71	07/01/29	09/30/29	16.62
04/01/19	06/30/19	19.01	10/01/29	12/31/29	16.45
01/01/30	03/31/30	16.33	01/01/40	03/31/40	11.71
04/01/30	06/30/30	16.17	04/01/40	06/30/40	11.64
07/01/30	09/30/30	16.02	07/01/40	09/30/40	11.56

(continued)

Strips Maturing			Strips Maturing		
From	Through	OID per \$1000	From	Through	OID per \$1000
10/01/30	12/31/30	15.87	10/01/40	12/31/40	11.49
01/01/31	03/31/31	15.72	01/01/41	03/31/41	11.41
04/01/31	06/30/31	15.57	04/01/41	06/30/41	11.34
07/01/31	09/30/31	15.43	07/01/41	09/30/41	11.26
10/01/31	12/31/31	15.29	10/01/41	12/31/41	11.19
01/01/32	03/31/32	15.15	01/01/42	03/31/42	11.12
04/01/32	06/30/32	14.99	04/01/42	06/30/42	11.04
07/01/32	09/30/32	14.85	07/01/42	09/30/42	10.97
10/01/32	12/31/32	14.72	10/01/42	12/31/42	10.90
01/01/33	03/31/33	14.59	01/01/43	03/31/43	10.83
04/01/33	06/30/33	14.46	04/01/43	06/30/43	10.76
07/01/33	09/30/33	14.33	07/01/43	09/30/43	10.69
10/01/33	12/31/33	14.21	10/01/43	12/31/43	10.62
01/01/34	03/31/34	14.09	01/01/44	03/31/44	10.55
04/01/34	06/30/34	13.97	04/01/44	06/30/44	10.48
07/01/34	09/30/34	13.85	07/01/44	09/30/44	10.41
10/01/34	12/31/34	13.73	10/01/44	12/31/44	10.34
01/01/35	03/31/35	13.61	01/01/45	03/31/45	10.27
04/01/35	06/30/35	13.50	04/01/45	06/30/45	10.20
07/01/35	09/30/35	13.39	07/01/45	09/30/45	10.14
10/01/35	12/31/35	13.27	10/01/45	12/31/45	10.07
01/01/36	03/31/36	13.17	01/01/46	03/31/46	10.01
04/01/36	06/30/36	13.06	04/01/46	06/30/46	9.94
07/01/36	09/30/36	12.95	07/01/46	09/30/46	9.88
10/01/36	12/31/36	12.85	10/01/46	12/31/46	9.81
01/01/37	03/31/37	12.74	01/01/47	03/31/47	9.75
04/01/37	06/30/37	12.64	04/01/47	06/30/47	9.68
07/01/37	09/30/37	12.54	07/01/47	09/30/47	9.62
10/01/37	12/31/37	12.44	10/01/47	12/31/47	9.55
01/01/38	03/31/38	12.34	01/01/48	03/31/48	9.49
04/01/38	06/30/38	12.26	04/01/48	06/30/48	9.43
07/01/38	09/30/38	12.18	07/01/48	09/30/48	9.37
10/01/38	12/31/38	12.10	10/01/48	12/31/48	9.31
01/01/39	03/31/39	12.02	01/01/49	03/31/49	9.25
04/01/39	06/30/39	11.94	04/01/49	06/30/49	9.18
07/01/39	09/30/39	11.87	07/01/49	09/30/49	9.12
10/01/39	12/31/39	11.79	10/01/49	12/31/49	9.06

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 2009, 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 2009 - October 2010

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2009 Interest(Per \$1,000 Maturity Value)
912795J51	01/02/09	07/03/08	98.914	10.86
912795J69	01/08/09	07/10/08	98.958	10.42
912795J77	01/15/09	07/17/08	99.011	9.89
912795J85	01/22/09	07/24/08	99.029	9.71
912795J93	01/29/09	07/31/08	99.049	9.51
912795K26	02/05/09	08/07/08	99.029	9.71
912795K34	02/12/09	08/14/08	98.978	10.22
912795K42	02/19/09	08/21/08	98.999	10.01
912795K59	02/26/09	08/28/08	99.026	9.74
912795K67	03/05/09	09/04/08	99.044	9.56
912795K75	03/12/09	09/11/08	99.039	9.61
912795K83	03/19/09	09/18/08	99.216	7.84
912795K91	03/26/09	09/25/08	99.095	9.05
912795L25	04/02/09	10/02/08	99.221	7.79
912795L33	04/09/09	10/09/08	99.443	5.57
912795L41	04/16/09	10/16/08	99.443	5.57
912795L58	04/23/09	10/23/08	99.090	9.10
912795T92	04/29/09	10/20/08	99.283	7.17
912795L66	04/30/09	10/30/08	99.292	7.08
912795L74	05/07/09	11/06/08	99.443	5.57
912795L82	05/14/09	11/13/08	99.499	5.01
912795V32	05/15/09	11/14/08	99.499	5.01
912795L90	05/21/09	11/20/08	99.575	4.25
912795M24	05/28/09	11/28/08	99.753	2.47
912795Q79	06/04/09	06/05/08	97.871	21.29
912795M40	06/11/09	12/11/08	99.848	1.52
9127952E0	06/15/09	06/04/09	99.995	0.05
912795M57	06/18/09	12/18/08	99.863	1.37
912795U25	06/24/09	10/20/08	99.073	9.27
912795M65	06/25/09	12/26/08	99.857	1.43
912795Q87	07/02/09	07/03/08	97.679	23.21
912795M99	07/09/09	01/08/09	99.838	1.62
912795N23	07/16/09	01/15/09	99.853	1.47
912795N31	07/23/09	01/22/09	99.838	1.62
912795Q95	07/30/09	07/31/08	97.684	23.16
912795N56	08/06/09	02/05/09	99.802	1.98
912795N64	08/13/09	02/12/09	99.757	2.43
912795N72	08/20/09	02/19/09	99.762	2.38
912795S28	08/27/09	08/28/08	97.836	21.64
912795N98	09/03/09	03/05/09	99.777	2.23
912795P21	09/10/09	03/12/09	99.767	2.33
912795V81	09/15/09	12/11/08	99.699	3.01
912795P39	09/17/09	03/19/09	99.775	2.25
912795S36	09/24/09	09/25/08	98.023	19.77
912795P54	10/01/09	04/02/09	99.787	2.13
912795P62	10/08/09	04/09/09	99.797	2.03

Section III-A (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2009 Interest(Per \$1,000 Maturity Value)
912795P70	10/15/09	04/16/09	99.812	1.88
912795S44	10/22/09	10/23/08	98.260	17.40
912795P96	10/29/09	04/30/09	99.845	1.55
912795Q20	11/05/09	05/07/09	99.833	1.67
912795Q38	11/12/09	05/14/09	99.845	1.55
912795S51	11/19/09	11/20/08	98.948	10.52
912795Q53	11/27/09	05/28/09	99.847	1.53
912795Q61	12/03/09	06/04/09	99.853	1.47
912795R37	12/10/09	06/11/09	99.825	1.75
912795S69	12/17/09	12/18/08	99.403	5.97
912795R52	12/24/09	06/25/09	99.830	1.70
912795R60	12/31/09	07/02/09	99.823	1.77

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	99.855	1.45
912795R86	01/14/10	01/15/09	99.565	4.35
912795R94	01/21/10	07/23/09	99.855	1.45
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	99.863	1.37
912795T43	02/25/10	08/27/09	99.871	1.29
912795T50	03/04/10	09/03/09	99.878	1.22
912795T68	03/11/10	03/12/09	99.292	7.08
912795T76	03/18/10	09/17/09	99.893	1.07
912795T84	03/25/10	09/24/09	99.903	0.97
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
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
912795U58	06/03/10	06/04/09	99.550	4.50
912795UT6	06/10/10	07/06/09	99.491	5.09
912795UU3	06/17/10	08/18/09	99.625	3.75
912795U66	07/01/10	07/02/09	99.448	5.52
912795UY5	07/15/10	09/10/09	99.670	3.30
912795U74	07/29/10	07/30/09	99.524	4.76
912795U82	08/26/10	08/27/09	99.534	4.66
912795U90	09/23/10	09/24/09	99.590	4.10
912795UH2	10/21/10	10/22/09	99.620	3.80

Section III-B

FEDERAL HOME LOAN BANKS
Short-Term Obligations Issued at a
Discount and Maturing in 2009

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2009 Interest(Per \$1,000 Maturity Value)
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313385AB2	01/02/09	01/03/08	96.259	37.41
313385AE6	01/05/09	01/07/08	96.491	35.09
313385AF3	01/06/09	07/21/08	98.714	12.86
313385AG1	01/07/09	07/03/08	98.721	12.79
313385AH9	01/08/09	01/10/08	96.714	32.86
313385AJ5	01/09/09	01/11/08	96.866	31.34
313385AM8	01/12/09	01/18/08	97.100	29.00
313385AN6	01/13/09	01/15/08	97.017	29.83
313385AP1	01/14/09	04/16/08	98.430	15.70
313385AQ9	01/15/09	01/15/08	97.031	29.69
313385AR7	01/16/09	04/18/08	98.392	16.08
313385AV8	01/20/09	01/22/08	97.442	25.58
313385AW6	01/21/09	01/23/08	97.826	21.74
313385AX4	01/22/09	01/25/08	97.379	26.21
313385AY2	01/23/09	01/23/08	97.814	21.86
313385BB1	01/26/09	01/30/08	97.436	25.64
313385BC9	01/27/09	02/14/08	97.728	22.72
313385BD7	01/28/09	01/29/08	97.567	24.33
313385BE5	01/29/09	01/30/08	97.415	25.85
313385BF2	01/30/09	02/01/08	97.674	23.26
313385BJ4	02/02/09	02/06/08	97.667	23.33
313385BK1	02/03/09	08/01/08	98.641	13.59
313385BL9	02/04/09	02/04/08	97.554	24.46
313385BM7	02/05/09	07/10/08	98.542	14.58
313385BN5	02/06/09	08/04/08	98.621	13.79
313385BR6	02/09/09	02/14/08	97.643	23.57
313385BS4	02/10/09	02/13/08	97.651	23.49
313385BT2	02/11/09	02/11/08	97.622	23.78
313385BU9	02/12/09	02/19/08	97.657	23.43
313385BV7	02/13/09	02/14/08	97.638	23.62
313385BZ8	02/17/09	02/19/08	97.624	23.76
313385CA2	02/18/09	05/15/08	98.179	18.21
313385CB0	02/19/09	02/20/08	97.607	23.93
313385CC8	02/20/09	02/22/08	97.634	23.66
313385CF1	02/23/09	02/25/08	97.634	23.66
313385CG9	02/24/09	02/25/08	97.607	23.93
313385CH7	02/25/09	02/28/08	97.701	22.99
313385CJ3	02/26/09	03/12/08	97.953	20.47
313385CK0	02/27/09	02/28/08	97.688	23.12
313385CN4	03/02/09	03/07/08	97.950	20.50
313385CP9	03/03/09	03/04/08	97.796	22.04
313385CQ7	03/04/09	03/06/08	97.832	21.68
313385CR5	03/05/09	03/05/08	97.762	22.38
313385CS3	03/06/09	08/28/08	98.564	14.36

Section III-B (Continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2009 Interest(Per \$1,000 Maturity Value)
313385CV6	03/09/09	03/10/08	97.978	20.22
313385CW4	03/10/09	03/12/08	97.832	21.68
313385CX2	03/11/09	03/13/08	97.852	21.48
313385CY0	03/12/09	03/13/08	97.846	21.54
313385CZ7	03/13/09	03/14/08	98.028	19.72
313385DC7	03/16/09	03/17/08	98.483	15.17
313385DD5	03/17/09	03/17/08	98.479	15.21
313385DE3	03/18/09	03/25/08	97.892	21.08
313385DF0	03/19/09	03/20/08	98.150	18.50
313385DG8	03/20/09	03/25/08	97.880	21.20
313385DK9	03/23/09	04/21/08	98.021	19.79
313385DL7	03/24/09	03/26/08	97.883	21.17
313385DM5	03/25/09	03/26/08	97.877	21.23
313385DN3	03/26/09	03/26/08	97.871	21.29
313385DP8	03/27/09	03/27/08	97.881	21.19
313385DS2	03/30/09	03/31/08	97.907	20.93
313385DT0	03/31/09	04/04/08	97.878	21.22
313385DU7	04/01/09	04/02/08	97.856	21.44
313385DV5	04/02/09	04/02/08	97.790	22.10
313385DW3	04/03/09	04/07/08	97.894	21.06
313385DZ6	04/06/09	04/07/08	97.877	21.23
313385EA0	04/07/09	05/09/08	97.947	20.53
313385EB8	04/08/09	04/11/08	97.939	20.61
313385EC6	04/09/09	04/16/08	97.912	20.88
313385EG7	04/13/09	04/14/08	97.917	20.83
313385EH5	04/14/09	04/14/08	97.911	20.89
313385EJ1	04/15/09	04/15/08	97.851	21.49
313385EK8	04/16/09	04/17/08	97.876	21.24
313385EL6	04/17/09	06/30/08	97.858	21.42
313385EP7	04/20/09	04/21/08	97.735	22.65
313385EQ5	04/21/09	07/01/08	97.891	21.09
313385ER3	04/22/09	04/23/08	97.695	23.05
313385ES1	04/23/09	04/24/08	97.674	23.26
313385ET9	04/24/09	04/28/08	97.613	23.87
313385EW2	04/27/09	04/28/08	97.573	24.27
313385EX0	04/28/09	04/28/08	97.567	24.33
313385EY8	04/29/09	04/30/08	97.674	23.26
313385EZ5	04/30/09	04/30/08	97.698	23.02
313385FA9	05/01/09	05/01/08	97.861	21.39
313385FD3	05/04/09	05/09/08	97.750	22.50
313385FE1	05/05/09	05/05/08	97.668	23.32
313385FF8	05/06/09	05/07/08	97.664	23.36
313385FG6	05/07/09	05/12/08	97.750	22.50
313385FH4	05/08/09	05/09/08	97.725	22.75
313385FL5	05/11/09	05/12/08	97.715	22.85
313385FM3	05/12/09	05/14/08	97.640	23.60
313385FN1	05/13/09	05/14/08	97.594	24.06
313385FP6	05/14/09	05/15/08	97.573	24.27

Section III-B (Continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2009 Interest(Per \$1,000 Maturity Value)
313385FQ4	05/15/09	05/16/08	97.634	23.66
313385FT8	05/18/09	05/19/08	97.634	23.66
313385FU5	05/19/09	05/20/08	97.657	23.43
313385FV3	05/20/09	05/20/08	97.668	23.32
313385FW1	05/21/09	05/22/08	97.595	24.05
313385FX9	05/22/09	05/22/08	97.617	23.83
313385GB6	05/26/09	05/27/08	97.498	25.02
313385GC4	05/27/09	05/27/08	97.486	25.14
313385GD2	05/28/09	05/28/08	97.465	25.35
313385GE0	05/29/09	05/29/08	97.384	26.16
313385GH3	06/01/09	06/04/08	97.486	25.14
313385GJ9	06/02/09	06/03/08	97.472	25.28
313385GK6	06/03/09	06/05/08	97.499	25.01
313385GL4	06/04/09	06/04/08	97.465	25.35
313385GM2	06/05/09	06/06/08	97.462	25.38
313385GQ3	06/08/09	09/09/08	98.217	17.83
313385GR1	06/09/09	06/09/08	97.455	25.45
313385GS9	06/10/09	06/17/08	97.166	28.34
313385GT7	06/11/09	06/12/08	97.189	28.11
313385GU4	06/12/09	06/12/08	97.181	28.19
313385GX8	06/15/09	06/17/08	97.096	29.04
313385GY6	06/16/09	09/04/08	97.712	22.88
313385GZ3	06/17/09	06/19/08	97.177	28.23
313385HA7	06/18/09	06/19/08	97.169	28.31
313385HB5	06/19/09	06/19/08	97.080	29.20
313385HE9	06/22/09	06/26/08	97.092	29.08
313385HF6	06/23/09	07/10/08	97.458	25.42
313385HG4	06/24/09	06/24/08	97.029	29.71
313385HH2	06/25/09	06/30/08	97.270	27.30
313385HJ8	06/26/09	06/26/08	97.161	28.39
313385HM1	06/29/09	09/03/08	97.600	24.00
313385HN9	06/30/09	07/01/08	97.310	26.90
313385HP4	07/01/09	07/02/08	97.321	26.79
313385HQ2	07/02/09	07/02/08	97.262	27.38
313385HU3	07/06/09	07/28/08	97.351	26.49
313385HV1	07/07/09	07/07/08	97.293	27.07
313385HW9	07/08/09	07/16/08	97.318	26.82
313385HX7	07/09/09	07/09/08	97.323	26.77
313385HY5	07/10/09	07/11/08	97.281	27.19
313385JB3	07/13/09	07/17/08	97.195	28.05
313385JC1	07/14/09	07/15/08	97.280	27.20
313385JD9	07/15/09	07/16/08	97.240	27.60
313385JE7	07/16/09	07/16/08	97.232	27.68
313385JF4	07/17/09	07/23/08	97.018	29.82
313385JJ6	07/20/09	07/22/08	96.985	30.15
313385JK3	07/21/09	07/28/08	97.186	28.14
313385JL1	07/22/09	07/22/08	96.968	30.32
313385JM9	07/23/09	07/24/08	96.997	30.03

Section III-B (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2009 Interest(Per \$1,000 Maturity Value)
313385JN7	07/24/09	07/25/08	97.189	28.11
313385JR8	07/27/09	08/01/08	97.240	27.60
313385JS6	07/28/09	07/30/08	97.126	28.74
313385JT4	07/29/09	07/29/08	97.110	28.90
313385JU1	07/30/09	10/24/08	97.675	23.25
313385JV9	07/31/09	07/31/08	97.181	28.19
313385JY3	08/03/09	08/08/08	97.200	28.00
313385JZ0	08/04/09	08/04/08	97.121	28.79
313385KA3	08/05/09	08/07/08	97.177	28.23
313385KB1	08/06/09	08/07/08	97.109	28.91
313385KC9	08/07/09	08/11/08	97.192	28.08
313385KF2	08/10/09	08/20/08	97.121	28.79
313385KG0	08/11/09	10/28/08	97.568	24.32
313385KH8	08/12/09	08/13/08	97.159	28.41
313385KJ4	08/13/09	08/20/08	97.226	27.74
313385KK1	08/14/09	08/15/08	97.179	28.21
313385KN5	08/17/09	08/19/08	97.096	29.04
313385KP0	08/18/09	08/22/08	97.082	29.18
313385KQ8	08/19/09	09/05/08	97.255	27.45
313385KR6	08/20/09	08/20/08	97.039	29.61
313385KS4	08/21/09	08/22/08	97.054	29.46
313385KV7	08/24/09	08/26/08	97.066	29.34
313385KW5	08/25/09	08/26/08	97.058	29.42
313385KX3	08/26/09	08/26/08	97.050	29.50
313385KY1	08/27/09	08/27/08	97.039	29.61
313385KZ8	08/28/09	08/28/08	97.039	29.61
313385LC8	08/31/09	09/03/08	97.084	29.16
313385LD6	09/01/09	09/03/08	97.076	29.24
313385LE4	09/02/09	09/03/08	97.068	29.32
313385LF1	09/03/09	09/03/08	97.060	29.40
313385LG9	09/04/09	09/05/08	97.118	28.82
313385LL8	09/08/09	09/09/08	97.472	25.28
313385LM6	09/09/09	09/11/08	97.429	25.71
313385LN4	09/10/09	09/11/08	97.423	25.77
313385LP9	09/11/09	09/15/08	97.443	25.57
313385LS3	09/14/09	09/15/08	97.422	25.78
313385LT1	09/15/09	09/17/08	97.428	25.72
313385LU8	09/16/09	09/16/08	97.415	25.85
313385LV6	09/17/09	09/17/08	97.404	25.96
313385LW4	09/18/09	09/18/08	97.212	27.88
313385LZ7	09/21/09	09/22/08	97.068	29.32
313385MA1	09/22/09	09/22/08	97.060	29.40
313385MB9	09/23/09	09/23/08	96.958	30.42
313385MC7	09/24/09	10/01/08	96.887	31.13
313385MD5	09/25/09	09/26/08	96.764	32.36
313385MG8	09/28/09	10/30/08	97.595	24.05
313385MH6	09/29/09	09/29/08	96.847	31.53
313385MJ2	09/30/09	09/30/08	96.958	30.42

Section III-B (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2009 Interest(Per \$1,000 Maturity Value)
313385MK9	10/01/09	10/01/08	96.827	31.73
313385ML7	10/02/09	10/14/08	97.353	26.47
313385MP8	10/05/09	10/06/08	97.381	26.19
313385MQ6	10/06/09	10/09/08	97.587	24.13
313385MR4	10/07/09	10/08/08	97.375	26.25
313385MS2	10/08/09	10/09/08	97.751	22.49
313385MT0	10/09/09	10/15/08	97.008	29.92
313385MX1	10/13/09	10/20/08	97.066	29.34
313385MY9	10/14/09	10/16/08	96.855	31.45
313385MZ6	10/15/09	10/15/08	96.958	30.42
313385NA0	10/16/09	10/16/08	96.756	32.44
313385ND4	10/19/09	10/28/08	96.934	30.66
313385NE2	10/20/09	10/23/08	96.983	30.17
313385NF9	10/21/09	10/21/08	97.009	29.91
313385NG7	10/22/09	10/22/08	96.958	30.42
313385NH5	10/23/09	10/23/08	96.908	30.92
313385NL6	10/26/09	10/31/08	97.300	27.00
313385NM4	10/27/09	10/27/08	96.908	30.92
313385NN2	10/28/09	10/29/08	96.967	30.33
313385NP7	10/29/09	10/29/08	96.958	30.42
313385NQ5	10/30/09	10/30/08	97.263	27.37
313385NT9	11/02/09	11/06/08	97.543	24.57
313385NU6	11/03/09	11/07/08	98.045	19.55
313385NV4	11/04/09	11/05/08	97.978	20.22
313385NW2	11/05/09	11/06/08	97.978	20.22
313385NX0	11/06/09	11/07/08	98.027	19.73
313385PA8	11/09/09	11/17/08	97.818	21.82
313385PB6	11/10/09	11/17/08	97.812	21.88
313385PD2	11/12/09	11/13/08	97.927	20.73
313385PE0	11/13/09	11/14/08	97.745	22.55
313385PH3	11/16/09	11/20/08	98.195	18.05
313385PJ9	11/17/09	11/17/08	97.770	22.30
313385PK6	11/18/09	02/19/09	99.373	6.27
313385PL4	11/19/09	11/21/08	98.185	18.15
313385PM2	11/20/09	11/20/08	98.175	18.25
313385PQ3	11/23/09	11/24/08	98.231	17.69
313385PR1	11/24/09	11/24/08	98.195	18.05
313385PS9	11/25/09	11/25/08	98.276	17.24
313385PU4	11/27/09	12/01/08	98.396	16.04
313385PX8	11/30/09	12/02/08	98.387	16.13
313385PY6	12/01/09	12/02/08	98.301	16.99
313385PZ3	12/02/09	12/05/08	98.944	10.56
313385QA7	12/03/09	12/03/08	98.378	16.22
313385QB5	12/04/09	12/04/08	98.431	15.69
313385QE9	12/07/09	12/09/08	98.790	12.10
313385QF6	12/08/09	12/08/08	98.885	11.15
313385QG4	12/09/09	12/09/08	98.783	12.17
313385QH2	12/10/09	12/10/08	98.864	11.36

Section III-B (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2009 Interest(Per \$1,000 Maturity Value)
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313385QJ8	12/11/09	12/11/08	99.138	8.62
313385QM1	12/14/09	12/15/08	99.060	9.40
313385QN9	12/15/09	12/16/08	99.060	9.40
313385QP4	12/16/09	12/17/08	99.292	7.08
313385QQ2	12/17/09	12/19/08	99.264	7.36
313385QR0	12/18/09	12/18/08	99.290	7.10
313385QU3	12/21/09	12/22/08	99.242	7.58
313385QV1	12/22/09	12/22/08	99.240	7.60
313385QW9	12/23/09	12/23/08	99.189	8.11
313385QX7	12/24/09	12/26/08	99.143	8.57
313385RB4	12/28/09	01/05/09	99.157	8.43
313385RC2	12/29/09	01/02/09	99.228	7.72
313385RD0	12/30/09	01/02/09	99.226	7.74
313385RE8	12/31/09	12/31/08	99.290	7.10

Section III-C

FEDERAL NATIONAL MORTGAGE ASSOCIATION
Short-Term Obligations Issued at a
Discount and Maturing in 2009

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2009 Interest(Per \$1,000 Maturity Value)
313589AB9	01/02/09	02/21/08	97.911	20.89
313589AE3	01/05/09	01/14/08	97.184	28.16
313589AF0	01/06/09	05/29/08	98.551	14.49
313589AG8	01/07/09	03/26/08	98.398	16.02
313589AH6	01/08/09	08/05/08	98.860	11.40
313589AJ2	01/09/09	04/14/08	98.493	15.07
313589AM5	01/12/09	04/11/08	98.459	15.41
313589AN3	01/13/09	06/19/08	98.556	14.44
313589AP8	01/14/09	03/24/08	98.553	14.47
313589AQ6	01/15/09	01/24/08	97.779	22.21
313589AR4	01/16/09	02/21/08	97.883	21.17
313589AV5	01/20/09	03/06/08	98.231	17.69
313589AW3	01/21/09	05/28/08	98.453	15.47
313589AX1	01/22/09	03/05/08	98.161	18.39
313589AY9	01/23/09	03/12/08	98.433	15.67
313589BB8	01/26/09	02/25/08	97.797	22.03
313589BC6	01/27/09	02/28/08	97.968	20.32
313589BD4	01/28/09	04/15/08	98.368	16.32
313589BE2	01/29/09	02/28/08	97.928	20.72
313589BF9	01/30/09	02/06/08	97.676	23.24
313589BJ1	02/02/09	02/21/08	97.725	22.75
313589BK8	02/03/09	08/19/08	98.735	12.65
313589BL6	02/04/09	05/02/08	98.417	15.83
313589BM4	02/05/09	03/20/08	98.479	15.21
313589BN2	02/06/09	06/03/08	98.402	15.98
313589BR3	02/09/09	04/15/08	98.325	16.75
313589BS1	02/10/09	05/16/08	98.380	16.20
313589BT9	02/11/09	07/23/08	98.410	15.90
313589BU6	02/12/09	05/13/08	98.365	16.35
313589BV4	02/13/09	03/27/08	98.197	18.03
313589BZ5	02/17/09	03/24/08	98.167	18.33
313589CA9	02/18/09	03/24/08	98.161	18.39
313589CB7	02/19/09	05/16/08	98.303	16.97
313589CC5	02/20/09	03/24/08	98.150	18.50
313589CF8	02/23/09	05/16/08	98.278	17.22
313589CG6	02/24/09	03/26/08	98.120	18.80
313589CH4	02/25/09	05/07/08	98.220	17.80
313589CJ0	02/26/09	04/04/08	98.141	18.59
313589CK7	02/27/09	03/05/08	97.841	21.59
313589CN1	03/02/09	05/09/08	98.235	17.65
313589CP6	03/03/09	06/17/08	98.093	19.07
313589CQ4	03/04/09	06/23/08	98.151	18.49
313589CR2	03/05/09	04/24/08	98.154	18.46
313589CS0	03/06/09	06/05/08	98.189	18.11

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2009 Interest(Per \$1,000 Maturity Value)
313589CV3	03/09/09	05/27/08	98.181	18.19
313589CW1	03/10/09	03/28/08	98.169	18.31
313589CX9	03/11/09	07/11/08	98.333	16.67
313589CY7	03/12/09	06/19/08	98.057	19.43
313589CZ4	03/13/09	06/16/08	97.968	20.32
313589DC4	03/16/09	04/28/08	98.077	19.23
313589DD2	03/17/09	06/20/08	98.005	19.95
313589DE0	03/18/09	05/15/08	98.107	18.93
313589DF7	03/19/09	06/11/08	97.939	20.61
313589DG5	03/20/09	05/13/08	98.099	19.01
313589DK6	03/23/09	05/05/08	98.140	18.60
313589DL4	03/24/09	06/24/08	97.930	20.70
313589DM2	03/25/09	06/27/08	98.013	19.87
313589DN0	03/26/09	06/16/08	97.846	21.54
313589DP5	03/27/09	04/02/08	97.818	21.82
313589DS9	03/30/09	04/14/08	98.085	19.15
313589DT7	03/31/09	05/07/08	98.087	19.13
313589DU4	04/01/09	04/29/08	97.997	20.03
313589DV2	04/02/09	05/29/08	97.861	21.39
313589DW0	04/03/09	06/17/08	97.817	21.83
313589DZ3	04/06/09	04/14/08	97.908	20.92
313589EA7	04/07/09	08/19/08	98.229	17.71
313589EB5	04/08/09	09/22/08	98.455	15.45
313589EC3	04/09/09	07/22/08	97.963	20.37
313589ED1	04/10/09	07/23/08	97.927	20.73
313589EG4	04/13/09	05/20/08	97.914	20.86
313589EH2	04/14/09	05/22/08	97.902	20.98
313589EJ8	04/15/09	04/24/08	97.904	20.96
313589EK5	04/16/09	06/06/08	97.915	20.85
313589EL3	04/17/09	05/19/08	97.863	21.37
313589EP4	04/20/09	06/16/08	97.639	23.61
313589EQ2	04/21/09	08/21/08	98.137	18.63
313589ER0	04/22/09	07/17/08	97.853	21.47
313589ES8	04/23/09	06/16/08	97.590	24.10
313589ET6	04/24/09	06/18/08	97.675	23.25
313589EW9	04/27/09	06/13/08	97.589	24.11
313589EX7	04/28/09	07/31/08	97.952	20.48
313589EY5	04/29/09	06/24/08	97.588	24.12
313589EZ2	04/30/09	06/19/08	97.594	24.06
313589FA6	05/01/09	05/07/08	97.662	23.38
313589FD0	05/04/09	06/19/08	97.554	24.46
313589FE8	05/05/09	06/17/08	97.549	24.51
313589FF5	05/06/09	08/13/08	98.005	19.95
313589FG3	05/07/09	06/13/08	97.513	24.87
313589FH1	05/08/09	05/20/08	97.725	22.75
313589FL2	05/11/09	05/29/08	97.619	23.81
313589FM0	05/12/09	05/30/08	97.542	24.58
313589FN8	05/13/09	05/30/08	97.545	24.55

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2009 Interest(Per \$1,000 Maturity Value)
313589FP3	05/14/09	05/29/08	97.511	24.89
313589FQ1	05/15/09	05/28/08	97.556	24.44
313589FT5	05/18/09	08/15/08	97.876	21.24
313589FU2	05/19/09	11/25/08	99.441	5.59
313589FV0	05/20/09	08/06/08	97.800	22.00
313589FW8	05/21/09	08/14/08	97.861	21.39
313589FX6	05/22/09	07/30/08	97.681	23.19
313589GB3	05/26/09	07/11/08	97.776	22.24
313589GC1	05/27/09	08/27/08	97.846	21.54
313589GD9	05/28/09	08/19/08	97.822	21.78
313589GE7	05/29/09	06/04/08	97.477	25.23
313589GH0	06/01/09	06/25/08	97.338	26.62
313589GJ6	06/02/09	09/04/08	97.900	21.00
313589GK3	06/03/09	08/07/08	97.667	23.33
313589GL1	06/04/09	09/03/08	97.892	21.08
313589GM9	06/05/09	09/03/08	97.884	21.16
313589GQ0	06/08/09	07/08/08	97.646	23.54
313589GR8	06/09/09	08/08/08	97.670	23.30
313589GS6	06/10/09	07/23/08	97.406	25.94
313589GT4	06/11/09	07/22/08	97.408	25.92
313589GU1	06/12/09	07/28/08	97.563	24.37
313589GX5	06/15/09	07/01/08	97.441	25.59
313589GY3	06/16/09	08/20/08	97.667	23.33
313589GZ0	06/17/09	09/30/08	97.833	21.67
313589HA4	06/18/09	08/15/08	97.638	23.62
313589HB2	06/19/09	06/27/08	97.323	26.77
313589HE6	06/22/09	07/21/08	97.303	26.97
313589HF3	06/23/09	11/24/08	99.150	8.50
313589HG1	06/24/09	07/23/08	97.247	27.53
313589HH9	06/25/09	07/30/08	97.388	26.12
313589HJ5	06/26/09	07/21/08	97.271	27.29
313589HM8	06/29/09	08/15/08	97.536	24.64
313589HN6	06/30/09	07/31/08	97.255	27.45
313589HP1	07/01/09	07/28/08	97.371	26.29
313589HQ9	07/02/09	07/09/08	97.312	26.88
313589HR7	07/03/09	01/30/09	99.790	2.10
313589HU0	07/06/09	09/15/08	98.073	19.27
313589HV8	07/07/09	10/02/08	97.683	23.17
313589HW6	07/08/09	10/14/08	97.812	21.88
313589HX4	07/09/09	11/20/08	98.973	10.27
313589HY2	07/10/09	07/17/08	97.216	27.84
313589JB0	07/13/09	07/22/08	97.093	29.07
313589JC8	07/14/09	08/14/08	97.411	25.89
313589JD6	07/15/09	08/06/08	97.313	26.87
313589JE4	07/16/09	07/21/08	97.070	29.30
313589JF1	07/17/09	10/20/08	97.788	22.12
313589JJ3	07/20/09	07/29/08	97.162	28.38
313589JK0	07/21/09	08/07/08	97.255	27.45

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2009 Interest(Per \$1,000 Maturity Value)
313589JL8	07/22/09	07/30/08	97.194	28.06
313589JM6	07/23/09	10/21/08	97.747	22.53
313589JN4	07/24/09	09/16/08	97.909	20.91
313589JR5	07/27/09	08/27/08	97.319	26.81
313589JS3	07/28/09	09/05/08	97.501	24.99
313589JT1	07/29/09	10/28/08	97.831	21.69
313589JU8	07/30/09	08/06/08	97.206	27.94
313589JV6	07/31/09	08/29/08	97.331	26.69
313589JY0	08/03/09	10/03/08	97.382	26.18
313589JZ7	08/04/09	11/06/08	98.532	14.68
313589KA0	08/05/09	11/06/08	98.527	14.73
313589KB8	08/06/09	09/18/08	97.558	24.42
313589KC6	08/07/09	08/13/08	97.183	28.17
313589KF9	08/10/09	10/02/08	97.313	26.87
313589KG7	08/11/09	10/15/08	97.542	24.58
313589KH5	08/12/09	11/04/08	98.166	18.34
313589KJ1	08/13/09	10/20/08	97.566	24.34
313589KK8	08/14/09	09/17/08	97.674	23.26
313589KN2	08/17/09	08/27/08	97.160	28.40
313589KP7	08/18/09	09/12/08	97.620	23.80
313589KQ5	08/19/09	08/28/08	97.162	28.38
313589KR3	08/20/09	10/20/08	97.509	24.91
313589KS1	08/21/09	09/03/08	97.282	27.18
313589KV4	08/24/09	11/06/08	98.424	15.76
313589KW2	08/25/09	12/03/08	99.006	9.94
313589KX0	08/26/09	11/20/08	98.566	14.34
313589KY8	08/27/09	12/18/08	99.755	2.45
313589KZ5	08/28/09	09/11/08	97.602	23.98
313589LC5	08/31/09	09/10/08	97.594	24.06
313589LD3	09/01/09	10/02/08	97.217	27.83
313589LE1	09/02/09	12/02/08	98.820	11.80
313589LF8	09/03/09	11/04/08	98.022	19.78
313589LG6	09/04/09	10/07/08	97.741	22.59
313589LL5	09/08/09	10/06/08	97.473	25.27
313589LM3	09/09/09	09/18/08	97.399	26.01
313589LN1	09/10/09	12/11/08	99.621	3.79
313589LP6	09/11/09	11/24/08	98.666	13.34
313589LS0	09/14/09	11/06/08	98.310	16.90
313589LT8	09/15/09	10/16/08	97.078	29.22
313589LU5	09/16/09	10/09/08	98.052	19.48
313589LV3	09/17/09	12/11/08	99.611	3.89
313589LW1	09/18/09	10/03/08	97.278	27.22
313589LZ4	09/21/09	01/05/09	99.532	4.68
313589MA8	09/22/09	01/26/09	99.628	3.72
313589MB6	09/23/09	10/14/08	97.133	28.67
313589MC4	09/24/09	10/14/08	97.125	28.75
313589MD2	09/25/09	10/02/08	96.753	32.47
313589MG5	09/28/09	01/02/09	99.544	4.56

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2009 Interest(Per \$1,000 Maturity Value)
313589MH3	09/29/09	01/02/09	99.543	4.57
313589MJ9	09/30/09	10/21/08	97.181	28.19
313589MK6	10/01/09	10/16/08	96.889	31.11
313589ML4	10/02/09	12/09/08	99.134	8.66
313589MP5	10/05/09	11/05/08	98.144	18.56
313589MQ3	10/06/09	11/07/08	98.150	18.50
313589MR1	10/07/09	10/16/08	96.836	31.64
313589MS9	10/08/09	11/07/08	98.139	18.61
313589MT7	10/09/09	11/05/08	98.122	18.78
313589MX8	10/13/09	11/21/08	98.461	15.39
313589MY6	10/14/09	11/05/08	98.094	19.06
313589MZ3	10/15/09	11/14/08	98.185	18.15
313589NA7	10/16/09	10/24/08	97.124	28.76
313589ND1	10/19/09	11/14/08	98.164	18.36
313589NE9	10/20/09	12/03/08	98.663	13.37
313589NF6	10/21/09	11/25/08	98.579	14.21
313589NG4	10/22/09	01/13/09	99.608	3.92
313589NH2	10/23/09	12/29/08	99.545	4.55
313589NL3	10/26/09	11/05/08	98.028	19.72
313589NM1	10/27/09	02/04/09	99.529	4.71
313589NN9	10/28/09	11/04/08	97.663	23.37
313589NP4	10/29/09	11/19/08	98.089	19.11
313589NQ2	10/30/09	11/06/08	97.961	20.39
313589NT6	11/02/09	11/13/08	97.984	20.16
313589NU3	11/03/09	11/14/08	97.984	20.16
313589NV1	11/04/09	11/13/08	97.973	20.27
313589NW9	11/05/09	11/10/08	97.930	20.70
313589NX7	11/06/09	11/12/08	97.956	20.44
313589PA5	11/09/09	12/03/08	98.484	15.16
313589PB3	11/10/09	11/20/08	98.225	17.75
313589PD9	11/12/09	11/17/08	97.820	21.80
313589PE7	11/13/09	11/20/08	98.210	17.90
313589PH0	11/16/09	01/02/09	99.320	6.80
313589PJ6	11/17/09	01/07/09	99.381	6.19
313589PK3	11/18/09	01/16/09	99.448	5.52
313589PL1	11/19/09	12/01/08	98.333	16.67
313589PM9	11/20/09	12/01/08	98.279	17.21
313589PQ0	11/23/09	01/06/09	99.296	7.04
313589PR8	11/24/09	01/09/09	99.442	5.58
313589PS6	11/25/09	12/09/08	98.928	10.72
313589PU1	11/27/09	12/29/08	99.445	5.55
313589PX5	11/30/09	12/16/08	99.224	7.76
313589PY3	12/01/09	12/09/08	98.860	11.40
313589PZ0	12/02/09	12/12/08	99.113	8.87
313589QA4	12/03/09	12/09/08	98.853	11.47
313589QB2	12/04/09	12/15/08	99.066	9.34
313589QE6	12/07/09	12/12/08	99.050	9.50
313589QF3	12/08/09	01/02/09	99.273	7.27

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2009 Interest(Per \$1,000 Maturity Value)
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313589QG1	12/09/09	12/16/08	99.055	9.45
313589QH9	12/10/09	12/15/08	99.000	10.00
313589QJ5	12/11/09	01/21/09	99.361	6.39
313589QM8	12/14/09	01/05/09	99.181	8.19
313589QN6	12/15/09	01/09/09	99.490	5.10
313589QP1	12/16/09	03/06/09	99.446	5.54
313589QQ9	12/17/09	02/24/09	99.392	6.08
313589QR7	12/18/09	01/02/09	99.251	7.49
313589QU0	12/21/09	01/05/09	99.174	8.26
313589QV8	12/22/09	03/30/09	99.681	3.19
313589QW6	12/23/09	01/02/09	99.241	7.59
313589QX4	12/24/09	01/02/09	99.239	7.61
313589RB1	12/28/09	01/05/09	99.157	8.43
313589RC9	12/29/09	01/13/09	99.368	6.32
313589RD7	12/30/09	01/05/09	99.152	8.48
313589RE5	12/31/09	01/05/09	99.150	8.50

Section III-D

FEDERAL FARM CREDIT BANKS
Short-Term Obligations Issued at a
Discount and Maturing in 2009

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2009 Interest(Per \$1,000 Maturity Value)
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313313AB4	01/02/09	11/20/08	99.967	0.33
313313AE8	01/05/09	09/17/08	99.364	6.36
313313AF5	01/06/09	11/24/08	99.967	0.33
313313AG3	01/07/09	11/24/08	99.966	0.34
313313AH1	01/08/09	01/09/08	96.553	34.47
313313AJ7	01/09/09	11/28/08	99.962	0.38
313313AM0	01/12/09	02/08/08	97.797	22.03
313313AN8	01/13/09	12/02/08	99.967	0.33
313313AP3	01/14/09	12/03/08	99.967	0.33
313313AQ1	01/15/09	01/17/08	96.855	31.45
313313AR9	01/16/09	07/21/08	98.658	13.42
313313AV0	01/20/09	01/23/08	97.479	25.21
313313AW8	01/21/09	05/22/08	98.509	14.91
313313AX6	01/22/09	12/10/08	99.990	0.10
313313AY4	01/23/09	12/10/08	99.990	0.10
313313BB3	01/26/09	09/23/08	99.174	8.26
313313BC1	01/27/09	12/12/08	99.992	0.08
313313BD9	01/28/09	12/12/08	99.992	0.08
313313BE7	01/29/09	08/01/08	98.718	12.82
313313BF4	01/30/09	02/06/08	97.647	23.53
313313BJ6	02/02/09	12/19/08	99.986	0.14
313313BK3	02/03/09	12/19/08	99.986	0.14
313313BL1	02/04/09	12/29/08	99.992	0.08
313313BM9	02/05/09	04/24/08	98.342	16.58
313313BN7	02/06/09	10/08/08	99.570	4.30
313313BR8	02/09/09	12/31/08	99.994	0.06
313313BS6	02/10/09	12/31/08	99.994	0.06
313313BT4	02/11/09	01/02/09	99.994	0.06
313313BU1	02/12/09	05/08/08	98.328	16.72
313313BV9	02/13/09	05/05/08	98.320	16.80
313313BZ0	02/17/09	01/06/09	99.987	0.13
313313CA4	02/18/09	07/22/08	98.371	16.29
313313CB2	02/19/09	01/07/09	99.988	0.12
313313CC0	02/20/09	10/09/08	99.524	4.76
313313CF3	02/23/09	01/08/09	99.986	0.14
313313CG1	02/24/09	05/05/08	98.255	17.45
313313CH9	02/25/09	02/28/08	97.620	23.80
313313CJ5	02/26/09	08/28/08	98.620	13.80
313313CK2	02/27/09	07/18/08	98.351	16.49
313313CN6	03/02/09	03/18/08	98.400	16.00
313313CP1	03/03/09	01/23/09	99.975	0.25
313313CQ9	03/04/09	01/23/09	99.974	0.26
313313CR7	03/05/09	01/26/09	99.976	0.24
313313CS5	03/06/09	01/26/09	99.975	0.25

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2009 Interest(Per \$1,000 Maturity Value)
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313313CV8	03/09/09	01/26/09	99.972	0.28
313313CW6	03/10/09	10/16/08	98.961	10.39
313313CX4	03/11/09	01/27/09	99.975	0.25
313313CY2	03/12/09	01/27/09	99.973	0.27
313313CZ9	03/13/09	12/17/08	99.964	0.36
313313DC9	03/16/09	08/20/08	98.434	15.66
313313DD7	03/17/09	06/18/08	97.968	20.32
313313DE5	03/18/09	03/18/08	98.327	16.73
313313DF2	03/19/09	01/29/09	99.970	0.30
313313DG0	03/20/09	09/22/08	98.792	12.08
313313DK1	03/23/09	09/24/08	98.585	14.15
313313DL9	03/24/09	01/30/09	99.968	0.32
313313DM7	03/25/09	11/07/08	99.605	3.95
313313DN5	03/26/09	06/30/08	98.020	19.80
313313DP0	03/27/09	03/28/08	97.978	20.22
313313DS4	03/30/09	09/24/08	98.478	15.22
313313DT2	03/31/09	02/05/09	99.958	0.42
313313DU9	04/01/09	02/06/09	99.951	0.49
313313DV7	04/02/09	02/09/09	99.952	0.48
313313DW5	04/03/09	02/10/09	99.952	0.48
313313DZ8	04/06/09	04/10/08	97.934	20.66
313313EA2	04/07/09	02/11/09	99.950	0.50
313313EB0	04/08/09	02/11/09	99.949	0.51
313313EC8	04/09/09	12/11/08	99.957	0.43
313313ED6	04/10/09	02/18/09	99.953	0.47
313313EG9	04/13/09	02/20/09	99.952	0.48
313313EH7	04/14/09	11/10/08	99.513	4.87
313313EJ3	04/15/09	10/29/08	98.703	12.97
313313EK0	04/16/09	04/16/08	97.911	20.89
313313EL8	04/17/09	02/27/09	99.963	0.37
313313EP9	04/20/09	01/26/09	99.918	0.82
313313EQ7	04/21/09	03/02/09	99.963	0.37
313313ER5	04/22/09	03/02/09	99.962	0.38
313313ES3	04/23/09	04/24/08	97.897	21.03
313313ET1	04/24/09	04/25/08	97.776	22.24
313313EW4	04/27/09	12/18/08	99.931	0.69
313313EX2	04/28/09	03/09/09	99.967	0.33
313313EY0	04/29/09	09/25/08	98.182	18.18
313313EZ7	04/30/09	03/10/09	99.966	0.34
313313FA1	05/01/09	05/02/08	97.745	22.55
313313FD5	05/04/09	05/08/08	97.784	22.16
313313FE3	05/05/09	03/12/09	99.963	0.37
313313FF0	05/06/09	03/12/09	99.962	0.38
313313FG8	05/07/09	03/12/09	99.961	0.39
313313FH6	05/08/09	05/15/08	97.753	22.47
313313FL7	05/11/09	09/30/08	98.278	17.22
313313FM5	05/12/09	05/12/08	97.709	22.91
313313FN3	05/13/09	03/19/09	99.971	0.29

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2009 Interest(Per \$1,000 Maturity Value)
313313FP8	05/14/09	12/31/08	99.914	0.86
313313FQ6	05/15/09	05/15/08	97.638	23.62
313313FT0	05/18/09	03/23/09	99.970	0.30
313313FU7	05/19/09	01/16/09	99.877	1.23
313313FV5	05/20/09	05/23/08	97.627	23.73
313313FW3	05/21/09	04/01/09	99.971	0.29
313313FX1	05/22/09	09/12/08	98.299	17.01
313313GB8	05/26/09	09/22/08	98.271	17.29
313313GC6	05/27/09	04/13/09	99.978	0.22
313313GD4	05/28/09	09/25/08	97.938	20.62
313313GE2	05/29/09	06/03/08	97.520	24.80
313313GH5	06/01/09	04/08/09	99.969	0.31
313313GJ1	06/02/09	10/16/08	98.168	18.32
313313GK8	06/03/09	04/15/09	99.976	0.24
313313GL6	06/04/09	06/04/08	97.516	24.84
313313GM4	06/05/09	04/21/09	99.984	0.16
313313GQ5	06/08/09	07/07/08	97.508	24.92
313313GR3	06/09/09	03/11/09	99.918	0.82
313313GS1	06/10/09	06/11/08	97.189	28.11
313313GT9	06/11/09	04/24/09	99.983	0.17
313313GU6	06/12/09	04/24/09	99.982	0.18
313313GX0	06/15/09	07/11/08	97.429	25.71
313313GY8	06/16/09	06/16/08	97.181	28.19
313313GZ5	06/17/09	06/17/08	97.181	28.19
313313HA9	06/18/09	05/01/09	99.983	0.17
313313HB7	06/19/09	06/26/08	97.146	28.54
313313HE1	06/22/09	05/04/09	99.980	0.20
313313HF8	06/23/09	05/12/09	99.977	0.23
313313HG6	06/24/09	05/12/09	99.976	0.24
313313HH4	06/25/09	05/11/09	99.975	0.25
313313HJ0	06/26/09	05/12/09	99.975	0.25
313313HM3	06/29/09	09/25/08	97.630	23.70
313313HN1	06/30/09	04/03/09	99.929	0.71
313313HP6	07/01/09	07/30/08	97.405	25.95
313313HQ4	07/02/09	02/05/09	99.804	1.96
313313HU5	07/06/09	11/26/08	99.118	8.82
313313HV3	07/07/09	05/13/09	99.969	0.31
313313HW1	07/08/09	07/08/08	97.303	26.97
313313HX9	07/09/09	05/14/09	99.969	0.31
313313HY7	07/10/09	05/14/09	99.968	0.32
313313JB5	07/13/09	07/31/08	97.369	26.31
313313JC3	07/14/09	09/17/08	97.975	20.25
313313JD1	07/15/09	10/28/08	97.956	20.44
313313JE9	07/16/09	01/16/09	99.779	2.21
313313JF6	07/17/09	12/19/08	99.778	2.22
313313JJ8	07/20/09	01/27/09	99.744	2.56
313313JK5	07/21/09	05/22/09	99.967	0.33
313313JL3	07/22/09	12/09/08	99.638	3.62

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2009 Interest(Per \$1,000 Maturity Value)
313313JM1	07/23/09	06/23/09	99.985	0.15
313313JN9	07/24/09	02/23/09	99.811	1.89
313313JR0	07/27/09	06/16/09	99.978	0.22
313313JS8	07/28/09	09/29/08	97.668	23.32
313313JT6	07/29/09	01/30/09	99.740	2.60
313313JU3	07/30/09	09/24/08	97.356	26.44
313313JV1	07/31/09	08/06/08	97.228	27.72
313313JY5	08/03/09	02/03/09	99.713	2.87
313313JZ2	08/04/09	05/27/09	99.960	0.40
313313KA5	08/05/09	05/27/09	99.959	0.41
313313KB3	08/06/09	02/27/09	99.756	2.44
313313KC1	08/07/09	05/28/09	99.959	0.41
313313KF4	08/10/09	11/10/08	98.574	14.26
313313KG2	08/11/09	05/28/09	99.956	0.44
313313KH0	08/12/09	05/28/09	99.956	0.44
313313KJ6	08/13/09	09/17/08	97.773	22.27
313313KK3	08/14/09	09/29/08	97.537	24.63
313313KN7	08/17/09	12/31/08	99.695	3.05
313313KP2	08/18/09	03/17/09	99.816	1.84
313313KQ0	08/19/09	11/17/08	98.526	14.74
313313KR8	08/20/09	06/01/09	99.958	0.42
313313KS6	08/21/09	11/21/08	98.802	11.98
313313KV9	08/24/09	10/23/08	97.560	24.40
313313KW7	08/25/09	06/02/09	99.958	0.42
313313KX5	08/26/09	06/02/09	99.958	0.42
313313KY3	08/27/09	03/04/09	99.726	2.74
313313KZ0	08/28/09	08/28/08	97.181	28.19
313313LC0	08/31/09	06/03/09	99.958	0.42
313313LD8	09/01/09	06/03/09	99.958	0.42
313313LE6	09/02/09	06/03/09	99.957	0.43
313313LF3	09/03/09	08/31/09	99.999	0.01
313313LG1	09/04/09	11/26/08	98.802	11.98
313313LL0	09/08/09	03/02/09	99.678	3.22
313313LM8	09/09/09	10/24/08	97.413	25.87
313313LN6	09/10/09	06/05/09	99.943	0.57
313313LP1	09/11/09	06/05/09	99.943	0.57
313313LS5	09/14/09	11/18/08	98.392	16.08
313313LT3	09/15/09	09/17/08	97.550	24.50
313313LV8	09/17/09	11/10/08	98.376	16.24
313313LW6	09/18/09	10/15/08	97.390	26.10
313313LZ9	09/21/09	11/24/08	98.595	14.05
313313MA3	09/22/09	06/09/09	99.933	0.67
313313MB1	09/23/09	03/16/09	99.692	3.08
313313MC9	09/24/09	09/26/08	96.995	30.05
313313MG0	09/28/09	03/27/09	99.805	1.95
313313MH8	09/29/09	06/10/09	99.932	0.68
313313MJ4	09/30/09	03/31/09	99.781	2.19
313313MK1	10/01/09	11/26/08	98.644	13.56

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2009 Interest(Per \$1,000 Maturity Value)
313313ML9	10/02/09	03/31/09	99.779	2.21
313313MP0	10/05/09	02/27/09	99.536	4.64
313313MQ8	10/06/09	09/30/09	99.999	0.01
313313MR6	10/07/09	10/09/08	97.953	20.47
313313MS4	10/08/09	06/11/09	99.924	0.76
313313MX3	10/13/09	06/12/09	99.921	0.79
313313MY1	10/14/09	06/12/09	99.921	0.79
313313MZ8	10/15/09	04/30/09	99.860	1.40
313313NA2	10/16/09	10/20/08	96.962	30.38
313313ND6	10/19/09	06/19/09	99.915	0.85
313313NE4	10/20/09	06/22/09	99.917	0.83
313313NF1	10/21/09	06/22/09	99.916	0.84
313313NG9	10/22/09	12/01/08	98.528	14.72
313313NH7	10/23/09	09/23/09	99.992	0.08
313313NL8	10/26/09	08/28/09	99.972	0.28
313313NM6	10/27/09	06/24/09	99.906	0.94
313313NN4	10/28/09	06/24/09	99.906	0.94
313313NP9	10/29/09	06/26/09	99.917	0.83
313313NQ7	10/30/09	06/26/09	99.916	0.84
313313NT1	11/02/09	05/04/09	99.823	1.77
313313NU8	11/03/09	04/03/09	99.715	2.85
313313NV6	11/04/09	07/07/09	99.920	0.80
313313NW4	11/05/09	07/07/09	99.919	0.81
313313NX2	11/06/09	07/10/09	99.921	0.79
313313PA0	11/09/09	11/13/08	98.065	19.35
313313PB8	11/10/09	11/14/08	97.994	20.06
313313PD4	11/12/09	11/05/09	99.999	0.01
313313PE2	11/13/09	11/14/08	97.978	20.22
313313PH5	11/16/09	11/06/09	99.998	0.02
313313PJ1	11/17/09	12/23/08	99.379	6.21
313313PK8	11/18/09	11/18/08	97.840	21.60
313313PM4	11/20/09	12/19/08	99.365	6.35
313313PQ5	11/23/09	05/22/09	99.841	1.59
313313PR3	11/24/09	05/27/09	99.844	1.56
313313PS1	11/25/09	11/26/08	98.332	16.68
313313PX0	11/30/09	10/30/09	99.993	0.07
313313PY8	12/01/09	12/04/08	98.361	16.39
313313PZ5	12/02/09	12/03/08	98.301	16.99
313313QA9	12/03/09	04/03/09	99.641	3.59
313313QB7	12/04/09	07/22/09	99.906	0.94
313313QE1	12/07/09	12/03/09	99.999	0.01
313313QF8	12/08/09	07/23/09	99.904	0.96
313313QG6	12/09/09	12/11/08	98.861	11.39
313313QH4	12/10/09	07/27/09	99.902	0.98
313313QJ0	12/11/09	12/12/08	99.060	9.40
313313QM3	12/14/09	07/28/09	99.903	0.97
313313QN1	12/15/09	02/03/09	99.283	7.17
313313QP6	12/16/09	06/25/09	99.831	1.69

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2009 Interest(Per \$1,000 Maturity Value)
313313QU5	12/21/09	12/29/08	99.177	8.23
313313QV3	12/22/09	12/22/08	99.260	7.40
313313QW1	12/23/09	07/29/09	99.894	1.06
313313RB6	12/28/09	06/30/09	99.809	1.91
313313RC4	12/29/09	07/29/09	99.890	1.10
313313RE0	12/31/09	07/30/09	99.889	1.11

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2009 Interest(Per \$1,000 Maturity Value)
313313LU0	09/16/09	09/15/09	99.9997	0.003
313313MD7	09/25/09	09/24/09	99.9998	0.002
313313MT2	10/09/09	10/07/09	99.9997	0.003
313313PL6	11/19/09	11/18/09	99.9999	0.001
313313PU6	11/27/09	11/25/09	99.9997	0.003

Section III-E

FEDERAL HOME LOAN MORTGAGE CORPORATION
Short-Term Obligations Issued at a
Discount and Maturing in 2009

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2009 Interest(Per \$1,000 Maturity Value)
-----	-----	-----	-----	-----
313397AB7	01/02/09	02/07/08	97.919	20.81
313397AE1	01/05/09	01/07/08	96.487	35.13
313397AF8	01/06/09	04/04/08	98.400	16.00
313397AG6	01/07/09	05/02/08	98.590	14.10
313397AH4	01/08/09	04/24/08	98.496	15.04
313397AJ0	01/09/09	04/03/08	98.408	15.92
313397AM3	01/12/09	02/14/08	97.956	20.44
313397AN1	01/13/09	08/27/08	98.938	10.62
313397AP6	01/14/09	08/14/08	98.882	11.18
313397AQ4	01/15/09	02/14/08	97.919	20.81
313397AR2	01/16/09	09/30/08	99.157	8.43
313397AV3	01/20/09	06/24/08	98.461	15.39
313397AW1	01/21/09	10/03/08	99.266	7.34
313397AX9	01/22/09	02/13/08	97.888	21.12
313397AY7	01/23/09	02/20/08	97.803	21.97
313397BB6	01/26/09	06/25/08	98.411	15.89
313397BC4	01/27/09	07/03/08	98.579	14.21
313397BD2	01/28/09	06/17/08	98.363	16.37
313397BE0	01/29/09	09/02/08	98.854	11.46
313397BF7	01/30/09	03/06/08	98.213	17.87
313397BJ9	02/02/09	02/04/08	97.444	25.56
313397BK6	02/03/09	07/24/08	98.545	14.55
313397BL4	02/04/09	09/25/08	98.951	10.49
313397BM2	02/05/09	08/27/08	98.731	12.69
313397BN0	02/06/09	08/27/08	98.752	12.48
313397BR1	02/09/09	08/11/08	98.631	13.69
313397BS9	02/10/09	08/29/08	98.730	12.70
313397BT7	02/11/09	09/09/08	99.010	9.90
313397BU4	02/12/09	08/29/08	98.715	12.85
313397BV2	02/13/09	07/31/08	98.566	14.34
313397BZ3	02/17/09	04/14/08	98.206	17.94
313397CA7	02/18/09	10/03/08	98.942	10.58
313397CB5	02/19/09	10/16/08	99.178	8.22
313397CC3	02/20/09	04/15/08	98.264	17.36
313397CF6	02/23/09	05/22/08	98.253	17.47
313397CG4	02/24/09	04/22/08	98.220	17.80
313397CH2	02/25/09	08/05/08	98.464	15.36
313397CJ8	02/26/09	04/09/08	98.170	18.30
313397CK5	02/27/09	03/26/08	98.103	18.97
313397CN9	03/02/09	03/03/08	97.787	22.13
313397CP4	03/03/09	10/30/08	99.225	7.75
313397CQ2	03/04/09	08/19/08	98.506	14.94
313397CR0	03/05/09	10/31/08	99.264	7.36
313397CS8	03/06/09	10/29/08	99.076	9.24

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2009 Interest(Per \$1,000 Maturity Value)
313397CV1	03/09/09	05/15/08	98.138	18.62
313397CW9	03/10/09	10/03/08	98.837	11.63
313397CX7	03/11/09	10/03/08	98.830	11.70
313397CY5	03/12/09	05/01/08	98.189	18.11
313397CZ2	03/13/09	05/22/08	98.123	18.77
313397DC2	03/16/09	09/10/08	98.785	12.15
313397DD0	03/17/09	10/22/08	98.966	10.34
313397DE8	03/18/09	10/27/08	98.915	10.85
313397DF5	03/19/09	09/10/08	98.728	12.72
313397DG3	03/20/09	10/30/08	99.080	9.20
313397DK4	03/23/09	06/06/08	98.075	19.25
313397DL2	03/24/09	06/24/08	97.937	20.63
313397DM0	03/25/09	06/19/08	97.892	21.08
313397DN8	03/26/09	06/05/08	98.065	19.35
313397DP3	03/27/09	06/19/08	97.877	21.23
313397DS7	03/30/09	03/31/08	97.877	21.23
313397DT5	03/31/09	06/25/08	97.869	21.31
313397DU2	04/01/09	07/15/08	98.194	18.06
313397DV0	04/02/09	11/04/08	99.296	7.04
313397DW8	04/03/09	04/30/08	97.897	21.03
313397DZ1	04/06/09	04/18/08	97.990	20.10
313397EA5	04/07/09	10/23/08	98.732	12.68
313397EB3	04/08/09	09/25/08	98.413	15.87
313397EC1	04/09/09	04/17/08	97.927	20.73
313397ED9	04/10/09	04/21/08	97.965	20.35
313397EG2	04/13/09	06/16/08	97.768	22.32
313397EH0	04/14/09	10/06/08	98.707	12.93
313397EJ6	04/15/09	10/06/08	98.859	11.41
313397EK3	04/16/09	07/02/08	97.968	20.32
313397EL1	04/17/09	05/16/08	97.825	21.75
313397EP2	04/20/09	10/14/08	98.950	10.50
313397EQ0	04/21/09	11/14/08	99.408	5.92
313397ER8	04/22/09	10/16/08	98.590	14.10
313397ES6	04/23/09	10/10/08	98.911	10.89
313397ET4	04/24/09	11/20/08	99.419	5.81
313397EW7	04/27/09	04/28/08	97.624	23.76
313397EX5	04/28/09	12/02/08	99.571	4.29
313397EY3	04/29/09	12/30/08	99.960	0.40
313397EZ0	04/30/09	11/24/08	99.477	5.23
313397FA4	05/01/09	09/09/08	98.486	15.14
313397FD8	05/04/09	05/16/08	97.748	22.52
313397FE6	05/05/09	11/20/08	99.424	5.76
313397FF3	05/06/09	11/20/08	99.420	5.80
313397FG1	05/07/09	10/23/08	98.503	14.97
313397FH9	05/08/09	05/14/08	97.736	22.64
313397FL0	05/11/09	11/10/08	99.267	7.33
313397FM8	05/12/09	11/25/08	99.463	5.37
313397FN6	05/13/09	11/25/08	99.460	5.40

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2009 Interest(Per \$1,000 Maturity Value)
313397FP1	05/14/09	01/22/09	99.882	1.18
313397FQ9	05/15/09	06/18/08	97.481	25.19
313397FT3	05/18/09	10/31/08	98.718	12.82
313397FU0	05/19/09	10/30/08	98.604	13.96
313397FV8	05/20/09	10/21/08	98.330	16.70
313397FW6	05/21/09	06/05/08	97.618	23.82
313397FX4	05/22/09	06/03/08	97.607	23.93
313397GB1	05/26/09	05/27/08	97.462	25.38
313397GC9	05/27/09	10/30/08	98.549	14.51
313397GD7	05/28/09	11/18/08	99.072	9.28
313397GE5	05/29/09	06/26/08	97.444	25.56
313397GH8	06/01/09	11/18/08	99.052	9.48
313397GJ4	06/02/09	11/19/08	99.052	9.48
313397GK1	06/03/09	11/18/08	99.042	9.58
313397GL9	06/04/09	06/06/08	97.530	24.70
313397GM7	06/05/09	11/14/08	99.098	9.02
313397GQ8	06/08/09	11/05/08	99.044	9.56
313397GR6	06/09/09	12/30/08	99.857	1.43
313397GS4	06/10/09	11/28/08	99.407	5.93
313397GT2	06/11/09	12/30/08	99.855	1.45
313397GU9	06/12/09	11/06/08	99.031	9.69
313397GX3	06/15/09	11/17/08	99.008	9.92
313397GY1	06/16/09	02/26/09	99.884	1.16
313397GZ8	06/17/09	11/20/08	99.013	9.87
313397HA2	06/18/09	12/09/08	99.724	2.76
313397HB0	06/19/09	09/29/08	97.845	21.55
313397HE4	06/22/09	06/23/08	97.017	29.83
313397HF1	06/23/09	10/30/08	98.361	16.39
313397HG9	06/24/09	11/26/08	99.258	7.42
313397HH7	06/25/09	10/31/08	98.486	15.14
313397HJ3	06/26/09	11/04/08	98.665	13.35
313397HM6	06/29/09	11/03/08	98.479	15.21
313397HN4	06/30/09	10/21/08	97.970	20.30
313397HP9	07/01/09	07/29/08	97.379	26.21
313397HQ7	07/02/09	07/30/08	97.435	25.65
313397HU8	07/06/09	09/29/08	97.783	22.17
313397HV6	07/07/09	11/13/08	98.820	11.80
313397HW4	07/08/09	11/13/08	98.815	11.85
313397HX2	07/09/09	11/25/08	99.121	8.79
313397HY0	07/10/09	10/31/08	98.250	17.50
313397JB8	07/13/09	01/12/09	99.834	1.66
313397JC6	07/14/09	02/11/09	99.771	2.29
313397JD4	07/15/09	02/27/09	99.847	1.53
313397JE2	07/16/09	03/11/09	99.869	1.31
313397JF9	07/17/09	05/11/09	99.968	0.32
313397JJ1	07/20/09	07/21/08	96.926	30.74
313397JK8	07/21/09	12/16/08	99.699	3.01
313397JL6	07/22/09	02/10/09	99.730	2.70

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2009 Interest(Per \$1,000 Maturity Value)
313397JM4	07/23/09	02/10/09	99.728	2.72
313397JN2	07/24/09	08/12/08	97.309	26.91
313397JR3	07/27/09	12/30/08	99.768	2.32
313397JS1	07/28/09	12/09/08	99.602	3.98
313397JT9	07/29/09	02/26/09	99.788	2.12
313397JU6	07/30/09	02/10/09	99.717	2.83
313397JV4	07/31/09	09/29/08	97.585	24.15
313397JY8	08/03/09	11/07/08	98.543	14.57
313397JZ5	08/04/09	02/23/09	99.775	2.25
313397KA8	08/05/09	02/26/09	99.769	2.31
313397KB6	08/06/09	02/24/09	99.765	2.35
313397KC4	08/07/09	09/04/08	97.398	26.02
313397KF7	08/10/09	12/01/08	99.020	9.80
313397KG5	08/11/09	12/02/08	98.985	10.15
313397KH3	08/12/09	12/09/08	99.542	4.58
313397KJ9	08/13/09	12/02/08	98.977	10.23
313397KK6	08/14/09	12/02/08	98.973	10.27
313397KN0	08/17/09	08/18/08	97.027	29.73
313397KP5	08/18/09	03/10/09	99.790	2.10
313397KQ3	08/19/09	02/03/09	99.694	3.06
313397KR1	08/20/09	03/31/09	99.894	1.06
313397KS9	08/21/09	09/25/08	97.479	25.21
313397KV2	08/24/09	02/23/09	99.698	3.02
313397KW0	08/25/09	01/14/09	99.765	2.35
313397KX8	08/26/09	01/27/09	99.707	2.93
313397KY6	08/27/09	01/26/09	99.704	2.96
313397KZ3	08/28/09	12/31/08	99.667	3.33
313397LC3	08/31/09	11/07/08	98.391	16.09
313397LD1	09/01/09	12/30/08	99.612	3.88
313397LE9	09/02/09	12/30/08	99.611	3.89
313397LF6	09/03/09	12/31/08	99.693	3.07
313397LG4	09/04/09	01/08/09	99.668	3.32
313397LL3	09/08/09	12/18/08	99.670	3.30
313397LM1	09/09/09	12/19/08	99.633	3.67
313397LN9	09/10/09	12/31/08	99.684	3.16
313397LP4	09/11/09	01/29/09	99.656	3.44
313397LS8	09/14/09	09/15/08	97.321	26.79
313397LT6	09/15/09	12/02/08	98.764	12.36
313397LU3	09/16/09	12/30/08	99.588	4.12
313397LV1	09/17/09	12/30/08	99.587	4.13
313397LW9	09/18/09	12/31/08	99.674	3.26
313397LZ2	09/21/09	12/30/08	99.580	4.20
313397MA6	09/22/09	02/10/09	99.633	3.67
313397MB4	09/23/09	01/14/09	99.685	3.15
313397MC2	09/24/09	01/14/09	99.684	3.16
313397MD0	09/25/09	12/31/08	99.601	3.99
313397MG3	09/28/09	03/02/09	99.638	3.62
313397MH1	09/29/09	02/12/09	99.555	4.45

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2009 Interest(Per \$1,000 Maturity Value)
313397MJ7	09/30/09	12/04/08	98.875	11.25
313397MK4	10/01/09	05/15/09	99.911	0.89
313397ML2	10/02/09	06/01/09	99.928	0.72
313397MP3	10/05/09	01/14/09	99.633	3.67
313397MQ1	10/06/09	02/02/09	99.563	4.37
313397MR9	10/07/09	03/02/09	99.617	3.83
313397MS7	10/08/09	01/20/09	99.601	3.99
313397MT5	10/09/09	01/15/09	99.607	3.93
313397MX6	10/13/09	10/14/08	96.967	30.33
313397MY4	10/14/09	11/06/08	98.148	18.52
313397MZ1	10/15/09	11/07/08	98.148	18.52
313397NA5	10/16/09	03/03/09	99.603	3.97
313397ND9	10/19/09	02/27/09	99.584	4.16
313397NE7	10/20/09	03/12/09	99.642	3.58
313397NF4	10/21/09	02/27/09	99.580	4.20
313397NG2	10/22/09	02/10/09	99.570	4.30
313397NH0	10/23/09	10/23/08	97.060	29.40
313397NL1	10/26/09	01/07/09	99.448	5.52
313397NM9	10/27/09	03/19/09	99.753	2.47
313397NN7	10/28/09	03/25/09	99.747	2.53
313397NP2	10/29/09	03/19/09	99.714	2.86
313397NQ0	10/30/09	03/05/09	99.522	4.78
313397NT4	11/02/09	11/13/08	97.984	20.16
313397NU1	11/03/09	02/13/09	99.379	6.21
313397NV9	11/04/09	05/28/09	99.880	1.20
313397NW7	11/05/09	02/05/09	99.431	5.69
313397NX5	11/06/09	04/24/09	99.853	1.47
313397PA3	11/09/09	11/10/08	97.897	21.03
313397PB1	11/10/09	06/11/09	99.890	1.10
313397PD7	11/12/09	03/27/09	99.713	2.87
313397PE5	11/13/09	12/04/08	98.519	14.81
313397PH8	11/16/09	01/12/09	99.572	4.28
313397PJ4	11/17/09	01/15/09	99.490	5.10
313397PK1	11/18/09	12/03/08	98.347	16.53
313397PL9	11/19/09	12/04/08	98.493	15.07
313397PM7	11/20/09	12/02/08	98.333	16.67
313397PQ8	11/23/09	03/03/09	99.463	5.37
313397PR6	11/24/09	03/05/09	99.465	5.35
313397PS4	11/25/09	12/11/08	99.321	6.79
313397PU9	11/27/09	06/30/09	99.892	1.08
313397PX3	11/30/09	06/01/09	99.861	1.39
313397PY1	12/01/09	04/01/09	99.695	3.05
313397PZ8	12/02/09	06/26/09	99.881	1.19
313397QA2	12/03/09	06/22/09	99.868	1.32
313397QB0	12/04/09	01/08/09	99.404	5.96
313397QE4	12/07/09	12/08/08	98.840	11.60
313397QF1	12/08/09	06/29/09	99.879	1.21
313397QG9	12/09/09	07/15/09	99.890	1.10

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2009 Interest(Per \$1,000 Maturity Value)
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313397QH7	12/10/09	06/22/09	99.858	1.42
313397QJ3	12/11/09	05/28/09	99.847	1.53
313397QM6	12/14/09	04/15/09	99.717	2.83
313397QN4	12/15/09	05/13/09	99.820	1.80
313397QP9	12/16/09	07/10/09	99.890	1.10
313397QQ7	12/17/09	04/29/09	99.807	1.93
313397QR5	12/18/09	04/23/09	99.774	2.26
313397QU8	12/21/09	01/05/09	99.174	8.26
313397QV6	12/22/09	02/10/09	99.300	7.00
313397QW4	12/23/09	01/06/09	99.191	8.09
313397QX2	12/24/09	01/06/09	99.188	8.12
313397RB9	12/28/09	01/14/09	99.391	6.09
313397RC7	12/29/09	01/23/09	99.292	7.08
313397RD5	12/30/09	01/13/09	99.386	6.14
313397RE3	12/31/09	01/06/09	99.172	8.28

Section III-F

FEDERAL AGRICULTURAL MORTGAGE CORPORATION
Short-Term Obligations Issued at a
Discount and Maturing in 2009

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2009 Interest(Per \$1,000 Maturity Value)
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31315LAB4	01/02/09	07/17/08	98.812	11.88
31315LAE8	01/05/09	12/30/08	99.999	0.01
31315LAF5	01/06/09	10/08/08	99.568	4.32
31315LAG3	01/07/09	10/28/08	99.570	4.30
31315LAH1	01/08/09	10/10/08	99.543	4.57
31315LAJ7	01/09/09	01/02/09	99.999	0.01
31315LAM0	01/12/09	10/08/08	99.552	4.48
31315LAN8	01/13/09	10/22/08	99.474	5.26
31315LAP3	01/14/09	10/20/08	99.479	5.21
31315LAQ1	01/15/09	10/17/08	99.393	6.07
31315LAV0	01/20/09	07/11/08	98.665	13.35
31315LAW8	01/21/09	10/27/08	99.431	5.69
31315LAX6	01/22/09	12/24/08	99.988	0.12
31315LAY4	01/23/09	01/16/09	99.999	0.01
31315LBE7	01/29/09	10/28/08	99.346	6.54
31315LBF4	01/30/09	07/09/08	98.588	14.12
31315LBM9	02/05/09	01/09/09	99.992	0.08
31315LBR8	02/09/09	01/08/09	99.990	0.10
31315LBS6	02/10/09	02/05/09	99.999	0.01
31315LBV9	02/13/09	11/13/08	99.762	2.38
31315LBZ0	02/17/09	02/06/09	99.995	0.05
31315LCA4	02/18/09	08/18/08	98.605	13.95
31315LCB2	02/19/09	01/23/09	99.984	0.16
31315LCC0	02/20/09	08/28/08	98.616	13.84
31315LCF3	02/23/09	02/12/09	99.994	0.06
31315LCG1	02/24/09	02/06/09	99.990	0.10
31315LCH9	02/25/09	01/21/09	99.978	0.22
31315LCJ5	02/26/09	11/18/08	99.697	3.03
31315LCK2	02/27/09	05/23/08	98.188	18.12
31315LCN6	03/02/09	01/29/09	99.980	0.20
31315LCP1	03/03/09	11/25/08	99.774	2.26
31315LCR7	03/05/09	02/03/09	99.983	0.17
31315LCS5	03/06/09	02/19/09	99.991	0.09
31315LCV8	03/09/09	03/02/09	99.997	0.03
31315LCX4	03/11/09	01/15/09	99.964	0.36
31315LCY2	03/12/09	11/18/08	99.611	3.89
31315LCZ9	03/13/09	11/13/08	99.623	3.77
31315LDC9	03/16/09	01/08/09	99.970	0.30
31315LDF2	03/19/09	03/05/09	99.993	0.07
31315LDG0	03/20/09	03/10/09	99.996	0.04
31315LDK1	03/23/09	03/24/08	98.049	19.51
31315LDM7	03/25/09	03/12/09	99.995	0.05
31315LDN5	03/26/09	03/13/09	99.997	0.03
31315LDP0	03/27/09	11/10/08	99.570	4.30

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2009 Interest(Per \$1,000 Maturity Value)
31315LDS4	03/30/09	01/05/09	99.960	0.40
31315LDT2	03/31/09	12/24/08	99.906	0.94
31315LDU9	04/01/09	10/10/08	98.784	12.16
31315LDV7	04/02/09	12/12/08	99.935	0.65
31315LDW5	04/03/09	03/05/09	99.982	0.18
31315LDZ8	04/06/09	04/03/09	99.999	0.01
31315LEB0	04/08/09	01/12/09	99.945	0.55
31315LEC8	04/09/09	03/31/09	99.999	0.01
31315LEG9	04/13/09	03/31/09	99.998	0.02
31315LEH7	04/14/09	04/02/09	99.996	0.04
31315LEJ3	04/15/09	04/01/09	99.995	0.05
31315LEK0	04/16/09	01/16/09	99.913	0.87
31315LEL8	04/17/09	04/08/09	99.996	0.04
31315LEP9	04/20/09	04/16/09	99.999	0.01
31315LEQ7	04/21/09	04/13/09	99.998	0.02
31315LER5	04/22/09	04/14/09	99.998	0.02
31315LES3	04/23/09	01/16/09	99.907	0.93
31315LEW4	04/27/09	01/26/09	99.891	1.09
31315LEY0	04/29/09	01/29/09	99.908	0.92
31315LEZ7	04/30/09	04/03/09	99.984	0.16
31315LFA1	05/01/09	02/11/09	99.910	0.90
31315LFD5	05/04/09	05/01/09	99.999	0.01
31315LFE3	05/05/09	04/24/09	99.997	0.03
31315LFF0	05/06/09	04/09/09	99.987	0.13
31315LFG8	05/07/09	04/03/09	99.977	0.23
31315LFH6	05/08/09	02/02/09	99.902	0.98
31315LFL7	05/11/09	04/30/09	99.997	0.03
31315LFM5	05/12/09	04/15/09	99.990	0.10
31315LFN3	05/13/09	04/30/09	99.997	0.03
31315LFQ6	05/15/09	11/07/08	99.171	8.29
31315LFT0	05/18/09	05/08/09	99.996	0.04
31315LFW3	05/21/09	02/23/09	99.899	1.01
31315LGB8	05/26/09	04/01/09	99.966	0.34
31315LGD4	05/28/09	02/26/09	99.894	1.06
31315LGE2	05/29/09	05/19/09	99.997	0.03
31315LGH5	06/01/09	03/02/09	99.901	0.99
31315LGJ1	06/02/09	05/18/09	99.995	0.05
31315LGK8	06/03/09	03/04/09	99.906	0.94
31315LGL6	06/04/09	06/04/08	97.435	25.65
31315LGM4	06/05/09	05/26/09	99.996	0.04
31315LGQ5	06/08/09	06/05/09	99.998	0.02
31315LGT9	06/11/09	03/06/09	99.903	0.97
31315LGU6	06/12/09	05/12/09	99.983	0.17
31315LGX0	06/15/09	06/12/09	99.999	0.01
31315LGY8	06/16/09	06/03/09	99.995	0.05
31315LHA9	06/18/09	04/01/09	99.942	0.58
31315LHB7	06/19/09	06/11/09	99.997	0.03
31315LHE1	06/22/09	06/19/09	99.999	0.01

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2009 Interest(Per \$1,000 Maturity Value)
31315LHF8	06/23/09	05/19/09	99.983	0.17
31315LHG6	06/24/09	05/29/09	99.988	0.12
31315LHH4	06/25/09	11/19/08	98.892	11.08
31315LHM3	06/29/09	04/03/09	99.930	0.70
31315LHN1	06/30/09	03/02/09	99.853	1.47
31315LHP6	07/01/09	04/02/09	99.930	0.70
31315LHQ4	07/02/09	06/02/09	99.988	0.12
31315LHU5	07/06/09	11/18/08	98.767	12.33
31315LHV3	07/07/09	06/11/09	99.988	0.12
31315LHX9	07/09/09	06/24/09	99.993	0.07
31315LHY7	07/10/09	04/17/09	99.951	0.49
31315LJB5	07/13/09	06/15/09	99.987	0.13
31315LJC3	07/14/09	06/05/09	99.982	0.18
31315LJD1	07/15/09	06/03/09	99.985	0.15
31315LJE9	07/16/09	04/20/09	99.949	0.51
31315LJJ8	07/20/09	07/08/09	99.995	0.05
31315LJK5	07/21/09	07/13/09	99.996	0.04
31315LJM1	07/23/09	04/21/09	99.948	0.52
31315LJR0	07/27/09	04/24/09	99.950	0.50
31315LJU3	07/30/09	04/28/09	99.954	0.46
31315LJV1	07/31/09	01/12/09	99.783	2.17
31315LJY5	08/03/09	11/17/08	98.611	13.89
31315LKA5	08/05/09	02/05/09	99.703	2.97
31315LKB3	08/06/09	07/27/09	99.996	0.04
31315LKC1	08/07/09	02/06/09	99.702	2.98
31315LKF4	08/10/09	05/11/09	99.937	0.63
31315LKJ6	08/13/09	05/19/09	99.950	0.50
31315LKN7	08/17/09	02/19/09	99.687	3.13
31315LKP2	08/18/09	08/05/09	99.994	0.06
31315LKQ0	08/19/09	08/10/09	99.997	0.03
31315LKR8	08/20/09	05/19/09	99.935	0.65
31315LKS6	08/21/09	07/21/09	99.985	0.15
31315LKV9	08/24/09	08/10/09	99.995	0.05
31315LKW7	08/25/09	02/25/09	99.683	3.17
31315LKX5	08/26/09	05/19/09	99.931	0.69
31315LKY3	08/27/09	08/21/09	99.998	0.02
31315LLC0	08/31/09	08/24/09	99.998	0.02
31315LLD8	09/01/09	08/07/09	99.988	0.12
31315LLF3	09/03/09	06/05/09	99.955	0.45
31315LLG1	09/04/09	08/06/09	99.986	0.14
31315LLL0	09/08/09	08/28/09	99.997	0.03
31315LLN6	09/10/09	09/01/09	99.997	0.03
31315LLP1	09/11/09	08/13/09	99.986	0.14
31315LLS5	09/14/09	08/19/09	99.989	0.11
31315LLT3	09/15/09	09/04/09	99.997	0.03
31315LLU0	09/16/09	09/09/09	99.998	0.02
31315LLV8	09/17/09	06/23/09	99.943	0.57
31315LLZ9	09/21/09	09/17/09	99.999	0.01

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2009 Interest(Per \$1,000 Maturity Value)
31315LMA3	09/22/09	09/15/09	99.998	0.02
31315LMB1	09/23/09	06/24/09	99.937	0.63
31315LMC9	09/24/09	06/30/09	99.952	0.48
31315LMD7	09/25/09	11/20/08	98.515	14.85
31315LMG0	09/28/09	09/21/09	99.998	0.02
31315LMH8	09/29/09	08/28/09	99.986	0.14
31315LMK1	10/01/09	10/15/08	97.046	29.54
31315LML9	10/02/09	10/30/08	97.491	25.09
31315LMP0	10/05/09	09/24/09	99.997	0.03
31315LMQ8	10/06/09	07/08/09	99.945	0.55
31315LMR6	10/07/09	09/28/09	99.999	0.01
31315LMT2	10/09/09	07/21/09	99.953	0.47
31315LMX3	10/13/09	09/11/09	99.988	0.12
31315LMY1	10/14/09	10/05/09	99.999	0.01
31315LMZ8	10/15/09	07/16/09	99.939	0.61
31315LNA2	10/16/09	01/05/09	99.385	6.15
31315LND6	10/19/09	07/10/09	99.935	0.65
31315LNE4	10/20/09	07/20/09	99.939	0.61
31315LNG9	10/22/09	07/21/09	99.938	0.62
31315LNL8	10/26/09	09/29/09	99.996	0.04
31315LNM6	10/27/09	10/13/09	99.997	0.03
31315LNN4	10/28/09	10/15/09	99.997	0.03
31315LNP9	10/29/09	07/29/09	99.944	0.56
31315LNU8	11/03/09	10/01/09	99.993	0.07
31315LNV6	11/04/09	10/22/09	99.997	0.03
31315LNW4	11/05/09	08/13/09	99.953	0.47
31315LNX2	11/06/09	11/19/08	98.005	19.95
31315LPA0	11/09/09	10/27/09	99.998	0.02
31315LPB8	11/10/09	10/01/09	99.991	0.09
31315LPE2	11/13/09	08/17/09	99.944	0.56
31315LPJ1	11/17/09	11/10/09	99.998	0.02
31315LPK8	11/18/09	02/19/09	99.350	6.50
31315LPL6	11/19/09	10/22/09	99.992	0.08
31315LPM4	11/20/09	08/21/09	99.952	0.48
31315LPQ5	11/23/09	11/12/09	99.997	0.03
31315LPR3	11/24/09	10/28/09	99.994	0.06
31315LPS1	11/25/09	08/24/09	99.948	0.52
31315LPX0	11/30/09	10/29/09	99.994	0.06
31315LPY8	12/01/09	11/20/09	99.998	0.02
31315LPZ5	12/02/09	11/24/09	99.998	0.02
31315LQB7	12/04/09	09/11/09	99.963	0.37
31315LQE1	12/07/09	12/04/09	99.999	0.01
31315LQG6	12/09/09	12/01/09	99.998	0.02
31315LQJ0	12/11/09	11/05/09	99.992	0.08
31315LQM3	12/14/09	12/03/09	99.998	0.02
31315LQN1	12/15/09	12/03/09	99.998	0.02
31315LQQ4	12/17/09	09/18/09	99.970	0.30
31315LQR2	12/18/09	12/19/08	99.161	8.39

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2009 Interest(Per \$1,000 Maturity Value)
31315LQU5	12/21/09	10/06/09	99.975	0.25
31315LQV3	12/22/09	09/25/09	99.966	0.34
31315LQW1	12/23/09	12/23/08	99.108	8.92
31315LRB6	12/28/09	12/14/09	99.998	0.02
31315LRC4	12/29/09	11/19/09	99.993	0.07
31315LRD2	12/30/09	10/05/09	99.969	0.31

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2009 Interest(Per \$1,000 Maturity Value)
31315LAR9	01/16/09	01/14/09	99.9997	0.003
31315LBB3	01/26/09	01/23/09	99.9997	0.003
31315LBC1	01/27/09	01/26/09	99.9999	0.001
31315LBD9	01/28/09	01/27/09	99.9999	0.001
31315LBJ6	02/02/09	01/30/09	99.9997	0.003
31315LBK3	02/03/09	02/02/09	99.9999	0.001
31315LBL1	02/04/09	02/03/09	99.9999	0.001
31315LBN7	02/06/09	02/05/09	99.9998	0.002
31315LBT4	02/11/09	02/10/09	99.9996	0.004
31315LBU1	02/12/09	02/11/09	99.9995	0.005
31315LCQ9	03/04/09	03/03/09	99.9996	0.004
31315LCW6	03/10/09	03/09/09	99.9996	0.004
31315LDD7	03/17/09	03/16/09	99.9998	0.002
31315LDE5	03/18/09	03/17/09	99.9998	0.002
31315LDL9	03/24/09	03/23/09	99.9997	0.003
31315LEA2	04/07/09	04/06/09	99.9998	0.002
31315LET1	04/24/09	04/23/09	99.9998	0.002
31315LEX2	04/28/09	04/27/09	99.9997	0.003
31315LFP8	05/14/09	05/13/09	99.9996	0.004
31315LFU7	05/19/09	05/18/09	99.9997	0.003
31315LFV5	05/20/09	05/19/09	99.9997	0.003
31315LFX1	05/22/09	05/21/09	99.9997	0.003
31315LGC6	05/27/09	05/26/09	99.9997	0.003
31315LGR3	06/09/09	06/08/09	99.9996	0.004
31315LGS1	06/10/09	06/09/09	99.9996	0.004
31315LGZ5	06/17/09	06/16/09	99.9996	0.004
31315LHJ0	06/26/09	06/25/09	99.9998	0.002
31315LHW1	07/08/09	07/07/09	99.9997	0.003
31315LJF6	07/17/09	07/16/09	99.9997	0.003
31315LJL3	07/22/09	07/21/09	99.9997	0.003
31315LJN9	07/24/09	07/23/09	99.9997	0.003
31315LJS8	07/28/09	07/27/09	99.9997	0.003
31315LJT6	07/29/09	07/28/09	99.9997	0.003
31315LJZ2	08/04/09	08/03/09	99.9997	0.003

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2009 Interest(Per \$1,000 Maturity Value)
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31315LKG2	08/11/09	08/10/09	99.9996	0.004
31315LKH0	08/12/09	08/11/09	99.9997	0.003
31315LKK3	08/14/09	08/13/09	99.9997	0.003
31315LKZ0	08/28/09	08/27/09	99.9998	0.002
31315LLE6	09/02/09	09/01/09	99.9997	0.003
31315LLM8	09/09/09	09/08/09	99.9997	0.003
31315LLW6	09/18/09	09/17/09	99.9998	0.002
31315LMJ4	09/30/09	09/29/09	99.9999	0.001
31315LMS4	10/08/09	10/07/09	99.9999	0.001
31315LNF1	10/21/09	10/19/09	99.9995	0.005
31315LNH7	10/23/09	10/22/09	99.9998	0.002
31315LNQ7	10/30/09	10/29/09	99.9999	0.001
31315LNT1	11/02/09	10/30/09	99.9996	0.004
31315LPD4	11/12/09	11/10/09	99.9996	0.004
31315LPH5	11/16/09	11/13/09	99.9996	0.004
31315LQA9	12/03/09	12/02/09	99.9998	0.002
31315LQF8	12/08/09	12/07/09	99.9998	0.002
31315LQH4	12/10/09	12/08/09	99.9997	0.003
31315LQP6	12/16/09	12/15/09	99.9998	0.002