

## SECTION I-A

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

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

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/11	Daily OID per \$1,000 of Maturity Value for Each Accrual Period			OID per \$1,000 of Maturity Value for Calendar Year	
							2011 1st Period	2011 2nd 2012 1st	2012 2nd Period	2011	2012
Fannie Mae	313586QR3	07/05/84	07/05/14	3.625	0.000	643.35	0.205832	0.229270	0.256779	79.35	88.86
Fannie Mae	313586RC5	10/09/84	10/09/19	3.200	0.000	390.49	0.116840	0.128562	0.142237	43.63	48.20
GMAC LLC	36186CAC7	04/01/81	04/01/11	44.510	6.000	550.34	0.050643			4.56	
GMAC	370424CF8	04/01/81	04/01/11	44.510	6.000	550.34	0.050643			4.56	
Pepsico Cap Resources	713440BA2	04/14/82	04/01/11	2.904	0.000	962.70	0.091782			8.26	
Pepsico Cap Resources	713440BB0	04/14/82	04/01/12	2.643	0.000	933.01	0.088951	0.088951		32.47	8.09
Sallie Mae	863871AM1	10/03/84	10/03/22	2.734	0.000	301.41	0.087346	0.095762	0.105564	32.64	35.93
Tennessee Gas Pipeline	880451AJ8	12/15/81	12/15/11	40.783	6.000	573.31	0.054831			18.86	
Transamerica Finl Corp	893502AP9	08/18/82	09/01/12	1.986	0.000	925.74	0.089331	0.089331		32.61	21.80

## 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 2011 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
ABN Amro Bank N.V.	00078U4U1	01/31/08	01/31/11	100.000	0.000	3.6165		0.109876					3.19	
ABN Amro Bank N.V.	00078UER7	03/15/07	03/13/12	100.000	0.000	4.8108		0.157785	0.161580	0.165467			58.32	11.91
ABN Amro Bank N.V.	00078UR51	12/28/07	12/28/11	100.000	0.000	4.0901		0.128290	0.130914				46.27	
ABN Amro Bank N.V.	00079FBH4	07/16/03	01/16/14	100.000	0.000	4.1274		0.152607	0.155756	0.158970	0.162251	0.165600	56.56	58.91
ABN Amro Bank N.V.	00079FBM3	08/13/03	11/13/13	100.000	0.000	4.3128		0.163247	0.166767	0.170363	0.174037	0.177790	59.74	62.35
ABN Amro Bank N.V.	00079FBR2	09/10/03	09/10/13	100.000	0.000	5.0200		0.197302	0.202254	0.207331	0.212535	0.217869	73.03	76.75
ABN Amro Bank N.V.	00079FBX9	10/08/03	10/08/13	100.000	0.000	5.1600		0.204752	0.210035	0.215454	0.221012	0.226714	75.55	79.50
ABN Amro Bank N.V.	00079FCY6	03/10/04	12/10/13	100.000	0.000	4.7792		0.182617	0.186981	0.191449	0.196024	0.200709	66.71	69.94
ABN Amro Bank N.V.	00079FDB5	03/24/04	12/24/13	100.000	0.000	4.7792		0.182617	0.186981	0.191449	0.196024	0.200709	66.59	69.81
ABN Amro Bank N.V.	00079FHN5	01/13/05	01/13/20	100.000	VARIES	4.7500		0.129865	0.130144	0.130430	0.130723	0.131062	46.90	47.11
ABN Amro Bank N.V.	00079FSU7	09/29/06	03/29/11	100.000	0.000	4.9533		0.167341					14.73	
Acco Brands Corporation	00081TAC2	09/30/09	03/15/15	98.502	10.625	10.9972	2.72	0.006387	0.006738	0.007108	0.007499	0.007911	2.44	2.71
ABN Amro Bank N.V.	00083GAW4	02/29/08	02/28/11	100.000	0.000	3.4724		0.104544					6.06	
ABN Amro Bank N.V.	00083GFE9	03/31/08	03/31/11	100.000	0.000	2.9519		0.088230					7.85	
ABN Amro Bank N.V.	00083GLZ5	04/28/08	04/28/11	100.000	0.000	3.6463		0.110864					12.97	
ACL I Corporation	00088JAA1	02/15/11	02/15/16	98.250	VARIES	N/A			0.304552	0.321545	0.322082	0.322648	98.55	116.00
ACL I Corporation	00088JAB9	02/15/11	02/15/16	98.250	VARIES	N/A			0.304552	0.321545	0.322082	0.322648	98.55	116.00
AIG FP Private Funding	001379AD8	09/01/06	09/01/11	100.000	0.000	5.1471		0.175204	0.179713				42.86	
AIG FP Private Funding	001379AE6	09/01/06	09/01/11	100.000	0.000	5.1471		0.175204	0.179713				42.86	
APP Finance VI	00202NAA3	11/18/97	11/18/12	20.424	0.000	10.8751	615.40	0.244427	0.257718	0.271732	0.286507		91.56	88.80
Advanced Medical Optics	00763MAF5	06/22/04	07/15/24	100.000	VARIES	7.7883		0.302937	0.312030	0.320799	0.329909	0.339374	113.66	120.21
Advanced Medical Optics	00763MAG3	06/22/04	07/15/24	100.000	VARIES	7.7883		0.302937	0.312030	0.320799	0.329909	0.339374	113.66	120.21
Advanced Medical Optics	00763MAK4	06/13/06	08/01/26	100.000	VARIES	7.9982		0.266799	0.278477	0.281360	0.292257	0.297109	101.72	107.37
Advanced Medical Optics	00763MAL2	06/13/06	08/01/26	100.000	VARIES	7.9982		0.266799	0.278477	0.281360	0.292257	0.297109	101.72	107.37
Alameda, CA	010781AQ5	03/14/02	02/01/12	97.458	7.625	8.0020	21.58	0.009311	0.009684	0.010071			3.53	.30
Alliance One Intl, Inc.	018772AL7	07/02/09	07/15/16	95.177	10.000	11.0023	7.47	0.014644	0.015449	0.016299	0.017196	0.018142	5.69	6.33
Alliance One Intl, Inc.	018772AM5	07/02/09	07/15/16	95.177	10.000	11.0023	7.47	0.014644	0.015449	0.016299	0.017196	0.018142	5.69	6.33
Alliance One Intl, Inc.	018772AN3	07/02/09	07/15/16	95.177	10.000	11.0023	7.47	0.014644	0.015449	0.016299	0.017196	0.018142	5.69	6.33
Alliant Techsystems Inc.	018804AJ3	08/13/04	08/15/24	100.000	VARIES	6.9757		0.250042	0.255857	0.261874	0.268101	0.274546	92.67	97.12
Alliant Techsystems Inc.	018804AK0	08/13/04	08/15/24	100.000	VARIES	6.9757		0.250042	0.255857	0.261874	0.268101	0.274546	92.67	97.12
Alza Corporation	022615AC2	07/14/94	07/14/14	35.471	0.000	5.2499	477.87	0.118531	0.121642	0.124835	0.128112	0.131475	44.28	46.64
AAM Hldg, Inc.	024061AA1	02/11/04	02/15/24*	100.000	2.000	N/A		0.151693	0.153893	0.157416			41.46*	
AAM Hldg, Inc.	024061AB9	02/11/04	02/15/24*	100.000	2.000	N/A		0.151693	0.153893	0.157416			41.46*	
American Medical Systems	02744MAA6	06/27/06	07/01/36	100.000	VARIES	9.1005		0.333083	0.344131	0.355271	0.366917		121.90	129.99
American Medical Systems	02744MAB4	09/21/09	09/15/41	103.658	VARIES	14.0090		0.445024	0.468413	0.493440	0.520220	0.548877	169.55	188.34

\* Called in 2011; 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2011 1st Period	2011 2nd Period	2011 3rd 2012 1st	2012 2nd Period	2012 3rd Period	-----		
													2011	2012	
AmerUs Group Co.	03072M504	05/16/06	05/16/11	102.760	6.583	5.9369		0.165432						22.33	
Amgen Inc.	031162AC4	03/01/02	03/01/32	71.423	VARIES	N/A		0.115599	0.118185	0.120828	0.123530	0.129117	42.71	44.98	
Amgen Inc.	031162AD2	03/01/02	03/01/32	71.423	VARIES	N/A		0.115599	0.118185	0.120828	0.123530	0.126293	42.71	44.64	
Amgen Inc.	031162AE0	03/01/02	03/01/32	71.423	VARIES	N/A		0.115599	0.118185	0.120828	0.123530	0.126293	42.71	44.64	
Amgen Inc.	031162AK6	03/01/05	03/01/32	72.947	VARIES	4.4729		0.115602	0.118187	0.120831	0.123533	0.126296	42.71	44.64	
Amgen Inc.	031162AL4	03/01/05	03/01/32	72.947	VARIES	4.4729		0.115602	0.118187	0.120831	0.123533	0.126296	42.71	44.64	
Anixter, Inc.	035287AC5	03/11/09	03/15/14	92.625	10.000	12.0007	21.82	0.036960	0.039178	0.041529	0.044020	0.046662	14.19	15.94	
Anixter International	035290AD7	07/07/03	07/07/33*	38.016	VARIES	7.2998		0.127335	0.131982				24.52*		
Anixter International	035290AE5	07/07/03	07/07/33*	38.016	VARIES	7.2998		0.127335	0.131982				24.52*		
Anixter International	035290AF2	07/07/03	07/07/33*	38.016	VARIES	7.2998		0.127335	0.131982				24.52*		
Anixter International	035290AG0	07/07/03	07/07/33*	38.016	VARIES	7.2998		0.127335	0.131982				24.52*		
Anoka CNTY HSG & REDEV	03622CAA3	12/15/10	05/01/17	97.561	8.000	8.5032	.13	0.008217	0.008481	0.008842	0.009218	0.009610	3.04	3.30	
Apria Healthcare Group	037933AA6	08/20/03	09/01/33	100.000	VARIES	8.6241		0.357759	0.368722	0.380157	0.392086	0.404529	133.45	141.93	
Apria Healthcare Group	037933AB4	08/20/03	09/01/33	100.000	VARIES	8.6241		0.357759	0.368722	0.380157	0.392086	0.404529	133.45	141.93	
Apria Healthcare Group	037933AD0	05/27/09	11/01/14	97.050	11.250	12.0051	6.85	0.013158	0.013947	0.014785	0.015672	0.016613	4.98	5.59	
Apria Healthcare Group	037933AE8	05/27/09	11/01/14	97.050	11.250	12.0051	6.85	0.013158	0.013947	0.014785	0.015672	0.016613	4.98	5.59	
Republic of Argentina	040114BD1	03/01/99	03/01/29	75.576	8.875	N/A		0.025182	0.025180	0.025178	0.025176	0.025174	9.06	9.06	
Republic of Argentina	040114GA2	06/15/00	06/15/15	91.700	11.750	13.0226	40.99	0.020038	0.021343	0.022732	0.024213	0.025789	7.49	8.50	
Republic of Argentina	040114GB0	07/21/00	07/21/30	80.144	10.250	12.8669	12.93	0.006003	0.006389	0.006800	0.007238	0.007703	2.36	2.67	
Republic of Argentina	040114GG9	06/19/01	06/19/18	75.375	0.000	N/A		0.663001	0.663334	0.667586	0.672157	0.680789	242.12	245.34	
Republic of Argentina	040114GH7	06/19/01	06/19/31	75.250	12.000	N/A		0.597157	0.594377	0.594895	0.595450	0.599320	217.42	217.89	
Armor Holdings, Inc.	042260AC3	10/29/04	11/01/24*	99.000	VARIES	6.9998		0.262562	0.269807				80.07*		
Armstrong Cnty Ind Dev	04233KAB2	07/29/99	08/20/34	6.955	0.000	7.7498	96.24	0.034712	0.036057	0.037454	0.038905	0.040413	13.10	14.13	
Ashland Inc.	044209AC8	05/27/09	06/01/17	96.577	9.125	9.7504	4.91	0.009358	0.009814	0.010292	0.010794	0.011320	3.48	3.83	
Ashland Inc.	044209AD6	05/27/09	06/01/17	96.577	9.125	9.7504	4.91	0.009358	0.009814	0.010292	0.010794	0.011320	3.48	3.83	
Azusa Calif Redev Agy	05502MAB9	06/16/92	12/01/12	16.502	0.000	9.0030	679.78	0.209698	0.219138	0.229003	0.239311		77.77	77.43	
BNP Paribas	05567LA31	09/30/09	03/30/15	100.000	0.000	3.2105		0.092069	0.093547	0.095049	0.096574	0.098125	33.68	34.77	
BNP Paribas	05567LB55	10/30/09	04/29/15	100.000	0.000	3.2308		0.092659	0.094156	0.095677	0.097223	0.098793	33.81	34.92	
BNP Paribas	05567LD53	03/03/10	03/03/15	100.000	0.000	3.0717		0.086637	0.087968	0.089319	0.090691	0.092084	31.75	32.73	
BNP Paribas	05567LE52	02/01/10	07/31/15	100.000	0.000	3.0492		0.084117	0.086815	0.086702	0.088991	0.089366	31.59	32.56	
BNP Paribas	05567LH67	04/30/10	10/30/15	100.000	0.000	0.3103		0.008633	0.008646	0.008660	0.008673	0.008687	3.11	3.12	
BNP Paribas	05567LYH4	03/31/09	03/31/14	100.000	0.000	2.9595		0.085913	0.087185	0.088475	0.089784	0.091113	31.39	32.33	
BNP Paribas	05567LYQ4	04/30/09	04/30/15	100.000	0.000	2.9447		0.085466	0.086724	0.088001	0.089297	0.090611	31.15	32.07	
BNP Paribas	05567LZA8	05/27/09	05/27/14	100.000	0.000	3.6129		0.105896	0.107809	0.109757	0.111739	0.113758	38.60	40.01	
BNP Paribas	05567LZQ3	08/31/09	08/29/14	100.000	0.000	3.1719		0.089421	0.091339	0.091779	0.094259	0.095231	33.28	34.47	
Ball Corporation	058498AM8	08/20/09	09/01/16	97.975	7.125	7.5008	3.16	0.006712	0.006963	0.007225	0.007495	0.007777	2.52	2.72	
Ball Corporation	058498AN6	08/20/09	09/01/19	97.414	7.375	7.7505	2.47	0.005263	0.005467	0.005678	0.005898	0.006127	1.98	2.14	
Banco Macro S.A.	05963GAA6	12/18/06	12/18/16	100.000	9.750	9.7499		0.270833	0.270833	0.270833	0.270833	0.270833	97.50	97.50	
Banco Macro S.A.	05963GAB4	12/18/06	12/18/16	100.000	9.750	9.7499		0.270833	0.270833	0.270833	0.270833	0.270833	97.50	97.50	
Bank of America Corp.	06048UAC8	05/28/08	05/28/14	100.000	0.000	4.8120		0.150543	0.154165	0.157874	0.161673	0.165562	55.09	57.77	
Bank of America Corp.	06048UAD6	05/30/08	05/30/14	100.000	0.000	4.9682		0.156021	0.159896	0.163868	0.167939	0.172111	57.11	59.98	

\* Called in 2011; 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
Bank of America Corp.	06048UAE4	05/30/08	05/30/14	100.000	0.000	4.8414		0.151570	0.155239	0.158997	0.162846	0.166788	55.46	58.17
Bank of America Corp.	06048UAH7	05/30/08	05/30/12	100.000	0.000	4.5482		0.141376	0.144591	0.147879			51.68	22.03
Bank of America Corp.	06048UAK0	06/27/08	06/27/12	100.000	0.000	4.9877		0.156708	0.160616	0.164621			57.15	28.97
Bank of America Corp.	06048UAL8	06/27/08	06/27/11	100.000	0.000	4.7827		0.149519					26.32	
Bank of America Corp.	06048UAN4	06/27/08	06/28/13	100.000	0.000	5.1535		0.162597	0.166787	0.171084	0.175493	0.180015	59.31	62.41
Bank of America Corp.	06048UAP9	06/27/08	06/28/13	100.000	0.000	5.1535		0.162597	0.166787	0.171084	0.175493	0.180015	59.31	62.41
Bank of America Corp.	06048UAW4	07/25/08	07/25/11	100.000	0.000	4.5484		0.138237	0.141380				28.77	
Bank of America Corp.	06048UAX2	07/25/08	07/25/13	100.000	0.000	5.2510		0.161796	0.166044	0.170404	0.174878	0.179470	60.35	63.56
Bank of America Corp.	06048UAY0	07/25/08	07/25/12	100.000	0.000	5.0268		0.154211	0.158087	0.162061	0.166134		57.44	33.79
Bank of America Corp.	06048UBB9	08/29/08	08/29/13	100.000	0.000	5.2705		0.159795	0.164907	0.167413	0.173713	0.177317	60.21	63.66
Bank of America Corp.	06048UBC7	08/29/08	08/30/13	100.000	0.000	5.2706		0.160698	0.164032	0.168354	0.172791	0.178319	60.21	63.67
Bank of America Corp.	06048UBF0	07/29/08	07/29/13	100.000	0.000	5.3290		0.164448	0.168830	0.173328	0.177946	0.182688	61.34	64.65
Bank of America Corp.	06048UBJ2	08/28/08	08/28/12	100.000	0.000	4.9000		0.149951	0.153625	0.157389	0.161245		55.56	38.00
Bank of America Corp.	06048UBP8	09/26/08	09/27/13	100.000	0.000	5.6306		0.174805	0.179727	0.184787	0.189989	0.195338	64.75	68.45
Bank of America Corp.	06048UBQ6	09/26/08	09/27/13	100.000	0.000	5.6306		0.174805	0.179727	0.184787	0.189989	0.195338	64.75	68.45
Bank of America Corp.	06048UBR4	09/26/08	09/27/13	100.000	0.000	5.5918		0.173470	0.178320	0.183306	0.188431	0.193699	64.25	67.89
Bank of America Corp.	06048UBV5	10/21/08	10/21/13	100.000	0.000	5.5528		0.172104	0.176882	0.181793	0.186840	0.192028	63.50	67.07
Bank of America Corp.	06048UBW3	10/30/08	10/30/13	100.000	0.000	5.1828		0.159483	0.163615	0.167855	0.172205	0.176668	58.67	61.75
Bank of America Corp.	06048UCC6	10/31/08	10/31/13	100.000	0.000	5.3679		0.165776	0.170225	0.174794	0.179485	0.184303	61.03	64.35
Bank of America Corp.	06048UCD4	10/22/08	10/22/13	100.000	0.000	5.5042		0.170434	0.175124	0.179944	0.184896	0.189985	62.86	66.36
Bank of America Corp.	06048UCE2	11/28/08	11/29/13	100.000	0.000	4.6361		0.141164	0.144437	0.147785	0.151211	0.154716	51.62	54.04
Bank of America Corp.	06048UCF9	11/28/08	11/29/13	100.000	0.000	4.4602		0.135339	0.138357	0.141443	0.144597	0.147822	49.46	51.69
Bank of America Corp.	06048UCJ1	11/28/08	11/28/11	100.000	0.000	3.3422		0.099203	0.100860				32.74	
Bank of America Corp.	06048UCL6	12/26/08	12/26/13	100.000	0.000	3.6761		0.109832	0.111851	0.113907	0.116001	0.118133	39.92	41.40
Bank of America Corp.	06048UCM4	12/26/08	12/26/13	100.000	0.000	3.7743		0.112985	0.115118	0.117290	0.119504	0.121759	41.08	42.65
Bank of America Corp.	06048UCT9	01/30/09	01/30/15	100.000	0.000	4.1274		0.121896	0.124412	0.126979	0.129600	0.132274	45.10	46.98
Bank of America Corp.	06048UCU6	01/30/09	01/30/15	100.000	0.000	4.0392		0.119137	0.121543	0.123997	0.126502	0.129056	44.06	45.85
Bank of America Corp.	06048WAF7	08/13/09	08/13/19	100.000	VARIES	6.4099		0.169751	0.170099	0.170459	0.170829	0.171212	61.27	61.54
Bank of America Corp.	06048WAG5	09/25/09	09/25/19	100.000	VARIES	5.6410		0.149770	0.150071	0.150380	0.150698	0.151025	54.03	54.26
Bank of America Corp.	06048WAH3	09/28/09	09/27/27	100.000	VARIES	5.4085		0.150797	0.151089	0.151389	0.151697	0.152013	54.40	54.61
Bank of America Corp.	06048WAJ9	10/21/09	10/21/14	100.000	1.000	4.6199		0.133032	0.135463	0.137951	0.140495	0.143099	48.67	50.48
Bank of America Corp.	06048WAL4	11/23/09	11/23/29	100.000	VARIES	5.3008		0.141727	0.138858	0.135912	0.136104	0.136301	50.28	48.98
Bank of America Corp.	06048WAN0	01/13/10	01/13/25	100.000	VARIES	5.4890		0.148271	0.143954	0.144161	0.144372	0.144590	51.91	52.01
Bank of America Corp.	06048WAU4	02/22/10	02/22/17	100.000	VARIES	4.7710		0.132377	0.132222	0.133017	0.133831	0.134240	47.71	48.19
Bank of America Corp.	06048WAZ3	02/26/10	02/26/30	100.000	VARIES	5.3809		0.144523	0.139443	0.134227	0.128870	0.129216	49.83	46.73
Bank of America Corp.	06048WBD1	03/19/10	03/19/20	100.000	VARIES	5.5724		0.154459	0.154119	0.155061	0.156030	0.156544	55.61	56.15
Bank of America Corp.	06048WBG4	04/01/10	04/01/15	100.000	0.500	4.3270		0.122496	0.124846	0.127247	0.129699	0.132205	44.95	46.70
Bank of America Corp.	06048WBK5	04/08/10	04/08/30	100.000	VARIES	5.4991		0.147789	0.142687	0.137445	0.132059	0.132403	51.43	48.09
Bank of America Corp.	06048WBN9	04/13/10	04/13/17	100.000	VARIES	5.0917		0.142211	0.143002	0.143658	0.144330	0.144615	51.45	51.91
Bank of America Corp.	06048WBP4	04/28/10	04/28/15	100.000	0.500	4.1699		0.117959	0.120129	0.122344	0.124605	0.126914	43.13	44.74
Bank of America Corp.	06048WBQ2	05/03/10	05/03/17	100.000	5.020	5.0199		0.139444	0.139444	0.139444	0.139444	0.139444	50.20	50.20
Bank of America Corp.	06048WBS8	05/13/10	05/13/30	100.000	VARIES	5.1306		0.136910	0.131159	0.125260	0.119210	0.119611	47.69	43.73
Bank of America Corp.	06048WBT6	05/03/10	05/03/17	100.000	VARIES	4.8505		0.135311	0.135898	0.136364	0.136842	0.137050	48.88	49.22

## 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
Bank of America Corp.	06048WBYS	06/07/10	06/07/22	100.000	VARIES	4.6906		0.126838	0.123298	0.123544	0.123797	0.124055	44.95	44.53
Bank of America Corp.	06048WCB4	05/28/10	05/28/30	100.000	VARIES	5.5513		0.148462	0.142559	0.136493	0.130258	0.130654	51.99	47.82
Bank of America Corp.	06048WCC2	05/28/10	05/28/20	100.000	VARIES	5.2405		0.145019	0.144452	0.145501	0.146577	0.147034	52.12	52.62
Bank of America Corp.	06048WCJ7	06/24/10	06/24/30	100.000	VARIES	5.5091		0.145771	0.138309	0.138533	0.138764	0.139001	51.08	49.92
Bank of America Corp.	06048WCL2	07/01/10	07/01/22	100.000	VARIES	5.4618		0.148275	0.144739	0.144974	0.145216		52.74	52.23
Bank of America Corp.	06048WCQ1	06/29/10	06/29/20	100.000	VARIES	5.5309		0.153278	0.152908	0.153936	0.154993	0.155430	55.11	55.61
Bank of America Corp.	06048WCS7	07/12/10	07/12/30	100.000	VARIES	5.8002		0.161118	0.154512	0.147715	0.147913	0.148117	54.55	53.28
Bank of America Corp.	06048WCU2	06/28/10	06/28/30	100.000	VARIES	5.8695		0.158044	0.152900	0.153049	0.153202	0.153359	55.96	55.13
Bank of America Corp.	06048WCY4	08/12/10	08/12/30	100.000	VARIES	5.3993		0.149981	0.143531	0.136907	0.137109	0.137316	51.01	49.38
Bank of America Corp.	06048WDG2	08/17/10	08/17/20	100.000	VARIES	2.4229		0.008972	0.008586	0.008195	0.007800	0.007399	3.06	2.77
Bank of America Corp.	06048WDJ6	08/18/10	08/18/17	100.000	VARIES	2.2826		0.007851	0.007354	0.006851	0.006929	0.007008	2.60	2.50
Bank of America Corp.	06048WDK3	08/25/10	08/25/20	100.000	VARIES	2.3834		0.009263	0.008870	0.008473	0.008071	0.007664	3.16	2.88
Bank of America Corp.	06048WDM9	09/03/10	09/03/20	100.000	VARIES	2.5928		0.014654	0.013944	0.013225	0.013225	0.012496	5.24	4.72
Bank of America Corp.	06048WDQ0	10/01/10	10/01/20	100.000	5.052	5.0519		0.140333	0.140333	0.140333	0.140333	0.140333	50.52	50.52
Bank of America Corp.	06048WDS6	09/08/10	09/08/15	100.000	VARIES	1.8483		0.008564	0.008451	0.008336	0.008221	0.008104	3.04	2.95
Bank of America Corp.	06048WDT4	09/23/10	09/23/30	100.000	VARIES	5.3198		0.147774	0.142100	0.136274	0.136453	0.136636	51.05	49.13
Bank of America Corp.	06048WDU1	09/08/10	09/08/20	100.000	VARIES	2.4733		0.016204	0.015494	0.014776	0.014048	0.013311	5.54	5.02
Bank of America Corp.	06048WDW7	09/28/10	09/28/20	100.000	VARIES	2.6604		0.016957	0.016496	0.016028	0.015554	0.015073	5.94	5.60
Bank of America Corp.	06048WDZ0	09/28/10	09/28/20	100.000	VARIES	2.4632		0.011756	0.010601	0.009431	0.009547	0.009665	3.81	3.44
Bank of America Corp.	06048WEB2	09/28/10	09/28/20	100.000	VARIES	2.6493		0.016927	0.016139	0.015341	0.014533	0.013713	5.81	5.23
Bank of America Corp.	06048WEC0	09/28/10	09/28/15	100.000	VARIES	1.9786		0.013575	0.013063	0.012547	0.012671	0.012796	4.70	4.56
Bank of America Corp.	06048WEE6	10/14/10	10/15/30	100.000	VARIES	5.2016		0.144472	0.141005	0.137448	0.133798	0.130053	50.85	48.26
Bank of America Corp.	06048WEJ5	11/19/10	11/19/30	100.000	VARIES	5.6998		0.158330	0.154926	0.151424	0.147823	0.144120	56.10	53.56
Bank of America Corp.	06048WEL0	11/18/10	11/18/20	100.000	VARIES	2.5529		0.015081	0.014685	0.014284	0.013877	0.013466	5.32	5.03
Bank of America Corp.	06048WEP1	11/19/10	11/19/20	100.000	VARIES	2.4291		0.021366	0.020445	0.019512	0.018569	0.017613	7.45	6.77
Bank of America Corp.	06048WEQ9	11/30/10	11/30/20	100.000	VARIES	1.9846		0.010685	0.010300	0.009912	0.009520	0.009124	3.75	3.47
Bank of America Corp.	06048WER7	12/03/10	12/03/15	100.000	VARIES	1.8507		0.008355	0.008060	0.007762	0.007833	0.007906	2.94	2.81
Bank of America Corp.	06048WES5	12/01/10	12/01/20	100.000	VARIES	2.5893		0.011370	0.011067	0.010761	0.010451	0.010136	4.02	3.80
Bank of America Corp.	06048WET3	12/15/10	12/15/30	100.000	VARIES	5.9911		0.166420	0.162253	0.157960	0.153538	0.148985	59.03	55.93
Bank of America Corp.	06048WEX4	12/10/10	12/10/20	100.000	VARIES	2.5961		0.011281	0.010981	0.010676	0.010367	0.010055	3.99	3.77
Bank of America Corp.	06048WEY2	01/13/11	01/13/31	100.000	VARIES	5.1716			0.143658	0.139472	0.135177	0.135311	49.29	48.74
Bank of America Corp.	06048WFA3	01/14/11	01/14/21	100.000	VARIES	5.4019			0.150054	0.149605	0.149144	0.149184	51.99	53.70
Bank of America Corp.	06048WFC9	01/31/11	01/31/17	100.000	0.000	4.4000			0.122223	0.124912	0.127660	0.130469	40.86	46.30
Bank of America Corp.	06048WFE5	02/18/11	02/18/21	100.000	VARIES	5.5089			0.153025	0.152649	0.152263	0.152297	47.85	54.84
Bank of America Corp.	06048WFG0	02/24/11	02/24/31	100.000	VARIES	5.9293			0.164703	0.161351	0.157899	0.157998	50.14	57.04
Bank of America Corp.	06048WFI4	03/04/11	03/04/31	100.000	VARIES	5.6398			0.156664	0.152465	0.148148	0.148276	46.04	53.62
Bank of America Corp.	06048WFK1	02/25/11	02/25/21	100.000	VARIES	5.2649			0.146249	0.145711	0.145160	0.145208	44.68	52.29
Bank of America Corp.	06048WFL9	02/17/11	02/17/21	100.000	5.250	5.2499			0.145833	0.145833	0.145833	0.145833	45.79	52.50
Bank of America Corp.	06048WFM7	03/11/11	03/11/21	100.000	VARIES	5.0284			0.139679	0.140397	0.141134	0.141888	40.59	50.84
Bank of America Corp.	06048WFR6	03/30/11	03/30/21	100.000	VARIES	4.5800			0.127225	0.123777	0.120251	0.120568	34.16	43.63
Bank of America Corp.	06048WFS4	04/08/11	04/08/26	100.000	VARIES	5.2991			0.147198	0.147418	0.147644	0.147876	38.73	53.15
Bank of America Corp.	06048WFT2	03/31/11	03/31/21	100.000	VARIES	5.2101			0.144728	0.145061	0.145402	0.145753	39.25	52.35
Bank of America Corp.	06048WFU9	03/29/11	03/29/21	100.000	VARIES	N/A			0.010636	0.010197	0.009753	0.009304	2.85	3.51

## 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 1st Period	2012 2nd Period	2012 3rd Period	2011	2012
Bank of America Corp.	06048WF5	04/12/11	04/12/21	100.000	VARIES	5.3401			0.148336	0.148589	0.148848	0.149113	38.44	53.58	
Bank of America Corp.	06048WFX3	04/12/11	04/12/21	100.000	VARIES	4.8603			0.135009	0.132215	0.129352	0.129606	34.75	46.88	
Bank of America Corp.	06048WFY1	04/12/11	04/12/31	100.000	VARIES	5.7107			0.158631	0.152849	0.146903	0.147077	40.63	53.50	
Bank of America Corp.	06048WFZ8	04/12/11	04/12/26	100.000	VARIES	5.4304			0.150847	0.147777	0.144625	0.144776	38.83	52.40	
Bank of America Corp.	06048WGC8	05/27/11	05/27/31	100.000	VARIES	5.1374			0.142708	0.137811	0.132789	0.132946	30.37	48.54	
Bank of America Corp.	06048WGE4	06/14/11	06/14/21	100.000	VARIES	2.2369			0.062136	0.061590	0.061037	0.060478	12.23	22.05	
Bank of America Corp.	06048WGF1	06/16/11	06/16/23	100.000	VARIES	4.8973			0.136039	0.135969	0.135897	0.135824	26.53	48.93	
Bank of America Corp.	06048WGG9	06/27/11	06/27/31	100.000	VARIES	5.5241			0.153449	0.148481	0.143375	0.143528	28.21	52.51	
Bank of America Corp.	06048WGN4	07/07/11	07/07/21	100.000	VARIES	5.1061				0.141838	0.141913	0.141990	24.68	51.10	
Bank of America Corp.	06048WGP9	06/28/11	06/28/21	100.000	VARIES	2.3482			0.016739	0.016038	0.015329	0.014612	3.06	5.64	
Bank of America Corp.	06048WQQ7	07/14/11	07/14/31	100.000	VARIES	5.5581				0.154394	0.149421	0.144310	25.78	53.00	
Bank of America Corp.	06048WGR5	07/14/11	07/14/23	100.000	VARIES	5.1475				0.142987	0.142735	0.142476	23.88	51.34	
Bank of America Corp.	06048WGS3	07/14/11	07/14/31	100.000	VARIES	5.5558				0.154330	0.153215	0.152070	25.77	54.98	
Bank of America Corp.	06048WGU8	07/14/11	07/14/26	100.000	VARIES	5.3899				0.149722	0.146271	0.142727	25.00	52.11	
Bank of America Corp.	06048WGZ7	08/15/11	08/15/31	100.000	VARIES	5.2773				0.146592	0.141664	0.136607	19.94	50.53	
Bank of America Corp.	06048WHA1	08/15/11	08/15/23	100.000	VARIES	4.7456				0.131824	0.131657	0.131485	17.93	47.38	
Bank of America Corp.	06048WHF0	08/26/11	08/26/31	100.000	VARIES	5.0293				0.139704	0.134485	0.129136	17.46	48.03	
Bank of America Corp.	06048WHN3	09/30/11	09/30/31	100.000	VARIES	5.3141				0.147616	0.141943	0.136119	13.43	51.07	
Bank of America Corp.	06048WHT0	10/13/11	10/13/31	100.000	VARIES	4.6986				0.130519	0.125102	0.119557	10.18	45.16	
Bank of America Corp.	06048WJA9	11/04/11	11/04/31	100.000	VARIES	5.9879				0.166333	0.161333	0.156183	9.48	58.40	
Bank of America Corp.	06048WJB7	11/02/11	11/02/15	100.000	VARIES	5.3627				0.148964	0.149235	0.149512	8.79	53.71	
Bank of America Corp.	06048WJH4	11/21/11	11/21/31	100.000	VARIES	5.0461				0.140171	0.135297	0.130301	5.61	49.19	
Bank of America Corp.	06048WJL5	11/08/11	11/08/13	100.000	VARIES	3.1041				0.011783	0.011966	0.011906	.63	4.28	
Bank of America Corp.	06050MEK9	01/27/05	01/28/11	100.000	0.000	4.3233		0.151962					4.10		
Bank of America Corp.	06050MEL7	01/28/05	01/28/11	100.000	1.000	4.3662			0.146358				3.95		
Bank of America Corp.	06050MEZ6	07/29/05	07/29/11	100.000	1.500	4.5615		0.148222	0.150653				31.27		
Bank of America Corp.	06050MFK8	12/28/05	12/28/11	100.000	1.500	5.0510		0.168251	0.171448				60.64		
Bank of America Corp.	06050MFL6	03/24/06	03/25/11	100.000	0.000	5.1630		0.180423					15.16		
Bank of America Corp.	06050MFP7	04/28/06	04/28/11	100.000	1.750	5.5388		0.183189					21.43		
Bank of America Corp.	06050MFP4	06/27/06	06/27/11	100.000	0.000	5.6598		0.202106					35.57		
Bank of America Corp.	06050MFW2	07/28/06	01/28/11	100.000	0.000	5.5354		0.191296					5.16		
Bank of America Corp.	06050MGB7	09/29/06	10/03/11	100.000	0.000	4.9679		0.168020	0.172194				46.45		
Bank of America Corp.	06050MGD3	09/18/06	09/19/11	100.000	0.000	5.1632		0.175889	0.180430				46.20		
Bank of America Corp.	06050MGF8	10/27/06	10/27/11	100.000	0.000	5.2609		0.179874	0.184605				54.09		
Bank of America Corp.	06050MGGM3	12/22/06	12/27/11	100.000	0.000	4.9879		0.168853	0.173064				60.87		
Bank of America Corp.	06050MGN1	12/29/06	12/29/11	100.000	0.000	4.9680		0.167931	0.172103				60.87		
Bank of America Corp.	06050MGP6	02/23/07	02/23/12	100.000	0.000	5.2024		0.172969	0.177469	0.182085			64.25	9.47	
Bank of America Corp.	06050MGQ4	01/26/07	01/27/12	100.000	0.000	5.1926		0.172611	0.177093	0.181691			64.34	4.72	
Bank of America Corp.	06050MGU5	02/23/07	11/23/11	100.000	0.000	5.1129		0.171642	0.176030				56.06		
Bank of America Corp.	06050MGV3	02/23/07	02/24/12	100.000	0.000	5.1048		0.169186	0.173505	0.177933			62.80	9.43	
Bank of America Corp.	06050MGZ4	03/29/07	03/29/12	100.000	2.000	5.0300		0.155707	0.158226	0.160808			56.98	14.15	
Bank of America Corp.	06050MHB6	03/30/07	03/30/12	100.000	0.000	4.9829		0.164436	0.168533	0.172732			60.69	15.37	
Bank of America Corp.	06050MHD2	04/27/07	04/30/12	100.000	0.000	4.9782		0.164325	0.168415	0.172607			60.40	20.54	

## 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								-----	-----	-----	-----	-----	-----	-----
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
Bank of America Corp.	06050MHF7	05/25/07	02/27/12	100.000	0.000	5.2687		0.173368	0.177936	0.182623			64.38	10.23
Bank of America Corp.	06050MHL4	06/29/07	06/29/12	100.000	2.650	5.5699		0.171916	0.174654	0.177468			62.39	31.59
Bank of America Corp.	06050MHP5	07/27/07	07/28/11	100.000	0.000	5.3581		0.174449	0.179122				36.95	
Bank of America Corp.	06050MHT7	08/30/07	09/01/11	100.000	0.000	5.1144		0.165332	0.169560				40.44	
Bank of America Corp.	06050MHU4	08/31/07	09/02/11	100.000	0.000	5.0622		0.163418	0.167554				40.13	
Bank of America Corp.	06050MHV2	09/28/07	03/28/13	100.000	0.000	5.2121		0.168948	0.173351	0.177868	0.182504	0.187260	62.44	65.74
Bank of America Corp.	06050MHY6	11/30/07	11/30/12	100.000	1.250	4.9200		0.152673	0.155574	0.158548	0.161594		55.67	52.71
Bank of America Corp.	06050MJB4	11/29/07	12/01/11	100.000	0.000	4.6068		0.146740	0.150120				49.03	
Bank of America Corp.	06050MJE8	12/26/07	12/27/12	100.000	0.000	4.8121		0.154186	0.157896	0.161695	0.165585		56.20	58.26
Bank of America Corp.	06050MJF5	12/27/07	12/27/11	100.000	0.000	4.5091		0.143183	0.146411				51.55	
Bank of America Corp.	06050MJJ7	12/28/07	12/28/12	100.000	0.000	4.8609		0.155954	0.159744	0.163627	0.167604		56.85	59.13
Bank of America Corp.	06050MJN8	02/29/08	02/28/13	100.000	0.000	4.2547		0.130578	0.131182	0.135445	0.136823	0.142049	48.37	50.64
Bank of America Corp.	06050MJP3	02/29/08	03/04/13	100.000	0.000	4.1447		0.126919	0.127437	0.131508	0.132774	0.137772	46.97	49.11
Bank of America Corp.	06050MJR9	02/29/08	02/28/13	100.000	0.000	4.3135		0.132575	0.133226	0.137595	0.139035	0.144388	49.13	51.46
Bank of America Corp.	06050MJS7	02/28/08	08/28/13	100.000	0.000	4.4798		0.139017	0.142131	0.145315	0.148570	0.151898	51.38	53.71
Bank of America Corp.	06050MJU2	03/28/08	03/28/14	100.000	0.000	4.2156		0.129973	0.132712	0.135509	0.138366	0.141282	47.80	49.83
Bank of America Corp.	06050MJV0	03/28/08	03/28/11	100.000	0.000	3.0663		0.091910					8.00	
Bank of America Corp.	06050MJX6	03/28/08	03/28/14	100.000	0.000	4.1175		0.126645	0.129253	0.131914	0.134630	0.137401	46.55	48.49
Bank of America Corp.	06050MJY4	03/28/08	03/28/14	100.000	0.000	4.1175		0.126645	0.129253	0.131914	0.134630	0.137401	46.55	48.49
Bank of America Corp.	06050MKB2	04/25/08	04/25/14	100.000	0.000	4.4504		0.138005	0.141076	0.144215	0.147425	0.150705	50.64	52.92
Bank of America Corp.	06050MKC0	04/25/08	04/25/14	100.000	0.000	4.4113		0.136660	0.139674	0.142755	0.145904	0.149122	50.14	52.38
Bank of America Corp.	06050MKF3	04/25/08	04/25/13	100.000	0.000	4.1763		0.128640	0.131327	0.134069	0.136868	0.139727	47.15	49.14
Bank of America Corp.	06050R122	04/01/11	03/29/16	100.000	0.000	3.4400			0.095556	0.097181	0.098853	0.100553	25.95	35.60
Bank of America Corp.	06050R155	04/01/11	04/01/14	100.000	0.000	2.2100			0.061390	0.062068	0.062754	0.063448	16.64	22.59
Bank of America Corp.	06050R197	04/01/11	03/29/16	100.000	0.000	3.4499			0.095833	0.097467	0.099149	0.100859	26.03	35.70
Bank of America Corp.	06050R205	04/01/11	04/04/17	100.000	3.958	3.9579		0.109944	0.109944	0.109944	0.109944	0.109944	29.68	39.58
Bank of America Corp.	06050R296	05/05/11	04/29/16	100.000	0.000	3.4948			0.097078	0.098718	0.100443	0.102198	23.01	36.06
Bank of America Corp.	06050R403	05/05/11	05/05/17	100.000	3.979	3.9789			0.110528	0.110528	0.110528	0.110528	26.08	39.79
Bank of America Corp.	06050R429	05/05/11	04/29/14	100.000	0.000	2.0863			0.057955	0.058539	0.059150	0.059767	13.71	21.26
Bank of America Corp.	06050R544	06/03/11	05/27/16	100.000	0.000	3.0781			0.085505	0.086777	0.088113	0.089469	17.83	31.57
Bank of America Corp.	06050R585	06/03/11	06/01/16	100.000	0.000	3.1878			0.088551	0.089947	0.091380	0.092837	18.46	32.73
Bank of America Corp.	06050R619	05/16/11	05/16/14	100.000	0.000	1.8675			0.051876	0.052360	0.052849	0.053342	11.69	18.98
Bank of America Corp.	06050R627	06/03/11	06/03/14	100.000	0.000	1.7681			0.049115	0.049549	0.049987	0.050429	10.23	17.94
Bank of America Corp.	06050R718	07/06/11	06/24/16	100.000	0.000	3.3893			0.094149	0.095638	0.097259	0.098907	16.49	34.74
Bank of America Corp.	06050R783	07/01/11	06/30/17	100.000	3.855	3.8549			0.104755	0.105907	0.104755	0.106492	19.28	38.55
Bank of America Corp.	06050R833	07/06/11	06/28/16	100.000	0.000	3.4408			0.095579	0.097150	0.098822	0.100522	16.73	35.29
Bank of America Corp.	06051N112	07/01/11	06/30/17	100.000	0.000	3.8314			0.104117	0.107267	0.108133	0.112031	19.16	39.42
Bank of America Corp.	06051N153	08/04/11	07/28/17	100.000	0.000	3.7886				0.105241	0.107168	0.109198	15.47	38.84
Bank of America Corp.	06051N179	08/04/11	08/01/16	100.000	0.000	3.3768				0.093802	0.095359	0.096969	13.79	34.52
Bank of America Corp.	06051N211	08/04/11	07/25/14	100.000	0.000	2.2505				0.062516	0.063184	0.063895	9.19	22.84
Bank of America Corp.	06051N286	07/14/11	07/14/15	100.000	3.046	3.0459				0.084611	0.084611	0.084611	14.13	30.46
Bank of America Corp.	06051N336	09/16/11	08/29/14	100.000	0.000	3.2883				0.089357	0.091679	0.092677	9.56	33.54
Bank of America Corp.	06051N351	09/16/11	09/16/15	100.000	3.922	3.9219				0.108944	0.108944	0.108944	11.44	39.22

## 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
Bank of America Corp.	06051N427	09/16/11	09/29/17	100.000	0.000	4.4513			0.123649	0.123847	0.126604	0.129422	13.00	45.59
Bank of America Corp.	06051N443	09/16/11	09/01/16	100.000	0.000	4.1772				0.116034	0.118256	0.120726	12.18	42.74
Bank of America Corp.	06051N468	10/06/11	09/30/14	100.000	0.000	4.9274				0.134629	0.137837	0.142009	11.71	50.55
Bank of America Corp.	06051N518	10/06/11	09/29/17	100.000	0.000	5.1703				0.143621	0.147189	0.150994	12.21	53.02
Bank of America Corp.	06051N609	11/03/11	10/29/13	100.000	0.000	3.8828				0.107856	0.109903	0.112037	6.26	39.46
Bank of America Corp.	06051N658	11/03/11	10/27/17	100.000	0.000	4.7610				0.132252	0.135295	0.138516	7.67	48.56
Bank of America Corp.	06051N732	11/03/11	10/31/14	100.000	0.000	4.0380				0.112167	0.114394	0.116703	6.51	41.06
Bank of America Corp.	06051N740	11/03/11	10/29/13	100.000	0.000	3.8828				0.107856	0.109903	0.112037	6.26	39.46
Bank of America Corp.	06051N815	11/30/11	11/29/13	100.000	0.000	4.4100				0.122501	0.125187	0.127947	3.80	44.76
Bank of America Corp.	06051N880	11/30/11	12/02/15	100.000	0.000	5.5599			0.154444	0.154492	0.158787	0.163201	4.79	56.64
Bank of America Corp.	06051P117	11/30/11	11/29/13	100.000	0.000	4.9589				0.137748	0.141144	0.144644	4.27	50.42
Bank of America Corp.	06052E111	09/03/09	08/29/14	100.000	0.000	5.0623		0.145310	0.149806	0.151929	0.157486	0.160590	54.68	57.70
Bank of America Corp.	06052E145	09/08/09	08/30/11	100.000	0.000	3.0935		0.087570	0.088439				21.26	
Bank of America Corp.	06052E202	09/10/09	09/09/11	100.000	0.000	2.9599		0.084665	0.085918				21.22	
Bank of America Corp.	06052E277	10/06/09	09/27/13	100.000	0.000	4.5996		0.133563	0.136635	0.139777	0.142992	0.146281	49.22	51.51
Bank of America Corp.	06052E285	10/01/09	10/01/13	100.000	0.000	4.5899		0.133417	0.136478	0.139611	0.142815	0.146092	49.14	51.42
Bank of America Corp.	06052E293	10/06/09	09/27/11	100.000	0.000	2.7495		0.078439	0.079517				21.06	
Bank of America Corp.	06052E376	11/05/09	11/01/11	100.000	0.000	2.4099		0.068548	0.069374				20.71	
Bank of America Corp.	06052E467	11/05/09	11/04/14	100.000	0.000	4.6099		0.134009	0.137098	0.140258	0.143491	0.146799	49.16	51.45
Bank of America Corp.	06052E475	11/04/09	10/31/14	100.000	0.000	4.6625		0.135555	0.138715	0.141949	0.145258	0.148645	49.76	52.11
Bank of America Corp.	06052E483	11/05/09	11/01/11	100.000	0.000	2.4099		0.068548	0.069374				20.71	
Bank of America Corp.	06052E517	12/02/09	12/02/14	100.000	0.000	4.1500		0.120113	0.122605	0.125149	0.127746	0.130397	43.84	45.67
Bank of America Corp.	06052E525	02/04/10	01/30/15	100.000	0.000	4.0898		0.115879	0.118249	0.120667	0.123134	0.125652	42.87	44.64
Bank of America Corp.	06052E566	12/02/09	12/02/14	100.000	0.000	4.1500		0.120113	0.122605	0.125149	0.127746	0.130397	43.84	45.67
Bank of America Corp.	06052E574	12/02/09	12/02/14	100.000	0.000	4.1500		0.120113	0.122605	0.125149	0.127746	0.130397	43.84	45.67
Bank of America Corp.	06052E590	12/02/09	11/30/11	100.000	0.000	1.9800		0.055472	0.055715				18.52	
Bank of America Corp.	06052E608	12/11/09	12/09/11	100.000	0.000	2.1798		0.061871	0.062546				21.03	
Bank of America Corp.	06052E707	12/30/09	01/14/15	100.000	0.000	4.5896		0.130649	0.133647	0.136714	0.139851	0.143061	48.59	50.84
Bank of America Corp.	06052E848	02/04/10	02/03/15	100.000	0.000	4.0998		0.116208	0.118590	0.121021	0.123502	0.126033	42.98	44.76
Bank of America Corp.	06052E889	02/04/10	01/31/12	100.000	0.000	1.8526		0.050799	0.052119	0.051744			18.93	1.55
Bank of America Corp.	06052H130	02/04/10	02/16/12	100.000	0.000	1.8998		0.053309	0.053816	0.054327			19.42	2.44
Bank of America Corp.	06052H148	03/04/10	02/27/15	100.000	0.000	3.8898		0.110072	0.112213	0.114395	0.116620	0.118888	40.55	42.14
Bank of America Corp.	06052H262	03/04/10	02/29/12	100.000	0.000	1.7672		0.049242	0.048868	0.049841			17.98	2.94
Bank of America Corp.	06052H353	04/06/10	03/27/15	100.000	0.000	4.2597		0.120722	0.123293	0.125919	0.128601	0.131340	44.41	46.32
Bank of America Corp.	06052H411	04/06/10	03/31/15	100.000	0.000	4.3022		0.121993	0.124617	0.127298	0.130036	0.132834	44.87	46.82
Bank of America Corp.	06052H486	04/05/10	03/30/12	100.000	0.000	1.9301		0.054119	0.054641	0.055169			19.67	4.91
Bank of America Corp.	06052H551	05/06/10	04/28/15	100.000	0.000	4.0498		0.114673	0.116995	0.119364	0.121781	0.124247	42.00	43.71
Bank of America Corp.	06052H585	05/07/10	05/01/12	100.000	0.000	1.8799		0.052695	0.053190	0.053690			19.12	6.44
Bank of America Corp.	06052H635	05/06/10	04/24/15	100.000	0.000	4.0496		0.114617	0.116938	0.119306	0.121722	0.124186	41.99	43.71
Bank of America Corp.	06052H676	05/06/10	04/24/15	100.000	0.000	4.1197		0.116638	0.119041	0.121493	0.123995	0.126550	42.75	44.53
Bank of America Corp.	06052H759	06/04/10	06/02/15	100.000	0.000	4.2100		0.119379	0.121892	0.124458	0.127078	0.129753	43.58	45.43
Bank of America Corp.	06052H783	06/04/10	05/30/12	100.000	0.000	1.7400		0.048747	0.049171	0.049599			17.65	7.39
Bank of America Corp.	06052H809	05/12/10	05/30/12	100.000	0.000	1.7700		0.049646	0.050086	0.050529			17.98	7.53



## 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
Bank of America Corp.	06052H825	06/04/10	05/29/15	100.000	0.000	4.1399		0.117312	0.119741	0.122219	0.124749	0.127331	42.83	44.62
Bank of America Corp.	06052H874	05/11/10	05/10/13	100.000	0.000	2.6499		0.074579	0.075568	0.076569	0.077583	0.078611	27.13	27.85
Bank of America Corp.	06052K174	07/02/10	06/26/15	100.000	0.000	4.2398		0.120188	0.122735	0.125337	0.127994	0.130708	43.75	45.63
Bank of America Corp.	06052K182	07/02/10	06/29/12	100.000	0.000	1.7498		0.049026	0.049455	0.049888			17.73	8.88
Bank of America Corp.	06052K216	06/30/10	07/02/13	100.000	0.000	2.6998		0.075006	0.076019	0.077045	0.078085	0.079139	27.55	28.30
Bank of America Corp.	06052K240	07/02/10	06/30/15	100.000	0.000	4.2198		0.119004	0.119534	0.123397	0.124631	0.129370	43.54	45.40
Bank of America Corp.	06052K257	07/02/10	06/30/15	100.000	0.000	4.2375		0.120189	0.122736	0.125336	0.127992	0.130704	43.73	45.60
Bank of America Corp.	06052K307	06/10/10	06/27/14	100.000	0.000	3.6995		0.104850	0.106790	0.108765	0.110777	0.112826	38.11	39.53
Bank of America Corp.	06052K406	08/05/10	07/27/12	100.000	0.000	1.6601		0.046115	0.046480	0.046866	0.047255		16.78	9.72
Bank of America Corp.	06052K448	08/09/10	07/31/15	100.000	0.000	3.8416		0.104393	0.108062	0.108342	0.111636	0.112544	39.38	40.90
Bank of America Corp.	06052K463	08/05/10	08/03/15	100.000	0.000	3.8498		0.106941	0.108977	0.111075	0.113213	0.115392	39.48	41.01
Bank of America Corp.	06052K513	09/02/10	09/01/15	100.000	0.000	3.5799		0.099443	0.101214	0.103025	0.104869	0.106747	36.55	37.87
Bank of America Corp.	06052K539	09/02/10	08/31/12	100.000	0.000	1.6721		0.046192	0.045814	0.046705	0.046584		16.85	11.33
Bank of America Corp.	06052K612	08/17/10	08/19/15	100.000	0.000	3.6100		0.100298	0.102109	0.103952	0.105828	0.107738	36.92	38.26
Bank of America Corp.	06052K679	10/01/10	10/01/15	100.000	0.000	3.5499		0.098611	0.100361	0.102143	0.103956	0.105801	36.13	37.43
Bank of America Corp.	06052K703	10/01/10	09/30/16	100.000	4.040	4.0399		0.110989	0.110383	0.110383	0.110383	0.110989	40.34	40.46
Bank of America Corp.	06052K745	10/01/10	10/01/12	100.000	0.000	1.4599		0.040554	0.040850	0.041148	0.041448		14.71	11.16
Bank of America Corp.	06052K760	10/04/10	09/30/20	100.000	VARIES	4.7910		0.131623	0.130129	0.129320	0.129391	0.130176	47.55	47.42
Bank of America Corp.	06052K836	10/14/10	10/30/15	100.000	0.000	3.1997		0.089009	0.090433	0.091880	0.093350	0.094844	32.47	33.52
Bank of America Corp.	06052R120	11/04/10	11/04/16	100.000	3.694	3.6939		0.102611	0.102611	0.102611	0.102611	0.102611	36.94	36.94
Bank of America Corp.	06052R179	10/13/10	10/30/15	100.000	0.000	3.3096		0.092080	0.093604	0.095153	0.096727	0.098328	33.61	34.73
Bank of America Corp.	06052R187	11/04/10	10/29/12	100.000	0.000	1.2001		0.033337	0.033532	0.033733	0.033935		12.06	10.09
Bank of America Corp.	06052R229	12/01/10	11/27/15	100.000	0.000	3.5799		0.099443	0.101184	0.102995	0.104839	0.106715	36.23	37.54
Bank of America Corp.	06052R278	12/01/10	12/01/16	100.000	4.030	4.0299		0.111944	0.111944	0.111944	0.111944	0.111944	40.30	40.30
Bank of America Corp.	06052R294	12/01/10	12/01/15	100.000	0.000	3.5800		0.099445	0.101225	0.103037	0.104881	0.106759	36.23	37.54
Bank of America Corp.	06052R427	12/30/10	12/28/15	100.000	0.000	4.0699		0.113054	0.115329	0.117676	0.120071	0.122514	41.12	42.81
Bank of America Corp.	06052R476	12/16/10	12/16/22	100.000	5.612	5.6119		0.155889	0.155889	0.155889	0.155889	0.155889	56.12	56.12
Bank of America Corp.	06052R500	01/18/11	01/29/16	100.000	0.000	3.9297		0.109159	0.109290	0.111437	0.113627	0.115860	37.81	41.18
Bank of America Corp.	06052R518	02/04/11	02/04/14	100.000	0.000	2.5900			0.071945	0.072877	0.073820	0.074776	23.66	26.68
Bank of America Corp.	06052R575	02/04/11	02/02/16	100.000	0.000	3.9799			0.110553	0.112728	0.114972	0.117259	36.47	41.66
Bank of America Corp.	06052R625	01/18/11	01/18/23	100.000	5.240	5.2399			0.145556	0.145556	0.145556	0.145556	49.93	52.40
Bank of America Corp.	06052R633	02/04/11	02/02/16	100.000	0.000	3.7599			0.104444	0.106385	0.108385	0.110423	34.44	39.26
Bank of America Corp.	06052R658	01/31/11	01/31/23	100.000	5.390	5.3899			0.149722	0.149722	0.149722	0.149722	49.56	53.90
Bank of America Corp.	06052R666	02/03/11	02/02/18	100.000	0.000	4.4999			0.124998	0.127795	0.130670	0.133610	41.42	47.39
Bank of America Corp.	06052R757	03/04/11	02/26/16	100.000	0.000	3.7898			0.105275	0.107181	0.109212	0.111281	31.50	39.46
Bank of America Corp.	06052R773	03/04/11	03/04/14	100.000	0.000	2.4898			0.069163	0.070024	0.070896	0.071779	20.64	25.57
Bank of America Corp.	06052R781	02/17/11	02/17/23	100.000	5.630	5.6299			0.156389	0.156389	0.156389	0.156389	49.11	56.30
Bank of America Corp.	06052R807	02/17/11	02/17/16	100.000	4.091	4.0909			0.113639	0.113639	0.113639	0.113639	35.68	40.91
Bank of America Corp.	06052R872	03/04/11	03/04/16	100.000	3.673	3.6729			0.102028	0.102028	0.102028	0.102028	30.30	36.73
Bank of America Corp.	060900164	03/05/09	09/05/12	100.000	0.000	4.2742		0.126506	0.129209	0.131971	0.134791		46.66	32.71
Bank of America Corp.	060900198	02/27/09	03/04/14	100.000	0.000	4.4307		0.131551	0.134465	0.137444	0.140489	0.143601	48.57	50.75
Bank of America Corp.	060900206	02/27/09	02/28/14	100.000	0.000	4.6656		0.138134	0.139052	0.143860	0.145615	0.151482	51.29	53.91
Bank of America Corp.	060900248	03/05/09	03/06/12	100.000	0.000	4.1175		0.121600	0.124104	0.126659			44.81	8.23

## 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								-----	-----	-----	-----	-----	-----	-----
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
Bank of America Corp.	060900297	03/27/09	03/28/14	100.000	0.000	4.2742		0.126521	0.129225	0.131987	0.134807	0.137688	46.54	48.55
Bank of America Corp.	060900321	03/27/09	03/28/14	100.000	0.000	4.2350		0.125289	0.127942	0.130651	0.133418	0.136243	46.08	48.05
Bank of America Corp.	060900412	04/24/09	04/25/14	100.000	0.000	5.3679		0.161465	0.165798	0.170248	0.174818	0.179510	59.49	62.72
Bank of America Corp.	060900479	05/29/09	05/31/13	100.000	0.000	5.3386		0.158774	0.162121	0.166449	0.170892	0.176417	58.81	62.05
Bank of America Corp.	060900495	06/05/09	06/01/11	100.000	0.000	3.1942		0.093017					13.95	
Bank of America Corp.	060900586	06/26/09	06/28/13	100.000	0.000	5.6500		0.170681	0.175503	0.180461	0.185559	0.190801	62.34	65.91
Bank of America Corp.	060900594	06/26/09	06/28/13	100.000	0.000	5.6890		0.171957	0.176848	0.181879	0.187052	0.192373	62.81	66.44
Bank of America Corp.	060900610	06/26/09	07/06/11	100.000	0.000	3.4400		0.098967	0.100670				18.62	
Bank of America Corp.	060900750	07/31/09	07/26/13	100.000	0.000	5.6592		0.162489	0.169857	0.171815	0.178618	0.181676	62.12	65.69
Bank of America Corp.	060900768	07/31/09	08/02/11	100.000	0.000	3.4154		0.096025	0.099284				21.04	
Bank of America Corp.	060900776	07/31/09	07/30/13	100.000	0.000	5.6098		0.161090	0.168354	0.170254	0.176953	0.179939	61.53	65.03
Bank of America Corp.	060900784	07/06/09	06/29/12	100.000	0.000	4.5283		0.134409	0.137453	0.140565			48.95	25.02
Bank of America Corp.	060900826	09/03/09	09/04/13	100.000	0.000	4.7200		0.136633	0.137577	0.142371	0.144147	0.149995	50.73	53.34
Barclays Bank PLC	067387AS9	10/30/09	10/30/14	100.000	VARIES	3.2808		0.091853	0.092364	0.092770	0.093004	0.093029	33.22	33.46
Barclays Bank PLC	067387AY6	11/30/10	02/28/13	100.000	0.000	1.3672		0.037769	0.037280	0.037947	0.037791	0.038680	13.72	13.95
Barclays Bank PLC	067387BC3	01/31/11	05/01/13	100.000	0.000	1.7399		0.048333	0.048546	0.048968	0.049394	0.049824	16.07	17.76
Barclays Bank PLC	067387BF6	02/25/11	01/02/13	100.000	0.000	1.5702			0.043618	0.043859	0.044204	0.044551	13.39	15.98
Barclays Bank PLC	067387BJ8	03/31/11	07/01/13	100.000	0.000	1.6999		0.047221	0.047424	0.047827	0.048233		12.83	17.29
Barclays Bank PLC	06738C5K1	05/31/07	09/01/11	100.000	0.000	5.1701		0.168629	0.170168				41.26	
Barclays Bank PLC	06738CA33	02/28/07	08/28/12	100.000	0.000	4.9697		0.163928	0.168001	0.172176	0.176454		60.76	41.58
Barclays Bank PLC	06738CA66	02/28/07	09/04/12	100.000	0.000	5.1701		0.170855	0.172414	0.178815	0.181444		63.60	44.65
Barclays Bank PLC	06738CB24	03/28/07	09/28/12	100.000	0.000	4.9599		0.163549	0.167605	0.171762	0.176021		60.37	46.63
Barclays Bank PLC	06738CK57	03/28/07	06/28/11	100.000	0.000	5.3200		0.179952					31.85	
Barclays Bank PLC	06738CM30	04/27/07	10/29/12	100.000	0.000	5.0799		0.168242	0.172515	0.176897	0.181390		61.87	53.52
Barclays Bank PLC	06738CMS5	10/27/06	10/27/11	100.000	0.000	5.1100		0.173689	0.178127				52.21	
Barclays Bank PLC	06738CVD8	01/31/07	01/31/12	100.000	0.000	5.2399		0.174443	0.179013	0.183703			65.02	5.33
Barclays Bank PLC	06738CVE6	01/31/07	07/31/12	100.000	0.000	5.2399		0.174441	0.179011	0.183701	0.188514		65.02	39.26
Barclays Bank PLC	06738CXS3	02/28/07	08/28/12	100.000	0.000	4.9697		0.163928	0.168001	0.172176	0.176454		60.76	41.58
Barclays Bank PLC	06738CZR3	03/01/07	03/01/11	100.000	0.000	4.9500		0.163167					9.79	
Barclays Bank PLC	06738CZX0	03/09/07	03/09/17	100.000	0.000	5.5899		0.188327	0.193591	0.199002	0.204564	0.210281	69.94	73.91
Barclays Bank PLC	06738G4Z0	01/31/08	07/30/12	100.000	0.000	3.6623		0.108961	0.112795	0.112988	0.116321		41.09	24.45
Barclays Bank PLC	06738GDT4	06/19/07	06/17/11	100.000	0.000	5.2800		0.175966					29.21	
Barclays Bank PLC	06738GEN6	06/29/07	09/28/12	100.000	0.000	5.9100		0.198369	0.204231	0.210266	0.216479		73.57	57.26
Barclays Bank PLC	06738GES5	06/29/07	06/29/12	100.000	0.000	5.8900		0.200472	0.206376	0.212454			73.26	37.82
Barclays Bank PLC	06738GGL8	07/16/07	10/14/11	100.000	0.000	5.2300		0.171784	0.176277				49.42	
Barclays Bank PLC	06738GH29	11/30/07	05/30/12	100.000	0.000	4.3699		0.138196	0.141216	0.144301			50.48	21.50
Barclays Bank PLC	06738GW22	11/30/07	11/30/12	100.000	0.000	4.3699		0.138195	0.141215	0.144300	0.147453		50.48	48.04
Barclays Bank PLC	06738GX70	12/31/07	06/26/12	100.000	0.000	4.4399		0.140630	0.143752	0.146943			51.22	25.71
Barclays Bank PLC	06738JFK5	09/30/10	09/30/25	100.000	VARIES	4.4611		0.123920	0.123586	0.123245	0.122896	0.122539	44.49	44.24
Barclays Bank PLC	06738JFL3	11/12/10	11/12/22	100.000	VARIES	1.0910		0.030307	0.029033	0.027752	0.027865	0.027977	10.56	10.02
Barclays Bank PLC	06738JHK3	09/30/10	09/30/20	100.000	VARIES	4.0513		0.112537	0.112425	0.112311	0.112194	0.112076	40.47	40.39
Barclays Bank PLC	06738JHL1	10/15/10	10/15/22	100.000	VARIES	4.2146		0.117075	0.117054	0.117033	0.117011	0.116989	42.14	42.12
Barclays Bank PLC	06738JJR6	10/07/10	10/07/20	100.000	VARIES	4.0416		0.112268	0.112292	0.112316	0.112340	0.112365	40.42	40.44

## 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								-----	-----	-----	-----	-----	-----	-----
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
Barclays Bank PLC	06738JJX3	10/07/10	10/07/25	100.000	VARIES	4.4615		0.123933	0.123599	0.123258	0.122909	0.122553	44.50	44.25
Barclays Bank PLC	06738JLF9	11/04/10	11/04/25	100.000	VARIES	4.5900		0.127501	0.128355	0.128855	0.129367	0.129891	46.13	46.54
Barclays Bank PLC	06738JLS1	10/21/10	10/21/20	100.000	VARIES	4.0316		0.111991	0.112009	0.112027	0.112045	0.112064	40.32	40.34
Barclays Bank PLC	06738JLX0	10/07/10	10/07/22	100.000	VARIES	4.2148		0.117079	0.117058	0.117037	0.117016	0.116994	42.14	42.13
Barclays Bank PLC	06738JNK6	10/15/10	10/15/25	100.000	VARIES	4.7543		0.132065	0.131903	0.131737	0.131567	0.131393	47.49	47.37
Barclays Bank PLC	06738KA76	12/07/11	12/09/13	100.000	0.000	2.9799			0.082776	0.082790	0.084024	0.085276	1.99	30.08
Barclays Bank PLC	06738KAM3	02/25/11	02/25/31	100.000	VARIES	5.5650			0.154586	0.149612	0.144500	0.140019	46.68	51.73
Barclays Bank PLC	06738KAP6	02/02/11	02/02/16	100.000	1.000	3.3894			0.094152	0.095277	0.096421	0.097585	31.14	34.85
Barclays Bank PLC	06738KAS0	02/09/11	05/09/12	100.000	0.000	1.2299		0.034165	0.034270	0.034481			11.04	4.41
Barclays Bank PLC	06738KBW0	02/09/11	02/09/21	100.000	VARIES	4.8413			0.134481	0.134879	0.135286	0.135800	43.36	48.76
Barclays Bank PLC	06738KBZ3	02/16/11	02/17/15	100.000	0.000	3.3099		0.091941	0.091951	0.093473	0.095020	0.096592	29.17	34.35
Barclays Bank PLC	06738KCF6	02/24/11	05/23/12	100.000	0.000	0.7203		0.020009	0.020045	0.020117			6.15	2.86
Barclays Bank PLC	06738KCK5	02/24/11	02/22/13	100.000	0.000	1.5698			0.043608	0.043946	0.044291	0.044639	13.43	15.97
Barclays Bank PLC	06738KCL3	02/24/11	02/22/13	100.000	0.000	1.5698			0.043608	0.043946	0.044291	0.044639	13.43	15.97
Barclays Bank PLC	06738KCN9	03/16/11	03/16/21	100.000	VARIES	4.8210			0.133917	0.134299	0.134691	0.135092	38.21	48.50
Barclays Bank PLC	06738KCQ2	03/10/11	03/10/26	100.000	VARIES	5.3754			0.149319	0.145120	0.140808	0.136790	42.99	50.54
Barclays Bank PLC	06738KDG3	03/09/11	06/07/12	100.000	0.000	1.2497		0.034716	0.034822	0.035039			10.16	5.47
Barclays Bank PLC	06738KDX6	03/31/11	03/31/26	100.000	VARIES	5.3512			0.148646	0.147792	0.146916	0.147633	40.21	53.03
Barclays Bank PLC	06738KEA5	03/09/11	03/09/21	100.000	VARIES	5.1730			0.143697	0.145867	0.148094	0.150379	42.20	53.42
Barclays Bank PLC	06738KEC1	03/16/11	06/14/12	100.000	0.000	1.2696		0.035268	0.035378	0.035602			10.08	5.80
Barclays Bank PLC	06738KEG2	03/15/11	03/14/13	100.000	0.000	1.6600			0.046113	0.046494	0.046880	0.047269	13.23	16.89
Barclays Bank PLC	06738KEH0	03/15/11	03/14/13	100.000	0.000	1.6600			0.046113	0.046494	0.046880	0.047269	13.23	16.89
Barclays Bank PLC	06738KEM9	04/08/11	04/08/21	100.000	VARIES	5.0806			0.141130	0.141646	0.142175	0.142717	37.16	51.18
Barclays Bank PLC	06738KEY3	04/08/11	04/08/26	100.000	VARIES	5.3548			0.148747	0.149011	0.149282	0.150530	39.14	53.82
Barclays Bank PLC	06738KFN6	03/30/11	11/19/14	100.000	0.000	2.6999		0.074999	0.075275	0.076291	0.077321	0.078365	20.43	27.74
Barclays Bank PLC	06738KFQ9	04/28/11	04/28/31	100.000	VARIES	5.2023			0.144510	0.140321	0.136023	0.134418	34.85	49.37
Barclays Bank PLC	06738KGB1	04/28/11	04/28/26	100.000	VARIES	5.0662			0.140729	0.137257	0.133697	0.132909	33.98	48.50
Barclays Bank PLC	06738KGC9	04/07/11	04/12/16	100.000	0.000	3.5299		0.098054	0.098102	0.099834	0.101596	0.103389	26.04	36.54
Barclays Bank PLC	06738KGD7	04/07/11	04/12/17	100.000	0.000	3.8999		0.108331	0.108390	0.110504	0.112659	0.114856	28.78	40.51
Barclays Bank PLC	06738KHG9	04/29/11	05/01/14	100.000	0.500	1.3951		0.038755	0.038757	0.038930	0.039105	0.039281	9.39	14.07
Barclays Bank PLC	06738KHK0	05/12/11	05/12/21	100.000	VARIES	4.6808			0.130025	0.130467	0.130920	0.131384	29.80	47.09
Barclays Bank PLC	06738KHN4	04/21/11	04/23/13	100.000	0.000	1.4397		0.039993	0.039997	0.040285	0.040575	0.040867	10.02	14.59
Barclays Bank PLC	06738KJF9	05/31/11	05/29/26	100.000	VARIES	4.6293			0.128592	0.127715	0.126814	0.127216	27.10	45.80
Barclays Bank PLC	06738KJH5	05/06/11	05/09/14	100.000	VARIES	2.0355		0.056542	0.056550	0.056984	0.057423	0.057866	13.31	20.64
Barclays Bank PLC	06738KKG5	05/18/11	06/18/12	100.000	0.000	0.7496		0.020824	0.020837	0.020915			4.65	3.49
Barclays Bank PLC	06738KLP4	06/28/11	06/28/23	100.000	VARIES	4.8716			0.135324	0.135914	0.136518	0.137137	24.77	49.04
Barclays Bank PLC	06738KMB4	06/21/11	06/19/15	100.000	0.000	2.6199			0.072775	0.073718	0.074684	0.075662	13.84	26.74
Barclays Bank PLC	06738KMD0	06/30/11	06/30/14	100.000	0.000	2.0801			0.057782	0.058383	0.058990	0.059604	10.46	21.13
Barclays Bank PLC	06738KME8	06/29/11	12/27/12	100.000	0.000	1.0702			0.029730	0.029887	0.030047		5.41	10.67
Barclays Bank PLC	06738KMR9	07/07/11	01/14/13	100.000	0.000	1.0701			0.029727	0.029733	0.029892	0.030052	5.17	10.79
Barclays Bank PLC	06738KMV0	07/28/11	07/28/21	100.000	VARIES	4.8122				0.133675	0.134217	0.134773	20.45	48.39
Barclays Bank PLC	06738KNF4	07/29/11	07/31/17	100.000	0.000	3.5900			0.099723	0.099743	0.101533	0.103356	15.26	36.78
Barclays Bank PLC	06738KNJ6	07/29/11	07/29/16	100.000	0.000	3.2800				0.091112	0.092606	0.094125	13.85	33.53

## 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								-----	-----	-----	-----	-----	-----	-----
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
Barclays Bank PLC	06738KPB1	07/22/11	07/22/26	100.000	VARIES	5.0342				0.139841	0.143361	0.138493	22.23	50.76
Barclays Bank PLC	06738KPD7	07/22/11	01/22/13	100.000	0.000	1.0201				0.028337	0.028481	0.028627	4.51	10.27
Barclays Bank PLC	06738KQF1	08/31/11	08/31/17	100.000	0.000	3.9281				0.107916	0.108839	0.112816	13.27	40.27
Barclays Bank PLC	06738KQS3	08/31/11	08/31/31	100.000	VARIES	6.1335				0.168504	0.162409	0.160633	20.73	59.58
Barclays Bank PLC	06738KQT1	08/05/11	08/05/21	100.000	VARIES	4.6123				0.128121	0.128513	0.128914	18.71	46.31
Barclays Bank PLC	06738KQU8	08/03/11	08/03/16	100.000	0.000	3.0700				0.085278	0.086587	0.087916	12.62	31.33
Barclays Bank PLC	06738KRA1	09/08/11	09/08/16	100.000	0.000	3.5399				0.098331	0.100072	0.101843	11.11	36.11
Barclays Bank PLC	06738KRT0	08/17/11	02/19/13	100.000	0.000	1.5101			0.041949	0.041953	0.042270	0.042589	5.62	15.24
Barclays Bank PLC	06738KSV4	09/14/11	09/14/26	100.000	VARIES	5.0468				0.140190	0.143028	0.145937	15.00	51.59
Barclays Bank PLC	06738KTB7	09/30/11	09/30/31	100.000	VARIES	5.4569				0.151583	0.147382	0.143066	13.79	53.04
Barclays Bank PLC	06738KTW1	06/23/11	12/21/12	100.000	0.000	0.7499			0.020833	0.020910	0.020988		3.92	7.33
Barclays Bank PLC	06738KUD1	09/30/11	09/29/17	100.000	0.000	3.9799				0.110554	0.112742	0.114986	10.06	40.60
Barclays Bank PLC	06738KUP4	09/14/11	09/13/13	100.000	0.000	2.2199				0.061665	0.062346	0.063038	6.60	22.47
Barclays Bank PLC	06738KUQ2	10/12/11	10/12/16	100.000	0.000	3.6299				0.100831	0.102661	0.104524	7.97	36.92
Barclays Bank PLC	06738KVA6	09/21/11	09/19/13	100.000	0.000	2.1002				0.058339	0.058945	0.059564	5.83	21.24
Barclays Bank PLC	06738KVE8	09/29/11	09/30/31	100.000	VARIES	5.2986			0.147183	0.147168	0.144075	0.140901	13.54	51.85
Barclays Bank PLC	06738KVN8	09/28/11	09/26/13	100.000	0.000	2.4199				0.067222	0.068026	0.068849	6.25	24.50
Barclays Bank PLC	06738KVS7	09/30/11	10/01/26	100.000	VARIES	5.0307			0.139742	0.139736	0.138359	0.136949	12.72	49.81
Barclays Bank PLC	06738KWV9	09/30/11	10/03/17	100.000	0.000	3.9899			0.110833	0.110870	0.113082	0.115338	10.09	40.70
Barclays Bank PLC	06738KWX5	10/31/11	11/01/31	100.000	VARIES	4.5597			0.123904	0.125247	0.120205	0.118370	7.76	44.49
Barclays Bank PLC	06738KXT3	10/26/11	10/26/26	100.000	VARIES	5.0988				0.141636	0.139581	0.137474	9.21	50.35
Barclays Bank PLC	06738KXV8	10/28/11	10/28/16	100.000	VARIES	3.8804				0.107790	0.107523	0.107251	6.79	38.72
Barclays Bank PLC	06738KYG0	12/01/11	12/01/16	100.000	0.000	4.3799				0.121666	0.124330	0.127053	3.65	44.44
Barclays Bank PLC	06738KYT2	11/28/11	11/26/14	100.000	0.000	3.5899				0.099720	0.101490	0.103312	3.29	36.34
Barclays Bank PLC	06738KZM6	11/23/11	11/21/13	100.000	0.000	2.9002				0.080562	0.081717	0.082902	3.06	29.30
Barclays Bank PLC	06738KZQ7	11/25/11	11/25/15	100.000	0.000	3.8199				0.106108	0.108135	0.110200	3.82	38.71
Barclays Bank PLC	06738Q3V8	04/30/09	05/07/14	100.000	0.000	5.2000		0.156167	0.160227	0.164393	0.168667	0.173053	57.40	60.42
Barclays Bank PLC	06738Q4D7	04/30/09	05/07/14	100.000	0.000	4.9000		0.146503	0.150092	0.153770	0.157537	0.161397	53.78	56.45
Barclays Bank PLC	06738QDA3	08/29/08	08/31/11	100.000	0.000	3.9925		0.119393	0.119791				28.97	
Barclays Bank PLC	06738QDB1	08/26/08	08/30/13	100.000	0.000	4.4602		0.133900	0.136138	0.139174	0.142278	0.146250	49.94	52.38
Barclays Bank PLC	06738QDW5	09/10/08	09/08/11	100.000	0.000	3.7898		0.113461	0.115611				28.41	
Barclays Bank PLC	06738QK98	02/27/09	02/27/14	100.000	0.000	4.6599		0.138704	0.141936	0.145243	0.148627	0.152090	51.33	53.75
Barclays Bank PLC	06738QKP2	09/22/08	09/22/11	100.000	0.000	4.0900		0.123197	0.125716				32.61	
Barclays Bank PLC	06738QKR8	09/30/08	09/30/11	100.000	0.000	4.7401		0.144603	0.148030				39.52	
Barclays Bank PLC	06738QLE6	09/17/08	09/14/14	100.000	0.000	4.0500		0.121854	0.124322	0.126840	0.129408	0.132029	44.85	46.68
Barclays Bank PLC	06738QM21	02/27/09	03/07/14	100.000	0.000	4.6599		0.138884	0.142120	0.145431	0.148820	0.152287	51.33	53.75
Barclays Bank PLC	06738QV62	03/31/09	03/31/14	100.000	0.000	5.0055		0.149746	0.153494	0.157335	0.161273	0.165309	55.27	58.08
Barclays Bank PLC	06738QV70	03/31/09	03/31/14	100.000	0.000	5.0055		0.149746	0.153494	0.157335	0.161273	0.165309	55.27	58.08
Barclays Bank PLC	06738QX86	03/31/09	04/07/14	100.000	0.000	5.0056		0.148247	0.151127	0.154909	0.158786	0.163654	55.21	58.16
Barclays Bank PLC	06738R2Z8	07/18/08	01/19/11	100.000	0.000	3.9500		0.118664					2.14	
Barclays Bank PLC	06738R5X0	07/30/08	07/28/11	100.000	0.000	4.2101		0.127081	0.129756				26.79	
Barclays Bank PLC	06738R6V3	07/25/08	07/30/13	100.000	0.000	4.7399		0.144693	0.148122	0.151632	0.155226	0.158905	53.75	56.33
Barclays Bank PLC	06738RA89	05/30/08	11/30/11	100.000	0.000	4.1499		0.127744	0.130394				42.50	

## 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								-----	-----	-----	-----	-----	-----	-----
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
Barclays Bank PLC	06738RBT2	01/24/08	07/23/12	100.000	0.000	3.8000		0.115962	0.118165	0.120411	0.122698		42.85	24.73
Barclays Bank PLC	06738RC95	05/30/08	06/02/11	100.000	0.000	4.1499		0.127773					19.29	
Barclays Bank PLC	06738RDB9	02/29/08	02/28/11	100.000	0.000	3.1126		0.092888					5.39	
Barclays Bank PLC	06738RDC7	02/29/08	11/29/12	100.000	0.000	3.5298		0.107354	0.107468	0.110566	0.111295		39.31	36.95
Barclays Bank PLC	06738RHU3	02/27/08	11/26/13	100.000	0.000	3.7400		0.115027	0.117178	0.119369	0.121601	0.123875	41.95	43.53
Barclays Bank PLC	06738RK54	05/29/08	05/26/11	100.000	0.000	4.1998		0.129393					18.76	
Barclays Bank PLC	06738RKA3	03/31/08	03/30/11	100.000	0.000	3.0827		0.091920					8.09	
Barclays Bank PLC	06738RL87	06/30/08	06/29/11	100.000	0.000	4.2398		0.130783					23.28	
Barclays Bank PLC	06738RMA1	03/31/08	03/28/13	100.000	0.000	3.2999		0.099463	0.101104	0.102772	0.104468	0.106192	36.41	37.62
Barclays Bank PLC	06738RRP3	04/30/08	04/30/12	100.000	0.000	4.0000		0.122676	0.125130	0.127632			44.91	15.19
Barclays Bank PLC	06738RRR9	04/30/08	04/25/14	100.000	0.000	3.9299		0.120256	0.122619	0.125029	0.127485	0.129991	44.03	45.78
Barclays Bank PLC	06738RRS7	04/30/08	04/28/11	100.000	0.000	3.7198		0.113281					13.25	
Barclays Bank PLC	06738RVW3	04/18/08	03/20/13	100.000	0.000	3.7399		0.113647	0.115772	0.117937	0.120143	0.122389	41.73	43.30
Barclays Bank PLC	06738RWH5	05/19/08	11/20/12	100.000	0.000	4.0899		0.125725	0.128297	0.130920	0.133597		45.94	42.25
Barclays Bank PLC	06738RXA9	05/30/08	05/25/11	100.000	0.000	4.1499		0.127671					18.38	
Barclays Bank PLC	06739H461	01/31/08	02/28/14	100.000	0.000	4.0805		0.125107	0.125579	0.129549	0.130755	0.135634	46.30	48.39
Barclays Bank PLC	06739H479	01/31/08	05/30/14	100.000	0.000	4.0799		0.127079	0.129671	0.132316	0.135016	0.137770	46.38	48.29
Barclays Bank PLC	06739H545	12/31/07	08/31/13	100.000	0.000	4.7069		0.147196	0.148204	0.153359	0.155262	0.161550	54.67	57.49
Barclays Bank PLC	06739H594	11/30/07	09/30/13	100.000	0.000	4.5700		0.144291	0.147588	0.150961	0.154410	0.157939	53.15	55.60
Barclays Bank PLC	06739J2D4	11/19/09	11/21/12	100.000	0.000	2.5698		0.073242	0.074183	0.075137	0.076102		26.61	24.22
Barclays Bank PLC	06739J2E2	11/19/09	11/21/11	100.000	0.000	1.5402		0.043449	0.043783				13.96	
Barclays Bank PLC	06739J5D1	11/27/09	11/27/14	100.000	VARIES	3.3906		0.094556	0.095371	0.095913	0.096120	0.096073	34.23	34.57
Barclays Bank PLC	06739J5L3	12/18/09	02/25/13	100.000	0.000	2.6199		0.074089	0.075060	0.076043	0.077039	0.078048	27.09	27.81
Barclays Bank PLC	06739J5R0	11/25/09	11/25/11	100.000	0.000	1.5200		0.042869	0.043195				13.95	
Barclays Bank PLC	06739J5V1	12/31/09	12/31/15	100.000	0.000	4.2300		0.122524	0.125115	0.127762	0.130464	0.133223	44.58	46.49
Barclays Bank PLC	06739J5W9	12/31/09	12/31/15	100.000	0.000	4.2300		0.122524	0.125115	0.127762	0.130464	0.133223	44.58	46.49
Barclays Bank PLC	06739J6B4	12/02/09	12/02/11	100.000	0.000	1.4897		0.042001	0.042314				13.96	
Barclays Bank PLC	06739J863	10/28/09	04/28/15	100.000	0.000	4.1800		0.121017	0.123546	0.126129	0.128765	0.131456	44.34	46.22
Barclays Bank PLC	06739JAB9	05/29/09	05/31/12	100.000	0.000	3.1001		0.089206	0.090093	0.091490			32.80	13.81
Barclays Bank PLC	06739JAJ2	05/29/09	11/29/12	100.000	0.000	3.5899		0.105187	0.107075	0.108997	0.110954		38.33	36.10
Barclays Bank PLC	06739JBB8	05/27/09	06/06/14	100.000	0.000	4.9200		0.147186	0.150806	0.154516	0.158317	0.162212	53.82	56.50
Barclays Bank PLC	06739JBH5	05/29/09	05/29/29*	100.000	VARIES	5.8530		0.145266	0.139153				21.78*	
Barclays Bank PLC	06739JBj1	05/29/09	06/06/14	100.000	0.000	3.5900		0.105263	0.107152	0.109076	0.111034	0.113027	38.33	39.72
Barclays Bank PLC	06739JD59	09/23/09	09/23/11	100.000	0.000	2.0099		0.056961	0.057534				15.03	
Barclays Bank PLC	06739JD83	09/30/09	09/30/24	100.000	VARIES	5.1625		0.134925	0.131820	0.128635	0.125368	0.124426	47.44	45.34
Barclays Bank PLC	06739JEB5	07/24/09	07/24/14	100.000	0.000	4.7799		0.139199	0.142526	0.145932	0.149420	0.152991	51.77	54.27
Barclays Bank PLC	06739JEK5	06/26/09	06/26/24	100.000	VARIES	5.6547		0.142380	0.137661	0.132809	0.127820	0.122690	50.36	46.86
Barclays Bank PLC	06739JEQ2	06/30/09	07/08/14	100.000	0.000	4.9699		0.145160	0.148767	0.152464	0.156253	0.160136	54.17	56.90
Barclays Bank PLC	06739JER0	06/30/09	07/08/14	100.000	0.000	4.9699		0.145160	0.148767	0.152464	0.156253	0.160136	54.17	56.90
Barclays Bank PLC	06739JES8	06/04/09	06/06/14	100.000	0.000	4.8900		0.146083	0.149655	0.153314	0.157062	0.160902	53.41	56.06
Barclays Bank PLC	06739JFY4	06/30/09	06/28/13	100.000	0.000	2.6799		0.077465	0.078503	0.079555	0.080621	0.081701	28.08	28.84

\* Called in 2011; 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								-----	-----	-----	-----	-----	-----	-----
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
Barclays Bank PLC	06739JGP2	06/26/09	06/26/24	100.000	VARIES	5.6622		0.137640	0.131935	0.126069	0.120036	0.119223	48.47	44.26
Barclays Bank PLC	06739JGY3	06/17/09	06/15/12	100.000	0.000	4.8699		0.145361	0.148901	0.152527			53.08	25.01
Barclays Bank PLC	06739JJS3	07/01/09	07/01/11	100.000	0.000	4.9199		0.147001					26.46	
Barclays Bank PLC	06739JJT1	07/01/09	07/01/11	100.000	0.000	2.6801		0.077482					13.95	
Barclays Bank PLC	06739JJU8	07/24/09	07/24/14	100.000	0.000	4.7799		0.139199	0.142526	0.145932	0.149420	0.152991	51.77	54.27
Barclays Bank PLC	06739JKC6	07/21/09	07/19/12	100.000	0.000	3.2699		0.093810	0.095344	0.096902	0.098487		34.55	19.47
Barclays Bank PLC	06739JKE2	07/24/09	08/07/14	100.000	0.000	4.7800		0.139441	0.142774	0.146186	0.149680	0.153257	51.77	54.27
Barclays Bank PLC	06739JKF9	07/15/09	07/15/11	100.000	0.000	2.6301		0.074994	0.075980				14.73	
Barclays Bank PLC	06739JKG7	07/24/09	07/24/13	100.000	0.000	4.2998		0.124633	0.127312	0.130049	0.132845	0.135701	46.20	48.21
Barclays Bank PLC	06739JKH5	07/24/09	07/24/14	100.000	0.000	4.7799		0.139199	0.142526	0.145932	0.149420	0.152991	51.77	54.27
Barclays Bank PLC	06739JKM4	07/24/09	07/24/14	100.000	VARIES	4.7816		0.134211	0.134930	0.135665	0.135891	0.135811	48.67	48.90
Barclays Bank PLC	06739JKN2	07/24/09	07/24/12	100.000	0.000	3.3900		0.097388	0.099038	0.100717	0.102424		35.88	20.75
Barclays Bank PLC	06739JKP7	07/24/09	07/24/12	100.000	0.000	3.3900		0.097388	0.099038	0.100717	0.102424		35.88	20.75
Barclays Bank PLC	06739JKQ5	07/08/09	07/08/11	100.000	0.000	2.5300		0.072069	0.072981				13.64	
Barclays Bank PLC	06739JKR3	07/08/09	07/08/11	100.000	0.000	2.5300		0.072069	0.072981				13.64	
Barclays Bank PLC	06739JKS1	07/07/09	07/07/14	100.000	0.000	4.7699		0.138893	0.142206	0.145597	0.149070	0.152625	51.76	54.26
Barclays Bank PLC	06739JLU5	07/15/09	07/15/11	100.000	0.000	2.6301		0.074994	0.075980				14.73	
Barclays Bank PLC	06739JMG5	07/20/09	07/19/12	100.000	0.000	3.5001		0.100649	0.102410	0.104202	0.106026		37.13	20.96
Barclays Bank PLC	06739JMH3	08/18/09	08/20/12	100.000	0.000	2.9800		0.085279	0.086550	0.087839	0.089148		31.26	20.35
Barclays Bank PLC	06739JMK6	07/23/09	07/23/24	100.000	VARIES	6.1912		0.161835	0.156607	0.151217	0.145661	0.139932	55.64	51.66
Barclays Bank PLC	06739JN90	10/21/09	10/21/11	100.000	0.000	1.9799		0.056092	0.056647				16.37	
Barclays Bank PLC	06739JNT6	08/03/09	08/03/11	100.000	0.000	2.5897		0.073813	0.074769				15.82	
Barclays Bank PLC	06739JNU3	08/12/09	08/12/13	100.000	0.000	3.8100		0.109905	0.111999	0.114133	0.116307	0.118523	40.53	42.09
Barclays Bank PLC	06739JNW9	08/21/09	08/21/24	100.000	VARIES	5.5443		0.142367	0.137450	0.132396	0.127202	0.121864	49.07	45.36
Barclays Bank PLC	06739JP72	10/28/09	10/26/11	100.000	0.000	1.8699		0.052913	0.053408				15.70	
Barclays Bank PLC	06739JPB3	08/12/09	08/11/11	100.000	0.000	2.3800		0.067692	0.068498				15.04	
Barclays Bank PLC	06739JPE7	08/30/09	09/08/14	100.000	0.000	3.8999		0.112695	0.114893	0.117133	0.119417	0.121746	41.47	43.10
Barclays Bank PLC	06739JQ63	11/30/09	11/30/15	100.000	0.000	3.9500		0.114100	0.116354	0.118652	0.120995	0.123385	41.62	43.28
Barclays Bank PLC	06739JQ71	11/30/09	11/30/15	100.000	0.000	3.9500		0.114100	0.116354	0.118652	0.120995	0.123385	41.62	43.28
Barclays Bank PLC	06739JR39	11/24/09	11/24/14	100.000	VARIES	3.4606		0.095605	0.096497	0.097127	0.097435	0.097498	34.63	35.03
Barclays Bank PLC	06739JR88	11/04/09	11/04/11	100.000	0.000	1.7800		0.050331	0.050779				15.33	
Barclays Bank PLC	06739JR96	11/04/09	11/04/13	100.000	0.000	3.1800		0.091166	0.092615	0.094088	0.095584	0.097104	33.25	34.31
Barclays Bank PLC	06739JSD6	09/17/09	09/19/12	100.000	0.000	2.8500		0.081455	0.082616	0.083793	0.084987		29.77	21.83
Barclays Bank PLC	06739JSJ3	08/19/09	08/19/11	100.000	0.000	2.2700		0.064497	0.065229				14.84	
Barclays Bank PLC	06739JST1	08/26/09	08/26/11	100.000	0.000	2.2599		0.064202	0.064927				15.22	
Barclays Bank PLC	06739JSU8	08/27/09	08/27/24	100.000	VARIES	5.3980		0.139154	0.134694	0.130113	0.125408	0.120577	48.17	44.81
Barclays Bank PLC	06739JTG8	09/03/09	09/06/11	100.000	0.000	2.1299		0.060444	0.061087				14.92	
Barclays Bank PLC	06739JTL7	10/01/09	10/07/14	100.000	0.000	3.7799		0.109074	0.111136	0.113236	0.115376	0.117557	39.99	41.51
Barclays Bank PLC	06739JTY9	09/16/09	09/16/11	100.000	0.000	2.1800		0.061886	0.062560				15.90	
Barclays Bank PLC	06739JXN8	09/30/09	09/30/11	100.000	0.000	2.0400		0.057831	0.058420				15.66	
Barclays Bank PLC	06739JXR9	10/02/09	10/03/13	100.000	0.000	3.4021		0.097757	0.099420	0.101111	0.102831	0.104581	35.79	37.01
Barclays Bank PLC	06739JXX6	10/14/09	10/14/11	100.000	0.000	2.0298		0.057536	0.058120				16.39	
Barclays Bank PLC	06739JXZ1	10/07/09	10/07/11	100.000	0.000	1.9497		0.055222	0.055761				15.34	

## 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
Barclays Bank PLC	06739JYA5	09/30/09	09/30/19	100.000	VARIES	5.0571		0.136289	0.133655	0.130954	0.130112	0.129250	48.10	46.84
Barclays Bank PLC	06739JYY3	11/02/09	11/07/14	100.000	0.000	3.7399		0.107866	0.109883	0.111937	0.114031	0.116163	39.41	40.90
Barclays Bank PLC	06740H286	05/21/10	05/24/17	100.000	2.500	4.9967		0.140561	0.142338	0.144159	0.146026	0.147939	51.05	52.37
Barclays Bank PLC	06740JED8	12/24/09	12/24/24	100.000	VARIES	5.1791		0.135383	0.131106	0.126717	0.122216	0.117598	47.91	44.74
Barclays Bank PLC	06740JEH9	12/28/09	12/28/12	100.000	0.000	2.4098		0.068564	0.069391	0.070227	0.071073		24.84	25.22
Barclays Bank PLC	06740JEK2	12/28/09	12/26/14	100.000	0.000	3.6800		0.105999	0.107950	0.109936	0.111959	0.114019	38.53	39.96
Barclays Bank PLC	06740JEL0	12/24/09	12/24/14	100.000	VARIES	3.3891		0.094992	0.095867	0.096263	0.096313	0.096133	34.36	34.66
Barclays Bank PLC	06740JEU0	12/21/09	12/19/14	100.000	0.000	3.6999		0.106592	0.108564	0.110573	0.112618	0.114702	38.78	40.22
Barclays Bank PLC	06740JEY2	01/29/10	01/29/16	100.000	0.000	4.2199		0.119695	0.122220	0.124799	0.127432	0.130121	44.32	46.21
Barclays Bank PLC	06740JEZ9	01/29/10	01/29/16	100.000	0.000	4.2199		0.119695	0.122220	0.124799	0.127432	0.130121	44.32	46.21
Barclays Bank PLC	06740JFA3	01/29/10	01/29/16	100.000	0.000	4.2199		0.119695	0.122220	0.124799	0.127432	0.130121	44.32	46.21
Barclays Bank PLC	06740JFQ8	01/29/10	01/29/25	100.000	VARIES	5.7144		0.155333	0.151834	0.147274	0.142583	0.137758	54.07	50.73
Barclays Bank PLC	06740JFR6	01/29/10	01/29/15	100.000	VARIES	3.7589		0.106377	0.108376	0.109171	0.109982	0.109643	39.08	39.52
Barclays Bank PLC	06740JK33	02/26/10	02/29/16	100.000	0.000	4.3199		0.121944	0.122547	0.126569	0.127898	0.132826	45.19	47.34
Barclays Bank PLC	06740JL40	02/26/10	02/26/30	100.000	VARIES	5.5951		0.151220	0.146902	0.140444	0.133806	0.126981	52.32	47.68
Barclays Bank PLC	06740JL73	03/31/10	03/31/16	100.000	0.000	4.1299		0.117090	0.119508	0.121975	0.124494	0.127065	43.03	44.83
Barclays Bank PLC	06740JL81	03/31/10	03/31/16	100.000	0.000	4.1299		0.117090	0.119508	0.121975	0.124494	0.127065	43.03	44.83
Barclays Bank PLC	06740JL99	03/31/10	03/31/16	100.000	0.000	4.1299		0.117090	0.119508	0.121975	0.124494	0.127065	43.03	44.83
Barclays Bank PLC	06740JLM64	03/12/10	03/12/25	100.000	VARIES	5.5350		0.149550	0.145232	0.140040	0.134705	0.129222	52.02	48.27
Barclays Bank PLC	06740JM98	03/10/10	03/10/17	100.000	VARIES	4.4514		0.123621	0.123590	0.123559	0.123527	0.124201	44.49	44.55
Barclays Bank PLC	06740JN71	03/04/10	03/04/15	100.000	VARIES	3.5183		0.098782	0.099850	0.101606	0.103392	0.105142	36.08	37.31
Barclays Bank PLC	06740JQW3	01/29/10	01/29/16	100.000	0.000	4.2199		0.119695	0.122220	0.124799	0.127432	0.130121	44.32	46.21
Barclays Bank PLC	06740JRD4	01/27/10	01/27/17	100.000	5.000	4.3944		0.121700	0.121322	0.123988	0.126712	0.127015	44.10	45.59
Barclays Bank PLC	06740JRE2	02/08/10	02/06/15	100.000	0.000	3.8699		0.109556	0.111675	0.113836	0.116039	0.118284	40.44	42.02
Barclays Bank PLC	06740JRH5	02/26/10	02/29/12	100.000	0.000	1.7202		0.047934	0.047558	0.048494			17.50	2.86
Barclays Bank PLC	06740JRX0	01/26/10	11/05/12	100.000	0.000	2.4500		0.069354	0.070203	0.071063	0.071934		25.22	21.76
Barclays Bank PLC	06740JRY8	01/26/10	11/05/12	100.000	0.000	2.4500		0.069354	0.070203	0.071063	0.071934		25.22	21.76
Barclays Bank PLC	06740JSB7	02/22/10	02/20/15	100.000	VARIES	3.8626		0.109346	0.111458	0.113611	0.115805	0.116124	40.30	41.62
Barclays Bank PLC	06740JSC5	02/22/10	02/20/15	100.000	0.000	3.8600		0.109269	0.111378	0.113527	0.115718	0.117952	40.27	41.84
Barclays Bank PLC	06740JSJ0	02/19/10	02/19/25	100.000	VARIES	5.3591		0.144668	0.140357	0.135927	0.131378	0.126707	50.15	46.90
Barclays Bank PLC	06740JSM3	02/26/10	02/29/16	100.000	0.000	4.3199		0.121944	0.122547	0.126569	0.127898	0.132826	45.19	47.34
Barclays Bank PLC	06740JSN1	02/26/10	02/29/16	100.000	0.000	4.3199		0.121944	0.122547	0.126569	0.127898	0.132826	45.19	47.34
Barclays Bank PLC	06740JSP6	02/26/10	02/29/16	100.000	0.000	4.3199		0.121944	0.122547	0.126569	0.127898	0.132826	45.19	47.34
Barclays Bank PLC	06740JSY7	02/26/10	02/29/16	100.000	0.000	4.3199		0.121944	0.122547	0.126569	0.127898	0.132826	45.19	47.34
Barclays Bank PLC	06740JTK6	02/08/10	02/08/17	100.000	VARIES	4.5812		0.127310	0.127363	0.127417	0.127472	0.128007	45.86	45.96
Barclays Bank PLC	06740JVZ0	02/25/10	02/25/25	100.000	VARIES	5.5194		0.148735	0.144024	0.139215	0.134273	0.129195	51.50	47.97
Barclays Bank PLC	06740JWG1	02/17/10	07/24/14	100.000	0.000	3.4600		0.097564	0.099252	0.100969	0.102716	0.104493	35.96	37.22
Barclays Bank PLC	06740JZJ2	03/09/10	03/09/15	100.000	0.000	3.4999		0.098921	0.100653	0.102414	0.104206	0.106030	36.31	37.60
Barclays Bank PLC	06740L6Y6	06/24/10	06/24/25	100.000	VARIES	5.6560		0.151342	0.145410	0.141651	0.137786	0.133812	53.35	50.24
Barclays Bank PLC	06740L6Z3	06/30/10	06/30/25*	100.000	VARIES	5.7186		0.153465					27.47*	
Barclays Bank PLC	06740LAB1	03/26/10	03/26/25	100.000	VARIES	5.3753		0.144743	0.140048	0.134897	0.129608	0.124177	50.33	46.59

\* Called in 2011; 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
Barclays Bank PLC	06740LAP0	04/07/10	04/07/15	100.000	0.000	3.6900		0.104393	0.106319	0.108280	0.110278	0.112313	38.25	39.68
Barclays Bank PLC	06740LAQ8	04/07/10	04/07/15	100.000	0.000	3.6900		0.104393	0.106319	0.108280	0.110278	0.112313	38.25	39.68
Barclays Bank PLC	06740LAR6	04/09/10	04/10/15	100.000	0.000	3.7199		0.105266	0.107224	0.109218	0.111250	0.113319	38.57	40.02
Barclays Bank PLC	06740LBD6	03/24/10	03/24/15	100.000	1.000	3.5999		0.101299	0.102623	0.103970	0.105341	0.106737	36.96	37.94
Barclays Bank PLC	06740LBJ3	04/30/10	04/29/16	100.000	0.000	4.4899		0.127505	0.130367	0.133294	0.136287	0.139346	46.78	48.90
Barclays Bank PLC	06740LBK0	04/30/10	04/29/16	100.000	0.000	4.4899		0.127505	0.130367	0.133294	0.136287	0.139346	46.78	48.90
Barclays Bank PLC	06740LBL8	04/30/10	04/29/16	100.000	0.000	4.4899		0.127505	0.130367	0.133294	0.136287	0.139346	46.78	48.90
Barclays Bank PLC	06740LBS3	04/30/10	04/30/13	100.000	0.000	2.6499		0.074586	0.075574	0.076576	0.077590	0.078618	27.15	27.87
Barclays Bank PLC	06740LBT1	04/30/10	04/30/13	100.000	0.000	2.6499		0.074586	0.075574	0.076576	0.077590	0.078618	27.15	27.87
Barclays Bank PLC	06740LBV6	04/07/10	04/07/25	100.000	VARIES	5.2962		0.142555	0.137870	0.132901	0.127799	0.122563	49.67	46.06
Barclays Bank PLC	06740LBW4	04/15/10	01/09/12	100.000	0.000	1.7702		0.049376	0.049813	0.050254			18.00	.40
Barclays Bank PLC	06740LBY0	04/07/10	04/08/15	100.000	0.000	3.6920		0.104461	0.106389	0.108353	0.110353	0.112390	38.28	39.70
Barclays Bank PLC	06740LEM3	04/20/10	04/20/30	100.000	VARIES	5.5989		0.150549	0.145432	0.139700	0.133808	0.127752	52.51	48.38
Barclays Bank PLC	06740LEN1	04/30/10	04/30/12	100.000	0.000	1.9201		0.053850	0.054367	0.054889			19.54	6.53
Barclays Bank PLC	06740LEZ4	04/22/10	04/22/25	100.000	VARIES	5.4765		0.147925	0.143608	0.138469	0.133188	0.127763	51.82	48.16
Barclays Bank PLC	06740LJ55	05/25/10	05/25/25	100.000	VARIES	6.0883		0.163275	0.157253	0.152477	0.147555	0.142484	57.31	53.65
Barclays Bank PLC	06740LJ63	05/25/10	05/25/25*	100.000	VARIES	6.0432		0.162868					23.45*	
Barclays Bank PLC	06740LL78	06/09/10	06/09/14	100.000	0.000	3.9099		0.110734	0.112899	0.115106	0.117356	0.119651	40.35	41.94
Barclays Bank PLC	06740LN84	06/30/10	06/28/12	100.000	0.000	2.3199		0.065183	0.065940	0.066704			23.61	11.81
Barclays Bank PLC	06740LNNW1	05/28/10	05/31/16	100.000	0.000	4.7600		0.133935	0.136374	0.139620	0.142943	0.147149	49.51	51.95
Barclays Bank PLC	06740LNY7	05/28/10	05/31/16	100.000	0.000	4.7600		0.133935	0.136374	0.139620	0.142943	0.147149	49.51	51.95
Barclays Bank PLC	06740LP66	06/02/10	06/02/25	100.000	VARIES	6.0388		0.161909	0.155894	0.150244	0.144423	0.138426	56.87	52.70
Barclays Bank PLC	06740LP90	06/30/10	06/30/16	100.000	0.000	4.3499		0.123461	0.126147	0.128890	0.131694	0.134558	44.93	46.91
Barclays Bank PLC	06740LQ24	06/30/10	06/30/16	100.000	0.000	4.3499		0.123461	0.126147	0.128890	0.131694	0.134558	44.93	46.91
Barclays Bank PLC	06740LQ40	06/09/10	06/09/25*	100.000	VARIES	5.8826		0.159225					25.16*	
Barclays Bank PLC	06740LQG3	05/28/10	05/31/13	100.000	0.000	3.3199		0.093778	0.095334	0.096917	0.098526	0.100161	34.14	35.28
Barclays Bank PLC	06740LQH1	05/28/10	05/31/16	100.000	0.000	4.7600		0.133935	0.136374	0.139620	0.142943	0.147149	49.51	51.95
Barclays Bank PLC	06740LTF2	05/10/10	05/08/15	100.000	0.000	3.8699		0.109556	0.111675	0.113836	0.116039	0.118284	40.05	41.61
Barclays Bank PLC	06740P2M7	10/20/10	10/27/11	100.000	0.000	0.7196		0.019992	0.020064				5.93	
Barclays Bank PLC	06740P3E4	11/04/10	10/29/12	100.000	0.000	1.0600		0.029445	0.029597	0.029754	0.029911		10.65	8.89
Barclays Bank PLC	06740P676	12/29/10	12/27/12	100.000	0.000	1.7601		0.048893	0.049318	0.049752	0.050190		17.68	17.79
Barclays Bank PLC	06740PA30	10/28/10	06/01/16	100.000	0.000	3.0699		0.085517	0.086829	0.088162	0.089516	0.090890	31.10	32.06
Barclays Bank PLC	06740PAD8	06/11/10	06/11/15	100.000	0.000	3.8599		0.109289	0.111399	0.113549	0.115740	0.117974	39.81	41.36
Barclays Bank PLC	06740PB21	11/03/10	11/01/13	100.000	0.000	1.4698		0.040830	0.041127	0.041429	0.041734	0.042040	14.79	15.01
Barclays Bank PLC	06740PB88	11/10/10	11/10/25	100.000	VARIES	4.7537		0.132048	0.129440	0.126771	0.124038	0.121240	46.80	44.86
Barclays Bank PLC	06740PBC9	06/24/10	06/26/18	100.000	0.000	4.9699		0.141525	0.145042	0.148646	0.152340	0.156125	51.62	54.21
Barclays Bank PLC	06740PBE5	06/25/10	06/25/17	100.000	1.000	4.7051		0.133121	0.135599	0.138136	0.140732	0.143390	48.40	50.23
Barclays Bank PLC	06740PBF2	07/28/10	07/28/16	100.000	0.000	3.6099		0.100277	0.102087	0.103930	0.105806	0.107716	36.98	38.33
Barclays Bank PLC	06740PBG0	07/28/10	07/28/16	100.000	0.000	3.6099		0.100277	0.102087	0.103930	0.105806	0.107716	36.98	38.33
Barclays Bank PLC	06740PBK1	06/30/10	06/30/15	100.000	VARIES	3.8043		0.107135	0.108622	0.109536	0.110469	0.110504	38.84	39.60
Barclays Bank PLC	06740PBQ8	07/23/10	07/23/20*	100.000	VARIES	4.7877		0.132992	0.131521	0.130015			26.86*	

\* Called in 2011; 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								-----	-----	-----	-----	-----	-----	-----
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
Barclays Bank PLC	06740PBX3	07/06/10	07/06/20	100.000	VARIES	5.0546		0.140407	0.143082	0.145824	0.148017	0.150265	51.98	53.67
Barclays Bank PLC	06740PC38	11/29/10	11/29/30	100.000	VARIES	4.9295		0.136932	0.133461	0.129904	0.125904	0.121805	48.45	45.79
Barclays Bank PLC	06740PCY0	07/28/10	07/26/12	100.000	0.000	1.7298		0.048052	0.048463	0.048882	0.049305		17.50	10.10
Barclays Bank PLC	06740PEV4	07/28/10	07/28/25	100.000	VARIES	5.0303		0.139731	0.136259	0.132699	0.130636	0.128522	48.60	46.76
Barclays Bank PLC	06740PF76	11/30/10	11/29/12	100.000	0.000	1.4600		0.040556	0.040850	0.041148	0.041449		14.67	13.55
Barclays Bank PLC	06740PHD1	08/31/10	08/31/16	100.000	0.000	3.3169		0.091627	0.091628	0.094172	0.094693	0.097859	33.76	35.02
Barclays Bank PLC	06740PHE9	08/31/10	08/31/16	100.000	0.000	3.3169		0.091627	0.091628	0.094172	0.094693	0.097859	33.76	35.02
Barclays Bank PLC	06740PHQ2	07/28/10	05/26/16	100.000	0.000	3.6099		0.101464	0.103295	0.105160	0.107058	0.108990	36.99	38.33
Barclays Bank PLC	06740PKG0	08/16/10	08/16/17	100.000	VARIES	3.6631		0.101754	0.103228	0.104728	0.105847	0.106986	37.30	38.21
Barclays Bank PLC	06740PKN5	08/31/10	08/31/15	100.000	0.000	2.6470		0.073123	0.072883	0.074659	0.074825	0.077072	26.83	27.65
Barclays Bank PLC	06740PKP0	09/03/10	09/03/15	100.000	0.000	2.6299		0.073055	0.074016	0.074989	0.075975	0.076974	26.70	27.41
Barclays Bank PLC	06740PL79	11/26/10	11/26/25	100.000	VARIES	5.0401		0.140003	0.139155	0.138285	0.137393	0.136479	50.19	49.56
Barclays Bank PLC	06740PM37	11/30/10	11/30/20	100.000	VARIES	4.6823		0.130065	0.130509	0.130963	0.131428	0.131904	46.93	47.26
Barclays Bank PLC	06740PMM5	08/27/10	08/29/18	100.000	0.000	3.8100		0.104122	0.106688	0.107539	0.110792	0.112286	38.90	40.54
Barclays Bank PLC	06740PMQ6	09/16/10	09/16/25	100.000	VARIES	4.4379		0.123277	0.120465	0.117591	0.115142	0.112639	43.28	41.37
Barclays Bank PLC	06740PMT0	08/26/10	08/26/20	100.000	VARIES	4.3098		0.119717	0.120800	0.121907	0.123037	0.124192	43.57	44.38
Barclays Bank PLC	06740PNB8	09/30/10	09/30/13	100.000	0.000	1.6198		0.044996	0.045360	0.045727	0.046098	0.046471	16.33	16.60
Barclays Bank PLC	06740PPZ3	09/30/10	09/28/12	100.000	0.000	1.2098		0.033608	0.033809	0.034014	0.034220		12.17	9.12
Barclays Bank PLC	06740PQB5	09/22/10	09/22/25	100.000	VARIES	4.6596		0.129433	0.127919	0.126369	0.126644	0.126926	46.02	45.60
Barclays Bank PLC	06740PQH2	09/30/10	09/29/17	100.000	0.000	3.3900		0.094168	0.095755	0.097379	0.099029	0.100708	34.48	35.66
Barclays Bank PLC	06740PR99	12/22/10	12/22/25	100.000	VARIES	5.0102		0.139173	0.141933	0.144762	0.147662	0.150635	50.65	52.69
Barclays Bank PLC	06740PS23	12/22/10	12/22/25	100.000	VARIES	5.0102		0.139173	0.141933	0.144762	0.147662	0.150635	50.65	52.69
Barclays Bank PLC	06740PSZ0	10/13/10	10/13/17	100.000	0.750	3.3000		0.091668	0.092836	0.094025	0.095232	0.096460	33.39	34.26
Barclays Bank PLC	06740PV29	12/30/10	12/30/30	100.000	VARIES	5.2624		0.146179	0.142716	0.139162	0.136724	0.134221	51.99	49.65
Barclays Bank PLC	06740PVH6	10/20/10	10/20/25	100.000	VARIES	4.6202		0.128342	0.127136	0.125901	0.126240	0.126587	45.81	45.43
Barclays Bank PLC	06740PVZ6	09/30/10	09/30/25	100.000	VARIES	4.7398		0.131664	0.128859	0.125988	0.122912	0.119763	46.38	44.24
Barclays Bank PLC	06740PX35	12/15/10	12/21/11	100.000	0.000	0.8900		0.024727	0.024837				8.67	
Barclays Bank PLC	06740PX43	12/17/10	12/19/18	100.000	0.000	4.6599		0.129477	0.132494	0.135581	0.138740	0.141973	47.23	49.45
Barclays Bank PLC	06740PX50	12/17/10	12/19/18	100.000	0.000	4.6599		0.129477	0.132494	0.135581	0.138740	0.141973	47.23	49.45
Barclays Bank PLC	06740PYB6	12/22/10	12/29/11	100.000	0.000	0.8602		0.023901	0.024003				8.57	
Barclays Bank PLC	06740PYE0	12/30/10	12/30/30	100.000	VARIES	5.6002		0.155563	0.150585	0.145468	0.141462	0.137343	55.10	51.64
Barclays Bank PLC	06740PYG5	01/14/11	01/14/21	100.000	VARIES	4.9824			0.138402	0.137698	0.136977	0.138598	47.91	49.59
Barclays Bank PLC	06740PYH3	12/27/10	12/24/15	100.000	0.700	3.3717		0.093658	0.094889	0.096161	0.097454	0.098769	33.96	34.87
Barclays Bank PLC	06740PZ33	01/27/11	01/27/31	100.000	VARIES	5.5228			0.153412	0.149211	0.144893	0.142992	50.59	51.98
Barclays Bank PLC	06741JBM0	01/27/11	02/06/12	100.000	0.000	0.9002		0.025007	0.025013	0.025126			8.37	.88
Barclays Bank PLC	06741JBW8	02/28/11	02/28/31	100.000	VARIES	5.4603			0.148378	0.149041	0.146438	0.147839	45.63	53.92
Barclays Bank PLC	06741JCC1	02/03/11	02/03/26	100.000	VARIES	5.6829			0.157861	0.154059	0.150149	0.138627	51.22	52.47
Barclays Bank PLC	06741JCE7	02/17/11	02/17/21	100.000	VARIES	4.9770			0.138251	0.136162	0.134020	0.132613	43.13	48.16
Bill Barrett Corporation	06846NAB0	07/08/09	07/15/16	95.172	9.875	10.8760	7.44	0.014410	0.015445	0.016020	0.017076	0.017809	5.72	6.36
Bayonne Redev AGY, NJ	073009AR3	04/09/09	04/01/12	98.604	9.250	9.8017	7.63	0.013278	0.013929	0.014611			5.02	1.32
Bear Stearns Co., Inc.	073928G23	08/31/04	07/01/19	51.530	1.000	5.9698	157.14	0.083731	0.086230	0.088804	0.091455		30.59	32.45
Bear Stearns Co., Inc.	073928JS3	06/03/99	06/30/11	46.328	0.000	6.4740	505.54	0.174197					31.18	
Bear Stearns Co., Inc.	073928WN9	02/27/02	08/15/13	49.000	0.000	6.3184	359.56	0.142467	0.149404	0.151611	0.158120	0.161342	54.53	58.03

## 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st	2011 2nd	2011 3rd	2012 2nd	2012 3rd	2011	2012
								Period	Period	Period	Period	Period		
Bear Stearns Co., Inc.	073928Y64	10/11/07	10/11/11	79.721	0.000	5.7469	159.77	0.150844	0.155178				43.02	
BellSouth Telecomm	079867AS6	12/13/95	12/15/95	25.235	VARIES	6.8500		0.131924	0.136442	0.141115	0.145949	0.150947	48.45	51.83
Berry Petroleum Company	085789AD7	05/27/09	06/01/14	93.546	10.250	12.0008	16.64	0.032344	0.034285	0.036342	0.038523	0.040835	12.11	13.61
Bexar Cnty Hsg Fin Corp	08837EAB7	09/28/05	04/01/22	39.225	0.000	5.7500	136.28	0.083222	0.085615	0.088077	0.090609	0.093214	30.83	32.63
City of Boston, MA	100853GH7	11/04/09	09/15/24	89.556	6.050	7.2062	4.80	0.011921	0.012351	0.012796	0.013257	0.013734	4.46	4.79
Bumble Bee Holdco S.C.A.	12046QAA1	03/10/11	03/15/18	98.138	9.625	N/A		0.272624	0.272632	0.272895	0.273172	0.273463	79.36	98.35
Bumble Bee Holdco S.C.A.	12046QAB9	03/10/11	03/15/18	98.138	9.625	N/A		0.272624	0.272632	0.272895	0.273172	0.273463	79.36	98.35
Bureau County SD #84, IL	121012AL2	06/04/10	12/01/15	106.570	VARIES	4.3645		0.131976	0.134856	0.127342	0.126635	0.125913	47.89	45.67
Bureau County SD #84, IL	121012AM0	06/04/10	12/01/16	106.150	VARIES	4.6174		0.139242	0.142456	0.134683	0.134104	0.133513	50.57	48.35
Bureau County SD #84, IL	121012AN8	06/04/10	12/01/17	105.324	VARIES	4.8691		0.145866	0.149418	0.141390	0.140943	0.140486	53.02	50.79
Bureau County SD #84, IL	121012AP3	06/04/10	12/01/18	105.836	VARIES	5.1194		0.154296	0.158245	0.149497	0.149058	0.148607	56.11	53.71
Bureau County SD #84, IL	121012AQ1	06/04/10	12/01/19	106.299	VARIES	5.3692		0.162727	0.167096	0.157599	0.157170	0.156728	59.21	56.63
Bureau County SD #84, IL	121012AR9	06/04/10	12/01/20	104.349	VARIES	5.6693		0.168911	0.173699	0.163858	0.163582	0.163298	61.52	58.92
Bureau County SD #84, IL	121012AS7	06/04/10	12/01/21	104.162	VARIES	5.9680		0.177746	0.183050	0.172349	0.172104	0.171852	64.78	61.99
Bureau County SD #84, IL	121012AT5	06/04/10	12/01/22	104.788	VARIES	6.1675		0.184969	0.190673	0.179207	0.178951	0.178687	67.44	64.45
Bureau County SD #175, IL	121088AJ7	09/15/10	12/01/12	105.544	0.000	2.1629		0.063703	0.064392	0.065088	0.065792		23.10	21.61
Bureau County SD #175, IL	121088AK4	09/15/10	12/01/13	106.280	VARIES	2.8304		0.084061	0.085250	0.081690	0.080940	0.080179	30.40	29.23
Bureau County SD #175, IL	121088AL2	09/15/10	12/01/14	106.822	VARIES	3.2818		0.098055	0.099664	0.095602	0.094892	0.094170	35.52	34.25
Bureau County SD #175, IL	121088AM0	09/15/10	12/01/15	108.915	VARIES	3.6318		0.110721	0.112731	0.107843	0.107027	0.106196	40.13	38.63
Bureau County SD #175, IL	121088AN8	09/15/10	12/01/16	107.815	VARIES	4.0822		0.123312	0.125829	0.120602	0.119945	0.119275	44.76	43.26
Bureau County SD #175, IL	121088AP3	09/15/10	12/01/17	106.920	VARIES	4.4822		0.134383	0.137394	0.131758	0.131225	0.130679	48.84	47.30
Bureau County SD #175, IL	121088AQ1	09/15/10	12/01/18	106.252	VARIES	4.8319		0.144069	0.147549	0.141467	0.141026	0.140574	52.41	50.82
Bureau County SD #175, IL	121088AR9	09/15/10	12/01/19	107.871	VARIES	5.0816		0.153901	0.157811	0.150970	0.150465	0.149947	56.02	54.23
Bureau County SD #175, IL	121088AS7	09/15/10	12/01/20	108.435	VARIES	5.2817		0.160865	0.165113	0.157828	0.157338	0.156835	58.58	56.70
Burlington Coat Factory	121577AA8	04/13/06	10/15/14*	75.522	VARIES	14.4995		0.402770					27.39*	
Burlington Coat Factory	121577AB6	04/13/06	10/15/14*	75.522	VARIES	14.4995		0.402770					27.39*	
Butler Cnty Dev Auth	12359RBB7	01/15/97	05/01/11	32.274	0.000	8.0687	651.41	0.215439					25.85	
CBIZ, Inc.	124805AA0	05/30/06	06/01/26	100.000	VARIES	8.9994		0.329360	0.340274	0.351270	0.362760	0.374767	121.19	129.23
CBIZ, Inc.	124805AB8	05/30/06	06/01/26	100.000	VARIES	8.9994		0.329360	0.340274	0.351270	0.362760	0.374767	121.19	129.23
CapitalSource Inc.	14055XAC6	07/07/04	07/15/34*	100.000	VARIES	8.1997		0.309044	0.317729				61.52*	
CapitalSource Inc.	14055XAD4	07/07/04	07/15/34*	100.000	VARIES	8.1997		0.309044	0.317729				61.52*	
CapitalSource Inc.	14055XAG7	07/30/07	07/15/12	98.000	7.250	7.7433	12.97	0.011772	0.012228	0.012701	0.013193		4.47	2.55
Cardinal Health 409, Inc	14150BAA2	04/10/07	04/15/15	100.000	9.500	9.4999		0.260989	0.259563	0.259563	0.259563	0.260989	94.89	95.11
Carol Stream PK DT, IL	143735LM8	07/15/08	10/01/27	93.383	5.750	6.3510	4.74	0.005768	0.005951	0.006140	0.006335	0.006536	2.14	2.28
Centerpoint Energy, Inc.	15189T206	09/21/99	09/15/29	100.000	VARIES	9.9395		0.679246	0.709816	0.741904	0.775588	0.810945	256.67	280.47
Century Aluminum Company	156431AJ7	12/10/09	05/15/14	97.000	8.000	8.8326	6.18	0.017092	0.017847	0.018635	0.019458	0.020318	6.36	6.93
Chesapeake Energy Corp.	165167BZ9	05/15/07	05/15/37	100.000	VARIES	6.7505		0.218403	0.223431	0.228628	0.234001	0.239555	80.00	83.78
Chesapeake Energy Corp.	165167CA3	08/14/07	05/15/37	97.625	VARIES	8.0008		0.259888	0.267507	0.275430	0.283671	0.292240	95.65	101.41
Chesapeake Energy Corp.	165167CB1	05/27/08	12/15/38	100.000	VARIES	8.0007		0.257634	0.265440	0.273558	0.282001	0.290782	94.41	100.28
Chesapeake Energy Corp.	165167CD7	02/02/09	02/15/15	97.750	9.500	10.0055	5.77	0.009049	0.009502	0.009977	0.010477	0.011001	3.47	3.82
Citigroup, Inc.	172967416	12/22/09	12/15/12	100.000	6.150	N/A		0.111031	0.082645	0.053381	0.023209		33.94	12.93

\* Called in 2011; 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st	2011 2nd	2011 3rd	2012 2nd	2012 3rd	2011	2012
								Period	Period	Period	Period	Period		
Citigroup, Inc.	172967432	12/22/09	12/15/12	100.000	6.150	N/A		0.111031	0.082645	0.053381	0.023209		33.94	12.93
Citibank CR Card Iss Tr	17305EEL5	06/25/08	06/20/12	94.946	6.300	7.7994	30.10	0.037136	0.038584	0.040089			13.66	6.78
Citigroup Global Markets	17307EBE2	07/01/04	09/07/16	51.400	0.000	5.5371	219.20	0.110831	0.113900	0.117053	0.120294	0.123624	41.16	43.47
Citigroup Funding, Inc.	17308CKY1	08/24/07	08/31/12	100.000	1.080	5.0702		0.158053	0.158674	0.163732	0.165314		58.50	40.08
Citigroup Funding, Inc.	17308CMW3	02/26/09	02/26/14	100.000	1.500	7.7625		0.236678	0.244247	0.252109	0.260277	0.268762	88.50	94.31
Citigroup Funding, Inc.	17308CMX1	04/28/09	04/28/14	100.000	VARIES	7.9615		0.245181	0.251624	0.261640	0.268738	0.279436	90.46	96.59
Citigroup Funding, Inc.	17308CMY9	06/29/09	06/29/14	100.000	VARIES	6.6887		0.189473	0.188999	0.188508	0.188001	0.187477	68.12	67.77
Citigroup Funding, Inc.	17308CMZ6	08/28/09	08/28/14	100.000	1.500	5.6150		0.162481	0.165873	0.169360	0.172945	0.176631	59.95	62.51
Citigroup Funding, Inc.	17308CNM4	02/12/10	02/12/20	100.000	VARIES	4.5259		0.122909	0.120033	0.118506	0.116944	0.116266	43.12	42.07
Citigroup Funding, Inc.	17308CNQ5	03/17/10	03/19/12	100.000	0.000	1.5048		0.042120	0.042437	0.042756			15.29	3.33
Citigroup Funding, Inc.	17308CPA8	04/29/10	04/29/25	100.000	VARIES	5.9021		0.160590	0.157132	0.153572	0.149906	0.146133	56.75	54.16
Citigroup Funding, Inc.	17308CPC4	05/07/10	05/07/20	100.000	VARIES	5.0486		0.137471	0.134630	0.133101	0.131534	0.130967	48.74	47.52
Citigroup Funding, Inc.	17308CPQ3	05/24/10	05/24/16	100.000	0.000	4.5502		0.129273	0.132214	0.135222	0.138299	0.141445	47.29	49.46
Citigroup Funding, Inc.	17308CPT7	06/30/10	06/30/25	100.000	VARIES	5.8893		0.160232	0.156770	0.155058	0.153295	0.151481	57.06	55.50
Citigroup Funding, Inc.	17308CQH2	09/28/10	09/28/15	100.000	VARIES	2.0287		0.013576	0.013052	0.012523	0.012650	0.012779	4.69	4.55
Citigroup Funding, Inc.	17308CRW8	06/29/11	12/21/16	100.000	0.500	3.5733			0.099260	0.100718	0.102269	0.103848	18.08	36.57
Citigroup Funding, Inc.	1730T0AK5	05/15/06	05/15/36	11.570	0.000	7.3199	45.69	0.032512	0.033702	0.034935	0.036214	0.037539	12.03	12.93
Citigroup Funding, Inc.	1730T0AW9	09/07/06	09/07/11	100.000	0.125	5.2915		0.180333	0.185012				45.20	
Citigroup Funding, Inc.	1730T0BT5	02/14/07	02/14/37	100.000	VARIES	5.8403		0.156156	0.156205	0.156256	0.156308	0.156362	56.24	56.28
Citigroup Funding, Inc.	1730T0CH0	03/28/07	03/28/37	100.000	VARIES	5.6199		0.150425	0.150473	0.150522	0.150573	0.150624	54.17	54.21
Citigroup Funding, Inc.	1730T0CU1	05/25/07	05/25/22	100.000	VARIES	5.6847		0.144850	0.145260	0.145681	0.146114	0.146560	52.25	52.55
Citigroup Funding, Inc.	1730T0DN6	08/06/07	08/06/37	100.000	7.100	7.0999		0.243140	0.251772	0.260709	0.269965	0.279548	91.63	98.25
Citigroup Funding, Inc.	1730T0EJ4	10/29/07	10/29/19	100.000	VARIES	5.6410		0.151082	0.151324	0.151573	0.151829	0.152092	54.46	54.64
Citigroup Funding, Inc.	1730T0EX3	01/30/08	01/30/13	100.000	2.000	4.5340		0.134294	0.136079	0.137904	0.139771	0.141680	49.21	50.55
Citigroup Funding, Inc.	1730T0FG9	02/08/08	02/09/15	100.000	0.250	4.4200		0.136175	0.139031	0.141950	0.144934	0.147983	50.36	52.50
Citigroup Funding, Inc.	1730T0FT1	05/28/08	05/28/13	100.000	VARIES	5.2999		0.167790	0.172236	0.176801	0.181486	0.186295	61.50	64.80
Citigroup Funding, Inc.	1730T0FZ7	06/27/08	06/27/11	100.000	0.000	5.1751		0.163339					28.75	
Citigroup Funding, Inc.	1730T0GD5	07/30/08	07/30/13	100.000	4.000	5.6733		0.163097	0.164572	0.166089	0.167648	0.169252	59.43	60.55
Citigroup Funding, Inc.	1730T0GK9	08/29/08	08/29/13	100.000	VARIES	5.6500		0.159867	0.165287	0.161968	0.168373	0.166009	59.60	60.95
Citigroup Funding, Inc.	1730T0GM5	09/26/08	09/26/11	100.000	0.000	4.9497		0.151619	0.155371				40.85	
Citigroup Funding, Inc.	1730T0GQ6	10/30/08	10/30/13	100.000	0.000	8.1000		0.263727	0.274408	0.285521	0.297085	0.309117	98.19	106.31
Citigroup Funding, Inc.	1730T0GU7	10/29/08	10/29/11	100.000	0.000	6.3999		0.201648	0.208100				61.25	
Citigroup Funding, Inc.	1730T0GY9	04/28/09	04/28/24	100.000	VARIES	8.1831		0.216864	0.213093	0.209168	0.205082	0.200829	76.91	74.04
Citigroup Funding, Inc.	1730T0GZ6	05/28/09	05/28/24	100.000	VARIES	8.3422		0.220288	0.216152	0.211844	0.207356	0.202680	78.28	75.15
Citigroup Funding, Inc.	1730T0HA0	06/26/09	06/26/24	100.000	VARIES	8.1209		0.211918	0.206987	0.201857	0.196519	0.190963	75.35	71.65
Citigroup Funding, Inc.	1730T0HF9	08/28/09	08/28/24*	100.000	VARIES	6.4968		0.172209	0.167877	0.163405			40.20*	
Citigroup Funding, Inc.	1730T0HG7	08/27/09	08/27/24	100.000	VARIES	6.9432		0.184908	0.180719	0.176385	0.171901	0.167261	64.76	61.56
Citigroup Funding, Inc.	1730T0HJ1	03/26/10	03/26/25*	100.000	VARIES	4.5899		0.122775	0.117943				21.05*	
Citigroup Funding, Inc.	1730T0HL6	04/29/10	04/29/25	100.000	VARIES	5.9253		0.161239	0.157787	0.154232	0.150572	0.146803	56.99	54.40
Citigroup Funding, Inc.	1730T0HM4	09/25/09	09/26/11	100.000	0.000	2.8426		0.081229	0.082384				21.73	
Citigroup Funding, Inc.	1730T0HN2	04/29/10	04/29/30	100.000	VARIES	5.9941		0.159007	0.151285	0.148851	0.146344	0.143762	55.22	52.82

\* Called in 2011; 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								-----	-----	-----	-----	-----	-----	-----
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
Citigroup Funding, Inc.	1730T0HQ5	10/29/09	10/29/24	100.000	VARIES	5.8766		0.156411	0.152845	0.149174	0.149541	0.149920	55.22	53.81
Citigroup Funding, Inc.	1730T0HY8	04/16/10	04/16/15	100.000	VARIES	1.3863		0.010336	0.010050	0.010120	0.010189	0.010260	3.65	3.67
Citigroup Funding, Inc.	1730T0JA8	04/26/10	04/26/20	100.000	VARIES	5.0570		0.138054	0.135575	0.133033	0.130427	0.129858	48.93	47.22
Citigroup Funding, Inc.	1730T0JB6	05/28/10	05/28/25	100.000	VARIES	5.1185		0.138713	0.135153	0.134066	0.132952	0.131808	49.14	47.99
Citigroup Funding, Inc.	1730T0JC4	05/14/10	05/14/15	100.000	VARIES	1.6896		0.014451	0.013963	0.014081	0.014199	0.014319	5.10	5.10
Citigroup Funding, Inc.	1730T0JF7	06/29/10	06/29/22	100.000	VARIES	5.2411		0.142123	0.138568	0.137512	0.136429	0.135318	50.52	49.31
Citigroup Funding, Inc.	1730T0JG5	06/11/10	06/11/13	100.000	VARIES	2.1871		0.017596	0.017211	0.017399	0.017589	0.017782	6.26	6.31
Citigroup Funding, Inc.	1730T0JH3	06/24/10	06/24/20	100.000	VARIES	5.3515		0.148172	0.147677	0.149008	0.150375	0.151025	53.26	53.90
Citigroup Funding, Inc.	1730T0KD0	09/17/10	09/17/30*	100.000	VARIES	5.4485		0.151348	0.147071	0.142678			38.26*	
Citigroup Funding, Inc.	1730T0KE8	09/09/10	09/09/20	100.000	VARIES	4.7845		0.132905	0.134168	0.135461	0.136785	0.138141	48.36	49.30
Citigroup Funding, Inc.	1730T0KF5	09/14/10	09/14/15	100.000	VARIES	2.0255		0.020378	0.020083	0.019786	0.019485	0.019182	7.22	7.00
Citigroup Funding, Inc.	1730T0KG3	09/14/10	09/14/17	100.000	VARIES	2.5063		0.019843	0.019273	0.018696	0.018111	0.017519	6.92	6.50
Citigroup Funding, Inc.	1730T0KH1	09/23/10	09/23/17	100.000	VARIES	2.6179		0.021611	0.020060	0.018488	0.018730	0.018976	7.19	6.75
Citigroup Funding, Inc.	1730T0KJ7	09/30/10	09/30/20	100.000	VARIES	4.6622		0.129508	0.130613	0.131744	0.132901	0.134085	47.03	47.85
Citigroup Funding, Inc.	1730T0KK4	10/13/10	10/13/15	100.000	VARIES	2.0006		0.019683	0.019402	0.019118	0.018832	0.018543	7.00	6.79
Citigroup Funding, Inc.	1730T0KR9	10/29/10	10/29/15	100.000	VARIES	1.9200		0.017557	0.017316	0.017073	0.016827	0.016579	6.25	6.07
Citigroup Funding, Inc.	1730T0KT5	11/04/10	11/04/20	100.000	VARIES	2.4350		0.024864	0.023789	0.022702	0.021601	0.020487	8.63	7.85
Citigroup Funding, Inc.	1730T0KU2	11/04/10	11/04/20	100.000	VARIES	2.5364		0.027680	0.026440	0.025184	0.023913	0.022625	9.60	8.69
Citigroup Funding, Inc.	1730T0KV0	11/19/10	11/19/30	100.000	VARIES	5.1245		0.142349	0.138879	0.135320	0.131670	0.127926	50.33	47.75
Citigroup Funding, Inc.	1730T0KW8	11/30/10	11/28/16	100.000	0.000	3.8990		0.108306	0.110394	0.112546	0.114740	0.116977	39.51	41.06
Citigroup Funding, Inc.	1730T0KX6	11/23/10	11/23/16	100.000	VARIES	1.4929		0.019694	0.018991	0.018283	0.018419	0.018557	6.91	6.62
Citigroup Funding, Inc.	1730T0KY4	11/19/10	11/19/20	100.000	VARIES	4.7108		0.130858	0.130015	0.129151	0.129838	0.130541	46.89	46.68
Citigroup Funding, Inc.	1730T0KZ1	11/09/10	11/09/30	100.000	VARIES	5.5698		0.154718	0.150131	0.145415	0.140569	0.135587	54.39	50.97
Citigroup Funding, Inc.	1730T0LA5	11/15/10	11/15/15	100.000	VARIES	1.7358		0.009774	0.009449	0.009121	0.009200	0.009280	3.43	3.31
Citigroup Funding, Inc.	1730T0LB3	11/15/10	11/15/20	100.000	VARIES	2.2798		0.020664	0.019821	0.018969	0.018108	0.017236	7.21	6.59
Citigroup Funding, Inc.	1730T0LT4	03/14/11	03/18/13	100.000	0.000	1.5300		0.042502	0.042510	0.042835	0.043163	0.043493	12.23	15.55
Citigroup Funding, Inc.	1730T0LU1	03/30/11	09/21/16	100.000	0.500	3.9296			0.109158	0.110937	0.112843	0.114788	29.76	40.67
Citigroup Funding, Inc.	1730T0LW7	03/16/11	03/16/26	100.000	VARIES	4.7595			0.132209	0.130067	0.127874	0.127985	37.45	46.21
Citigroup Funding, Inc.	1730T0LZ0	03/31/11	04/01/26	100.000	VARIES	5.1428		0.142855	0.142848	0.141680	0.140481	0.139253	38.61	50.57
Citigroup Funding, Inc.	1730T0MA4	04/01/11	04/01/21	100.000	VARIES	5.0031			0.138977	0.138926	0.138874	0.138821	37.52	49.99
Citigroup Funding, Inc.	1730T0MB2	04/28/11	10/26/16	100.000	0.500	3.6902			0.102508	0.104125	0.105790	0.107485	25.01	38.00
Citigroup Funding, Inc.	1730T0ME6	04/26/11	04/26/21	100.000	VARIES	1.9784			0.019402	0.018706	0.018002	0.017292	4.71	6.52
Citigroup Funding, Inc.	1730T0MQ9	06/29/11	06/27/18	100.000	0.000	3.9199			0.108888	0.110999	0.113174	0.115392	19.83	40.37
Citigroup Funding, Inc.	1730T0MR7	06/20/11	06/20/21	100.000	VARIES	4.6545			0.129294	0.129070	0.128842	0.128862	24.69	46.42
Citigroup Funding, Inc.	1730T0MU0	07/28/11	01/25/17	100.000	0.500	3.3819				0.093944	0.095275	0.096651	14.37	34.48
Citigroup Funding, Inc.	1730T0NB1	08/10/11	08/08/13	100.000	0.000	1.7601				0.048893	0.049318	0.049752	6.89	17.80
Citigroup Funding, Inc.	1730T0ND7	08/05/11	08/05/21	100.000	VARIES	3.3224				0.092289	0.092438	0.092589	13.47	33.29
Citigroup Funding, Inc.	1730T0NH8	08/30/11	02/24/17	100.000	0.500	3.8048				0.105692	0.107380	0.109159	12.79	38.79
Citigroup Funding, Inc.	1730T0NK1	08/26/11	08/26/16	100.000	VARIES	1.7275				0.011543	0.011161	0.010775	1.44	3.99
Citigroup Funding, Inc.	1730T0NM7	08/31/11	08/31/21	100.000	VARIES	2.3031				0.018988	0.018009	0.017513	2.34	6.59
Citigroup Funding, Inc.	1730T0NN5	09/07/11	09/07/18	100.000	VARIES	2.5979				0.021137	0.020510	0.019874	2.41	7.35

\* Called in 2011; 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st Period	2011 2nd Period	2011 3rd 2012 1st	2012 2nd Period	2012 3rd Period	2011	2012
Citigroup Funding, Inc.	1730T0NQ8	09/29/11	09/29/26	100.000	VARIES	6.2445				0.173459	0.172154	0.170807	15.96	61.97
Citigroup Funding, Inc.	1730T0NS4	09/29/11	09/27/17	100.000	0.500	4.1394				0.114985	0.117054	0.119190	10.58	42.16
Citigroup Funding, Inc.	1730T0PD5	10/28/11	10/27/17	100.000	0.500	3.9008				0.108357	0.110189	0.112067	6.83	39.58
Citigroup Funding, Inc.	17311G250	12/21/07	07/17/12	100.000	0.000	5.0040		0.157852	0.161801	0.165849			58.85	2.65
Citigroup Funding, Inc.	17311G540	08/24/07	08/31/12	100.000	2.800	5.0771		0.150533	0.149906	0.153448	0.153702		55.19	37.33
Citigroup Funding, Inc.	17311GBD3	10/10/07	10/10/14	100.000	0.000	5.1599		0.167002	0.171311	0.175730	0.180264	0.184915	61.60	64.82
Citigroup Funding, Inc.	17311GBT8	11/27/09	11/28/11	100.000	0.000	1.8690		0.052897	0.053391				17.39	
Citigroup Funding, Inc.	17311GBW1	11/27/09	12/05/11	100.000	0.000	1.8714		0.052985	0.053481				17.79	
Citigroup Funding, Inc.	17313G332	09/29/08	10/06/11	100.000	0.000	5.4179		0.167659	0.172201				46.92	
Citigroup Funding, Inc.	17313G746	04/29/08	05/07/13	100.000	0.000	5.5901		0.178450	0.183438	0.188565	0.193836	0.199254	65.69	69.41
Citigroup Funding, Inc.	17313T250	10/29/09	11/08/12	100.000	0.000	3.5401		0.101940	0.103744	0.105581	0.107449		37.22	32.75
Citigroup Funding, Inc.	17313T375	08/28/09	02/27/12	100.000	0.000	4.0753		0.117853	0.120255	0.122705			43.46	6.87
Citigroup Funding, Inc.	17313T433	07/29/09	08/24/11	100.000	0.000	3.0656		0.087975	0.089323				20.74	
Citigroup Funding, Inc.	17313T557	05/27/09	07/27/11	100.000	0.000	2.4856		0.071066	0.071949				14.80	
Citigroup Funding, Inc.	17314V346	05/27/10	05/26/16	100.000	0.000	4.4491		0.126321	0.129131	0.132004	0.134940	0.137942	46.18	48.26
Citigroup Funding, Inc.	17314V569	03/30/10	09/28/15	100.000	0.000	4.6162		0.131157	0.134184	0.137281	0.140450	0.143692	48.33	50.59
Citigroup Funding, Inc.	17314V585	02/17/10	02/14/14	100.000	0.000	3.4655		0.097905	0.099601	0.101327	0.103083	0.104869	36.02	37.28
Citigroup Funding, Inc.	17314V593	02/17/10	02/14/13	100.000	0.000	2.5263		0.071048	0.071945	0.072854	0.073774	0.074706	25.99	26.65
Citigroup Funding, Inc.	17314V668	02/25/10	08/26/15	100.000	0.000	4.3617		0.123818	0.126518	0.129278	0.132097	0.134978	45.74	47.76
Citigroup Funding, Inc.	17314V767	01/28/10	07/29/15	100.000	0.000	4.4348		0.125938	0.128731	0.131585	0.134503	0.137486	46.70	48.79
Citigroup Funding, Inc.	17314V841	12/29/09	06/24/15	100.000	0.000	3.7789		0.108918	0.110976	0.113073	0.115210	0.117387	39.61	41.12
Citigroup Funding, Inc.	17316G784	10/28/10	10/27/16	100.000	0.000	3.6054		0.100153	0.101948	0.103786	0.105657	0.107562	36.61	37.94
Citigroup Funding, Inc.	17317U717	08/30/11	11/23/16	100.000	0.000	3.7251			0.103477	0.104365	0.106309	0.108289	12.55	38.07
Clark CNTY SCH DIST, NV	181059QF6	07/08/10	06/15/24	91.490	5.510	6.4444	1.86	0.011025	0.011381	0.011747	0.012126	0.012517	4.04	4.31
Clark CNTY SCH DIST, NV	181059QG4	07/08/10	06/15/20	94.976	5.510	6.1946	1.80	0.010652	0.010982	0.011322	0.011673	0.012035	3.90	4.15
Clark CNTY SCH DIST, NV	181059QH2	07/08/10	06/15/20	94.976	5.510	6.1946	1.80	0.010652	0.010982	0.011322	0.011673	0.012035	3.90	4.15
Cogent Communications	19239VAA2	06/11/07	06/15/14	97.750	1.000	1.3372	11.15	0.008942	0.009001	0.009062	0.009122	0.009183	3.23	3.27
Cogent Communications	19239VAB0	06/11/07	06/15/14	97.750	1.000	1.3372	11.15	0.008942	0.009001	0.009062	0.009122	0.009183	3.23	3.27
Community Unit SD #5, IL	193863AF4	06/26/08	12/01/11	103.045	VARIES	4.5929		0.128700	0.128148				42.37	
Community Unit SD #5, IL	193863AG2	06/26/08	12/01/12	102.941	VARIES	4.8027		0.135164	0.134741	0.134308	0.133865		48.56	44.24
Community Unit SD #5, IL	193863AH0	06/26/08	12/01/13	102.730	VARIES	4.9590		0.139805	0.139483	0.139153	0.138815	0.138469	50.25	50.01
Community Unit SD #5, IL	193863AJ6	06/26/08	12/01/14	102.273	VARIES	5.1132		0.143999	0.143775	0.143545	0.143309	0.143067	51.79	51.62
Comcast Corporation	200300507	10/15/99	10/15/29	100.000	2.000	10.5154		0.785838	0.824234	0.864649	0.907189	0.951966	295.80	325.57
Comcast Corporation	200300606	11/15/99	11/15/29	100.000	2.000	10.3810		0.764293	0.801080	0.839777	0.880483	0.923301	285.24	313.49
CompuCredit Corporation	20478NAA8	05/27/05	05/30/25	100.000	VARIES	9.1300		0.348816	0.354296	0.369994	0.378183	0.396992	129.00	137.79
CompuCredit Corporation	20478NAB6	05/27/05	05/30/25	100.000	VARIES	9.1300		0.348816	0.354296	0.369994	0.378183	0.396992	129.00	137.79
CompuCredit Corporation	20478NAC4	11/23/05	01/31/36	100.000	5.875	N/A		0.289581	0.300345	0.301581	0.311376	0.314691	109.49	114.18
CompuCredit Corporation	20478NAD2	11/23/05	01/31/36	100.000	5.875	N/A		0.289581	0.300345	0.301581	0.311376	0.314691	109.49	114.18
Conseco, Inc.	208464BG1	08/15/05	09/30/35	99.000	3.500	7.3752		0.250299	0.259529	0.269099	0.279023	0.289312	93.48	100.50
Conseco, Inc.	208464BH9	08/15/05	09/30/35	99.000	3.500	7.3752		0.250299	0.259529	0.269099	0.279023	0.289312	93.48	100.50
Convergys Corporation	212485AE6	10/13/09	09/15/29	114.396	VARIES	14.1017		0.486821	0.509885	0.534574	0.561004	0.589298	184.47	203.00
Cook County, Illinois	213309KR7	04/28/05	12/01/16	52.896	0.000	5.5696	193.58	0.111269	0.114368	0.117553	0.120827	0.124191	40.80	43.11
Cook County, Illinois	213309KS5	04/28/05	12/01/17	49.824	0.000	5.6095	183.84	0.105789	0.108756	0.111807	0.114943	0.118167	38.80	41.01

## 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								-----	-----	-----	-----	-----	-----	-----
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
Cook County, Illinois	213309KT3	04/28/05	12/01/18	46.339	0.000	5.7396	175.56	0.101385	0.104295	0.107288	0.110367	0.113534	37.20	39.37
Cook County, Illinois	213309KU0	04/28/05	12/01/19	43.603	0.000	5.7697	166.19	0.096056	0.098827	0.101678	0.104612	0.107630	35.25	37.31
Cook County, Illinois	213309KV8	04/28/05	12/01/20	40.881	0.000	5.8197	157.38	0.091088	0.093738	0.096466	0.099273	0.102162	33.43	35.40
Cook County, IL SD #88	214183KP9	06/15/10	06/01/30	25.818	0.000	6.8998	9.75	0.051058	0.052819	0.054641	0.056526	0.058476	18.81	20.13
Cook County, IL SD #88	214183KR5	06/15/10	12/01/26	33.796	0.000	6.6997	12.39	0.064839	0.067011	0.069256	0.071576	0.073974	23.87	25.49
Cook County, IL SD #88	214183KS3	06/15/10	12/01/27	31.374	0.000	6.7498	11.58	0.060656	0.062703	0.064819	0.067007	0.069268	22.33	23.86
Cook County, IL SD #88	214183KT1	06/15/10	12/01/28	29.098	0.000	6.7998	10.82	0.056685	0.058612	0.060605	0.062666	0.064796	20.87	22.31
Cook County, IL SD #88	214183KU8	06/15/10	12/01/29	26.961	0.000	6.8498	10.10	0.052920	0.054733	0.056607	0.058546	0.060551	19.49	20.85
Cook County, IL SD #89	214201FW0	09/07/05	12/01/11	73.907	0.000	4.9088	217.49	0.129902	0.133090				43.44	
Cook County, IL SD #89	214201FX8	09/07/05	12/01/12	70.159	0.000	4.9590	208.83	0.124896	0.127993	0.131167	0.134419		45.71	43.87
Cook County, IL SD #89	214201FY6	09/07/05	12/01/13	66.377	0.000	5.0390	201.16	0.120561	0.123599	0.126713	0.129905	0.133178	44.13	46.39
Cook County, IL SD #89	214201FZ3	09/07/05	12/01/14	62.531	0.000	5.1492	194.17	0.116713	0.119718	0.122800	0.125962	0.129205	42.74	44.97
Cook County, IL SD #89	214201GB5	12/13/07	12/01/14	67.830	0.000	5.6497	125.70	0.125586	0.129133	0.132781	0.136532	0.140389	46.07	48.70
Cook County, IL SD #89	214201GC3	12/13/07	12/01/15	63.659	0.000	5.7497	120.21	0.120297	0.123755	0.127313	0.130973	0.134739	44.14	46.71
Cook County, IL SD #89	214201GD1	12/13/07	12/01/16	59.629	0.000	5.8497	114.71	0.114971	0.118334	0.121795	0.125358	0.129024	42.20	44.70
Cook County, IL SD #89	214201GE9	12/13/07	12/01/17	55.745	0.000	5.9498	109.21	0.109639	0.112901	0.116259	0.119718	0.123279	40.26	42.69
Cook County, IL SD #89	214201GF6	12/13/07	12/01/18	52.014	0.000	6.0498	103.75	0.104319	0.107475	0.110726	0.114075	0.117526	38.32	40.67
Cook County, IL SD #89	214201GG4	12/13/07	12/01/19	48.439	0.000	6.1497	98.34	0.099039	0.102084	0.105223	0.108459	0.111794	36.39	38.66
Cook County, IL SD #89	214201GH2	12/13/07	12/01/20	45.022	0.000	6.2498	93.01	0.093820	0.096751	0.099775	0.102893	0.106108	34.48	36.67
Cook County, IL SD #89	214201GJ8	12/13/07	12/01/21	41.765	0.000	6.3498	87.78	0.088681	0.091497	0.094401	0.097399	0.100491	32.60	34.71
Cook County, IL SD #89	214201GK5	12/13/07	12/01/22	38.951	0.000	6.3998	82.56	0.083476	0.086147	0.088904	0.091749	0.094685	30.69	32.69
Cook County, IL SD #89	214201GL3	12/13/07	12/01/23	36.291	0.000	6.4498	77.57	0.078496	0.081028	0.083641	0.086338	0.089122	28.87	30.76
Cook County, IL SD #89	214201GM1	12/13/07	12/01/24	33.947	0.000	6.4698	72.81	0.073696	0.076080	0.078541	0.081082	0.083705	27.11	28.89
Cook County, IL SD #89	214201GP4	11/29/10	12/15/24	34.234	0.000	7.7796	2.37	0.074236	0.077123	0.080123	0.083240	0.086478	27.34	29.51
Cook County, IL SD #89	214201GQ2	11/29/10	12/15/25	30.724	0.000	7.9996	2.19	0.068516	0.071256	0.074106	0.077070	0.080153	25.25	27.31
Cook County, IL SD #89	214201GR0	11/29/10	12/15/26	109.444	VARIABLE	7.6950		0.234738	0.243769	0.233614	0.233251	0.232873	86.11	84.02
Cook County, IL SD #89	214201GS8	11/29/10	12/15/26	27.332	0.000	8.2496	2.01	0.062863	0.065456	0.068156	0.070967	0.073895	23.18	25.13
Cook County, IL SD #104	214471HQ0	12/30/02	12/01/22	21.989	0.000	7.7496	184.27	0.086443	0.089793	0.093272	0.096886	0.100641	31.93	34.45
Cook County, IL SD #104	214471JT2	02/08/07	12/01/11	77.556	0.000	5.3485	177.25	0.140931	0.144700				47.19	
Cook County, IL SD #104	214471JU9	02/08/07	12/01/12	73.485	0.000	5.3685	168.64	0.134134	0.137735	0.141432	0.145229		49.16	47.36
Cook County, IL SD #104	214471JV7	02/08/07	12/01/13	69.553	0.000	5.3989	160.60	0.127819	0.131269	0.134813	0.138452	0.142190	46.85	49.41
Cook County, IL SD #123	214651JV4	10/15/07	12/01/13	71.288	0.000	5.5988	138.41	0.131780	0.135469	0.139262	0.143160	0.147168	48.33	51.07
Cook County, IL SD #123	214651JW2	10/15/07	12/01/14	66.759	0.000	5.7491	133.37	0.127302	0.130961	0.134726	0.138598	0.142582	46.71	49.43
Cook County, IL SD #123	214651JX0	10/15/07	12/01/15	62.337	0.000	5.8991	128.05	0.122530	0.126144	0.129864	0.133695	0.137638	44.98	47.67
Cook County, IL SD #123	214651JY8	10/15/07	12/01/16	58.297	0.000	5.9991	121.95	0.116886	0.120392	0.124003	0.127723	0.131554	42.92	45.54
Cook County, IL SD #123	214651JZ5	10/15/07	12/01/17	54.681	0.000	6.0492	115.42	0.110719	0.114068	0.117518	0.121073	0.124735	40.67	43.16
Cook County, IL SD #123	214651KA8	10/15/07	12/01/18	51.240	0.000	6.0992	109.13	0.104768	0.107963	0.111256	0.114649	0.118145	38.49	40.87
Cook County, IL SD #123	214651KB6	10/15/07	12/01/19	48.025	0.000	6.1392	103.01	0.098960	0.101998	0.105129	0.108356	0.111682	36.36	38.62
Cook County, IL SD #123	214651KC4	10/15/07	12/01/20	44.691	0.000	6.2294	97.39	0.093698	0.096617	0.099626	0.102729	0.105929	34.43	36.61
Cook County, IL SD #123	214651KD2	10/15/07	12/01/21	41.802	0.000	6.2694	91.73	0.088312	0.091080	0.093935	0.096880	0.099917	32.46	34.53
Cook County, IL SD #123	214651KE0	10/15/07	12/01/22	39.242	0.000	6.2794	86.26	0.083061	0.085669	0.088358	0.091132	0.093994	30.53	32.48
Cook County, IL SD #123	214651KF7	10/15/07	12/01/23	36.831	0.000	6.2895	81.10	0.078107	0.080563	0.083097	0.085710	0.088405	28.71	30.54
Cook County, IL SD #123	214651KG5	10/15/07	12/01/24	34.562	0.000	6.2995	76.24	0.073434	0.075747	0.078132	0.080593	0.083132	26.99	28.72

SECTION I-B

									Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/11		----- 2011 1st Period	2011 2nd Period	2011 3rd 2012 1st	2012 2nd Period	2012 3rd Period	----- 2011	2012
Cook County, IL SD #123	214651KH3	10/15/07	12/01/25	32.426	0.000	6.3095	71.65		0.069027	0.071204	0.073451	0.075768	0.078158	25.37	27.00
Cook County, IL SD #123	214651KK9	10/15/07	12/01/26	30.417	0.000	6.3195	67.32		0.064871	0.066921	0.069035	0.071217	0.073467	23.85	25.38
Cook County, IL SD #123	214651KK6	10/15/07	06/01/27	29.429	0.000	6.3295	65.25		0.062883	0.064873	0.066926	0.069044	0.071229	23.12	24.60
Cook County, IL SD #127	214723CV8	09/07/05	12/01/19	46.971	0.000	5.3794	153.25		0.092672	0.095164	0.097724	0.100352	0.103052	33.96	35.81
Cook County, IL SD #127	214723CW6	09/07/05	12/01/20	44.082	0.000	5.4494	145.95		0.088420	0.090829	0.093304	0.095847	0.098458	32.41	34.20
Cook County, IL SD #127	214723CX4	09/07/05	12/01/21	41.315	0.000	5.5194	138.78		0.084234	0.086559	0.088948	0.091402	0.093925	30.88	32.61
Cook County, IL SD #127	214723CY2	09/07/05	12/01/22	38.734	0.000	5.5794	131.72		0.080075	0.082309	0.084605	0.086965	0.089391	29.36	31.03
Cook County, IL SD #127	214723CZ9	09/07/05	12/01/23	36.271	0.000	5.6395	124.86		0.076024	0.078168	0.080372	0.082638	0.084968	27.88	29.48
Cook County, IL SD #127	214723DA3	09/07/05	12/01/24	33.990	0.000	5.6895	118.19		0.072056	0.074106	0.076214	0.078382	0.080612	26.43	27.96
Cook County, IL SD #127	214723DC9	09/07/05	12/01/13	66.537	0.000	5.0090	200.29		0.119949	0.122954	0.126033	0.129190	0.132425	43.90	46.13
Cook County, Illinois	215030CN5	01/08/04	12/01/12	63.060	0.000	5.2494	274.90		0.131462	0.134913	0.138454	0.142088		48.16	46.34
Cook County, Illinois	215030CP0	01/08/04	12/01/13	58.732	0.000	5.4494	267.58		0.128825	0.132335	0.135941	0.139645	0.143450	47.22	49.83
Cook County, Illinois	215030CQ8	01/08/04	12/01/14	54.489	0.000	5.6495	259.11		0.125582	0.129130	0.132777	0.136528	0.140385	46.06	48.70
Cook County, Illinois	215030CR6	01/08/04	12/01/15	50.650	0.000	5.7994	248.51		0.121044	0.124554	0.128166	0.131883	0.135707	44.42	47.03
Cook County, IL SD #148	215075FA5	07/09/08	12/01/27	94.524	6.000	6.5007	3.83		0.004688	0.004841	0.004998	0.005161	0.005328	1.72	1.84
Cook County, Illinois	215093EV3	06/17/03	12/01/13	59.669	0.000	4.9998	269.20		0.119760	0.122754	0.125823	0.128968	0.132192	43.83	46.05
Cook County, Illinois	215093EW1	06/17/03	12/01/14	55.539	0.000	5.1998	262.51		0.117628	0.120686	0.123824	0.127043	0.130346	43.08	45.35
Cook County, Illinois	215093EX9	06/17/03	12/01/15	51.495	0.000	5.3998	254.62		0.114915	0.118017	0.121204	0.124476	0.127837	42.12	44.42
Cook County, IL SD #153	215183FW9	12/10/03	12/01/12	60.122	0.000	5.7499	295.87		0.142600	0.146700	0.150917	0.155256		52.32	50.58
Cook County, IL SD #153	215183FX7	12/10/03	12/01/13	55.449	0.000	5.9998	287.18		0.139578	0.143766	0.148078	0.152521	0.157096	51.26	54.38
Cook County, IL SD #153	215183FY5	12/10/03	12/01/14	51.438	0.000	6.1497	274.47		0.134071	0.138194	0.142443	0.146823	0.151338	49.26	52.33
Cook County, IL SD #153	215183FZ2	12/10/03	12/01/15	47.578	0.000	6.2999	261.42		0.128334	0.132376	0.136546	0.140847	0.145284	47.17	50.19
Cook County, IL SD #153	215183GJ7	05/14/08	12/15/13	74.458	0.000	5.3491	110.99		0.126826	0.130218	0.133700	0.137276	0.140948	46.38	48.89
Cook County, IL SD #153	215183GK4	05/14/08	12/15/14	69.640	0.000	5.5691	108.33		0.124183	0.127641	0.131196	0.134849	0.138604	45.44	48.01
Cook County, IL SD #153	215183GL2	05/14/08	12/15/15	64.808	0.000	5.7992	105.24		0.121041	0.124551	0.128162	0.131879	0.135703	44.32	46.93
Cook County, IL SD #153	215183GM0	05/14/08	12/15/16	59.694	0.000	6.0984	102.42		0.116837	0.119742	0.123393	0.127155	0.131753	43.29	45.99
Cook County, IL SD #153	215183GN8	05/14/08	12/15/17	55.331	0.000	6.2694	97.63		0.113047	0.116590	0.120245	0.124014	0.127902	41.45	44.09
Cook County, IL SD #153	215183GP3	05/14/08	12/15/18	51.329	0.000	6.3994	92.57		0.107395	0.110831	0.114378	0.118038	0.121814	39.39	41.95
Cook County, IL SD #153	215183GQ1	05/14/08	12/15/19	47.338	0.000	6.5593	87.66		0.101928	0.105271	0.108723	0.112289	0.115972	37.40	39.90
Cook County, IL SD #155	215219EG7	02/01/01	12/01/14	37.337	0.000	7.2490	383.31		0.151454	0.156943	0.162632	0.168526	0.174635	55.85	59.97
Cook County, IL SD #155	215219EH5	02/01/01	12/01/15	34.277	0.000	7.3490	358.58		0.142300	0.147529	0.152950	0.158570	0.164397	52.49	56.42
Cook County, IL SD #155	215219FN1	06/30/03	12/01/18	44.637	0.000	5.2998	214.59		0.096877	0.099444	0.102079	0.104784	0.107561	35.49	37.40
Cook County, IL SD #155	215219FP6	06/30/03	12/01/19	41.690	0.000	5.3998	204.95		0.092857	0.095364	0.097939	0.100583	0.103299	34.03	35.89
Cook County, IL SD #155	215219FQ4	06/30/03	12/01/20	39.193	0.000	5.4498	194.82		0.088423	0.090832	0.093307	0.095850	0.098462	32.41	34.20
Cook County, IL SD #155	215219FR2	06/30/03	12/01/21	36.482	0.000	5.5497	185.34		0.084422	0.086765	0.089172	0.091647	0.094190	30.96	32.70
Cook County, IL SD #155	215219FS0	06/30/03	12/01/22	33.892	0.000	5.6497	175.93		0.080421	0.082693	0.085029	0.087431	0.089901	29.50	31.19
Cook County, IL SD #155	215219GA8	06/02/05	12/01/15	59.242	0.000	5.0500	190.15		0.109319	0.112080	0.114910	0.117811	0.120786	40.02	42.07
Cook County, IL SD #155	215219GB6	06/02/05	12/01/16	55.669	0.000	5.1601	183.10		0.105585	0.108309	0.111103	0.113970	0.116910	38.67	40.69
Cook County, IL SD #155	215219GC4	06/02/05	12/01/17	52.327	0.000	5.2501	175.52		0.101466	0.104129	0.106863	0.109668	0.112547	37.17	39.15
Cook County, IL SD #155	215219GD2	06/02/05	12/01/18	49.294	0.000	5.3100	167.50		0.096987	0.099562	0.102206	0.104919	0.107705	35.54	37.45
Cook County, IL SD #155	215219GE0	06/02/05	12/01/19	46.448	0.000	5.3600	159.52		0.092496	0.094975	0.097520	0.100133	0.102817	33.90	35.74
Cook County, IL SD #155	215219GF7	06/02/05	12/01/20	43.922	0.000	5.3801	151.49		0.087886	0.090251	0.092678	0.095171	0.097732	32.21	33.96
Cook County, IL SD #155	215219GG5	06/02/05	12/01/21	41.054	0.000	5.4700	144.30		0.083923	0.086218	0.088576	0.090999	0.093488	30.76	32.47

## 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								-----	-----	-----	-----	-----	-----	-----
								2011 1st Period	2011 2nd Period	2011 3rd 2012 1st	2012 2nd Period	2012 3rd Period	2011	2012
Cook County, IL SD #155	215219GH3	06/02/05	12/01/22	38.699	0.000	5.5000	136.88	0.079670	0.081861	0.084112	0.086426	0.088802	29.21	30.84
Cook County, IL SD #155	215219GQ3	06/02/05	12/01/23	36.261	0.000	5.5600	129.86	0.075709	0.077814	0.079977	0.082201	0.084486	27.76	29.33
Cook County, IL SD #155	215219GR1	06/02/05	12/01/24	34.002	0.000	5.6100	123.02	0.071823	0.073838	0.075909	0.078038	0.080227	26.34	27.84
Cook County, IL SD #155	215219HB5	06/29/06	12/01/16	54.002	0.000	5.9995	164.88	0.116891	0.120397	0.124009	0.127729	0.131561	42.93	45.54
Cook County, IL SD #155	215219HC3	06/29/06	12/01/17	50.621	0.000	6.0495	156.01	0.110723	0.114072	0.117522	0.121077	0.124739	40.67	43.16
Cook County, IL SD #155	215219HD1	06/29/06	12/01/18	47.405	0.000	6.0996	147.46	0.104772	0.107967	0.111260	0.114653	0.118150	38.49	40.87
Cook County, IL SD #155	215219HE9	06/29/06	12/01/19	44.524	0.000	6.1196	139.01	0.098813	0.101837	0.104953	0.108164	0.111474	36.30	38.56
Cook County, IL SD #155	215219HF6	06/29/06	12/01/20	41.744	0.000	6.1496	131.05	0.093217	0.096083	0.099038	0.102083	0.105222	34.25	36.39
Cook County, IL SD #155	215219HG4	06/29/06	12/01/21	39.173	0.000	6.1696	123.43	0.087836	0.090546	0.093339	0.096219	0.099187	32.27	34.30
Cook County, IL SD #155	215219HH2	06/29/06	12/01/22	36.688	0.000	6.1996	116.23	0.082770	0.085336	0.087981	0.090709	0.093520	30.42	32.33
Cook County, IL SD #155	215219HJ8	06/29/06	12/01/23	34.398	0.000	6.2197	109.37	0.077923	0.080346	0.082845	0.085421	0.088077	28.64	30.44
Cook County, IL SD #155	215219HK5	06/29/06	12/01/24	32.181	0.000	6.2498	102.88	0.073347	0.075639	0.078003	0.080441	0.082954	26.96	28.67
Cook County, IL SD #155	215219HL3	06/29/06	12/01/25	30.147	0.000	6.2697	96.73	0.068989	0.071152	0.073382	0.075683	0.078055	25.36	26.97
Cook County, IL SD #155	215219HM1	06/29/06	06/01/26	29.062	0.000	6.2996	93.75	0.066910	0.069017	0.071191	0.073434	0.075747	24.60	26.17
Cook County, IL SD #155	215219JE7	06/29/06	12/01/11	73.537	0.000	5.7490	214.05	0.150896	0.155233				50.58	
Cook County, IL SD #155	215219JF4	06/29/06	12/01/12	69.397	0.000	5.7692	202.80	0.143027	0.147153	0.151398	0.155765		52.48	50.75
Cook County, IL SD #155	215219JG2	06/29/06	12/01/13	65.418	0.000	5.7993	192.29	0.135704	0.139639	0.143688	0.147855	0.152142	49.80	52.73
Cook County, IL SD #155	215219JH0	06/29/06	12/01/14	61.530	0.000	5.8495	182.61	0.129020	0.132794	0.136678	0.140675	0.144789	47.36	50.17
Cook County, IL SD #155	215219JJ6	06/29/06	12/01/15	57.818	0.000	5.8994	173.23	0.122533	0.126148	0.129869	0.133700	0.137643	44.98	47.68
Cook County, IL SD #155	215219JK3	06/29/06	12/01/16	54.002	0.000	5.9995	164.88	0.116891	0.120397	0.124009	0.127729	0.131561	42.93	45.54
Cook County, IL SD #155	215219JL1	06/29/06	12/01/17	50.621	0.000	6.0495	156.01	0.110723	0.114072	0.117522	0.121077	0.124739	40.67	43.16
Cook County, IL SD #155	215219JM9	06/29/06	12/01/18	47.405	0.000	6.0996	147.46	0.104772	0.107967	0.111260	0.114653	0.118150	38.49	40.87
Cook County, IL SD #155	215219JN7	06/29/06	12/01/19	44.524	0.000	6.1196	139.01	0.098813	0.101837	0.104953	0.108164	0.111474	36.30	38.56
Cook County, IL SD #155	215219JR8	10/08/09	12/01/23	39.094	0.000	6.7493	33.36	0.079103	0.081772	0.084532	0.087384	0.090333	29.12	31.12
Cook County, IL SD #155	215219JS6	10/08/09	12/01/24	36.316	0.000	6.7993	31.22	0.074068	0.076586	0.079189	0.081881	0.084665	27.27	29.16
Cook County, IL SD #155	215219JT4	10/08/09	12/01/25	33.703	0.000	6.8493	29.19	0.069282	0.071655	0.074109	0.076647	0.079272	25.51	27.29
Cook County, IL SD #155	215219JU1	10/08/09	12/01/26	31.248	0.000	6.8993	27.27	0.064740	0.066973	0.069284	0.071674	0.074146	23.84	25.52
Cook County, IL SD #155	215219JV9	10/08/09	12/01/27	28.691	0.000	6.9993	25.41	0.060371	0.062484	0.064671	0.066934	0.069276	22.24	23.83
Cook County, IL SD #155	215219JW7	10/08/09	12/01/28	26.292	0.000	7.0994	23.63	0.056177	0.058171	0.060236	0.062374	0.064589	20.70	22.20
Cook County, IL SD #155	215219JX5	10/08/09	06/01/29	25.151	0.000	7.1494	22.77	0.054148	0.056083	0.058088	0.060165	0.062315	19.96	21.41
Cook County, Illinois	215255EW6	06/30/04	12/01/11	66.619	0.000	5.5494	284.92	0.145940	0.149990				48.89	
Cook County, Illinois	215255EX4	06/30/04	12/01/12	62.198	0.000	5.7195	275.62	0.141930	0.145989	0.150164	0.154458		52.07	50.33
Cook County, Illinois	215255EY2	06/30/04	12/01/13	57.985	0.000	5.8696	264.93	0.137068	0.141090	0.145231	0.149493	0.153881	50.31	53.31
Cook County, Illinois	215255EZ9	06/30/04	12/01/14	53.847	0.000	6.0295	253.99	0.132065	0.136046	0.140148	0.144373	0.148726	48.50	51.47
Cook County, Illinois	215255FA3	06/30/04	12/01/15	50.015	0.000	6.1596	241.99	0.126333	0.130224	0.134235	0.138369	0.142631	46.42	49.32
Cook County SD #162, IL	215291LD5	06/30/11	12/01/13	100.000	0.000	2.9998			0.083328	0.084376	0.085642	0.086926	15.11	30.68
Cook County SD #162, IL	215291LE3	06/30/11	12/01/14	100.000	0.000	3.2494			0.090264	0.091494	0.092981	0.094491	16.37	33.30
Cook County SD #162, IL	215291LF0	06/30/11	12/01/15	100.000	0.000	3.9996			0.111101	0.112965	0.115224	0.117529	20.17	41.21
Cook County SD #162, IL	215291LG8	06/30/11	12/01/16	100.000	0.000	4.3994			0.122208	0.124463	0.127201	0.129999	22.19	45.47
Cook County SD #162, IL	215291LH6	06/30/11	12/01/17	100.000	0.000	4.7493			0.131927	0.134555	0.137750	0.141021	23.96	49.21
Cook County SD #162, IL	215291LJ2	06/30/11	12/01/18	100.000	0.000	4.9995			0.138877	0.141790	0.145334	0.148967	25.22	51.90
Cook County SD #162, IL	215291LK9	06/30/11	12/01/19	100.000	0.000	5.2494			0.145819	0.149030	0.152941	0.156956	26.49	54.59
Cook County SD #162, IL	215291LL7	06/30/11	12/01/20	100.000	0.000	5.5207			0.153354	0.156905	0.161237	0.165687	27.86	57.53



## 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
Cook County SD #162, IL	215291LM5	06/30/11	12/01/21	100.000	0.000	5.7496			0.159711	0.163563	0.168265	0.173102	29.02	60.02
Cook County SD #162, IL	215291LP8	06/30/11	12/01/23	100.000	0.000	6.1246			0.170129	0.174500	0.179844	0.185351	30.92	64.11
Cook County SD #162, IL	215291LQ6	06/30/11	12/01/24	100.000	0.000	6.2495			0.173598	0.178149	0.183715	0.189456	31.56	65.47
Cook County SD #162, IL	215291LT0	06/30/11	12/01/27	100.000	0.000	6.7497			0.187492	0.192800	0.199307	0.206033	34.10	70.98
Cook County SD #162, IL	215291LU7	06/30/11	12/01/28	100.000	0.000	6.8747			0.190965	0.196471	0.203225	0.210210	34.73	72.36
Cook County SD #162, IL	215291LV5	06/30/11	12/01/29	100.000	0.000	6.9496			0.193046	0.198673	0.205577	0.212720	35.11	73.19
Cook County SD #162, IL	215291LW3	06/30/11	12/01/30	100.000	0.000	6.9996			0.194436	0.200144	0.207149	0.214399	35.36	73.74
Cook County, Illinois	215381HQ0	08/07/03	12/01/12	61.760	0.000	5.2392	288.07	0.131233	0.134671	0.138198	0.141819		48.07	46.26
Cook County, Illinois	215381HR8	08/07/03	12/01/13	57.537	0.000	5.4293	280.02	0.128425	0.131911	0.135492	0.139170	0.142948	47.07	49.66
Cook County, Illinois	215381HS6	08/07/03	12/01/14	53.466	0.000	5.6091	270.58	0.124881	0.128384	0.131984	0.135686	0.139492	45.80	48.41
Cook County, Illinois	215903EV3	06/17/03	12/01/13	59.669	0.000	4.9998	269.20	0.119760	0.122754	0.125823	0.128968	0.132192	43.83	46.05
Cook County, Illinois	215903EW1	06/17/03	12/01/14	55.539	0.000	5.1998	262.51	0.117628	0.120686	0.123824	0.127043	0.130346	43.08	45.35
Cook County, Illinois	215903EX9	06/17/03	12/01/15	51.495	0.000	5.3998	254.62	0.114915	0.118017	0.121204	0.124476	0.127837	42.12	44.42
Corvallie, Benton County	2208855G8	03/12/02	01/01/12	53.670	0.000	6.4489	401.80	0.168120	0.173541				61.50	
Corvallie, Benton County	2208855H6	03/12/02	01/01/13	49.793	0.000	6.5588	380.98	0.160130	0.165381	0.170805	0.176406		58.59	62.50
Corvallie, Benton County	2208855J2	03/12/02	01/01/14	46.414	0.000	6.6090	358.64	0.151050	0.156042	0.161198	0.166525		55.28	58.99
Corvallie, Benton County	2208855K9	03/12/02	01/01/15	43.223	0.000	6.6591	337.26	0.142337	0.147077	0.151974	0.157034		52.09	55.62
Corvallie, Benton County	2208855L7	03/12/02	01/01/16	39.945	0.000	6.7591	317.77	0.134661	0.139212	0.143917	0.148781		49.30	52.69
Corvallie, Benton County	2208855M5	03/12/02	01/01/17	37.109	0.000	6.8092	298.06	0.126566	0.130875	0.135331	0.139938		46.34	49.55
Corvallie, Benton County	2208855N3	03/12/02	01/01/18	34.442	0.000	6.8591	279.28	0.118834	0.122909	0.127124	0.131484		43.51	46.55
Corvallie, Benton County	2208855P8	03/12/02	01/01/19	31.935	0.000	6.9091	261.42	0.111462	0.115313	0.119296	0.123417		40.82	43.69
Corvallie, Benton County	2208855Q6	03/12/02	01/01/20	29.582	0.000	6.9592	244.45	0.104441	0.108075	0.111836	0.115727		38.25	40.96
Corvallie, Benton County	2208855R4	03/12/02	01/01/21	27.475	0.000	6.9893	228.33	0.097673	0.101086	0.104619	0.108275		35.78	38.32
Corvallie, Benton County	2208855S2	03/12/02	01/01/22	25.504	0.000	7.0193	213.15	0.091288	0.094492	0.097808	0.101241		33.44	35.83
Corvallie, Benton County	2208855T0	03/12/02	01/01/23	23.613	0.000	7.0594	198.82	0.085292	0.088302	0.091419	0.094646		31.25	33.49
Costco Companies, Inc.	22160QAA0	08/19/97	08/19/17	49.960	0.000	3.5000	294.83	0.076258	0.077592	0.078950	0.080332	0.081738	28.05	29.04
Costco Companies, Inc.	22160QAB8	08/19/97	08/19/17	49.960	0.000	3.5000	294.83	0.076258	0.077592	0.078950	0.080332	0.081738	28.05	29.04
Costco Companies, Inc.	22160QAC6	08/19/97	08/19/17	49.960	0.000	3.5000	294.83	0.076258	0.077592	0.078950	0.080332	0.081738	28.05	29.04
Credit Suisse USA, Inc.	22541FDR4	04/28/06	04/29/13	100.000	0.000	5.5223		0.196044	0.201457	0.207020	0.212736	0.218610	72.23	76.27
Credit Suisse USA, Inc.	22541FEJ1	12/28/06	01/14/11	100.000	0.000	4.9860		0.164922					2.14	
Credit Suisse USA, Inc.	22541FEN2	01/31/07	01/31/11	100.000	0.000	5.2714		0.175678					5.09	
Credit Suisse USA, Inc.	22541FER3	02/28/07	11/30/11	100.000	0.000	5.0891		0.170695	0.175038				56.94	
Credit Suisse USA, Inc.	22541HBF8	09/01/06	08/26/13	100.000	1.000	5.3576		0.177223	0.181226	0.185337	0.189558	0.193892	65.54	68.55
Credit Suisse USA, Inc.	22541HBK7	10/18/06	10/11/11	100.000	0.250	5.3153		0.180325	0.184933				51.32	
Credit Suisse USA, Inc.	22541HBQ4	02/13/07	02/07/14*	100.000	2.000	N/A		0.162739	0.165538				13.47*	
Credit Suisse USA, Inc.	22541HBU5	04/27/07	04/21/14	100.000	0.250	5.0791		0.166697	0.170754	0.174914	0.179180	0.183554	61.32	64.34
Credit Suisse USA, Inc.	22541HBV3	05/11/07	05/05/14	100.000	1.750	5.1032		0.159631	0.162464	0.165369	0.168348	0.171403	58.30	60.41
Credit Suisse USA, Inc.	22541HCU4	03/04/11	03/01/16	100.000	0.000	3.0020			0.083389	0.084620	0.085890	0.087180	24.91	31.00
Credit Suisse USA, Inc.	22541HCW0	06/23/11	06/22/18	100.000	0.000	3.6401			0.101116	0.102947	0.104820	0.106728	19.03	37.43
Credit Suisse USA, Inc.	22546E2G8	03/31/11	03/31/15	100.000	0.000	2.6796			0.074435	0.075432	0.076443	0.077467	20.26	27.52
Credit Suisse USA, Inc.	22546E4R2	04/29/11	04/29/16	100.000	0.000	3.1146			0.086517	0.087864	0.089233	0.090622	21.02	32.05

\* Called in 2011; 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								-----	-----	-----	-----	-----	-----	-----
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
Credit Suisse USA, Inc.	22546E4S0	04/28/11	04/27/15	100.000	0.000	2.6068			0.072414	0.073353	0.074309	0.075277	17.66	26.70
Credit Suisse USA, Inc.	22546E6C3	05/31/11	05/31/16	100.000	0.000	2.8780			0.079947	0.081097	0.082264	0.083448	16.90	29.48
Credit Suisse USA, Inc.	22546E6E9	05/31/11	05/31/16	100.000	0.000	2.7670			0.076862	0.077925	0.079003	0.080096	16.25	28.31
Credit Suisse USA, Inc.	22546EB94	10/28/10	10/28/30	100.000	VARIES	3.9512		0.109757	0.110004	0.110257	0.110515	0.110777	39.59	39.77
Credit Suisse USA, Inc.	22546EN59	02/16/11	05/16/12	100.000	0.000	0.7902		0.021953	0.021996	0.022083			6.93	2.98
Credit Suisse USA, Inc.	22546TAL5	06/30/11	06/30/16	100.000	0.000	3.0499			0.084721	0.086013	0.087325	0.088656	15.34	31.20
Credit Suisse USA, Inc.	22546TEK3	09/29/11	10/01/15	100.000	0.000	1.1278			0.031329	0.031331	0.031508	0.031685	2.88	11.34
Credit Suisse USA, Inc.	2254C0MP9	03/30/07	09/30/11	100.000	0.000	4.9795		0.164304	0.168394				44.93	
Credit Suisse USA, Inc.	2254C0MW4	04/27/07	10/31/11	100.000	0.000	4.9514		0.163290	0.167333				49.55	
Credit Suisse USA, Inc.	2254C0NA1	04/30/07	07/29/11	100.000	0.000	4.9688		0.161883	0.165905				34.40	
Credit Suisse USA, Inc.	2254C0NP8	05/17/07	05/17/12	100.000	0.000	5.0303		0.166269	0.170451	0.174738			60.98	23.76
Credit Suisse USA, Inc.	2254M0BJ4	12/31/10	04/01/13	100.000	0.000	1.3660		0.037945	0.038076	0.038336	0.038598	0.038862	13.72	13.90
Credit Suisse USA, Inc.	2254M0CR5	02/18/11	02/18/21	100.000	VARIES	2.0492			0.012158	0.011708	0.011253	0.010793	3.74	4.01
Credit Suisse USA, Inc.	2254M0DD5	02/28/11	05/28/13	100.000	0.000	1.5362		0.042674	0.043163	0.043495	0.043829		12.89	15.62
Credit Suisse USA, Inc.	2254M0GM2	07/29/11	07/29/16	100.000	VARIES	0.9093			0.001648	0.001656	0.001663		.25	.60
Credit Suisse USA, Inc.	2254M0H58	08/17/11	08/17/17	100.000	VARIES	1.2913			0.026678	0.026850	0.027023		3.57	9.68
Credit Suisse USA, Inc.	2254M0HK5	08/18/11	08/18/16	100.000	VARIES	1.4617			0.004882	0.004831	0.004779		.65	1.73
Credit Suisse USA, Inc.	2254M0HML	08/26/11	08/26/17	100.000	VARIES	1.7291			0.000364	0.000367	0.000370		.05	.13
Credit Suisse USA, Inc.	2254M0HP4	09/06/11	09/06/18	100.000	VARIES	1.6149			0.000083	0.000081	0.000079		.01	.03
Credit Suisse USA, Inc.	2254M0HV1	09/13/11	09/13/16	100.000	VARIES	1.4720			0.003975	0.003932	0.003890		.43	1.41
Credit Suisse USA, Inc.	2254M0J64	09/15/11	09/15/14	100.000	VARIES	1.3976			0.015850	0.015796	0.015741		1.68	5.68
Credit Suisse USA, Inc.	2254M0JB3	09/30/11	09/30/14	100.000	VARIES	1.0663			0.015648	0.015731	0.015815		1.42	5.66
City of Crest Hill, IL	225903BX0	12/01/10	05/01/23	94.618	4.800	5.4004	.26	0.008606	0.008800	0.009038	0.009282	0.009532	3.16	3.33
Crosstex Energy, L.P.	22764LAA1	02/10/10	02/15/18	97.907	8.875	9.2505	1.66	0.005294	0.005539	0.005796	0.006064	0.006344	2.02	2.21
Crosstex Energy, L.P.	22764LAB9	02/10/10	02/15/18	97.907	8.875	9.2505	1.66	0.005294	0.005539	0.005796	0.006064	0.006344	2.02	2.21
Da-Lite screen Co., Inc.	233393AD9	03/24/10	04/15/15	97.305	12.500	13.2477	3.08	0.011662	0.012434	0.013258	0.014136	0.015072	4.46	5.07
Commnty Unit SD #429, IL	240847GK3	03/17/10	01/15/12	100.000	0.000	1.2395		0.034571	0.034785	0.035001			12.56	.49
Commnty Unit SD #429, IL	240847GL1	03/17/10	01/15/13	100.000	0.000	1.8589		0.051953	0.052436	0.052923	0.053415	0.053911	18.95	19.30
De Witt Ford, IL	242015EL5	11/04/09	12/01/11	100.419	VARIES	3.7522		0.107112	0.107298				35.38	
De Witt Ford, IL	242015EQ4	10/28/10	12/01/13	100.029	VARIES	2.3589		0.065686	0.066461	0.065546	0.065541	0.065536	23.78	23.60
Deutsche Bank AG	25152C197	07/31/07	07/29/11	100.000	0.000	5.1754		0.167556	0.171892				35.63	
Deutsche Bank AG	25152C338	06/29/07	06/30/11	100.000	0.000	5.3500		0.178802					32.01	
Deutsche Bank AG	25152C411	05/31/07	05/31/11	100.000	0.000	5.2220		0.173738					25.89	
Deutsche Bank AG	25152C551	04/30/07	04/29/11	100.000	0.000	4.9528		0.163254					19.26	
Deutsche Bank AG	25152C601	01/31/07	01/31/11	100.000	0.000	5.1384		0.170469					4.94	
Deutsche Bank AG	25152C791	02/28/07	02/29/12	100.000	0.000	5.0466		0.165979	0.167393	0.173502			61.77	10.24
Deutsche Bank AG	25152CCG9	02/03/05	02/03/12	100.000	0.000	4.3481		0.153023	0.156350	0.159749			56.68	5.11
Deutsche Bank AG	25152CDN3	08/30/05	09/02/11	100.000	VARIES	4.5019		0.125850	0.125456				30.26	
Deutsche Bank AG	25152CER3	01/31/06	02/02/11	100.000	0.000	4.9465		0.171243					5.31	
Deutsche Bank AG	25152CHY5	01/05/07	01/06/12	100.000	0.000	5.0371		0.166555	0.170750	0.175051			62.20	.88
Deutsche Bank AG	25153Q138	07/31/07	01/31/11	100.000	0.000	5.0770		0.163918					4.75	
Deutsche Bank AG	25153Q609	09/28/07	09/30/13	100.000	0.000	4.9679		0.159931	0.163904	0.167975	0.172147	0.176424	59.02	61.99
Deutsche Bank AG	25154K239	08/12/09	02/12/13	100.000	0.000	2.6600		0.075869	0.076878	0.077900	0.078936	0.079986	27.78	28.52

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
Deutsche Bank AG	2515A02U6	03/05/10	09/08/14	100.000	0.000	2.3900		0.067197	0.068000	0.068812	0.069634	0.070467	24.52	25.11
Deutsche Bank AG	2515A0AY9	02/20/07	02/20/22	100.000	VARIES	5.3403		0.138307	0.137093	0.136281	0.135448	0.134592	49.31	48.69
Deutsche Bank AG	2515A0C92	04/30/09	04/30/14	100.000	VARIES	3.7553		0.106412	0.106129	0.105840	0.105547	0.105247	38.22	38.01
Deutsche Bank AG	2515A0FC2	09/05/07	09/05/17	100.000	VARIES	5.2125		0.131869	0.129514	0.127098	0.125135	0.126257	46.50	45.30
Deutsche Bank AG	2515A0FN8	11/30/07	05/31/12	100.000	0.000	4.1077		0.128908	0.131555	0.134257			47.05	20.00
Deutsche Bank AG	2515A0GL1	12/24/07	06/24/13	100.000	0.000	4.1474		0.130307	0.133009	0.135768	0.138583	0.141457	47.44	49.42
Deutsche Bank AG	2515A0HD8	11/29/07	11/29/12	100.000	0.000	4.2034		0.132284	0.135064	0.137903	0.140801		48.30	45.75
Deutsche Bank AG	2515A0HS5	11/16/07	05/16/11	100.000	0.000	4.3899		0.138912					18.75	
Deutsche Bank AG	2515A0HW6	11/29/07	09/29/11	100.000	0.000	4.0964		0.127652	0.130267				34.68	
Deutsche Bank AG	2515A0HY2	12/13/07	12/13/11	100.000	0.000	4.2850		0.135172	0.138069				46.75	
Deutsche Bank AG	2515A0L68	07/23/09	07/23/15	100.000	0.000	4.4552		0.129333	0.132214	0.135159	0.138170	0.141248	48.00	50.16
Deutsche Bank AG	2515A0LY7	12/21/07	12/21/11	100.000	0.000	4.2264		0.133098	0.135910				47.09	
Deutsche Bank AG	2515A0MA8	12/27/07	12/27/11	100.000	0.000	4.2565		0.134161	0.137016				48.28	
Deutsche Bank AG	2515A0MF7	01/29/08	01/31/11	100.000	0.000	3.0570		0.091624					2.66	
Deutsche Bank AG	2515A0MH3	01/29/08	01/29/13	100.000	0.000	3.4575		0.104635	0.106444	0.108285	0.110157	0.112061	38.55	39.89
Deutsche Bank AG	2515A0MM2	01/25/08	01/25/13	100.000	0.000	3.4550		0.104555	0.106361	0.108199	0.110068	0.111969	38.53	39.88
Deutsche Bank AG	2515A0MT7	02/08/08	08/10/11	100.000	0.000	3.0462		0.091279	0.092669				20.24	
Deutsche Bank AG	2515A0N25	08/03/09	08/03/11	100.000	0.000	1.5225		0.042939	0.043266				9.16	
Deutsche Bank AG	2515A0NN9	03/20/08	03/22/12	100.000	0.000	3.4000		0.102770	0.104517	0.106294			37.66	8.61
Deutsche Bank AG	2515A0NP4	03/20/08	03/22/12	100.000	0.000	2.9999		0.089788	0.091135	0.092502			32.83	7.49
Deutsche Bank AG	2515A0NZ2	07/07/08	07/07/14	100.000	0.000	5.6904		0.176842	0.181873	0.187048	0.192370	0.197844	66.34	70.17
Deutsche Bank AG	2515A0PB3	06/24/08	06/23/11	100.000	0.000	4.0990		0.126004					21.67	
Deutsche Bank AG	2515A0PD9	06/25/08	12/27/12	100.000	0.000	4.4215		0.137043	0.140073	0.143170	0.146335		49.91	51.54
Deutsche Bank AG	2515A0PM9	05/30/08	05/30/12	100.000	0.000	4.0000		0.122676	0.125130	0.127632			44.76	19.02
Deutsche Bank AG	2515A0Q89	08/28/09	08/28/29*	100.000	VARIES	4.1634		0.107663	0.106177				25.25*	
Deutsche Bank AG	2515A0R62	11/30/09	11/30/12	100.000	1.683	1.6829		0.046750	0.046750	0.046750	0.046750		16.83	15.38
Deutsche Bank AG	2515A0R70	11/30/09	11/28/14	100.000	2.791	2.7909		0.077528	0.077528	0.077528	0.077528	0.077528	27.91	27.91
Deutsche Bank AG	2515A0RP0	02/04/09	02/04/14	100.000	VARIES	2.1662		0.058728	0.058739	0.058852	0.059020	0.059226	21.16	21.27
Deutsche Bank AG	2515A0RU9	09/17/08	09/16/13	100.000	0.000	3.8059		0.113988	0.116158	0.118368	0.120620	0.122916	41.89	43.50
Deutsche Bank AG	2515A0S61	09/23/09	09/24/12	100.000	0.000	2.1657		0.061472	0.062138	0.062811	0.063491		22.38	16.64
Deutsche Bank AG	2515A0VL4	11/04/09	11/04/11	100.000	0.000	1.3174		0.037079	0.037323				11.28	
Deutsche Bank AG	2515A0VZ3	12/03/09	12/05/12	100.000	0.000	1.7995		0.050895	0.051353	0.051815	0.052281		18.43	17.39
Deutsche Bank AG	2515A0Y23	03/24/10	03/25/13	100.000	0.000	1.8011		0.050486	0.050941	0.051400	0.051863	0.052330	18.34	18.68
Diamond Resorts Corp.	25272PAA0	08/13/10	08/15/18	97.513	12.000	12.5004	.73	0.005270	0.005599	0.005949	0.006321	0.006716	2.05	2.31
Diamond Resorts Corp.	25272PAB8	08/13/10	08/15/18	97.513	12.000	12.5004	.73	0.005270	0.005599	0.005949	0.006321	0.006716	2.05	2.31
Diamond Resorts Corp.	25272PAC6	08/13/10	08/15/18	97.513	12.000	12.5004	.73	0.005270	0.005599	0.005949	0.006321	0.006716	2.05	2.31
Diversey Holdings, Inc.	255099AA1	11/24/09	05/15/20*	96.000	VARIES	N/A		0.411303	0.418874	0.304122			135.68*	
Domtar Corporation	257559AB0	11/19/07	12/01/13	93.400	5.375	6.7237	30.82	0.030722	0.031755	0.032823	0.033926	0.035067	11.31	12.08
Domtar Corporation	257559AG9	06/09/09	06/01/17	96.157	10.750	11.4987	5.10	0.010056	0.010634	0.011246	0.011892	0.012576	3.76	4.20
Douglas Cnty SD #302, IL	258741BP1	11/30/10	12/01/13	99.896	VARIES	2.3941		0.066440	0.067235	0.066383	0.066413	0.066443	24.06	23.91
Douglas Cnty SD #302, IL	258741BQ9	11/30/10	12/01/14	107.319	VARIES	2.9881		0.089086	0.090417	0.087407	0.086700	0.085982	32.26	31.30

\* Called in 2011; 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st Period	2011 2nd Period	2011 3rd 2012 1st	2012 2nd Period	2012 3rd Period	2011	2012
Douglas Cnty SD #302, IL	258741BR7	11/30/10	12/01/15	107.706	VARIES	3.3886		0.101392	0.103110	0.099758	0.099095	0.098421	36.76	35.75
Douglas Cnty SD #302, IL	258741BS5	11/30/10	12/01/16	109.259	VARIES	3.5892		0.108944	0.110900	0.107219	0.106526	0.105821	39.52	38.43
Downtown Dallas Dev Auth	261149BE7	11/07/07	08/15/12	77.223	0.000	5.4882	143.75	0.136805	0.140559	0.144417	0.148380		50.96	33.06
Downtown Dallas Dev Auth	261149BF4	11/07/07	08/15/13	72.742	0.000	5.5885	138.07	0.131577	0.135254	0.139033	0.142918	0.146912	49.04	51.82
Downtown Dallas Dev Auth	261149BG2	11/07/07	08/15/14	68.074	0.000	5.7585	133.44	0.127464	0.131135	0.134910	0.138795	0.142791	47.56	50.34
Downtown Dallas Dev Auth	261149BH0	11/07/07	08/15/15	63.688	0.000	5.8886	127.89	0.122374	0.125977	0.129686	0.133504	0.137435	45.70	48.43
Downtown Dallas Dev Auth	261149BJ6	11/07/07	08/15/16	59.688	0.000	5.9687	121.62	0.116500	0.119977	0.123557	0.127245	0.131042	43.53	46.16
Downtown Dallas Dev Auth	261149BK3	11/07/07	08/15/17	55.746	0.000	6.0689	115.65	0.110932	0.114298	0.117767	0.121340	0.125022	41.47	44.03
Downtown Dallas Dev Auth	261149BL1	11/07/07	08/15/18	52.073	0.000	6.1490	109.58	0.105217	0.108451	0.111786	0.115223	0.118765	39.35	41.81
Downtown Dallas Dev Auth	261149BM9	11/07/07	08/15/19	48.734	0.000	6.1989	103.45	0.099403	0.102484	0.105661	0.108936	0.112312	37.19	39.53
Downtown Dallas Dev Auth	261149BN7	11/07/07	08/15/20	45.395	0.000	6.2791	97.72	0.093992	0.096943	0.099986	0.103126	0.106363	35.18	37.43
Drummond Company, Inc.	262277AC0	10/20/09	10/15/14*	98.053	9.000	9.4992	3.90	0.009567	0.010022	0.010498			3.15*	
DuPage County, IL SDN99	263417GR2	04/04/02	02/01/11	55.425	0.000	6.7986	440.27	0.182644					5.48	
Duarte, Calif Redev Agy	263594AB9	06/16/92	12/01/12	16.484	0.000	9.0085	679.88	0.209806	0.219256	0.229132	0.239453		77.81	77.47
Dynegy Holdings, Inc.	26816LBA9	12/01/09	06/01/15	85.000	7.500	11.2291	22.92	0.063357	0.066914	0.070671	0.074639	0.078830	23.67	26.40
Dynegy Holdings, Inc.	26816LBB7	12/01/09	06/01/15	85.000	7.500	11.2291	22.92	0.063357	0.066914	0.070671	0.074639	0.078830	23.67	26.40
East Orange NJ	274137WT1	04/14/03	04/01/22	29.893	0.000	6.4698	189.67	0.086413	0.089208	0.092094	0.095073	0.098149	32.12	34.24
East Orange NJ	274137WU8	04/14/03	04/01/23	27.886	0.000	6.4999	177.96	0.081163	0.083801	0.086525	0.089337	0.092240	30.18	32.17
East Orange NJ	274137WV6	04/14/03	04/01/24	26.105	0.000	6.5100	166.92	0.076152	0.078630	0.081190	0.083832	0.086561	28.31	30.19
East Orange NJ	274137WW4	04/14/03	04/01/25	24.381	0.000	6.5300	156.49	0.071445	0.073777	0.076186	0.078674	0.081242	26.57	28.33
East Orange NJ	274137WX2	04/14/03	04/01/26	22.763	0.000	6.5498	146.66	0.067002	0.069196	0.071462	0.073803	0.076220	24.92	26.58
East Orange NJ	274137WY0	04/14/03	04/01/27	21.292	0.000	6.5600	137.45	0.062815	0.064876	0.067004	0.069201	0.071471	23.36	24.92
East Orange NJ	274137WZ7	04/14/03	04/01/28	19.913	0.000	6.5699	128.79	0.058879	0.060813	0.062811	0.064874	0.067005	21.90	23.36
Eastern Comm College, IA	276540XS5	06/18/09	06/01/11	103.810	4.000	2.0010		0.056134					8.42	
Eastern Comm College, IA	276540XT3	06/18/09	06/01/12	103.664	4.000	2.7007		0.076445	0.075977	0.075502			27.41	11.33
Eastern Comm College, IA	276540XU0	06/18/09	06/01/13	103.700	4.000	3.0004		0.085337	0.084951	0.084558	0.084160	0.083756	30.63	30.35
Eastern Comm College, IA	276540XV8	06/01/09	06/01/14	103.173	4.000	3.3062		0.093931	0.093647	0.093358	0.093064	0.092766	33.75	33.54
Eastern Comm College, IA	276540XW6	06/01/09	06/01/15	102.124	4.000	3.6031		0.101725	0.101556	0.101384	0.101208	0.101030	36.58	36.46
Ekspartfinans ASA	282645UV0	05/03/10	02/05/16	100.000	0.000	2.8500		0.079743	0.080880	0.082032	0.083201	0.084387	29.25	30.09
Ekspartfinans ASA	28264QR97	01/28/10	02/28/11	100.000	0.000	0.5673		0.015724					.91	
EL Paso Corporation	28336LAA7	02/28/01	02/28/21	45.289	0.000	4.0000	215.85	0.072903	0.073149	0.075432	0.076104	0.078913	26.97	28.16
EL Paso Corporation	28336LAC3	02/28/01	02/28/21	45.289	0.000	4.0000	215.85	0.072903	0.073149	0.075432	0.076104	0.078913	26.97	28.16
EL Paso Corporation	28336LBS7	12/12/08	12/12/13	88.909	12.000	15.2500	36.03	0.058091	0.062521	0.067288	0.072419	0.077941	21.88	25.35
EL Paso Corporation	28336LBT5	02/09/09	02/15/16	95.535	8.250	9.1255	9.46	0.014888	0.015567	0.016278	0.017020	0.017797	5.67	6.20
Electronic Data SYS Corp	285661AB0	10/10/01	10/10/21	77.941	VARIES	5.3200		0.179991	0.183345	0.187798	0.192369	0.198144	66.96	70.43
Electronic Data SYS Corp	285661AE4	06/30/03	07/15/23	100.000	VARIES	5.7999		0.187620	0.189940	0.192326	0.194241	0.196211	68.74	70.23
Electronic Data SYS Corp	285661AF1	06/30/03	07/15/23	100.000	VARIES	5.7999		0.187620	0.189940	0.192326	0.194241	0.196211	68.74	70.23
Encore Acquisition Co.	29255WAJ9	04/27/09	05/01/16	92.228	9.500	11.1255	13.65	0.024893	0.026278	0.027740	0.029283	0.030912	9.38	10.45
Energy XXI Gulf Coast	29276KAL5	05/06/10	06/15/14*	70.120	16.000	N/A		0.582201					9.90*	
Essex Cnty Util Auth	296816AY7	03/30/99	04/01/12	60.121	0.000	3.9516	351.10	0.103510	0.105555	0.107640			38.00	9.69
Euronet Worldwide, Inc.	298736AE9	10/04/05	10/15/25	100.000	VARIES	8.5029		0.305048	0.312214	0.321422	0.331022	0.342903	113.93	121.07

\* Called in 2011; 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								-----	-----	-----	-----	-----	-----	-----
								2011 1st Period	2011 2nd Period	2011 3rd 2012 1st	2012 2nd Period	2012 3rd Period	2011	2012
Euronet Worldwide, Inc.	298736AF6	10/04/05	10/15/25	100.000	VARIES	8.5029		0.305048	0.312214	0.321422	0.331022	0.342903	113.93	121.07
European Investment Bank	298785DW3	03/10/06	03/10/21	44.672	0.000	5.4449	131.72	0.086043	0.088386	0.090792	0.093264	0.095803	31.92	33.69
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		0.121309	0.121776	0.122253	0.122741	0.122509	43.78	44.11
FPL Group Inc.	302570BK1	09/21/10	09/01/15	98.500	VARIES	2.7001		0.073879	0.074132	0.074421	0.074713	0.075009	26.71	26.91
FPL Group Inc.	302571609	05/26/09	06/01/14	98.500	VARIES	4.3841		0.121309	0.121776	0.122253	0.122741	0.122509	43.78	44.11
Freddie Mac	3128X0AS8	10/03/02	01/02/13	63.710	0.000	4.4476	278.57	0.110680	0.113141	0.115657	0.118229	0.120858	41.18	43.03
Freddie Mac	3128X0AT6	10/03/02	01/02/22	36.810	0.000	5.2599	196.71	0.080422	0.082537	0.084707	0.086935	0.089222	30.10	31.70
Freddie Mac	3128X0AU3	10/03/02	01/02/30	23.710	0.000	5.3523	129.41	0.053079	0.054500	0.055958	0.057456	0.058993	19.88	20.96
Freddie Mac	3128X0AV1	10/03/02	04/15/32	21.010	0.000	5.3530	114.70	0.047757	0.049035	0.050348	0.051695	0.053079	17.62	18.58
Freddie Mac	3128X0AW9	10/03/02	06/15/32	20.810	0.000	5.3554	113.67	0.047755	0.049033	0.050346	0.051694	0.053079	17.46	18.41
Freddie Mac	3128X0AX7	10/03/02	09/15/32	20.510	0.000	5.3601	112.16	0.046503	0.047749	0.049029	0.050343	0.051692	17.23	18.17
Freddie Mac	3128X0AY5	10/03/02	12/15/32	20.210	0.000	5.3650	110.64	0.046497	0.047744	0.049025	0.050340	0.051690	17.00	17.93
Freddie Mac	3128X0AZ2	10/03/02	01/02/34	19.160	0.000	5.3582	104.72	0.042960	0.044110	0.045292	0.046506	0.047752	16.09	16.96
Freddie Mac	3128X2SD8	01/30/04	04/01/11	74.840	0.000	4.0828	241.60	0.111144					10.00	
Freddie Mac	3128X2SE6	01/30/04	10/01/11	72.645	0.000	4.2100	242.84	0.112174	0.114535				30.71	
Freddie Mac	3128X2SF3	01/30/04	04/01/12	70.491	0.000	4.3258	243.05	0.112692	0.115129	0.117620			41.45	10.59
Freddie Mac	3128X2SG1	01/30/04	10/01/12	68.379	0.000	4.4321	242.42	0.112782	0.115281	0.117836	0.120447		41.51	32.29
Freddie Mac	3128X2SH9	01/30/04	04/01/13	66.275	0.000	4.5362	241.31	0.112640	0.115195	0.117807	0.120479	0.123212	41.48	43.38
Freddie Mac	3128X2SJ5	01/30/04	10/01/13	64.227	0.000	4.6310	239.49	0.112131	0.114727	0.117384	0.120102	0.122883	41.31	43.24
Freddie Mac	3128X2SK2	01/30/04	04/01/14	62.210	0.000	4.7217	237.23	0.111394	0.114024	0.116716	0.119471	0.122292	41.05	43.02
Freddie Mac	3128X2SL0	01/30/04	10/01/14	60.256	0.000	4.8040	234.42	0.110366	0.113017	0.115732	0.118512	0.121358	40.69	42.67
Freddie Mac	3128X2SM8	01/30/04	04/01/15	58.361	0.000	4.8793	231.19	0.109106	0.111767	0.114494	0.117288	0.120149	40.24	42.23
Freddie Mac	3128X2SN6	01/30/04	10/01/15	56.535	0.000	4.9468	227.56	0.107625	0.110287	0.113015	0.115810	0.118674	39.71	41.70
Freddie Mac	3128X2SP1	01/30/04	04/01/16	54.741	0.000	5.0126	223.76	0.106049	0.108707	0.111431	0.114224	0.117087	39.14	41.13
Freddie Mac	3128X2SQ9	01/30/04	10/01/16	52.987	0.000	5.0758	219.79	0.104373	0.107022	0.109738	0.112523	0.115379	38.53	40.51
Freddie Mac	3128X2SR7	01/30/04	04/01/17	51.299	0.000	5.1327	215.58	0.102561	0.105193	0.107893	0.110662	0.113502	37.88	39.84
Freddie Mac	3128X2SS5	01/30/04	10/01/17	49.661	0.000	5.1861	211.24	0.100667	0.103277	0.105955	0.108703	0.111522	37.19	39.14
Freddie Mac	3128X2ST3	01/30/04	04/01/18	48.064	0.000	5.2374	206.83	0.098723	0.101308	0.103961	0.106683	0.109477	36.48	38.41
Freddie Mac	3128X2SU0	01/30/04	10/01/18	46.530	0.000	5.2834	202.30	0.096702	0.099256	0.101878	0.104570	0.107332	35.74	37.65
Freddie Mac	3128X2SV8	01/30/04	04/01/19	45.040	0.000	5.3272	197.73	0.094650	0.097171	0.099759	0.102416	0.105144	34.99	36.88
Freddie Mac	3128X2SW6	01/30/04	10/01/19	43.600	0.000	5.3679	193.13	0.092567	0.095052	0.097603	0.100222	0.102912	34.22	36.09
Freddie Mac	3128X2SX4	01/30/04	04/01/20	42.215	0.000	5.4047	188.51	0.090457	0.092902	0.095412	0.097991	0.100639	33.45	35.28
Freddie Mac	3128X2SY2	01/30/04	10/01/20	40.880	0.000	5.4384	183.90	0.088336	0.090738	0.093205	0.095740	0.098343	32.67	34.47
Freddie Mac	3128X34E0	03/01/05	03/28/13	70.400	0.000	4.3936	203.22	0.109480	0.111885	0.114343	0.116855	0.119422	40.30	42.09
Freddie Mac	3128X44Z1	04/20/06	06/28/12	72.625	0.000	5.2343	199.58	0.134555	0.138077	0.141691			49.10	25.08
Freddie Mac	3128X4AC5	04/19/05	04/15/14	65.973	0.000	4.6809	199.16	0.110586	0.113174	0.115823	0.118534	0.121308	40.67	42.60
Freddie Mac	3128X4AD3	04/19/05	12/15/14	63.722	0.000	4.7214	194.24	0.108819	0.111388	0.114017	0.116709	0.119464	39.72	41.62
Freddie Mac	3128X4AE1	04/19/05	04/15/17	56.285	0.000	4.8518	176.92	0.098690	0.101084	0.103537	0.106048	0.108621	36.33	38.11
Freddie Mac	3128X4FV8	08/04/05	06/01/11	77.489	0.000	4.4255	207.07	0.120272					18.04	
Freddie Mac	3128X4GA3	08/04/05	12/01/11	75.722	0.000	4.4446	203.32	0.118153	0.120779				39.46	
Freddie Mac	3128X4GD7	08/04/05	06/01/12	73.943	0.000	4.4715	199.87	0.116237	0.118836	0.121493			42.47	18.22

## 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								-----	-----	-----	-----	-----	-----	-----
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
Freddie Mac	3128X4GG0	08/04/05	12/01/12	72.215	0.000	4.4929	196.25	0.114192	0.116757	0.119380	0.122062		41.73	39.88
Freddie Mac	3128X4GK1	08/04/05	06/01/13	70.468	0.000	4.5226	192.91	0.112340	0.114880	0.117478	0.120134	0.122851	41.05	42.93
Freddie Mac	3128X4HU8	08/12/05	01/10/13	71.011	0.000	4.6724	200.61	0.115636	0.118338	0.121102	0.123932	0.126827	43.05	45.08
Freddie Mac	3128X4S77	03/24/06	06/20/16	59.540	0.000	5.1280	162.71	0.107822	0.110586	0.113422	0.116330	0.119313	39.38	41.42
Freddie Mac	3128X4U41	03/28/06	04/09/14	66.671	0.000	5.1122	181.10	0.119008	0.122050	0.125170	0.128370	0.131651	43.90	46.17
Freddie Mac	3128X4W56	04/04/06	04/04/36*	14.255	0.000	6.6001	51.42	0.035004	0.036159				9.76*	
Freddie Mac	3128X52H0	04/03/07	04/02/37	21.177	0.000	5.2421	45.30	0.036955	0.037923	0.038917	0.039937	0.040984	13.65	14.38
Freddie Mac	3128X52U1	04/04/07	07/31/14	70.210	0.000	4.8862	139.20	0.111894	0.114628	0.117429	0.120298	0.123237	41.61	43.67
Freddie Mac	3128X52W7	04/05/07	01/10/12	79.775	0.000	4.7983	154.82	0.124137	0.127115	0.130165			46.26	1.17
Freddie Mac	3128X53Z9	04/13/07	04/30/13	74.533	0.000	4.9196	147.64	0.121022	0.123999	0.127049	0.130174	0.133376	44.47	46.69
Freddie Mac	3128X54N5	04/18/07	12/30/14	68.522	0.000	4.9690	136.63	0.113424	0.116242	0.119131	0.122090	0.125124	41.35	43.43
Freddie Mac	3128X55E4	05/04/07	05/04/37	16.728	0.000	6.0499	40.78	0.034633	0.035681	0.036760	0.037872	0.039018	12.78	13.56
Freddie Mac	3128X55H7	04/27/07	11/30/12	76.622	0.000	4.8161	146.76	0.121635	0.124564	0.127564	0.130635		44.50	42.52
Freddie Mac	3128X55L8	05/01/07	05/10/12	78.630	0.000	4.8418	150.84	0.125182	0.128212	0.131316			45.92	16.94
Freddie Mac	3128X5DU9	07/11/06	08/15/12	72.660	0.000	5.3088	191.97	0.132797	0.136322	0.139941	0.143655		49.41	32.02
Freddie Mac	3128X5DV7	07/11/06	05/15/12	73.645	0.000	5.3020	194.32	0.136161	0.139771	0.143476			50.00	19.23
Freddie Mac	3128X5EQ7	06/30/06	06/30/36*	12.330	0.000	7.1002	45.51	0.033288					5.96*	
Freddie Mac	3128X5ES3	06/29/06	06/29/12	72.129	0.000	5.5200	200.56	0.141308	0.145208	0.149216			51.59	26.56
Freddie Mac	3128X5FD5	07/13/06	12/28/12	70.884	0.000	5.3995	190.49	0.134828	0.138468	0.142206	0.146045		49.22	51.46
Freddie Mac	3128X5FH6	07/19/06	12/31/12	71.004	0.000	5.3796	189.36	0.134382	0.137997	0.141709	0.145520		49.04	51.56
Freddie Mac	3128X5FS2	07/21/06	06/28/13	69.242	0.000	5.3695	183.90	0.130648	0.134156	0.137757	0.141456	0.145253	47.69	50.28
Freddie Mac	3128X5HF8	08/10/06	01/31/11	79.500	0.000	5.1924	200.92	0.140585					4.08	
Freddie Mac	3128X5HG6	08/10/06	10/31/12	72.515	0.000	5.2285	184.76	0.130992	0.134417	0.137931	0.141537		48.20	41.89
Freddie Mac	3128X5LH9	09/29/06	02/29/12	77.393	0.000	4.7840		0.123108	0.123998	0.128359			45.74	7.57
Freddie Mac	3128X5LK2	10/02/06	10/02/34	24.784	0.000	5.0446	58.43	0.042388	0.043457	0.044553	0.045677	0.046829	15.64	16.44
Freddie Mac	3128X5MY1	10/25/06	05/30/14	68.360	0.000	5.0693	159.34	0.118184	0.121179	0.124251	0.127400	0.130629	43.27	45.49
Freddie Mac	3128X5P69	03/09/07	09/15/15	66.760	0.000	4.8010	132.37	0.105199	0.107724	0.110310	0.112958	0.115669	38.87	40.76
Freddie Mac	3128X5Q43	03/14/07	12/01/12	76.253	0.000	4.8003	150.60	0.121273	0.124184	0.127164	0.130217		44.36	42.51
Freddie Mac	3128X5Q76	03/14/07	06/01/12	78.159	0.000	4.7812	153.70	0.123726	0.126683	0.129712			45.25	19.46
Freddie Mac	3128X5Q84	03/14/07	12/01/11	80.074	0.000	4.7686	157.02	0.126365	0.129378				42.24	
Freddie Mac	3128X5Q92	03/14/07	06/01/11	82.025	0.000	4.7562	160.39	0.129050					19.36	
Freddie Mac	3128X5R26	03/14/07	06/01/13	74.414	0.000	4.8117	147.34	0.118680	0.121535	0.124459	0.127453	0.130520	43.41	45.53
Freddie Mac	3128X5UN6	12/19/06	11/28/12	75.500	0.000	4.7858	158.74	0.120941	0.123835	0.126799	0.129833		44.25	42.01
Freddie Mac	3128X6AX4	05/24/07	09/30/14	69.050	0.000	5.1017	137.54	0.115851	0.118806	0.121836	0.124944	0.128131	42.78	44.99
Freddie Mac	3128X6EC6	06/14/07	08/31/12	75.547	0.000	5.4515	159.18	0.135235	0.136657	0.141924	0.144208		50.45	34.91
Freddie Mac	3128X6EQ5	06/22/07	06/22/37	12.693	0.000	7.0001	34.84	0.031402	0.032501	0.033638	0.034816	0.036034	11.52	12.34
Freddie Mac	3128X6FL5	07/13/07	07/13/37	12.693	0.000	7.0001	34.20	0.030340	0.031402	0.032501	0.033638	0.034816	11.48	12.29
Freddie Mac	3128X6GT7	07/10/07	09/30/14	67.455	0.000	5.5250	140.80	0.123411	0.126820	0.130324	0.133924	0.137624	45.67	48.23
Freddie Mac	3128X6HU3	07/20/07	09/28/18	54.270	0.000	5.5370	112.55	0.099360	0.102111	0.104938	0.107843	0.110829	36.78	38.85
Freddie Mac	3128X6JM9	07/31/07	08/01/11	81.360	0.000	5.2205	156.83	0.137730	0.141325				29.57	
Freddie Mac	3128X6JN7	07/31/07	08/01/12	77.040	0.000	5.2825	150.40	0.132206	0.135698	0.139282	0.142961		49.28	29.91

\* Called in 2011; 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								-----	-----	-----	-----	-----	-----	-----
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
Freddie Mac	3128X6JY3	08/03/07	09/01/11	81.672	0.000	5.0260	150.79	0.132851	0.136190				32.49	
Freddie Mac	3128X6JZ0	08/03/07	10/06/11	81.295	0.000	5.0204	149.95	0.132710	0.136041				37.09	
Freddie Mac	3128X6KX3	08/22/07	02/28/12	80.662	0.000	4.8063	139.82	0.123642	0.124549	0.129659			46.04	7.52
Freddie Mac	3128X6NN2	10/02/07	05/10/13	77.376	0.000	4.6276	124.01	0.114653	0.117306	0.120020	0.122797	0.125639	42.03	43.99
Freddie Mac	3128X6PP5	10/11/07	07/02/15	68.530	0.000	4.9512	117.04	0.107697	0.110363	0.113096	0.115896	0.118765	40.22	42.23
Freddie Mac	3128X6QB5	10/19/07	08/31/15	68.362	0.000	4.8939	114.69	0.106160	0.106984	0.110807	0.112284	0.116939	39.47	41.58
Freddie Mac	3128X6QE9	10/19/07	08/30/13	76.143	0.000	4.7019	122.36	0.112364	0.114377	0.117066	0.119818	0.123309	41.96	44.12
Freddie Mac	3128X6QQ2	11/01/07	06/28/13	77.875	0.000	4.4676	117.00	0.111123	0.113605	0.116143	0.118737	0.121390	40.47	42.29
Freddie Mac	3128X6RF5	12/18/07	02/15/12	84.080	0.000	4.2125	113.53	0.109923	0.112238	0.114603			40.63	5.04
Freddie Mac	3128X6TL0	12/20/07	08/15/13	80.325	0.000	3.9128	100.16	0.096762	0.098655	0.100585	0.102553	0.104559	35.69	37.11
Freddie Mac	3128X6WP7	12/21/07	12/21/37	22.860	0.000	4.9802	36.72	0.036654	0.037567	0.038502	0.039461	0.040443	13.38	14.05
Freddie Mac	3128X74S0	11/04/08	11/15/38	26.387	0.000	4.4860	26.53	0.035981	0.036788	0.037613	0.038457	0.039320	13.17	13.77
Freddie Mac	3128X75U4	11/24/08	11/15/38	27.529	0.000	4.3499	26.09	0.036215	0.037003	0.037807	0.038630	0.039470	13.25	13.84
Freddie Mac	3128X7A61	06/05/08	10/10/14	76.930	0.000	4.1743	86.34	0.098292	0.100344	0.102438	0.104576	0.106759	36.09	37.61
Freddie Mac	3128X7LV4	05/13/08	07/01/12	87.140	0.000	3.3575	79.88	0.088722	0.090211	0.091726			32.21	16.51
Freddie Mac	3128X7N59	06/30/08	06/30/38	21.820	0.000	5.1394	29.55	0.035364	0.036273	0.037205	0.038161	0.039141	12.90	13.57
Freddie Mac	3128X7Y57	09/11/08	02/01/11	93.027	0.000	3.0478	67.23	0.083392					2.50	
Freddie Mac	3128X7Y65	09/11/08	02/01/12	89.190	0.000	3.4039	72.18	0.087933	0.090912	0.090952			33.10	2.82
Freddie Mac	3128X8D58	05/13/09	07/15/11	97.122	0.000	1.3486	21.56	0.036962	0.037211				7.22	
Freddie Mac	3128X8DG4	12/29/08	02/15/39	40.774	0.000	2.9999	25.11	0.035666	0.036201	0.036744	0.037295	0.037854	13.08	13.48
Freddie Mac	3128X93E8	04/12/10	04/12/35*	24.327	0.000	5.7350	10.13	0.039866					4.03*	
Freddie Mac	3128X97E4	04/16/10	08/31/11	99.046	0.000	0.6996	4.94	0.019193	0.018946				4.60	
Freddie Mac	3128X97F1	04/16/10	11/30/11	98.577	0.000	0.8838	6.20	0.024335	0.024442				8.03	
Freddie Mac	3128X97G9	04/16/10	02/29/12	98.020	0.000	1.0708	7.51	0.028793	0.029107	0.028944			10.59	1.71
Freddie Mac	3128X97H7	04/16/10	05/31/12	97.410	0.000	1.2393	8.61	0.033423	0.033446	0.033653			12.21	5.08
Freddie Mac	3128X9B33	03/02/10	03/02/35*	23.800	0.000	5.8251	11.65	0.039632					2.42*	
Freddie Mac	3128X9DH0	09/15/09	03/01/12	96.062	0.000	1.6390	20.52	0.044427	0.044791	0.045159			16.15	2.71
Freddie Mac	3128X9E63	03/15/10	03/15/30*	32.813	0.000	5.6500	14.88	0.052954					3.92*	
Freddie Mac	3128X9E71	03/22/10	03/22/35*	23.371	0.000	5.9000	10.80	0.039433					3.19*	
Freddie Mac	3128X9MF4	11/10/09	09/15/36	29.930	0.000	4.5438	15.79	0.039245	0.040137	0.041049	0.041981	0.042935	14.48	15.15
Freddie Mac	3128X9MG2	11/10/09	12/15/36	29.600	0.000	4.5433	15.60	0.039246	0.040137	0.041049	0.041982	0.042935	14.32	14.98
Freddie Mac	3128X9NC0	11/12/09	03/25/11	99.240	0.000	0.5578	6.30	0.015452					1.30	
Freddie Mac	3128X9P46	03/25/10	02/01/12	98.364	0.000	0.8935	6.75	0.024490	0.024600	0.024709			8.87	.74
Freddie Mac	3128X9UD0	02/04/10	02/04/30*	32.496	0.000	5.6999	17.04	0.052918					1.75*	
Freddie Mac	3128X9V31	03/12/10	02/15/12	98.173	0.000	0.9600	7.58	0.026289	0.026415	0.026542			9.52	1.17
Freddie Mac	3128X9XC9	02/22/10	02/22/35*	23.829	0.000	5.8201	12.05	0.039646					2.02*	
Freddie Mac	3128X9ZS2	03/02/10	03/02/35*	23.888	0.000	5.8099	11.66	0.039672					2.42*	
Freddie Mac	3128X9ZU7	03/10/10	08/01/12	96.790	0.000	1.3686	10.74	0.036996	0.037249	0.037504	0.037760		13.44	7.92
Freddie Mac	312902LX5	12/17/99	12/17/29	14.255	0.000	6.6001	149.39	0.053386	0.055148	0.056968	0.058848	0.060790	19.59	20.90
Freddie Mac	312902VG1	04/25/00	01/04/21	25.643	0.000	6.6857	261.36	0.093101	0.096214	0.099430	0.102754	0.106189	35.20	37.59
Freddie Mac	312902VH9	04/25/00	01/04/22	24.042	0.000	6.6795	244.73	0.087155	0.090066	0.093074	0.096182	0.099395	32.95	35.18

\* Called in 2011; 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								-----	-----	-----	-----	-----	-----	
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
Freddie Mac	312902VJ5	04/25/00	01/04/23	22.536	0.000	6.6749	229.19	0.081602	0.084325	0.087139	0.090048	0.093053	30.85	32.94
Freddie Mac	312902VK2	04/25/00	01/04/24	21.145	0.000	6.6664	214.67	0.076403	0.078950	0.081582	0.084301	0.087111	28.88	30.84
Freddie Mac	312902VL0	04/25/00	01/04/25	20.007	0.000	6.6235	201.33	0.071523	0.073891	0.076338	0.078867	0.081478	27.03	28.85
Freddie Mac	312902VM8	04/25/00	01/04/26	18.780	0.000	6.6160	188.69	0.067010	0.069227	0.071517	0.073883	0.076327	25.32	27.02
Freddie Mac	312902VN6	04/25/00	01/04/27	17.654	0.000	6.6033	176.91	0.062794	0.064867	0.067009	0.069222	0.071507	23.73	25.32
Freddie Mac	312902VS5	04/25/00	01/04/12	46.161	0.000	6.7212	473.91	0.169075	0.174757	0.180630			63.93	.54
Freddie Mac	312902VT3	04/25/00	01/04/13	43.203	0.000	6.7221	443.63	0.158278	0.163598	0.169097	0.174780	0.180655	59.85	63.94
Freddie Mac	312902VU0	04/25/00	01/04/14	40.436	0.000	6.7227	415.27	0.148161	0.153142	0.158289	0.163610	0.169109	56.03	59.86
Freddie Mac	312902VV8	04/25/00	01/04/18	31.141	0.000	6.7034	318.55	0.113561	0.117368	0.121302	0.125367	0.129569	42.94	45.86
Freddie Mac	312902VW6	04/25/00	01/04/19	29.163	0.000	6.7017	298.22	0.106303	0.109865	0.113547	0.117351	0.121284	40.19	42.93
Freddie Mac	312902VX4	04/25/00	01/04/20	27.313	0.000	6.6997	279.18	0.099510	0.102844	0.106289	0.109849	0.113529	37.62	40.19
Freddie Mac	312902WJ4	04/25/00	01/04/11	49.272	0.000	6.7297	506.74	0.180853					.54	
Freddie Mac	312902WK1	04/25/00	01/04/15	37.975	0.000	6.6992	388.13	0.138339	0.142973	0.147762	0.152712	0.157827	52.30	55.87
Freddie Mac	312902WL9	04/25/00	01/04/16	35.607	0.000	6.6893	363.19	0.129394	0.133721	0.138194	0.142816	0.147593	48.92	52.25
Freddie Mac	312902WM7	04/25/00	01/04/17	33.256	0.000	6.7048	340.29	0.121316	0.125383	0.129587	0.133931	0.138421	45.87	49.00
Freddie Mac	312923CN3	01/10/01	08/17/12	61.750	1.000	5.5038	313.33	0.112234	0.115323	0.118496	0.121757		41.80	27.37
Federal Home Loan Banks	3133704F2	07/09/10	07/15/11	100.000	0.000	0.4494		0.012486	0.012514				2.43	
Federal Home Loan Banks	313371AN6	10/19/10	10/19/15	100.000	VARIES	1.5154		0.042095	0.041572	0.041308	0.041358	0.041461	15.00	14.89
Federal Home Loan Banks	313371H74	10/22/10	11/16/11	100.000	0.000	0.2997		0.008327	0.008340				2.63	
Federal Home Loan Banks	313371W28	12/15/10	12/15/15*	100.000	VARIES	1.5977		0.044381	0.043681				11.21*	
Federal Home Loan Banks	3133722U7	12/28/10	12/28/15*	100.000	VARIES	1.7559		0.048778	0.047880				12.94*	
Federal Home Loan Banks	3133726U3	12/28/10	12/28/15*	100.000	VARIES	1.8831		0.052310	0.050906				13.84*	
Federal Home Loan Banks	313372A53	01/14/11	01/14/16*	100.000	VARIES	2.0817			0.057828	0.056189			15.47*	
Federal Home Loan Banks	313372BB9	01/07/11	01/07/16*	100.000	VARIES	2.1606			0.060018	0.058303			16.05*	
Federal Home Loan Banks	313372KD5	02/03/11	02/28/12	100.000	0.320	0.3199		0.008889	0.008889	0.008989			2.91	.51
Federal Home Loan Banks	3133734F6	04/15/11	04/15/16	100.000	VARIES	2.5160			0.069889	0.070489	0.071096	0.071403	17.94	25.55
Federal Home Loan Banks	3133736X5	03/30/11	03/30/16	100.000	VARIES	2.4313			0.067537	0.068065	0.068598	0.068868	18.35	24.67
Federal Home Loan Banks	3133737L0	04/13/11	04/13/17	100.000	VARIES	2.7757			0.077103	0.077849	0.078606	0.079065	19.95	28.26
Federal Home Loan Banks	313373B84	04/13/11	04/13/17	100.000	VARIES	2.7757			0.077103	0.077849	0.078606	0.079065	19.95	28.26
Federal Home Loan Banks	313373D74	04/21/11	04/21/16	100.000	VARIES	2.4737			0.068714	0.069277	0.069847	0.070136	17.22	25.10
Federal Home Loan Banks	313373DU3	04/25/11	04/25/14	100.000	VARIES	1.3833			0.038427	0.038564	0.038702	0.038703	9.46	13.92
Federal Home Loan Banks	313373JP8	05/03/11	05/03/16*	100.000	VARIES	2.1983			0.061064				10.99*	
Federal Home Loan Banks	313373NU2	04/28/11	04/28/15	100.000	VARIES	2.3656			0.065711	0.066194	0.066683	0.066850	16.00	23.96
Federal Home Loan Banks	313373UX8	06/01/11	06/01/16*	100.000	VARIES	1.9198			0.053329				9.60*	
Federal Home Loan Banks	313373YM8	05/26/11	11/26/14	100.000	VARIES	1.7361			0.048227	0.048513	0.048705	0.048802	10.38	17.51
Federal Home Loan Banks	313374CU2	07/06/11	07/06/18	100.000	VARIES	2.0867				0.057966	0.058352	0.058742	10.14	21.07
Federal Home Loan Banks	313374N30	07/20/11	07/20/16	100.000	VARIES	1.7367				0.048243	0.047426	0.047114	7.77	17.04
Federal Home Loan Banks	313374N89	07/19/11	07/19/16	100.000	VARIES	1.8050				0.050140	0.049339	0.049032	8.12	17.73
Federal Home Loan Banks	313374NG1	07/19/11	07/19/16	100.000	VARIES	1.7626				0.048963	0.048140	0.047829	7.93	17.29
Federal Home Loan Banks	313374NV8	07/19/11	07/19/16	100.000	VARIES	1.8158				0.050440	0.049447	0.049140	8.17	17.77
Federal Home Loan Banks	313374PK0	07/27/11	07/27/16	100.000	VARIES	1.9074				0.052985	0.051900	0.051534	8.16	18.66

\* Called in 2011; reportable OID is computed to call date.



## SECTION I-B

								Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
Name of Issuer		CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/11	2011 1st Period	2011 2nd Period	2011 3rd 2012 1st	2012 2nd Period	2012 3rd Period	2011	2012
Federal Home Loan Banks	313374PM6	07/19/11	07/19/16	100.000	VARIES	1.8551					0.051532	0.050464	0.050160	8.35	18.14
Federal Home Loan Banks	3133752R7	08/15/11	08/15/16*	100.000	VARIES	1.7105					0.047514			4.28*	
Federal Home Loan Banks	313375LW5	09/01/11	09/04/12	100.000	0.000	0.2198				0.006107	0.006107	0.006113		.73	1.49
Federal Home Loan Banks	313376GF6	11/17/11	05/15/13	100.000	0.000	0.3095					0.008598	0.008611	0.008625	.38	3.10
Freddie Mac	3134A1BU3	09/25/96	06/01/16	23.214	0.000	7.5580	437.01	0.139605	0.144881	0.150356	0.156038	0.161935	51.53	55.50	
Freddie Mac	3134A1CT5	10/21/96	09/15/16	23.550	0.000	7.3996	425.23	0.132914	0.137832	0.142931	0.148220	0.153703	49.80	53.55	
Freddie Mac	3134A1DL1	11/01/96	02/01/16	25.038	0.000	7.3237	443.44	0.136968	0.141984	0.147183	0.152573	0.158160	51.74	55.60	
Freddie Mac	3134A1FK1	11/20/96	09/03/19	20.641	0.000	7.0454	342.21	0.104945	0.108642	0.112469	0.116431	0.120533	39.33	42.15	
Freddie Mac	3134A1H60	10/22/97	06/03/24	16.813	0.000	6.8126	238.80	0.076602	0.079212	0.081910	0.084700	0.087585	28.20	30.15	
Freddie Mac	3134A1HH6	12/23/96	12/01/15	26.483	0.000	7.1396	443.51	0.139651	0.144636	0.149799	0.155147	0.160686	51.48	55.22	
Freddie Mac	3134A1HU7	12/27/96	12/02/19	19.720	0.000	7.2067	334.64	0.105854	0.109668	0.113620	0.117714	0.121955	39.02	41.88	
Freddie Mac	3134A1JD3	12/31/96	12/01/14	28.804	0.000	7.0673	473.86	0.148697	0.153952	0.159392	0.165024	0.170856	54.80	58.74	
Freddie Mac	3134A1MX5	02/12/97	02/01/14	30.030	0.000	7.2159	503.43	0.156401	0.162044	0.167890	0.173948	0.180224	59.04	63.38	
Freddie Mac	3134A1MY3	02/12/97	02/01/20	19.238	0.000	7.3061	328.77	0.102642	0.106391	0.110278	0.114306	0.118482	38.77	41.66	
Freddie Mac	3134A1MZ0	02/12/97	03/01/16	25.716	0.000	7.2560	434.88	0.136191	0.141132	0.146253	0.151559	0.157057	51.13	54.90	
Freddie Mac	3134A1NA4	02/12/97	01/02/19	20.877	0.000	7.2857	355.24	0.110154	0.114167	0.118326	0.122637	0.127104	41.84	44.94	
Freddie Mac	3134A1X39	12/11/97	06/01/15	33.207	0.000	6.4099	424.78	0.134043	0.138339	0.142773	0.147349	0.152071	49.29	52.50	
Freddie Mac	3134A2G77	12/28/98	11/15/28	20.230	0.000	5.4198	182.24	0.057496	0.059054	0.060654	0.062298	0.063986	21.12	22.28	
Freddie Mac	3134A2HF8	06/30/98	11/24/14	38.078	0.000	5.9744	414.26	0.131138	0.135056	0.139090	0.143245	0.147524	48.21	51.13	
Freddie Mac	3134A2HG6	06/30/98	12/11/25	19.896	0.000	5.9699	216.21	0.068620	0.070669	0.072778	0.074950	0.077188	25.16	26.68	
Freddie Mac	3134A2NQ7	07/30/98	08/15/14	37.992	0.000	6.1246	423.85	0.133654	0.137747	0.141965	0.146313	0.150793	49.98	53.09	
Freddie Mac	3134A3D29	09/09/99	08/15/27	14.928	0.000	6.9258	173.23	0.060463	0.062557	0.064723	0.066964	0.069283	22.72	24.32	
Freddie Mac	3134A3ZU3	08/02/99	12/14/29	15.469	0.000	6.2410	157.31	0.053931	0.055614	0.057350	0.059139	0.060985	19.78	21.03	
Freddie Mac	3134G14R2	03/14/11	03/14/36	24.535	0.000	5.6999			0.038847	0.039954	0.041093	0.042264	11.27	14.84	
Freddie Mac	3134G14S0	03/14/11	03/14/36	24.535	0.000	5.6999			0.038847	0.039954	0.041093	0.042264	11.27	14.84	
Freddie Mac	3134G16F6	03/07/11	03/07/36	25.758	0.000	5.4999			0.039352	0.040434	0.041546	0.042689	11.69	15.01	
Freddie Mac	3134G1A38	12/09/10	12/09/15	100.000	VARIES	1.5522		0.043119	0.042419	0.042263	0.042322	0.042424	15.38	15.23	
Freddie Mac	3134G1A79	12/03/10	12/03/15	100.000	VARIES	1.5667		0.043520	0.042936	0.042782	0.042737	0.042800	15.54	15.39	
Freddie Mac	3134G1B37	12/10/10	12/10/15*	100.000	VARIES	1.6590		0.046084	0.045314				11.41*		
Freddie Mac	3134G1B45	12/10/10	12/10/15*	100.000	VARIES	1.6721		0.046449	0.045647				11.49*		
Freddie Mac	3134G1BT0	04/23/10	07/15/11	99.343	0.000	0.5375	3.68	0.014851	0.014891				2.89		
Freddie Mac	3134G1BU7	04/23/10	02/15/12	98.295	0.000	0.9516	6.45	0.026061	0.026185	0.026309			9.44	1.16	
Freddie Mac	3134G1C85	12/23/10	12/23/15	100.000	VARIES	1.6590		0.046084	0.045314	0.044998	0.045084	0.045198	16.44	16.22	
Freddie Mac	3134G1D27	12/10/10	12/10/15*	100.000	VARIES	1.6277		0.045215	0.044453				11.19*		
Freddie Mac	3134G1EA8	05/10/10	06/10/15	88.082	0.000	2.5118	14.24	0.062360	0.063144	0.063937	0.064740	0.065553	22.62	23.20	
Freddie Mac	3134G1EF7	05/25/10	11/30/12	96.828	0.000	1.2849	7.53	0.034409	0.034441	0.034662	0.034885		12.57	11.62	
Freddie Mac	3134G1F25	12/17/10	12/17/15	100.000	VARIES	1.7374		0.048262	0.047354	0.047041	0.047118	0.047226	17.19	16.95	
Freddie Mac	3134G1F33	12/22/10	12/22/15	100.000	VARIES	1.7690		0.049141	0.048151	0.047840	0.047925	0.048042	17.50	17.24	
Freddie Mac	3134G1F41	12/15/10	12/15/15	100.000	VARIES	1.7374		0.048262	0.047354	0.047041	0.047118	0.047226	17.19	16.95	
Freddie Mac	3134G1F58	12/22/10	12/22/15	100.000	VARIES	1.7374		0.048262	0.047354	0.047041	0.047118	0.047226	17.20	16.95	
Freddie Mac	3134G1F66	12/23/10	12/23/15	100.000	VARIES	1.7643		0.049011	0.047973	0.047661	0.047775	0.047921	17.45	17.18	

\* Called in 2011; 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st	2011 2nd	2011 3rd	2012 2nd	2012 3rd	2011	2012
								Period	Period	Period	Period	Period		
Freddie Mac	3134G1F82	12/21/10	12/21/40*	21.979	0.000	5.1145	.31	0.031226	0.032025				11.07*	
Freddie Mac	3134G1G65	12/30/10	12/30/15	100.000	VARIES	1.8431		0.051198	0.050070	0.049667	0.049773	0.049944	18.23	17.90
Freddie Mac	3134G1G99	12/28/10	12/28/40*	20.819	0.000	5.3000	.09	0.030650	0.031463				11.09*	
Freddie Mac	3134G1GH1	07/01/10	05/15/13	95.662	0.000	1.5498	7.42	0.041421	0.041742	0.042066	0.042392	0.042720	15.00	15.23
Freddie Mac	3134G1H31	01/13/11	01/13/34	32.115	0.000	4.9999			0.044604	0.045719	0.046862	0.048033	15.71	17.05
Freddie Mac	3134G1H49	12/21/10	12/21/40*	21.545	0.000	5.1827	.31	0.031017	0.031821				11.00*	
Freddie Mac	3134G1H56	12/29/10	12/29/15	100.000	VARIES	1.8431		0.051198	0.050070	0.049667	0.049773	0.049944	18.23	17.90
Freddie Mac	3134G1HB3	06/30/10	06/30/15*	100.000	VARIES	2.4954		0.068798					6.12*	
Freddie Mac	3134G1K78	12/30/10	12/30/15	100.000	VARIES	1.7379		0.048278	0.047309	0.046996	0.047103	0.047240	17.20	16.94
Freddie Mac	3134G1K94	12/30/10	12/30/15	100.000	VARIES	1.7251		0.047921	0.046896	0.046672	0.046775	0.046909	17.07	16.82
Freddie Mac	3134G1M27	12/29/10	12/29/15	100.000	VARIES	1.7775		0.049377	0.048273	0.048023	0.048111	0.048261	17.57	17.30
Freddie Mac	3134G1M50	12/30/10	12/30/15	100.000	VARIES	1.8432		0.051201	0.050041	0.049670	0.049776	0.049947	18.22	17.90
Freddie Mac	3134G1MN1	08/02/10	08/02/40	21.240	0.000	5.2315	4.60	0.030866	0.031673	0.032502	0.033352	0.034225	11.50	12.11
Freddie Mac	3134G1N34	12/29/10	12/29/15	100.000	VARIES	1.9355		0.053764	0.052403	0.052036	0.052137	0.052305	19.11	18.75
Freddie Mac	3134G1N59	12/29/10	12/29/15	100.000	VARIES	1.9355		0.053764	0.052403	0.052036	0.052137	0.052305	19.11	18.75
Freddie Mac	3134G1N67	12/30/10	12/30/15	100.000	VARIES	1.9486		0.054130	0.052763	0.052364	0.052468	0.052641	19.24	18.87
Freddie Mac	3134G1NL4	07/19/10	02/15/12	99.130	0.000	0.5565	2.48	0.015331	0.015373	0.015416			5.54	.68
Freddie Mac	3134G1NW0	08/03/10	08/03/40	23.576	0.000	4.8749	4.72	0.031925	0.032704	0.033501	0.034317	0.035154	11.87	12.45
Freddie Mac	3134G1NY6	08/19/10	02/15/12	99.230	0.000	0.5198	1.89	0.014326	0.014365	0.014402			5.17	.63
Freddie Mac	3134G1SL9	09/10/10	09/10/15*	100.000	VARIES	1.6223		0.045066	0.044744				11.16*	
Freddie Mac	3134G1TJ3	09/24/10	09/24/40	27.661	0.000	4.3300	3.23	0.033270	0.033991	0.034727	0.035478	0.036246	12.25	12.78
Freddie Mac	3134G1TV6	09/27/10	09/27/40	26.782	0.000	4.4400	3.10	0.033031	0.033765	0.034514	0.035281	0.036064	12.16	12.71
Freddie Mac	3134G1UN2	09/28/10	09/28/40	26.315	0.000	4.4999	3.06	0.032894	0.033634	0.034391	0.035164	0.035955	12.11	12.67
Freddie Mac	3134G1VL5	10/05/10	10/05/40*	23.072	0.000	4.9487	2.73	0.031716	0.032501				8.83*	
Freddie Mac	3134G1VW1	10/15/10	10/15/15	100.000	VARIES	1.5144		0.042067	0.041650	0.041387	0.041385	0.041435	15.02	14.90
Freddie Mac	3134G1WC4	10/28/10	10/28/15	100.000	VARIES	1.5309		0.042527	0.041949	0.041696	0.041792	0.041888	15.15	15.04
Freddie Mac	3134G1XY5	11/18/10	05/15/15	94.752	0.000	1.2037	1.36	0.031680	0.031871	0.032062	0.032255	0.032449	11.46	11.59
Freddie Mac	3134G1YT5	11/09/10	11/09/40	22.728	0.000	5.0000	1.64	0.031567	0.032356	0.033165	0.033994	0.034844	11.59	12.18
Freddie Mac	3134G1YZ1	11/16/10	11/16/40	22.728	0.000	5.0000	1.42	0.031567	0.032356	0.033165	0.033994	0.034844	11.58	12.16
Freddie Mac	3134G1ZF4	11/23/10	11/23/40	22.398	0.000	5.0500	1.19	0.031420	0.032213	0.033026	0.033860	0.034715	11.51	12.10
Freddie Mac	3134G1ZR8	12/02/10	12/02/15	100.000	VARIES	1.4369		0.039916	0.039505	0.039339	0.039372	0.039406	14.28	14.17
Freddie Mac	3134G1ZT4	12/09/10	12/09/15	100.000	VARIES	1.4945		0.041517	0.040996	0.040784	0.040829	0.040916	14.84	14.69
Freddie Mac	3134G1ZW7	12/01/10	12/01/15	100.000	VARIES	1.3705		0.038071	0.037561	0.037562	0.037610	0.037658	13.60	13.53
Freddie Mac	3134G1ZX5	11/23/10	11/23/40	22.486	0.000	5.0366	1.20	0.031459	0.032252	0.033064	0.033897	0.034750	11.53	12.12
Freddie Mac	3134G25L2	11/10/11	06/01/13	99.553	0.000	0.2876			0.007917	0.007957	0.007968	0.007980	.40	2.87
Freddie Mac	3134G25M0	11/10/11	07/01/13	99.495	0.000	0.3086			0.008525	0.008533	0.008546		.43	3.07
Freddie Mac	3134G25N8	11/10/11	08/01/13	99.428	0.000	0.3328				0.009182	0.009199	0.009214	.47	3.31
Freddie Mac	3134G25P3	11/10/11	09/01/13	99.353	0.000	0.3592				0.009908	0.009926	0.009943	.51	3.57
Freddie Mac	3134G25Q1	11/10/11	10/01/13	99.288	0.000	0.3780				0.010422	0.010443	0.010463	.53	3.76
Freddie Mac	3134G25R9	11/10/11	12/01/13	99.135	0.000	0.4225			0.011613	0.011638	0.011662	0.011687	.59	4.20
Freddie Mac	3134G25S7	11/10/11	01/01/14	99.053	0.000	0.4447			0.012236	0.012245	0.012272		.62	4.41

\* Called in 2011; 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								-----	-----	-----	-----	-----	-----	-----
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
Freddie Mac	3134G25T5	11/10/11	02/01/14	98.967	0.000	0.4671				0.012841	0.012857	0.012887	.65	4.63
Freddie Mac	3134G25U2	11/10/11	03/01/14	98.890	0.000	0.4841				0.013292	0.013318	0.013350	.68	4.80
Freddie Mac	3134G25V0	11/10/11	04/01/14	98.810	0.000	0.5011				0.013749	0.013782	0.013817	.70	4.96
Freddie Mac	3134G25W8	11/10/11	05/01/14	98.725	0.000	0.5191				0.014231	0.014272	0.014309	.73	5.14
Freddie Mac	3134G25X6	11/10/11	06/01/14	98.634	0.000	0.5383			0.014748	0.014754	0.014794	0.014834	.75	5.32
Freddie Mac	3134G25Y4	11/10/11	07/01/14	98.551	0.000	0.5532			0.015130	0.015158	0.015200		.77	5.46
Freddie Mac	3134G25Z1	11/10/11	08/01/14	98.462	0.000	0.5695				0.015571	0.015598	0.015642	.79	5.62
Freddie Mac	3134G26B3	11/10/11	09/01/14	98.368	0.000	0.5867				0.016031	0.016062	0.016109	.82	5.79
Freddie Mac	3134G26C1	11/10/11	10/01/14	98.283	0.000	0.5998				0.016373	0.016414	0.016463	.84	5.91
Freddie Mac	3134G26D9	11/10/11	11/01/14	98.186	0.000	0.6162				0.016806	0.016858	0.016910	.86	6.07
Freddie Mac	3134G26E7	11/10/11	12/01/14	98.101	0.000	0.6278			0.017097	0.017116	0.017170	0.017223	.87	6.17
Freddie Mac	3134G26F4	11/10/11	01/01/15	97.981	0.000	0.6502			0.017694	0.017714	0.017772		.90	6.39
Freddie Mac	3134G2AC6	03/28/11	03/28/36	25.758	0.000	5.4999			0.039352	0.040434	0.041546	0.042689	10.84	14.97
Freddie Mac	3134G2B43	09/16/11	03/16/17	100.000	VARIES	1.3955				0.038765	0.038435	0.038267	4.07	13.84
Freddie Mac	3134G2CT7	04/01/11	04/01/14	100.000	VARIES	1.2448			0.034579	0.034686	0.034794	0.034794	9.35	12.52
Freddie Mac	3134G2CV2	04/01/11	04/01/16	100.000	VARIES	2.1989			0.061082	0.061433	0.061788	0.062124	16.52	22.24
Freddie Mac	3134G2E81	09/23/11	09/23/16	100.000	VARIES	1.3464				0.037400	0.037091	0.036990	3.67	13.37
Freddie Mac	3134G2EE8	04/25/11	04/25/36	26.392	0.000	5.4000			0.039588	0.040657	0.041755	0.042882	9.81	14.98
Freddie Mac	3134G2HZ8	05/18/11	08/15/12	99.656	0.000	0.2776			0.007686	0.007692	0.007703		1.71	1.73
Freddie Mac	3134G2JA1	05/18/11	02/15/13	99.131	0.000	0.5017			0.013810	0.013832	0.013867	0.013902	3.08	5.00
Freddie Mac	3134G2JB9	05/18/11	08/15/13	98.365	0.000	0.7366			0.020125	0.020164	0.020239	0.020313	4.49	7.29
Freddie Mac	3134G2JC7	05/18/11	02/15/14	97.359	0.000	0.9785			0.026455	0.026526	0.026655	0.026786	5.91	9.61
Freddie Mac	3134G2JD5	05/18/11	02/15/15	94.531	0.000	1.5086			0.039605	0.039758	0.040058	0.040360	8.85	14.45
Freddie Mac	3134G2JE3	05/18/11	02/15/16	91.147	0.000	1.9642			0.049722	0.049969	0.050459	0.050955	11.12	18.21
Freddie Mac	3134G2LS9	06/28/11	06/28/41	20.819	0.000	5.3000			0.030650	0.031463	0.032296	0.033152	5.61	11.48
Freddie Mac	3134G2N40	09/19/11	08/01/13	99.354	0.000	0.3474				0.009589	0.009602	0.009619	.98	3.46
Freddie Mac	3134G2N57	09/19/11	02/15/15	97.686	0.000	0.6886				0.018681	0.018738	0.018802	1.91	6.75
Freddie Mac	3134G2N65	09/19/11	08/01/15	96.933	0.000	0.8071				0.021729	0.021799	0.021887	2.22	7.86
Freddie Mac	3134G2NU2	06/23/11	10/01/13	98.610	0.000	0.6169			0.016894	0.016927	0.016979	0.017032	3.18	6.11
Freddie Mac	3134G2TW2	08/17/11	08/17/37	26.289	0.000	5.2051				0.038010	0.039000	0.040015	5.09	14.13
Freddie Mac	3134G2UK6	08/23/11	08/23/16*	100.000	VARIES	1.7202				0.047785			4.30*	
Freddie Mac	3134G2UV2	08/24/11	08/24/33	33.740	0.000	5.0000				0.046862	0.048033	0.049234	5.95	17.38
Freddie Mac	3134G2Z62	10/06/11	03/01/14	98.600	0.000	0.5876				0.016089	0.016132	0.016179	1.37	5.81
Fannie Mae	31359MEL3	01/29/99	06/01/17	34.790	0.000	5.8405	343.29	0.111593	0.114852	0.118206	0.121658	0.125211	40.96	43.39
Fannie Mae	31364KSS0	08/17/00	08/17/12	60.070	2.000	6.9636	324.21	0.120237	0.124424	0.128756	0.133239		45.18	29.91
Fannie Mae	3136F1EQ9	12/27/01	03/17/31	16.751	0.000	6.2082	123.16	0.049244	0.050772	0.052348	0.053973	0.055649	18.33	19.48
Fannie Mae	3136F2B31	12/20/02	12/30/32	19.252	0.000	5.5626	106.60	0.046212	0.047497	0.048818	0.050176	0.051572	16.87	17.82
Fannie Mae	3136F3LA2	04/04/03	10/03/33	20.285	0.000	5.2999	101.30	0.044204	0.045375	0.046578	0.047812	0.049079	16.33	17.21
Fannie Mae	3136F3ZC3	06/09/03	12/15/33	23.674	0.000	N/A		0.045161	0.046246	0.047357	0.048495	0.049660	16.49	17.29
Fannie Mae	3136F4R55	01/07/04	12/15/34	18.268	0.000	5.5708	85.46	0.041391	0.042544	0.043729	0.044947	0.046199	15.15	16.00
Fannie Mae	3136F6G86	02/24/05	02/15/15	63.549	0.000	4.5968	193.70	0.104073	0.106465	0.108912	0.111415	0.113976	38.55	40.35

\* Called in 2011; 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2011 1st Period	2011 2nd Period	2011 3rd 2012 1st	2012 2nd Period	2012 3rd Period	-----		
													2011	2012	
Fannie Mae	3136F75W3	11/03/06	12/01/11	78.531	0.000	4.8158	172.04	0.127556	0.130628					42.65	
Fannie Mae	3136F7J73	06/16/06	07/10/11	84.228	0.000	N/A		0.058529	0.049913					9.51	
Fannie Mae	3136F7MB0	11/17/05	06/07/12	73.724	0.000	4.7041	198.32	0.121869	0.124735	0.127669				44.53	19.92
Fannie Mae	3136F7NJ2	11/15/05	02/28/14	67.000	0.000	4.8887	188.50	0.114044	0.114927	0.119030	0.120614	0.125610		42.40	44.67
Fannie Mae	3136F7NM5	11/15/05	11/15/30	26.938	0.000	5.3159	83.18	0.051710	0.053084	0.054495	0.055943	0.057430		18.99	20.01
Fannie Mae	3136F7Q34	07/14/06	10/31/14	63.950	0.000	5.4603	174.11	0.122274	0.125612	0.129041	0.132564	0.136183		45.03	47.52
Fannie Mae	3136F7QX8	01/06/06	10/10/13	69.750	0.000	4.6951	181.72	0.113470	0.116134	0.118861	0.121651	0.124507		41.77	43.75
Fannie Mae	3136F7UM7	02/22/06	10/01/12	96.825	4.318	4.8859	22.34	0.014323	0.014673	0.015032	0.015399			5.28	4.12
Fannie Mae	3136F8JD8	03/16/07	05/31/13	74.650	0.000	4.7639	146.11	0.117637	0.120439	0.123308	0.126245	0.129252		43.03	45.10
Fannie Mae	3136F8JY2	03/30/07	04/10/13	75.160	0.000	4.7935	146.30	0.118283	0.121118	0.124021	0.126994	0.130037		43.56	45.67
Fannie Mae	3136F8LJ2	05/16/07	10/01/29	60.778	0.000	N/A		0.075022	0.074973	0.072139	0.072091	0.067117		26.74	25.51
Fannie Mae	3136F8LW3	05/03/07	06/01/15	75.398	0.000	N/A		0.087291	0.083124	0.082919	0.078427	0.078221		30.54	28.90
Fannie Mae	3136F8NZ4	06/11/07	12/10/14	66.600	0.000	5.4956	141.62	0.122896	0.126273	0.129742	0.133308	0.136971		44.99	47.50
Fannie Mae	3136F8P25	02/08/08	02/08/38	16.973	0.000	6.0000	31.72	0.032081	0.033592	0.034035	0.035441	0.036108		12.27	13.02
Fannie Mae	3136F8QH1	07/11/07	02/28/14	69.767	0.000	5.4960	144.93	0.125582	0.126929	0.131850	0.134001	0.139965		46.86	49.65
Fannie Mae	3136F8QM0	07/30/07	07/30/37	12.693	0.000	7.0001	33.68	0.030340	0.031402	0.032501	0.033638	0.034816		11.44	12.25
Fannie Mae	3136F8RD9	08/09/07	04/10/12	79.420	0.000	4.9945	144.91	0.128841	0.132058	0.135356				47.49	13.40
Fannie Mae	3136F8UT0	11/06/07	05/01/14	95.257	0.000	N/A		0.018739	0.014521	0.011967	0.006258	0.006265		5.58	2.58
Fannie Mae	3136F8XP5	11/20/07	07/10/12	82.235	0.000	4.2600	115.40	0.108768	0.111084	0.113451	0.115867			40.37	21.88
Fannie Mae	3136F8YZ2	12/13/07	02/15/12	85.070	0.000	3.9122	106.78	0.102539	0.104544	0.106589				37.83	4.69
Fannie Mae	3136F92T9	12/30/08	12/30/38	20.417	0.000	5.3667	22.85	0.033838	0.034746	0.035678	0.036636	0.037619		12.35	13.02
Fannie Mae	3136F9A45	08/01/08	07/01/11	89.720	0.000	3.7531	84.38	0.102334						18.42	
Fannie Mae	3136F9A52	08/01/08	12/30/11	87.670	0.000	3.8911	85.60	0.104001	0.106025					37.70	
Fannie Mae	3136F9A60	08/01/08	06/29/12	85.645	0.000	4.0007	86.07	0.104722	0.106817	0.108953				38.09	19.39
Fannie Mae	3136F9A78	08/01/08	12/31/12	83.605	0.000	4.0950	86.18	0.104893	0.107041	0.109233	0.111469			38.15	39.62
Fannie Mae	3136F9B44	08/07/08	12/01/13	84.261	0.000	N/A		0.081746	0.081469	0.077112	0.076838	0.072279		29.24	27.57
Fannie Mae	3136F9D91	09/04/08	04/01/12	91.994	0.000	N/A		0.058821	0.041325	0.021936				14.71	1.97
Fannie Mae	3136F9E25	09/04/08	04/01/14	83.238	0.000	N/A		0.095264	0.094866	0.094461	0.094047	0.093626		34.15	33.86
Fannie Mae	3136F9FX6	04/03/08	12/30/12	93.811	0.000	N/A		0.019914	0.020195	0.006800	0.006896			7.21	2.47
Fannie Mae	3136F9FY4	04/03/08	06/29/12	93.719	0.000	N/A		0.027126	0.009135	0.009261				6.49	1.65
Fannie Mae	3136F9FZ1	04/03/08	12/29/12	94.297	0.000	N/A		0.016968	0.014191	0.006067	0.004143			5.59	1.83
Fannie Mae	3136FH5F8	08/07/09	12/30/11	96.465	0.000	1.5067	20.49	0.041231	0.041542					14.86	
Fannie Mae	3136FHET8	03/23/09	03/23/39*	16.247	0.000	6.1502	18.43	0.030396						2.49*	
Fannie Mae	3136FHEU5	03/24/09	03/24/39*	16.247	0.000	6.1502	18.40	0.030396						2.52*	
Fannie Mae	3136FHEY7	03/25/09	03/25/39*	16.778	0.000	6.0397	18.62	0.030777						2.59*	
Fannie Mae	3136FHU2	04/08/09	04/08/39*	20.368	0.000	5.3749	19.60	0.032929	0.033814					9.28*	
Fannie Mae	3136FMFS8	03/29/10	03/29/35*	24.535	0.000	5.6999	10.67	0.039954						3.52*	
Fannie Mae	3136FMJU9	03/29/10	06/29/12	98.965	0.000	N/A		0.015173	0.007281	0.002113				4.02	.37
Fannie Mae	3136FRET6	03/25/11	11/01/12	99.132	0.000	0.5455		0.015023	0.015031	0.015072	0.015114			4.15	4.53
Fannie Mae	31398AE99	02/09/10	02/09/40	18.203	0.000	5.7599	9.50	0.029964	0.030827	0.031714	0.032628	0.033567		11.19	11.84
Fannie Mae	31398AR38	05/18/10	05/18/35*	24.239	0.000	5.7499	8.68	0.039828						5.46*	

\* Called in 2011; 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
Fannie Mae	31398AS29	06/01/10	06/01/35*	24.238	0.000	5.7501	8.16	0.039827					5.97*	
Fannie Mae	31398AY30	07/20/10	07/20/40	21.392	0.000	5.2071	4.98	0.030942	0.031748	0.032574	0.033422	0.034292	11.55	12.16
Fannie Mae	31398AY71	07/20/10	07/20/40	21.422	0.000	5.2023	4.98	0.030957	0.031762	0.032588	0.033436	0.034306	11.55	12.16
Fannie Mae	31398AY89	08/10/10	08/10/40	21.076	0.000	5.2580	4.34	0.030783	0.031592	0.032423	0.033275	0.034150	11.46	12.07
FelCor Lodging Limited	31430QAZ0	10/01/09	10/01/14	87.750	10.000	13.4435	23.69	0.056843	0.060664	0.064741	0.069093	0.073737	21.86	24.90
FelCor Lodging Limited	31430QBA4	10/01/09	10/01/14	87.750	10.000	13.4435	23.69	0.056843	0.060664	0.064741	0.069093	0.073737	21.86	24.90
FiberTower Corporation	31567RAF7	12/22/09	01/01/16	100.000	9.000	N/A		0.265623	0.273592	0.281799	0.290253		97.06	102.97
FiberTower Corporation	31567RAG5	12/22/09	01/01/16	100.000	9.000	N/A		0.265623	0.273592	0.281799	0.290253		97.06	102.97
First Data Corporation.	319963AN4	10/24/07	09/24/15	94.796	9.875	10.8718	15.94	0.016310	0.017196	0.018131	0.019117	0.020156	6.21	6.90
First Data Corporation.	319963AP9	10/24/07	09/24/15	94.796	9.875	10.8718	15.94	0.016310	0.017196	0.018131	0.019117	0.020156	6.21	6.90
First Data Corporation.	319963AY0	12/17/10	01/15/21	94.750	8.250	9.0551	.13	0.009159	0.009225	0.009643	0.010079	0.010536	3.39	3.70
First Data Corporation.	319963AZ7	12/17/10	01/15/22	95.625	VARIES	N/A		0.257690	0.259635	0.272229	0.285433	0.299279	95.53	104.87
First Data Corporation.	319963BA1	12/15/10	01/15/21	91.875	12.625	14.1624	.17	0.010743	0.010870	0.011640	0.012464	0.013347	4.04	4.62
First Data Corporation.	319963BB9	12/15/10	01/15/21	91.875	12.625	14.1624	.17	0.010743	0.010870	0.011640	0.012464	0.013347	4.04	4.62
Livingston CNTY SD#74, IL	33849YAA9	09/09/10	12/01/11	103.854	0.000	1.7204		0.049828	0.050256				16.52	
Livingston CNTY SD#74, IL	33849YAB7	09/09/10	12/01/12	105.832	VARIES	2.2283		0.065841	0.066575	0.063525	0.062716		23.77	20.82
Livingston CNTY SD#74, IL	33849YAC5	09/09/10	12/01/13	106.537	VARIES	2.8306		0.084308	0.085501	0.081846	0.081058	0.080260	30.49	29.28
Livingston CNTY SD#74, IL	33849YAD3	09/09/10	12/01/14	106.763	VARIES	3.2820		0.098062	0.099671	0.095608	0.094898	0.094176	35.52	34.25
Livingston CNTY SD#74, IL	33849YAE1	09/09/10	12/01/15	106.477	VARIES	3.6335		0.108359	0.110328	0.106024	0.105427	0.104819	39.29	38.03
Livingston CNTY SD#74, IL	33849YAF8	09/09/10	12/01/11	103.916	0.000	1.7198		0.049839	0.050267				16.52	
Livingston CNTY SD#74, IL	33849YAG6	09/09/10	12/01/12	105.941	VARIES	2.2282		0.065905	0.066639	0.063552	0.062728		23.79	20.82
Livingston CNTY SD#74, IL	33849YAH4	09/09/10	12/01/13	106.692	VARIES	2.8301		0.084418	0.085613	0.081911	0.081104	0.080287	30.53	29.29
Livingston CNTY SD#74, IL	33849YAJ0	09/09/10	12/01/14	106.763	VARIES	3.2820		0.098062	0.099671	0.095608	0.094898	0.094176	35.52	34.25
Livingston CNTY SD#74, IL	33849YAK7	09/09/10	12/01/15	106.477	VARIES	3.6335		0.108359	0.110328	0.106024	0.105427	0.104819	39.29	38.03
Frnkln & Hamltn HSD #103	35241RAF2	03/15/06	11/01/11	71.698	0.000	5.9985	235.05	0.157064	0.161775				47.97	
Franklin Cnty SD #47	352730CF0	02/15/07	12/01/13	68.938	0.000	5.5487	163.12	0.130793	0.134422	0.138151	0.141984	0.145923	47.96	50.66
Franklin Cnty SD #47	352730CG8	02/15/07	12/01/14	65.167	0.000	5.5688	154.81	0.124178	0.127635	0.131189	0.134842	0.138596	45.54	48.11
Franklin Cnty SD #47	352730CH6	02/15/07	12/01/15	61.525	0.000	5.5989	147.02	0.118004	0.121308	0.124704	0.128195	0.131784	43.28	45.73
Franklin Cnty SD #47	352730CJ2	02/15/07	12/01/16	57.942	0.000	5.6491	139.82	0.112336	0.115509	0.118771	0.122126	0.125576	41.21	43.57
College District #534 IL	360395FB8	07/22/10	12/01/11	103.252	0.000	2.2048		0.063738	0.064441				21.16	
College District #534 IL	360395FC6	07/22/10	12/01/12	105.163	VARIES	2.3712		0.069859	0.070687	0.067279	0.066579		25.22	22.08
College District #534 IL	360395FD4	07/22/10	12/01/13	105.996	VARIES	2.7756		0.082537	0.083683	0.079820	0.079154	0.078479	29.84	28.58
College District #534 IL	360395FE2	07/22/10	12/01/14	106.532	VARIES	3.1773		0.095095	0.096606	0.092201	0.091570	0.090929	34.42	33.04
College District #534 IL	360395FF9	07/22/10	12/01/15	107.053	VARIES	3.5779		0.107762	0.109689	0.104612	0.103999	0.103374	39.05	37.51
College District #534 IL	360395FG7	07/22/10	12/01/16	105.839	VARIES	4.0773		0.121626	0.124105	0.118452	0.117979	0.117496	44.14	42.53
College District #534 IL	360395FH5	07/22/10	12/01/17	105.580	VARIES	4.4767		0.133399	0.136385	0.130013	0.129596	0.129171	48.46	46.70
College District #534 IL	360395FJ1	07/22/10	12/01/18	103.358	VARIES	4.9260		0.143926	0.147471	0.140635	0.140405	0.140168	52.35	50.57
College District #534 IL	360395FK8	07/22/10	12/01/19	103.249	VARIES	5.2255		0.152677	0.156666	0.149141	0.148937	0.148728	55.58	53.64
College District #534 IL	360395FL6	07/22/10	12/01/20	101.888	VARIES	5.4261		0.156558	0.160805	0.153104	0.152999	0.152892	57.02	55.09
GWR Operating Partnershp	361990AA2	04/07/10	04/01/17	95.347	10.875	11.8737	3.34	0.013109	0.013887	0.014711	0.015585	0.016510	5.00	5.62
GATX Financial Corp.	36804PAC0	10/25/04	06/15/11	95.703	6.273	7.0956	39.35	0.022069					3.62	

\* Called in 2011; 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								-----	-----	-----	-----	-----	-----	-----
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
GATX Financial Corp.	36804PAD8	10/25/04	06/15/11	95.703	6.273	7.0956	39.35	0.022069					3.62	
GATX Financial Corp.	36804PAE6	10/25/04	06/15/11	95.703	6.273	7.0956	39.35	0.022069					3.62	
General Cable Corp.	369300AL2	12/18/09	11/15/29	100.000	VARIES	12.5014		0.373209	0.388724	0.405208	0.422723	0.441333	138.62	150.69
GMAC	37042FDC9	01/16/97	01/15/12	34.258	0.000	7.2720	585.94	0.181477	0.188076	0.194914			68.75	2.73
Goldman Sachs Group, Inc.	38141GBW3	02/01/02	02/01/12	100.000	0.000	6.6999		0.325875	0.336791	0.348074			122.61	10.44
Goldman Sachs Group, Inc.	38141GCB8	04/08/02	04/08/12	100.000	2.000	6.6499		0.280794	0.288283	0.296021			103.70	28.71
Goldman Sachs Group, Inc.	38141GCC6	04/10/02	04/10/12	100.000	2.500	6.7200		0.275035	0.281943	0.289083			101.39	28.62
Goldman Sachs Group, Inc.	38141GCD4	04/29/02	04/29/12	100.000	3.500	6.8099		0.259676	0.265208	0.270928			95.18	31.97
Goldman Sachs Group, Inc.	38141GCE2	07/03/02	07/03/12	100.000	3.000	6.3397		0.236179	0.241024	0.246023	0.251180		87.65	45.70
Goldman Sachs Group, Inc.	38141GCJ1	09/16/02	09/16/12	100.000	2.500	5.5999		0.203396	0.207147	0.211003	0.214966		74.70	54.52
Goldman Sachs Group, Inc.	38141GCK8	10/28/02	10/28/12	100.000	3.000	5.7299		0.202496	0.205910	0.209422	0.213035		73.95	62.85
Goldman Sachs Group, Inc.	38141GCV4	02/28/03	02/28/13	100.000	0.000	5.1699		0.209430	0.211341	0.219187	0.222409	0.231940	77.99	82.38
Goldman Sachs Group, Inc.	38141GCW2	02/27/03	02/27/13	100.000	0.500	5.1499		0.203024	0.207895	0.212890	0.218014	0.223271	75.19	78.85
Goldman Sachs Group, Inc.	38141GCX0	03/05/03	03/05/13	100.000	0.000	5.0499		0.203909	0.209057	0.214336	0.219748	0.225297	75.54	79.41
Goldman Sachs Group, Inc.	38141GCZ5	04/21/03	04/18/13	100.000	0.000	5.1500		0.209385	0.214777	0.220307	0.225980	0.231799	77.15	81.17
Goldman Sachs Group, Inc.	38141GDC5	04/21/03	04/21/13	100.000	2.250	5.1500		0.180456	0.183493	0.186609	0.189804	0.193082	65.94	68.21
Goldman Sachs Group, Inc.	38141GDF8	05/30/03	05/30/13	100.000	0.000	4.6300		0.181288	0.185485	0.189779	0.194172	0.198667	66.28	69.39
Goldman Sachs Group, Inc.	38141GDG6	06/11/03	06/11/13	100.000	3.000	4.2499		0.130930	0.131942	0.132975	0.134030	0.135107	47.36	48.10
Goldman Sachs Group, Inc.	38141GDH4	06/20/03	06/20/13	100.000	0.250	4.3500		0.164217	0.167637	0.171132	0.174704	0.178352	59.81	62.33
Goldman Sachs Group, Inc.	38141GDL5	08/07/03	08/07/11	100.000	0.000	5.0600		0.199417	0.204462				43.98	
Goldman Sachs Group, Inc.	38141GDS0	04/13/04	06/13/11	100.000	0.000	4.6749		0.176727					28.63	
Goldman Sachs Group, Inc.	38141GDW1	11/23/04	11/23/11	100.000	2.000	4.5999		0.150436	0.152619				48.83	
Goldman Sachs Group, Inc.	38141GDY7	01/11/05	01/11/12	100.000	1.000	4.7300		0.161768	0.164937	0.168181			59.90	1.68
Goldman Sachs Group, Inc.	38141GEB6	02/15/05	02/15/12	100.000	2.000	4.5499		0.146275	0.148339	0.150450			53.60	6.62
Goldman Sachs Group, Inc.	38141GEC4	06/29/05	06/29/12	100.000	1.000	4.6499		0.158332	0.161367	0.164473			57.56	29.28
Goldman Sachs Group, Inc.	38141GEN0	06/28/06	06/28/11	100.000	0.125	5.8999		0.211867					37.50	
Goldman Sachs Group, Inc.	38141GFF6	12/28/07	12/28/17	100.000	0.000	5.8500		0.193187	0.198838	0.204654	0.210640	0.216802	70.60	74.79
Goldman Sachs Group, Inc.	38141GGH1	10/26/09	03/05/13	100.000	0.000	1.0049		0.028156	0.028297	0.028440	0.028583	0.028726	10.19	10.30
Goldman Sachs Group, Inc.	3814262A2	11/04/09	11/06/14	100.000	0.000	3.0642		0.087763	0.089107	0.090472	0.091859	0.093266	31.99	32.97
Goldman Sachs Group, Inc.	3814262B0	11/30/09	11/30/14	100.000	0.000	2.9158		0.083375	0.084591	0.085824	0.087075	0.088345	30.31	31.20
Goldman Sachs Group, Inc.	3814262C8	12/04/09	12/08/14	100.000	0.000	2.9817		0.085342	0.086614	0.087905	0.089216	0.090546	31.01	31.94
Goldman Sachs Group, Inc.	3814262D6	12/31/09	12/31/14	100.000	0.000	2.8111		0.080298	0.081427	0.082572	0.083732	0.084909	29.11	29.94
Goldman Sachs Group, Inc.	3814262E4	12/29/09	06/26/15	100.000	0.000	2.9758		0.085119	0.086386	0.087671	0.088976	0.090300	30.88	31.81
Goldman Sachs Group, Inc.	3814262F1	02/03/10	02/05/15	100.000	0.000	2.7204		0.076607	0.077649	0.078705	0.079776	0.080861	28.07	28.84
Goldman Sachs Group, Inc.	3814262H7	01/29/10	07/30/15	100.000	0.000	2.8531		0.080390	0.081537	0.082700	0.083880	0.085077	29.50	30.34
Goldman Sachs Group, Inc.	3814262J3	02/26/10	08/27/15	100.000	0.000	2.8595		0.080575	0.081727	0.082896	0.084081	0.085283	29.50	30.35
Goldman Sachs Group, Inc.	3814262K0	03/03/10	03/05/15	100.000	0.000	2.5727		0.072396	0.073327	0.074271	0.075226	0.076194	26.45	27.13
Goldman Sachs Group, Inc.	3814262L8	03/31/10	10/01/15	100.000	0.000	2.4854		0.069904	0.070773	0.071652	0.072543	0.073444	25.48	26.12
Goldman Sachs Group, Inc.	3814262M6	05/05/10	05/07/15	100.000	0.000	2.6855		0.075612	0.076627	0.077656	0.078699	0.079756	27.51	28.26
Goldman Sachs Group, Inc.	3814262N4	03/31/10	03/31/15	100.000	0.000	2.7100		0.076299	0.077333	0.078381	0.079443	0.080519	27.84	28.60
Goldman Sachs Group, Inc.	381426Y58	06/03/09	06/05/14	100.000	0.000	3.4499		0.100897	0.102637	0.104408	0.106209	0.108041	36.73	38.01
Goldman Sachs Group, Inc.	381426Z40	07/06/09	07/08/14	100.000	0.000	3.4489		0.099155	0.100865	0.102605	0.104374	0.106174	36.60	37.87
Goldman Sachs Group, Inc.	381426Z65	08/05/09	08/07/14	100.000	0.000	3.2499		0.093250	0.094765	0.096305	0.097870	0.099460	34.28	35.41

## SECTION I-B

									Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/11		2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
Goldman Sachs Group, Inc.	381426Z73	09/09/09	09/09/14	100.000	0.000	3.0499			0.087325	0.088656	0.090008	0.091381	0.092775	31.98	32.96
Goldman Sachs Group, Inc.	381426Z81	10/05/09	10/07/14	100.000	0.000	3.1498			0.090289	0.091711	0.093155	0.094622	0.096113	33.00	34.05
Goldman Sachs Group, Inc.	381426Z99	09/30/09	09/30/14	100.000	0.000	3.0503			0.087335	0.088667	0.090019	0.091392	0.092786	31.92	32.91
Goldman Sachs Group, Inc.	38143DAA7	09/03/09	09/09/14	100.000	0.000	3.1999			0.091805	0.093274	0.094766	0.096282	0.097823	33.65	34.73
Goldman Sachs Group, Inc.	38143U457	04/16/04	10/16/11	100.000	0.000	4.7359			0.178338	0.182561				51.59	
Goldman Sachs Group, Inc.	38143UAQ4	09/10/04	09/10/11	100.000	VARIES	4.5701			0.142837	0.144281				35.83	
Goldman Sachs Group, Inc.	38143UAS0	09/10/04	09/10/12	100.000	0.500	4.7699			0.171273	0.175027	0.178870	0.182805		63.18	45.25
Goldman Sachs Group, Inc.	38143UAX9	10/08/04	10/08/11	100.000	1.500	4.5499			0.152643	0.155168				42.74	
Goldman Sachs Group, Inc.	38143UB34	08/31/11	08/31/26	100.000	VARIES	5.7419					0.157745	0.154074	0.154581	19.40	56.67
Goldman Sachs Group, Inc.	38143UB91	09/01/11	09/01/16	100.000	VARIES	2.6249					0.008499	0.008342	0.008183	1.02	2.99
Goldman Sachs Group, Inc.	38143UBB6	03/16/05	03/16/12	100.000	1.000	5.0399			0.175339	0.179058	0.182870			64.58	13.72
Goldman Sachs Group, Inc.	38143UBC4	04/13/05	04/13/12	100.000	0.500	4.9999			0.177900	0.182000	0.186203			65.43	18.99
Goldman Sachs Group, Inc.	38143UBF7	08/18/05	08/18/11	100.000	0.000	4.8399			0.170761	0.174894				39.51	
Goldman Sachs Group, Inc.	38143UBH3	10/03/05	10/03/12	100.000	1.000	5.0999			0.174278	0.178013	0.181844	0.185773		64.08	50.17
Goldman Sachs Group, Inc.	38143UBN0	03/16/07	03/16/14	100.000	0.000	5.7599			0.195181	0.200802	0.206585	0.212534	0.218655	72.47	76.71
Goldman Sachs Group, Inc.	38143UBY6	08/22/07	02/22/11	100.000	0.000	5.3199			0.172988					8.82	
Goldman Sachs Group, Inc.	38143UC41	09/15/11	09/15/26	100.000	VARIES	5.9696					0.165825	0.164142	0.162408	17.58	59.03
Goldman Sachs Group, Inc.	38143UC58	09/30/11	09/30/16	100.000	0.000	4.3397					0.120549	0.123165	0.125837	10.97	44.35
Goldman Sachs Group, Inc.	38143UCC3	10/22/07	09/26/11	100.000	0.000	5.2199			0.168619	0.173020				45.48	
Goldman Sachs Group, Inc.	38143UCG4	10/09/07	10/13/15	100.000	0.000	5.8199			0.192153	0.197744	0.203499	0.209420	0.215515	71.07	75.26
Goldman Sachs Group, Inc.	38143UCK5	01/31/08	01/31/15	100.000	1.000	5.2500			0.162165	0.165692	0.169312	0.173028	0.176841	60.09	62.76
Goldman Sachs Group, Inc.	38143UCN9	04/11/08	09/11/15	100.000	3.000	5.7277			0.170187	0.172674	0.175233	0.177865	0.180572	62.27	64.14
Goldman Sachs Group, Inc.	38143UCP4	05/07/08	05/07/15	100.000	1.000	4.0000			0.119785	0.121625	0.123502	0.125416	0.127369	43.65	45.01
Goldman Sachs Group, Inc.	38143UD99	09/20/11	09/20/16	100.000	VARIES	2.6408					0.008247	0.008094	0.007939	.83	2.91
Goldman Sachs Group, Inc.	38143UDB4	07/24/09	07/25/11	100.000	0.000	2.9229			0.083592	0.084813				17.27	
Goldman Sachs Group, Inc.	38143UDK4	02/05/09	05/05/12	100.000	0.000	5.2977			0.161276	0.165548	0.169933			59.31	21.07
Goldman Sachs Group, Inc.	38143UDT5	07/24/09	07/25/11	100.000	0.000	2.9229			0.083592	0.084813				17.27	
Goldman Sachs Group, Inc.	38143UDU2	07/06/09	07/08/13	100.000	0.000	4.2600			0.123458	0.126087	0.128773	0.131516	0.134317	45.84	47.81
Goldman Sachs Group, Inc.	38143UDW8	07/10/09	07/10/14	100.000	1.000	4.6174			0.132957	0.135385	0.137869	0.140411	0.143011	49.14	50.97
Goldman Sachs Group, Inc.	38143UEF4	08/07/09	08/08/11	100.000	0.000	2.4971			0.071114	0.072002				15.59	
Goldman Sachs Group, Inc.	38143UEJ6	08/25/09	08/25/11	100.000	0.000	2.6782			0.076401	0.077424				18.06	
Goldman Sachs Group, Inc.	38143UEK3	08/25/09	02/25/11	100.000	0.000	2.0848			0.059126					3.19	
Goldman Sachs Group, Inc.	38143UEL1	08/28/09	12/12/12	100.000	0.000	3.4679			0.100700	0.102446	0.104222	0.106029		36.63	35.86
Goldman Sachs Group, Inc.	38143UEN7	09/17/09	10/03/11	100.000	0.000	2.3500			0.066892	0.067678				18.34	
Goldman Sachs Group, Inc.	38143UEU1	10/29/09	10/29/24	100.000	VARIES	6.0484			0.159142	0.159347	0.159560	0.159778	0.160003	57.35	57.51
Goldman Sachs Group, Inc.	38143UEY3	10/30/09	10/30/14	100.000	1.000	3.9877			0.114114	0.115835	0.117591	0.119382	0.121208	41.60	42.88
Goldman Sachs Group, Inc.	38143UEZ0	10/29/09	10/29/16	100.000	1.000	4.6747			0.134681	0.137179	0.139736	0.142353	0.145031	49.25	51.10
Goldman Sachs Group, Inc.	38143UF63	10/31/11	05/01/17	100.000	0.000	3.8999			0.108332	0.108345	0.110458	0.112612		6.61	39.64
Goldman Sachs Group, Inc.	38143UFM8	11/30/09	11/30/15	100.000	1.000	3.9589			0.113258	0.114950	0.116675	0.118435	0.120229	41.18	42.43
Goldman Sachs Group, Inc.	38143UFT3	12/30/09	12/30/24	100.000	VARIES	5.9598			0.157084	0.157282	0.157485	0.157695	0.157911	56.59	56.73
Goldman Sachs Group, Inc.	38143UFU0	12/17/09	06/17/11	100.000	0.000	1.2185			0.034263					5.69	
Goldman Sachs Group, Inc.	38143UGH8	02/25/10	02/25/25	100.000	VARIES	5.9486			0.161068	0.156771	0.156969	0.157173	0.157383	56.69	56.60
Goldman Sachs Group, Inc.	38143UGW5	03/31/10	03/31/25	100.000	VARIES	5.7994			0.156908	0.152597	0.152798	0.153005	0.153218	55.34	55.08

## 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
Goldman Sachs Group, Inc.	38143UHS3	04/15/10	04/15/15	100.000	1.000	3.9405		0.111068	0.112709	0.114382	0.116089	0.117829	40.53	41.75
Goldman Sachs Group, Inc.	38143UHT1	04/20/10	04/20/15	100.000	0.000	3.9150		0.110881	0.113052	0.115265	0.117521	0.119822	40.62	42.23
Goldman Sachs Group, Inc.	38143UJE2	05/26/10	05/26/16	100.000	0.000	5.1358		0.146325	0.150082	0.153936	0.157889	0.161944	53.62	56.41
Goldman Sachs Group, Inc.	38143UJL6	05/21/10	05/21/15	100.000	0.000	2.4439		0.068717	0.069556	0.070406	0.071267	0.072138	24.96	25.57
Goldman Sachs Group, Inc.	38143UJX0	06/24/10	06/24/16	100.000	0.000	4.3999		0.124909	0.127657	0.130465	0.133335	0.136268	45.50	47.52
Goldman Sachs Group, Inc.	38143UKX8	08/31/10	08/31/17	100.000	0.000	4.4059		0.121712	0.122365	0.126435	0.127816	0.132797	45.13	47.31
Goldman Sachs Group, Inc.	38143ULK5	07/28/10	07/28/17	100.000	VARIES	2.6534		0.017819	0.017028	0.016226	0.015414	0.015618	6.03	5.60
Goldman Sachs Group, Inc.	38143ULL3	07/29/10	07/29/15	100.000	0.000	3.7102		0.103062	0.104974	0.106921	0.108905	0.110925	38.03	39.46
Goldman Sachs Group, Inc.	38143ULM1	07/28/10	07/28/17	100.000	VARIES	2.6469		0.017637	0.016856	0.016064	0.015262	0.015464	5.97	5.55
Goldman Sachs Group, Inc.	38143ULN9	08/06/10	08/06/20	100.000	VARIES	2.8170		0.022917	0.021793	0.020652	0.019495	0.018322	7.72	6.89
Goldman Sachs Group, Inc.	38143ULQ2	08/20/10	08/20/15	100.000	VARIES	1.9250		0.007363	0.007093	0.006820	0.006886	0.006952	2.53	2.48
Goldman Sachs Group, Inc.	38143ULV1	08/26/10	08/26/20	100.000	VARIES	2.6793		0.025092	0.023913	0.022718	0.021507	0.020280	8.52	7.66
Goldman Sachs Group, Inc.	38143UMA6	08/20/10	08/20/20	100.000	VARIES	2.6781		0.015725	0.014987	0.014238	0.013479	0.012711	5.33	4.79
Goldman Sachs Group, Inc.	38143UMC2	08/26/10	08/26/15	100.000	VARIES	1.8192		0.007495	0.007235	0.006971	0.007035	0.007099	2.59	2.54
Goldman Sachs Group, Inc.	38143UME8	09/08/10	09/08/17	100.000	VARIES	2.3458		0.015162	0.014752	0.014337	0.013917	0.013493	5.29	4.99
Goldman Sachs Group, Inc.	38143UMH1	09/08/10	09/08/20	100.000	VARIES	2.6543		0.026620	0.025380	0.024122	0.022848	0.021558	9.08	8.16
Goldman Sachs Group, Inc.	38143UMJ7	09/10/10	09/10/20	100.000	VARIES	2.6625		0.017071	0.016273	0.015465	0.014645	0.013815	5.82	5.24
Goldman Sachs Group, Inc.	38143UMQ1	09/29/10	09/28/17	100.000	0.000	4.0718		0.113106	0.115396	0.117745	0.120143	0.122589	41.56	43.27
Goldman Sachs Group, Inc.	38143UMU2	09/21/10	09/21/20	100.000	VARIES	2.7708		0.022969	0.022135	0.021290	0.020434	0.019566	7.95	7.34
Goldman Sachs Group, Inc.	38143UMW8	09/21/10	09/21/17	100.000	VARIES	2.3116		0.019991	0.019209	0.018417	0.017617	0.017821	6.90	6.43
Goldman Sachs Group, Inc.	38143UNC1	10/12/10	10/12/15	100.000	0.000	3.1999		0.088886	0.090308	0.091753	0.093221	0.094713	32.48	33.53
Goldman Sachs Group, Inc.	38143UNG2	10/19/10	10/20/25	100.000	VARIES	4.9992		0.138861	0.137471	0.136047	0.134587	0.133091	49.54	48.50
Goldman Sachs Group, Inc.	38143UNH0	10/29/10	10/31/17	100.000	2.000	3.7647		0.104585	0.105508	0.106449	0.107407	0.108383	37.93	38.61
Goldman Sachs Group, Inc.	38143UNQ0	10/29/10	10/29/25	100.000	VARIES	4.8705		0.135294	0.133854	0.132378	0.130867	0.129318	48.27	47.19
Goldman Sachs Group, Inc.	38143UNT4	10/29/10	10/29/20	100.000	VARIES	2.0301		0.020613	0.019856	0.019091	0.018318	0.017537	7.19	6.64
Goldman Sachs Group, Inc.	38143UNU1	10/29/10	10/29/20	100.000	VARIES	2.3763		0.026063	0.024961	0.023846	0.022717	0.021575	9.05	8.24
Goldman Sachs Group, Inc.	38143UNV9	11/05/10	11/05/15	100.000	VARIES	1.6723		0.010667	0.010324	0.009979	0.010063	0.010147	3.74	3.62
Goldman Sachs Group, Inc.	38143UNX5	11/05/10	11/05/15	100.000	VARIES	1.6984		0.014169	0.013996	0.013822	0.013646	0.013468	5.05	4.92
Goldman Sachs Group, Inc.	38143UNY3	11/01/10	11/01/17	100.000	VARIES	1.9534		0.004584	0.004431	0.004276	0.004119	0.004160	1.60	1.50
Goldman Sachs Group, Inc.	38143UPE5	11/10/10	11/10/25	100.000	VARIES	4.9480		0.137446	0.136036	0.134591	0.133110	0.131593	49.08	48.03
Goldman Sachs Group, Inc.	38143UPF2	11/15/10	11/15/17	100.000	VARIES	2.1778		0.013666	0.013160	0.012648	0.012131	0.012263	4.78	4.44
Goldman Sachs Group, Inc.	38143UPG0	11/29/10	11/29/16	100.000	0.000	3.4000		0.094445	0.096051	0.097684	0.099345	0.101033	34.39	35.57
Goldman Sachs Group, Inc.	38143UPQ8	11/18/10	11/18/15	100.000	VARIES	1.6239		0.009399	0.009106	0.008810	0.008882	0.008954	3.31	3.19
Goldman Sachs Group, Inc.	38143UPS4	11/18/10	11/18/15	100.000	VARIES	1.6239		0.009399	0.009106	0.008810	0.008882	0.008953	3.31	3.19
Goldman Sachs Group, Inc.	38143UQC8	11/30/10	11/30/17	100.000	VARIES	2.2520		0.013003	0.012506	0.012004	0.011496	0.011625	4.56	4.22
Goldman Sachs Group, Inc.	38143UQF1	12/15/10	12/15/25	100.000	VARIES	5.1997		0.144437	0.143137	0.141803	0.140435	0.139031	51.72	50.76
Goldman Sachs Group, Inc.	38143UQG9	12/06/10	12/06/15	100.000	VARIES	1.5366		0.006575	0.006380	0.006184	0.006232	0.006279	2.32	2.24
Goldman Sachs Group, Inc.	38143UQJ3	12/28/10	12/28/16	100.000	0.000	3.5998		0.099996	0.101796	0.103628	0.105493	0.107392	36.33	37.65
Goldman Sachs Group, Inc.	38143UQN4	12/30/10	12/30/25	100.000	VARIES	5.4997		0.152772	0.151626	0.150448	0.149239	0.147996	54.79	53.94
Goldman Sachs Group, Inc.	38143UQP9	12/22/10	12/22/20	100.000	VARIES	2.3885		0.026015	0.024910	0.023791	0.022660	0.021514	9.15	8.34
Goldman Sachs Group, Inc.	38143UQQ7	01/31/11	01/31/17	100.000	0.000	3.6501			0.101394	0.103245	0.105129	0.107048	33.84	38.08
Goldman Sachs Group, Inc.	38143UQS3	01/31/11	01/31/26	100.000	VARIES	5.2484			0.145790	0.144513	0.143203	0.141858	48.06	51.39
Goldman Sachs Group, Inc.	38143UQT1	01/31/11	07/31/25	100.000	VARIES	5.7789			0.160528	0.156337	0.152025	0.148675	52.50	54.35



## SECTION I-B

									Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/11		2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
Goldman Sachs Group, Inc.	38143UQU8	01/31/11	01/31/26	100.000	VARIES	5.2476				0.145767	0.145219	0.144656	0.144078	48.17	52.01
Goldman Sachs Group, Inc.	38143UQZ7	01/31/11	01/31/18	100.000	VARIES	1.9815				0.018821	0.018386	0.017946	0.017502	6.16	6.41
Goldman Sachs Group, Inc.	38143URA1	01/31/11	01/31/16	100.000	VARIES	1.6251				0.008921	0.008642	0.008362	0.008430	2.91	3.03
Goldman Sachs Group, Inc.	38143URD5	02/28/11	02/28/17	100.000	0.000	4.0298				0.109507	0.112941	0.113964	0.118187	34.04	42.17
Goldman Sachs Group, Inc.	38143URJ2	02/28/11	02/28/17	100.000	0.000	4.1552				0.112914	0.116526	0.117654	0.122089	35.11	43.54
Goldman Sachs Group, Inc.	38143URW3	03/31/11	03/31/17	100.000	0.000	3.9998				0.111107	0.113329	0.115595	0.117907	30.31	41.62
Goldman Sachs Group, Inc.	38143URX1	03/31/11	03/31/17	100.000	0.000	3.9998				0.111107	0.113329	0.115595	0.117907	30.31	41.62
Goldman Sachs Group, Inc.	38143USM4	03/18/11	03/18/21	100.000	VARIES	5.2913				0.146983	0.147932	0.148906	0.149906	41.69	53.63
Goldman Sachs Group, Inc.	38143USN2	03/21/11	03/21/26	100.000	VARIES	6.0812				0.168924	0.165614	0.162204	0.158201	46.97	58.27
Goldman Sachs Group, Inc.	38143UST9	03/18/11	03/18/16	100.000	1.000	3.6798				0.102218	0.103587	0.104982	0.106403	29.07	37.83
Goldman Sachs Group, Inc.	38143USV4	03/23/11	03/23/16	100.000	VARIES	1.6343				0.009066	0.008781	0.008494	0.008564	2.49	3.09
Goldman Sachs Group, Inc.	38143UTC5	03/25/11	03/28/16	100.000	0.000	3.6702		0.101951	0.101983	0.103854	0.105760	0.107701		28.32	38.09
Goldman Sachs Group, Inc.	38143UTJ0	04/29/11	05/01/17	100.000	0.000	3.7497		0.104160	0.104182	0.106135	0.108125	0.110153		25.33	38.81
Goldman Sachs Group, Inc.	38143UTM3	04/29/11	04/29/17	100.000	0.000	3.7501			0.104172	0.106125	0.108115	0.110142		25.33	38.81
Goldman Sachs Group, Inc.	38143UTN1	04/13/11	04/13/21	100.000	VARIES	5.2207			0.145022	0.145907	0.146816	0.147748		37.48	52.83
Goldman Sachs Group, Inc.	38143UTY7	04/27/11	04/27/16	100.000	VARIES	1.6045				0.009238	0.008953	0.008666	0.008736	2.23	3.16
Goldman Sachs Group, Inc.	38143UUA7	04/29/11	04/29/21	100.000	VARIES	2.1672				0.017867	0.017171	0.016468	0.015756	4.28	5.97
Goldman Sachs Group, Inc.	38143UUF6	05/11/11	05/11/16	100.000	0.000	3.3748				0.093746	0.095328	0.096936	0.098572	21.64	34.77
Goldman Sachs Group, Inc.	38143UUJ8	05/31/11	05/31/17	100.000	0.000	3.9998				0.111107	0.113329	0.115595	0.117907	23.51	41.35
Goldman Sachs Group, Inc.	38143UUU3	05/31/11	05/31/26	100.000	VARIES	5.4943				0.152621	0.151091	0.149518	0.147902	32.16	54.01
Goldman Sachs Group, Inc.	38143UUY5	07/20/11	07/20/21	100.000	0.000	5.1298				0.142496	0.146151	0.149899		22.94	53.15
Goldman Sachs Group, Inc.	38143UVD0	06/06/11	06/06/26	100.000	VARIES	5.8161			0.161559	0.157775	0.153881	0.147954		33.02	55.85
Goldman Sachs Group, Inc.	38143UVG3	06/07/11	06/07/21	100.000	VARIES	2.2754				0.018651	0.017892	0.017125	0.016348	3.79	6.27
Goldman Sachs Group, Inc.	38143UVH1	06/30/11	06/30/17	100.000	0.000	3.7799				0.104998	0.106982	0.109004	0.111064	19.01	38.88
Goldman Sachs Group, Inc.	38143UVK4	06/16/11	06/16/26	100.000	VARIES	5.4946				0.152628	0.151098	0.149525	0.147910	29.74	54.06
Goldman Sachs Group, Inc.	38143UVS7	06/13/11	06/13/16	100.000	0.000	3.6198				0.100552	0.102372	0.104225	0.106111	19.94	37.25
Goldman Sachs Group, Inc.	38143UVT5	06/13/11	06/13/17	100.000	0.000	4.0901				0.113614	0.115937	0.118308	0.120728	22.54	42.25
Goldman Sachs Group, Inc.	38143UVV0	06/17/11	06/17/16	100.000	VARIES	2.0754				0.013207	0.012686	0.012160	0.012286	2.55	4.47
Goldman Sachs Group, Inc.	38143UWD9	06/30/11	06/30/26	100.000	VARIES	5.6453			0.156815	0.155557	0.154263	0.152933		28.38	55.76
Goldman Sachs Group, Inc.	38143UWL1	07/29/11	07/29/26	100.000	VARIES	5.3945					0.149849	0.148272	0.146652	22.78	53.18
Goldman Sachs Group, Inc.	38143UWM9	08/04/11	07/31/17	100.000	0.000	3.7994				0.103245	0.106319	0.107161		15.49	38.95
Goldman Sachs Group, Inc.	38143UXB2	08/15/11	08/15/26	100.000	VARIES	5.8794				0.163318	0.159954	0.156490		22.21	57.26
Goldman Sachs Group, Inc.	38143UXG1	08/31/11	01/31/17	100.000	0.000	3.7498				0.104161	0.105789	0.107772		12.60	38.34
Goldman Sachs Group, Inc.	38143UZA2	11/04/11	11/04/14	100.000	VARIES	2.8486					0.011684	0.011365	0.011041	.67	4.11
Goldman Sachs Group, Inc.	38143UZJ3	11/30/11	06/02/17	100.000	0.000	5.4499		0.151387		0.151433	0.155559	0.159798		4.69	55.50
Goldman Sachs Group, Inc.	38143UZL8	11/14/11	11/14/14	100.000	VARIES	3.0057				0.016270	0.015802	0.015327		.76	5.73
Goldman Sachs Group, Inc.	38143UZM6	11/30/11	11/30/26	100.000	VARIES	7.1413				0.198371	0.197271	0.196133		6.15	71.15
Goldman Sachs Group, Inc.	38143UZV6	11/18/11	11/18/13	100.000	0.000	2.3999				0.066665	0.067465	0.068275		2.87	24.21
Goldman Sachs Group, Inc.	38143YAA1	03/07/05	03/07/11	100.000	0.000	4.6499			0.166322					10.98	
Goldman Sachs Group, Inc.	38145K853	01/02/09	01/04/11	100.000	0.000	5.6831			0.171764					.52	
Goldman Sachs Group, Inc.	38145T292	11/25/09	11/28/11	100.000	0.000	1.6731			0.047265	0.047660				15.53	
Goldman Sachs Group, Inc.	38145T573	08/10/09	08/10/12	100.000	0.000	3.4194			0.098261	0.099941	0.101650	0.103388		36.15	22.57
Goldman Sachs Group, Inc.	38145T656	09/03/09	09/04/12	100.000	0.000	3.3182			0.095266	0.096846	0.098453	0.100086		34.95	24.22

## 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st Period	2011 2nd Period	2011 3rd 2012 1st	2012 2nd Period	2012 3rd Period	-----	
													2011	2012
Goldman Sachs Group, Inc.	38145T854	07/31/09	07/31/12	100.000	0.000	3.6701		0.105724	0.107664	0.109639	0.111651	39.00	23.28	
Goldman Sachs Group, Inc.	38145T888	08/11/09	12/11/12	100.000	0.000	3.6196		0.105476	0.107385	0.109329	0.111307	38.39	37.53	
Goldman Sachs Group, Inc.	38145X202	06/25/10	07/05/11	100.000	0.000	0.9491		0.026372	0.026497			4.87		
Goldman Sachs Group, Inc.	38145X632	08/06/10	08/15/11	100.000	0.000	0.7273		0.020208	0.020282			4.54		
Goldman Sachs Group, Inc.	38146R386	10/17/11	10/20/14	100.000	0.000	4.3497			0.120827	0.120871	0.123500	0.126186	8.94	44.36
Graphic Packaging Intl	38869PAE4	06/16/09	06/15/17	97.292	9.500	9.9998	3.72	0.007363	0.007732	0.008118	0.008524	0.008950	2.73	3.01
Graphic Packaging Intl	38869PAF1	06/16/09	06/15/17	97.292	9.500	9.9998	3.72	0.007363	0.007732	0.008118	0.008524	0.008950	2.73	3.01
Great Plains Energy, Inc.	391164803	05/18/09	06/15/42	100.000	VARIES	11.2196		0.314534	0.315036	0.317382	0.319859	0.321587	114.95	116.69
Great Plains Energy, Inc.	391164AC4	05/18/09	06/15/42	100.000	VARIES	11.2196		0.314534	0.315036	0.317382	0.319859	0.321587	114.95	116.69
Griffon Corporation	398433AA0	07/18/03	07/18/23	100.000	VARIES	8.5003		0.334992	0.344508	0.353668	0.363219	0.373175	125.35	132.22
Griffon Corporation	398433AB8	07/18/03	07/18/23	100.000	VARIES	8.5003		0.334992	0.344508	0.353668	0.363219	0.373175	125.35	132.22
HCA Inc.	404119AY5	11/17/06	11/15/16*	100.000	9.625	N/A		0.282264	0.282313				66.34*	
HCA Inc.	404119AZ2	11/17/06	11/15/16*	100.000	9.625	N/A		0.282264	0.282313				66.34*	
HCA Inc.	404119BA6	11/17/06	11/15/16*	100.000	9.625	N/A		0.282264	0.282313				66.34*	
HSBC USA, Inc.	4042K02W4	06/29/10	06/29/12	100.000	0.000	1.2997		0.036339	0.036576	0.036813			13.13	6.55
HSBC USA, Inc.	4042K03B9	07/30/10	07/30/15	100.000	2.350	2.3499		0.065278	0.065278	0.065278	0.065278	0.065278	23.50	23.50
HSBC USA, Inc.	4042K03W3	07/30/10	08/01/13	100.000	2.350	2.3499		0.065278	0.065278	0.065278	0.065278	0.065278	23.50	23.50
HSBC USA, Inc.	4042K04T9	08/17/10	08/16/13	100.000	0.000	1.2967		0.036020	0.036252	0.036487	0.036723	0.036962	13.07	13.24
HSBC USA, Inc.	4042K04U6	08/31/10	08/29/13	100.000	1.300	1.2999		0.035519	0.035714	0.035326	0.035714	0.035519	12.98	13.02
HSBC USA, Inc.	4042K04V4	08/17/10	08/17/16	100.000	2.350	2.3499		0.065278	0.065278	0.065278	0.065278	0.065278	23.50	23.50
HSBC USA, Inc.	4042K0A88	10/15/09	10/14/11	100.000	0.000	1.4462		0.040756	0.041051				11.59	
HSBC USA, Inc.	4042K0B53	10/22/09	10/21/11	100.000	0.000	1.5163		0.042759	0.043084				12.46	
HSBC USA, Inc.	4042K0C60	11/04/09	11/03/11	100.000	0.000	1.4560		0.041036	0.041335				12.45	
HSBC USA, Inc.	4042K0E50	11/20/09	11/21/11	100.000	0.000	1.1974		0.033664	0.033866				10.81	
HSBC USA, Inc.	4042K0J22	12/23/09	12/22/11	100.000	0.000	1.3953		0.039300	0.039574				13.84	
HSBC USA, Inc.	4042K0P66	02/26/10	02/26/20	100.000	4.350	4.3499		0.120833	0.120833	0.120833	0.120833	0.120833	43.50	43.50
HSBC USA, Inc.	4042K0R49	03/31/10	03/31/16	100.000	3.250	3.2499		0.090278	0.090278	0.090278	0.090278	0.090278	32.50	32.50
HSBC USA, Inc.	4042K0T54	04/06/10	04/05/13	100.000	0.000	2.0440		0.057356	0.057942	0.058535	0.059133	0.059737	20.86	21.28
HSBC USA, Inc.	4042K0UD5	01/30/09	07/31/14	100.000	0.000	2.4845		0.070067	0.072114	0.071819	0.073510	0.073615	26.21	26.87
HSBC USA, Inc.	4042K0UX1	02/27/09	08/26/14	100.000	0.000	3.0323		0.088116	0.089452	0.090808	0.092185	0.093582	32.30	33.29
HSBC USA, Inc.	4042K0VV4	03/31/09	09/30/14	100.000	0.000	3.3762		0.098616	0.100280	0.101973	0.103695	0.105445	36.11	37.34
HSBC USA, Inc.	4042K0W35	04/27/10	04/22/14	100.000	0.000	2.6880		0.075645	0.076662	0.077692	0.078736	0.079794	27.56	28.30
HSBC USA, Inc.	4042K0W84	05/27/10	05/27/16	100.000	0.000	2.8554		0.080450	0.081598	0.082763	0.083945	0.085143	29.25	30.09
HSBC USA, Inc.	4042K0WU5	05/05/09	05/05/11	100.000	VARIES	1.9852		0.055076					6.83	
HSBC USA, Inc.	4042K0XJ9	06/12/09	06/12/13	100.000	0.000	3.7732		0.110857	0.112948	0.115079	0.117250	0.119462	40.37	41.90
HSBC USA, Inc.	4042K0Y82	05/26/10	05/27/14	100.000	0.000	2.8563		0.080483	0.081632	0.082798	0.083980	0.085180	29.26	30.10
HSBC USA, Inc.	4042K0YF6	07/29/09	07/29/11	100.000	0.000	1.4379		0.040519	0.040810				8.48	
HSBC USA, Inc.	4042K0YZ2	09/10/09	09/09/11	100.000	0.000	1.1978		0.033673	0.033875				8.39	
HSBC USA, Inc.	4042K1AK9	11/30/10	11/29/12	100.000	0.000	1.1550		0.032086	0.032270	0.032456	0.032644		11.60	10.68
HSBC USA, Inc.	4042K1AL7	11/18/10	11/19/15	100.000	2.530	2.5299		0.070278	0.070278	0.070278	0.070278	0.070278	25.30	25.30
HSBC USA, Inc.	4042K1AN3	11/18/10	11/19/12	100.000	0.000	1.0998		0.030552	0.030720	0.030889	0.031059		11.04	9.85

\* Called in 2011; 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st	2011 2nd	2011 3rd	2012 2nd	2012 3rd	2011	2012
								Period	Period	Period	Period	Period		
HSBC USA, Inc.	4042K1BL6	12/29/10	12/28/12	100.000	0.000	1.3010		0.036141	0.036375	0.036612	0.036850		13.05	13.11
HSBC USA, Inc.	4042K1BQ5	01/24/11	01/24/18	100.000	0.000	3.6480			0.101334	0.103182	0.105064	0.106980	34.44	38.08
HSBC USA, Inc.	4042K1CG6	01/31/11	01/31/13	100.000	0.000	1.2570			0.034919	0.035139	0.035360	0.035582	11.59	12.76
HSBC USA, Inc.	4042K1CU5	02/03/11	02/05/18	100.000	2.250	3.7875		0.105211	0.105220	0.106029	0.106853	0.107693	34.63	38.56
HSBC USA, Inc.	4042K1DR1	02/28/11	02/28/13	100.000	0.000	1.3600			0.036958	0.037618	0.037463	0.038343	11.43	13.83
HSBC USA, Inc.	4042K1DS9	02/28/11	02/28/13	100.000	0.000	1.3600			0.036958	0.037618	0.037463	0.038343	11.43	13.83
HSBC USA, Inc.	4042K1DX8	02/11/11	02/11/13	100.000	0.000	1.4687			0.040798	0.041098	0.041400	0.041704	13.10	14.93
HSBC USA, Inc.	4042K1ED1	03/04/11	03/03/16	100.000	3.210	3.2099			0.089167	0.089167	0.089167	0.089167	26.48	32.10
HSBC USA, Inc.	4042K1EP4	03/30/11	03/28/13	100.000	0.000	1.3746			0.038185	0.038445	0.038709	0.038975	10.37	13.94
HSBC USA, Inc.	4042K1EQ2	03/30/11	03/28/13	100.000	0.000	1.3746			0.038185	0.038445	0.038709	0.038975	10.37	13.94
HSBC USA, Inc.	4042K1FE8	03/24/11	03/24/18	100.000	VARIES	3.9708			0.110302	0.110423	0.110548	0.110529	30.57	39.79
HSBC USA, Inc.	4042K1GC1	04/29/11	05/01/13	100.000	0.000	1.2550		0.034863	0.034865	0.035084	0.035304	0.035526	8.45	12.70
HSBC USA, Inc.	4042K1GG2	05/04/11	05/04/18	100.000	VARIES	3.6984			0.102734	0.102579	0.102421	0.102445	24.34	36.89
HSBC USA, Inc.	4042K1GP2	05/06/11	05/06/16	100.000	2.990	2.9899			0.083056	0.083056	0.083056	0.083056	19.52	29.90
HSBC USA, Inc.	4042K1GR8	05/31/11	05/30/13	100.000	0.000	1.1609			0.031548	0.032079	0.031914	0.032631	6.80	11.73
HSBC USA, Inc.	4042K1HR7	05/23/11	05/23/13	100.000	0.000	1.1588			0.032191	0.032378	0.032566	0.032754	7.02	11.70
HSBC USA, Inc.	4042K1HW6	06/21/11	06/20/13	100.000	0.000	1.0989			0.030527	0.030693	0.030862	0.031032	5.80	11.08
HSBC USA, Inc.	4042K1HX4	06/10/11	06/10/19	100.000	VARIES	3.5773			0.099372	0.099162	0.098948	0.098975	19.97	35.66
HSBC USA, Inc.	4042K1JT1	06/13/11	06/13/18	100.000	VARIES	3.3850			0.094028	0.093151	0.092260	0.092394	18.60	33.36
HSBC USA, Inc.	4042K1KE2	07/29/11	07/31/17	100.000	0.000	2.9725			0.082572	0.082586	0.083813	0.085059	12.64	30.33
HSBC USA, Inc.	4042K1KG7	07/29/11	07/31/17	100.000	0.000	2.9725			0.082572	0.082586	0.083813	0.085059	12.64	30.33
HSBC USA, Inc.	4042K1KK8	07/13/11	01/11/13	100.000	0.000	0.6516				0.018101	0.018159	0.018218	3.04	6.55
HSBC USA, Inc.	4042K1NJ8	09/30/11	10/02/14	100.000	1.967	1.9669			0.054639	0.054639	0.054639	0.054639	4.97	19.67
HSBC USA, Inc.	4042K1NQ2	10/13/11	10/15/13	100.000	0.000	1.5548			0.043189	0.043193	0.043529	0.043867	3.37	15.66
HSBC USA, Inc.	4042K1TC7	11/30/11	11/30/21	100.000	VARIES	4.1952				0.116536	0.114319	0.112056	3.61	41.42
John Hancock Life Ins Co	41013MBT6	10/29/02	04/15/15	50.000	0.000	5.6403	287.84	0.121982	0.125423	0.128960	0.132597	0.136336	45.06	47.64
Harrisburg, PA	414738NS9	12/28/95	04/01/11	35.259	0.000	6.9490	630.62	0.186547					16.79	
Harrisburg, PA	414738NT7	12/28/95	04/01/12	32.621	0.000	7.0092	591.41	0.175585	0.181739	0.188108			65.45	16.93
Harrisburg, PA	414738NU4	12/28/95	04/01/13	30.247	0.000	7.0491	553.32	0.164672	0.170476	0.176484	0.182705	0.189144	61.39	65.79
Harrisburg, PA	414738NV2	12/28/95	04/01/14	27.925	0.000	7.1092	517.76	0.154645	0.160142	0.165834	0.171729	0.177833	57.67	61.84
Harrisburg, PA	414738NW0	12/28/95	04/01/15	25.992	0.000	7.1193	483.01	0.144352	0.149490	0.154811	0.160322	0.166029	53.83	57.73
Harrisburg, PA	414738NX8	12/28/95	04/01/16	24.047	0.000	7.1593	450.86	0.135067	0.139902	0.144910	0.150098	0.155471	50.38	54.05
Harrisburg, PA	414738NY6	12/28/95	04/01/17	22.322	0.000	7.1792	420.38	0.126086	0.130612	0.135300	0.140157	0.145188	47.03	50.47
Harrisburg, PA	414738NZ3	12/28/95	04/01/18	20.535	0.000	7.2393	391.90	0.117968	0.122238	0.126663	0.131247	0.135998	44.02	47.26
Harrisburg, PA	414738PA6	12/28/95	04/01/19	19.125	0.000	7.2394	365.00	0.109871	0.113848	0.117969	0.122239	0.126663	41.00	44.02
Hartford Life Insurance	41659LAS0	08/16/07	08/16/17	100.000	0.000	5.7021		0.187494	0.192839	0.198337	0.203992	0.209808	69.92	73.97
Hartford Life Insurance	4165X2AA4	12/22/06	12/22/11	100.000	0.000	4.8221		0.162073	0.165980				57.59	
Hartford Life Insurance	4165X2AB2	12/22/06	12/22/11	100.000	2.000	4.8220		0.150406	0.152693				53.20	
Hartford Life Insurance	4165X2AC0	01/23/07	01/23/13	100.000	0.000	4.9060		0.161474	0.165435	0.169493	0.173650	0.177910	60.11	63.10
Hartford Life Insurance	4165X2AE6	02/06/07	02/06/13	100.000	0.000	4.9496		0.163152	0.167190	0.171327	0.175567	0.179912	60.65	63.69
Hartford Life Insurance	4165X2AG1	02/20/07	02/20/13	100.000	0.000	4.8472		0.159217	0.163076	0.167028	0.171077	0.175223	59.04	61.93
Hartford Life Insurance	4165X2AJ5	03/05/07	03/05/13	100.000	0.000	4.6977		0.153523	0.157129	0.160820	0.164598	0.168464	56.76	59.46
Hartford Life Insurance	4165X2AL0	03/06/07	09/20/12	100.000	0.000	4.6360		0.151459	0.154970	0.158562	0.162238		55.87	41.73

## 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
Hartford Life Insurance	4165X2AM8	03/19/07	03/19/13	100.000	0.000	4.8023		0.157501	0.161283	0.165156	0.169122	0.173183	58.16	60.99
Hartford Life Insurance	4165X2AP1	04/23/07	04/23/14	100.000	0.000	4.5737		0.148835	0.152239	0.155720	0.159281	0.162924	54.66	57.19
Hartford Life Insurance	4165X2AQ9	04/23/07	04/23/12	100.000	0.000	4.5578		0.148237	0.151616	0.155071			54.44	17.37
Hartford Life Insurance	4165X2AR7	05/07/07	05/07/13	100.000	0.000	4.6205		0.150601	0.154080	0.157640	0.161282	0.165008	55.22	57.80
Hartford Life Insurance	4165X2AT3	06/11/07	06/11/14	100.000	0.000	5.0297		0.166247	0.170428	0.174714	0.179108	0.183613	60.77	63.87
Hartford Life Insurance	4165X2AU0	07/02/07	07/02/14	100.000	0.000	5.2090		0.168832	0.173229	0.177741	0.182370	0.187120	63.17	66.50
Hartford Life Insurance	4165X2AV8	07/23/07	07/23/14	100.000	0.000	5.1914		0.168175	0.172540	0.177019	0.181614	0.186328	62.73	66.02
Hartford Life Insurance	4165X2AW6	08/13/07	08/13/14	100.000	0.000	5.1603		0.167017	0.171327	0.175747	0.180282	0.184934	62.11	65.35
Hartford Life Insurance	4165X2AX4	09/04/07	09/04/14	100.000	0.000	5.1515		0.166689	0.170982	0.175386	0.179904	0.184538	61.80	65.02
Hartford Life Insurance	4165X2AZ9	10/29/07	10/29/12	100.000	0.000	4.3252		0.136603	0.139558	0.142576	0.145659		50.08	43.04
Hartford Life Insurance	4165X2BA3	11/19/07	11/19/12	100.000	0.000	4.3476		0.137402	0.140389	0.143441	0.146559		50.26	46.18
Hartford Life Insurance	4165X2BB1	12/10/07	12/10/12	100.000	0.000	4.1902		0.131815	0.134577	0.137397	0.140275		48.07	47.10
Hartford Life Insurance	4165X2BD7	01/30/08	01/30/13	100.000	0.000	3.6931		0.112414	0.114490	0.116604	0.118757	0.120950	41.48	43.02
Hartford Life Insurance	4165X2BH8	07/02/08	06/25/13	100.000	0.000	4.4925		0.139333	0.142463	0.145663	0.148935	0.152280	50.76	53.07
Hartford Life Insurance	4165X2BJ4	07/09/08	07/09/15	100.000	0.000	4.1028		0.123611	0.126146	0.128734	0.131375	0.134070	45.84	47.74
Hartford Life Insurance	4165X2BK1	07/24/08	01/15/13	100.000	0.000	4.5364		0.137688	0.140811	0.144005	0.147272	0.150612	51.18	53.53
City of Hoboken	434110QH8	08/28/03	04/01/27	19.107	0.000	7.1397	128.80	0.062327	0.064552	0.066856	0.069243	0.071715	23.25	24.94
City of Hoboken	434110QJ4	08/28/03	04/01/28	17.813	0.000	7.1396	120.08	0.058105	0.060179	0.062327	0.064552	0.066856	21.67	23.25
City of Hoboken	434110QK1	08/28/03	04/01/29	16.606	0.000	7.1397	111.94	0.054168	0.056102	0.058105	0.060179	0.062327	20.20	21.67
City of Hoboken	434110QL9	08/28/03	04/01/30	15.481	0.000	7.1397	104.36	0.050498	0.052301	0.054168	0.056102	0.058105	18.83	20.20
City of Hoboken	434110QM7	08/28/03	04/01/31	14.432	0.000	7.1397	97.29	0.047077	0.048758	0.050498	0.052301	0.054168	17.56	18.83
City of Hoboken	434110QN5	08/28/03	04/01/32	13.454	0.000	7.1398	90.70	0.043887	0.045454	0.047077	0.048757	0.050498	16.37	17.56
City of Hoboken	434110QP0	08/28/03	04/01/33	12.543	0.000	7.1396	84.55	0.040914	0.042375	0.043888	0.045455	0.047077	15.26	16.37
Hologic, Inc.	436440AA9	12/10/07	12/15/37	100.000	VARIES	9.1269		0.311173	0.321101	0.333261	0.345976	0.361245	115.77	124.78
Hornbeck Offshore SVCS	440543AF3	08/17/09	09/01/17	97.123	8.000	8.5012	3.66	0.007774	0.008104	0.008449	0.008808	0.009182	2.94	3.19
Hornbeck Offshore SVCS	440543AG1	08/17/09	09/01/17	97.123	8.000	8.5012	3.66	0.007774	0.008104	0.008449	0.008808	0.009182	2.94	3.19
Hornbeck Offshore SVCS	440543AH9	08/17/09	09/01/17	97.123	8.000	8.5012	3.66	0.007774	0.008104	0.008449	0.008808	0.009182	2.94	3.19
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	30.41	0.054735	0.063055				8.59*	
Hovnanian Enterprises	442488BE1	12/03/08	05/01/17*	62.974	18.000	30.4024	30.41	0.054735	0.063055				8.59*	
Hovnanian Enterprises	442488BF8	10/20/09	10/15/16	98.208	10.625	10.9992	2.21	0.005468	0.005768	0.006086	0.006420	0.006773	2.07	2.30
Hovnanian Enterprises	442488BG6	10/20/09	10/15/16	98.208	10.625	10.9992	2.21	0.005468	0.005768	0.006086	0.006420	0.006773	2.07	2.30
Hovnanian Enterprises	442488BH4	10/20/09	10/15/16	98.208	10.625	10.9992	2.21	0.005468	0.005768	0.006086	0.006420	0.006773	2.07	2.30
Hovnanian Enterprises	442488BK7	02/14/11	10/15/15	97.453	11.875	12.6129		0.011573	0.011821	0.012567	0.013359	0.014202	3.79	4.79
Hovnanian Enterpiness	442488BL5	11/01/11	11/01/21	53.000	5.000	13.8062				0.203258	0.207702	0.212452	12.20	74.52
Hovnanian Enterpiseses	442488BM3	11/01/11	11/01/21	42.000	2.000	12.1926				0.142247	0.147532	0.153140	8.53	52.81
Hudson CNTY NJ Impt Auth	443731BV5	12/29/10	01/01/14	98.987	3.500	3.8602	.02	0.008921	0.009094	0.009269	0.009448		3.24	3.37
Hudson CNTY NJ Impt Auth	443731BW3	12/29/10	01/01/15	98.689	4.000	4.3602	.02	0.008421	0.008605	0.008792	0.008984		3.06	3.20
Illinois Stud Asst Comm.	452281JD1	10/27/10	04/25/23	95.305	1.200	N/A		0.011874	0.011974	0.012076	0.012179	0.012283	4.31	4.38
Insignia Financing I	45766X304	11/01/96	09/30/16	100.000	6.500	6.4999		0.178571	0.177596	0.177596	0.177596	0.178571	64.91	65.09

\* Called in 2011; 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
								-----					-----	
Interface, Inc.	458665AL0	06/05/09	11/01/13	96.301	11.375	12.4916	11.04	0.021564	0.022911	0.024342	0.025863	0.027478	8.17	9.22
Interface, Inc.	458665AM8	06/05/09	11/01/13	96.301	11.375	12.4916	11.04	0.021564	0.022911	0.024342	0.025863	0.027478	8.17	9.22
Interface, Inc.	458665AN6	06/05/09	11/01/13	96.301	11.375	12.4916	11.04	0.021564	0.022911	0.024342	0.025863	0.027478	8.17	9.22
Intl Bnk for Reconstr	459056GN1	03/06/85	02/15/11	5.992	0.000	11.1468	927.17	0.286913					12.91	
Intl Bnk for Reconstr	459056GP6	03/06/85	08/15/11	5.676	0.000	11.1466	878.22	0.271761	0.291663				65.02	
Intl Bnk for Reconstr	459056GQ4	03/06/85	02/15/12	5.445	0.000	11.0969	831.64	0.256448	0.275163	0.285695			101.06	12.86
Intl Bnk for Reconstr	459056GR2	03/06/85	08/15/12	5.159	0.000	11.0967	787.92	0.242964	0.260695	0.270673	0.288831		95.74	64.75
Intl Bnk for Reconstr	459056GS0	03/06/85	02/15/13	5.019	0.000	10.9967	746.79	0.228659	0.245230	0.254495	0.271439	0.283251	90.05	100.23
Intl Bnk for Reconstr	459056GT8	03/06/85	08/15/13	4.757	0.000	10.9970	707.86	0.216746	0.232454	0.241237	0.257298	0.268495	85.36	95.00
Intl Bnk for Reconstr	459056GU5	03/06/85	02/15/14	4.634	0.000	10.8975	671.83	0.204263	0.218963	0.227129	0.242136	0.252555	80.39	89.39
Intl Bnk for Reconstr	459056GV3	03/06/85	08/15/14	4.395	0.000	10.8971	637.12	0.193704	0.207644	0.215388	0.229619	0.239498	76.24	84.77
Intl Bnk for Reconstr	459056GW1	03/06/85	02/15/15	4.349	0.000	10.7474	606.18	0.182334	0.195316	0.202456	0.215680	0.224800	71.70	79.61
Intl Bnk for Reconstr	459056HY6	01/07/86	02/15/16	5.299	0.000	9.9989	553.80	0.158872	0.169580	0.175155	0.185933	0.193106	62.19	68.56
Intl Bnk for Reconstr	459056JJ7	01/07/86	02/15/11	7.569	0.000	10.5487	912.06	0.272289					12.25	
Intl Bnk for Reconstr	459056JK4	01/07/86	02/15/12	6.915	0.000	10.4986	822.58	0.244696	0.261809	0.271060			96.08	12.20
Intl Bnk for Reconstr	459056JL2	01/07/86	02/15/13	6.323	0.000	10.4488	742.57	0.220109	0.235447	0.243709	0.259259	0.269838	86.40	95.66
Intl Bnk for Reconstr	459056JM0	01/07/86	02/15/14	5.865	0.000	10.3490	671.28	0.197551	0.211217	0.218525	0.232358	0.241725	77.50	85.72
Intl Bnk for Reconstr	459056JN8	01/07/86	02/15/15	5.604	0.000	10.1490	609.02	0.176645	0.188685	0.195028	0.207176	0.215323	69.21	76.41
Interval Acquisiti Corp.	46113VAA6	08/20/08	09/01/16	91.022	9.500	11.2256	18.87	0.024891	0.026288	0.027764	0.029322	0.030968	9.56	10.66
Interval Acquisiti Corp.	46113VAB4	08/20/08	09/01/16	91.022	9.500	11.2256	18.87	0.024891	0.026288	0.027764	0.029322	0.030968	9.56	10.66
Irvington Township, NJ	464080JN1	12/21/06	07/15/11	79.066	0.000	5.2093	182.03	0.137451	0.141031				27.31	
Irvington Township, NJ	464080JP6	12/21/06	07/15/12	75.184	0.000	5.1894	172.37	0.130112	0.133488	0.136951	0.140505		48.58	27.21
Irvington Township, NJ	464080JQ4	12/21/06	07/15/13	71.337	0.000	5.2095	164.24	0.124021	0.127251	0.130566	0.133967	0.137457	46.32	48.76
Irvington Township, NJ	464080JR2	12/21/06	07/15/14	67.412	0.000	5.2795	157.49	0.119062	0.122205	0.125431	0.128742	0.132140	44.49	46.86
Irvington Township, NJ	464080JS0	12/21/06	07/15/15	63.882	0.000	5.2996	149.86	0.113335	0.116338	0.119421	0.122585	0.125833	42.35	44.63
Irvington Township, NJ	464080JT8	12/21/06	07/15/16	60.176	0.000	5.3796	143.51	0.108674	0.111597	0.114598	0.117681	0.120846	40.63	42.85
Irvington Township, NJ	464080JU5	12/21/06	07/15/17	56.947	0.000	5.3997	136.36	0.103298	0.106087	0.108951	0.111893	0.114914	38.63	40.74
Irvington Township, NJ	464080JV3	12/21/06	07/15/18	53.750	0.000	5.4396	129.75	0.098356	0.101031	0.103779	0.106602	0.109501	36.79	38.82
Itron Inc.	465741AJ5	08/04/06	08/01/26*	100.000	VARIES	N/A		0.250419	0.257096	0.264019			69.37*	
Ivax Corporation	465823AK8	12/22/04	12/15/24	98.500	VARIES	5.7510		0.199850	0.204099	0.208471	0.212968	0.217594	72.85	76.00
Ivax Corporation	465823AN2	12/22/04	12/15/24	98.500	VARIES	5.7510		0.199850	0.204099	0.208471	0.212968	0.217594	72.85	76.00
Ivax Corporation	465823AP7	05/09/05	05/15/25	100.000	VARIES	6.9833		0.264102	0.271869	0.279907	0.288225	0.296495	97.20	103.03
Ivax Corporation	465823AQ5	05/09/05	05/15/25	100.000	VARIES	6.9833		0.264102	0.271869	0.279907	0.288225	0.296495	97.20	103.03
JP Morgan Chase & Co.	46623EBY4	11/01/04	11/01/11	100.000	VARIES	4.4004		0.122131	0.122182				36.65	
JP Morgan Chase & Co.	46625H241	07/31/09	07/31/14	100.000	0.000	5.8937		0.173506	0.178619	0.183883	0.189301	0.194880	64.95	68.83
JP Morgan Chase & Co.	46625H266	05/29/09	05/29/15	100.000	1.500	5.0865		0.149090	0.151822	0.154624	0.157497	0.160442	54.34	56.37
JP Morgan Chase & Co.	46625H563	10/31/08	10/31/13	100.000	0.000	7.5853		0.244535	0.253809	0.263436	0.273427	0.283797	90.85	97.88
JP Morgan Chase & Co.	46625H647	07/31/08	07/31/13	100.000	0.000	5.9091		0.184418	0.189867	0.195477	0.201252	0.207198	69.04	73.18
JP Morgan Chase & Co.	46625HCF5	03/23/05	03/22/12	100.000	0.000	4.9619		0.180456	0.184933	0.189521			66.67	15.35
JP Morgan Chase & Co.	46625HCL2	05/31/05	05/31/12	100.000	0.000	4.6009		0.164134	0.167910	0.171773			60.00	25.59
JP Morgan Chase & Co.	46625HCQ1	06/22/05	06/22/11	100.000	0.000	4.6504		0.166344					28.44	

\* Called in 2011; 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
JP Morgan Chase & Co.	46625HDP2	11/29/05	11/29/11	100.000	0.000	5.1216		0.183200	0.187892				60.93	
JP Morgan Chase & Co.	46625HFT2	04/28/06	04/28/11	100.000	0.000	5.6132		0.200035					23.40	
JP Morgan Chase & Co.	46625HFU9	04/26/06	04/26/13	100.000	0.000	5.6025		0.199558	0.205148	0.210895	0.216802	0.222876	73.58	77.76
JP Morgan Chase & Co.	4662A02C4	07/20/10	09/20/11	100.000	7.000	1.1426		0.031430	0.030499				7.97	
JP Morgan Chase & Co.	46634E783	12/24/09	06/23/15	100.000	0.000	3.6045		0.103759	0.105629	0.107533	0.109471	0.111444	37.72	39.09
Jackson CNTYS SD#165, IL	466484EV0	06/28/07	12/01/11	78.317	0.000	5.5991	167.52	0.147176	0.151296				49.31	
Jackson CNTYS SD#165, IL	466484EW8	06/28/07	12/01/12	74.109	0.000	5.5992	158.52	0.139271	0.143170	0.147178	0.151299		51.08	49.31
Jackson CNTYS SD#165, IL	466484EX6	06/28/07	12/01/13	69.690	0.000	5.6993	151.97	0.133754	0.137565	0.141485	0.145517	0.149664	49.07	51.91
Jackson CNTYS SD#165, IL	466484EY4	06/28/07	12/01/14	65.644	0.000	5.7494	144.51	0.127307	0.130967	0.134732	0.138605	0.142589	46.71	49.44
Jackson CNTYS SD#165, IL	466484EZ1	06/28/07	12/01/15	61.520	0.000	5.8495	138.00	0.121793	0.125355	0.129021	0.132795	0.136679	44.70	47.36
Jackson CNTYS SD#165, IL	466484FA5	06/28/07	12/01/16	57.808	0.000	5.8995	130.89	0.115614	0.119025	0.122536	0.126150	0.129871	42.44	44.98
Jackson CNTYS SD#165, IL	466484FB3	06/28/07	12/01/17	53.993	0.000	5.9995	124.51	0.110182	0.113487	0.116892	0.120398	0.124010	40.46	42.93
Jackson CNTYS SD#165, IL	466484FC1	06/28/07	12/01/18	50.612	0.000	6.0496	117.78	0.104318	0.107473	0.110724	0.114073	0.117524	38.31	40.67
Jackson CNTYS SD#165, IL	466484FD9	06/28/07	12/01/19	47.112	0.000	6.1496	111.62	0.099038	0.102083	0.105222	0.108457	0.111792	36.39	38.66
Jackson CNTYS SD#165, IL	466484FE7	06/28/07	12/01/20	44.055	0.000	6.1997	105.30	0.093521	0.096420	0.099409	0.102490	0.105667	34.37	36.53
Jackson CNTYS SD#165, IL	466484FF4	06/28/07	12/01/21	41.157	0.000	6.2496	99.25	0.088219	0.090976	0.093819	0.096750	0.099774	32.42	34.48
Jackson CNTYS SD#165, IL	466484FG2	06/28/07	12/01/22	38.700	0.000	6.2497	93.32	0.082954	0.085546	0.088220	0.090976	0.093819	30.49	32.42
Jackson CNTYS SD#165, IL	466484FH0	06/28/07	12/01/23	36.102	0.000	6.2996	87.82	0.078133	0.080594	0.083132	0.085751	0.088452	28.72	30.56
Jackson CNTYS SD#165, IL	466484FJ6	06/28/07	12/01/24	33.931	0.000	6.2996	82.54	0.073434	0.075747	0.078133	0.080594	0.083132	26.99	28.72
Jackson CNTYS SD#165, IL	466484FK3	06/28/07	12/01/25	31.890	0.000	6.2997	77.57	0.069018	0.071191	0.073434	0.075747	0.078133	25.37	26.99
Jackson CNTYS SD#165, IL	466484FL1	06/28/07	12/01/26	29.691	0.000	6.3497	72.85	0.064877	0.066936	0.069061	0.071254	0.073516	23.85	25.39
Jackson CNTYS SD#165, IL	466484FM9	06/28/07	06/15/27	28.707	0.000	6.3499	70.42	0.062880	0.064877	0.066936	0.069062	0.071254	23.06	24.55
Jackson, TN	468826GP1	07/09/98	07/01/12	40.347	0.000	6.5999	503.72	0.166317	0.171806	0.177475			60.86	31.95
Jarden Corporation	471109AC2	04/30/09	05/01/16	97.401	8.000	8.5000	4.90	0.008789	0.009162	0.009551	0.009957	0.010381	3.28	3.56
Jefferson CNTYS #521, IL	474070GC7	11/30/07	12/01/11	106.275	VARIES	4.8730		0.137486	0.136437				45.18	
Jefferson CNTYS #521, IL	474070GD5	11/30/07	12/01/12	106.872	VARIES	4.9279		0.140681	0.139767	0.138831	0.137871		50.43	45.64
Jefferson CNTYS #521, IL	474070GE3	11/30/07	12/01/13	107.171	VARIES	5.0310		0.144825	0.144031	0.143217	0.142382	0.141527	51.95	51.36
Jefferson CNTYS #521, IL	474070GF0	11/30/07	12/01/14	105.427	VARIES	5.1337		0.147021	0.146517	0.146000	0.145469	0.144925	52.81	52.43
Jersey & Green County, IL	476538DL4	06/03/10	02/01/12	104.734	0.000	2.0437		0.059656	0.060265	0.060881			21.77	1.83
Jersey & Green County, IL	476538DM2	06/03/10	02/01/13	106.687	VARIES	2.3595		0.070192	0.071020	0.071858	0.067243	0.066398	25.67	24.22
Josephine County, OR	480890AA0	10/30/01	06/01/17	36.621	0.000	6.5496	295.15	0.119670	0.123589	0.127637	0.131817	0.136133	44.03	46.96
Josephine County, OR	480890AB8	10/30/01	06/01/18	33.518	0.000	6.6996	278.26	0.113528	0.117331	0.121262	0.125324	0.129522	41.79	44.63
Josephine County, OR	480890AL6	10/30/01	06/01/11	57.805	0.000	5.7994	398.47	0.156557					23.48	
Josephine County, OR	480890AM4	10/30/01	06/01/12	54.034	0.000	5.8995	380.65	0.150189	0.154619	0.159180			55.14	23.88
Josephine County, OR	480890AN2	10/30/01	06/01/13	50.411	0.000	5.9995	362.82	0.143760	0.148072	0.152514	0.157089	0.161802	52.79	56.01
Josephine County, OR	480890AP7	10/30/01	06/01/14	46.941	0.000	6.0994	345.06	0.137297	0.141485	0.145799	0.150246	0.154828	50.44	53.56
Josephine County, OR	480890AQ5	10/30/01	06/01/15	43.624	0.000	6.1996	327.45	0.130840	0.134896	0.139078	0.143389	0.147833	48.08	51.11
Josephine County, OR	480890AR3	10/30/01	06/01/16	40.464	0.000	6.2995	310.06	0.124410	0.128329	0.132371	0.136541	0.140841	45.73	48.66
JP Morgan Chase & Co.	48121CU95	10/31/08	04/29/11	100.000	0.000	5.5425		0.169812					20.04	
JP Morgan Chase & Co.	48121CV29	10/31/08	04/29/11	100.000	0.000	5.5425		0.169812					20.04	
JP Morgan Chase & Co.	48121CV94	10/31/08	10/31/13	100.000	0.000	7.5164		0.240655	0.245628	0.257660	0.264437	0.278923	89.81	96.87
JP Morgan Chase & Co.	48123J2D0	09/19/07	09/19/12	100.000	0.000	5.3736		0.175008	0.179710	0.184538	0.189497		64.82	48.50
JP Morgan Chase & Co.	48123J2E8	09/19/07	09/19/12	100.000	0.000	5.3736		0.175008	0.179710	0.184538	0.189497		64.82	48.50

## 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
								-----					-----	
JP Morgan Chase & Co.	48123J3L1	08/27/07	08/27/12	100.000	0.000	5.6034		0.183720	0.188868	0.194159	0.199599		68.36	46.80
JP Morgan Chase & Co.	48123J3N7	09/19/07	03/19/13	100.000	0.000	5.4833		0.179152	0.184064	0.189110	0.194295	0.199622	66.39	70.09
JP Morgan Chase & Co.	48123J4P1	09/28/07	03/28/13	100.000	0.000	5.4134		0.176508	0.181285	0.186192	0.191232	0.196408	65.30	68.89
JP Morgan Chase & Co.	48123J4Q9	09/28/07	09/28/12	100.000	0.000	5.3437		0.173880	0.178526	0.183296	0.188193		64.31	49.82
JP Morgan Chase & Co.	48123JA25	07/20/07	07/20/11	100.000	0.000	5.6219		0.184425	0.189609				37.63	
JP Morgan Chase & Co.	48123JBA6	06/30/06	06/28/11	100.000	0.000	5.8597		0.211013					37.35	
JP Morgan Chase & Co.	48123JEY1	09/29/06	09/30/13	100.000	0.000	5.3723		0.184512	0.189468	0.194558	0.199784	0.205151	68.23	71.95
JP Morgan Chase & Co.	48123JGD5	10/31/06	10/31/11	100.000	0.000	5.2930		0.181199	0.185994				55.04	
JP Morgan Chase & Co.	48123JGS2	10/31/06	04/30/14	100.000	0.000	5.3122		0.181992	0.186826	0.191788	0.196882	0.202112	66.98	70.59
JP Morgan Chase & Co.	48123JHN2	11/30/06	11/29/13	100.000	0.000	5.2614		0.179872	0.184603	0.189460	0.194444	0.199559	65.91	69.43
JP Morgan Chase & Co.	48123JHP7	11/30/06	11/30/11	100.000	0.000	5.0819		0.172546	0.176931				57.56	
JP Morgan Chase & Co.	48123JKR9	12/29/06	05/30/14	100.000	0.000	5.2900		0.180324	0.185094	0.189989	0.195015	0.200173	66.07	69.62
JP Morgan Chase & Co.	48123JKT5	12/29/06	12/30/11	100.000	0.000	5.1198		0.174115	0.178572				63.31	
JP Morgan Chase & Co.	48123JKV0	12/29/06	06/29/12	100.000	0.000	5.1597		0.175722	0.180256	0.184906			64.09	32.91
JP Morgan Chase & Co.	48123JMM8	01/31/07	01/30/15	100.000	0.000	5.6332		0.185902	0.194307	0.196522	0.204278	0.207749	71.02	75.08
JP Morgan Chase & Co.	48123JMQ9	01/31/07	07/31/12	100.000	0.000	5.4520		0.182821	0.187805	0.192924	0.198183		68.24	41.27
JP Morgan Chase & Co.	48123JPU7	02/28/07	02/27/15	100.000	0.000	5.3382		0.174410	0.182033	0.183844	0.190826	0.193790	66.24	69.82
JP Morgan Chase & Co.	48123JQ51	08/22/07	08/22/11	100.000	0.000	5.4140		0.176531	0.181310				41.64	
JP Morgan Chase & Co.	48123JQ69	08/22/07	08/22/11	100.000	0.000	5.4140		0.176531	0.181310				41.64	
JP Morgan Chase & Co.	48123JQ85	08/22/07	02/22/13	100.000	0.000	5.6831		0.186765	0.192072	0.197530	0.203143	0.208915	69.58	73.59
JP Morgan Chase & Co.	48123JQ93	07/31/07	07/29/11	100.000	0.000	5.3024		0.172304	0.176872				36.66	
JP Morgan Chase & Co.	48123JRG6	02/28/07	02/28/13	100.000	0.000	5.3427		0.177501	0.179271	0.186083	0.188977	0.197241	66.17	70.01
JP Morgan Chase & Co.	48123JRJ0	02/28/07	02/28/14	100.000	0.000	5.3423		0.177486	0.179256	0.186066	0.188960	0.197223	66.16	70.00
JP Morgan Chase & Co.	48123JRK7	02/28/07	02/28/14	100.000	0.000	5.3423		0.177486	0.179256	0.186066	0.188960	0.197223	66.16	70.00
JP Morgan Chase & Co.	48123JSB6	03/30/07	09/28/12	100.000	0.000	5.1229		0.169818	0.174168	0.178629	0.183204		62.74	48.52
JP Morgan Chase & Co.	48123JSD2	03/30/07	09/30/14	100.000	0.000	5.2522		0.174923	0.179517	0.184231	0.189069	0.194034	64.65	68.09
JP Morgan Chase & Co.	48123JTG4	04/02/07	03/29/12	100.000	0.000	5.1330		0.170189	0.174557	0.179037			62.87	15.76
JP Morgan Chase & Co.	48123JUZ0	04/30/07	10/31/14	100.000	0.000	5.3122		0.177283	0.181992	0.186826	0.191788	0.196882	65.25	68.76
JP Morgan Chase & Co.	48123JVA4	04/30/07	04/30/12	100.000	0.000	5.1529		0.171038	0.175445	0.179965			62.91	21.42
JP Morgan Chase & Co.	48123JVB2	04/18/07	10/31/11	100.000	0.000	5.2734		0.176067	0.180710				53.48	
JP Morgan Chase & Co.	48123JXK0	05/30/07	05/31/11	100.000	0.000	5.3526		0.178877					26.65	
JP Morgan Chase & Co.	48123JXL8	05/30/07	11/30/12	100.000	0.000	5.4518		0.182810	0.187793	0.192912	0.198171		67.02	64.41
JP Morgan Chase & Co.	48123JXM6	05/30/07	05/31/11	100.000	0.000	5.3526		0.178877					26.65	
JP Morgan Chase & Co.	48123JZV4	07/20/07	01/23/13	100.000	0.000	5.7512		0.189470	0.194918	0.200523	0.206289	0.212221	70.94	75.07
JP Morgan Chase & Co.	48123JZX0	07/20/07	07/20/11	100.000	0.000	5.6219		0.184425	0.189609				37.63	
JP Morgan Chase & Co.	48123L226	07/24/09	07/23/14	100.000	0.000	4.4937		0.130483	0.133415	0.136413	0.139478	0.142612	48.44	50.64
JP Morgan Chase & Co.	48123L3N2	07/02/09	07/02/14	100.000	VARIES	2.9362		0.081922	0.082770	0.083631	0.084110	0.084595	29.95	30.37
JP Morgan Chase & Co.	48123L3R3	07/20/09	07/20/14	100.000	VARIES	2.9075		0.080893	0.081559	0.082235	0.082400	0.082567	29.46	29.69
JP Morgan Chase & Co.	48123L4J0	08/31/09	08/31/12	100.000	0.000	2.6618		0.075502	0.075259	0.077099	0.077276		27.71	18.77
JP Morgan Chase & Co.	48123L6J8	09/30/09	09/28/12	100.000	0.000	2.5609		0.072962	0.073896	0.074842	0.075801		26.61	20.16
JP Morgan Chase & Co.	48123LAR5	06/13/08	12/13/12	100.000	0.000	5.2410		0.165685	0.170027	0.174483	0.179055		60.59	60.50
JP Morgan Chase & Co.	48123LC36	02/27/09	02/27/14	100.000	0.000	5.9738		0.181258	0.186672	0.192247	0.197990	0.203904	67.59	71.69
JP Morgan Chase & Co.	48123LC44	02/27/09	02/27/15	100.000	0.000	6.1636		0.187534	0.193313	0.199271	0.205412	0.211742	70.01	74.39

## 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								-----	-----	-----	-----	-----	-----	-----
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
JP Morgan Chase & Co.	48123LDP6	07/31/08	08/02/12	100.000	0.000	5.4526		0.168720	0.173320	0.178046	0.182900		62.96	38.44
JP Morgan Chase & Co.	48123LDQ4	07/31/08	07/31/14	100.000	0.000	6.1320		0.192207	0.198100	0.204174	0.210434	0.216886	72.06	76.55
JP Morgan Chase & Co.	48123LDR2	07/31/08	01/31/11	100.000	0.000	4.7839		0.146067					4.24	
JP Morgan Chase & Co.	48123LDS0	07/31/08	01/31/11	100.000	0.000	4.7839		0.146067					4.24	
JP Morgan Chase & Co.	48123LDT8	07/31/08	07/31/13	100.000	0.000	5.9323		0.185227	0.190721	0.196378	0.202203	0.208200	69.35	73.53
JP Morgan Chase & Co.	48123LDX9	07/31/08	07/31/13	100.000	0.000	5.9323		0.185227	0.190721	0.196378	0.202203	0.208200	69.35	73.53
JP Morgan Chase & Co.	48123LED2	07/30/08	10/31/11	100.000	0.000	5.1358		0.159916	0.164023				48.55	
JP Morgan Chase & Co.	48123LH31	03/31/09	03/31/14	100.000	0.000	6.8761		0.211389	0.218657	0.226174	0.233950	0.241994	78.75	84.26
JP Morgan Chase & Co.	48123LHH0	09/30/08	03/31/11	100.000	0.000	4.9162		0.150494					13.39	
JP Morgan Chase & Co.	48123LLQ5	08/19/08	08/20/12	100.000	0.000	5.3068		0.163716	0.168060	0.172519	0.177096		60.87	40.33
JP Morgan Chase & Co.	48123LMF8	09/30/08	09/30/13	100.000	0.000	6.2147		0.195109	0.201172	0.207423	0.213868	0.220514	72.45	77.02
JP Morgan Chase & Co.	48123LMG6	09/30/08	09/30/14	100.000	0.000	6.3642		0.200384	0.206761	0.213340	0.220129	0.227134	74.47	79.28
JP Morgan Chase & Co.	48123LNS9	09/30/08	03/31/11	100.000	0.000	4.9162		0.150494					13.39	
JP Morgan Chase & Co.	48123LNT7	09/30/08	03/31/11	100.000	0.000	4.9162		0.150494					13.39	
JP Morgan Chase & Co.	48123LNU4	09/30/08	09/30/11	100.000	0.000	5.3259		0.164342	0.168718				45.00	
JP Morgan Chase & Co.	48123LNV2	09/30/08	09/30/13	100.000	0.000	6.2147		0.195109	0.201172	0.207423	0.213868	0.220514	72.45	77.02
JP Morgan Chase & Co.	48123LP40	04/30/09	01/31/13	100.000	0.000	5.2314		0.155020	0.159075	0.163236	0.167505	0.171887	57.78	60.84
JP Morgan Chase & Co.	48123LPC2	09/12/08	03/10/14	100.000	0.000	5.2252		0.160875	0.165078	0.169391	0.173817	0.178358	59.62	62.77
JP Morgan Chase & Co.	48123LPE8	09/11/08	09/13/11	100.000	0.000	4.9289		0.150960	0.154680				38.71	
JP Morgan Chase & Co.	48123LQ56	04/17/09	04/17/14	100.000	VARIES	2.9876		0.083398	0.083820	0.083913	0.084007	0.083866	30.14	30.22
JP Morgan Chase & Co.	48123LRT3	10/31/08	10/31/13	100.000	0.000	7.5661		0.243827	0.253051	0.262624	0.272559	0.282870	90.58	97.57
JP Morgan Chase & Co.	48123LRU0	10/31/08	10/31/14	100.000	0.000	7.7555		0.250843	0.260570	0.270674	0.281171	0.292074	93.26	100.64
JP Morgan Chase & Co.	48123LRY2	10/31/08	10/31/11	100.000	0.000	6.2970		0.198009	0.204244				60.33	
JP Morgan Chase & Co.	48123LRZ9	10/31/08	10/31/11	100.000	0.000	6.2970		0.198009	0.204244				60.33	
JP Morgan Chase & Co.	48123LS96	04/14/09	03/12/12	100.000	0.000	5.8751		0.177103	0.182306	0.187661			65.84	13.32
JP Morgan Chase & Co.	48123LUM4	10/31/08	10/30/15	100.000	0.000	7.9479		0.255131	0.263820	0.274304	0.285205	0.298168	95.92	103.89
JP Morgan Chase & Co.	48123LUN2	10/31/08	10/30/15	100.000	0.000	7.9479		0.255131	0.263820	0.274304	0.285205	0.298168	95.92	103.89
JP Morgan Chase & Co.	48123LVF8	11/28/08	05/31/11	100.000	0.000	5.3920		0.166646					24.83	
JP Morgan Chase & Co.	48123LVG6	11/28/08	05/31/11	100.000	0.000	5.3920		0.166646					24.83	
JP Morgan Chase & Co.	48123LVN1	11/28/08	11/28/14	100.000	0.000	6.9664		0.221915	0.229645	0.237644	0.245922	0.254488	81.80	87.60
JP Morgan Chase & Co.	48123LVP6	11/28/08	05/29/15	100.000	0.000	7.0456		0.224826	0.232746	0.240945	0.249433	0.258220	82.88	88.82
JP Morgan Chase & Co.	48123LWW0	12/29/08	06/29/11	100.000	0.000	4.3053		0.130230					23.18	
JP Morgan Chase & Co.	48123LWX8	12/29/08	06/29/11	100.000	0.000	4.3053		0.130230					23.18	
JP Morgan Chase & Co.	48123LXB5	12/29/08	12/30/13	100.000	0.000	5.5032		0.170427	0.175117	0.179935	0.184887	0.189974	62.21	65.68
JP Morgan Chase & Co.	48123LXC3	12/29/08	12/28/11	100.000	0.000	4.4642		0.135440	0.138463				48.90	
JP Morgan Chase & Co.	48123LXM1	12/29/08	12/29/14	100.000	0.000	5.6426		0.175190	0.180133	0.185215	0.190441	0.195814	63.98	67.64
JP Morgan Chase & Co.	48123M4H2	05/22/08	05/23/11	100.000	0.000	4.3026		0.132955					18.88	
JP Morgan Chase & Co.	48123M4N9	05/22/08	11/22/13	100.000	0.000	4.9518		0.155444	0.159292	0.163236	0.167278	0.171420	56.96	59.81
JP Morgan Chase & Co.	48123M5Y4	06/30/08	06/28/13	100.000	0.000	5.4798		0.174196	0.178969	0.183872	0.188910	0.194086	63.60	67.13
JP Morgan Chase & Co.	48123M5Z1	06/30/08	06/28/13	100.000	0.000	5.4798		0.174196	0.178969	0.183872	0.188910	0.194086	63.60	67.13
JP Morgan Chase & Co.	48123M6A5	06/30/08	06/30/14	100.000	0.000	5.6400		0.180039	0.185117	0.190337	0.195704	0.201223	65.74	69.50
JP Morgan Chase & Co.	48123M6L1	06/06/08	06/06/13	100.000	0.000	5.1615		0.162858	0.167062	0.171373	0.175796	0.180333	59.60	62.71
JP Morgan Chase & Co.	48123MDK5	11/21/07	05/21/13	100.000	0.000	5.4319		0.177207	0.182020	0.186963	0.192041	0.197257	65.05	68.63



## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
JP Morgan Chase & Co.	48123MDL3	11/21/07	11/21/12	100.000	0.000	5.3523		0.174206	0.178868	0.183655	0.188570		63.93	59.65
JP Morgan Chase & Co.	48123MDM1	11/21/07	05/21/13	100.000	0.000	5.4319		0.177207	0.182020	0.186963	0.192041	0.197257	65.05	68.63
JP Morgan Chase & Co.	48123MER9	11/30/07	11/30/12	100.000	0.000	5.0116		0.161498	0.165544	0.169693	0.173945		59.12	56.59
JP Morgan Chase & Co.	48123MES7	11/30/07	05/31/13	100.000	0.000	5.1118		0.165210	0.169433	0.173763	0.178204	0.182759	60.50	63.63
JP Morgan Chase & Co.	48123MF80	04/25/08	04/25/13	100.000	0.000	5.0228		0.157945	0.161912	0.165978	0.170146	0.174419	58.10	61.06
JP Morgan Chase & Co.	48123MG97	04/30/08	10/31/12	100.000	0.000	4.8928		0.153371	0.157123	0.160967	0.164905		56.35	48.84
JP Morgan Chase & Co.	48123MH21	04/30/08	04/30/13	100.000	0.000	5.0426		0.158645	0.162645	0.166746	0.170950	0.175260	58.33	61.30
JP Morgan Chase & Co.	48123MH39	04/30/08	04/30/14	100.000	0.000	5.2026		0.164319	0.168593	0.172979	0.177479	0.182096	60.45	63.64
JP Morgan Chase & Co.	48123MHT2	11/30/07	11/30/12	100.000	0.000	5.0116		0.161498	0.165544	0.169693	0.173945		59.12	56.59
JP Morgan Chase & Co.	48123MHZ8	12/21/07	03/21/12	100.000	0.000	5.0099		0.159462	0.163456	0.167551			58.93	13.40
JP Morgan Chase & Co.	48123MJA1	12/21/07	03/21/12	100.000	0.000	5.0099		0.159462	0.163456	0.167551			58.93	13.40
JP Morgan Chase & Co.	48123MJN3	12/26/07	06/26/13	100.000	0.000	5.1101		0.165147	0.169367	0.173694	0.178132	0.182683	60.26	63.37
JP Morgan Chase & Co.	48123MMN9	01/31/08	04/30/12	100.000	0.000	4.2604		0.132902	0.135733	0.138625			48.70	16.50
JP Morgan Chase & Co.	48123MMS8	01/31/08	01/31/13	100.000	0.000	4.5315		0.140797	0.143987	0.147249	0.150586	0.153997	52.24	54.63
JP Morgan Chase & Co.	48123MPA4	01/31/08	01/31/14	100.000	0.000	4.7582		0.148663	0.152200	0.155821	0.159528	0.163323	55.24	57.90
JP Morgan Chase & Co.	48123MSA1	02/29/08	08/30/12	100.000	0.000	4.4026		0.134863	0.137079	0.140097	0.143181		50.28	34.47
JP Morgan Chase & Co.	48123MSD5	02/29/08	02/28/13	100.000	0.000	4.5721		0.141416	0.142290	0.147143	0.148871	0.154798	52.48	55.11
JP Morgan Chase & Co.	48123MSE3	02/29/08	02/28/14	100.000	0.000	4.8222		0.150063	0.151176	0.156522	0.158554	0.165068	55.77	58.71
JP Morgan Chase & Co.	48123MVT6	02/26/08	02/26/13	100.000	0.000	4.7223		0.147410	0.150891	0.154454	0.158101	0.161834	54.57	57.18
JP Morgan Chase & Co.	48123MW65	05/30/08	11/30/12	100.000	0.000	4.8222		0.150897	0.154535	0.158262	0.162077		55.21	52.75
JP Morgan Chase & Co.	48123MX31	05/30/08	05/31/13	100.000	0.000	4.9616		0.155788	0.159653	0.163613	0.167672	0.171832	57.02	59.89
JP Morgan Chase & Co.	48123MX49	05/30/08	05/30/14	100.000	0.000	5.1515		0.162503	0.166689	0.170982	0.175386	0.179904	59.52	62.62
JP Morgan Chase & Co.	48124A3Q8	12/20/10	12/21/15	100.000	0.000	3.3603		0.093353	0.094922	0.096516	0.098138	0.099787	33.92	35.07
JP Morgan Chase & Co.	48124A4S3	12/28/10	12/26/14	100.000	0.000	2.6121		0.072560	0.073497	0.074457	0.075429	0.076414	26.30	26.99
JP Morgan Chase & Co.	48124ACX3	12/28/09	12/31/14	100.000	0.000	3.5880		0.102736	0.102874	0.105870	0.106598	0.110309	37.53	38.89
JP Morgan Chase & Co.	48124ACY1	12/28/09	12/31/15	100.000	0.000	3.8782		0.111366	0.111674	0.115091	0.116047	0.120258	40.71	42.30
JP Morgan Chase & Co.	48124ACZ8	12/28/09	12/31/14	100.000	0.000	3.5880		0.102736	0.102874	0.105870	0.106598	0.110309	37.53	38.89
JP Morgan Chase & Co.	48124AD20	09/30/10	09/30/16	100.000	0.000	3.0410		0.084473	0.085757	0.087061	0.088385	0.089729	30.88	31.82
JP Morgan Chase & Co.	48124AGR2	02/05/10	02/07/12	100.000	0.000	1.4202		0.039734	0.040017	0.040301			14.44	1.45
JP Morgan Chase & Co.	48124AKU0	03/29/10	03/27/15	100.000	1.800	3.4731		0.097275	0.098096	0.098931	0.099781	0.100646	35.32	35.93
JP Morgan Chase & Co.	48124ALG0	04/08/10	04/08/14	100.000	0.000	3.0012		0.084620	0.085890	0.087179	0.088487	0.089815	30.90	31.84
JP Morgan Chase & Co.	48124ANY9	05/11/10	05/12/15	100.000	1.800	3.4048		0.095342	0.096114	0.096899	0.097698	0.098510	34.54	35.11
JP Morgan Chase & Co.	48124ARD1	06/09/10	06/09/15	100.000	0.000	3.8907		0.110178	0.112321	0.114506	0.116734	0.119005	40.15	41.72
JP Morgan Chase & Co.	48124ASD0	05/28/10	05/31/16	100.000	0.000	3.9190		0.109810	0.111350	0.113532	0.115757	0.118673	40.48	42.12
JP Morgan Chase & Co.	48124AUK1	06/15/10	06/15/15	100.000	1.650	3.6021		0.101036	0.102030	0.103042	0.104073	0.105122	36.58	37.31
JP Morgan Chase & Co.	48124AV38	11/30/10	11/30/16	100.000	0.000	3.1390		0.087195	0.088563	0.089953	0.091365	0.092799	31.72	32.73
JP Morgan Chase & Co.	48124AV46	11/30/10	11/28/14	100.000	0.000	2.2307		0.061966	0.062650	0.063349	0.064055	0.064770	22.48	22.98
JP Morgan Chase & Co.	48124AV95	11/30/10	11/30/16	100.000	0.000	3.0404		0.084457	0.085741	0.087044	0.088368	0.089711	30.72	31.66
JP Morgan Chase & Co.	48124AZC4	08/31/10	08/29/14	100.000	0.000	2.1822		0.059625	0.060600	0.060595	0.061930	0.062263	22.06	22.63
JP Morgan Chase & Co.	48124AZW0	09/15/10	09/15/25	100.000	VARIES	3.5831		0.099533	0.096837	0.094093	0.092669	0.091220	34.77	33.31
JP Morgan Chase & Co.	48125XC08	02/17/11	02/17/26	100.000	VARIES	5.6348			0.156524	0.155607	0.154664	0.153694	49.03	55.59
JP Morgan Chase & Co.	48125XKB1	03/30/11	03/30/21	100.000	VARIES	5.0718			0.140884	0.142344	0.143840	0.145375	38.31	51.79
JP Morgan Chase & Co.	48125XXM7	04/08/11	04/08/22	100.000	VARIES	5.1602			0.143339	0.144171	0.145024	0.145899	37.77	52.20

## 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								-----	-----	-----	-----	-----	-----	-----
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
JP Morgan Chase & Co.	48125XKS4	03/30/11	03/30/17	100.000	0.000	4.0116			0.111434	0.113669	0.115949	0.118275	30.40	41.75
JP Morgan Chase & Co.	48125XTB2	06/15/11	06/15/23	100.000	VARIES	5.0712			0.140868	0.141447	0.142040	0.142648	27.62	51.05
Justice Park Dist, IL	48214PAK1	06/07/11	12/01/12	103.617	0.000	2.4425			0.070303	0.071133	0.072002		14.37	23.63
Justice Park Dist, IL	48214PAL9	06/07/11	12/01/13	104.750	VARIES	2.9582			0.086076	0.087307	0.088598	0.083814	17.60	31.56
Justice Park Dist, IL	48214PAM7	06/07/11	12/01/14	104.211	VARIES	3.6619			0.106004	0.107880	0.109855	0.104322	21.68	39.09
Justice Park Dist, IL	48214PAN5	06/07/11	12/01/15	104.066	VARIES	3.9671			0.114681	0.116880	0.119198	0.113389	23.46	42.39
Justice Park Dist, IL	48214PAP0	06/07/11	12/01/16	102.404	VARIES	4.4687			0.127116	0.129861	0.132763	0.126523	26.01	47.17
Justice Park Dist, IL	48214PAQ8	06/07/11	12/01/17	101.380	VARIES	4.7209			0.132948	0.135982	0.139192	0.132752	27.21	49.43
Justice Park Dist, IL	48214PAR6	06/07/11	12/01/18	100.000	VARIES	4.9723			0.138121	0.141441	0.144957	0.138317	28.28	51.46
Justice Park Dist, IL	48214PAS4	06/07/11	12/01/19	97.305	VARIES	5.3724			0.145214	0.148984	0.152986	0.146028	29.74	54.27
Justice Park Dist, IL	48214PAT2	06/07/11	12/01/20	94.574	VARIES	5.7224			0.150331	0.154489	0.158909	0.151667	30.79	56.33
Justice Park Dist, IL	48214PAU9	06/07/11	12/01/21	92.300	VARIES	5.9725			0.153129	0.157550	0.162255	0.154796	31.37	57.48
KBC IFIMA NV	48240JAA5	06/27/08	06/27/13	100.000	6.000	4.7451		0.135666	0.134930	0.134177	0.133407	0.132617	48.70	48.16
KBC IFIMA NV	48240JAB3	08/07/08	08/07/12	100.000	0.000	4.5769		0.139183	0.142368	0.145626	0.148959		51.61	32.06
KFW	48245ABB6	06/22/07	06/22/37	12.693	0.000	7.0001	34.84	0.031402	0.032501	0.033638	0.034816	0.036034	11.52	12.34
Kendall, Kane & Will IL	488764NR8	04/22/03	10/01/11	106.125	VARIES	4.6066		0.129068	0.128521				34.75	
Kendall, Kane & Will IL	488764NS6	04/22/03	10/01/12	100.093	VARIES	4.7793		0.132812	0.132800	0.132787	0.132774		47.81	35.85
Kendall, Kane & Will IL	488764NT4	04/22/03	10/01/13	100.778	VARIES	4.8954		0.136378	0.136316	0.136254	0.136189	0.136123	49.07	49.03
KFW	500769BR4	04/19/06	04/18/36	19.778	0.000	5.4761	57.19	0.038359	0.039410	0.040489	0.041597	0.042736	14.15	14.94
KFW	500769CH5	06/29/07	06/29/37	18.097	0.000	5.7800	40.01	0.035469	0.036494	0.037549	0.038634	0.039750	12.96	13.72
LTX-Credence Corporation	502403AA6	03/27/09	05/15/11	55.190	3.500	38.6963		0.983951					131.85	
LTX-Credence Corporation	502403AB4	05/26/09	05/15/11	56.940	3.500	39.9143		1.009768					135.31	
L-3 Commun Hldgs, Inc	502413AW7	07/29/05	08/01/35	100.000	VARIES	6.3295		0.209678	0.213676	0.217801	0.222057	0.226447	77.42	80.47
L-3 Commun Hldgs, Inc	502424AE4	07/29/05	08/01/35	100.000	VARIES	6.3295		0.209678	0.213676	0.217801	0.222057	0.226447	77.42	80.47
LaSalle CNTY SD# 112, IL	504498DB9	11/03/11	12/01/12	102.938	0.000	2.2191			0.063455	0.063565	0.064270		3.68	21.10
LaSalle Cnty, IL SD #125	504534CC0	03/06/08	12/01/11	106.222	VARIES	4.2744		0.120892	0.119825				39.70	
LaSalle Cnty, IL SD #125	504534CD8	03/06/08	12/01/12	107.706	VARIES	4.2894		0.123356	0.122338	0.121298	0.120235		44.16	39.84
LaSalle Cnty, IL SD #125	504534CE6	03/06/08	12/01/13	108.599	VARIES	4.3978		0.128118	0.127178	0.126218	0.125237	0.124235	45.90	45.20
LaSalle Cnty, IL SD #141	504588EF7	11/30/10	12/01/11	103.043	0.000	1.9209		0.054986	0.055514				18.24	
LaSalle Cnty, IL SD #141	504588EG5	11/30/10	12/01/12	105.252	VARIES	2.2326		0.065279	0.066008	0.063553	0.062790		23.58	20.84
LaSalle Cnty, IL SD #141	504588EH3	11/30/10	12/01/13	106.846	VARIES	2.6857		0.079716	0.080787	0.077871	0.077070	0.076259	28.84	27.84
LaSalle Cnty, IL SD #150	504597AW5	09/03/08	12/01/11	107.061	VARIES	4.8310		0.137328	0.135781				45.04	
LaSalle Cnty, IL SD #150	504597AX3	09/03/08	12/01/12	107.048	VARIES	5.0510		0.145317	0.144111	0.142875	0.141608		52.02	46.92
LaSalle Cnty, IL SD #150	504597AY1	09/03/08	12/01/13	107.923	VARIES	5.1770		0.150807	0.149714	0.148592	0.147441	0.146260	54.03	53.22
Lake County IL SD #187	509262CV1	04/09/03	01/01/21	35.244	0.000	5.9694	202.88	0.092082	0.094831	0.097661	0.100576		33.64	35.68
Lamar Media Corporation	513075AN1	08/17/06	08/15/15	92.809	6.625	7.7500	28.91	0.021368	0.022196	0.023056	0.023949	0.024877	8.07	8.71
Lamar Media Corporation	513075AP6	08/17/06	08/15/15	92.809	6.625	7.7500	28.91	0.021368	0.022196	0.023056	0.023949	0.024877	8.07	8.71
Lamar Media Corporation	513075AQ4	08/17/06	08/15/15	92.809	6.625	7.7500	28.91	0.021368	0.022196	0.023056	0.023949	0.024877	8.07	8.71
Lamar Media Corporation	513075AV3	03/27/09	04/01/14	89.979	9.750	12.5008	28.60	0.049987	0.053111	0.056431	0.059958	0.063706	19.14	21.60
Lee & Dekalb Counties,IL	523351BP8	09/30/11	01/01/13	100.000	0.000	2.4987			0.069410	0.069849	0.070721		6.32	25.30
Lee & Dekalb Counties,IL	523351BQ6	09/30/11	01/01/14	100.000	0.000	2.9991			0.083311	0.083942	0.085201		7.58	30.45
Lee & Dekalb Counties,IL	523351BR4	09/30/11	01/01/15	100.000	0.000	3.4989			0.097193	0.098052	0.099768		8.84	35.61
Lee & Dekalb Counties,IL	523351BS2	09/30/11	01/01/16	100.000	0.000	3.9990			0.111085	0.112208	0.114452		10.11	40.80

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st	2011 2nd	2011 3rd	2012 2nd	2012 3rd	2011	2012
								Period	Period	Period	Period	Period		
Lee & Dekalb Counties,IL	523351BT0	09/30/11	01/01/17	100.000	0.000	3.7493				0.104148	0.105135	0.107106	9.48	38.20
Lee & Dekalb Counties,IL	523351BU7	09/30/11	01/01/18	100.000	0.000	3.9993				0.111094	0.112217	0.114461	10.11	40.80
Lee & Dekalb Counties,IL	523351BV5	09/30/11	01/01/19	100.000	0.000	4.2492				0.118036	0.119304	0.121838	10.74	43.41
Lee & Dekalb Counties,IL	523351BW3	09/30/11	01/01/20	117.427	0.000	4.4992				0.146758	0.148427	0.151766	13.35	54.03
Lee & Ogle Counties, IL	523372AX8	06/09/05	04/01/11	68.268	0.000	6.6757	301.17	0.179448					16.15	
Legg Mason, Inc.	524901303	05/12/08	06/30/21*	100.000	VARIES	6.9753		0.201325					36.04*	
Legg Mason, Inc.	524901AN5	05/12/08	06/30/21	100.000	VARIES	6.9753		0.201325	0.202922	0.202597	0.202262	0.201914	72.77	72.87
Lehman Bros Hldgs Inc	524908LS7	02/11/04	02/11/11	100.000	0.750	4.3200		0.151759					6.07	
Lehman Bros Hldgs Inc	524908MJ6	10/06/04	10/06/11	100.000	0.250	4.4000		0.156623	0.159916				43.66	
Lehman Bros Hldgs Inc	524908NM8	06/29/05	06/29/12	100.000	0.250	4.4344		0.154890	0.158171	0.161524			56.36	28.75
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		0.154432	0.156209	0.158031	0.159898		56.14	47.27
Lehman Bros Hldgs Inc	524908PA2	11/17/05	11/17/12	100.000	3.000	5.2215		0.163184	0.165268	0.167407	0.169602		59.31	53.30
Lehman Bros Hldgs Inc	524908PG9	01/06/06	01/06/12	100.000	0.250	5.0450		0.173615	0.177820	0.182130			64.75	.91
Lehman Bros Hldgs Inc	524908PN4	03/29/06	03/29/13	100.000	1.500	5.4019		0.179437	0.183158	0.186980	0.190905	0.194936	65.96	68.75
Lehman Bros Hldgs Inc	524908SH4	08/01/06	08/01/13	100.000	2.000	5.4200		0.173215	0.176403	0.179678	0.183042	0.186497	63.90	66.31
Lehman Bros Hldgs Inc	524908TX8	10/12/06	10/12/11	100.000	0.250	5.5099		0.188541	0.193544				53.88	
Lehman Bros Hldgs Inc	524908TZ3	10/17/06	10/17/13	100.000	1.000	5.3799		0.178229	0.182277	0.186433	0.190700	0.195083	65.50	68.52
Lehman Bros Hldgs Inc	524908UC2	12/12/06	12/12/13	100.000	0.250	5.0399		0.169313	0.173405	0.177599	0.181900	0.186309	61.85	64.88
Lehman Bros Hldgs Inc	524908UE8	12/11/06	12/11/11	104.625	0.000	5.0399		0.178744	0.183249				61.58	
Lehman Bros Hldgs Inc	524908UH1	12/21/06	12/21/11	100.000	0.000	5.2200		0.178192	0.182843				63.20	
Lehman Bros Hldgs Inc	524908UL2	12/27/06	12/27/13	100.000	0.450	5.1200		0.171296	0.175361	0.179530	0.183806	0.188192	62.43	65.44
Lehman Bros Hldgs Inc	524908UU2	02/06/07	02/06/14	100.000	1.250	5.5630		0.179894	0.183932	0.188082	0.192348	0.196732	66.68	69.73
Lehman Bros Hldgs Inc	524908UY4	02/16/07	02/16/12	100.000	0.250	5.3845		0.178720	0.183344	0.188093			66.44	8.46
Lehman Bros Hldgs Inc	524908VU1	03/29/07	03/29/14	100.000	1.000	5.6108		0.183228	0.187589	0.192072	0.196682	0.201420	67.56	70.84
Lehman Bros Hldgs Inc	52517P2E0	05/23/07	05/23/22	100.000	VARIES	5.3475		0.133233	0.133723	0.134227	0.134744	0.135274	48.09	48.45
Lehman Bros Hldgs Inc	52517P2J9	05/24/07	05/24/24	100.000	VARIES	5.5681		0.144190	0.144454	0.144725	0.145003	0.145290	51.98	52.17
Lehman Bros Hldgs Inc	52517P2V2	01/11/08	01/11/11	100.000	0.000	5.2399		0.165649					1.66	
Lehman Bros Hldgs Inc	52517P4R9	11/14/07	11/14/12	100.000	0.000	5.9599		0.197452	0.203336	0.209395	0.215635		72.70	66.66
Lehman Bros Hldgs Inc	52517P4T5	08/29/07	08/29/22	100.000	VARIES	6.2092		0.145072	0.141442	0.135390	0.133025	0.128347	51.08	48.24
Lehman Bros Hldgs Inc	52517P4U2	07/01/08	07/02/12	100.000	0.000	6.2999		0.198148	0.204390	0.210828	0.217469		74.73	39.36
Lehman Bros Hldgs Inc	52517P4X6	08/21/07	08/21/37	100.000	VARIES	7.1259		0.200323	0.203006	0.205786	0.208664	0.211645	73.31	75.36
Lehman Bros Hldgs Inc	52517P5S6	09/26/07	09/26/22	100.000	VARIES	5.7211		0.134299	0.130195	0.126768	0.123243	0.119617	46.89	44.32
Lehman Bros Hldgs Inc	52517P7A3	10/11/07	10/11/11	80.899	0.000	5.3700	150.71	0.141469	0.145267				40.30	
Lehman Bros Hldgs Inc	52517PAE1	10/15/93	10/15/23	100.000	VARIES	6.9789		0.206170	0.205872	0.205563	0.205244	0.204913	74.12	73.90
Lehman Bros Hldgs Inc	52517PC25	10/20/05	10/20/20	100.000	VARIES	5.2456		0.129868	0.126097	0.122955	0.119730	0.117060	46.21	43.98
Lehman Bros Hldgs Inc	52517PE98	03/15/06	03/15/11	100.000	0.000	5.2946		0.186063					13.77	
Lehman Bros Hldgs Inc	52517PH46	05/17/06	05/17/21	100.000	VARIES	5.8803		0.165103	0.165670	0.166049	0.166439	0.166841	59.58	59.88
Lehman Bros Hldgs Inc	52517PK42	07/26/06	07/26/21	100.000	VARIES	4.6197		0.124884	0.125523	0.126016	0.126521	0.127037	45.25	45.61
Lehman Bros Hldgs Inc	52517PL66	09/14/06	09/14/21	95.000	VARIES	5.7713		0.149692	0.149322	0.148942	0.149032	0.149124	53.74	53.65
Lehman Bros Hldgs Inc	52517PL74	09/12/06	09/12/11	100.000	0.000	5.4399		0.187299	0.192394				47.93	

\* Called in 2011; 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								-----	-----	-----	-----	-----	-----	-----
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
Lehman Bros Hldgs Inc	52517PM24	09/29/06	09/29/21	95.500	VARIES	5.8013		0.152401	0.152188	0.151970	0.152067	0.152168	54.79	54.74
Lehman Bros Hldgs Inc	52517PM99	10/27/06	10/27/16	94.650	VARIES	5.6132		0.148017	0.148078	0.148141	0.148401	0.148668	53.30	53.41
Lehman Bros Hldgs Inc	52517PN64	11/07/06	11/07/16	100.000	VARIES	5.5099		0.145537	0.145721	0.145909	0.146102	0.146301	52.45	52.58
Lehman Bros Hldgs Inc	52517PQ20	12/28/06	12/28/21	100.000	VARIES	5.1185		0.136696	0.135929	0.135142	0.134691	0.134228	49.07	48.57
Lehman Bros Hldgs Inc	52517PQ87	12/21/06	12/21/21	97.500	VARIES	5.3886		0.134616	0.134501	0.134382	0.134261	0.134136	48.44	48.35
Lehman Bros Hldgs Inc	52517PR37	01/12/07	01/12/22	100.000	VARIES	5.3883		0.139916	0.140168	0.140427	0.140693	0.140966	50.50	50.69
Lehman Bros Hldgs Inc	52517PT27	02/15/07	02/15/22	97.500	VARIES	5.4901		0.144940	0.144344	0.143731	0.143101	0.143407	51.91	51.59
Lehman Bros Hldgs Inc	52517PT68	02/16/07	02/16/17	100.000	VARIES	5.6999		0.149322	0.149896	0.150487	0.151095	0.151720	54.02	54.45
Lehman Bros Hldgs Inc	52517PU82	03/05/07	03/05/22	100.000	VARIES	5.5000		0.145478	0.145710	0.145948	0.146192	0.146444	52.47	52.64
Lehman Bros Hldgs Inc	52517PUL3	06/12/03	06/12/18	100.000	VARIES	5.2471		0.127627	0.123809	0.120605	0.117318	0.114571	45.74	43.42
Lehman Bros Hldgs Inc	52517PUP4	07/03/03	07/03/18	100.000	VARIES	4.7451		0.099855	0.099003	0.094864	0.096109	0.097319	35.38	35.39
Lehman Bros Hldgs Inc	52517PUR0	07/17/03	07/17/15	100.000	VARIES	4.3972		0.096135	0.099877	0.100408	0.103743	0.104872	36.48	38.11
Lehman Bros Hldgs Inc	52517PV40	06/19/07	06/19/17	100.000	VARIES	5.4394		0.148045	0.148233	0.148427	0.148626	0.148830	53.33	53.47
Lehman Bros Hldgs Inc	52517PVN8	12/17/03	12/17/18	100.000	VARIES	6.0028		0.181611	0.180990	0.181373	0.181273	0.182165	66.17	66.38
Lehman Bros Hldgs Inc	52517PVR9	01/13/04	01/13/11	100.000	0.250	4.3800		0.158986					1.91	
Lehman Bros Hldgs Inc	52517PW80	04/20/07	04/20/22	100.000	VARIES	5.1283		0.135067	0.133900	0.132704	0.131477	0.131643	48.25	47.48
Lehman Bros Hldgs Inc	52517PWB3	04/08/04	04/08/14	100.000	VARIES	4.8469		0.113038	0.114707	0.117487	0.120335	0.123928	41.94	44.07
Lehman Bros Hldgs Inc	52517PWC1	04/08/04	04/08/11	100.000	VARIES	4.2283		0.113758					11.03	
Lehman Bros Hldgs Inc	52517PWD9	04/14/04	04/14/11	100.000	VARIES	3.5801		0.098264					10.12	
Lehman Bros Hldgs Inc	52517PWX5	07/07/04	07/07/11	100.000	0.250	5.0499		0.186787	0.191328				35.56	
Lehman Bros Hldgs Inc	52517PX55	04/27/07	04/27/22	100.000	VARIES	5.3982		0.138258	0.138616	0.138983	0.139361	0.139749	49.88	50.15
Lehman Bros Hldgs Inc	52517PX71	04/17/07	04/17/37	100.000	VARIES	6.2486		0.167728	0.167762	0.167796	0.167831	0.167867	60.39	60.42
Lehman Bros Hldgs Inc	52517PXM8	10/25/04	10/25/17	100.000	VARIES	5.2494		0.142533	0.142247	0.142754	0.143274	0.144597	51.99	52.47
Lehman Bros Hldgs Inc	52517PXQ9	11/01/04	11/01/14	100.000	VARIES	4.9383		0.129987	0.130453	0.130931	0.131763	0.132616	46.94	47.39
Lehman Bros Hldgs Inc	52517PXS5	10/29/04	10/29/19	100.000	VARIES	5.4644		0.123519	0.120229	0.117541	0.114781	0.112560	44.10	42.20
Lehman Bros Hldgs Inc	52517PXV8	11/18/04	11/18/11	100.000	VARIES	5.0706		0.135668	0.135595				43.54	
Lehman Bros Hldgs Inc	52517PXW6	11/22/04	11/22/19	100.000	VARIES	5.5393		0.151446	0.149716	0.152130	0.151257	0.154580	54.99	55.62
Lehman Bros Hldgs Inc	52517PXZ9	12/07/04	12/07/16	100.000	VARIES	5.2285		0.138144	0.138851	0.139576	0.140321	0.141084	49.89	50.42
Lehman Bros Hldgs Inc	52517PYD7	12/23/04	12/23/11	100.000	VARIES	4.7678		0.124957	0.127237				44.90	
Lehman Bros Hldgs Inc	52517PYE5	12/23/04	12/23/19	100.000	VARIES	5.6986		0.151111	0.151064	0.151865	0.152689	0.154380	55.15	55.76
Lehman Bros Hldgs Inc	52517PYG0	12/30/04	12/30/19	100.000	VARIES	5.5380		0.145141	0.145544	0.145959	0.146386	0.146824	52.32	52.62
Lehman Bros Hldgs Inc	52517PYH8	01/06/05	01/06/20	100.000	VARIES	5.8754		0.149861	0.146919	0.143890	0.140773	0.137564	52.38	50.13
Lehman Bros Hldgs Inc	52517PYJ4	12/30/04	12/30/19	100.000	VARIES	5.8784		0.156832	0.157359	0.157902	0.158461	0.159036	56.56	56.95
Lehman Bros Hldgs Inc	52517PYM7	01/28/05	01/28/20	100.000	VARIES	5.9154		0.151289	0.148369	0.145363	0.142268	0.139082	53.03	50.81
Lehman Bros Hldgs Inc	52517PYR6	02/02/05	02/02/17	100.000	VARIES	5.4992		0.146362	0.149271	0.147139	0.149069	0.147767	54.07	54.30
Lehman Bros Hldgs Inc	52517PYT2	02/24/05	02/24/20	100.000	VARIES	5.1276		0.130751	0.131254	0.131628	0.132012	0.132405	47.27	47.55
Lehman Bros Hldgs Inc	52517PYU9	02/24/05	02/24/20	100.000	VARIES	5.0875		0.129372	0.130013	0.130423	0.130844	0.131275	46.82	47.14
Lehman Bros Hldgs Inc	52517PYW5	03/23/05	03/23/20	100.000	VARIES	5.1879		0.133907	0.134427	0.134887	0.135360	0.135845	48.40	48.74
Lehman Bros Hldgs Inc	52517PYX3	03/17/05	03/17/20	100.000	VARIES	5.2322		0.158250	0.159047	0.159865	0.160704	0.161566	57.28	57.88
Lehman Bros Hldgs Inc	52517PZ38	06/22/07	06/22/22	100.000	VARIES	5.7685		0.152764	0.152988	0.153218	0.153455	0.153699	55.04	55.21
Lehman Bros Hldgs Inc	52517PZ87	05/23/07	05/23/22	100.000	VARIES	5.5672		0.139164	0.139596	0.140041	0.140499	0.140969	50.21	50.53
Lehman Bros Hldgs Inc	52517PZA2	03/23/05	03/23/20	100.000	VARIES	5.7272		0.147579	0.148226	0.148493	0.148768	0.149051	53.33	53.56
Lehman Bros Hldgs Inc	52517PZJ3	05/11/05	05/11/15	100.000	VARIES	5.2579		0.135088	0.134437	0.133768	0.133082	0.132378	48.45	47.96

## 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st	2011 2nd	2011 3rd	2012 2nd	2012 3rd	2011	2012
								Period	Period	Period	Period	Period	Period	Period
Lehman Bros Hldgs Inc	52517PZL8	05/19/05	05/19/20	100.000	VARIES	5.8181		0.158932	0.157899	0.156836	0.155742	0.154616	56.94	56.17
Lehman Bros Hldgs Inc	52517PZM6	05/19/05	05/19/20	100.000	VARIES	5.8231		0.179260	0.179950	0.180660	0.181391	0.182143	64.72	65.23
Lehman Bros Hldgs Inc	52517PZN4	05/26/05	05/26/15	100.000	VARIES	5.1761		0.117317	0.117200	0.120233	0.123345	0.126537	42.32	44.06
Lehman Bros Hldgs Inc	52517PZS3	06/23/05	06/23/20	100.000	VARIES	5.4824		0.165795	0.166532	0.167290	0.168068	0.168868	59.83	60.38
Lehman Bros Hldgs Inc	52520W283	06/16/08	07/29/11	100.000	0.000	5.9599		0.187515	0.193103				40.01	
Lehman Bros Hldgs Inc	52520W564	03/30/07	03/31/11	100.000	0.000	5.0675		0.167713					14.93	
Lehman Bros Hldgs Inc	52520WAG6	06/23/06	06/23/11	100.000	0.250	5.8865		0.210223					36.16	
Lehman Bros Hldgs Inc	5252M0AJ6	12/28/07	12/28/22	100.000	VARIES	5.6093		0.153234	0.153247	0.153260	0.153274	0.153287	55.17	55.18
Lehman Bros Hldgs Inc	5252M0AM9	11/19/07	11/19/37	100.000	VARIES	7.4282		0.198715	0.195514	0.197702	0.195595	0.198880	71.90	72.02
Lehman Bros Hldgs Inc	5252M0AP2	02/07/08	02/07/12	100.000	0.000	5.2100		0.164581	0.168868	0.173267			61.27	6.24
Lehman Bros Hldgs Inc	5252M0AV9	11/27/07	11/27/37	11.746	0.000	7.2677	29.05	0.029377	0.030444	0.031550	0.032697	0.033885	10.84	11.64
Lehman Bros Hldgs Inc	5252M0AY3	12/28/07	12/28/22	100.000	VARIES	5.8488		0.156899	0.157020	0.157144	0.157272	0.157403	56.51	56.60
Lehman Bros Hldgs Inc	5252M0BG1	01/11/08	01/11/12	100.000	0.000	5.3999		0.171373	0.176000	0.180752			64.12	1.81
Lehman Bros Hldgs Inc	5252M0BH9	12/27/07	12/27/11	100.000	0.000	5.7000		0.187413	0.192754				67.68	
Lehman Bros Hldgs Inc	5252M0BJ5	12/28/07	12/28/22	100.000	VARIES	5.8954		0.157921	0.156845	0.155736	0.154595	0.153421	56.65	55.85
Lehman Bros Hldgs Inc	5252M0BK2	03/20/08	03/20/12	100.000	0.000	6.5800		0.214889	0.221959	0.229262			80.08	18.11
Lehman Bros Hldgs Inc	5252M0BR7	02/14/08	02/14/12	100.000	0.000	5.0900		0.160320	0.164400	0.168584			59.58	7.25
Lehman Bros Hldgs Inc	5252M0BU0	02/14/08	02/14/12	100.000	0.000	5.0900		0.160320	0.164400	0.168584			59.58	7.25
Lehman Bros Hldgs Inc	5252M0CH8	02/06/08	02/06/23	100.000	VARIES	5.6140		0.146107	0.143971	0.141774	0.139516	0.137195	51.59	49.97
Lehman Bros Hldgs Inc	5252M0CK1	02/12/08	02/12/38	100.000	VARIES	7.2994		0.200777	0.200789	0.200801	0.200813	0.200826	72.29	72.29
Lehman Bros Hldgs Inc	5252M0CV7	02/27/08	02/27/23	100.000	VARIES	5.1091		0.136093	0.136262	0.136436	0.136614	0.136797	49.07	49.19
Lehman Bros Hldgs Inc	5252M0DA2	02/29/08	02/28/11	100.000	0.000	6.6600		0.216720					12.57	
Lehman Bros Hldgs Inc	5252M0DB0	05/21/08	05/21/12	100.000	0.000	5.1300		0.161738	0.165886	0.170141			59.31	23.82
Lehman Bros Hldgs Inc	5252M0DF1	02/28/08	02/28/12	100.000	0.000	5.1099		0.157528	0.161553	0.168426			59.58	9.77
Lehman Bros Hldgs Inc	5252M0DP9	03/31/08	03/31/23	100.000	VARIES	5.5588		0.147977	0.148159	0.148345	0.148537	0.148735	53.34	53.47
Lehman Bros Hldgs Inc	5252M0DQ7	03/20/08	09/20/12	100.000	0.000	6.9999		0.230939	0.239022	0.247387	0.256046		86.25	65.63
Lehman Bros Hldgs Inc	5252M0EC7	03/10/08	03/10/23	100.000	VARIES	7.2993		0.199831	0.199905	0.199981	0.200060	0.200143	71.97	72.03
Lehman Bros Hldgs Inc	5252M0EF0	03/28/08	03/28/12	100.000	0.000	5.2000		0.164224	0.168494	0.172875			60.69	15.04
Lehman Bros Hldgs Inc	5252M0EH6	03/13/08	03/13/23	100.000	VARIES	6.8587		0.184847	0.184994	0.185146	0.185303	0.185466	66.60	66.72
Lehman Bros Hldgs Inc	5252M0EM5	03/31/08	03/31/11	100.000	0.000	4.7900		0.149771					13.33	
Lehman Bros Hldgs Inc	5252M0EN3	03/05/08	03/05/18	92.300	5.250	6.2995	17.15	0.018309	0.018886	0.019480	0.020094	0.020727	6.83	7.27
Lehman Bros Hldgs Inc	5252M0EP8	03/24/08	03/21/11	100.000	0.000	4.1948		0.129224					10.34	
Lehman Bros Hldgs Inc	5252M0EQ6	03/31/08	04/01/13	100.000	0.000	7.0999		0.234848	0.243185	0.251818	0.260758	0.270014	87.57	93.90
Lehman Bros Hldgs Inc	5252M0ET0	03/17/08	03/17/23	100.000	VARIES	6.5597		0.181019	0.181051	0.181083	0.181117	0.181152	65.18	65.20
Lehman Bros Hldgs Inc	5252M0EW3	04/10/08	04/10/23	100.000	VARIES	7.4983		0.201339	0.201512	0.201691	0.201877	0.202069	72.54	72.67
Lehman Bros Hldgs Inc	5252M0EX1	04/30/08	04/29/11	100.000	0.000	5.5100		0.175307					20.69	
Lehman Bros Hldgs Inc	5252M0EZ6	04/30/08	04/30/13	100.000	VARIES	5.9609		0.183867	0.185622	0.191154	0.193126	0.198882	66.95	69.64
Lehman Bros Hldgs Inc	5252M0FE2	05/22/08	11/23/12	100.000	0.000	5.8959		0.189415	0.194999	0.200748	0.206666		69.63	65.71
Lehman Bros Hldgs Inc	5252M0FN2	05/30/08	05/31/11	100.000	0.000	5.5600		0.175222					26.28	
Lehman Bros Hldgs Inc	5252M0FV4	05/29/08	05/29/12	100.000	0.000	6.1184		0.197595	0.203640	0.209870			72.62	31.06
Lehman Bros Hldgs Inc	5252M0FW2	05/19/08	05/19/23	100.000	VARIES	7.2491		0.199196	0.198713	0.198214	0.197696	0.197159	71.58	71.22
Lehman Bros Hldgs Inc	5252M0FY8	05/30/08	05/30/13	100.000	0.000	6.1200		0.197652	0.203700	0.209933	0.216357	0.222977	72.62	77.14
Lehman Bros Hldgs Inc	5252M0GC5	06/30/08	06/30/11	100.000	0.000	6.0299		0.194320					34.78	

## 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st	2011 2nd	2011 3rd	2012 2nd	2012 3rd	2011	2012
								Period	Period	Period	Period	Period		
Lehman Bros Hldgs Inc	5252M0GD3	06/26/08	06/26/23	100.000	VARIES	8.0972		0.214371	0.214622	0.214884	0.215157	0.215440	77.22	77.41
Lehman Bros Hldgs Inc	5252M0GF8	08/14/08	08/15/11	100.000	0.000	7.5200		0.242173	0.251279				55.89	
Lehman Bros Hldgs Inc	5252M0GG6	06/27/08	06/27/12	100.000	0.000	6.2000		0.200624	0.206844	0.213256			73.39	37.53
Lehman Bros Hldgs Inc	5252M0GJ0	08/07/08	08/07/12	100.000	0.000	7.7699		0.251379	0.261145	0.271291	0.281831		95.12	60.50
Lehman Bros Hldgs Inc	5252M0GN1	06/26/08	06/26/23	100.000	VARIES	8.2966		0.217866	0.218163	0.218471	0.218793	0.219128	78.49	78.71
Lehman Bros Hldgs Inc	5252M0GP6	06/24/08	06/24/11	100.000	0.000	6.0900		0.196540					34.00	
Lehman Bros Hldgs Inc	5252M0GQ4	07/14/08	07/14/23	100.000	VARIES	8.3470		0.221316	0.221548	0.221790	0.222042	0.222304	79.79	79.98
Lehman Bros Hldgs Inc	5252M0GR2	06/30/08	12/30/11	100.000	0.000	6.1400		0.198394	0.204484				72.32	
Lehman Bros Hldgs Inc	5252M0GX9	08/22/08	08/22/11	100.000	0.000	7.5600		0.243598	0.252806				57.93	
Liberty Media Corp.	530715AF8	11/16/99	11/15/29	100.000	4.000	9.0689		0.484557	0.501490	0.519192	0.537697	0.557040	179.08	191.98
Liberty Media Corp.	530715AG6	11/16/99	11/15/29	100.000	4.000	9.0689		0.484557	0.501490	0.519192	0.537697	0.557040	179.08	191.98
Liberty Media Corp.	530715AK7	02/10/00	02/15/30	100.000	3.750	9.4298		0.519868	0.539468	0.559992	0.581484	0.603989	196.14	211.45
Liberty Media Corp.	530715AL5	02/10/00	02/15/30	100.000	3.750	9.4298		0.519868	0.539468	0.559992	0.581484	0.603989	196.14	211.45
Liberty Media Corp.	530715AM3	01/11/01	01/15/31	100.000	3.500	N/A		0.418743	0.432854	0.447524	0.462768	0.478599	158.07	169.01
Liberty Media Corp.	530715AN1	01/11/01	01/15/31	100.000	3.500	N/A		0.418743	0.432854	0.447524	0.462768	0.478599	158.07	169.01
Liberty Media Corp.	530715AP6	03/08/01	03/15/31	100.000	3.250	10.3696		0.608057	0.634903	0.663141	0.692843	0.724085	229.57	250.54
Liberty Media Corp.	530715AQ4	03/08/01	03/15/31	100.000	3.250	10.3696		0.608057	0.634903	0.663141	0.692843	0.724085	229.57	250.54
Liberty Media Corp.	530715AR2	03/08/01	03/15/31	100.000	3.250	10.3696		0.608057	0.634903	0.663141	0.692843	0.724085	229.57	250.54
Liberty Media Corp.	530718AB1	03/26/03	03/30/23	98.500	0.750	5.6006		0.221325	0.226939	0.232711	0.238644	0.244743	81.72	85.94
Liberty Media Corp.	530718AF2	03/26/03	03/30/23	98.500	0.750	N/A		0.281829	0.290217	0.298965	0.308090	0.317608	104.53	110.97
Linear Technology Corp.	535678AA4	04/24/07	05/01/27	100.000	VARIES	7.0000		0.224892	0.229847	0.234975	0.240282	0.245776	82.46	86.19
Linear Technology Corp.	535678AC0	04/24/07	05/01/27	100.000	VARIES	7.0000		0.224892	0.229847	0.234975	0.240282	0.245776	82.46	86.19
Lithia Motors, Inc.	536797AA1	05/03/04	05/01/14	100.000	VARIES	8.9998		0.379606	0.392241	0.405402	0.419110	0.433387	140.48	150.09
Lithia Motors, Inc.	536797AB9	05/03/04	05/01/14	100.000	VARIES	8.9998		0.379606	0.392241	0.405402	0.419110	0.433387	140.48	150.09
Livingston Counties, IL	538412AQ0	10/27/10	12/01/11	102.139	0.000	1.7298		0.049160	0.049586				16.30	
Livingston Counties, IL	538412AR8	10/27/10	12/01/12	103.208	VARIES	2.0372		0.058519	0.059115	0.057407	0.057001		21.14	18.87
Livingston Counties, IL	538412AS6	10/27/10	12/01/13	103.968	VARIES	2.5380		0.073475	0.074408	0.072226	0.071804	0.071375	26.58	25.90
Livingston Counties, IL	538412AT4	10/27/10	12/01/14	105.289	VARIES	2.7890		0.081786	0.082927	0.080377	0.079910	0.079436	29.61	28.82
Livingston Counties, IL	538412AU1	10/27/10	12/01/15	104.254	VARIES	3.2393		0.094098	0.095622	0.092866	0.092526	0.092180	34.11	33.35
Lloyds TSB Bank PLC	5394E8AH2	07/28/11	07/28/16	100.000	VARIES	2.0468				0.008245	0.008125	0.008003	1.26	2.91
Lucent Tech Cap Tr I	549462208	03/19/02	03/15/17	100.000	7.750	7.7499		0.215278	0.215278	0.215278	0.215278	0.215278	77.50	77.50
Lucent Tech Cap Tr I	549462307	03/19/02	03/15/17	100.000	7.750	7.7499		0.215278	0.215278	0.215278	0.215278	0.215278	77.50	77.50
MTR Gaming Group, Inc.	553769AG5	08/12/09	07/15/14*	95.248	12.625	13.9919	10.37	0.022105	0.023652	0.025307			5.73*	
MTR Gaming Group, Inc.	553769AH3	08/12/09	07/15/14*	95.248	12.625	13.9919	10.37	0.022105	0.023652	0.025307			5.73*	
MTR Gaming Group, Inc.	553769AJ9	08/05/11	08/01/19	97.000	11.500	N/A				0.325924	0.326308	0.326723	47.58	117.52
MTR Gaming Group, Inc.	553769AK6	08/05/11	08/01/19	97.000	11.500	N/A				0.325924	0.326308	0.326723	47.58	117.52
MTR Gaming Group, Inc.	553769AL4	08/05/11	08/01/19	97.000	11.500	N/A				0.325924	0.326308	0.326723	47.58	117.52
Macon CNTYS DIST 537, IL	555545BM3	04/01/10	12/01/11	103.604	0.000	1.5184		0.044144	0.044479				14.63	
Macon CNTYS DIST 537, IL	555545BN1	04/01/10	12/01/12	105.299	0.000	1.8728		0.055465	0.055984	0.056508	0.057038		20.09	18.74
Macon CNTYS DIST 537, IL	555545BP6	04/01/10	12/01/13	105.732	0.000	2.4439		0.072951	0.073843	0.074745	0.075658	0.076583	26.48	27.13
Macon CNTYS DIST 537, IL	555545BQ4	04/01/10	12/01/14	105.395	0.000	2.8119		0.083873	0.085052	0.086248	0.087460	0.088690	30.48	31.34

\* Called in 2011; 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
								-----					-----	
Macon CNTYS DIST 537, IL	555545BR2	04/01/10	12/01/15	105.886	0.000	3.0211		0.090657	0.092026	0.093416	0.094827	0.096260	32.97	33.97
Macon CNTYS DIST 537, IL	555545BS0	04/01/10	12/01/16	106.138	0.000	3.2973		0.099361	0.101000	0.102665	0.104357	0.106078	36.16	37.37
Macon CNTYS DIST 537, IL	555545BT8	04/01/10	12/01/17	103.230	0.000	3.7059		0.108906	0.110924	0.112979	0.115073	0.117205	39.69	41.18
Macon CNTYS DIST 537, IL	555545BU5	04/01/10	12/01/18	105.024	0.000	3.5846		0.107088	0.109007	0.110961	0.112949	0.114974	39.01	40.42
Macoupin CNTY SD #1, IL	556003DN8	10/26/10	12/01/11	104.371	0.000	1.4738		0.042791	0.043106				14.18	
Macoupin CNTY SD #1, IL	556003DP3	10/26/10	12/01/12	107.851	VARIES	1.9309		0.057956	0.058516	0.055577	0.054611		20.89	18.17
Marion County, OR	56913RAK4	03/28/02	06/01/11	53.951	0.000	6.8387	432.94	0.183684					27.55	
Marion County, OR	56913RAL2	03/28/02	06/01/12	49.948	0.000	6.9388	408.48	0.173999	0.180036	0.186282			64.09	27.94
Marion County, OR	56913RAM0	03/28/02	06/01/13	46.303	0.000	7.0088	383.68	0.163889	0.169632	0.175577	0.181730	0.188099	60.38	64.69
Marion County, OR	56913RAN8	03/28/02	06/01/14	42.967	0.000	7.0588	359.37	0.153811	0.159239	0.164860	0.170678	0.176702	56.68	60.75
Marion County, OR	56913RAP3	03/28/02	06/01/15	39.329	0.000	7.2089	338.18	0.145601	0.150849	0.156286	0.161920	0.167756	53.68	57.62
Marion County, OR	56913RAQ1	03/28/02	06/01/16	36.142	0.000	7.3089	316.48	0.136800	0.141799	0.146981	0.152352	0.157920	50.45	54.21
Marion County, OR	56913RAR9	03/28/02	06/01/17	33.393	0.000	7.3590	295.07	0.127794	0.132496	0.137371	0.142425	0.147666	47.14	50.67
Marion County, OR	56913RAS7	03/28/02	06/01/18	31.307	0.000	7.3092	274.16	0.118506	0.122837	0.127326	0.131979	0.136803	43.71	46.96
Marion County, OR	56913RAT5	03/28/02	06/01/19	28.898	0.000	7.3592	255.36	0.110597	0.114666	0.118886	0.123260	0.127796	40.80	43.85
Marion County, OR	56913RAU2	03/28/02	06/01/20	26.649	0.000	7.4091	237.61	0.103111	0.106931	0.110892	0.115000	0.119260	38.04	40.91
Marquee Holdings, Inc.	57143VAA7	08/18/04	08/15/14*	55.894	VARIES	11.9996		0.333327					.67*	
Marquee Holdings, Inc.	57143VAB5	08/18/04	08/15/14*	55.894	VARIES	11.9996		0.333327					.67*	
Marquee Holdings, Inc.	57143VAC3	08/18/04	08/15/14*	55.894	VARIES	11.9996		0.333327					.67*	
Masco Corporation	574599AW6	07/20/01	07/20/31	39.445	VARIES	8.1251		0.179141	0.185672	0.192468	0.199540	0.206899	67.81	72.88
Masco Corporation	574599BB1	07/20/01	07/20/31	39.445	VARIES	8.1251		0.179141	0.185672	0.192468	0.199540	0.206899	67.81	72.88
Mason CNTYS SD #191, IL	574816BW3	07/02/10	12/01/18	106.295	VARIES	4.3308		0.130166	0.132985	0.126917	0.126508	0.126089	47.27	45.59
Mason CNTYS SD #191, IL	574816BX1	07/02/10	12/01/19	105.637	VARIES	4.7793		0.143016	0.146434	0.139495	0.139144	0.138785	52.00	50.13
Media General Inc.	584404AB3	02/12/10	02/15/17	97.690	11.750	12.2505	1.98	0.006419	0.006812	0.007229	0.007672	0.008142	2.49	2.81
Media General Inc.	584404AC1	02/12/10	02/15/17	97.690	11.750	12.2505	1.98	0.006419	0.006812	0.007229	0.007672	0.008142	2.49	2.81
Medicis Pharma Corp.	584690AB7	08/14/03	06/04/33	93.000	VARIES	9.1499		0.414779	0.431214	0.448400	0.466373	0.485168	153.19	165.65
Medtronic, Inc.	585055AA4	09/11/01	09/15/21*	100.000	VARIES	6.7187		0.293876	0.301426				76.00*	
Medtronic, Inc.	585055AB2	09/11/01	09/15/21*	100.000	VARIES	6.7187		0.293876	0.301426				76.00*	
Medtronic, Inc.	585055AD8	09/11/01	09/15/21*	100.000	VARIES	6.7187		0.293876	0.301426				76.00*	
Merisant Worldwide, Inc.	58985CAA8	11/12/03	05/15/14	55.131	VARIES	12.2495		0.340270	0.340270	0.340269	0.340268	0.340268	122.50	122.50
Merrill Lynch & Co., Inc.	590188W46	03/13/02	03/13/32	100.000	VARIES	5.7132		0.256168	0.263486	0.271013	0.278754	0.286717	95.14	100.65
Merrill Lynch & Co., Inc.	590188W79	12/30/04	01/02/14	100.000	0.000	4.6291		0.165435	0.169264	0.173182	0.177191	0.181292	61.63	64.52
Merrill Lynch & Co., Inc.	59018FCR1	04/04/07	04/04/37	100.000	VARIES	5.7580		0.153830	0.153880	0.153932	0.153985	0.154040	55.40	55.43
Merrill Lynch & Co., Inc.	59018YC66	05/02/07	05/02/17	100.000	VARIES	5.5833		0.149131	0.149518	0.149915	0.150324	0.150744	53.80	54.09
Merrill Lynch & Co., Inc.	59018YD65	05/18/07	05/18/17	100.000	VARIES	5.6522		0.152960	0.153222	0.153491	0.153768	0.154053	55.14	55.33
Merrill Lynch & Co., Inc.	59018YE49	06/06/07	06/06/17	100.000	VARIES	5.9091		0.159432	0.159735	0.160046	0.160367	0.160697	57.47	57.69
Merrill Lynch Bank USA	59020WA43	01/31/07	01/31/11	100.000	0.000	5.1147		0.169547					4.92	
Merrill Lynch Bank USA	59020WA68	01/31/07	01/31/12	100.000	0.000	5.1060		0.169207	0.173527	0.177957			63.01	5.16
Merrill Lynch Bank USA	59020WA76	01/31/07	02/21/12	100.000	0.000	5.0982		0.169408	0.173727	0.178155			62.90	8.91
Merrill Lynch Bank USA	59020WA92	02/28/07	02/28/11	100.000	0.000	4.8250		0.157495					9.13	
Merrill Lynch Bank USA	59020WB42	03/15/07	03/15/13	100.000	0.000	4.8033		0.157541	0.161324	0.165199	0.169166	0.173229	58.21	61.04

\* Called in 2011; 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
Merrill Lynch Bank USA	59020WC66	03/30/07	03/31/11	100.000	0.000	4.8134		0.157925					14.06	
Merrill Lynch Bank USA	59020WC74	03/30/07	03/30/12	100.000	0.000	4.8040		0.157566	0.161351	0.165226			58.10	14.71
Merrill Lynch Bank USA	59020WC82	03/30/07	03/31/11	100.000	0.000	4.8134		0.157925					14.06	
Merrill Lynch Bank USA	59020WC90	04/30/07	04/30/12	100.000	0.000	4.7640		0.156043	0.159760	0.163566			57.30	19.46
Merrill Lynch Bank USA	59020WD24	04/30/07	04/30/12	100.000	0.000	4.8440		0.159096	0.162950	0.166896			58.44	19.86
Merrill Lynch Bank USA	59020WD32	04/30/07	04/29/11	100.000	0.000	4.8567		0.159563					18.83	
Merrill Lynch Bank USA	59020WD57	04/30/07	01/28/11	100.000	0.000	4.8369		0.156908					4.24	
Merrill Lynch Bank USA	59020WE64	06/29/07	06/30/11	100.000	0.000	5.1569		0.170271					30.65	
Merrill Lynch Bank USA	59020WE98	06/29/07	06/30/11	100.000	0.000	5.1569		0.170271					30.65	
Merrill Lynch Bank USA	59020WF55	07/31/07	07/29/11	100.000	0.000	4.9035		0.154053	0.160446				33.35	
Merrill Lynch Bank USA	59020WF63	07/31/07	07/29/11	100.000	0.000	4.9035		0.154053	0.160446				33.35	
Merrill Lynch Bank USA	59020WG47	09/28/07	09/28/11	100.000	0.000	4.7367		0.150578	0.151631				40.85	
Merrill Lynch Bank USA	59020WWA5	09/30/05	03/30/11	100.000	0.000	4.3666		0.150539					13.40	
Merrill Lynch Bank USA	59020WWC1	09/30/05	03/31/14	100.000	0.000	4.4692		0.154852	0.158312	0.161850	0.165467	0.169164	57.01	59.58
Merrill Lynch Bank USA	59020WWD9	10/28/05	04/28/11	100.000	0.000	4.6987		0.164637					19.26	
Merrill Lynch Bank USA	59020WWG2	11/27/05	05/27/11	100.000	0.000	4.7139		0.165296					24.13	
Merrill Lynch Bank USA	59020WWH0	11/28/05	05/27/11	100.000	0.000	4.7163		0.165377					24.15	
Merrill Lynch Bank USA	59020WWP2	12/30/05	06/30/11	100.000	0.000	4.5788		0.159501					28.55	
Merrill Lynch Bank USA	59020WWV9	02/28/06	02/28/11	100.000	0.000	4.8559		0.166470					9.66	
Merrill Lynch Bank USA	59020WXX2	04/28/06	04/30/12	100.000	0.000	5.2512		0.184242	0.189079	0.194044			67.80	23.09
Merrill Lynch Bank USA	59020WXM8	05/31/06	05/31/12	100.000	0.000	5.2311		0.183322	0.188117	0.193037			67.16	28.76
Merrill Lynch Bank USA	59020WYD7	07/28/06	07/28/11	100.000	0.000	5.2152		0.177996	0.182638				37.68	
Merrill Lynch Bank USA	59020WYG0	08/31/06	08/31/11	100.000	0.000	5.1359		0.173783	0.175340				42.34	
Merrill Lynch Bank USA	59020WYV7	10/31/06	10/31/12	100.000	0.000	4.8867		0.164660	0.168683	0.172805	0.177027		60.50	52.43
Merrill Lynch Bank USA	59020WYW5	10/31/06	10/31/12	100.000	0.000	4.8867		0.164660	0.168683	0.172805	0.177027		60.50	52.43
Merrill Lynch Bank USA	59020WZD6	11/10/06	11/10/11	100.000	0.000	4.8559		0.163427	0.167395				51.21	
Merrill Lynch Bank USA	59020WZE4	10/30/06	04/30/12	100.000	0.000	4.9187		0.165947	0.170028	0.174210			60.98	20.73
Merrill Lynch & Co., Inc.	59021S265	09/29/05	11/19/12	100.000	0.000	4.3795		0.151995	0.155323	0.158725	0.162200		55.60	51.10
Merrill Lynch & Co., Inc.	59021S489	05/10/05	05/10/12	100.000	4.200	4.1999		0.116667	0.116667	0.116667			42.00	15.05
Merrill Lynch & Co., Inc.	59021V623	02/06/06	02/07/11	100.000	0.000	4.7259		0.162005					5.83	
Merrill Lynch & Co., Inc.	59021V748	01/04/06	01/04/11	100.000	4.510	4.5099		0.125278					.38	
Merrill Lynch & Co., Inc.	59021W183	11/01/04	04/30/12	100.000	0.000	3.9886		0.140407	0.143207	0.146063			51.40	17.38
Merrill Lynch & Co., Inc.	59021W217	08/31/04	08/31/11	100.000	0.000	3.9615		0.138476	0.138916				33.59	
Merrill Lynch & Co., Inc.	59021W464	05/14/04	02/14/12	100.000	0.000	3.1804		0.107609	0.109320	0.111058			39.52	4.78
Merrill Lynch & Co., Inc.	59021W555	07/30/04	07/29/11	100.000	0.000	4.1841		0.148991	0.152108				31.55	
Merrill Lynch & Co., Inc.	59021W571	03/01/04	03/28/11	100.000	0.000	3.5813		0.125634					10.93	
Merrill Lynch & Co., Inc.	59021W712	12/08/03	03/08/11	100.000	0.000	3.8789		0.139655					9.36	
Merrill Lynch & Co., Inc.	59021W795	01/30/04	01/31/11	100.000	0.000	3.6710		0.129174					3.75	
Merrill Lynch & Co., Inc.	59021WAA8	07/15/04	07/15/11	100.000	0.000	4.1324		0.146719	0.149750				29.01	
Merrill Lynch & Co., Inc.	59022C301	10/04/06	10/04/11	100.000	5.310	5.3099		0.147500	0.147500				40.27	
Merrill Lynch & Co., Inc.	59022C640	12/22/06	12/22/11	100.000	5.190	5.1899		0.144167	0.144167				50.60	
Merrill Lynch & Co., Inc.	59022W380	09/07/07	08/08/11	100.000	0.000	5.0756		0.163213	0.167355				36.16	
Merrill Lynch & Co., Inc.	59022W505	05/09/07	05/09/12	100.000	0.000	5.1563		0.171168	0.175581	0.180108			62.88	23.05



## 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st	2011 2nd	2011 3rd	2012 2nd	2012 3rd	2011	2012
								Period	Period	Period	Period	Period		
Merrill Lynch & Co., Inc.	59022W570	08/09/07	07/08/11	100.000	0.000	5.5011		0.179000	0.183924				34.36	
Merrill Lynch & Co., Inc.	59022W620	07/05/07	01/05/11	100.000	0.000	5.4003		0.176013					.70	
Mexican States	593048BN0	03/30/01	12/30/19	89.000	8.125	9.3823	34.72	0.015303	0.016020	0.016772	0.017559	0.018383	5.64	6.18
Miami Dade County, FL	59333MXE0	12/15/09	12/15/26	73.673	5.760	8.7675	7.49	0.021167	0.022095	0.023063	0.024075	0.025130	7.82	8.52
Michaels Stores, Inc.	594087AN8	10/31/06	11/01/16	50.110	VARIES	N/A		0.330419	0.353343	0.377857	0.219934	0.219933	125.92	98.13
Michaels Stores, Inc.	594087AP3	10/31/06	11/01/16	50.110	VARIES	N/A		0.330419	0.353343	0.377857	0.219934	0.219933	125.92	98.13
Microchip Technology Inc	595017AA2	12/07/07	12/15/37	100.000	VARIES	9.1009		0.309174	0.318834	0.330701	0.343107	0.358034	114.98	123.77
Microchip Technology Inc	595017AB0	12/07/07	12/15/37	100.000	VARIES	9.1009		0.309174	0.318834	0.330701	0.343107	0.358034	114.98	123.77
Milagro Oil & Gas	59870WAA0	05/11/11	05/15/16	97.182	10.500	11.2509		0.012050	0.012067	0.012746	0.013463	0.014221	2.81	4.79
Milagro Oil & Gas, Inc.	59870WAB8	05/11/11	05/15/16	97.182	10.500	11.2509		0.012050	0.012067	0.012746	0.013463	0.014221	2.81	4.79
Mississippi Home Corp.	60535MCB3	07/21/93	09/15/16	19.775	0.000	7.1244	473.06	0.130027	0.134659	0.139456	0.144424	0.149568	48.64	52.17
Morgan Stanley	6174462G3	12/28/07	12/20/11	100.000	0.000	4.6540		0.148262	0.151712				52.36	
Morgan Stanley	6174462H1	01/31/08	02/07/12	100.000	3.878	3.8779		0.107722	0.107722	0.107722			38.78	3.88
Morgan Stanley	6174462M0	01/31/08	03/31/11	100.000	0.000	3.9039		0.120224					10.70	
Morgan Stanley	6174463E7	02/29/08	02/29/12	100.000	0.000	4.0950		0.125188	0.125669	0.129651			46.33	7.65
Morgan Stanley	6174463V9	03/31/08	04/06/12	100.000	3.806	3.8059		0.105722	0.105722	0.105722			38.06	10.04
Morgan Stanley	6174463X5	03/31/08	09/28/12	100.000	0.000	3.9245		0.120115	0.122472	0.124875	0.127326		44.11	33.78
Morgan Stanley	6174464D8	03/28/08	09/30/13	100.000	0.000	4.2223		0.128815	0.130815	0.133577	0.136397	0.140042	47.83	50.01
Morgan Stanley	6174464N6	03/24/08	02/24/14	100.000	0.000	4.6797		0.145375	0.148776	0.152258	0.155820	0.159466	53.82	56.37
Morgan Stanley	6174464P1	03/20/08	03/20/23	81.700	2.935	4.6422		0.108249	0.108869	0.109504	0.110153	0.110818	39.21	39.67
Morgan Stanley	6174464Q9	03/20/08	03/20/23	78.350	2.624	4.6439		0.104499	0.105233	0.105984	0.106752	0.107538	37.90	38.45
Morgan Stanley	6174464T3	03/28/08	12/07/12	100.000	0.000	3.5735		0.109198	0.111149	0.113135	0.115157		39.76	38.38
Morgan Stanley	6174464W6	03/31/08	04/26/13	100.000	0.000	4.0406		0.124407	0.126920	0.129484	0.132100	0.134769	45.57	47.43
Morgan Stanley	6174464Z9	04/30/08	04/29/11	100.000	0.000	5.2346		0.165435					19.52	
Morgan Stanley	6174465F2	04/30/08	07/05/13	100.000	0.000	3.8715		0.116927	0.119191	0.121498	0.123850	0.126247	43.31	45.00
Morgan Stanley	6174465J4	04/25/08	10/25/13	100.000	0.000	5.0328		0.158299	0.162283	0.166366	0.170553	0.174845	58.24	61.20
Morgan Stanley	6174465N5	04/14/08	10/04/13	100.000	0.000	4.2160		0.129840	0.132577	0.135372	0.138226	0.141139	47.72	49.75
Morgan Stanley	6174465Q8	04/11/08	04/11/11	100.000	0.000	4.5349		0.140914					14.09	
Morgan Stanley	6174465T2	05/30/08	11/30/11	100.000	5.437	5.4369		0.151028	0.151028				49.69	
Morgan Stanley	6174465Y1	05/30/08	05/31/11	100.000	0.000	5.3781		0.170589					25.42	
Morgan Stanley	6174466M6	05/23/08	05/23/11	100.000	0.000	4.8832		0.153034					21.73	
Morgan Stanley	6174466S3	06/30/08	06/30/14	100.000	0.000	6.0285		0.194268	0.200124	0.206156	0.212370	0.218772	71.00	75.35
Morgan Stanley	6174466U8	06/30/08	03/30/11	100.000	0.000	5.3825		0.168511					15.00	
Morgan Stanley	6174467G8	07/31/08	01/31/11	100.000	0.000	5.6636		0.175916					5.10	
Morgan Stanley	6174467K9	07/31/08	01/31/11	100.000	0.000	5.6636		0.175916					5.10	
Morgan Stanley	6174467L7	07/31/08	11/29/11	87.000	0.000	4.2238	92.66	0.112526	0.114903				37.34	
Morgan Stanley	617446H28	04/27/07	04/27/37	100.000	VARIES	5.5782		0.140667	0.138392	0.136054	0.133651	0.133845	49.94	48.41
Morgan Stanley	617446H69	05/30/07	06/26/17	100.000	0.000	5.8001		0.197633	0.203365	0.209262	0.215331	0.221576	72.24	76.49
Morgan Stanley	617446J26	06/29/07	03/30/11	100.000	0.000	5.5052		0.182488					16.24	
Morgan Stanley	617446J75	08/13/07	02/27/13	117.470	0.000	5.6319		0.217568	0.223694	0.229994	0.236470	0.243129	80.97	85.59
Morgan Stanley	617446K40	06/26/08	06/24/15	100.000	1.100	6.5992		0.210168	0.216095	0.222217	0.228541	0.235073	76.81	81.23
Morgan Stanley	617446MG1	01/21/04	07/30/11	100.000	0.300	4.1284		0.147179	0.150045				31.28	
Morgan Stanley	617446MJ5	02/17/04	07/30/11	102.625	0.300	4.1929		0.153670	0.156717				32.67	

## 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st	2011 2nd	2011 3rd	2012 2nd	2012 3rd	2011	2012
								Period	Period	Period	Period	Period		
Morgan Stanley	617446MK2	03/29/04	06/30/11	100.000	1.500	3.7482		0.121923					21.82	
Morgan Stanley	617446N47	08/31/07	02/28/11	100.000	0.000	5.1183		0.164537					9.54	
Morgan Stanley	617446N54	07/26/07	07/26/11	100.000	0.000	5.4412		0.177560	0.182390				37.27	
Morgan Stanley	617446Q85	11/30/07	12/05/11	100.000	4.389	4.3889		0.121917	0.121917				40.72	
Morgan Stanley	617446R76	09/28/07	06/30/11	100.000	0.000	5.0267		0.164161					29.38	
Morgan Stanley	617446SX8	12/06/04	12/30/11	100.000	0.500	4.4990		0.159397	0.162671				57.81	
Morgan Stanley	617446X95	11/28/07	01/07/11	100.000	0.000	4.4074		0.137180					.82	
Morgan Stanley	617446YM5	08/30/05	09/01/14	100.000	0.000	4.8471		0.171097	0.175243	0.179491	0.183841	0.188296	63.35	66.46
Morgan Stanley	617446Z28	12/31/07	10/07/11	100.000	0.000	4.8047		0.152233	0.155891				42.67	
Morgan Stanley	617446Z77	02/07/08	06/06/14	100.000	0.000	4.6169		0.145944	0.149313	0.152760	0.156286	0.159894	53.32	55.81
Morgan Stanley	61745E2A8	04/30/09	04/30/24*	100.000	VARIES	4.6881		0.115607					13.76*	
Morgan Stanley	61745E2D2	01/24/11	01/24/20	100.000	VARIES	5.2661			0.146283	0.145746	0.145195	0.145819	49.21	52.38
Morgan Stanley	61745E2E0	07/11/11	07/11/23	100.000	VARIES	5.5160				0.153224	0.152853	0.152472	26.05	54.97
Morgan Stanley	61745E2G5	05/13/09	05/13/24*	100.000	VARIES	4.6721		0.115181	0.110085				25.11*	
Morgan Stanley	61745E2K6	01/21/11	01/21/26	100.000	VARIES	5.7295			0.159153	0.155755	0.152259	0.148663	53.57	54.31
Morgan Stanley	61745E2L4	07/07/11	07/07/20	100.000	VARIES	2.2423				0.013785	0.012665	0.011533	2.40	4.37
Morgan Stanley	61745E2M2	11/30/11	11/30/31	100.000	VARIES	6.5857				0.182937	0.179814	0.176588	5.67	65.10
Morgan Stanley	61745E2Q3	07/30/10	07/30/25	100.000	VARIES	5.4814		0.152262	0.151105	0.149918	0.148697	0.147444	54.25	53.38
Morgan Stanley	61745E2S9	07/13/11	07/13/31	100.000	VARIES	5.5541				0.154282	0.152395	0.150456	25.92	54.56
Morgan Stanley	61745E2U4	06/30/09	07/01/24*	100.000	VARIES	3.8188		0.094412					16.99*	
Morgan Stanley	61745E2V2	02/26/10	02/26/30	100.000	VARIES	6.1599		0.167824	0.164437	0.160946	0.157348	0.156173	58.95	56.70
Morgan Stanley	61745E2W0	08/12/10	08/12/30	100.000	VARIES	5.7343		0.159288	0.155095	0.150781	0.145319	0.139701	55.41	51.76
Morgan Stanley	61745E2Y6	07/15/11	07/15/17	100.000	VARIES	4.3803				0.121677	0.121300	0.120915	20.20	43.61
Morgan Stanley	61745E2Z3	11/30/11	11/30/31	100.000	VARIES	6.7333				0.187038	0.183983	0.180825	5.80	66.59
Morgan Stanley	61745E3D1	02/14/11	02/14/31	100.000	VARIES	6.0718			0.168663	0.165350	0.161937	0.158420	53.01	57.96
Morgan Stanley	61745E3H2	02/26/10	02/26/25*	100.000	VARIES	5.9431		0.161740	0.158292				37.39*	
Morgan Stanley	61745E3J8	07/28/10	07/28/17	100.000	VARIES	2.9665		0.020598	0.018942	0.017262	0.017518	0.017778	6.06	6.34
Morgan Stanley	61745E3R0	02/11/11	02/11/20	100.000	VARIES	5.7500			0.159724	0.160323	0.160940	0.161574	51.20	58.00
Morgan Stanley	61745E3S8	07/29/11	07/29/31	100.000	VARIES	5.6230				0.156197	0.153950	0.151640	23.74	55.13
Morgan Stanley	61745E3V1	03/16/10	03/16/25*	100.000	VARIES	5.8130		0.158092	0.154614				25.77*	
Morgan Stanley	61745E3W9	08/17/10	08/17/20	100.000	VARIES	2.7071		0.023748	0.022622	0.021480	0.020324	0.019151	8.04	7.21
Morgan Stanley	61745E3Y5	07/29/11	07/29/26	100.000	VARIES	5.4529				0.151471	0.146512	0.141419	23.02	52.11
Morgan Stanley	61745E4E8	07/29/11	07/29/26	100.000	VARIES	5.4932				0.152591	0.149153	0.145620	23.19	53.25
Morgan Stanley	61745E4K4	02/18/11	02/18/20	100.000	VARIES	2.8598			0.017983	0.017190	0.016385	0.015569	5.52	5.83
Morgan Stanley	61745E4L2	07/29/11	07/29/26	100.000	VARIES	5.5117				0.153103	0.148519	0.143809	23.27	52.88
Morgan Stanley	61745E4P3	03/15/10	03/15/25	100.000	VARIES	5.6291		0.152949	0.149436	0.147723	0.145961	0.144150	53.88	52.48
Morgan Stanley	61745E4Q1	08/24/10	08/24/30	100.000	VARIES	5.2836		0.146769	0.145510	0.144217	0.142890	0.141528	52.29	51.34
Morgan Stanley	61745E4U2	08/26/09	08/26/16	100.000	VARIES	5.1504		0.145459	0.146701	0.147975	0.148628	0.149297	52.90	53.55
Morgan Stanley	61745E4V0	03/18/10	03/18/25	100.000	VARIES	5.8931		0.160336	0.156876	0.153314	0.149646	0.148448	56.37	54.03
Morgan Stanley	61745E4W8	08/25/10	08/25/25	100.000	VARIES	5.0043		0.139009	0.135537	0.131977	0.128329	0.124590	48.53	45.92
Morgan Stanley	61745ESC1	08/27/10	08/27/15	100.000	VARIES	1.8388		0.007415	0.007154	0.006891	0.006955	0.007019	2.56	2.51

\* Called in 2011; 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								-----	-----	-----	-----	-----	-----	-----
								2011 1st Period	2011 2nd Period	2011 3rd 2012 1st	2012 2nd Period	2012 3rd Period	2011	2012
Morgan Stanley	61745E5H0	03/30/10	03/30/30	100.000	VARIES	5.9049		0.159028	0.153881	0.151773	0.149603	0.147369	55.66	53.85
Morgan Stanley	61745E5P2	03/30/10	03/30/30	100.000	VARIES	5.9384		0.160782	0.156483	0.152057	0.147499	0.146620	56.31	53.43
Morgan Stanley	61745E5R8	03/15/11	03/15/21	100.000	VARIES	5.2217			0.145048	0.145209	0.145374	0.145509	41.50	52.34
Morgan Stanley	61745E5S6	08/22/11	08/22/31	100.000	VARIES	5.6565				0.157125	0.152142	0.147017	20.27	54.36
Morgan Stanley	61745E5U1	09/30/09	09/30/29	100.000	VARIES	5.7074		0.151636	0.148037	0.144334	0.140526	0.136609	53.28	50.57
Morgan Stanley	61745E5W7	08/31/10	08/31/20	100.000	VARIES	2.8095		0.014197	0.012426	0.010984	0.011017	0.011357	4.86	4.07
Morgan Stanley	61745E5X5	03/22/11	03/22/31	100.000	VARIES	5.8739			0.163164	0.162653	0.162128	0.161586	45.47	58.35
Morgan Stanley	61745E6D8	03/23/11	03/23/26	100.000	VARIES	5.5646				0.154238	0.153892	0.153542	42.94	55.40
Morgan Stanley	61745E6E6	08/24/11	08/24/23	100.000	VARIES	4.5799				0.127220	0.126949	0.126673	16.16	45.68
Morgan Stanley	61745E6J5	08/31/10	08/31/30	100.000	VARIES	5.4234		0.149818	0.143266	0.140573	0.137591	0.138354	52.34	50.63
Morgan Stanley	61745E6P1	04/22/10	04/20/30	100.000	VARIES	6.0247		0.162409	0.157260	0.151956	0.146492	0.140864	56.80	52.93
Morgan Stanley	61745E6R7	03/25/11	03/25/31	100.000	VARIES	5.9463			0.165176	0.161002	0.156704	0.152279	45.19	56.35
Morgan Stanley	61745E6V8	04/15/10	04/15/25	100.000	VARIES	5.5533		0.153143	0.151996	0.152006	0.152016	0.152026	54.84	54.73
Morgan Stanley	61745E6Y2	08/12/11	08/12/23	100.000	VARIES	5.0167				0.139354	0.139187	0.139017	19.37	50.09
Morgan Stanley	61745E7E5	08/31/11	08/31/26	100.000	VARIES	5.5215				0.151691	0.147808	0.147923	18.66	54.34
Morgan Stanley	61745E7G0	10/30/09	10/30/29	100.000	VARIES	5.8639		0.155224	0.151224	0.147106	0.147012	0.146915	54.67	52.93
Morgan Stanley	61745E7H8	04/23/10	04/23/25	100.000	VARIES	5.7579		0.156552	0.153062	0.149471	0.145777	0.143959	55.25	52.77
Morgan Stanley	61745E7K1	03/31/11	04/01/21	100.000	VARIES	5.3224		0.147844	0.147849	0.148457	0.149081	0.149722	40.12	53.67
Morgan Stanley	61745ED32	06/20/08	06/20/28*	100.000	VARIES	5.0572		0.124067					20.97*	
Morgan Stanley	61745ED65	04/08/11	04/08/26	100.000	VARIES	5.9065			0.164071	0.163584	0.163083	0.162567	43.11	58.72
Morgan Stanley	61745ED99	10/30/09	10/30/29	100.000	VARIES	5.8166		0.153077	0.148643	0.144079	0.143140	0.142174	53.76	51.58
Morgan Stanley	61745EE23	04/29/10	04/29/30	100.000	VARIES	6.0035		0.161766	0.156616	0.151311	0.145847	0.145417	56.66	53.12
Morgan Stanley	61745EE49	04/15/11	04/15/26	100.000	VARIES	5.7612			0.160036	0.156644	0.153154	0.152674	40.71	55.46
Morgan Stanley	61745EE64	06/27/08	06/27/18*	100.000	VARIES	6.1703		0.175633					31.09*	
Morgan Stanley	61745EE80	05/05/10	05/05/25	100.000	VARIES	5.6438		0.152576	0.148259	0.147379	0.146474	0.145543	53.86	52.79
Morgan Stanley	61745EE98	09/22/10	09/22/19	100.000	VARIES	2.8227		0.021760	0.021218	0.020668	0.020111	0.019546	7.63	7.23
Morgan Stanley	61745EF22	04/15/11	04/15/26	100.000	VARIES	5.8397			0.162215	0.162896	0.163597	0.164319	41.58	58.88
Morgan Stanley	61745EF30	08/30/11	08/30/15	100.000	VARIES	3.2415				0.011364	0.010846	0.010376	1.41	3.94
Morgan Stanley	61745EF48	07/07/08	07/07/23*	100.000	VARIES	6.0756		0.151373	0.146690				27.31*	
Morgan Stanley	61745EF63	05/18/10	05/18/25	100.000	VARIES	6.0398		0.166130	0.164436	0.164464	0.164494	0.164524	59.43	59.22
Morgan Stanley	61745EF71	09/22/10	09/22/25	100.000	VARIES	5.6905		0.158071	0.154665	0.151162	0.149175	0.147132	55.61	53.66
Morgan Stanley	61745EF89	04/15/11	04/15/21	100.000	VARIES	2.2565			0.007825	0.007509	0.007189	0.006866	1.98	2.59
Morgan Stanley	61745EF97	08/31/11	08/31/31	100.000	VARIES	5.6734				0.155865	0.150836	0.149849	19.17	55.38
Morgan Stanley	61745EG62	04/25/11	04/25/23	100.000	VARIES	5.6779			0.155135	0.154497	0.153841	0.154009	38.90	56.39
Morgan Stanley	61745EG70	08/31/11	08/31/15	100.000	VARIES	3.2288				0.011079	0.010461	0.010119	1.36	3.82
Morgan Stanley	61745EG88	07/28/08	07/28/23*	100.000	VARIES	5.9673		0.156979	0.154618				32.07*	
Morgan Stanley	61745EH20	05/12/10	05/12/25	100.000	VARIES	5.8071		0.156314	0.151175	0.150932	0.150683	0.150427	55.08	54.27
Morgan Stanley	61745EH38	09/30/10	09/30/25	100.000	VARIES	5.2659		0.146276	0.145739	0.145188	0.144623	0.144042	52.46	52.06
Morgan Stanley	61745EH46	04/26/11	04/26/26	100.000	VARIES	5.7524			0.157171	0.153047	0.148805	0.145616	39.02	54.74
Morgan Stanley	61745EH87	05/20/10	05/20/30	100.000	VARIES	5.8155		0.157355	0.153045	0.148611	0.144047	0.139351	55.51	52.30
Morgan Stanley	61745EJ28	04/29/11	04/29/26	100.000	VARIES	5.7371			0.159366	0.157562	0.155708	0.153800	38.45	56.16

\* Called in 2011; 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								-----	-----	-----	-----	-----	-----	-----
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
Morgan Stanley	61745EJ36	09/16/11	09/16/15	100.000	VARIES	3.0131				0.018385	0.017602	0.016807	1.93	6.31
Morgan Stanley	61745EJ44	08/04/08	08/04/23*	100.000	VARIES	5.9469		0.147738	0.143045				30.62*	
Morgan Stanley	61745EJ77	09/30/10	09/30/17	100.000	VARIES	2.7147		0.015965	0.014781	0.013580	0.013765	0.013952	5.32	4.96
Morgan Stanley	61745EJ85	04/28/11	04/28/17	100.000	VARIES	1.7167			0.012325	0.011822	0.011315	0.011412	2.96	4.13
Morgan Stanley	61745EJ93	09/09/11	09/09/26	100.000	VARIES	5.8527				0.162576	0.159205	0.155735	18.21	57.15
Morgan Stanley	61745EL33	09/30/10	09/30/19	100.000	VARIES	2.8240		0.031503	0.030128	0.028735	0.027321	0.025888	10.84	9.83
Morgan Stanley	61745EL41	04/29/11	04/29/18	100.000	VARIES	1.6125			0.010821	0.010326	0.009827	0.009906	2.58	3.60
Morgan Stanley	61745EL58	09/16/11	09/16/31	100.000	VARIES	5.8547				0.162631	0.159260	0.155791	17.08	57.22
Morgan Stanley	61745EL82	05/27/10	05/27/30*	100.000	VARIES	6.1976		0.166731	0.161138				38.85*	
Morgan Stanley	61745EL90	10/15/10	10/15/19	100.000	VARIES	2.5025		0.019819	0.019042	0.018256	0.017459	0.016653	6.88	6.31
Morgan Stanley	61745EM24	04/29/11	04/29/16	100.000	VARIES	1.5929			0.008886	0.008614	0.008340	0.008406	2.13	3.03
Morgan Stanley	61745EM32	09/22/11	09/22/26	100.000	VARIES	5.5347				0.153744	0.150312	0.146784	15.22	54.04
Morgan Stanley	61745EM40	08/29/08	08/29/18*	100.000	VARIES	5.7096		0.162637	0.165931				39.63*	
Morgan Stanley	61745EM57	12/22/09	12/22/24*	100.000	VARIES	5.6398		0.149735					25.60*	
Morgan Stanley	61745EM73	10/29/10	10/29/30	100.000	VARIES	5.2869		0.146860	0.145602	0.144311	0.142986	0.141626	52.49	51.55
Morgan Stanley	61745EM81	05/17/11	05/17/23	100.000	VARIES	5.1511			0.143087	0.143195	0.143306	0.143420	32.06	51.58
Morgan Stanley	61745EM99	09/30/11	09/30/17	100.000	VARIES	3.3263				0.012558	0.011611	0.010648	1.14	4.18
Morgan Stanley	61745EN23	08/29/08	08/29/23*	100.000	VARIES	5.7316		0.149186	0.148006				35.59*	
Morgan Stanley	61745EN64	05/19/11	05/19/26	100.000	VARIES	5.5223			0.150065	0.150404	0.147437	0.148489	34.08	54.42
Morgan Stanley	61745EN72	09/30/11	09/30/31	100.000	VARIES	6.1251				0.170144	0.166848	0.163450	15.48	60.05
Morgan Stanley	61745EP47	05/12/11	05/12/21	100.000	VARIES	1.9922			0.014764	0.014008	0.013245	0.012474	3.34	4.83
Morgan Stanley	61745EP70	01/15/10	01/15/25	100.000	VARIES	5.4037		0.148119	0.146079	0.143984	0.141833	0.139623	52.27	50.72
Morgan Stanley	61745EP88	06/16/10	06/16/13	100.000	VARIES	2.1929		0.017782	0.017392	0.017583	0.017776	0.017971	6.33	6.37
Morgan Stanley	61745EP96	10/15/10	10/15/15	100.000	VARIES	1.8991		0.016945	0.016715	0.016483	0.016248	0.016011	6.02	5.86
Morgan Stanley	61745EQ38	09/30/11	09/30/15	100.000	VARIES	3.1371				0.021191	0.020879	0.020561	1.93	7.52
Morgan Stanley	61745EQ79	10/29/10	10/29/30	100.000	VARIES	5.1584		0.143290	0.139821	0.136263	0.132613	0.128869	50.52	47.94
Morgan Stanley	61745ER45	06/23/10	06/23/30	100.000	VARIES	6.3849		0.174153	0.170845	0.167431	0.163909	0.160446	62.05	59.59
Morgan Stanley	61745ER52	10/15/10	10/15/19	100.000	VARIES	2.6938		0.025132	0.024080	0.023014	0.021934	0.020839	8.70	7.93
Morgan Stanley	61745ER60	05/31/11	05/31/31	100.000	VARIES	5.6682			0.157450	0.155221	0.152928	0.150571	33.15	55.32
Morgan Stanley	61745ER94	01/25/10	01/25/25*	100.000	VARIES	5.1353		0.139178	0.135619				27.75*	
Morgan Stanley	61745ES28	06/24/10	06/24/20	100.000	VARIES	5.8922		0.163586	0.165188	0.166838	0.168073	0.169345	59.20	60.30
Morgan Stanley	61745ES51	10/27/11	10/27/14	100.000	VARIES	3.3202				0.008896	0.008615	0.008329	.57	3.12
Morgan Stanley	61745ES93	10/27/10	10/27/17	100.000	VARIES	2.4455		0.018263	0.017750	0.017231	0.016705	0.016173	6.42	6.04
Morgan Stanley	61745ET27	05/31/11	05/31/26	100.000	VARIES	5.5394			0.153872	0.151979	0.150034	0.150059	32.41	54.30
Morgan Stanley	61745ET43	12/03/08	12/03/23*	100.000	VARIES	6.0934		0.155421	0.155359				37.61*	
Morgan Stanley	61745ET68	06/22/10	06/22/15	100.000	VARIES	2.6966		0.009453	0.008944	0.009064	0.009187	0.009311	3.31	3.29
Morgan Stanley	61745ETG6	06/30/08	06/30/28*	100.000	VARIES	5.7070		0.145762					26.09*	
Morgan Stanley	61745ETH4	05/19/08	05/19/28*	100.000	VARIES	5.3131		0.133241	0.130139				30.10*	
Morgan Stanley	61745ETQ4	02/28/06	03/01/11	100.000	VARIES	5.0618		0.139619					8.24	
Morgan Stanley	61745EU33	02/03/10	02/03/35	100.000	VARIES	5.3927		0.146348	0.142804	0.139735	0.136583	0.133346	51.07	48.79
Morgan Stanley	61745EU58	11/16/10	11/16/15	100.000	VARIES	1.5999		0.008765	0.008496	0.008224	0.008290	0.008356	3.08	2.98

\* Called in 2011; 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								-----	-----	-----	-----	-----	-----	-----
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
Morgan Stanley	61745EU66	06/10/11	06/10/26	100.000	VARIES	5.3578			0.148830	0.148352	0.147862	0.148174	29.90	53.31
Morgan Stanley	61745EU90	03/17/10	03/17/30	100.000	VARIES	6.1264		0.165182	0.160031	0.154722	0.149251	0.143612	57.45	53.56
Morgan Stanley	61745EUH2	02/23/07	02/23/37	100.000	VARIES	5.5058		0.138435	0.136128	0.133758	0.131323	0.131418	48.82	47.42
Morgan Stanley	61745EUK5	05/19/08	05/19/23*	100.000	VARIES	5.2763		0.134114					18.51*	
Morgan Stanley	61745EUV1	02/22/08	02/22/23*	100.000	VARIES	4.3863		0.111932	0.109818				15.59*	
Morgan Stanley	61745EUX7	03/03/08	03/03/28*	100.000	VARIES	4.3854		0.114997					7.13*	
Morgan Stanley	61745EUY5	02/29/08	02/29/28*	100.000	VARIES	4.3844		0.103351					5.99*	
Morgan Stanley	61745EV32	11/23/10	05/23/16	100.000	VARIES	1.4641		0.010548	0.010214	0.009878	0.009950	0.010023	3.71	3.57
Morgan Stanley	61745EV40	06/14/11	06/14/21	100.000	VARIES	2.3141			0.015802	0.015149	0.014487	0.013821	3.10	5.31
Morgan Stanley	61745EV65	01/20/09	01/20/24	100.000	VARIES	5.9021		0.142175	0.134484	0.136201	0.137968	0.139787	48.84	49.93
Morgan Stanley	61745EVD0	03/14/08	03/14/28*	100.000	VARIES	4.2040		0.104471					7.63*	
Morgan Stanley	61745EVE8	04/07/08	04/07/23*	100.000	VARIES	4.3273		0.102404					9.83*	
Morgan Stanley	61745EVH1	03/31/08	03/30/23*	100.000	VARIES	4.2080		0.103251					9.09*	
Morgan Stanley	61745EVL2	04/25/08	04/25/28*	100.000	VARIES	4.8906		0.115847					13.21*	
Morgan Stanley	61745EVM0	04/25/08	04/25/23*	100.000	VARIES	5.3229		0.135963	0.133389				27.50*	
Morgan Stanley	61745EVP3	04/25/08	04/25/28*	100.000	VARIES	5.5441		0.133836					15.26*	
Morgan Stanley	61745EW23	06/23/11	06/23/26	100.000	VARIES	5.4880			0.152445	0.149006	0.145472	0.141842	28.63	52.95
Morgan Stanley	61745EW31	10/27/11	10/27/31	100.000	VARIES	6.4618				0.179494	0.179011	0.178513	11.49	64.47
Morgan Stanley	61745EW49	01/30/09	01/30/24	100.000	VARIES	6.4553		0.166692	0.162210	0.157583	0.152807	0.154499	57.83	55.40
Morgan Stanley	61745EW72	11/23/10	11/23/19	100.000	VARIES	2.3593		0.019583	0.018855	0.018118	0.017372	0.016618	6.86	6.33
Morgan Stanley	61745EW98	11/17/11	11/17/17	100.000	VARIES	3.9291				0.012492	0.011399	0.010284	.55	4.20
Morgan Stanley	61745EX22	03/31/09	03/31/24*	100.000	VARIES	5.5881		0.139877					12.45*	
Morgan Stanley	61745EX30	02/16/10	02/16/30	100.000	VARIES	5.7678		0.155225	0.150089	0.148271	0.146400	0.144475	54.02	52.53
Morgan Stanley	61745EX48	07/16/10	07/16/30	100.000	VARIES	6.0985		0.169405	0.164406	0.159255	0.158112	0.156935	58.41	56.74
Morgan Stanley	61745EX63	06/30/11	06/30/31	100.000	VARIES	5.7758			0.160441	0.157855	0.155194	0.152456	29.04	56.34
Morgan Stanley	61745EX71	11/17/11	11/17/15	100.000	VARIES	3.5087				0.014132	0.013438	0.012732	.62	4.90
Morgan Stanley	61745EX89	03/31/09	03/31/24*	100.000	VARIES	5.2808		0.131512					11.70*	
Morgan Stanley	61745EX97	02/16/10	02/16/30	100.000	VARIES	5.6112		0.152447	0.148930	0.145315	0.141599	0.140410	53.29	50.98
Morgan Stanley	61745EY21	07/15/10	07/15/20	100.000	VARIES	3.4515		0.025746	0.024243	0.022715	0.021161	0.019580	8.49	7.38
Morgan Stanley	61745EY39	12/15/10	12/15/19	100.000	VARIES	5.6449		0.156803	0.157700	0.158623	0.159572	0.160548	56.64	57.31
Morgan Stanley	61745EY47	06/30/11	06/30/26	100.000	VARIES	5.5719			0.154777	0.150576	0.146258	0.144007	28.01	53.42
Morgan Stanley	61745EY62	04/23/09	04/23/24	100.000	VARIES	5.9383		0.149505	0.144047	0.138427	0.132640	0.133060	52.09	48.43
Morgan Stanley	61745EY96	12/15/10	12/15/15	100.000	VARIES	1.7536		0.012550	0.012128	0.011703	0.011806	0.011909	4.43	4.23
Morgan Stanley	61745EZ46	05/01/09	05/01/14	100.000	VARIES	5.4528		0.153822	0.154410	0.154225	0.154018	0.153653	55.51	55.45
Morgan Stanley	61745EZ53	02/18/10	02/18/30	100.000	VARIES	5.4861		0.147431	0.142331	0.140862	0.139351	0.137800	51.28	50.03
Morgan Stanley	61745EZ79	12/15/10	12/15/19	100.000	VARIES	2.6578		0.034331	0.032912	0.031473	0.030015	0.028538	12.06	11.02
Morgan Stanley	61745EZ87	07/07/11	07/07/26	100.000	VARIES	5.7788				0.160524	0.156936	0.153244	27.93	55.88
Morgan Stanley	61745EZ95	11/29/11	11/29/19	100.000	VARIES	5.8963				0.163788	0.163703	0.163616	5.24	58.94
Morgan Stanley	61746BCS3	02/09/06	02/11/13	100.000	0.000	5.3494		0.188496	0.193538	0.198715	0.204030	0.209487	70.20	74.00
Morgan Stanley	61746BCT1	02/27/06	02/27/13	100.000	0.000	5.3615		0.188967	0.194033	0.199235	0.204576	0.210060	70.21	74.03
Morgan Stanley	61746S190	01/27/04	03/30/11	100.000	1.875	4.2069		0.137615					12.25	

\* Called in 2011; 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								-----	-----	-----	-----	-----	-----	-----
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
Morgan Stanley	61746S273	10/26/04	10/30/11	100.000	0.000	4.2472		0.151889	0.155115				46.00	
Morgan Stanley	61746S422	09/28/04	09/30/12	100.000	1.300	4.4570		0.150385	0.152932	0.155535	0.158196		55.07	42.32
Morgan Stanley	61746S539	08/27/04	03/30/11	100.000	0.000	4.4434		0.161323					14.36	
Morgan Stanley	61746S646	07/28/04	01/30/11	100.000	0.000	4.6243		0.169041					4.90	
Morgan Stanley	61746S703	02/25/04	12/30/11	100.000	0.400	4.5064		0.165890	0.169377				60.18	
Morgan Stanley	61746S778	04/28/04	12/30/11	100.000	0.000	4.8845		0.187235	0.191808				68.04	
Morgan Stanley	61746S877	03/29/04	12/30/11	100.000	0.500	4.0511		0.143221	0.145840				51.89	
Morgan Stanley	61746SBD0	11/30/04	12/30/11	100.000	0.250	4.4263		0.158360	0.161711				57.45	
Morgan Stanley	61746SBU2	01/06/06	07/06/11	100.000	VARIES	5.1444		0.158792	0.160794				29.74	
Morgan Stanley	61746SDC0	12/11/06	12/11/13	100.000	0.000	5.1239		0.174260	0.178724	0.183303	0.187999	0.192816	63.72	67.02
Morgan Stanley	61746Y288	06/28/05	06/30/11	100.000	0.500	4.2966		0.147162					26.34	
Morgan Stanley	61746Y858	12/28/04	12/30/11	100.000	0.000	4.4273		0.159976	0.163517				58.07	
Morgan Stanley	61746YAB2	12/30/04	12/30/12	100.000	0.000	4.7234		0.173622	0.177722	0.181920	0.186216		63.25	66.08
Morgan Stanley	617475116	11/30/07	02/20/13	100.000	0.000	4.6219		0.145402	0.148763	0.152200	0.155718	0.159316	53.84	56.36
Morgan Stanley	617475124	11/30/07	11/30/12	100.000	0.000	4.4317		0.140405	0.143516	0.146696	0.149947		51.30	48.85
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		55.18	31.58
Morgan Stanley	617475652	08/31/07	02/20/12	100.000	0.000	5.2169		0.168890	0.173295	0.177816			62.76	8.71
Morgan Stanley	61747S371	06/29/07	12/20/12	100.000	5.363	5.3629		0.148972	0.148972		0.148972		53.63	51.99
Morgan Stanley	61747S413	05/31/07	08/20/11	100.000	0.000	5.2996		0.174251	0.178869				40.73	
Morgan Stanley	61747S561	10/31/06	10/28/11	100.000	5.433	5.4329		0.150917	0.150917				44.82	
Morgan Stanley	61747S850	08/31/06	08/26/11	100.000	VARIES	5.4559		0.151560	0.151591				35.62	
Morgan Stanley	61747W182	03/31/08	03/28/13	100.000	0.000	4.0410		0.124032	0.126538	0.129094	0.131703	0.134364	45.57	47.43
Morgan Stanley	61747W463	02/29/08	02/20/15	100.000	0.000	5.4016		0.167488	0.174862	0.176657	0.183422	0.186328	63.70	67.18
Morgan Stanley	61747W752	12/31/07	12/31/12	100.000	4.894	4.8939		0.135944	0.135944	0.135944	0.135944		48.94	48.80
Morgan Stanley	61747W794	12/31/07	12/31/12	100.000	0.000	4.8469		0.155440	0.159207	0.163066	0.167018		56.64	59.25
Morgan Stanley	61747Y162	06/30/06	06/24/11	100.000	5.771	5.7709		0.160306					27.73	
Morgan Stanley	61747YBT1	05/29/07	09/01/14	100.000	0.000	5.6123		0.186699	0.191938	0.197324	0.202861	0.208554	69.43	73.38
Morgan Stanley	61747YDB8	05/27/11	05/29/15	100.000	0.000	3.0456		0.084600	0.084615	0.085903	0.087211	0.088539	18.15	31.24
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		0.192329	0.198150	0.204148	0.210327	0.216694	72.07	76.50
Morgan Stanley	617480330	05/30/08	02/28/14	100.000	0.000	5.5930		0.174951	0.176911	0.183857	0.186944	0.195357	65.31	69.27
Morgan Stanley	617480496	06/30/08	12/30/13	100.000	0.000	5.6404		0.180055	0.185133	0.190355	0.195723	0.201243	65.74	69.50
Morgan Stanley	617480629	07/31/08	11/29/11	87.000	0.000	4.2238	92.66	0.112526	0.114903				37.34	
Morgan Stanley	617480710	08/29/08	11/29/11	86.300	0.000	4.5833	96.59	0.121674	0.124462				40.41	
Morgan Stanley	617482AA2	07/25/08	11/30/11	100.000	0.000	5.8223		0.185072	0.190460				61.86	
Morgan Stanley	617482AL8	08/29/08	08/31/11	100.000	0.000	5.6318		0.173908	0.175890				42.45	
Morgan Stanley	617482AM6	08/29/08	05/31/11	100.000	0.000	5.7855		0.182761					27.23	
Morgan Stanley	617482AN4	07/28/08	07/28/14	100.000	0.000	6.2015		0.194644	0.200680	0.206902	0.213318	0.219932	73.03	77.63
Morgan Stanley	617482AP9	08/29/08	01/05/11	100.000	0.000	5.4658		0.167770					.67	
Morgan Stanley	617482AQ7	08/29/08	08/31/11	100.000	VARIES	5.7662		0.173948	0.174947				42.28	
Morgan Stanley	617482AR5	08/29/08	04/04/14	100.000	0.000	5.7350		0.179377	0.184520	0.189812	0.195255	0.200854	66.41	70.27
Morgan Stanley	617482AT1	08/29/08	11/29/11	86.300	0.000	4.5833	96.59	0.121674	0.124462				40.41	

## 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
Morgan Stanley	617482AY0	08/29/08	11/30/11	100.000	0.000	5.6758		0.178866	0.183942				59.76	
Morgan Stanley	617482AZ7	08/29/08	11/30/11	100.000	0.000	5.7597		0.181845	0.187082				60.77	
Morgan Stanley	617482BX1	09/30/08	11/30/11	94.000	0.000	6.4662		0.193825	0.200092				64.90	
Morgan Stanley	617482CS1	10/20/08	10/20/11	73.000	0.000	10.7703	189.54	0.269382	0.283889				80.46	
Morgan Stanley	617482CY8	10/31/08	10/31/11	83.000	0.000	6.3084	119.83	0.164682	0.169876				50.17	
Morgan Stanley	617482D76	11/28/11	11/28/17	100.000	0.000	6.9072				0.191867	0.198493	0.205348	6.33	70.71
Morgan Stanley	617482D92	11/17/11	11/17/26	100.000	VARIES	6.4999				0.180554	0.179646	0.178708	7.94	64.75
Morgan Stanley	617482DC5	11/28/08	11/30/11	100.000	0.000	4.4417		0.134746	0.137739				44.87	
Morgan Stanley	617482DL5	12/31/08	12/30/11	80.160	0.000	7.5159	127.66	0.191796	0.197916				70.74	
Morgan Stanley	617482DX9	02/27/09	02/28/11	100.000	0.000	4.9651		0.147649					8.56	
Morgan Stanley	617482EF7	02/27/09	02/27/24	100.000	VARIES	5.6208		0.140771	0.135359	0.129795	0.124075	0.124338	48.34	45.02
Morgan Stanley	617482EG5	03/03/09	02/27/24	100.000	VARIES	6.2075		0.159793	0.155269	0.150604	0.145795	0.145861	55.57	52.76
Morgan Stanley	617482EL4	03/31/09	03/31/11	100.000	0.000	5.5476		0.167285					14.89	
Morgan Stanley	617482EN0	03/25/09	03/25/24*	100.000	VARIES	6.4376		0.163418	0.157949				42.16*	
Morgan Stanley	617482ES9	03/26/09	03/26/29	100.000	VARIES	5.8244		0.142615	0.135848	0.134995	0.134118	0.133216	49.40	48.27
Morgan Stanley	617482ET7	04/16/09	04/16/12	100.000	0.000	5.7696		0.174544	0.179579	0.184760			64.51	19.40
Morgan Stanley	617482EW0	04/30/09	04/30/12	100.000	0.000	5.5196		0.166371	0.170962	0.175681			61.29	20.91
Morgan Stanley	617482EX8	04/30/09	04/30/12	100.000	0.000	5.4582		0.164372	0.168858	0.173466			60.54	20.64
Morgan Stanley	617482FB5	04/16/09	04/16/29	100.000	VARIES	5.8955		0.147060	0.141159	0.140193	0.139197	0.138173	51.36	50.14
Morgan Stanley	617482FH2	05/29/09	05/29/12	100.000	0.000	4.8002		0.143173	0.146609	0.150128			52.38	22.22
Morgan Stanley	617482FJ8	05/29/09	05/29/12	100.000	0.000	4.8475		0.144686	0.148193	0.151785			52.95	22.46
Morgan Stanley	617482FM1	05/27/09	05/27/29	100.000	VARIES	3.6954		0.091196	0.087235	0.087102	0.086967	0.086829	31.98	31.32
Morgan Stanley	617482FQ2	06/30/09	06/28/13	100.000	0.000	4.0308		0.118851	0.121246	0.123690	0.126182	0.128726	43.23	44.99
Morgan Stanley	617482FR0	06/30/09	09/28/12	100.000	0.000	4.3979		0.128970	0.131806	0.134705	0.137667		47.47	36.50
Morgan Stanley	617482FW9	06/22/09	06/22/29*	100.000	VARIES	4.2479		0.103985					17.78*	
Morgan Stanley	617482FX7	06/26/09	06/26/24	100.000	VARIES	5.0455		0.129473	0.125731	0.121895	0.117963	0.113931	45.90	43.13
Morgan Stanley	617482FZ2	07/31/09	07/31/13	100.000	0.000	3.7618		0.108463	0.110503	0.112581	0.114699	0.116856	40.04	41.56
Morgan Stanley	617482GB4	07/31/09	10/31/12	100.000	0.000	4.0209		0.117398	0.119759	0.122166	0.124623		42.98	36.97
Morgan Stanley	617482GC2	07/31/09	10/31/11	100.000	0.000	3.3818		0.097967	0.099623				29.59	
Morgan Stanley	617482GD0	07/06/09	07/06/12	100.000	0.000	3.9872		0.115216	0.117513	0.119856	0.122245		42.70	22.60
Morgan Stanley	617482GF5	07/16/09	07/16/29*	100.000	VARIES	4.2615		0.110315	0.106155				20.76*	
Morgan Stanley	617482GG3	07/29/09	07/29/24*	100.000	VARIES	5.6514		0.150061	0.146452				30.56*	
Morgan Stanley	617482GH1	07/31/09	07/31/29	100.000	VARIES	6.8887		0.183352	0.179143	0.174789	0.173468	0.172102	63.96	62.28
Morgan Stanley	617482GK4	08/31/09	02/28/13	100.000	0.000	3.5389		0.101250	0.101362	0.104289	0.104980	0.108609	37.35	38.83
Morgan Stanley	617482GL2	08/31/09	05/31/12	100.000	0.000	3.0328		0.087479	0.088805	0.090152			31.81	13.43
Morgan Stanley	617482GM0	08/31/09	08/30/13	100.000	0.000	4.0427		0.115587	0.117279	0.119650	0.122068	0.125220	43.00	44.93
Morgan Stanley	617482GQ1	08/18/09	08/17/12	100.000	0.000	3.1202		0.089392	0.090786	0.092203	0.093641		32.81	21.10
Morgan Stanley	617482GR9	09/30/09	03/29/13	100.000	0.000	3.2543		0.093357	0.094876	0.096420	0.097989	0.099583	34.16	35.28
Morgan Stanley	617482GV0	09/30/09	09/30/14	100.000	4.132	4.1319		0.114778	0.114778	0.114778	0.114778	0.114778	41.32	41.32
Morgan Stanley	617482HD9	10/30/09	04/30/13	100.000	0.000	3.4452		0.099028	0.100734	0.102469	0.104235	0.106030	36.17	37.42
Morgan Stanley	617482HE7	10/09/09	10/09/24	97.500	VARIES	5.4787		0.140836	0.136908	0.135452	0.133957	0.132421	49.55	48.25

\* Called in 2011; 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								-----	-----	-----	-----	-----	-----	-----
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
Morgan Stanley	617482HG2	10/19/09	10/19/29	100.000	VARIABLE	5.9196		0.157626	0.154069	0.150408	0.149448	0.148460	55.59	53.83
Morgan Stanley	617482HH0	10/30/09	01/31/13	100.000	0.000	3.2279		0.091848	0.093330	0.094837	0.096367	0.097923	33.78	34.88
Morgan Stanley	617482JB1	12/31/09	06/28/13	100.000	0.000	3.1055		0.087966	0.088844	0.090223	0.091624	0.093558	32.28	33.29
Morgan Stanley	617482JK1	11/30/09	05/30/13	100.000	0.000	2.8998		0.082904	0.084106	0.085325	0.086562	0.087817	30.14	31.02
Morgan Stanley	617482JL9	11/16/09	11/16/11	100.000	0.000	2.0182		0.057200	0.057777				18.12	
Morgan Stanley	617482JN5	11/20/09	11/20/11	100.000	0.000	2.0285		0.057498	0.058081				18.45	
Morgan Stanley	617482JP0	12/29/09	06/29/12	100.000	0.000	2.4717		0.070367	0.071237	0.072117			25.49	12.84
Morgan Stanley	617482JQ8	12/29/09	09/30/13	100.000	0.000	3.4574		0.097471	0.098614	0.100319	0.102053	0.104388	36.05	37.41
Morgan Stanley	617482JR6	12/11/09	12/12/11	100.000	0.000	2.1726		0.061675	0.062345				21.15	
Morgan Stanley	617482JT2	01/28/10	07/29/13	100.000	0.000	2.8031		0.078963	0.080069	0.081192	0.082330	0.083484	28.96	29.78
Morgan Stanley	617482JX3	05/27/10	05/24/12	100.000	0.000	2.5278		0.071091	0.071990	0.072899			25.82	10.42
Morgan Stanley	617482KC7	07/30/10	07/30/12	100.000	0.000	2.6135		0.072599	0.073548	0.074509	0.075483		26.59	15.75
Morgan Stanley	617482KD5	11/29/10	05/22/15	100.000	2.000	3.0665		0.085181	0.085618	0.086078	0.086546	0.087022	30.78	31.11
Morgan Stanley	617482KF0	01/25/10	01/25/16	100.000	0.000	4.0787		0.115609	0.117966	0.120372	0.122827	0.125332	42.79	44.55
Morgan Stanley	617482KY9	03/08/10	03/13/15	100.000	0.000	4.0832		0.115805	0.118170	0.120582	0.123044	0.125556	42.63	44.39
Morgan Stanley	617482LA0	03/15/10	03/15/16	100.000	0.000	4.5963		0.130610	0.133612	0.136682	0.139824	0.143037	48.20	50.44
Morgan Stanley	617482MX9	08/09/10	08/09/20	100.000	VARIABLE	4.9489		0.137471	0.136749	0.136008	0.136052	0.136098	49.15	48.98
Morgan Stanley	617482NM2	09/30/10	09/30/16	100.000	0.000	3.8819		0.107832	0.109925	0.112059	0.114234	0.116451	39.58	41.13
Morgan Stanley	617482NP5	09/28/10	09/28/15	100.000	0.000	3.4261		0.095171	0.096802	0.098460	0.100147	0.101862	34.86	36.07
Morgan Stanley	617482NS9	09/30/10	09/30/15	100.000	0.000	3.4418		0.095607	0.097253	0.098926	0.100629	0.102361	35.02	36.23
Morgan Stanley	617482NW0	10/12/10	10/09/15	100.000	0.000	3.2213		0.089482	0.090899	0.092363	0.093851	0.095362	32.70	33.76
Morgan Stanley	617482PA6	10/28/10	05/29/12	100.000	0.000	0.8742		0.024303	0.024409	0.024516			8.78	3.63
Morgan Stanley	617482PB4	10/28/10	05/29/13	100.000	0.000	1.6525		0.045968	0.046348	0.046731	0.047117	0.047507	16.64	16.92
Morgan Stanley	617482PC2	10/28/10	05/29/14	100.000	0.000	2.5250		0.070294	0.071181	0.072080	0.072990	0.073912	25.52	26.17
Morgan Stanley	617482PD0	10/29/10	05/29/15	100.000	0.000	3.1816		0.088613	0.090022	0.091455	0.092909	0.094387	32.25	33.28
Morgan Stanley	617482PU2	12/22/10	12/22/25	100.000	VARIABLE	6.2468		0.173523	0.172002	0.170433	0.168815	0.167147	62.17	61.04
Morgan Stanley	617482QH0	01/28/11	01/27/17	100.000	0.000	4.1753			0.115981	0.118389	0.120861	0.123384	38.99	43.83
Morgan Stanley	617482QS6	01/28/11	01/28/14	100.000	0.000	2.2103			0.061398	0.062076	0.062762	0.063456	20.55	22.68
Morgan Stanley	617482QY3	02/08/11	12/22/20	100.000	VARIABLE	N/A			0.151520	0.150977	0.150414	0.149982	48.86	54.11
Morgan Stanley	617482RB2	02/25/11	02/27/17	100.000	0.000	4.3449		0.120693	0.120722	0.123345	0.126024	0.128762	37.27	45.56
Morgan Stanley	617482RH9	02/28/11	02/27/26	100.000	VARIABLE	5.9550			0.165418	0.164568	0.163679	0.162763	49.69	58.86
Morgan Stanley	617482RL0	03/30/11	09/29/17	100.000	0.000	4.3132			0.119813	0.122383	0.125022	0.127718	32.71	45.02
Morgan Stanley	617482SD7	08/26/11	08/26/13	100.000	0.000	2.1981				0.061061	0.061732	0.062411	7.63	22.27
Morgan Stanley	617482SE5	09/02/11	09/03/13	100.000	0.000	2.4917			0.069213	0.069219	0.070081	0.070954	8.24	25.28
Morgan Stanley	617482SF2	10/14/11	10/15/13	100.000	0.000	4.6123			0.128120	0.128138	0.131093	0.134116	9.87	47.12
Morgan Stanley	617482SH8	11/23/11	11/21/14	100.000	0.000	5.5804				0.155014	0.159291	0.163736	5.89	56.92
Morgan Stanley	617482TA2	04/28/11	07/28/17	100.000	0.000	4.1507			0.115299	0.116496	0.118913	0.121381	28.20	43.12
Morgan Stanley	617482TN4	04/29/11	04/29/31	100.000	VARIABLE	5.9675			0.165766	0.164081	0.162347	0.161187	40.01	58.58
Morgan Stanley	617482TP9	05/13/11	05/13/14	100.000	0.000	2.4618			0.068386	0.069227	0.070080	0.070942	15.63	25.16
Morgan Stanley	617482TQ7	05/27/11	05/30/17	100.000	0.000	3.9013		0.108371	0.108407	0.110521	0.112677	0.114875	23.26	40.31
Morgan Stanley	617482TV6	05/11/11	11/12/14	100.000	0.000	2.7937		0.077604	0.077611	0.078695	0.079794	0.080909	17.90	28.64
Morgan Stanley	617482UH5	05/31/11	05/29/26	100.000	VARIABLE	5.3835			0.149543	0.147969	0.146344	0.146574	31.50	52.93
Morgan Stanley	617482UP7	06/29/11	06/29/17	100.000	0.000	3.6574			0.101595	0.103453	0.105345	0.107272	18.49	37.59



## 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								-----	-----	-----	-----	-----	-----	-----
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
Morgan Stanley	617482UY8	06/15/11	06/13/31	100.000	VARIES	5.5344			0.153735	0.151861	0.149914	0.147913	30.10	54.25
Morgan Stanley	617482VB7	06/30/11	06/30/31	100.000	VARIES	5.5330			0.153695	0.152184	0.150630	0.149034	27.82	54.50
Morgan Stanley	617482VG6	06/14/11	09/14/17	100.000	0.000	3.8913			0.108092	0.109144	0.111267	0.113432	21.41	40.13
Morgan Stanley	617482VQ4	08/31/11	08/31/17	100.000	0.000	4.9901				0.137091	0.138984	0.144813	16.86	51.47
Morgan Stanley	617482VU5	08/29/11	08/29/17	100.000	0.000	5.0291				0.136661	0.141637	0.144405	17.08	51.89
Morgan Stanley	617482VX9	09/29/11	09/29/17	100.000	0.000	6.0377				0.167717	0.172780	0.177996	15.43	62.24
Morgan Stanley	617482VZ4	10/28/11	10/28/16	100.000	0.000	5.1995				0.144432	0.148187	0.152039	9.10	53.15
Morgan Stanley	617482WA8	10/28/11	10/28/16	100.000	0.000	5.1995				0.144432	0.148187	0.152039	9.10	53.15
Morgan Stanley	617482WC4	07/28/11	07/28/17	100.000	0.000	4.3106				0.119740	0.122320	0.124957	18.32	44.37
Morgan Stanley	617482WK6	07/28/11	07/28/17	100.000	0.000	4.3106				0.119740	0.122320	0.124957	18.32	44.37
Morgan Stanley	617482XG4	08/30/11	08/29/31	100.000	VARIES	6.1188				0.166273	0.166528	0.163998	20.62	60.62
Morgan Stanley	617482XL3	08/26/11	08/25/17	100.000	0.000	4.9767				0.138244	0.141665	0.145190	17.28	51.26
Morgan Stanley	617482XT6	08/31/11	08/31/17	100.000	1.000	5.0228				0.137992	0.139237	0.144406	16.97	51.52
Morgan Stanley	617482XW9	09/29/11	09/29/17	100.000	0.000	6.0328				0.167579	0.172634	0.177841	15.42	62.18
Morgan Stanley	617482YD0	09/16/11	09/14/18	100.000	0.000	5.1470				0.142974	0.146612	0.150385	15.01	52.92
Morgan Stanley	617482YR9	10/14/11	10/14/26	100.000	VARIES	5.6319				0.156443	0.154982	0.153479	12.05	55.83
Morgan Stanley	617482YU2	10/28/11	10/28/16	100.000	0.000	5.1961				0.144337	0.148087	0.151935	9.09	53.12
Morgan Stanley	617482YW8	10/20/11	10/20/26	100.000	VARIES	5.7716				0.160323	0.159005	0.157649	11.38	57.29
Morgan Stanley	617483144	06/30/09	06/26/14	100.000	0.000	5.3758		0.161603	0.165947	0.170408	0.174988	0.179692	59.00	62.22
Morgan Stanley	617483169	06/30/09	06/28/11	100.000	0.000	3.6476		0.106949					18.93	
Morgan Stanley	617483227	04/30/09	04/20/11	100.000	0.000	4.7205		0.140452					15.31	
Morgan Stanley	617483235	04/30/09	04/21/14	100.000	0.000	5.6383		0.170012	0.174805	0.179733	0.184800	0.190010	62.75	66.34
Morgan Stanley	617483284	04/30/09	10/20/12	100.000	0.000	5.5171		0.166041	0.170621	0.175328	0.180164		61.26	51.54
Morgan Stanley	617483300	09/30/08	11/30/11	94.000	0.000	6.4662		0.193825	0.200092				64.90	
Morgan Stanley	617483342	05/29/09	05/20/11	100.000	0.000	3.8967		0.114584					15.93	
Morgan Stanley	617483383	05/29/09	05/20/14	100.000	0.000	5.2382		0.157043	0.161156	0.165377	0.169709	0.174153	57.62	60.68
Morgan Stanley	617483482	01/30/09	01/30/12	100.000	0.000	6.1849		0.188242	0.194064	0.200065			70.60	5.80
Morgan Stanley	617483599	03/31/09	03/20/14	100.000	0.000	6.3536		0.192425	0.195301	0.203719	0.207906	0.218067	71.93	76.81
Morgan Stanley	617483615	03/31/09	03/20/11	100.000	0.000	5.5984		0.167733					13.08	
Morgan Stanley	617483714	10/20/08	10/20/11	73.000	0.000	10.7703	189.54	0.269382	0.283889				80.46	
Morgan Stanley	617483748	10/31/08	10/31/11	83.000	0.000	6.3084	119.83	0.164682	0.169876				50.17	
Morgan Stanley	617483821	12/31/08	12/30/11	80.160	0.000	7.5159	127.66	0.191796	0.197916				70.74	
Morgan Stanley	617484217	07/31/09	07/27/11	100.000	0.000	3.2408		0.090912	0.093917				19.36	
Morgan Stanley	617484282	08/31/09	02/25/15	100.000	0.000	4.7184		0.134240	0.139684	0.140649	0.145549	0.147363	50.81	53.24
Morgan Stanley	617484381	03/09/10	01/07/16	100.000	0.000	4.4482		0.125364	0.128152	0.131002	0.133916	0.136894	46.61	48.71
Morgan Stanley	617484506	08/31/09	08/29/11	100.000	0.000	2.2311		0.062322	0.063363				15.15	
Morgan Stanley	617484530	11/30/09	05/28/15	100.000	0.000	3.9207		0.113199	0.115418	0.117681	0.119988	0.122340	41.30	42.93
Morgan Stanley	617484605	08/25/09	08/27/12	100.000	0.000	3.3592		0.096490	0.098111	0.099759	0.101434		35.43	23.84
Morgan Stanley	617484621	11/06/09	11/06/14	100.000	0.000	4.0719		0.117762	0.120160	0.122606	0.125102	0.127649	43.09	44.86
Morgan Stanley	617484654	12/04/09	12/04/13	100.000	0.000	3.4578		0.099402	0.101120	0.102869	0.104647	0.106456	36.19	37.45
Morgan Stanley	617484753	09/30/09	09/28/11	100.000	0.000	1.7533		0.049556	0.049990				13.31	
Morgan Stanley	617484779	09/30/09	03/27/15	100.000	0.000	4.2843		0.124120	0.126778	0.129494	0.132268	0.135102	45.67	47.64
Morgan Stanley	61748A221	12/29/06	12/23/11	100.000	5.081	5.0809		0.141139	0.141139				49.68	

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st	2011 2nd	2011 3rd	2012 2nd	2012 3rd	2011	2012
								Period	Period	Period	Period	Period		
Morgan Stanley	61748A296	11/06/06	11/30/11	100.000	0.000	5.4050		0.186514	0.191555				62.27	
Morgan Stanley	61748A742	06/01/04	03/30/12	100.000	2.800	5.2533		0.172413	0.174899	0.177450			62.97	15.79
Morgan Stanley	61748AAC0	04/30/04	12/30/11	100.000	0.000	4.8871		0.187316	0.191893				68.07	
Morgan Stanley	61748AAD8	04/30/04	12/30/11	100.000	0.000	4.8871		0.187316	0.191893				68.07	
Morgan Stanley	61748AAF3	11/29/05	11/30/12	100.000	0.000	5.2402		0.188554	0.193495	0.198565	0.203767		69.08	66.26
Morgan Stanley	61748AAG1	11/29/05	11/30/12	100.000	0.000	5.2402		0.188554	0.193495	0.198565	0.203767		69.08	66.26
Morgan Stanley	61748AAL0	12/12/06	11/30/11	100.000	0.000	4.8724		0.162031	0.165071				54.51	
Morgan Stanley	61750V188	05/31/07	05/25/12	100.000	5.318	5.3179		0.147722	0.147722	0.147722			53.18	21.27
Morgan Stanley	61750V220	04/20/07	04/20/11	100.000	0.000	5.1825		0.172193					18.77	
Morgan Stanley	61750V295	04/30/07	04/27/12	100.000	5.055	5.0549		0.140417	0.140417	0.140417			50.55	16.29
Morgan Stanley	61750V642	02/28/07	02/20/11	100.000	0.000	5.1739		0.167932					8.40	
Morgan Stanley	61750V733	01/30/07	07/29/11	100.000	0.000	5.3487		0.178698	0.183477				38.03	
Morgan Stanley	61750V840	01/31/07	01/27/12	100.000	5.280	5.2799		0.146667	0.146667	0.146667			52.80	3.81
Morgan Stanley	61750VAG0	07/29/10	07/29/25	100.000	VARIES	5.9967		0.166577	0.163243	0.159809	0.156271	0.152628	58.34	55.80
Morgan Stanley	61759G273	02/01/11	02/02/15	100.000	0.000	3.1466		0.087407	0.087416	0.088791	0.090188	0.091607	29.05	32.64
Morgan Stanley	61759G570	07/22/10	07/21/18*	100.000	VARIES	4.8833		0.135650	0.134897				26.99*	
Morgan Stanley	61759G588	07/23/10	07/22/16	100.000	0.000	4.6755		0.129876	0.132896	0.136003	0.139182	0.142436	48.27	50.56
Morgan Stanley	61759G612	08/30/10	08/25/16	100.000	0.000	4.0488		0.112468	0.114682	0.117003	0.119372	0.121789	41.46	43.15
Morgan Stanley	61759G653	07/30/10	03/30/17	100.000	0.000	5.0431		0.141266	0.144828	0.148480	0.152224	0.156063	52.15	54.82
Morgan Stanley	61759G844	06/29/10	06/24/16	100.000	0.000	5.4889		0.156538	0.160834	0.165248	0.169783	0.174443	57.19	60.37
Morgan Stanley	61760E119	07/12/11	07/10/14	100.000	0.000	2.5371				0.070477	0.071361	0.072266	11.91	25.84
Morgan Stanley	61760E226	08/31/11	08/31/17	100.000	0.000	5.0772				0.139484	0.141470	0.147466	17.16	52.40
Morgan Stanley	61760E309	02/25/11	02/22/18	100.000	0.000	4.9086			0.136350	0.139641	0.143068	0.146580	42.15	51.78
Morgan Stanley	61760E341	06/29/11	06/24/26	100.000	1.000	5.3273			0.147982	0.151094	0.154379	0.157751	26.95	55.03
Morgan Stanley	61760E366	06/30/11	06/30/17	100.000	0.000	3.7941			0.105393	0.107393	0.109430	0.111506	19.08	39.03
Morgan Stanley	61760E481	07/29/11	07/29/16	100.000	0.000	3.9112				0.108645	0.110770	0.112936	16.51	40.15
Morgan Stanley	61760E499	07/29/11	07/31/17	100.000	0.000	4.2685			0.118572	0.118600	0.121131	0.123716	18.15	43.92
Morgan Stanley	61760E630	05/27/11	05/24/17	100.000	0.000	3.9896			0.110825	0.112999	0.115253	0.117552	23.80	41.25
Morgan Stanley	61760P650	09/29/11	12/22/17	100.000	0.000	6.0586			0.168295	0.170646	0.175815	0.181141	15.50	62.46
Morgan Stanley	61760P692	09/30/11	09/29/17	100.000	1.000	6.0171				0.167144	0.171313	0.175632	15.21	61.70
Morgan Stanley	61760P825	09/30/11	09/29/17	100.000	1.000	6.0418				0.167829	0.172036	0.176394	15.27	61.96
Morgan Stanley	61760T132	10/31/11	10/31/17	100.000	1.000	5.8164				0.161568	0.165459	0.169463	9.86	59.35
Morgan Stanley	61760T173	11/28/11	11/24/17	100.000	0.000	6.9071				0.191865	0.198344	0.205194	6.33	70.73
Morgan Stanley	61760T199	11/18/11	11/21/17	100.000	1.000	6.1790				0.171639	0.171713	0.176160	7.38	62.98
Morris CNTY Improv Auth	618027AP1	02/18/10	08/15/11	100.000	0.000	1.2156		0.033969	0.034176				7.65	
Morris CNTY Improv Auth	618027AQ9	02/18/10	08/15/12	100.000	0.000	1.3546		0.037879	0.038135	0.038393	0.038653		13.75	8.65
Morris CNTY Improv Auth	618027AR7	02/18/10	08/15/13	100.000	0.000	2.1177		0.059438	0.060067	0.060703	0.061346	0.061995	21.68	22.14
Morris CNTY Improv Auth	618027AS5	02/18/10	08/15/14	100.000	0.000	2.8538		0.080387	0.081534	0.082697	0.083877	0.085074	29.46	30.31
Morris CNTY Improv Auth	618027AT3	02/18/10	08/15/15	100.000	0.000	3.0318		0.085472	0.086768	0.088083	0.089418	0.090774	31.36	32.32
Morris CNTY Improv Auth	618027AU0	02/18/10	08/15/16	100.000	0.000	3.4140		0.096426	0.098072	0.099746	0.101449	0.103181	35.46	36.68
Morris CNTY Improv Auth	618027AV8	02/18/10	08/15/17	100.000	0.000	3.6588		0.103462	0.105355	0.107282	0.109245	0.111243	38.11	39.51

\* Called in 2011; 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st Period	2011 2nd Period	2011 3rd 2012 1st	2012 2nd Period	2012 3rd Period	2011	2012
Morris CNTY Improv Auth	618027AW6	02/18/10	08/15/18	100.000	0.000	3.8475		0.108899	0.110994	0.113129	0.115305	0.117523	40.16	41.72
Morris CNTY Improv Auth	618027AX4	02/18/10	08/15/19	100.000	0.000	3.8535		0.109072	0.111173	0.113315	0.115499	0.117724	40.22	41.79
Morris CNTY Improv Auth	618027AY2	02/18/10	08/15/20	100.000	0.000	3.8574		0.109184	0.111289	0.113436	0.115624	0.117854	40.26	41.83
Morris CNTY Improv Auth	618027AZ9	02/18/10	08/15/21	100.000	0.000	3.8593		0.109240	0.111348	0.113496	0.115686	0.117919	40.28	41.85
Morris CNTY Improv Auth	618027BA3	02/18/10	08/15/22	100.000	0.000	3.8595		0.109244	0.111352	0.113501	0.115692	0.117924	40.29	41.86
Morris CNTY Improv Auth	618027BB1	02/18/10	08/15/23	100.000	0.000	3.8580		0.109202	0.111308	0.113455	0.115644	0.117875	40.27	41.84
Morris CNTY Improv Auth	618027BC9	02/18/10	08/15/24	100.000	0.000	3.8550		0.109116	0.111219	0.113363	0.115548	0.117775	40.24	41.80
Morris CNTY Improv Auth	618027BD7	02/18/10	08/15/25	100.000	0.000	3.8507		0.108990	0.111088	0.113227	0.115407	0.117629	40.19	41.75
Multnomah County, OR	625506HH6	12/08/99	06/01/13	36.019	0.000	7.7198	472.62	0.177446	0.184295	0.191409	0.198797	0.206471	65.53	70.69
Multnomah County, OR	625506HJ2	12/08/99	06/01/14	33.298	0.000	7.7399	438.57	0.164818	0.171197	0.177822	0.184704	0.191852	60.87	65.68
Multnomah County, OR	625506HK9	12/08/99	06/01/15	30.863	0.000	7.7399	406.49	0.152766	0.158678	0.164818	0.171197	0.177822	56.42	60.87
Multnomah County, OR	625506HL7	12/08/99	06/01/16	28.606	0.000	7.7399	376.77	0.141594	0.147074	0.152766	0.158678	0.164819	52.30	56.42
Multnomah County, OR	625506HN3	12/08/99	06/01/20	21.112	0.000	7.7400	278.07	0.104503	0.108547	0.112748	0.117111	0.121643	38.60	41.64
Multnomah County, OR	625506HP8	12/08/99	06/01/21	19.568	0.000	7.7400	257.73	0.096860	0.100609	0.104503	0.108547	0.112748	35.77	38.60
Multnomah County, OR	625506HQ6	12/08/99	06/01/22	18.137	0.000	7.7400	238.89	0.089777	0.093252	0.096861	0.100609	0.104503	33.16	35.77
Multnomah County, OR	625506HR4	12/08/99	06/01/23	16.811	0.000	7.7399	221.42	0.083212	0.086432	0.089777	0.093251	0.096860	30.73	33.16
Multnomah County, OR	625506HS2	12/08/99	06/01/24	15.582	0.000	7.7399	205.23	0.077127	0.080112	0.083212	0.086432	0.089777	28.49	30.73
Multnomah County, OR	625506HT0	12/08/99	06/01/25	14.442	0.000	7.7400	190.22	0.071487	0.074253	0.077127	0.080112	0.083212	26.40	28.49
Multnomah County, OR	625506HU7	12/08/99	06/01/26	13.386	0.000	7.7400	176.31	0.066259	0.068823	0.071487	0.074253	0.077127	24.47	26.40
Multnomah County, OR	625506HV5	12/08/99	06/01/27	12.407	0.000	7.7400	163.41	0.061413	0.063790	0.066259	0.068823	0.071487	22.68	24.47
Multnomah County, OR	625506HW3	12/08/99	06/01/28	11.500	0.000	7.7399	151.47	0.056923	0.059125	0.061414	0.063790	0.066259	21.02	22.68
Multnomah County, OR	625506HX1	12/08/99	06/01/29	10.659	0.000	7.7399	140.39	0.052760	0.054802	0.056923	0.059125	0.061414	19.49	21.02
Multnomah County, OR	625506HY9	12/08/99	06/01/30	9.879	0.000	7.7401	130.12	0.048901	0.050794	0.052759	0.054801	0.056922	18.06	19.49
Nash Finch Company	631158AC6	03/15/05	03/15/35	46.611	VARIES	8.0045		0.135113	0.138706	0.142443	0.146329	0.150371	50.06	52.82
Nash Finch Company	631158AD4	03/15/05	03/15/35	46.611	VARIES	8.0045		0.135113	0.138706	0.142443	0.146329	0.150371	50.06	52.82
National Rural Utilities	637432KV6	02/06/08	12/15/23	87.915	0.000	0.8138	20.97	0.020341	0.020424	0.020507	0.020591	0.020674	7.34	7.40
National Rural Utilities	637432KZ7	02/06/08	12/15/11	96.997	0.000	0.7917	22.51	0.021820	0.021907				7.52	
National Rural Utilities	637432LA1	02/06/08	12/15/12	96.936	0.000	0.6415	18.19	0.017594	0.017650	0.017707	0.017764		6.35	6.10
National Rural Utilities	637432LB9	02/06/08	12/15/13	96.036	0.000	0.6915	19.44	0.018817	0.018882	0.018947	0.019013	0.019079	6.79	6.83
National Rural Utilities	637432LC7	02/06/08	12/15/14	93.808	0.000	0.9341	25.73	0.024999	0.025116	0.025233	0.025351	0.025469	9.02	9.11
National Rural Utilities	637432LD5	02/06/08	12/15/15	93.011	0.000	0.9240	25.23	0.024513	0.024626	0.024740	0.024854	0.024969	8.85	8.93
National Rural Utilities	637432LE3	02/06/08	12/15/16	92.647	0.000	0.8640	23.48	0.022790	0.022889	0.022988	0.023087	0.023187	8.23	8.30
National Rural Utilities	637432LF0	02/06/08	12/15/17	92.124	0.000	0.8338	22.52	0.021852	0.021943	0.022034	0.022126	0.022219	7.89	7.95
National Rural Utilities	637432LG8	02/06/08	12/15/18	91.459	0.000	0.8238	22.09	0.021429	0.021517	0.021606	0.021695	0.021784	7.73	7.80
National Rural Utilities	637432LH6	02/06/08	12/15/19	90.603	0.000	0.8339	22.15	0.021492	0.021582	0.021672	0.021762	0.021853	7.76	7.82
National Rural Utilities	637432LJ2	02/06/08	12/15/20	90.083	0.000	0.8138	21.49	0.020844	0.020929	0.021014	0.021099	0.021185	7.52	7.58
National Rural Utilities	637432LK9	02/06/08	12/15/21	89.231	0.000	0.8238	21.55	0.020906	0.020992	0.021079	0.021166	0.021253	7.54	7.61
National Rural Utilities	637432LL7	02/06/08	12/15/22	88.108	0.000	0.8538	22.07	0.021414	0.021505	0.021597	0.021689	0.021782	7.73	7.79
Navistar Intl Corp.	63934EAL2	10/28/09	10/15/14	78.000	3.000	8.5279	44.28	0.109947	0.114636	0.119524	0.124620	0.129934	41.15	44.74
Network Associates, Inc.	640938AA4	02/13/98	02/13/18	39.106	0.000	4.7500	324.96	0.092786	0.094990	0.097246	0.099555	0.101920	34.42	36.07
NJ Econ Dev Auth	64578JAA4	12/22/05	07/01/15	60.170	0.000	5.4048	184.94	0.118101	0.121293	0.124571	0.127937		43.09	45.45
NJ Econ Dev Auth	64578JAB2	12/22/05	07/01/16	56.811	0.000	5.4449	176.07	0.112557	0.115622	0.118769	0.122003		41.07	43.34
NJ Econ Dev Auth	64578JAC0	12/22/05	07/01/17	53.569	0.000	5.4898	167.57	0.107245	0.110188	0.113213	0.116321		39.14	41.32

## 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								-----	-----	-----	-----	-----	-----	-----
								2011 1st Period	2011 2nd Period	2011 3rd 2012 1st	2012 2nd Period	2012 3rd Period	2011	2012
NJ Econ Dev Auth	64578JAD8	12/22/05	07/01/18	50.436	0.000	5.5399	159.39	0.102144	0.104973	0.107881	0.110869		37.28	39.37
NJ Econ Dev Auth	64578JAE6	12/22/05	07/01/19	47.535	0.000	5.5748	151.29	0.097040	0.099745	0.102526	0.105383		35.42	37.42
NJ Econ Dev Auth	64578JAF3	09/07/07	07/01/15	62.947	0.000	6.0088	136.65	0.127875	0.131717	0.135675	0.139751		46.73	49.58
NJ Econ Dev Auth	64578JAG1	09/07/07	07/01/16	59.024	0.000	6.0689	129.53	0.121340	0.125022	0.128816	0.132725		44.35	47.08
NJ Econ Dev Auth	64578JAH9	09/07/07	07/01/17	55.019	0.000	6.1789	123.12	0.115565	0.119135	0.122816	0.126610		42.25	44.90
NJ Econ Dev Auth	64578JAJ5	09/07/07	07/01/18	51.284	0.000	6.2689	116.58	0.109606	0.113042	0.116585	0.120239		40.08	42.63
NJ Econ Dev Auth	64578JAK2	09/07/07	07/01/19	47.828	0.000	6.3391	110.05	0.103598	0.106881	0.110269	0.113764		37.89	40.33
NJ Econ Dev Auth	64578JAL0	09/07/07	07/01/20	44.269	0.000	6.4592	103.97	0.098084	0.101251	0.104521	0.107897		35.88	38.24
NJ Econ Dev Auth	64578JAM8	09/07/07	07/01/21	41.265	0.000	6.5092	97.74	0.092284	0.095288	0.098389	0.101591		33.76	36.00
NJ Econ Dev Auth	64578JAN6	09/07/07	07/01/22	38.760	0.000	6.4992	91.65	0.086522	0.089334	0.092237	0.095234		31.65	33.74
NJ Econ Dev Auth	64578JAP1	09/07/07	07/01/23	36.303	0.000	6.5092	85.98	0.081188	0.083830	0.086559	0.089376		29.70	31.67
NJ Econ Dev Auth	645913AP9	06/30/97	02/15/11	37.204	0.000	7.3892	619.25	0.197943					8.71	
NJ Econ Dev Auth	645913AQ7	06/30/97	02/15/12	34.381	0.000	7.4342	577.65	0.185090	0.191970	0.199106			69.78	8.76
NJ Econ Dev Auth	645913AR5	06/30/97	02/15/13	31.673	0.000	7.4942	538.82	0.173200	0.179690	0.186423	0.193409	0.200656	65.32	70.31
NJ Econ Dev Auth	645913AS3	06/30/97	02/15/14	29.262	0.000	7.5292	501.41	0.161474	0.167553	0.173861	0.180406	0.187198	60.91	65.58
NJ Econ Dev Auth	645913AT1	06/30/97	02/15/15	27.085	0.000	7.5492	466.02	0.150238	0.155909	0.161794	0.167902	0.174239	56.68	61.04
NJ Econ Dev Auth	645913AU8	06/30/97	02/15/16	25.082	0.000	7.5644	432.91	0.139676	0.144959	0.150442	0.156132	0.162037	52.70	56.76
NJ Econ Dev Auth	645913AV6	06/30/97	02/15/17	23.177	0.000	7.5895	402.09	0.129907	0.134836	0.139953	0.145264	0.150776	49.02	52.81
NJ Econ Dev Auth	645913AW4	06/30/97	02/15/18	21.450	0.000	7.6043	373.26	0.120688	0.125276	0.130040	0.134984	0.140116	45.55	49.07
NJ Econ Dev Auth	645913AX2	06/30/97	02/15/19	19.886	0.000	7.6095	346.41	0.112037	0.116299	0.120724	0.125318	0.130086	42.28	45.56
NJ Econ Dev Auth	645913AY0	06/30/97	02/15/20	18.435	0.000	7.6144	321.47	0.103995	0.107954	0.112064	0.116331	0.120760	39.25	42.29
NJ Econ Dev Auth	645913AZ7	06/30/97	02/15/21	17.088	0.000	7.6194	298.28	0.096521	0.100198	0.104016	0.107978	0.112092	36.43	39.26
NJ Econ Dev Auth	645913BA1	06/30/97	02/15/22	15.838	0.000	7.6244	276.75	0.089576	0.092991	0.096536	0.100216	0.104036	33.81	36.44
NJ Econ Dev Auth	645913BB9	06/30/97	02/15/23	14.678	0.000	7.6294	256.74	0.083122	0.086293	0.089585	0.093002	0.096550	31.37	33.81
NJ Econ Dev Auth	645913BC7	06/30/97	02/15/24	13.601	0.000	7.6346	238.15	0.077126	0.080070	0.083127	0.086300	0.089594	29.11	31.38
NJ Econ Dev Auth	645913BD5	06/30/97	02/15/25	12.602	0.000	7.6397	220.89	0.071555	0.074289	0.077126	0.080073	0.083131	27.01	29.11
NJ Econ Dev Auth	645913BE3	06/30/97	02/15/26	11.676	0.000	7.6446	204.86	0.066381	0.068918	0.071552	0.074287	0.077127	25.06	27.01
New Omaha Holdings Corp.	647579AA9	09/24/07	09/30/16	100.000	VARIABLE	11.4999		0.447619	0.473357	0.500575	0.529358	0.559796	170.59	190.78
New Plan Excel Realty TR	64806QAA2	10/30/09	01/15/14	67.500	7.970	19.6685	66.65	0.168525	0.185098	0.203301	0.223294	0.245253	69.42	83.75
New Plan Excel Realty TR	64806QAD6	10/30/09	01/15/14	67.500	7.650	19.2575	67.08	0.169421	0.185734	0.203618	0.223224	0.244717	69.60	83.65
New Plan Excel Realty TR	64806QAF1	10/30/09	01/15/14	67.500	7.680	19.2960	67.04	0.169337	0.185674	0.203588	0.223230	0.244768	69.59	83.66
New Plan Excel Realty TR	64806QAG9	10/30/09	01/15/14	67.500	7.680	19.2960	67.04	0.169337	0.185674	0.203588	0.223230	0.244768	69.59	83.66
New Plan Excel Realty TR	64806QAK0	10/30/09	01/15/14	67.500	6.900	18.2959	68.11	0.171530	0.187221	0.204348	0.223042	0.243446	70.02	83.42
New Plan Excel Realty TR	64806QAL8	10/30/09	01/15/14	67.500	6.900	18.2959	68.11	0.171530	0.187221	0.204348	0.223042	0.243446	70.02	83.42
NY State Dorm Auth	649902ZR7	10/20/09	09/15/25	86.380	5.800	7.2575	5.78	0.013896	0.014401	0.014923	0.015465	0.016026	5.20	5.59
Newark, NJ	650366TS0	04/10/03	04/01/22	30.037	0.000	6.4399	189.83	0.086300	0.089079	0.091948	0.094908	0.097964	32.08	34.18
Newark, NJ	650366T8	04/10/03	04/01/23	28.029	0.000	6.4699	178.17	0.081082	0.083705	0.086413	0.089209	0.092095	30.14	32.12
Newark, NJ	650366T05	04/10/03	04/01/24	26.193	0.000	6.4899	167.14	0.076116	0.078586	0.081136	0.083769	0.086488	28.30	30.16
Newark, NJ	650366TV3	04/10/03	04/01/25	24.468	0.000	6.5099	156.73	0.071426	0.073751	0.076152	0.078630	0.081190	26.56	28.31
Newark, NJ	650366TW1	04/10/03	04/01/26	22.848	0.000	6.5299	146.92	0.066998	0.069186	0.071445	0.073777	0.076186	24.91	26.57
Newark, NJ	650366TX9	04/10/03	04/01/27	21.327	0.000	6.5498	137.66	0.062820	0.064877	0.067002	0.069196	0.071462	23.36	24.92
Newark, NJ	650366TY7	04/10/03	04/01/28	19.947	0.000	6.5600	129.00	0.058889	0.060820	0.062815	0.064876	0.067004	21.90	23.36
Newark, NJ	650366TZ4	04/10/03	04/01/29	18.653	0.000	6.5700	120.86	0.055193	0.057006	0.058879	0.060813	0.062811	20.53	21.90

## 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st	2011 2nd	2011 3rd	2012 2nd	2012 3rd	2011	2012
								Period	Period	Period	Period	Period		
Newark, NJ	6503668A8	04/10/03	04/01/30	17.440	0.000	6.5799	113.22	0.051719	0.053421	0.055178	0.056994	0.058869	19.24	20.52
Newark, NJ	6503668B6	04/10/03	04/01/31	16.302	0.000	6.5900	106.03	0.048454	0.050051	0.051700	0.053403	0.055163	18.02	19.23
Newark, NJ	6503668C4	04/10/03	04/01/32	15.279	0.000	6.5899	99.38	0.045412	0.046909	0.048454	0.050051	0.051700	16.89	18.02
Newark, NJ	6503668D2	04/10/03	04/01/33	14.320	0.000	6.5899	93.14	0.042561	0.043964	0.045412	0.046909	0.048454	15.83	16.89
Nexstar Fin Hldgs Inc	65335BAD6	03/27/03	04/01/13*	57.442	VARIES	11.3746		0.315964	0.315964				42.34*	
Nexstar Fin Hldgs Inc	65335BAE4	03/27/03	04/01/13*	57.442	VARIES	11.3746		0.315964	0.315964				42.34*	
Nexstar Fin Hldgs Inc	65335BAF1	03/27/03	04/01/13*	57.442	VARIES	11.3746		0.315964	0.315964				42.34*	
Nextera Energy Inc.	65339F309	05/26/09	06/01/14	98.500	VARIES	4.3841		0.121309	0.121776	0.122253	0.122741	0.122509	43.78	44.11
Nomura America Finance	65539AAD2	11/24/10	11/24/15	100.000	VARIES	2.0066		0.013117	0.012616	0.012111	0.012232	0.012355	4.59	4.39
Nomura America Finance	65539AAG5	11/24/10	11/24/25	100.000	VARIES	5.5492		0.154147	0.149946	0.145628	0.141191	0.136630	54.42	51.29
Nomura America Finance	65539AAK6	01/20/11	01/20/26	97.250	VARIES	6.0424			0.163231	0.158091	0.152797	0.147343	54.83	54.23
Nomura America Finance	65539AAL4	12/22/10	12/22/25	100.000	VARIES	5.9586		0.165519	0.161347	0.157051	0.152626	0.148070	58.76	55.66
Nomura America Finance	65539AAM2	12/29/10	12/29/25	100.000	VARIES	5.9958		0.166552	0.161552	0.156402	0.151097	0.145634	59.04	55.33
Nomura America Finance	65539AAU4	06/08/11	06/08/26	100.000	VARIES	5.4351			0.148500	0.148126	0.147740	0.148266	30.73	54.15
Nomura America Finance	65539AAX8	06/29/11	06/29/21	100.000	VARIES	2.3554			0.016922	0.016212	0.015494	0.014767	3.08	5.70
Novellus Systems, Inc.	670008AC5	05/10/11	05/15/41	100.000	VARIES	8.1004		0.225013	0.225185	0.231352	0.237769	0.244446	52.30	85.04
Novellus Systems, Inc.	670008AD3	05/10/11	05/15/41	100.000	VARIES	8.1004		0.225013	0.225185	0.231352	0.237769	0.244446	52.30	85.04
Omnicom Group, Inc.	681919AH9	02/07/01	02/07/31	100.000	VARIES	6.7111		0.341008	0.351220	0.361776	0.372685	0.383960	127.59	135.40
Omnicom Group, Inc.	681919AJ5	02/07/01	02/07/31	100.000	VARIES	6.7111		0.341008	0.351220	0.361776	0.372685	0.383960	127.59	135.40
Omnicom Group, Inc.	681919AK2	02/07/01	02/07/31	100.000	VARIES	6.7111		0.341008	0.351220	0.361776	0.372685	0.383960	127.59	135.40
Omnicom Group, Inc.	681919AL0	03/06/02	07/31/32	102.250	VARIES	6.6935		0.316658	0.331457	0.335761	0.349594	0.356163	121.20	128.55
Omnicom Group, Inc.	681919AM8	03/06/02	07/31/32	102.250	VARIES	6.6935		0.316658	0.331457	0.335761	0.349594	0.356163	121.20	128.55
Omnicom Group, Inc.	681919AN6	06/10/03	06/15/33	100.000	VARIES	4.6001		0.179839	0.183975	0.188207	0.192536	0.196964	65.62	68.67
Omnicom Group, Inc.	681919AP1	06/10/03	06/15/33	100.000	VARIES	4.6001		0.179839	0.183975	0.188207	0.192536	0.196964	65.62	68.67
Omnicom Group, Inc.	681919AQ9	06/30/06	07/01/38	100.000	VARIES	7.3396		0.282054	0.292405	0.303136	0.314261		103.40	111.13
Omnicom Group, Inc.	681919AR7	06/10/03	06/15/33	100.000	VARIES	4.6001		0.179839	0.183975	0.188207	0.192536	0.196964	65.62	68.67
Omnicom Group, Inc.	681919AT3	06/30/06	07/01/38	100.000	VARIES	7.3396		0.282054	0.292405	0.303136	0.314261		103.40	111.13
Omnicom Group, Inc.	681919AU0	06/30/06	07/01/38	100.000	VARIES	7.3396		0.282054	0.292405	0.303136	0.314261		103.40	111.13
Orange County, CA	68428LAV6	06/12/96	09/01/11	29.734	0.000	8.1288	651.09	0.208507	0.216982				51.57	
Orange County, CA	68428LAW4	06/12/96	09/01/12	27.201	0.000	8.1888	602.94	0.193736	0.201669	0.209926	0.218521		73.12	51.93
Orange County, CA	68428LAX2	06/12/96	09/01/13	25.020	0.000	8.2089	556.86	0.179130	0.186482	0.194136	0.202105	0.210400	67.61	73.28
Orange County, CA	68428LAZ7	06/12/96	09/01/14	23.005	0.000	8.2290	514.10	0.165560	0.172372	0.179464	0.186848	0.194536	62.50	67.74
Orange County, CA	68428LBA1	06/12/96	09/01/15	21.183	0.000	8.2391	474.36	0.152847	0.159143	0.165699	0.172525	0.179633	57.70	62.55
Orange County, CA	68428LBB9	06/12/96	09/01/16	19.464	0.000	8.2591	437.63	0.141171	0.147001	0.153071	0.159392	0.165975	53.30	57.79
Orange County, CA	68428LBT0	03/03/97	09/01/11	34.929	0.000	7.3901	603.62	0.190913	0.197967				47.09	
Orange County, CA	68428LBU7	04/01/97	09/01/12	30.602	0.000	7.8293	573.98	0.186516	0.193818	0.201405	0.209290		70.25	49.76
Orange County, CA	68428LBV5	04/01/97	09/01/13	28.339	0.000	7.8295	531.55	0.172731	0.179493	0.186520	0.193822	0.201409	65.05	70.25
Orange County, CA	68428LBW3	01/17/97	09/01/14	26.499	0.000	7.6793	493.71	0.157802	0.163861	0.170153	0.176686	0.183471	59.38	64.03
Orange County, CA	68428LBX1	04/01/97	09/01/15	24.175	0.000	7.8595	456.21	0.148489	0.154325	0.160389	0.166692	0.173243	55.93	60.42
Orange County, CA	68428LBY9	01/17/97	09/01/16	22.492	0.000	7.7493	425.15	0.136410	0.141696	0.147186	0.152889	0.158813	51.35	55.41
Orange County, CA	68428LBZ6	01/17/97	09/01/17	20.762	0.000	7.7695	394.08	0.126580	0.131498	0.136606	0.141913	0.147426	47.66	51.43

\* Called in 2011; 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								-----	-----	-----	-----	-----	-----	-----
								2011 1st Period	2011 2nd Period	2011 3rd 2012 1st	2012 2nd Period	2012 3rd Period	2011	2012
Orange County, CA	68428LCA0	01/17/97	09/01/18	19.198	0.000	7.7795	365.14	0.117351	0.121916	0.126658	0.131585	0.136703	44.18	47.69
Orange County, CA	68428LCB8	01/17/97	09/01/19	17.826	0.000	7.7696	338.36	0.108683	0.112905	0.117291	0.121847	0.126581	40.92	44.16
Orange County, CA	68428LCC6	01/17/97	09/01/20	16.480	0.000	7.7796	313.45	0.100739	0.104657	0.108729	0.112958	0.117352	37.93	40.94
Orange County, CA	68428LCD4	01/17/97	09/01/21	15.306	0.000	7.7694	290.51	0.093315	0.096940	0.100706	0.104618	0.108682	35.13	37.92
Oregon Community College	68583RAH5	04/23/03	06/30/11	68.075	0.000	4.7525	296.17	0.128950					23.08	
Oregon Community College	68583RAJ1	04/23/03	06/30/12	63.740	0.000	4.9623	291.84	0.128073	0.131250	0.134507			46.68	24.08
Oregon Community College	68583RAK8	04/23/03	06/30/13	59.557	0.000	5.1521	285.14	0.126025	0.129272	0.132602	0.136018	0.139522	45.96	48.36
Oregon Community College	68583RAL6	04/23/03	06/30/14	55.504	0.000	5.3320	276.87	0.123198	0.126482	0.129854	0.133316	0.136870	44.95	47.38
Oregon Community College	68583RAM4	04/23/03	06/30/15	51.363	0.000	5.5419	268.42	0.120373	0.123708	0.127136	0.130659	0.134280	43.94	46.41
Oregon Community College	68583RAN2	04/23/03	06/30/16	47.583	0.000	5.7117	257.92	0.116398	0.119722	0.123141	0.126658	0.130275	42.51	44.97
Oregon Community College	68583RAP7	04/23/03	06/30/17	44.239	0.000	5.8317	245.94	0.111487	0.114738	0.118084	0.121527	0.125071	40.73	43.14
Oregon Community College	68583RAQ5	04/23/03	06/30/18	40.975	0.000	5.9616	234.01	0.106590	0.109767	0.113039	0.116409	0.119879	38.95	41.31
Oregon Community College	68583RAR3	04/23/03	06/30/19	37.976	0.000	6.0714	221.80	0.101437	0.104516	0.107689	0.110958	0.114327	37.08	39.36
Oregon Community College	68583RAS1	04/23/03	06/30/20	35.297	0.000	6.1514	209.50	0.096096	0.099051	0.102098	0.105238	0.108475	35.13	37.33
Oregon Community College	68583RAT9	04/23/03	06/30/21	32.815	0.000	6.2213	197.50	0.090825	0.093650	0.096563	0.099567	0.102664	33.21	35.31
Oregon Community College	68583RAU6	04/23/03	06/30/22	30.636	0.000	6.2613	185.86	0.085594	0.088274	0.091037	0.093887	0.096827	31.30	33.29
Oregon Community College	68583RAV4	04/23/03	06/30/23	28.748	0.000	6.2713	174.75	0.080507	0.083032	0.085635	0.088320	0.091090	29.44	31.32
Oregon Sch Brds Assoc	686053AJ8	10/31/02	06/30/11	66.180	0.000	4.8194	314.80	0.130722					23.40	
Oregon Sch Brds Assoc	686053AK5	10/31/02	06/30/12	62.040	0.000	4.9992	308.34	0.128955	0.132178	0.135482			47.01	24.25
Oregon Sch Brds Assoc	686053AL3	10/31/02	06/30/13	57.955	0.000	5.1793	300.57	0.126606	0.129884	0.133248	0.136699	0.140239	46.17	48.60
Oregon Sch Brds Assoc	686053AM1	10/31/02	06/30/14	53.950	0.000	5.3594	291.64	0.123715	0.127030	0.130434	0.133930	0.137519	45.14	47.59
Oregon Sch Brds Assoc	686053AN9	10/31/02	06/30/15	50.233	0.000	5.5093	280.83	0.119835	0.123137	0.126529	0.130014	0.133595	43.74	46.18
Oregon Sch Brds Assoc	686053AP4	10/31/02	06/30/16	46.574	0.000	5.6694	269.67	0.115797	0.119080	0.122455	0.125927	0.129496	42.28	44.72
Oregon Sch Brds Assoc	686053AQ2	10/31/02	06/30/17	43.110	0.000	5.8193	257.77	0.111337	0.114577	0.117911	0.121342	0.124872	40.67	43.07
Oregon Sch Brds Assoc	686053AR0	10/31/02	06/30/18	40.030	0.000	5.9294	244.97	0.106264	0.109414	0.112658	0.115998	0.119437	38.83	41.16
Oregon Sch Brds Assoc	686053AS8	10/31/02	06/30/19	37.212	0.000	6.0194	232.03	0.101001	0.104041	0.107172	0.110397	0.113720	36.91	39.17
Oregon Sch Brds Assoc	686053AT6	10/31/02	06/30/20	34.591	0.000	6.0995	219.26	0.095741	0.098661	0.101670	0.104771	0.107966	35.00	37.17
Oregon Sch Brds Assoc	686053CA5	04/21/03	06/30/11	68.075	0.000	4.7492	296.18	0.128863					23.07	
Oregon Sch Brds Assoc	686053CB3	04/21/03	06/30/12	63.740	0.000	4.9593	291.88	0.128000	0.131174	0.134426			46.66	24.06
Oregon Sch Brds Assoc	686053CC1	04/21/03	06/30/13	59.557	0.000	5.1493	285.20	0.125964	0.129207	0.132534	0.135946	0.139446	45.94	48.33
Oregon Sch Brds Assoc	686053CD9	04/21/03	06/30/14	55.504	0.000	5.3293	276.95	0.123147	0.126428	0.129797	0.133256	0.136807	44.93	47.36
Oregon Sch Brds Assoc	686053CE7	04/21/03	06/30/15	51.363	0.000	5.5394	268.50	0.120330	0.123663	0.127088	0.130608	0.134226	43.93	46.39
Oregon Sch Brds Assoc	686053CF4	04/21/03	06/30/16	47.583	0.000	5.7092	258.02	0.116363	0.119685	0.123102	0.126616	0.130230	42.50	44.96
Oregon Sch Brds Assoc	686053CG2	04/21/03	06/30/17	44.239	0.000	5.8294	246.05	0.111459	0.114708	0.118051	0.121492	0.125033	40.72	43.12
Oregon Sch Brds Assoc	686053CH0	04/21/03	06/30/18	40.975	0.000	5.9593	234.12	0.106568	0.109743	0.113013	0.116381	0.119848	38.94	41.30
Oregon Sch Brds Assoc	686053CJ6	04/21/03	06/30/19	37.976	0.000	6.0693	221.91	0.101419	0.104497	0.107668	0.110936	0.114302	37.07	39.36
Oregon Sch Brds Assoc	686053CK3	04/21/03	06/30/20	35.297	0.000	6.1494	209.61	0.096082	0.099036	0.102081	0.105220	0.108455	35.13	37.32
Oregon Sch Brds Assoc	686053CL1	04/21/03	06/30/21	32.815	0.000	6.2193	197.61	0.090815	0.093639	0.096550	0.099553	0.102649	33.21	35.30
Oregon Sch Brds Assoc	686053CM9	04/21/03	06/30/22	30.636	0.000	6.2594	185.96	0.085587	0.088265	0.091028	0.093877	0.096815	31.30	33.29
Oregon Sch Brds Assoc	686053CN7	04/21/03	06/30/23	28.748	0.000	6.2695	174.85	0.080502	0.083025	0.085628	0.088312	0.091081	29.44	31.31
Paterson, City of	7031302A1	04/11/03	04/01/15	51.501	0.000	5.6199	275.20	0.121650	0.125068	0.128582	0.132195	0.135910	45.03	47.60
Paterson, City of	7031302B9	04/11/03	04/01/16	47.811	0.000	5.7699	263.80	0.117219	0.120600	0.124079	0.127659	0.131342	43.42	45.97
Paterson, City of	7031302C7	04/11/03	04/01/17	44.317	0.000	5.9099	251.78	0.112425	0.115747	0.119168	0.122689	0.126314	41.68	44.18

## 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
Paterson, City of	703130Z64	04/11/03	04/01/11	68.193	0.000	4.8599	306.21	0.131796					11.86	
Paterson, City of	703130Z72	04/11/03	04/01/12	63.812	0.000	5.0698	301.29	0.130641	0.133953	0.137349			48.23	12.36
Paterson, City of	703130Z80	04/11/03	04/01/13	59.701	0.000	5.2398	293.20	0.127897	0.131247	0.134686	0.138215	0.141836	47.26	49.77
Paterson, City of	703130Z98	04/11/03	04/01/14	55.492	0.000	5.4399	285.08	0.125230	0.128637	0.132135	0.135729	0.139421	46.32	48.87
Penn Virginia Corp.	707882AB2	06/15/09	06/15/16	97.003	10.375	11.0000	4.83	0.009635	0.010165	0.010724	0.011313	0.011936	3.58	3.99
Peoria, IL SD #150	713040FB4	08/15/05	01/01/12	73.711	0.000	4.8393	216.20	0.128149	0.131249				46.69	
Peoria, IL SD #150	713040FC2	08/15/05	01/01/13	69.865	0.000	4.9194	208.73	0.123993	0.127043	0.130168	0.133370		45.19	47.44
Peoria County, IL	713168AU6	10/05/11	12/01/13	104.730	VARIES	2.7264		0.079317	0.079653	0.080739	0.077422		6.83	28.80
Peoria County, IL	713168AV4	10/05/11	12/01/14	105.259	VARIES	3.2307		0.094464	0.094938	0.096472	0.092795		8.14	34.39
Peoria County, IL	713168AW2	10/05/11	12/01/15	105.584	VARIES	3.7319		0.109453	0.110088	0.112142	0.107946		9.43	39.94
Peoria County, IL	713168AX0	10/05/11	12/01/16	105.823	VARIES	3.9840		0.117113	0.117839	0.120187	0.115802		10.09	42.78
Peoria County, IL	713168AY8	10/05/11	12/01/17	106.762	VARIES	4.2347		0.125587	0.126414	0.129091	0.124276		10.83	45.93
Peoria County, IL	713168AZ5	10/05/11	12/01/18	106.114	VARIES	4.4856		0.132219	0.133141	0.136127	0.131185		11.40	48.41
Peoria County, IL	713168BA9	10/05/11	12/01/19	106.753	VARIES	4.7356		0.140429	0.141463	0.144813	0.139417		12.11	51.47
Peoria County, IL	713168BB7	10/05/11	12/01/20	105.512	VARIES	4.9860		0.146134	0.147268	0.150939	0.145411		12.60	53.62
Peoria County, IL	71319RBB2	05/13/10	12/01/11	103.559	0.000	1.3244		0.038377	0.038632				12.71	
Peoria County, IL	71319RBD8	11/10/10	12/01/11	102.712	0.000	0.9903		0.028273	0.028413				9.36	
Peoria County, IL	71319RBM8	05/13/11	12/01/12	103.558	0.000	1.5194		0.043708	0.043741	0.044074	0.044408		9.98	14.60
Peoria County, IL	71319RBP1	11/10/11	12/01/12	103.250	0.000	1.4807			0.042468	0.042504	0.042819		2.17	14.08
Petro Stopping Centers	71646DAJ1	02/09/04	04/30/14	93.312	5.000	N/A		0.191420	0.188948	0.186347	0.183612	0.180735	68.15	66.25
Petro Stopping Centers	71646DAK8	02/09/04	04/30/14	100.000	5.000	N/A		0.191420	0.188948	0.186347	0.183612	0.180735	68.15	66.25
Philadelphia Authority	71781LAP4	02/03/99	04/15/24	19.046	0.000	6.6895	226.70	0.076437	0.078994	0.081636	0.084366	0.087188	28.37	30.30
Philadelphia Authority	71781LAQ2	02/03/99	04/15/12	43.760	0.000	6.3590	484.99	0.160810	0.165923	0.171198			59.60	17.80
Philadelphia Authority	71781LAR0	02/03/99	04/15/13	40.766	0.000	6.4191	457.80	0.152257	0.157144	0.162187	0.167393	0.172766	56.45	60.13
Philadelphia Authority	71781LAS8	02/03/99	04/15/14	37.933	0.000	6.4792	431.59	0.143978	0.148642	0.153458	0.158429	0.163562	53.39	56.91
Philadelphia Authority	71781LAT6	02/03/99	04/15/15	35.256	0.000	6.5392	406.37	0.135979	0.140425	0.145017	0.149758	0.154655	50.44	53.79
Philadelphia Authority	71781LAU3	02/03/99	04/15/16	32.784	0.000	6.5893	381.97	0.128140	0.132362	0.136722	0.141227	0.145880	47.54	50.73
Philadelphia Authority	71781LAV1	02/03/99	04/15/17	30.618	0.000	6.6093	358.26	0.120309	0.124284	0.128392	0.132635	0.137018	44.64	47.64
Philadelphia Authority	71781LAW9	02/03/99	04/15/18	28.637	0.000	6.6193	335.80	0.112823	0.116557	0.120415	0.124401	0.128518	41.87	44.68
Philadelphia Authority	71781LAX7	02/03/99	04/15/19	26.727	0.000	6.6393	314.74	0.105855	0.109369	0.113000	0.116751	0.120627	39.28	41.93
Philadelphia Authority	71781LAY5	02/03/99	04/15/20	24.985	0.000	6.6494	294.87	0.099221	0.102520	0.105928	0.109450	0.113089	36.82	39.31
Philadelphia Authority	71781LAZ2	02/03/99	04/15/21	23.403	0.000	6.6494	276.20	0.092938	0.096028	0.099221	0.102520	0.105928	34.49	36.82
Philadelphia Authority	71781LBA6	02/03/99	04/15/22	21.872	0.000	6.6594	258.68	0.087087	0.089987	0.092983	0.096080	0.099279	32.32	34.51
Philadelphia Authority	71781LBB4	02/03/99	04/15/23	20.437	0.000	6.6695	242.22	0.081589	0.084310	0.087121	0.090027	0.093029	30.28	32.34
Philadelphia Authority	71781LBC2	02/03/99	04/15/25	17.878	0.000	6.6796	212.35	0.071563	0.073953	0.076423	0.078975	0.081613	26.56	28.37
Philadelphia Authority	71781LBD0	02/03/99	04/15/26	16.697	0.000	6.6896	198.74	0.067012	0.069253	0.071569	0.073963	0.076437	24.87	26.57
Pioneer Drilling Company	723655AA4	03/11/10	03/15/18	95.750	9.875	10.6775	2.87	0.010218	0.010764	0.011338	0.011943	0.012581	3.90	4.32
Pioneer Drilling Company	723655AB2	03/11/10	03/15/18	95.750	9.875	10.6775	2.87	0.010218	0.010764	0.011338	0.011943	0.012581	3.90	4.32
Plains Expl & Prodtn Co.	726505AG5	03/06/09	03/01/16	92.373	10.000	11.6241	14.51	0.024234	0.025643	0.027133	0.028710	0.030379	9.33	10.44
Playboy Enterprises, Inc.	728117AA0	03/15/05	03/15/25	100.000	VARIES	7.7502		0.283802	0.291570	0.299640	0.308022	0.316374	105.25	111.15
Playboy Enterprises, Inc.	728117AB8	03/15/05	03/15/25	100.000	VARIES	7.7502		0.283802	0.291570	0.299640	0.308022	0.316374	105.25	111.15
Ply Gem Industries, Inc.	729416AM9	01/11/10	07/15/14	97.139	13.125	14.0016	4.79	0.014172	0.015164	0.016226	0.017362	0.018577	5.62	6.44
Ply Gem Industries, Inc.	729416AN7	01/11/10	07/15/14	97.139	13.125	14.0016	4.79	0.014172	0.015164	0.016226	0.017362	0.018577	5.62	6.44

## 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st Period	2011 2nd Period	2011 3rd 2012 1st	2012 2nd Period	2012 3rd Period	-----	
													2011	2012
Pope & Talbot, Inc.	732827AC4	07/30/02	06/01/13	86.415	8.375	10.5037	91.46	0.045780	0.048184	0.050715	0.053379	0.056182	17.06	18.90
Pope & Talbot, Inc.	732827AD2	07/30/02	06/01/13	86.415	8.375	10.5037	91.46	0.045780	0.048184	0.050715	0.053379	0.056182	17.06	18.90
Presidio ISD	741020DW8	05/14/98	02/15/12	38.054	0.000	7.1489	543.76	0.178722	0.185111	0.191727			67.26	8.44
Presidio ISD	741020DX6	05/14/98	02/15/13	35.472	0.000	7.1490	506.89	0.166603	0.172558	0.178726	0.185114	0.191732	62.70	67.26
Presidio ISD	741020DY4	05/14/98	02/15/14	33.066	0.000	7.1490	472.50	0.155301	0.160852	0.166602	0.172557	0.178725	58.44	62.70
Presidio ISD	741020DZ1	05/14/98	02/15/15	30.822	0.000	7.1492	440.46	0.144770	0.149945	0.155304	0.160856	0.166606	54.48	58.45
Presidio ISD	741020EA5	05/14/98	02/15/16	28.486	0.000	7.1992	411.31	0.135533	0.140412	0.145466	0.150702	0.156127	51.02	54.76
Presidio ISD	741020EB3	05/14/98	02/15/17	26.541	0.000	7.1992	383.22	0.126278	0.130823	0.135533	0.140411	0.145465	47.54	51.02
Presidio ISD	741020EC1	05/14/98	02/15/18	24.728	0.000	7.1993	357.05	0.117656	0.121892	0.126279	0.130825	0.135534	44.29	47.54
Presidio ISD	741020ED9	05/14/98	02/15/19	22.810	0.000	7.2493	332.77	0.109931	0.113916	0.118045	0.122324	0.126758	41.40	44.45
Presidio ISD	741020EE7	05/14/98	02/15/20	21.242	0.000	7.2493	309.89	0.102376	0.106086	0.109932	0.113916	0.118045	38.55	41.40
Presidio ISD	741020EF4	05/14/98	02/15/21	19.782	0.000	7.2493	288.59	0.095339	0.098795	0.102375	0.106086	0.109932	35.90	38.55
Presidio ISD	741020EG2	05/14/98	02/15/22	18.422	0.000	7.2494	268.76	0.088786	0.092004	0.095339	0.098795	0.102376	33.43	35.90
Primus Telecom IHC, Inc.	74163XAE5	07/01/09	05/20/13*	73.521	14.250	25.3448		0.565553	0.587060				123.82*	
Pride International Inc.	741932AE7	01/16/01	01/16/21	60.841	0.000	2.5000	170.79	0.053499	0.054168	0.054845	0.055530	0.056225	19.60	20.10
Providian Financial Corp	74406AAD4	03/19/04	03/15/16	100.000	VARIES	9.4998		0.418800	0.435065	0.452231	0.470149	0.488849	157.24	169.91
QBE Funding Trust II	747271AA2	09/10/02	04/15/22	55.100	0.000	3.0644	158.43	0.060002	0.060921	0.061855	0.062803	0.063765	21.91	22.58
QBE Funding Trust	74729CAA6	04/15/02	04/15/22	59.358	0.000	2.6249	151.41	0.054023	0.054732	0.055450	0.056178	0.056915	19.68	20.20
QBE Funding Trust III	74729LAA6	09/24/04	09/24/24	67.165	0.000	2.0000	89.26	0.042047	0.042467	0.042892	0.043321	0.043754	15.29	15.60
Quebecor Media, Inc.	74819RAH9	10/05/07	03/15/16	93.750	7.750	8.8148	18.82	0.018405	0.019216	0.020063	0.020948	0.021871	6.95	7.57
Quicksilver Resources	74837RAA2	11/01/04	11/01/24	98.500	VARIES	6.7504		0.249582	0.256247	0.263137	0.270259	0.277622	91.86	96.88
Quicksilver Resources	74837RAB0	11/01/04	11/01/24	98.500	VARIES	6.7504		0.249582	0.256247	0.263137	0.270259	0.277622	91.86	96.88
Quicksilver Resources	74837RAF1	06/25/09	01/01/16	96.717	11.750	12.5012	5.51	0.011381	0.012093	0.012849	0.013652		4.23	4.77
Range Resources Corp.	75281AAK5	05/14/09	05/15/19	95.067	8.000	8.7501	5.46	0.010062	0.010502	0.010962	0.011442	0.011942	3.74	4.08
Readers Digest Assn, Inc.	755267AJ0	02/11/10	02/15/17	97.340	9.500	10.0374	2.46	0.007899	0.008296	0.008712	0.009149	0.009609	3.03	3.34
Regal Beloit Corporation	758750AA1	04/05/04	03/15/24	100.000	VARIES	8.7503		0.365055	0.377289	0.390058	0.403317	0.417156	136.27	145.68
Regal Beloit Corporation	758750AB9	04/05/04	03/15/24	100.000	VARIES	8.7503		0.365055	0.377289	0.390058	0.403317	0.417156	136.27	145.68
Reliant Energy, Inc.	75952J207	09/21/99	09/15/29	100.000	2.000	9.8183		0.677902	0.708454	0.740506	0.774131	0.809407	256.18	279.94
Richland CNTYS CD#529, IL	763536DW6	08/04/10	12/01/11	101.846	0.000	2.0715		0.059000	0.059612				19.58	
Richland CNTYS SD#529, IL	763536DX4	08/04/10	12/01/12	102.728	VARIES	2.2816		0.065590	0.066339	0.064138	0.063760		23.70	21.10
Richland CNTYS SD#529, IL	763536DY2	08/04/10	12/01/13	102.554	VARIES	2.6844		0.077140	0.078176	0.075745	0.075457	0.075165	27.91	27.20
Rock Island CNTY, IL	772453CF1	11/08/11	12/01/12	102.865	0.000	1.8268			0.052199	0.052260	0.052737		2.77	17.33
Rock Island County, IL	772453CG9	11/08/11	12/01/13	105.109	VARIES	2.1356			0.062353	0.062438	0.063105	0.060790	3.31	22.55
Rock Island County, IL	772453CH7	11/08/11	12/01/14	106.992	VARIES	2.3888			0.070997	0.071106	0.071955	0.069400	3.77	25.70
Rock Island County, IL	772453CJ3	11/08/11	12/01/15	107.914	VARIES	2.7899			0.083631	0.083780	0.084949	0.082062	4.44	30.32
Roper Industries, Inc.	776696AA4	12/29/03	01/15/34	39.502	1.482	7.0003		0.101568	0.105123	0.108803	0.112611	0.116414	38.41	41.12
Rosemont, IL	777543TC3	12/15/11	12/01/13	99.518	1.250	1.5003				0.006752	0.006799	0.006850	.11	2.44
Rosemont, IL	777543TE9	12/15/11	12/01/15	99.115	2.125	2.3603				0.005956	0.006022	0.006093	.10	2.16
Rotech Healthcare, Inc.	778669AC5	10/06/10	10/15/15	97.189	10.750	11.5019	1.01	0.011942	0.012628	0.013355	0.014123	0.014935	4.53	5.07
Rotech Healthcare, Inc.	778669AD3	10/06/10	10/15/15	97.189	10.750	11.5019	1.01	0.011942	0.012628	0.013355	0.014123	0.014935	4.53	5.07
Rotech Healthcare, Inc.	778669AE1	10/06/10	10/15/15	97.189	10.750	11.5019	1.01	0.011942	0.012628	0.013355	0.014123	0.014935	4.53	5.07

\* Called in 2011; 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
Rotech Healthcare, Inc.	778669AF8	03/17/11	03/15/18	98.197	10.500	10.8747			0.004963	0.005230	0.005514	0.005814	1.44	2.00
Rotech Healthcare, Inc.	778669AG6	03/17/11	03/15/18	98.197	10.500	10.8747			0.004963	0.005230	0.005514	0.005814	1.44	2.00
Rotech Healthcare, Inc.	778669AH4	03/17/11	03/15/18	98.197	10.500	10.8747			0.004963	0.005230	0.005514	0.005814	1.44	2.00
Royal Bank of Canada	78008E3H8	03/31/08	03/28/13	100.000	0.000	4.2547		0.131274	0.134067	0.136919	0.139832	0.142807	48.29	50.36
Royal Bank of Canada	78008E3L9	02/29/08	02/28/14	100.000	0.000	4.7399		0.147208	0.148240	0.153421	0.155350	0.161668	54.69	57.52
Royal Bank of Canada	78008E4D6	03/31/08	09/28/12	100.000	0.000	3.9648		0.121468	0.123876	0.126332	0.128836		44.61	34.18
Royal Bank of Canada	78008E6V4	04/30/08	04/29/11	100.000	0.000	3.8934		0.119085					14.05	
Royal Bank of Canada	78008E6Y8	03/31/08	03/29/12	100.000	0.000	3.7626		0.114713	0.116872	0.119070			42.09	10.48
Royal Bank of Canada	78008E7D3	04/30/08	04/30/13	100.000	0.000	4.4900		0.139365	0.142494	0.145693	0.148964	0.152308	51.12	53.44
Royal Bank of Canada	78008EAM9	01/31/06	01/31/11	100.000	0.000	4.9599		0.171764					4.98	
Royal Bank of Canada	78008EAX5	03/31/06	03/31/11	100.000	0.000	5.2699		0.184998					16.46	
Royal Bank of Canada	78008EBC0	04/28/06	04/29/11	100.000	0.000	5.4968		0.194920					23.00	
Royal Bank of Canada	78008EBE6	05/31/06	05/31/11	100.000	0.000	5.4699		0.193709					28.86	
Royal Bank of Canada	78008EBN6	06/30/06	06/30/11	100.000	0.000	5.7700		0.207034					37.06	
Royal Bank of Canada	78008EBT3	08/31/06	08/31/11	100.000	0.000	5.2799		0.179663	0.181399				43.80	
Royal Bank of Canada	78008EBW6	10/31/06	10/31/13	100.000	0.000	5.2200		0.178191	0.182842	0.187614	0.192511	0.197535	65.56	69.03
Royal Bank of Canada	78008ECA3	09/29/06	09/30/11	100.000	0.000	5.0371		0.170750	0.175051				46.71	
Royal Bank of Canada	78008ECC9	10/31/06	10/31/11	100.000	0.000	5.1199		0.174097	0.178554				52.86	
Royal Bank of Canada	78008ECD7	10/31/06	04/29/11	100.000	0.000	5.1231		0.174202					20.56	
Royal Bank of Canada	78008ECE5	10/31/06	10/31/11	100.000	0.000	5.1199		0.174097	0.178554				52.86	
Royal Bank of Canada	78008ECH8	11/27/06	11/29/13	100.000	0.000	5.0359		0.170725	0.175023	0.179430	0.183948	0.188580	62.51	65.70
Royal Bank of Canada	78008ECK1	11/27/06	11/30/11	100.000	0.000	4.9914		0.168948	0.173165				56.34	
Royal Bank of Canada	78008EDG9	02/07/07	02/07/11	100.000	0.000	5.2200		0.173659					6.25	
Royal Bank of Canada	78008EDM6	02/28/07	02/28/11	100.000	0.000	5.0199		0.164952					9.57	
Royal Bank of Canada	78008EE37	11/26/07	11/26/12	100.000	0.000	4.8999		0.157383	0.161239	0.165190	0.169237		57.63	54.42
Royal Bank of Canada	78008EE45	11/26/07	11/26/12	100.000	0.000	4.8999		0.157383	0.161239	0.165190	0.169237		57.63	54.42
Royal Bank of Canada	78008EFG7	04/30/07	04/29/11	100.000	0.000	5.0935		0.168699					19.91	
Royal Bank of Canada	78008EFH5	04/30/07	04/30/12	100.000	0.000	5.1100		0.169362	0.173689	0.178127			62.28	21.20
Royal Bank of Canada	78008EH59	12/31/07	12/31/13	100.000	0.000	4.7699		0.152626	0.156266	0.159993	0.163809	0.167716	55.61	58.29
Royal Bank of Canada	78008EJV0	06/29/07	06/29/12	100.000	0.000	5.5299		0.185926	0.191066	0.196349			67.88	34.95
Royal Bank of Canada	78008EJW8	06/29/07	06/29/12	100.000	VARIES	5.5339		0.171156	0.175892	0.180759			62.49	32.18
Royal Bank of Canada	78008EJX6	06/29/07	06/29/12	100.000	0.000	5.5299		0.185926	0.191066	0.196349			67.88	34.95
Royal Bank of Canada	78008EJY4	06/29/07	06/29/12	100.000	0.000	5.5299		0.185926	0.191066	0.196349			67.88	34.95
Royal Bank of Canada	78008ELR6	07/06/07	07/09/12	100.000	VARIES	5.6200		0.172450	0.177296	0.182278	0.187400		64.64	35.19
Royal Bank of Canada	78008EPA9	07/31/07	07/29/11	100.000	0.000	5.2536		0.170476	0.174954				36.27	
Royal Bank of Canada	78008EPB7	07/31/07	07/31/12	100.000	0.000	5.3300		0.173364	0.177984	0.182728	0.187597		64.66	39.07
Royal Bank of Canada	78008EPH4	08/31/07	08/31/12	100.000	0.000	5.1899		0.167192	0.168734	0.175015	0.177605		62.27	43.01
Royal Bank of Canada	78008EPL5	08/31/07	08/31/12	100.000	0.000	5.1899		0.167192	0.168734	0.175015	0.177605		62.27	43.01
Royal Bank of Canada	78008EPN1	08/31/07	08/31/11	100.000	0.000	5.0800		0.163123	0.164539				39.74	
Royal Bank of Canada	78008ER58	01/31/08	01/31/14	100.000	0.000	4.6199		0.143857	0.147180	0.150579	0.154058	0.157617	53.40	55.90
Royal Bank of Canada	78008EWF0	10/31/07	10/31/12	100.000	0.000	4.7100		0.150443	0.153986	0.157613	0.161324		55.23	47.79
Royal Bank of Canada	78008G3K6	06/30/09	06/30/14	100.000	0.000	3.9699		0.116976	0.119298	0.121666	0.124081	0.126544	42.53	44.24
Royal Bank of Canada	78008G3L4	06/30/09	06/29/12	100.000	0.000	3.0462		0.088538	0.089886	0.091255			32.12	16.24

## 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st	2011 2nd	2011 3rd	2012 2nd	2012 3rd	2011	2012
								Period	Period	Period	Period	Period		
Royal Bank of Canada	78008G5L2	06/26/09	12/26/14	100.000	VARIABLES	3.9701		0.111497	0.111918	0.111314	0.110763	0.110351	40.21	39.97
Royal Bank of Canada	78008G5R9	08/12/09	08/12/16	100.000	VARIABLES	4.2505		0.119564	0.120334	0.121121	0.121924	0.122744	43.40	43.97
Royal Bank of Canada	78008G5S7	07/20/09	04/20/15	100.000	VARIABLES	4.0008		0.112548	0.113132	0.113728	0.114336	0.114082	40.71	41.08
Royal Bank of Canada	78008GBJ0	04/30/08	10/31/12	100.000	0.000	4.3499		0.134558	0.137485	0.140475	0.143530		49.33	42.55
Royal Bank of Canada	78008GBV3	05/30/08	11/30/12	100.000	0.000	4.6199		0.143857	0.147180	0.150580	0.154058		52.59	50.17
Royal Bank of Canada	78008GBX9	05/30/08	05/31/11	100.000	0.000	4.1200		0.126728					18.88	
Royal Bank of Canada	78008GDW9	05/27/08	08/24/11	100.000	0.000	4.0799		0.124080	0.126611				29.37	
Royal Bank of Canada	78008GEN8	06/30/08	06/30/14	100.000	0.000	4.8299		0.151169	0.154819	0.158558	0.162388	0.166309	55.09	57.78
Royal Bank of Canada	78008GGU0	06/30/08	06/30/11	100.000	0.000	4.1200		0.126728					22.68	
Royal Bank of Canada	78008GH39	03/31/09	03/31/15	100.000	0.000	5.2300		0.156976	0.161081	0.165294	0.169616	0.174052	58.01	61.08
Royal Bank of Canada	78008GH47	03/31/09	03/31/14	100.000	0.000	5.0300		0.150532	0.154318	0.158199	0.162178	0.166257	55.57	58.40
Royal Bank of Canada	78008GHD7	07/31/08	01/31/13	100.000	0.000	4.3700		0.132351	0.135243	0.138198	0.141218	0.144303	49.05	51.22
Royal Bank of Canada	78008GHH8	07/31/08	07/29/11	100.000	0.000	4.0200		0.120906	0.123336				25.59	
Royal Bank of Canada	78008GL83	04/30/09	04/30/12	100.000	0.000	2.9229		0.084807	0.086046	0.087304			30.91	10.39
Royal Bank of Canada	78008GLE0	07/29/08	01/29/14	100.000	0.000	4.7199		0.143933	0.147330	0.150807	0.154366	0.158009	53.47	56.03
Royal Bank of Canada	78008GLJ9	07/25/08	07/25/12	100.000	0.000	4.5600		0.138620	0.141781	0.145013	0.148320		51.47	30.18
Royal Bank of Canada	78008GLV2	08/05/08	08/06/12	100.000	0.000	4.3999		0.133354	0.136288	0.139286	0.142350		49.40	30.50
Royal Bank of Canada	78008GMC3	08/29/08	09/28/12	100.000	0.000	4.2399		0.128525	0.131250	0.134032	0.136874		47.27	36.30
Royal Bank of Canada	78008GPA4	09/30/08	09/30/13	100.000	0.000	3.6499		0.108995	0.110985	0.113010	0.115072	0.117173	39.96	41.43
Royal Bank of Canada	78008GPD8	09/30/08	09/30/11	100.000	0.000	3.2500		0.096291	0.097855				26.18	
Royal Bank of Canada	78008GS45	04/30/09	04/30/29	100.000	VARIABLES	5.2899		0.141546	0.140147	0.138711	0.137237	0.135724	50.53	49.49
Royal Bank of Canada	78008GSC7	10/31/08	10/31/13	100.000	0.000	3.3799		0.100398	0.102095	0.103821	0.105575	0.107359	36.66	37.91
Royal Bank of Canada	78008HBH2	08/14/09	08/14/29*	100.000	VARIABLES	5.1500		0.135304	0.135427				30.19*	
Royal Bank of Canada	78008HHA1	09/30/09	09/30/14	100.000	0.000	3.0100		0.086147	0.087443	0.088760	0.090095	0.091451	31.48	32.44
Royal Bank of Canada	78008HHK9	09/28/09	09/28/29*	100.000	VARIABLES	4.6900		0.121962	0.122100				32.59*	
Royal Bank of Canada	78008HKB5	10/30/09	10/31/12	100.000	0.000	2.1099		0.059854	0.060486	0.061124	0.061769		21.74	18.39
Royal Bank of Canada	78008HLM0	10/30/09	10/30/14	100.000	0.000	3.1599		0.090573	0.092004	0.093458	0.094935	0.096435	33.04	34.09
Royal Bank of Canada	78008HNN6	11/30/09	11/28/14	100.000	0.000	2.8231		0.080637	0.081776	0.082930	0.084101	0.085288	29.31	30.14
Royal Bank of Canada	78008HQJ2	11/27/09	11/27/12	100.000	0.000	1.8099		0.051192	0.051655	0.052122	0.052594		18.54	17.08
Royal Bank of Canada	78008HQQ6	11/25/09	11/25/14	100.000	0.000	2.9000		0.082909	0.084111	0.085331	0.086568	0.087823	30.15	31.03
Royal Bank of Canada	78008HRB8	12/31/09	06/30/15	100.000	0.000	3.3099		0.095013	0.096585	0.098184	0.099809	0.101461	34.49	35.64
Royal Bank of Canada	78008HUA6	01/28/10	01/28/20	100.000	VARIABLES	4.5517		0.127418	0.128422	0.129448	0.130497	0.131571	46.36	47.11
Royal Bank of Canada	78008HWF3	02/16/10	02/16/17	100.000	VARIABLES	3.8707		0.108393	0.109281	0.110186	0.111109	0.112050	39.42	40.08
Royal Bank of Canada	78008HZE3	03/31/10	03/31/14	100.000	0.000	2.7599		0.077725	0.078797	0.079885	0.080987	0.082105	28.37	29.16
Royal Bank of Canada	78008K3K7	04/20/11	04/20/16	100.000	0.000	2.7665			0.076847	0.077910	0.078988	0.080081	19.36	28.40
Royal Bank of Canada	78008KDT7	07/15/10	07/16/15	100.000	0.000	2.3886		0.066356	0.067148	0.067950	0.068762	0.069583	24.29	24.88
Royal Bank of Canada	78008KN33	03/31/11	03/31/21	100.000	VARIABLES	4.1702			0.115841	0.116519	0.117211	0.117147	31.45	42.13
Royal Bank of Canada	78008KPH0	10/29/10	10/30/15	100.000	0.000	1.8491		0.051368	0.051843	0.052322	0.052806	0.053294	18.64	18.98
Royal Bank of Canada	78008KRQ8	11/30/10	11/30/15	100.000	0.000	2.1099		0.058611	0.059229	0.059854	0.060486	0.061124	21.25	21.70
Royal Bank of Canada	78008KWY5	12/30/10	12/30/31*	100.000	0.000	5.5237		0.153437	0.157674				55.85*	
Royal Bank of Canada	78008KXV9	01/27/11	01/27/31	100.000	VARIABLES	4.9792			0.138312	0.135531	0.132681	0.132772	45.77	47.85

\* Called in 2011; 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
Royal Bank of Canada	78008TAV6	05/27/11	05/27/26	100.000	4.370	4.3699			0.121389	0.121389	0.121389	0.121389	25.98	43.70
Royal Bank of Canada	78008TLZ5	08/18/11	08/18/31	100.000	VARIES	4.0299				0.111944	0.109722	0.107455	14.89	39.30
Royal Bank of Scotland	78009KAA0	07/16/03	01/16/14	100.000	0.000	4.1274		0.152607	0.155756	0.158970	0.162251	0.165600	56.56	58.91
Royal Bank of Scotland	78009KAB8	01/13/05	01/13/20	100.000	VARIES	4.7500		0.129865	0.130144	0.130430	0.130723	0.131062	46.90	47.11
Royal Bank of Scotland	78009KEF5	03/31/10	03/31/14	100.000	0.000	2.6710		0.075186	0.076190	0.077207	0.078238	0.079283	27.43	28.17
Royal Bank of Scotland	78009KFP2	04/30/10	04/30/14	100.000	0.000	2.6792		0.075419	0.076430	0.077454	0.078491	0.079543	27.46	28.20
Royal Bank of Scotland	78009KLF7	08/11/10	08/11/20	100.000	VARIES	4.9855		0.138487	0.138996	0.139518	0.140053	0.140602	50.09	50.47
Royal Bank of Scotland	78009KMB5	08/19/10	08/19/17	100.000	VARIES	2.6315		0.021988	0.020402	0.018795	0.019043	0.019294	7.21	6.88
Royal Bank of Scotland	78009KME9	09/16/10	09/16/20	100.000	VARIES	3.6714		0.024957	0.024064	0.023154	0.022228	0.021285	8.64	7.97
Royal Bank of Scotland	78009KMF6	09/20/10	09/20/17	100.000	VARIES	2.5212		0.020312	0.018904	0.017477	0.017697	0.017921	6.77	6.38
Royal Bank of Scotland	78009KMG4	09/30/10	09/28/18	100.000	VARIES	N/A		0.019139	0.018239	0.017544	0.016840	0.016214	6.67	6.17
Royal Bank of Scotland	78009KMV1	10/29/10	10/29/20	100.000	VARIES	2.4406		0.012239	0.011046	0.009839	0.009959	0.010080	4.04	3.58
Royal Bank of Scotland	78009KNB4	10/27/10	10/27/17	100.000	VARIES	2.4218		0.024552	0.023868	0.023176	0.022476	0.021768	8.63	8.13
Royal Bank of Scotland	78009KNQ1	11/16/10	11/16/30	100.000	VARIES	5.5208		0.153358	0.149923	0.146394	0.146500	0.146609	54.28	52.73
Royal Bank of Scotland	78009KNR9	11/16/10	11/16/20	100.000	VARIES	4.5134		0.125373	0.125695	0.126024	0.126360	0.126704	45.22	45.46
Royal Bank of Scotland	78009KPH9	12/13/10	12/13/28	100.000	VARIES	5.3208		0.147801	0.145082	0.142291	0.139425	0.136483	52.62	50.60
Royal Bank of Scotland	78009KPR7	12/30/10	12/30/30	100.000	VARIES	5.7103		0.158622	0.154426	0.150111	0.150238	0.150369	56.34	54.06
Royal Bank of Scotland	78009KQW5	02/25/11	02/25/31	100.000	VARIES	5.4493			0.151372	0.146414	0.141321	0.141475	45.70	51.17
Royal Bank of Scotland	78009KRJ3	03/15/11	03/15/21	100.000	VARIES	5.5246			0.153463	0.153099	0.152724	0.152756	43.85	55.01
Royal Bank of Scotland	78009KRL8	03/15/11	03/15/16	100.000	VARIES	4.1566			0.115462	0.115553	0.115645	0.115624	33.03	41.62
Royal Bank of Scotland	78009KRY0	03/31/11	03/31/18	100.000	VARIES	4.3799			0.121665	0.121288	0.120902	0.120959	32.94	43.56
Royal Bank of Scotland	78009KSD5	04/12/11	04/12/26	100.000	VARIES	4.8417			0.134494	0.131025	0.127473	0.127651	34.56	46.26
Royal Bank of Scotland	78009PAF8	04/29/11	04/29/16	100.000	0.000	3.8637			0.107328	0.109401	0.111515	0.113669	26.10	40.03
Royal Bank of Scotland	78009PAG6	05/16/11	08/16/16	100.000	0.000	3.5178			0.097719	0.098578	0.100312	0.102077	22.10	36.27
Royal Bank of Scotland	78009PAL5	05/31/11	11/30/16	100.000	0.000	3.6087			0.100242	0.102050	0.103892	0.105766	21.21	37.18
Royal Bank of Scotland	78009PAM3	05/25/11	05/25/21	100.000	VARIES	4.4728			0.124246	0.124540	0.124841	0.125148	26.85	44.91
Royal Bank of Scotland	78009PAN1	06/15/11	12/15/16	100.000	0.000	3.5863			0.099621	0.101407	0.103225	0.105076	19.55	36.89
Royal Bank of Scotland	78009PAP6	06/14/11	06/14/21	100.000	VARIES	2.5504				0.015930	0.015169	0.014399	3.27	5.57
Royal Bank of Scotland	78009PAX9	07/29/11	07/29/16	100.000	0.000	3.8218				0.106162	0.108191	0.110258	16.14	39.21
Royal Bank of Scotland	78009PBD2	07/21/11	07/21/21	100.000	VARIES	2.8321				0.023116	0.021976	0.020820	3.70	7.75
Royal Bank of Scotland	78009PBG5	08/31/11	02/28/17	100.000	0.000	4.0027				0.109966	0.110948	0.115044	13.53	41.05
Royal Bank of Scotland	78009PBK6	08/26/11	08/26/31	100.000	VARIES	4.7434				0.131763	0.126982	0.122088	16.47	45.36
Royal Bank of Scotland	78009PBM2	08/31/11	03/01/16	100.000	0.000	3.5003			0.097231	0.097242	0.098944	0.100676	11.77	35.73
Royal Bank of Scotland	78009PBR1	09/30/11	03/30/17	100.000	0.000	3.8461				0.106838	0.108893	0.110987	9.72	39.21
Royal Bank of Scotland	78009PBV2	09/30/11	09/30/16	100.000	VARIES	2.7074				0.009373	0.008899	0.008417	.85	3.20
Royal Bank of Scotland	78009PCD1	12/06/11	06/07/17	100.000	0.000	5.2976			0.147155	0.147178	0.151076	0.155078	3.68	53.88
Royal Bank of Scotland	78011PAA5	11/30/11	11/30/26	100.000	VARIES	5.2303				0.145289	0.144003	0.142684	4.50	51.99
Royal Caribbean Cruises	780153AT9	07/06/09	07/15/15	97.399	11.875	12.5022	4.78	0.009501	0.010095	0.010726	0.011397	0.012109	3.73	4.21
Ryerson Holding Corp.	783754AA2	01/29/10	02/01/15	45.598	0.000	N/A		0.206433	0.224006	0.259822	0.285519	0.314049	85.49	106.30
Ryerson Holding Corp.	783754AB0	01/29/10	02/01/15	45.598	0.000	N/A		0.206433	0.224006	0.259822	0.285519	0.314049	85.49	106.30
SG Structured Prods, Inc.	78423A2D3	07/29/11	07/29/31	100.000	VARIES	3.8135				0.105933	0.099213	0.092366	16.10	34.86
SG Structured Prods, Inc.	78423A2E1	07/29/11	07/29/31	100.000	VARIES	3.8227				0.106187	0.101315	0.096349	16.14	35.86
SG Structured Prods, Inc.	78423A2P6	07/29/11	07/29/31	100.000	VARIES	3.8133				0.105926	0.100928	0.095834	16.10	35.70

## 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
SG Structured Prods, Inc.	78423A3B6	08/31/11	08/29/31	100.000	VARIES	3.8090				0.103506	0.099887	0.094468	12.73	36.09
SG Structured Prods, Inc.	78423AA28	11/10/10	11/06/40	100.000	3.632	3.6319		0.100889	0.100889	0.100889	0.100889	0.100889	36.32	36.32
SG Structured Prods, Inc.	78423AC34	12/30/10	12/30/13	100.000	0.000	1.3654		0.037930	0.038189	0.038450	0.038712	0.038976	13.70	13.89
SG Sreuctured Prods, Inc.	78423AC42	12/31/10	12/31/30	100.000	VARIES	4.1615		0.115599	0.111069	0.106444	0.105394	0.104322	40.79	38.13
SG Structured Prods, Inc.	78423AD90	01/31/11	01/31/31	100.000	VARIES	4.1899			0.116387	0.111842	0.107202	0.102464	37.84	38.01
SG Structured Prods, Inc.	78423AE99	02/25/11	02/25/26	100.000	VARIES	3.9927			0.110910	0.106358	0.101716	0.101964	33.36	36.90
SG Structured Prods, Inc.	78423AF80	02/28/11	02/28/31	100.000	VARIES	4.1578			0.112985	0.108605	0.101749	0.102375	34.15	37.72
SG Structured Prods, Inc.	78423AG63	03/18/11	03/18/21	100.000	VARIES	4.1693			0.115816	0.114756	0.113674	0.113914	32.67	41.03
SG Structured Prods, Inc.	78423AH62	03/09/11	03/09/16	100.000	0.000	2.4340			0.067613	0.068436	0.069269	0.070112	19.84	24.97
SG Structured Prods, Inc.	78423AJ45	03/31/11	03/31/26	100.000	VARIES	3.9820			0.110612	0.106730	0.102772	0.098734	29.62	36.98
SG Structured Prods, Inc.	78423AK43	03/31/11	03/31/31	100.000	VARIES	4.2707			0.118633	0.114048	0.109366	0.108403	31.73	39.70
SG Structured Prods, Inc.	78423AL75	03/31/11	03/31/31	100.000	VARIES	4.2878			0.119106	0.112131	0.105006	0.104073	31.64	38.35
SG Structured Prods, Inc.	78423AM74	04/29/11	08/02/13	100.000	0.000	0.7726			0.021463	0.021506	0.021589	0.021672	5.20	7.78
SG Structured Prods, Inc.	78423AP48	04/29/11	04/29/31	100.000	VARIES	4.1591			0.115532	0.108114	0.100542	0.099535	27.50	37.03
SG Structured Prods, Inc.	78423AR20	04/29/11	04/30/26	100.000	VARIES	4.1342		0.114839	0.114821	0.111453	0.108015	0.106393	27.58	39.20
SG Structured Prods, Inc.	78423AR46	04/29/11	04/30/12	100.000	0.000	0.5526		0.015352	0.015353	0.015395			3.72	1.83
SG Structured Prods, Inc.	78423AT93	05/31/11	05/30/31	100.000	VARIES	4.0970			0.111332	0.107293	0.100786	0.101066	23.81	37.87
SG Structured Prods, Inc.	78423AU26	05/31/11	05/30/23	100.000	VARIES	4.1099			0.111684	0.111289	0.108432	0.110304	24.00	40.17
SG Structured Prods, Inc.	78423AU75	05/31/11	05/30/31	100.000	VARIES	4.0953			0.111286	0.108086	0.102423	0.101650	23.82	38.31
SG Structured Prods, Inc.	78423AU83	05/31/11	05/29/26	100.000	VARIES	4.1202			0.111963	0.109902	0.105349	0.103610	24.00	39.18
SG Structured Prods, Inc.	78423AV90	06/17/11	06/16/17	100.000	0.000	2.1964			0.061014	0.061680	0.062357	0.063042	11.85	22.35
SG Structured Prods, Inc.	78423AW65	06/30/11	06/30/31	100.000	VARIES	4.0039			0.111221	0.106497	0.101677	0.099099	20.13	37.46
SG Structured Prods, Inc.	78423AW73	06/30/11	06/30/31	100.000	VARIES	4.0072			0.108894	0.104039	0.096803	0.096903	20.14	36.74
SG Structured Prods, Inc.	78423AW81	06/30/11	06/30/23	100.000	VARIES	3.9769			0.110471	0.108803	0.107103	0.107395	19.99	38.86
SG Structured Prods, Inc.	78423AW99	06/30/11	06/30/26	100.000	VARIES	3.9853			0.108298	0.106195	0.101719	0.102340	20.03	38.04
SG Structured Prods, Inc.	78423AY55	06/30/11	07/30/12	100.000	0.000	0.4618			0.012828	0.012833	0.012862		2.32	2.69
SG Structured Prods, Inc.	78423AYJ5	08/31/10	08/29/25	100.000	7.380	3.6971		0.101015	0.099720	0.096753	0.095876	0.093387	36.10	34.83
SG Structured Prods, Inc.	78423AYN6	09/30/10	09/30/15	100.000	0.000	1.9321		0.053672	0.054191	0.054714	0.055243	0.055777	19.51	19.89
SG Structured Prods, Inc.	78423AZA3	10/29/10	04/29/16	100.000	0.000	1.7220		0.047836	0.048248	0.048663	0.049082	0.049505	17.35	17.65
SG Structured Prods, Inc.	78423AZY1	11/10/10	11/06/40	100.000	3.632	3.6319		0.100889	0.100889	0.100889	0.100889	0.100889	36.32	36.32
SG Structured Prods, Inc.	78423AZZ8	11/10/10	11/06/40	100.000	3.632	3.6319		0.100889	0.100889	0.100889	0.100889	0.100889	36.32	36.32
SLM Corporation	78442FCY2	10/01/04	10/01/14	100.000	VARIES	5.0009		0.138213	0.138294	0.138376	0.138461	0.138547	49.79	49.85
Sabine Pass LNG, LP	785583AG0	09/15/08	11/30/16	79.000	7.500	11.5231	40.89	0.057060	0.060348	0.063825	0.067502	0.071391	21.34	23.87
Sabine Pass LNG, LP	785583AH8	09/15/08	11/30/16	79.000	7.500	11.5231	40.89	0.057060	0.060348	0.063825	0.067502	0.071391	21.34	23.87
SCH DIST Clair CNTY, IL	788550JJ1	06/15/11	01/01/15	102.478	VARIES	3.4880		0.099290	0.099444	0.101179	0.098643		19.49	35.97
SCH DIST Clair CNTY, IL	788550JK8	06/15/11	01/01/16	103.086	VARIES	3.9878		0.114192	0.114395	0.116676	0.113506		22.42	41.43
SCH DIST Clair CNTY, IL	788550JL6	06/15/11	01/01/17	103.641	VARIES	4.4873		0.129187	0.129444	0.132349	0.128483		25.37	46.95
SCH DIST Clair CNTY, IL	788550JM4	06/15/11	01/01/18	102.758	VARIES	4.9870		0.142348	0.142664	0.146221	0.141910		27.96	51.86
San Luis Obispo County	798703AQ7	07/02/03	09/01/18	45.439	0.000	5.2695	216.81	0.096551	0.099095	0.101706	0.104386	0.107136	35.83	37.75
San Luis Obispo County	798703AR5	07/02/03	09/01/19	42.462	0.000	5.3695	207.20	0.092582	0.095068	0.097620	0.100241	0.102932	34.38	36.25
San Luis Obispo County	798703AS3	07/02/03	09/01/20	39.603	0.000	5.4695	197.57	0.088573	0.090995	0.093484	0.096040	0.098667	32.91	34.74
San Luis Obispo County	798703AT1	07/02/03	09/01/21	37.061	0.000	5.5395	187.74	0.084360	0.086696	0.089097	0.091565	0.094101	31.36	33.12
San Luis Obispo County	798703AU8	07/02/03	09/01/22	34.700	0.000	5.5995	178.07	0.080175	0.082420	0.084727	0.087099	0.089538	29.81	31.51

SECTION I-B

									Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/11		2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
San Luis Obispo County	798703AV6	07/02/03	09/01/23	32.578	0.000	5.6397	168.63		0.076024	0.078168	0.080372	0.082639	0.084969	28.28	29.89
San Luis Obispo County	798703AW4	07/02/03	09/01/24	30.563	0.000	5.6796	159.55		0.072028	0.074074	0.076177	0.078341	0.080565	26.80	28.34
San Luis Obispo County	798703AX2	07/02/03	09/01/25	28.774	0.000	5.6997	150.85		0.068146	0.070088	0.072085	0.074140	0.076253	25.35	26.82
San Luis Obispo County	798703AY0	07/02/03	09/01/26	27.018	0.000	5.7297	142.55		0.064459	0.066306	0.068206	0.070160	0.072170	23.99	25.38
San Luis Obispo County	798703AZ7	07/02/03	09/01/27	25.534	0.000	5.7297	134.72		0.060919	0.062664	0.064459	0.066306	0.068206	22.67	23.99
San Luis Obispo County	798703BA1	07/02/03	09/01/28	24.132	0.000	5.7296	127.32		0.057573	0.059222	0.060919	0.062664	0.064459	21.42	22.67
San Luis Obispo County	798703BB9	07/02/03	09/01/29	22.806	0.000	5.7297	120.33		0.054411	0.055969	0.057573	0.059222	0.060919	20.25	21.42
San Luis Obispo County	798703BC7	07/02/03	09/01/30	21.553	0.000	5.7298	113.72		0.051422	0.052895	0.054411	0.055969	0.057573	19.14	20.25
Service Master, Co.	81760NAE9	07/24/08	07/15/15	97.266	10.750	11.3274			0.307857	0.308380	0.308934	0.309518	0.310136	111.10	111.52
Service Master, Co.	81760NAF6	07/24/08	07/15/15	97.266	10.750	11.3274			0.307857	0.308380	0.308934	0.309518	0.310136	111.10	111.52
Service Master, Co.	81760NAG4	07/24/08	07/15/15	97.266	10.750	11.3274			0.307857	0.308380	0.308934	0.309518	0.310136	111.10	111.52
Shelby CNTYS, SD #21, IL	821510AP9	06/08/10	12/01/11	104.598	0.000	1.9519			0.057245	0.057803				18.99	
Shelby CNTYS, SD #21, IL	821510AQ7	06/08/10	12/01/12	106.675	VARIES	2.4625			0.073834	0.074743	0.070277	0.069346		26.64	23.02
Shelby CNTYS, SD #21, IL	821510AR5	06/08/10	12/01/13	107.980	VARIES	2.9663			0.090242	0.091581	0.086265	0.085319	0.084360	32.61	30.83
Shelby CNTYS, SD #21, IL	821510AS3	06/08/10	12/01/14	108.333	VARIES	3.4682			0.106109	0.107949	0.101873	0.100990	0.100092	38.40	36.46
Silgan Holdings Inc.	827048AM1	05/12/09	08/15/16	97.280	7.250	7.7468	4.90		0.008747	0.009086	0.009438	0.009803	0.010183	3.30	3.56
Sinclair Broadcast Group	829226AS8	05/20/03	07/15/18	100.000	VARIES	9.2480			0.367380	0.378107	0.393021	0.407992	0.423654	138.44	149.27
Sinclair Broadcast Group	829226AU3	05/20/03	07/15/18	100.000	VARIES	9.2480			0.367380	0.378107	0.393021	0.407992	0.423654	138.44	149.27
Sinclair Broadcast Group	829226AV1	06/15/05	09/15/12*	81.000	6.000	9.7100	133.04		0.085256	0.089395				8.99*	
Sinclair Broadcast Group	829226AW9	05/10/07	05/15/27	100.000	VARIES	7.7902			0.257391	0.264171	0.271215	0.278533	0.286136	94.52	99.64
Solectron Corporation	834182AK3	05/08/00	05/08/20	57.912	0.000	2.7499	195.47		0.058930	0.059741	0.060562	0.061395	0.062239	21.45	22.04
Solo Cup Company	83427BAA4	07/02/09	11/01/13	97.928	10.500	11.1154	6.12		0.012357	0.013044	0.013769	0.014534	0.015342	4.66	5.19
Southern CMNTY CAP II	842633208	12/31/10	12/31/33	100.000	7.950	7.9499			0.220833	0.229612	0.238739	0.248228	0.258095	81.10	87.67
Sovereign Bancorp, Inc.	846048205	02/26/04	03/01/34	100.000	VARIES	7.4512			0.259151	0.264278	0.269596	0.275113	0.280835	95.47	99.40
Spartan Stores, Inc.	846822AD6	05/29/07	05/15/27	100.000	VARIES	8.2501			0.272906	0.280296	0.287992	0.296004	0.304347	100.27	105.87
Spartan Stores, Inc.	846822AE4	05/29/07	05/15/27	100.000	VARIES	8.2501			0.272906	0.280296	0.287992	0.296004	0.304347	100.27	105.87
Spectrum Brands, Inc.	84762LAE5	08/28/09	08/28/19	86.000	12.000	N/A			0.420648	0.424154	0.427927	0.431987	0.436356	152.96	155.82
Spirit Aerosystems, Inc.	85205TAA8	09/30/09	10/01/17	97.804	7.500	7.8750	2.61		0.006068	0.006307	0.006555	0.006813	0.007081	2.27	2.45
Spirit Aerosystems, Inc.	85205TAB6	09/30/09	10/01/17	97.804	7.500	7.8750	2.61		0.006068	0.006307	0.006555	0.006813	0.007081	2.27	2.45
St. Clair CNTY SD#522,IL	85227XCS2	07/01/10	12/01/11	98.192	0.000	1.2918	6.35		0.035426	0.035655				11.73	
St. Clair CNTY SD#522,IL	85227XCT0	07/01/10	12/01/12	100.590	VARIES	1.7284			0.048645	0.049065	0.048137	0.048075		17.57	15.87
St. Clair CNTY SD#522,IL	85227XCU7	07/01/10	12/01/13	100.650	VARIES	2.2805			0.064366	0.065100	0.063599	0.063538	0.063475	23.28	22.88
St. Clair CNTY SD#522,IL	85227XCV5	07/01/10	12/01/14	101.031	VARIES	2.7378			0.077711	0.078774	0.076621	0.076529	0.076436	28.13	27.56
St. Clair CNTY SD#522,IL	85227XCW3	07/01/10	12/01/15	100.491	VARIES	3.1869			0.090143	0.091579	0.088900	0.088856	0.088811	32.67	31.99
Stephenson Ogle ETC CNTY	859103CE1	11/04/09	01/01/12	99.809	VARIES	2.4893			0.069088	0.069118				24.88	
Stephenson Ogle ETC CNTY	859103CF8	11/04/09	01/01/13	99.722	VARIES	2.9892			0.082891	0.082926	0.082962	0.082998		29.85	29.87
Stephenson Ogle ETC CNTY	859103CG6	11/04/09	01/01/14	103.872	VARIES	3.4851			0.099587	0.099144	0.098693	0.098235		35.77	35.45
Stephenson Ogle ETC CNTY	859103CH4	11/04/09	01/01/15	102.111	VARIES	3.9859			0.112603	0.112383	0.112159	0.111931		40.50	40.34
STMicroelectronics N.V.	861012AF9	02/23/06	02/23/16	100.000	0.000	1.4999			0.044564	0.044898	0.045235	0.045574	0.045916	16.19	16.43
Sunsource, Inc.	867948AA9	09/30/97	09/30/27	110.000	11.600	10.4989			0.316852	0.316570	0.316273	0.315961	0.315632	113.96	113.74
Symbion, Inc.	871507AE9	06/14/11	06/15/16	98.492	8.000	8.3751			0.006890	0.006914	0.007204	0.007505	0.007820	1.37	2.66

\* Called in 2011; 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st	2011 2nd	2011 3rd	2012 2nd	2012 3rd	2011	2012
								Period	Period	Period	Period	Period		
Synovus Financial Corp.	87161C204	05/04/10	05/15/13	100.000	13.000	N/A		0.294342	0.239554	0.181147	0.118881	0.052502	90.89	48.09
Synovus Financial Corp.	87161C303	05/04/10	05/15/13	100.000	13.000	N/A		0.294342	0.239554	0.181147	0.118881	0.052502	90.89	48.09
Tabletop Holdings, Inc.	87336NAA9	11/12/03	05/15/14	55.131	VARIES	12.2495		0.340270	0.340270	0.340269	0.340268	0.340268	122.50	122.50
Tabletop Holdings, Inc.	87336NAB7	11/12/03	05/15/14	55.131	VARIES	12.2495		0.340270	0.340270	0.340269	0.340268	0.340268	122.50	122.50
Tazewell CNTY SD#102, IL	877741BX5	04/07/10	12/01/13	100.040	VARIES	2.3840		0.067279	0.068081	0.066244	0.066239	0.066234	24.33	23.85
Tenet Healthcare Corp.	88033GBD1	03/03/09	05/01/15	89.500	9.000	11.4189	24.13	0.040766	0.043093	0.045554	0.048155	0.050904	15.38	17.19
Tenet Healthcare Corp.	88033GBE9	03/03/09	05/01/15	89.500	9.000	11.4189	24.13	0.040766	0.043093	0.045554	0.048155	0.050904	15.38	17.19
Tenet Healthcare Corp.	88033GBF6	03/03/09	05/01/18	89.500	10.000	11.9135	13.15	0.022315	0.023645	0.025053	0.026546	0.028127	8.44	9.47
Tenet Healthcare Corp.	88033GBG4	03/03/09	05/01/18	89.500	10.000	11.9135	13.15	0.022315	0.023645	0.025053	0.026546	0.028127	8.44	9.47
Tenet Healthcare Corp.	88033GBH2	06/15/09	07/01/19	95.229	8.875	9.6265	4.75	0.009388	0.009840	0.010314	0.010810		3.46	3.80
Tenet Healthcare Corp.	88033GBJ8	06/15/09	07/01/19	95.229	8.875	9.6265	4.75	0.009388	0.009840	0.010314	0.010810		3.46	3.80
Terex Corporation	880779AW3	06/03/09	06/01/16	97.633	10.875	11.3747	3.87	0.007554	0.007984	0.008438	0.008918	0.009425	2.82	3.15
Tesoro Corporation	881609AW1	06/05/09	06/01/19	96.172	9.750	10.3745	3.78	0.007343	0.007724	0.008125	0.008546	0.008989	2.74	3.03
Thermwood Corporation	883672AC1	04/27/99	04/27/14	45.454	12.000	27.1328	227.69	0.172532	0.195938	0.222520	0.252708	0.286992	69.52	89.67
3M Company	88579YAA9	11/21/02	11/21/32*	86.087	VARIES	N/A		0.155573	0.159106				38.80*	
3M Company	88579YAB7	11/21/02	11/21/32*	86.087	VARIES	N/A		0.155573	0.159106				38.80*	
3M Company	88579YAC5	11/21/02	11/21/32*	86.087	VARIES	N/A		0.155573	0.159106				38.80*	
Time Warner Inc.	887315AZ2	01/17/96	01/15/36	17.038	VARIES	8.8000		0.145117	0.151502	0.158168	0.165128	0.172393	55.56	60.55
Toyota Motor Credit Corp	89233PA22	12/12/06	12/12/16	100.000	0.000	4.9609		0.167647	0.171805	0.176067	0.180434	0.184910	61.26	64.34
Toyota Motor Credit Corp	89233PA97	01/18/07	01/20/37	13.723	0.000	6.7298	41.05	0.032354	0.033442	0.034568	0.035731	0.036933	12.20	13.03
Toyota Motor Credit Corp	89233PR32	02/01/08	02/01/23*	100.000	VARIES	5.1590		0.134489	0.132570				27.90*	
Toyota Motor Credit Corp	89233PS72	02/28/08	02/28/28*	100.000	VARIES	5.9780		0.154782	0.153469				36.76*	
Toyota Motor Credit Corp	89233PU79	03/28/08	03/28/38	24.099	0.000	4.8000	33.71	0.036178	0.037046	0.037935	0.038845	0.039778	13.34	13.99
Toyota Motor Credit Corp	89233PQ2	10/24/06	10/24/16	100.000	VARIES	6.2020		0.161742	0.162480	0.163241	0.164026	0.164835	58.46	59.01
Toyota Motor Credit Corp	89233PZU3	11/29/06	11/29/13	100.000	0.500	5.0554		0.168398	0.172304	0.176308	0.180414	0.184623	61.58	64.48
Trenton, City of	895130J60	03/13/03	04/01/11	69.016	0.000	4.6597	298.45	0.126491					11.38	
Trenton, City of	895130J78	03/13/03	04/01/12	64.697	0.000	4.8697	294.73	0.125851	0.128915	0.132054			46.42	11.88
Trenton, City of	895130J86	03/13/03	04/01/13	60.578	0.000	5.0498	288.14	0.123831	0.126958	0.130163	0.133450	0.136819	45.71	48.05
Trenton, City of	895130J94	03/13/03	04/01/14	56.464	0.000	5.2397	280.70	0.121447	0.124629	0.127894	0.131244	0.134683	44.87	47.26
Trenton, City of	895130K27	03/13/03	04/01/15	52.558	0.000	5.4098	271.52	0.118184	0.121381	0.124664	0.128036	0.131499	43.70	46.10
Trenton, City of	895130K35	03/13/03	04/01/22	31.423	0.000	6.1698	190.62	0.085208	0.087837	0.090547	0.093340	0.096220	31.63	33.61
Trinity Industries, Inc.	896522AF6	06/07/06	06/01/36	100.000	VARIES	8.5854		0.298383	0.306571	0.315110	0.324017	0.333305	109.39	115.59
UBS AG	90261J533	02/13/07	05/14/12	100.000	0.000	5.1800		0.173346	0.174936	0.181439			63.95	24.31
UBS AG	90261J772	11/30/06	05/31/11	100.000	0.000	4.9842		0.168586					25.12	
UBS AG	90261JCJ0	09/22/08	09/22/11	100.000	0.000	3.2414		0.096021	0.097577				25.34	
UBS AG	90261JCM3	10/30/08	10/31/11	100.000	0.000	3.1851		0.094248	0.095749				28.45	
UBS AG	90261JEC3	10/13/09	10/15/24*	100.000	VARIES	4.7485		0.123512	0.121529				23.54*	
UBS AG	90261JEJ8	10/29/09	10/29/24	100.000	VARIES	4.7011		0.121605	0.119362	0.117067	0.114718	0.112313	43.09	41.43
UBS AG	90261JER0	10/30/09	10/29/12	100.000	0.000	2.8210		0.080584	0.081721	0.082873	0.084042		29.36	24.91
UBS AG	90261JFX6	08/06/10	08/06/25	100.000	VARIES	4.7391		0.131644	0.129654	0.127616	0.125531	0.123395	46.45	44.95
UBS AG	90261JGA5	10/14/10	10/14/25	100.000	VARIES	3.8934		0.108153	0.106886	0.105595	0.104278	0.102936	38.51	37.57

\* Called in 2011; 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st	2011 2nd	2011 3rd	2012 2nd	2012 3rd		
								Period	Period	Period	Period	Period	2011	2012
UBS AG	90261JGE7	11/24/10	11/24/25	100.000	VARIES	4.2920		0.119224	0.117707	0.116158	0.114576	0.112960	42.53	41.41
UBS AG	90261JGR8	03/25/11	03/25/21	100.000	VARIES	4.6496			0.129156	0.129802	0.130463	0.131138	35.71	46.98
UBS AG	90261JHP1	09/21/11	09/21/21	100.000	VARIES	2.4224				0.067289	0.066422	0.065544	6.73	23.89
UBS AG	90261JHQ9	09/23/11	09/23/19	100.000	VARIES	2.3047				0.005410	0.005012	0.004608	.53	1.80
UBS AG	90261JHS5	09/29/11	09/29/21	100.000	VARIES	2.5378				0.011607	0.010436	0.009250	1.07	3.75
UBS AG	90261KBZ2	12/24/02	10/07/11	100.000	0.000	4.4124		0.172181	0.175980				48.21	
UBS AG	90261KFS4	10/31/03	01/31/12	100.000	0.000	4.3914		0.163556	0.167147	0.170817			60.62	4.95
UBS AG	90261KHK9	02/27/04	05/31/11	100.000	0.000	3.9738		0.144036					21.46	
UBS AG	90261KHL7	03/31/04	01/03/12	100.000	0.000	3.7505		0.131466	0.133931	0.136442			48.66	.27
UBS AG	90261KHS2	05/28/04	05/31/11	100.000	0.000	4.8441		0.183740					27.38	
UBS AG	90261KJE1	10/29/04	11/07/12	100.000	2.810	4.0782		0.122304	0.121206	0.123463	0.123054		44.50	38.32
UBS AG	90261KJW1	02/28/05	05/31/11	100.000	0.000	4.5353		0.163052					24.29	
UBS AG	90261KKW9	06/30/05	12/30/11	100.000	0.000	4.1500		0.144499	0.147497				52.41	
UBS AG	90261KLN8	07/25/05	04/29/11	100.000	0.000	4.7399		0.168478					19.88	
UBS AG	90261XCT7	01/12/07	01/12/47	7.389	0.000	6.6201	21.80	0.017067	0.017632	0.018215	0.018818	0.019441	6.44	6.87
UBS AG	90261XDU3	07/20/07	07/20/27	100.000	VARIES	5.7801		0.141545	0.138216	0.134792	0.131269	0.127643	49.27	46.74
UBS AG	90261XEE8	10/09/07	10/09/37	12.693	0.000	7.0001	31.59	0.030340	0.031402	0.032501	0.033638	0.034816	11.29	12.09
UBS AG	90261XEU2	03/06/08	03/06/18	100.000	VARIES	4.6051		0.124559	0.123711	0.123105	0.122486	0.122149	44.52	44.10
UBS AG	902644525	05/30/08	05/31/11	100.000	0.000	3.6277		0.109048					16.36	
UBS AG	902644707	06/30/08	06/30/11	100.000	0.000	4.0855		0.125563					22.48	
UBS AG	90264M350	09/30/08	03/31/11	100.000	0.000	3.8118		0.114192					10.16	
UBS AG	90264M863	01/30/09	01/31/11	100.000	0.000	1.4325		0.039772					1.19	
UBS AG	90265G162	02/27/09	02/28/11	100.000	0.000	4.1150		0.120852					7.01	
UBS AG	90265G329	03/31/09	03/31/11	100.000	0.000	4.1678		0.123165					10.96	
UBS AG	90265G535	04/30/09	04/29/11	100.000	0.000	4.1266		0.121857					14.38	
UBS AG	90265G659	06/10/09	06/11/12	100.000	0.000	4.9453		0.147837	0.151492	0.155238			54.03	24.84
UBS AG	90265G691	06/23/09	06/25/12	100.000	0.000	4.5858		0.136385	0.139513	0.142712			49.70	24.83
UBS AG	902669233	11/30/10	11/30/12	100.000	0.000	0.7458		0.020717	0.020794	0.020872	0.020950		7.48	6.88
UBS AG	902669258	01/31/11	01/31/13	100.000	0.000	0.6468			0.017968	0.018026	0.018085	0.018143	5.96	6.52
US Oncology Holdings, Inc	90342DAC3	03/13/07	03/15/12*	98.000	9.797	N/A		0.258422					7.49*	
US Oncology Holdings, Inc	90342DAD1	03/13/07	03/15/12*	98.000	9.797	N/A		0.258422					7.49*	
Union CNTY SD #531, IL	904842CU3	05/17/11	12/01/16	99.662	VARIES	3.6779		0.101820	0.101965	0.103840	0.105750	0.101871	22.89	37.67
Union CNTY SD #531, IL	904842CV1	05/17/11	12/01/17	108.762	VARIES	4.1179		0.124411	0.124610	0.127176	0.129794	0.122235	27.99	46.11
Union CNTY SD #531, IL	904842CW9	05/17/11	12/01/18	107.234	VARIES	4.3707		0.130193	0.130414	0.133264	0.136176	0.128578	29.30	48.36
Union City, NJ	905734MC0	02/07/07	11/01/13	69.720	0.000	5.4276	162.08	0.128392	0.131877	0.135456	0.139132	0.142907	47.27	49.87
Union City, NJ	905734MD8	02/07/07	11/01/14	65.880	0.000	5.4688	154.43	0.122424	0.125771	0.129210	0.132743	0.136373	45.08	47.58
Union City, NJ	905734ME6	02/07/07	11/01/15	62.150	0.000	5.5197	147.17	0.116784	0.120007	0.123319	0.126722	0.130220	43.01	45.42
Union City, NJ	905734MF3	02/07/07	11/01/16	58.640	0.000	5.5586	139.93	0.111121	0.114210	0.117384	0.120647	0.124000	40.94	43.24
Union City, NJ	905734MG1	02/07/07	11/01/17	55.340	0.000	5.5882	132.83	0.105540	0.108489	0.111520	0.114636	0.117839	38.88	41.09
Unisys Corporation	909214BM9	07/31/09	10/15/14	83.461	12.750	17.7426	31.98	0.069490	0.075241	0.081916	0.089183	0.097628	27.39	32.54
Unisys Corporation	909214BN7	07/31/09	09/15/15	80.450	14.250	19.9112	27.78	0.060538	0.065480	0.072790	0.079166	0.088491	24.33	29.51

\* Called in 2011; 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st	2011 2nd	2011 3rd	2012 2nd	2012 3rd	2011	2012
								Period	Period	Period	Period	Period		
United Refining Co.	911358AJ8	03/08/11	02/28/18	96.444	10.500	11.2489			0.009482	0.010102	0.010555	0.011333	2.91	3.93
United Refining Co.	911358AK5	03/08/11	02/28/18	96.444	10.500	11.2489			0.009482	0.010102	0.010555	0.011333	2.91	3.93
United Technologies Corp	913017AR0	11/13/89	11/15/19	98.974	8.875	8.9741	4.28	0.001243	0.001278	0.001350	0.001395	0.001482	.47	.51
Univ of NC-Chap Hill	914713KS0	08/14/91	02/15/11	17.000	0.000	9.2951	819.14	0.246732					10.86	
Univ of NC-Chap Hill	914713KT8	08/14/91	02/15/12	16.000	0.000	9.1409	744.73	0.222055	0.232204	0.242816			84.59	10.68
Univ of NC-Chap Hill	914713KU5	08/14/91	02/15/13	14.000	0.000	9.3557	683.78	0.206776	0.216449	0.226574	0.237173	0.248268	78.87	86.42
Univ of NC-Chap Hill	914713KV3	08/14/91	02/15/14	13.000	0.000	9.2751	623.60	0.187588	0.196287	0.205390	0.214915	0.224882	71.52	78.31
Univ of NC-Chap Hill	914713KW1	08/14/91	02/15/15	12.000	0.000	9.2278	569.57	0.170802	0.178683	0.186927	0.195552	0.204574	65.10	71.25
Uruguay, Republic	917288AT9	05/29/03	03/25/14	76.000	7.875	11.8705	135.34	0.074130	0.078529	0.083190	0.088128	0.093358	28.35	31.81
Uruguay, Republic	917288AU6	05/29/03	05/04/14	73.000	7.250	11.6875	150.17	0.082828	0.087669	0.092792	0.098214	0.103954	31.26	35.02
Uruguay, Republic	917288AV4	05/29/03	06/22/15	76.000	8.750	12.6875	108.64	0.062880	0.066869	0.071111	0.075623	0.080420	23.43	26.50
Uruguay, Republic	917288AX0	05/29/03	01/20/17	73.000	7.625	11.6165	99.89	0.053222	0.056313	0.059584	0.063044	0.066706	20.74	23.22
Uruguay, Republic	917288AY8	05/29/03	02/15/11	76.500	7.250	12.0060	229.52	0.124632					5.48	
Uruguay, Republic	917288AZ5	05/29/03	03/15/15	71.500	7.500	12.0979	136.94	0.075284	0.079838	0.084668	0.089789	0.095220	28.92	32.52
Uruguay, Republic	917288BA9	05/29/03	01/15/33	100.000	7.875	N/A		0.132637	0.133218	0.133835	0.134491	0.135187	48.05	48.52
Utah ST Charter SCH FIN	91754TCN1	12/21/10	07/15/15	98.130	8.000	8.5025	.10	0.009542	0.009597	0.010005	0.010431	0.010874	3.52	3.82
Utah Charter School	91754TDG5	05/10/11	05/15/14	97.408	8.000	9.0009		0.021320	0.021350	0.022311	0.023315	0.024364	4.98	8.31
Ventas Realty LP	92276MAR6	04/13/09	06/01/16*	84.250	6.500	9.5994	28.95	0.051406	0.053874				10.24*	
Ventas Realty LP	92276MAS4	04/13/09	06/01/16*	84.250	6.500	9.5994	28.95	0.051406	0.053874				10.24*	
Ventas Realty LP	92276MAU9	04/13/09	06/01/16*	84.250	6.500	9.5994	28.95	0.051406	0.053874				10.24*	
Vermilion & Edg Cntys IL	923439CQ4	07/07/04	12/01/11	103.596	VARIES	5.7572		0.160755	0.160345				52.98	
Vermilion & Edg Cntys IL	923439CR2	07/07/04	12/01/12	102.910	VARIES	6.0085		0.168118	0.167827	0.167528	0.167221		60.45	55.23
Vermilion & Edg Cntys IL	923439CS0	07/07/04	12/01/13	103.470	VARIES	6.1103		0.171749	0.171437	0.171116	0.170786	0.170445	61.75	61.52
Vermilion & Edg Cntys IL	923439CT8	07/07/04	12/01/14	103.682	VARIES	6.2118		0.175193	0.174897	0.174592	0.174277	0.173953	63.00	62.78
VeriSign, Inc.	92343EAC6	08/20/07	08/15/37	100.000	VARIES	8.5008		0.277306	0.285255	0.293543	0.302182	0.311189	103.47	109.63
VeriSign, Inc.	92343EAD4	08/20/07	08/15/37	100.000	VARIES	8.5008		0.277306	0.285255	0.293543	0.302182	0.311189	103.47	109.63
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		0.151321	0.150907	0.150483	0.150047		54.38	49.58
Vermilion Cnty IL SD #7	92407PAD2	05/10/06	12/01/11	106.419	VARIES	6.3192		0.177932	0.176752				58.51	
Virgin Media Finance PLC	92769VAA7	06/03/09	08/15/16	95.574	9.500	10.3878	7.17	0.013433	0.014130	0.014864	0.015636	0.016448	5.16	5.71
Virginia Pub School Auth	92817SPA0	11/13/09	09/15/26	90.643	6.050	7.0049	3.48	0.008816	0.009125	0.009444	0.009775	0.010117	3.30	3.53
WMG Holdings Corp.	92930MAE3	12/23/04	12/15/14*	63.002	VARIES	9.4995		0.263879	0.263879				60.16*	
WMG Holdings Corp.	92930MAF0	12/23/04	12/15/14*	63.002	VARIES	9.4995		0.263879	0.263879				60.16*	
WMG Acquisition Corp.	92933BAA2	05/28/09	06/15/16	96.289	9.500	10.2522	6.26	0.012058	0.012676	0.013325	0.014009	0.014727	4.47	4.94
Wachovia Corporation	929903342	07/06/07	01/05/11	100.000	0.000	5.3883		0.175534					.70	
Wachovia Corporation	929903623	07/07/06	07/07/11	100.000	2.000	5.6798		0.183442	0.187074				34.77	
Wachovia Corporation	929903664	07/03/06	04/30/12	100.000	0.000	5.7522		0.204253	0.210127	0.216171			75.32	25.72
Wachovia Corporation	929903714	04/06/06	04/01/11	100.000	0.000	5.2167		0.182573					16.43	
Wachovia Corporation	929903763	03/06/06	03/01/11	100.000	0.000	4.9696		0.172055					10.32	
Wachovia Corporation	929903BB7	02/09/06	02/15/12	100.000	0.000	4.8130		0.165733	0.169722	0.173806			61.48	7.65
Wachovia Corporation	929903BC5	02/09/06	02/15/12	100.000	2.000	4.8189		0.152651	0.154990	0.157386			56.02	6.92

\* Called in 2011; 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st Period	2011 2nd Period	2011 3rd Period	2012 2nd Period	2012 3rd Period	2011	2012
Wachovia Corporation	929903DD1	04/05/07	04/15/11	100.000	0.000	4.8580		0.159849					16.62	
Walter Industries, Inc.	93317QAB1	04/20/04	05/01/24	100.000	VARIES	7.7498		0.286728	0.293802	0.301151	0.308245	0.315615	105.36	110.56
Walter Industries, Inc.	93317QAC9	04/20/04	05/01/24	100.000	VARIES	7.7498		0.286728	0.293802	0.301151	0.308245	0.315615	105.36	110.56
Wells Fargo & Company	949746FU0	04/30/04	05/05/11	100.000	0.000	3.1299		0.106437					13.20	
Wells Fargo & Company	949746FW6	05/25/04	10/25/12	100.000	2.350	5.3000		0.179913	0.182951	0.186069	0.189270		65.72	55.28
Wells Fargo & Company	949746HZ7	07/07/04	10/07/11	100.000	2.900	5.1067		0.164569	0.166714				45.81	
Wells Fargo & Company	949746JK8	12/07/04	12/07/11	100.000	0.000	4.4897		0.162789	0.166443				55.35	
Wells Fargo & Company	949746ND9	02/07/06	02/07/11	100.000	0.000	5.0600		0.176000					6.34	
Wells Fargo & Company	94986RBC4	11/05/10	05/06/16	100.000	0.000	1.7322		0.048120	0.048536	0.048957	0.049381	0.049808	17.44	17.75
Wells Fargo & Company	94986RBH3	11/05/10	11/05/17	100.000	VARIES	2.5030		0.069528	0.070004	0.070485	0.070910	0.071340	25.17	25.50
Wells Fargo & Company	94986RBP5	12/07/10	12/07/16	100.000	0.000	2.2309		0.061970	0.062661	0.063360	0.064067	0.064781	22.47	22.97
Wells Fargo & Company	94986RBQ3	12/07/10	06/07/17	100.000	0.000	2.4501		0.068060	0.068894	0.069738	0.070593	0.071457	24.69	25.30
Wells Fargo & Company	94986RBY6	01/05/11	01/06/17	100.000	0.000	2.6501		0.073614	0.073620	0.074596	0.075584	0.076586	26.38	27.38
Wells Fargo & Company	94986RBZ3	01/05/11	07/07/17	100.000	0.000	2.7699		0.076943	0.076955	0.078021	0.079102	0.080197	27.58	28.66
Wells Fargo & Company	94986RCG4	02/07/11	02/07/17	100.000	1.250	2.5699			0.071387	0.071858	0.072335	0.072819	23.20	26.09
Wells Fargo & Company	94986RCP4	02/07/11	02/07/18	100.000	1.500	2.9500			0.081945	0.082539	0.083142	0.083753	26.64	30.00
Wells Fargo & Company	94986RCW9	03/07/11	03/07/17	100.000	1.250	2.5500			0.070834	0.071294	0.071760	0.072233	20.88	25.86
Wells Fargo & Company	94986RDD0	03/31/11	03/31/21	100.000	VARIES	4.1708			0.115858	0.115957	0.116058	0.116161	31.41	41.78
Wells Fargo & Company	94986RDL2	04/29/11	04/30/21	100.000	VARIES	4.3018		0.119495	0.119497	0.119678	0.119862	0.120050	28.93	43.14
Wells Fargo & Company	94986RDU2	06/07/11	06/07/17	100.000	0.000	2.3099			0.064166	0.064907	0.065656	0.066415	13.11	23.54
Wells Fargo & Company	94986RDV0	05/31/11	05/28/21	100.000	VARIES	4.1140			0.114280	0.114627	0.114985	0.115351	24.12	41.35
Wells Fargo & Company	94986RDX6	07/06/11	01/08/18	100.000	0.000	1.9900			0.055279	0.055285	0.055835	0.056391	9.67	20.19
Wells Fargo & Company	94986REQ0	08/05/11	02/07/18	100.000	0.000	2.4202			0.067230	0.067239	0.068053	0.068876	9.82	24.59
Wells Fargo & Company	94986RFA4	09/08/11	03/07/18	100.000	0.000	2.2999				0.063889	0.064620	0.065363	7.22	23.30
Wells Fargo & Company	94986RFL0	10/05/11	10/05/18	100.000	0.000	2.4700				0.068611	0.069459	0.070317	5.90	25.00
Wells Fargo & Company	94986RFS5	10/05/11	04/06/18	100.000	0.000	2.3000			0.063889	0.063894	0.064629	0.065372	5.49	23.26
Wells Fargo & Company	94986RFX4	11/08/11	05/07/18	100.000	0.000	2.3199				0.064444	0.065187	0.065944	3.42	23.41
Wendy's Restaurants, LLC	95058TAA5	06/23/09	07/15/16	97.533	10.000	10.5034	3.93	0.007567	0.007964	0.008382	0.008822	0.009286	2.93	3.25
Wendy's Restaurants, LLC	95058TAB3	06/23/09	07/15/16	97.533	10.000	10.5034	3.93	0.007567	0.007964	0.008382	0.008822	0.009286	2.93	3.25
Wesco International, Inc.	95082PAF2	11/02/06	11/15/26	100.000	VARIES	8.0002		0.286909	0.296442	0.306355	0.316665	0.327388	105.90	113.11
Wesco International, Inc.	95082PAG0	11/02/06	11/15/26	100.000	VARIES	8.0002		0.286909	0.296442	0.306355	0.316665	0.327388	105.90	113.11
Wesco International, Inc.	95082PAH8	08/27/09	09/15/29	100.000	VARIES	13.8738		0.418517	0.435987	0.454670	0.474648	0.496013	157.64	171.66
Westmoreland Coal Co.	960887AA5	02/04/11	02/01/18	95.000	10.750	11.8206			0.013324	0.014098	0.014931	0.015814	4.47	5.48
Westmoreland Coal Co.	960887AB3	02/04/11	02/01/18	95.000	10.750	11.8206			0.013324	0.014098	0.014931	0.015814	4.47	5.48
White CNTYS SD #533, IL	963806DF8	08/04/10	12/01/14	109.473	VARIES	3.1287		0.096111	0.097614	0.092768	0.091829	0.090876	34.77	33.17
White CNTYS SD #533, IL	963806DG6	08/04/10	12/01/15	108.920	VARIES	3.6292		0.111099	0.113115	0.107775	0.106959	0.106127	40.26	38.60
White CNTYS SD #533, IL	963806DH4	08/04/10	12/01/16	108.932	VARIES	3.8808		0.118911	0.121218	0.115665	0.114945	0.114211	43.13	41.47
White CNTYS SD #533, IL	963806DJ0	08/04/10	12/01/17	108.163	VARIES	4.1816		0.127347	0.130010	0.124210	0.123613	0.123003	46.23	44.57
White CNTYS SD #533, IL	963806DK7	08/04/10	12/01/18	105.851	VARIES	4.6311		0.138219	0.141420	0.135261	0.134855	0.134440	50.25	48.60
White CNTYS SD #533, IL	963806DL5	08/04/10	12/01/19	102.631	VARIES	4.8822		0.141394	0.144845	0.138888	0.138718	0.138545	51.45	49.96
Wild Oats Markets, Inc.	96808BAA5	05/25/04	05/15/34	100.000	VARIES	8.2511		0.324732	0.334404	0.347409	0.360950	0.375051	119.69	128.78
Wild Oats Markets, Inc.	96808BAB3	05/25/04	05/15/34	100.000	VARIES	8.2511		0.324732	0.334404	0.347409	0.360950	0.375051	119.69	128.78
Will & Kankakee IL 207-U	968631MK4	06/23/10	10/01/11	100.494	0.000	2.3746		0.066717	0.067509				18.16	

## SECTION I-B

Daily OID Per \$1,000 of Maturity Value for Each Accrual Period														OID per \$1,000 of Maturity Value for Calendar Year	
Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/11	2011 1st	2011 2nd	2011 3rd	2012 2nd	2012 3rd	2011	2012	
								Period	Period	Period 1st	Period	Period			
Will & Kankakee IL 207-U	968631ML2	06/23/10	10/01/12	100.833	VARIES	2.8790		0.081271	0.082441	0.080263	0.080119		29.38	21.65	
Will CNTY SD #88, IL	968794ED5	03/03/09	10/01/28	93.191	5.500	N/A		0.012226	0.012616	0.012198	0.012587	0.012169	4.47	4.46	
Will County SD #122, IL	968852FG3	11/19/97	11/01/16	23.888	0.000	7.6998	404.79	0.135927	0.141160	0.146594	0.152238	0.158099	50.52	54.48	
Will County SD #122, IL	968852FH1	11/19/97	11/01/17	22.150	0.000	7.6997	375.33	0.126035	0.130887	0.135926	0.141159	0.146593	46.84	50.52	
Will County SD #122, IL	968852TN3	03/15/07	10/01/25	34.635	0.000	5.7999	83.97	0.068338	0.070320	0.072359	0.074458	0.076617	25.32	26.81	
Will County SD #122, IL	968852TP8	03/15/07	10/01/26	32.402	0.000	5.8498	79.30	0.064593	0.066482	0.068427	0.070428	0.072488	23.94	25.36	
Will County SD #122, IL	968852WL3	04/02/09	10/01/23	92.349	5.250	6.0500	6.12	0.010240	0.010550	0.010869	0.011198	0.011537	3.80	4.03	
Will County SD #122, IL	968852WM1	04/02/09	10/01/28	24.364	0.000	7.3750	32.91	0.055630	0.057681	0.059808	0.062014	0.064300	20.77	22.33	
Will CNTY SD #365, IL	969078QM9	03/17/09	11/01/27	23.731	0.000	7.8743	35.24	0.058844	0.061161	0.063569	0.066071	0.068673	21.88	23.64	
Will CNTY SD #365, IL	969078QN7	03/17/09	11/01/28	21.864	0.000	7.8992	32.58	0.054407	0.056556	0.058790	0.061112	0.063526	20.24	21.87	
Woodford CNTY SD #60, IL	979319AW0	07/02/10	12/01/11	103.897	0.000	1.9113		0.055598	0.056129				18.44		
Woodford CNTY SD #60, IL	979319AX8	07/02/10	12/01/12	105.490	VARIES	2.3712		0.070166	0.070998	0.067407	0.066642		25.33	22.11	
Woodford CNTY SD #60, IL	979319AY6	07/02/10	12/01/13	106.305	VARIES	2.8744		0.085890	0.087124	0.082890	0.082145	0.081390	31.05	29.66	
Woodford CNTY SD #60, IL	979319AZ3	07/02/10	12/01/14	106.517	VARIES	3.3754		0.101269	0.102978	0.098074	0.097386	0.096685	36.67	35.14	
Woodford CNTY SD #60, IL	979319BA7	07/02/10	12/01/15	107.046	VARIES	3.7759		0.114032	0.116185	0.110577	0.109912	0.109233	41.34	39.65	
Woodford CNTY SD #60, IL	979319BB5	07/02/10	12/01/16	105.573	VARIES	4.2263		0.126111	0.128776	0.122765	0.122278	0.121780	45.78	44.08	
Woodford CNTY SD #60, IL	979319BC3	07/02/10	12/01/17	104.694	VARIES	4.4776		0.132630	0.135599	0.129384	0.129016	0.128640	48.18	46.49	
Wynn Las Vegas, LLC	983130AL9	10/19/09	11/01/17	97.823	7.875	8.2509	2.43	0.005930	0.006175	0.006430	0.006695	0.006971	2.21	2.39	
Wynn Las Vegas, LLC	983130AN5	10/19/09	11/01/17	97.823	7.875	8.2509	2.43	0.005930	0.006175	0.006430	0.006695	0.006971	2.21	2.39	
Xilinx, Inc.	983919AC5	03/05/07	03/15/37	100.000	VARIES	7.2004		0.232105	0.237337	0.242756	0.248371	0.254187	85.63	89.61	
Xilinx, Inc.	983919AD3	03/05/07	03/15/37	100.000	VARIES	7.2004		0.232105	0.237337	0.242756	0.248371	0.254187	85.63	89.61	
York County, PA	986812LW3	12/28/95	02/01/11	35.767	0.000	6.9294	636.75	0.186038					5.58		
York County, PA	986812LX1	12/28/95	02/01/12	33.049	0.000	6.9995	597.76	0.175369	0.181506	0.187859			66.11	5.64	
York County, PA	986812LY9	12/28/95	02/01/13	30.649	0.000	7.0395	559.35	0.164484	0.170273	0.176267	0.182471	0.188893	62.02	66.47	
York County, PA	986812LZ6	12/28/95	02/01/14	28.302	0.000	7.0994	523.50	0.154483	0.159967	0.165645	0.171525	0.177614	58.28	62.49	
York County, PA	986812MA0	12/28/95	02/01/15	26.297	0.000	7.1196	488.61	0.144356	0.149494	0.154816	0.160327	0.166035	54.46	58.41	
York County, PA	986812MB8	12/28/95	02/01/16	24.378	0.000	7.1496	455.99	0.134953	0.139778	0.144775	0.149950	0.155310	50.92	54.63	
York County, PA	986812MC6	12/28/95	02/01/17	22.586	0.000	7.1795	425.29	0.126089	0.130615	0.135304	0.140161	0.145192	47.59	51.07	
York County, PA	986812MD4	12/28/95	02/01/18	20.780	0.000	7.2396	396.52	0.117970	0.122240	0.126665	0.131250	0.136001	44.54	47.83	
York County, PA	986812ME2	12/28/95	02/01/19	19.353	0.000	7.2397	369.30	0.109872	0.113850	0.117971	0.122241	0.126666	41.48	44.54	
York County, PA	986812MF9	12/28/95	02/01/20	18.025	0.000	7.2396	343.95	0.102329	0.106033	0.109872	0.113849	0.117970	38.64	41.48	
York County, PA	986812MG7	12/28/95	02/01/21	16.787	0.000	7.2397	320.33	0.095305	0.098755	0.102330	0.106034	0.109873	35.98	38.64	
York County, PA	986812MH5	12/28/95	02/01/22	15.635	0.000	7.2396	298.35	0.088763	0.091976	0.095305	0.098755	0.102330	33.51	35.98	
York County, PA	986812MJ1	12/28/95	02/01/23	14.561	0.000	7.2398	277.86	0.082669	0.085662	0.088763	0.091976	0.095306	31.21	33.51	
York County, PA	986812MK8	12/28/95	02/01/24	13.562	0.000	7.2396	258.79	0.076994	0.079781	0.082669	0.085662	0.088763	29.07	31.21	
York County, PA	986812QD0	12/28/95	02/01/20	18.025	0.000	7.2396	343.95	0.102329	0.106033	0.109872	0.113849	0.117970	38.64	41.48	
York County, PA	986812RC1	12/28/95	02/01/20	18.025	0.000	7.2396	343.95	0.102329	0.106033	0.109872	0.113849	0.117970	38.64	41.48	
Zions Bancorporation	989701AX5	09/23/09	09/23/14	86.888	7.750	11.2499	26.97	0.062752	0.066282	0.070010	0.073948	0.078108	23.94	26.71	
Quebecor Media, Inc.	C7603NAD4	10/05/07	03/15/16	93.750	7.750	8.8148	18.82	0.018405	0.019216	0.020063	0.020948	0.021871	6.95	7.57	
QBE Funding Trust	G7303WAA9	04/15/02	04/15/22	59.358	0.000	2.6249	151.41	0.054023	0.054732	0.055450	0.056178	0.056915	19.68	20.20	
UBS AG	G91654585	04/28/06	04/28/11	100.000	0.000	5.4584		0.193202					22.60		
UBS AG	G91654627	05/31/06	06/30/11	100.000	0.000	5.4442		0.192381					34.63		
UBS AG	G91654718	05/31/06	09/30/11	100.000	0.000	5.4466		0.188883	0.192966				52.12		

## 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st	2011 2nd	2011 3rd	2012 2nd	2012 3rd	2011	2012
								Period	Period	Period	Period	Period		
UBS AG	G91654825	07/31/06	08/31/11	100.000	0.000	5.5653		0.192388	0.194518				46.95	
UBS AG	G91659279	10/31/06	02/28/11	100.000	0.000	5.1978		0.174798					10.14	
UBS AG	G9183D252	12/29/05	11/30/11	100.000	0.000	4.9267		0.171978	0.175252				57.87	
UBS AG	G9183D526	01/31/06	01/31/12	100.000	0.000	4.8995		0.165541	0.172407	0.173751			62.93	5.21
UBS AG	G9183D641	01/27/06	06/30/11	100.000	0.000	4.7775		0.166537					29.98	
UBS AG	G9213L852	11/30/05	02/28/11	100.000	0.000	4.8489		0.168180					9.75	
Bumble Bee Holdco S.C.A.	L13008AA2	03/10/11	03/15/18	98.138	9.625	N/A		0.272624	0.272632	0.272895	0.273172	0.273463	79.36	98.35
STMicroelectronics N.V.	N8357EAF3	02/23/06	02/23/16	100.000	0.000	1.4999		0.044564	0.044898	0.045235	0.045574	0.045916	16.19	16.43
ACL I Corporation	U00461AA8	02/15/11	02/15/16	98.250	VARIES	N/A			0.304552	0.321545	0.322082	0.322648	98.55	116.00
Alliance One Intl, Inc.	U0187PAE6	07/02/09	07/15/16	95.177	10.000	11.0023	7.47	0.014644	0.015449	0.016299	0.017196	0.018142	5.69	6.33
Alliance One Intl, Inc.	U0187PAF3	07/02/09	07/15/16	95.177	10.000	11.0023	7.47	0.014644	0.015449	0.016299	0.017196	0.018142	5.69	6.33
Anixter International	U03525AB5	07/07/03	07/07/33*	38.016	VARIES	7.2998		0.127335	0.131982				24.52*	
Apria Healthcare Group	U03846AB5	05/27/09	11/01/14	97.050	11.250	12.0051	6.85	0.013158	0.013947	0.014785	0.015672	0.016613	4.98	5.59
Ashland Inc.	U04428AB1	05/27/09	06/01/17	96.577	9.125	9.7504	4.91	0.009358	0.009814	0.010292	0.010794	0.011320	3.48	3.83
Bank of America Corp.	U0662KBL4	03/18/02	01/04/17	38.300	0.000	6.5924	294.26	0.120129	0.124089	0.128179	0.132404	0.136769	45.38	48.43
Burlington Coat Factory	U10676AA9	04/13/06	10/15/14*	75.522	VARIES	14.4995		0.402770					27.39*	
Cardinal Health 409, Inc	U14147AA7	04/10/07	04/15/15	100.000	9.500	9.4999		0.260989	0.259563	0.259563	0.259563	0.260989	94.89	95.11
Crosstex Energy, L.P.	U19163AA9	02/10/10	02/15/18	97.907	8.875	9.2505	1.66	0.005294	0.005539	0.005796	0.006064	0.006344	2.02	2.21
HCA Inc.	U24788AC2	11/17/06	11/15/16*	100.000	9.625	N/A		0.282264	0.282313				66.34*	
Diamond Resorts Corp.	U2526PAA0	08/13/10	08/15/18	97.513	12.000	12.5004	.73	0.005270	0.005599	0.005949	0.006321	0.006716	2.05	2.31
Drummond Company, Inc.	U2644RAB1	10/20/09	10/15/14*	98.053	9.000	9.4992	3.90	0.009567	0.010022	0.010498			3.15*	
FelCor Lodging Limited	U31522AK8	10/01/09	10/01/14	87.750	10.000	13.4435	23.69	0.056843	0.060664	0.064741	0.069093	0.073737	21.86	24.90
Da-Lite Screen Co., Inc.	U3194CAB6	03/24/10	04/01/15	97.305	12.500	13.2520	3.11	0.011727	0.012504	0.013332	0.014216	0.015158	4.51	5.12
First Data Corporation.	U3198DAA2	10/24/07	09/24/15	94.796	9.875	10.8718	15.94	0.016310	0.017196	0.018131	0.019117	0.020156	6.21	6.90
First Data Corporation.	U3198DAC8	12/17/10	01/15/21	94.750	8.250	9.0551	.13	0.009159	0.009225	0.009643	0.010079	0.010536	3.39	3.70
First Data Corporation.	U3198DAG9	12/17/10	01/15/22	95.625	VARIES	N/A		0.257690	0.259635	0.272229	0.285433	0.299279	95.53	104.87
First Data Corporation.	U3198DAH7	12/15/10	01/15/21	91.875	12.625	14.1624	.17	0.010743	0.010870	0.011640	0.012464	0.013347	4.04	4.62
GATX Financial Corp.	U3697RAA7	10/25/04	06/15/11	95.703	6.273	7.0956	39.35	0.022069					3.62	
GWR Operating Partnership	U40382AA8	04/07/10	04/01/17	95.347	10.875	11.8737	3.34	0.013109	0.013887	0.014711	0.015585	0.016510	5.00	5.62
Graphic Packaging Intl	U41508AC3	06/16/09	06/15/17	97.292	9.500	9.9998	3.72	0.007363	0.007732	0.008118	0.008524	0.008950	2.73	3.01
Hornbeck Offshore SVCS	U44070AC1	08/17/09	09/01/17	97.123	8.000	8.5012	3.66	0.007774	0.008104	0.008449	0.008808	0.009182	2.94	3.19
Interface, Inc.	U45841AE0	06/05/09	11/01/13	96.301	11.375	12.4916	11.04	0.021564	0.022911	0.024342	0.025863	0.027478	8.17	9.22
Interval Acquisiti Corp.	U46077AA8	08/20/08	09/01/16	91.022	9.500	11.2256	18.87	0.024891	0.026288	0.027764	0.029322	0.030968	9.56	10.66
Hovnanian Enterprises	U48654AL8	10/20/09	10/15/16	98.208	10.625	10.9992	2.21	0.005468	0.005768	0.006086	0.006420	0.006773	2.07	2.30
Hovnanian Enterprises	U48654AM6	11/01/11	11/01/21	53.000	5.000	13.8062			0.203258	0.207702	0.212452		12.20	74.52
Hovnanian Enterprises	U48654AN4	11/01/11	11/01/21	42.000	2.000	12.1926			0.142247	0.147532	0.153140		8.53	52.81
Lamar Media Corporation	U51260AD6	08/17/06	08/15/15	92.809	6.625	7.7500	28.91	0.021368	0.022196	0.023056	0.023949	0.024877	8.07	8.71
Liberty Media Corp.	U52892AD5	01/11/01	01/15/31	100.000	3.500	N/A		0.418743	0.432854	0.447524	0.462768	0.478599	158.07	169.01
Linear Technology Corp.	U53476AA2	04/24/07	05/01/27	100.000	VARIES	7.0000		0.224892	0.229847	0.234975	0.240282	0.245776	82.46	86.19
Marquee Holdings, Inc.	U57131AA9	08/18/04	08/15/14*	55.894	VARIES	11.9996		0.333327					.67*	
Media General Inc.	U58292AA8	02/12/10	02/15/17	97.690	11.750	12.2505	1.98	0.006419	0.006812	0.007229	0.007672	0.008142	2.49	2.81

\* Called in 2011; 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 1/1/11	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2011 1st	2011 2nd	2011 3rd	2012 2nd	2012 3rd	2011	2012
								Period	Period	Period	Period	Period		
Michaels Stores, Inc.	U59329AE9	10/31/06	11/01/16	50.110	VARIES	N/A		0.330419	0.353343	0.377857	0.319934	0.219933	125.92	116.13
Milagro Gas & Oil, Inc.	U6004KAA3	05/11/11	05/15/16	97.182	10.500	11.2509		0.012050	0.012067	0.012746	0.013463	0.014221	2.81	4.79
MTR Gaming Group, Inc.	U60753AC1	08/12/09	07/15/14*	95.248	12.625	13.9919	10.37	0.022105	0.023652	0.025307			5.73*	
Nexstar Finance, Inc.	U6497BAC3	03/27/03	04/01/13*	57.442	VARIES	11.3746		0.315964	0.315964				42.34*	
New Omaha Holdings Corp.	U65169AA9	09/24/07	09/30/16	100.000	VARIES	11.4999		0.447619	0.473357	0.500575	0.529358	0.559796	170.59	190.78
Omnicom Group, Inc.	U68191AF9	02/07/01	02/07/31	100.000	VARIES	6.7111		0.341008	0.351220	0.361776	0.372685	0.383960	127.59	135.40
Pioneer Drilling Company	U72356AA3	03/11/10	03/15/18	95.750	9.875	10.6775	2.87	0.010218	0.010764	0.011338	0.011943	0.012581	3.90	4.32
Ply Gem Industries, Inc.	U7264EAE2	01/11/10	07/15/14	97.139	13.125	14.0016	4.79	0.014172	0.015164	0.016226	0.017362	0.018577	5.62	6.44
Pope & Talbot, Inc.	U7316MAA0	07/30/02	06/01/13	86.415	8.375	10.5037	91.46	0.045780	0.048184	0.050715	0.053379	0.056182	17.06	18.90
Roche Holdings, Inc.	U75000AE6	01/19/00	01/19/15	66.386	0.000	2.7499	231.43	0.067553	0.068482	0.069424	0.070378	0.071346	24.79	25.48
Ryerson Holding Corp.	U75042AA6	01/29/10	02/01/15	45.598	0.000	N/A		0.206433	0.224006	0.259822	0.285519	0.314049	85.49	106.30
Rotech Healthcare, Inc.	U77790AB6	10/06/10	10/15/15	97.189	10.750	11.5019	1.01	0.011942	0.012628	0.013355	0.014123	0.014935	4.53	5.07
Rotech Healthcare, Inc.	U77790AC4	03/17/11	03/15/18	98.197	10.500	10.8747			0.004963	0.005230	0.005514	0.005814	1.44	2.00
The Service Master, Co.	U8151CAA8	07/24/08	07/15/15	97.266	10.750	11.3274		0.307857	0.308380	0.308934	0.309518	0.310136	111.10	111.52
Tabletop Holdings, Inc.	U81965AA0	11/12/03	05/15/14	55.131	VARIES	12.2495		0.340270	0.340270	0.340269	0.340268	0.340268	122.50	122.50
Sinclair Brdcast Grp Inc	U82751AE5	05/20/03	07/15/18	100.000	VARIES	9.2480		0.367380	0.378107	0.393021	0.407992	0.423654	138.44	149.27
Solo Cup Company	U83440AA2	07/02/09	11/01/13	97.928	10.500	11.1154	6.12	0.012357	0.013044	0.013769	0.014534	0.015342	4.66	5.19
Spirit Aerosystems, Inc.	U84591AA1	09/30/09	10/01/17	97.804	7.500	7.8750	2.61	0.006068	0.006307	0.006555	0.006813	0.007081	2.27	2.45
Sabine Pass LNG, LP	U8596QAC6	09/15/08	11/30/16	79.000	7.500	11.5231	40.89	0.057060	0.060348	0.063825	0.067502	0.071391	21.34	23.87
Tenet Healthcare Corp.	U88030AF5	06/15/09	07/01/19	95.229	8.875	9.6265	4.75	0.009388	0.009840	0.010314	0.010810		3.46	3.80
Tenet Healthcare Corp.	U88030AG3	03/03/09	05/01/15	89.500	9.000	11.4189	24.13	0.040766	0.043093	0.045554	0.048155	0.050904	15.38	17.19
Tenet Healthcare Corp.	U88030AH1	03/03/09	05/01/18	89.500	10.000	11.9135	13.15	0.022315	0.023645	0.025053	0.026546	0.028127	8.44	9.47
Unisys Corporation	U90921AC8	07/31/09	10/15/14	83.461	12.750	17.7426	31.98	0.069490	0.075241	0.081916	0.089183	0.097628	27.39	32.54
Unisys Corporation	U90921AD6	07/31/09	09/15/15	80.450	14.250	19.9112	27.78	0.060538	0.065480	0.072790	0.079166	0.088491	24.33	29.51
United Refining Co.	U9112YAF5	03/08/11	02/28/18	96.444	10.500	11.2489			0.009482	0.010102	0.010555	0.011333	2.91	3.93
US Oncology Holdings, Inc	U91245AB3	03/13/07	03/15/12*	98.000	9.797	N/A		0.258422					7.49*	
Ventas Realty LP	U92200AG6	04/13/09	06/01/16*	84.250	6.500	9.5994	28.95	0.051406	0.053874				10.24*	
Wendy's Restaurants, LLC	U95238AA6	06/23/09	07/15/16	97.533	10.000	10.5034	3.93	0.007567	0.007964	0.008382	0.008822	0.009286	2.93	3.25
Westmoreland Coal Co.	U96068AA6	02/04/11	02/01/18	95.000	10.750	11.8206			0.013324	0.014098	0.014931	0.015814	4.47	5.48
WMG Acquisition Corp.	U97128AA7	05/28/09	06/15/16	96.289	9.500	10.2522	6.26	0.012058	0.012676	0.013325	0.014009	0.014727	4.47	4.94
WMG Holdings Corp.	U97137AC4	12/23/04	12/15/14*	63.002	VARIES	9.4995		0.263879	0.263879				60.16*	
Wynn Las Vegas, LLC	U98347AE4	10/19/09	11/01/17	97.823	7.875	8.2509	2.43	0.005930	0.006175	0.006430	0.006695	0.006971	2.21	2.39

\* Called in 2011; reportable OID is computed to call date.

## SECTION I-C Inflation Indexed Debt Instruments

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Inflation-Adj Principal on Issue Date	Stated Interest Rate	Total OID to 1/1/11	2011 1st Period	2011 2nd Period	2011 3rd Period	Calendar Year 2011
U.S. Treasury	912810FD5	04/15/98	04/15/28	100.000	3.625%	352.24	0.120017	0.184927	0.017252	47.67
U.S. Treasury	912810FH6	04/15/99	04/15/29	100.000	3.875%	330.41	0.118080	0.181943	0.016973	46.90
U.S. Treasury	9128276R8	01/15/01	01/15/11	100.000	3.500%	256.63	0.017052			0.24
U.S. Treasury	912810FQ6	10/15/01	04/15/32	100.000	3.375%	232.17	0.109361	0.168508	0.015720	43.44
U.S. Treasury	9128277J5	01/15/02	01/15/12	100.000	3.375%	231.73	0.016714	0.206329	0.034360	43.42
U.S. Treasury	912828AF7	07/15/02	07/15/12	100.000	3.000%	216.41	0.016506	0.203764	0.033933	42.88
U.S. Treasury	912828BD1	07/15/03	07/15/13	100.000	1.875%	190.82	0.016158	0.199477	0.033219	41.98
U.S. Treasury	912828BW9	01/15/04	01/15/14	100.000	2.000%	183.67	0.016061	0.198279	0.033019	41.73
U.S. Treasury	912810FR4	07/15/04	01/15/25	100.000	2.375%	160.29	0.015744	0.194363	0.032367	40.90
U.S. Treasury	912828CP3	07/15/04	07/15/14	100.000	2.000%	160.29	0.015744	0.194363	0.032367	40.90
U.S. Treasury	912828DH0	01/15/05	01/15/15	100.000	1.625%	145.41	0.015542	0.191871	0.031952	40.38
U.S. Treasury	912828EA4	07/15/05	07/15/15	100.000	1.875%	124.42	0.015258	0.188355	0.031367	39.64
U.S. Treasury	912810FS2	01/15/06	01/15/26	100.000	2.000%	101.94	0.014953	0.184589	0.030740	38.85
U.S. Treasury	912828ET3	01/15/06	01/15/16	100.000	2.000%	101.94	0.014953	0.184589	0.030740	38.85
U.S. Treasury	912828FB1	04/15/06	04/15/11	100.000	2.375%	101.89	0.097798			10.17
U.S. Treasury	912828FL9	07/15/06	07/15/16	100.000	2.500%	82.99	0.014695	0.181414	0.030211	38.18
U.S. Treasury	912810PS1	01/15/07	01/15/27	100.000	2.375%	84.53	0.014716	0.181672	0.030254	38.23
U.S. Treasury	912828GD6	01/15/07	01/15/17	100.000	2.375%	84.53	0.014716	0.181672	0.030254	38.23
U.S. Treasury	912828GN4	04/15/07	04/15/12	100.000	2.000%	77.81	0.095660	0.147398	0.013751	38.00
U.S. Treasury	912828GX2	07/15/07	07/15/17	100.000	2.625%	55.27	0.014319	0.176770	0.029438	37.20
U.S. Treasury	912810PV4	01/15/08	01/15/28	100.000	1.750%	43.98	0.014166	0.174880	0.029123	36.80
U.S. Treasury	912828HN3	01/15/08	01/15/18	100.000	1.625%	43.98	0.014166	0.174880	0.029123	36.80
U.S. Treasury	912828HW3	04/15/08	04/15/13	100.000	0.625%	34.75	0.091838	0.141509	0.013201	36.48
U.S. Treasury	912828JE1	07/15/08	07/15/18	100.000	0.375%	14.24	0.013762	0.169898	0.028293	35.75
U.S. Treasury	912810PZ5	01/15/09	01/15/29	100.000	2.500%	18.68	0.013823	0.170642	0.028417	35.91
U.S. Treasury	912828JX9	01/15/09	01/15/19	100.000	2.125%	18.68	0.013823	0.170642	0.028417	35.91
U.S. Treasury	912828KM1	04/15/09	04/15/14	100.000	1.250%	33.44	0.091723	0.141330	0.013185	36.43
U.S. Treasury	912828LA6	07/15/09	07/15/19	100.000	1.875%	24.32	0.013899	0.171586	0.028574	36.11
U.S. Treasury	912828MF4	01/15/10	01/15/20	100.000	1.375%	11.40	0.013724	0.169422	0.028214	35.65
U.S. Treasury	912810QF8	02/15/10	02/15/40	100.000	2.125%	11.90	0.028788	0.175447	0.018849	35.67
U.S. Treasury	912828MY3	04/15/10	04/15/15	100.000	0.500%	9.22	0.089573	0.138018	0.012876	35.58
U.S. Treasury	912828NM8	07/15/10	07/15/20	100.000	1.250%	2.87	0.013608	0.167993	0.027976	35.35
U.S. Treasury	912828PP9	01/15/11	01/15/21	100.000	1.125%			0.167480	0.027891	35.06
U.S. Treasury	912810QP6	02/15/11	02/15/41	100.000	2.125%			0.173163	0.018604	33.93
U.S. Treasury	912828QD5	04/15/11	04/15/16	100.000	0.125%			0.135506	0.012641	25.78
U.S. Treasury	912828QV5	07/15/11	07/15/21	100.000	0.625%				0.027070	4.60

# 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 2011).

Strips Maturing			Strips Maturing		
From	Through	OID per \$1000	From	Through	OID per \$1000
01/01/11	03/31/11	0.30	07/01/19	09/30/19	24.62
04/01/11	06/30/11	0.95	10/01/19	12/31/19	24.73
07/01/11	09/30/11	1.79	01/01/20	03/31/20	24.77
10/01/11	12/31/11	2.89	04/01/20	06/30/20	24.79
01/01/12	03/31/12	3.59	07/01/20	09/30/20	24.81
04/01/12	06/30/12	4.28	10/01/20	12/31/20	24.76
07/01/12	09/30/12	5.17	01/01/21	03/31/21	24.77
10/01/12	12/31/12	6.05	04/01/21	06/30/21	24.71
01/01/13	03/31/13	6.92	07/01/21	09/30/21	24.69
04/01/13	06/30/13	7.88	10/01/21	12/31/21	24.62
07/01/13	09/30/13	8.93	01/01/22	03/31/22	24.54
10/01/13	12/31/13	9.97	04/01/22	06/30/22	24.51
01/01/14	03/31/14	11.00	07/01/22	09/30/22	24.42
04/01/14	06/30/14	12.10	10/01/22	12/31/22	24.33
07/01/14	09/30/14	13.28	01/01/23	03/31/23	24.23
10/01/14	12/31/14	14.43	04/01/23	06/30/23	24.12
01/01/15	03/31/15	15.56	07/01/23	09/30/23	24.01
04/01/15	06/30/15	16.67	10/01/23	12/31/23	23.86
07/01/15	09/30/15	17.65	01/01/24	03/31/24	23.74
10/01/15	12/31/15	18.62	04/01/24	06/30/24	23.58
01/01/16	03/31/16	19.37	07/01/24	09/30/24	23.45
04/01/16	06/30/16	20.19	10/01/24	12/31/24	23.28
07/01/16	09/30/16	20.82	01/01/25	03/31/25	23.11
10/01/16	12/31/16	21.50	04/01/25	06/30/25	22.94
01/01/17	03/31/17	22.00	07/01/25	09/30/25	22.77
04/01/17	06/30/17	22.48	10/01/25	12/31/25	22.60
07/01/17	09/30/17	22.86	01/01/26	03/31/26	22.42
10/01/17	12/31/17	23.22	04/01/26	06/30/26	22.24
01/01/18	03/31/18	23.50	07/01/26	09/30/26	22.06
04/01/18	06/30/18	23.75	10/01/26	12/31/26	21.88
07/01/18	09/30/18	24.00	01/01/27	03/31/27	21.67
10/01/18	12/31/18	24.22	04/01/27	06/30/27	21.49
01/01/19	03/31/19	24.37	07/01/27	09/30/27	21.30
04/01/19	06/30/19	24.50	10/01/27	12/31/27	21.09
01/01/28	03/31/28	20.91	04/01/36	06/30/36	14.58
04/01/28	06/30/28	20.70	07/01/36	09/30/36	14.41
07/01/28	09/30/28	20.51	10/01/36	12/31/36	14.24
10/01/28	12/31/28	20.30	01/01/37	03/31/37	14.07
01/01/29	03/31/29	20.10	04/01/37	06/30/37	13.91
04/01/29	06/30/29	19.89	07/01/37	09/30/37	13.74
07/01/29	09/30/29	19.69	10/01/37	12/31/37	13.59
10/01/29	12/31/29	19.48	01/01/38	03/31/38	13.42
01/01/30	03/31/30	19.28	04/01/38	06/30/38	13.27
04/01/30	06/30/30	19.07	07/01/38	09/30/38	13.10

(continued)

Strips Maturing			Strips Maturing		
From	Through	OID per \$1000	From	Through	OID per \$1000
07/01/30	09/30/30	18.87	10/01/38	12/31/38	12.95
10/01/30	12/31/30	18.67	01/01/39	03/31/39	12.81
01/01/31	03/31/31	18.47	04/01/39	06/30/39	12.64
04/01/31	06/30/31	18.27	07/01/39	09/30/39	12.50
07/01/31	09/30/31	18.07	10/01/39	12/31/39	12.34
10/01/31	12/31/31	17.87	01/01/40	03/31/40	12.20
01/01/32	03/31/32	17.68	04/01/40	06/30/40	12.06
04/01/32	06/30/32	17.48	07/01/40	09/30/40	11.92
07/01/32	09/30/32	17.29	10/01/40	12/31/40	11.76
10/01/32	12/31/32	17.10	01/01/41	03/31/41	11.63
01/01/33	03/31/33	16.91	04/01/41	06/30/41	11.50
04/01/33	06/30/33	16.72	07/01/41	09/30/41	11.37
07/01/33	09/30/33	16.54	10/01/41	12/31/41	11.24
10/01/33	12/31/33	16.35	01/01/42	03/31/42	11.11
01/01/34	03/31/34	16.17	04/01/42	06/30/42	10.98
04/01/34	06/30/34	15.98	07/01/42	09/30/42	10.86
07/01/34	09/30/34	15.81	10/01/42	12/31/42	10.74
10/01/34	12/31/34	15.62	01/01/43	03/31/43	10.62
01/01/35	03/31/35	15.44	04/01/43	06/30/43	10.50
04/01/35	06/30/35	15.27	07/01/43	09/30/43	10.38
07/01/35	09/30/35	15.09	10/01/43	12/31/43	10.26
10/01/35	12/31/35	14.92	01/01/44	03/31/44	10.15
01/01/36	03/31/36	14.75	04/01/44	06/30/44	10.03
07/01/44	09/30/44	9.92	04/01/48	06/30/48	8.38
10/01/44	12/31/44	9.81	07/01/48	09/30/48	8.29
01/01/45	03/31/45	9.70	10/01/48	12/31/48	8.19
04/01/45	06/30/45	9.59	01/01/49	03/31/49	8.10
07/01/45	09/30/45	9.48	04/01/49	06/30/49	8.01
10/01/45	12/31/45	9.37	07/01/49	09/30/49	7.92
01/01/46	03/31/46	9.27	10/01/49	12/31/49	7.83
04/01/46	06/30/46	9.17	01/01/50	03/31/50	7.75
07/01/46	09/30/46	9.06	04/01/50	06/30/50	7.66
10/01/46	12/31/46	8.96	07/01/50	09/30/50	7.58
01/01/47	03/31/47	8.86	10/01/50	12/31/50	7.49
04/01/47	06/30/47	8.76	01/01/51	03/31/51	7.41
07/01/47	09/30/47	8.67	04/01/51	06/30/51	7.33
10/01/47	12/31/47	8.57	07/01/51	09/30/51	7.25
01/01/48	03/31/48	8.47	10/01/51	12/31/51	7.17

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 2011, 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 2011 - September 2012

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2011 Interest(Per \$1,000 Maturity Value)
912795X71	01/06/11	07/08/10	99.896	1.04
912795UX7	01/13/11	01/14/10	99.661	3.39
912795X89	01/20/11	07/22/10	99.901	0.99
912795X97	01/27/11	07/29/10	99.899	1.01
912795Y21	02/03/11	08/05/10	99.901	0.99
912795V40	02/10/11	02/11/10	99.676	3.24
9127952B6	02/17/11	08/19/10	99.906	0.94
9127952C4	02/24/11	08/26/10	99.906	0.94
9127952D2	03/03/11	09/02/10	99.904	0.96
912795V99	03/10/11	03/11/10	99.621	3.79
9127952G5	03/17/11	09/16/10	99.904	0.96
9127952H3	03/24/11	09/23/10	99.901	0.99
9127952J9	03/31/11	09/30/10	99.904	0.96
912795VD0	04/07/11	04/08/10	99.510	4.90
9127952L4	04/14/11	10/14/10	99.917	0.83
9127956Q9	04/15/11	02/25/11	99.983	0.17
9127952M2	04/21/11	10/21/10	99.914	0.86
9127952N0	04/28/11	10/28/10	99.914	0.86
912795VE8	05/05/11	05/06/10	99.575	4.25
9127952Q3	05/12/11	11/12/10	99.920	0.80
9127952R1	05/19/11	11/18/10	99.909	0.91
9127952S9	05/26/11	11/26/10	99.902	0.98
912795W64	06/02/11	06/03/10	99.631	3.69
9127952U4	06/09/11	12/09/10	99.906	0.94
9127957J4	06/15/11	06/09/11	99.999	0.01
9127952V2	06/16/11	12/16/10	99.904	0.96
9127952W0	06/23/11	12/23/10	99.906	0.94
912795X22	06/30/11	07/01/10	99.676	3.24
9127952X8	07/07/11	01/06/11	99.904	0.96
9127952Z3	07/14/11	01/13/11	99.909	0.91
9127953A7	07/21/11	01/20/11	99.906	0.94
912795X63	07/28/11	07/29/10	99.702	2.98
912795Z79	08/02/11	07/28/11	100.000	0.00
9127953B5	08/04/11	02/03/11	99.914	0.86
9127953D1	08/11/11	02/10/11	99.912	0.88
912796AC3	08/15/11	08/05/11	100.000	0.00
9127953E9	08/18/11	02/17/11	99.917	0.83
9127952A8	08/25/11	08/26/10	99.737	2.63
9127953F6	09/01/11	03/03/11	99.914	0.86
9127953J8	09/08/11	03/10/11	99.922	0.78
9127953K5	09/15/11	03/17/11	99.932	0.68
9127952F7	09/22/11	09/23/10	99.732	2.68
9127953L3	09/29/11	03/31/11	99.914	0.86
9127953M1	10/06/11	04/07/11	99.934	0.66
9127953P4	10/13/11	04/14/11	99.944	0.56
9127952K6	10/20/11	10/21/10	99.773	2.28



## Section III-A (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2011 Interest(Per \$1,000 Maturity Value)
9127953Q2	10/27/11	04/28/11	99.942	0.58
9127953R0	11/03/11	05/05/11	99.949	0.51
9127953T6	11/10/11	05/12/11	99.967	0.33
9127952P5	11/17/11	11/18/10	99.717	2.83
9127953U3	11/25/11	05/26/11	99.949	0.51
9127953V1	12/01/11	06/02/11	99.942	0.58
9127953X7	12/08/11	06/09/11	99.947	0.53
9127952T7	12/15/11	12/16/10	99.702	2.98
9127953Y5	12/22/11	06/23/11	99.949	0.51
9127953Z2	12/29/11	06/30/11	99.952	0.48

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2011 Interest(Per \$1,000 Maturity Value)
912796AD1	08/31/11	08/19/11	99.9995	0.005

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2012 Interest(Per \$1,000 Maturity Value)
9127954A6	01/05/12	07/07/11	99.960	0.40
9127952Y6	01/12/12	01/13/11	99.722	2.78
912795Y62	01/19/12	07/21/11	99.970	0.30
912795Y70	01/26/12	07/28/11	99.949	0.51
912795Y88	02/02/12	08/04/11	99.924	0.76
9127953C3	02/09/12	02/10/11	99.692	3.08
912795Z20	02/16/12	08/18/11	99.960	0.40
912795Z38	02/23/12	08/25/11	99.977	0.23
912795Z46	03/01/12	09/01/11	99.977	0.23
9127953G4	03/08/12	03/10/11	99.737	2.63
9127955D9	03/15/12	09/15/11	99.975	0.25
9127955E7	03/22/12	09/22/11	99.985	0.15
9127955F4	03/29/12	09/29/11	99.982	0.18
9127953H2	04/05/12	04/07/11	99.717	2.83
9127953N9	05/03/12	05/05/11	99.798	2.02
9127953S8	05/31/12	06/02/11	99.818	1.82
9127953W9	06/28/12	06/30/11	99.798	2.02
9127954B4	07/26/12	07/28/11	99.798	2.02
912795Y96	08/23/12	08/25/11	99.899	1.01
9127955C1	09/20/12	09/22/11	99.909	0.91

## Section III-B

FEDERAL HOME LOAN BANKS  
Short-Term Obligations Issued at a  
Discount and Maturing in 2011

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2011 Interest(Per \$1,000 Maturity Value)
-----	-----	-----	-----	-----
313384AC3	01/03/11	01/07/10	99.579	4.21
313384AD1	01/04/11	01/07/10	99.588	4.12
313384AE9	01/05/11	01/14/10	99.664	3.36
313384AF6	01/06/11	01/08/10	99.607	3.93
313384AG4	01/07/11	01/08/10	99.605	3.95
313384AK5	01/10/11	01/11/10	99.596	4.04
313384AL3	01/11/11	01/12/10	99.626	3.74
313384AM1	01/12/11	01/13/10	99.616	3.84
313384AN9	01/13/11	06/08/10	99.848	1.52
313384AP4	01/14/11	01/14/10	99.655	3.45
313384AT6	01/18/11	01/27/10	99.703	2.97
313384AU3	01/19/11	01/25/10	99.671	3.29
313384AV1	01/20/11	01/21/10	99.646	3.54
313384AW9	01/21/11	01/25/10	99.669	3.31
313384AZ2	01/24/11	01/26/10	99.667	3.33
313384BA6	01/25/11	05/28/10	99.758	2.42
313384BB4	01/26/11	01/27/10	99.666	3.34
313384BC2	01/27/11	02/02/10	99.661	3.39
313384BD0	01/28/11	02/01/10	99.659	3.41
313384BG3	01/31/11	04/20/10	99.801	1.99
313384BH1	02/01/11	02/04/10	99.638	3.62
313384BJ7	02/02/11	02/11/10	99.664	3.36
313384BK4	02/03/11	02/12/10	99.664	3.36
313384BL2	02/04/11	05/07/10	99.697	3.03
313384BP3	02/07/11	07/27/10	99.892	1.08
313384BQ1	02/08/11	02/11/10	99.638	3.62
313384BR9	02/09/11	10/28/10	99.962	0.38
313384BS7	02/10/11	02/12/10	99.657	3.43
313384BT5	02/11/11	02/11/10	99.655	3.45
313384BW8	02/14/11	05/10/10	99.689	3.11
313384BX6	02/15/11	02/17/10	99.657	3.43
313384BY4	02/16/11	05/17/10	99.710	2.90
313384BZ1	02/17/11	05/27/10	99.712	2.88
313384CA5	02/18/11	05/18/10	99.793	2.07
313384CE7	02/22/11	05/13/10	99.707	2.93
313384CF4	02/23/11	05/27/10	99.705	2.95
313384CG2	02/24/11	02/25/10	99.646	3.54
313384CH0	02/25/11	02/26/10	99.646	3.54
313384CL1	02/28/11	06/02/10	99.714	2.86
313384CM9	03/01/11	03/01/10	99.655	3.45
313384CN7	03/02/11	06/02/10	99.712	2.88
313384CP2	03/03/11	08/13/10	99.905	0.95
313384CQ0	03/04/11	03/04/10	99.645	3.55
313384CT4	03/07/11	03/08/10	99.565	4.35

## Section III-B (Continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2011 Interest(Per \$1,000 Maturity Value)
313384CU1	03/08/11	11/15/10	99.962	0.38
313384CV9	03/09/11	03/10/10	99.596	4.04
313384CW7	03/10/11	07/15/10	99.861	1.39
313384CX5	03/11/11	09/07/10	99.918	0.82
313384DA4	03/14/11	09/03/10	99.920	0.80
313384DB2	03/15/11	05/14/10	99.653	3.47
313384DC0	03/16/11	03/23/10	99.602	3.98
313384DD8	03/17/11	05/18/10	99.655	3.45
313384DE6	03/18/11	05/19/10	99.655	3.45
313384DH9	03/21/11	05/12/10	99.652	3.48
313384DJ5	03/22/11	03/23/10	99.596	4.04
313384DK2	03/23/11	03/23/10	99.594	4.06
313384DL0	03/24/11	05/25/10	99.655	3.45
313384DM8	03/25/11	09/10/10	99.897	1.03
313384DQ9	03/28/11	05/26/10	99.660	3.40
313384DR7	03/29/11	06/01/10	99.666	3.34
313384DS5	03/30/11	06/02/10	99.657	3.43
313384DT3	03/31/11	07/08/10	99.837	1.63
313384DU0	04/01/11	04/09/10	99.603	3.97
313384DX4	04/04/11	07/16/10	99.840	1.60
313384DY2	04/05/11	07/14/10	99.831	1.69
313384DZ9	04/06/11	07/01/10	99.814	1.86
313384EA3	04/07/11	09/09/10	99.918	0.82
313384EB1	04/08/11	11/03/10	99.935	0.65
313384EE5	04/11/11	05/12/10	99.601	3.99
313384EF2	04/12/11	12/08/10	99.951	0.49
313384EG0	04/13/11	07/13/10	99.825	1.75
313384EH8	04/14/11	05/13/10	99.589	4.11
313384EJ4	04/15/11	04/16/10	99.565	4.35
313384EM7	04/18/11	04/21/10	99.548	4.52
313384EN5	04/19/11	05/18/10	99.589	4.11
313384EP0	04/20/11	05/18/10	99.551	4.49
313384EQ8	04/21/11	05/20/10	99.608	3.92
313384EU9	04/25/11	05/24/10	99.580	4.20
313384EV7	04/26/11	05/10/10	99.503	4.97
313384EW5	04/27/11	05/26/10	99.552	4.48
313384EX3	04/28/11	05/10/10	99.500	5.00
313384EY1	04/29/11	07/01/10	99.799	2.01
313384FB0	05/02/11	05/24/10	99.571	4.29
313384FC8	05/03/11	01/06/11	99.958	0.42
313384FD6	05/04/11	05/05/10	99.545	4.55
313384FE4	05/05/11	05/05/10	99.544	4.56
313384FF1	05/06/11	05/06/10	99.544	4.56
313384FJ3	05/09/11	08/27/10	99.880	1.20
313384FK0	05/10/11	08/17/10	99.823	1.77
313384FL8	05/11/11	05/12/10	99.504	4.96
313384FM6	05/12/11	05/20/10	99.584	4.16
313384FN4	05/13/11	07/19/10	99.810	1.90

## Section III-B (Continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2011 Interest(Per \$1,000 Maturity Value)
313384FR5	05/16/11	05/19/10	99.527	4.73
313384FS3	05/17/11	05/17/10	99.554	4.46
313384FT1	05/18/11	05/20/10	99.526	4.74
313384FU8	05/19/11	05/20/10	99.525	4.75
313384FV6	05/20/11	05/20/10	99.523	4.77
313384FY0	05/23/11	05/24/10	99.494	5.06
313384FZ7	05/24/11	05/24/10	99.493	5.07
313384GA1	05/25/11	05/25/10	99.493	5.07
313384GB9	05/26/11	05/27/10	99.494	5.06
313384GC7	05/27/11	05/27/10	99.493	5.07
313384GG8	05/31/11	10/29/10	99.893	1.07
313384GH6	06/01/11	06/01/10	99.473	5.27
313384GJ2	06/02/11	06/03/10	99.494	5.06
313384GK9	06/03/11	06/04/10	99.515	4.85
313384GN3	06/06/11	06/28/10	99.705	2.95
313384GP8	06/07/11	01/20/11	99.931	0.69
313384GQ6	06/08/11	12/06/10	99.898	1.02
313384GR4	06/09/11	01/07/11	99.941	0.60
313384GS2	06/10/11	06/15/10	99.550	4.50
313384GV5	06/13/11	09/24/10	99.884	1.16
313384GW3	06/14/11	06/17/10	99.548	4.52
313384GX1	06/15/11	06/18/10	99.578	4.22
313384GY9	06/16/11	10/15/10	99.892	1.08
313384GZ6	06/17/11	07/01/10	99.698	3.02
313384HC6	06/20/11	09/21/10	99.819	1.81
313384HD4	06/21/11	06/22/10	99.575	4.25
313384HE2	06/22/11	06/22/10	99.574	4.26
313384HF9	06/23/11	06/23/10	99.574	4.26
313384HG7	06/24/11	06/25/10	99.575	4.25
313384HK8	06/27/11	06/28/10	99.575	4.25
313384HL6	06/28/11	06/28/10	99.574	4.26
313384HM4	06/29/11	07/07/10	99.693	3.07
313384HN2	06/30/11	07/20/10	99.645	3.55
313384HP7	07/01/11	07/16/10	99.689	3.11
313384HT9	07/05/11	12/15/10	99.910	0.90
313384HU6	07/06/11	07/07/10	99.646	3.54
313384HV4	07/07/11	12/30/10	99.895	1.05
313384HW2	07/08/11	07/08/10	99.564	4.36
313384HZ5	07/11/11	01/11/11	99.904	0.96
313384JA8	07/12/11	07/12/10	99.564	4.36
313384JB6	07/13/11	01/12/11	99.896	1.04
313384JC4	07/14/11	12/01/10	99.856	1.44
313384JD2	07/15/11	07/19/10	99.609	3.91
313384JG5	07/18/11	09/29/10	99.870	1.30
313384JH3	07/19/11	01/12/11	99.901	0.99
313384JJ9	07/20/11	01/19/11	99.896	1.04
313384JK6	07/21/11	08/13/10	99.782	2.19
313384JL4	07/22/11	01/21/11	99.899	1.01

## Section III-B (Continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2011 Interest(Per \$1,000 Maturity Value)
313384JQ3	07/26/11	04/21/11	99.987	0.13
313384JR1	07/27/11	07/30/10	99.698	3.02
313384JS9	07/28/11	08/10/10	99.775	2.25
313384JT7	07/29/11	08/03/10	99.760	2.40
313384JW0	08/01/11	08/05/10	99.759	2.41
313384JX8	08/02/11	01/27/11	99.917	0.83
313384JY6	08/03/11	01/14/11	99.888	1.12
313384JZ3	08/04/11	08/05/10	99.757	2.43
313384KA6	08/05/11	11/09/10	99.888	1.12
313384KD0	08/08/11	11/08/10	99.841	1.59
313384KE8	08/09/11	05/05/11	99.989	0.11
313384KF5	08/10/11	01/20/11	99.910	0.90
313384KG3	08/11/11	08/23/10	99.765	2.35
313384KH1	08/12/11	08/24/10	99.765	2.35
313384KL2	08/15/11	08/17/10	99.687	3.13
313384KM0	08/16/11	12/29/10	99.891	1.09
313384KN8	08/17/11	08/17/10	99.686	3.14
313384KP3	08/18/11	01/21/11	99.907	0.93
313384KQ1	08/19/11	12/03/10	99.892	1.08
313384KT5	08/22/11	12/01/10	99.817	1.83
313384KU2	08/23/11	11/05/10	99.830	1.70
313384KV0	08/24/11	08/26/10	99.768	2.32
313384KW8	08/25/11	02/18/11	99.932	0.68
313384KX6	08/26/11	02/25/11	99.913	0.87
313384LA5	08/29/11	11/10/10	99.878	1.22
313384LB3	08/30/11	01/31/11	99.912	0.88
313384LC1	08/31/11	11/19/10	99.881	1.19
313384LD9	09/01/11	09/02/10	99.818	1.82
313384LE7	09/02/11	09/14/10	99.706	2.94
313384LJ6	09/06/11	09/14/10	99.693	3.07
313384LK3	09/07/11	03/03/11	99.932	0.68
313384LL1	09/08/11	04/19/11	99.965	0.35
313384LM9	09/09/11	03/07/11	99.912	0.88
313384LQ0	09/12/11	09/13/10	99.697	3.03
313384LR8	09/13/11	09/14/10	99.687	3.13
313384LS6	09/14/11	09/20/10	99.791	2.09
313384LT4	09/15/11	11/02/10	99.850	1.50
313384LU1	09/16/11	12/16/10	99.795	2.05
313384LX5	09/19/11	09/21/10	99.698	3.02
313384LY3	09/20/11	09/21/10	99.697	3.03
313384LZ0	09/21/11	09/21/10	99.696	3.04
313384MA4	09/22/11	09/23/10	99.717	2.83
313384MB2	09/23/11	09/23/10	99.716	2.84
313384ME6	09/26/11	09/30/10	99.719	2.81
313384MF3	09/27/11	12/10/10	99.790	2.10
313384MG1	09/28/11	03/01/11	99.924	0.76
313384MH9	09/29/11	02/09/11	99.897	1.03
313384MJ5	09/30/11	10/01/10	99.717	2.83

## Section III-B (Continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2011 Interest(Per \$1,000 Maturity Value)
313384MM8	10/03/11	10/12/10	99.792	2.08
313384MN6	10/04/11	10/28/10	99.830	1.70
313384MP1	10/05/11	10/07/10	99.808	1.92
313384MQ9	10/06/11	12/15/10	99.771	2.29
313384MR7	10/07/11	10/07/10	99.736	2.64
313384MV8	10/11/11	10/14/10	99.749	2.51
313384MW6	10/12/11	10/19/10	99.751	2.49
313384MX4	10/13/11	10/14/10	99.767	2.33
313384MY2	10/14/11	10/18/10	99.749	2.51
313384NB1	10/17/11	02/15/11	99.864	1.36
313384NC9	10/18/11	01/19/11	99.819	1.81
313384ND7	10/19/11	04/13/11	99.937	0.63
313384NE5	10/20/11	01/21/11	99.819	1.81
313384NF2	10/21/11	10/26/10	99.820	1.80
313384NJ4	10/24/11	11/01/10	99.762	2.38
313384NK1	10/25/11	01/25/11	99.810	1.90
313384NL9	10/26/11	10/27/10	99.818	1.82
313384NM7	10/27/11	12/13/10	99.832	1.68
313384NN5	10/28/11	10/29/10	99.818	1.82
313384NR6	10/31/11	04/13/11	99.933	0.67
313384NS4	11/01/11	05/05/11	99.971	0.29
313384NT2	11/02/11	11/09/10	99.821	1.79
313384NU9	11/03/11	07/11/11	99.987	0.13
313384NV7	11/04/11	11/08/10	99.817	1.83
313384NY1	11/07/11	11/15/10	99.752	2.48
313384NZ8	11/08/11	05/05/11	99.969	0.31
313384PA1	11/09/11	12/08/10	99.813	1.87
313384PB9	11/10/11	11/18/10	99.822	1.78
313384PF0	11/14/11	11/17/10	99.708	2.92
313384PG8	11/15/11	11/19/10	99.769	2.31
313384PH6	11/16/11	11/17/10	99.717	2.83
313384PJ2	11/17/11	07/20/11	99.983	0.17
313384PK9	11/18/11	01/27/11	99.787	2.13
313384PN3	11/21/11	12/08/10	99.807	1.93
313384PP8	11/22/11	05/05/11	99.967	0.33
313384PQ6	11/23/11	11/29/10	99.731	2.69
313384PS2	11/25/11	11/29/10	99.699	3.01
313384PV5	11/28/11	11/29/10	99.707	2.93
313384PW3	11/29/11	11/29/10	99.696	3.04
313384PX1	11/30/11	11/30/10	99.696	3.04
313384PY9	12/01/11	12/01/10	99.696	3.04
313384PZ6	12/02/11	12/02/10	99.696	3.04
313384QC6	12/05/11	12/08/10	99.668	3.32
313384QD4	12/06/11	12/09/10	99.668	3.32
313384QE2	12/07/11	02/07/11	99.806	1.94
313384QF9	12/08/11	12/08/10	99.665	3.35
313384QG7	12/09/11	12/15/10	99.671	3.29
313384QK8	12/12/11	12/16/10	99.669	3.31

## Section III-B (Continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2011 Interest(Per \$1,000 Maturity Value)
313384QL6	12/13/11	12/14/10	99.666	3.34
313384QM4	12/14/11	12/14/10	99.665	3.35
313384QN2	12/15/11	12/17/10	99.677	3.23
313384QP7	12/16/11	12/20/10	99.669	3.31
313384QS1	12/19/11	12/20/10	99.687	3.13
313384QT9	12/20/11	12/20/10	99.686	3.14
313384QU6	12/21/11	02/11/11	99.826	1.74
313384QV4	12/22/11	07/18/11	99.974	0.26
313384QW2	12/23/11	06/21/11	99.954	0.46
313384RA9	12/27/11	02/01/11	99.799	2.01
313384RB7	12/28/11	12/29/10	99.788	2.12
313384RC5	12/29/11	03/29/11	99.863	1.37
313384RD3	12/30/11	01/06/11	99.791	2.09

## Section III-C

FEDERAL NATIONAL MORTGAGE ASSOCIATION  
Short-Term Obligations Issued at a  
Discount and Maturing in 2011

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2011 Interest(Per \$1,000 Maturity Value)
-----	-----	-----	-----	-----
313588AC9	01/03/11	02/22/10	99.694	3.06
313588AD7	01/04/11	01/22/10	99.682	3.18
313588AE5	01/05/11	01/26/10	99.685	3.15
313588AF2	01/06/11	01/25/10	99.683	3.17
313588AG0	01/07/11	03/04/10	99.717	2.83
313588AK1	01/10/11	03/31/10	99.699	3.01
313588AL9	01/11/11	02/18/10	99.682	3.18
313588AM7	01/12/11	01/22/10	99.675	3.25
313588AN5	01/13/11	01/22/10	99.674	3.26
313588AP0	01/14/11	01/29/10	99.679	3.21
313588AT2	01/18/11	02/02/10	99.669	3.31
313588AU9	01/19/11	02/03/10	99.669	3.31
313588AV7	01/20/11	03/02/10	99.694	3.06
313588AW5	01/21/11	02/04/10	99.669	3.31
313588AZ8	01/24/11	02/17/10	99.659	3.41
313588BA2	01/25/11	02/12/10	99.653	3.47
313588BB0	01/26/11	02/08/10	99.648	3.52
313588BC8	01/27/11	02/02/10	99.661	3.39
313588BD6	01/28/11	02/05/10	99.663	3.37
313588BG9	01/31/11	02/08/10	99.653	3.47
313588BH7	02/01/11	02/19/10	99.634	3.66
313588BJ3	02/02/11	02/24/10	99.647	3.53
313588BK0	02/03/11	02/22/10	99.635	3.65
313588BL8	02/04/11	04/13/10	99.687	3.13
313588BP9	02/07/11	03/03/10	99.659	3.41
313588BQ7	02/08/11	03/22/10	99.641	3.59
313588BR5	02/09/11	03/15/10	99.632	3.68
313588BS3	02/10/11	03/31/10	99.640	3.60
313588BT1	02/11/11	02/19/10	99.623	3.77
313588BW4	02/14/11	02/22/10	99.623	3.77
313588BX2	02/15/11	02/22/10	99.622	3.78
313588BY0	02/16/11	03/02/10	99.639	3.61
313588BZ7	02/17/11	02/24/10	99.622	3.78
313588CA1	02/18/11	03/24/10	99.614	3.86
313588CE3	02/22/11	03/11/10	99.613	3.87
313588CF0	02/23/11	03/18/10	99.601	3.99
313588CG8	02/24/11	03/25/10	99.599	4.01
313588CH6	02/25/11	03/09/10	99.608	3.92
313588CL7	02/28/11	03/09/10	99.595	4.05
313588CM5	03/01/11	03/08/10	99.572	4.28
313588CN3	03/02/11	03/09/10	99.572	4.28
313588CP8	03/03/11	03/09/10	99.571	4.29
313588CQ6	03/04/11	03/15/10	99.548	4.52
313588CT0	03/07/11	03/15/10	99.544	4.56



## Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2011 Interest(Per \$1,000 Maturity Value)
313588CU7	03/08/11	03/17/10	99.555	4.45
313588CV5	03/09/11	03/16/10	99.543	4.57
313588CW3	03/10/11	03/16/10	99.511	4.89
313588CX1	03/11/11	03/23/10	99.549	4.51
313588DA0	03/14/11	03/29/10	99.543	4.57
313588DB8	03/15/11	03/29/10	99.542	4.58
313588DC6	03/16/11	05/06/10	99.669	3.31
313588DD4	03/17/11	03/29/10	99.539	4.61
313588DE2	03/18/11	06/09/10	99.734	2.66
313588DH5	03/21/11	03/30/10	99.525	4.75
313588DJ1	03/22/11	04/01/10	99.527	4.73
313588DK8	03/23/11	03/29/10	99.531	4.69
313588DL6	03/24/11	06/03/10	99.706	2.94
313588DM4	03/25/11	03/30/10	99.520	4.80
313588DQ5	03/28/11	04/05/10	99.504	4.96
313588DR3	03/29/11	04/05/10	99.503	4.97
313588DS1	03/30/11	04/05/10	99.501	4.99
313588DT9	03/31/11	04/05/10	99.500	5.00
313588DU6	04/01/11	04/12/10	99.518	4.82
313588DX0	04/04/11	04/19/10	99.572	4.28
313588DY8	04/05/11	04/14/10	99.515	4.85
313588DZ5	04/06/11	04/13/10	99.513	4.87
313588EA9	04/07/11	04/13/10	99.511	4.89
313588EB7	04/08/11	07/01/10	99.742	2.58
313588EE1	04/11/11	04/20/10	99.555	4.45
313588EF8	04/12/11	05/05/10	99.535	4.65
313588EG6	04/13/11	05/05/10	99.533	4.67
313588EH4	04/14/11	04/19/10	99.560	4.40
313588EJ0	04/15/11	06/09/10	99.673	3.27
313588EM3	04/18/11	04/26/10	99.524	4.76
313588EN1	04/19/11	04/28/10	99.525	4.75
313588EP6	04/20/11	04/27/10	99.523	4.77
313588EQ4	04/21/11	04/26/10	99.520	4.80
313588ER2	04/22/11	02/14/11	99.978	0.22
313588EU5	04/25/11	05/05/10	99.497	5.03
313588EV3	04/26/11	05/05/10	99.496	5.04
313588EW1	04/27/11	05/04/10	99.523	4.77
313588EX9	04/28/11	05/03/10	99.520	4.80
313588EY7	04/29/11	05/05/10	99.491	5.09
313588FB6	05/02/11	05/10/10	99.504	4.96
313588FC4	05/03/11	05/10/10	99.503	4.97
313588FD2	05/04/11	05/10/10	99.501	4.99
313588FE0	05/05/11	05/10/10	99.500	5.00
313588FF7	05/06/11	05/13/10	99.493	5.07
313588FJ9	05/09/11	06/03/10	99.566	4.34
313588FK6	05/10/11	05/19/10	99.515	4.85
313588FL4	05/11/11	05/17/10	99.511	4.89
313588FM2	05/12/11	06/16/10	99.624	3.76

## Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2011 Interest(Per \$1,000 Maturity Value)
313588FN0	05/13/11	06/10/10	99.597	4.03
313588FR1	05/16/11	06/03/10	99.547	4.53
313588FS9	05/17/11	08/10/10	99.782	2.18
313588FT7	05/18/11	06/09/10	99.581	4.19
313588FU4	05/19/11	07/21/10	99.706	2.94
313588FV2	05/20/11	07/22/10	99.723	2.77
313588FY6	05/23/11	08/24/10	99.834	1.66
313588FZ3	05/24/11	09/15/10	99.854	1.46
313588GA7	05/25/11	06/07/10	99.540	4.60
313588GB5	05/26/11	06/16/10	99.599	4.01
313588GC3	05/27/11	06/04/10	99.534	4.66
313588GG4	05/31/11	10/01/10	99.879	1.21
313588GH2	06/01/11	06/08/10	99.503	4.97
313588GJ8	06/02/11	06/08/10	99.501	4.99
313588GK5	06/03/11	06/08/10	99.500	5.00
313588GN9	06/06/11	07/01/10	99.613	3.87
313588GP4	06/07/11	07/14/10	99.663	3.37
313588GQ2	06/08/11	10/15/10	99.862	1.38
313588GR0	06/09/11	07/29/10	99.729	2.71
313588GS8	06/10/11	06/18/10	99.564	4.36
313588GV1	06/13/11	06/21/10	99.584	4.16
313588GW9	06/14/11	06/28/10	99.591	4.09
313588GX7	06/15/11	06/23/10	99.584	4.16
313588GY5	06/16/11	09/23/10	99.830	1.70
313588GZ2	06/17/11	06/25/10	99.584	4.16
313588HC2	06/20/11	06/29/10	99.575	4.25
313588HD0	06/21/11	07/01/10	99.576	4.24
313588HE8	06/22/11	07/19/10	99.634	3.66
313588HF5	06/23/11	06/29/10	99.571	4.29
313588HG3	06/24/11	07/15/10	99.627	3.73
313588HK4	06/27/11	07/02/10	99.570	4.30
313588HL2	06/28/11	07/08/10	99.576	4.24
313588HM0	06/29/11	07/12/10	99.619	3.81
313588HN8	06/30/11	07/09/10	99.604	3.96
313588HP3	07/01/11	07/07/10	99.571	4.29
313588HT5	07/05/11	07/13/10	99.603	3.97
313588HU2	07/06/11	07/13/10	99.602	3.98
313588HV0	07/07/11	07/15/10	99.574	4.26
313588HW8	07/08/11	07/13/10	99.600	4.00
313588HZ1	07/11/11	07/19/10	99.584	4.16
313588JA4	07/12/11	07/19/10	99.582	4.18
313588JB2	07/13/11	07/19/10	99.581	4.19
313588JC0	07/14/11	07/19/10	99.590	4.10
313588JD8	07/15/11	07/22/10	99.622	3.78
313588JG1	07/18/11	08/19/10	99.741	2.59
313588JH9	07/19/11	09/03/10	99.770	2.30
313588JJ5	07/20/11	08/05/10	99.690	3.10
313588JK2	07/21/11	07/26/10	99.640	3.60

## Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2011 Interest(Per \$1,000 Maturity Value)
313588JL0	07/22/11	07/28/10	99.641	3.59
313588JP1	07/25/11	08/23/10	99.739	2.61
313588JR7	07/27/11	08/23/10	99.737	2.63
313588JS5	07/28/11	08/31/10	99.743	2.57
313588JT3	07/29/11	08/12/10	99.708	2.92
313588JW6	08/01/11	08/11/10	99.684	3.16
313588JX4	08/02/11	10/26/10	99.844	1.56
313588JY2	08/03/11	11/02/10	99.855	1.45
313588JZ9	08/04/11	08/11/10	99.682	3.18
313588KA2	08/05/11	08/12/10	99.682	3.18
313588KD6	08/08/11	08/19/10	99.705	2.95
313588KE4	08/09/11	08/26/10	99.710	2.90
313588KF1	08/10/11	08/24/10	99.717	2.83
313588KG9	08/11/11	08/23/10	99.716	2.84
313588KH7	08/12/11	08/20/10	99.712	2.88
313588KL8	08/15/11	08/24/10	99.713	2.87
313588KM6	08/16/11	10/21/10	99.809	1.91
313588KN4	08/17/11	08/26/10	99.703	2.97
313588KP9	08/18/11	09/03/10	99.719	2.81
313588KQ7	08/19/11	08/24/10	99.710	2.90
313588KT1	08/22/11	10/26/10	99.833	1.67
313588KU8	08/23/11	03/23/11	99.936	0.64
313588KV6	08/24/11	02/23/11	99.913	0.87
313588KW4	08/25/11	09/01/10	99.712	2.88
313588KX2	08/26/11	11/23/10	99.854	1.46
313588LA1	08/29/11	09/14/10	99.719	2.81
313588LB9	08/30/11	02/15/11	99.913	0.87
313588LC7	08/31/11	09/14/10	99.717	2.83
313588LD5	09/01/11	09/10/10	99.713	2.87
313588LE3	09/02/11	09/10/10	99.712	2.88
313588LJ2	09/06/11	09/20/10	99.708	2.92
313588LK9	09/07/11	09/21/10	99.708	2.92
313588LL7	09/08/11	10/28/10	99.825	1.75
313588LM5	09/09/11	09/20/10	99.705	2.95
313588LQ6	09/12/11	10/12/10	99.767	2.33
313588LR4	09/13/11	04/08/11	99.943	0.57
313588LS2	09/14/11	10/12/10	99.766	2.34
313588LT0	09/15/11	10/13/10	99.766	2.34
313588LU7	09/16/11	12/21/10	99.843	1.57
313588LX1	09/19/11	05/05/11	99.973	0.27
313588LY9	09/20/11	04/14/11	99.951	0.49
313588LZ6	09/21/11	03/23/11	99.917	0.83
313588MA0	09/22/11	10/08/10	99.758	2.42
313588MB8	09/23/11	10/04/10	99.764	2.36
313588ME2	09/26/11	10/12/10	99.758	2.42
313588MF9	09/27/11	10/12/10	99.757	2.43
313588MG7	09/28/11	10/13/10	99.757	2.43
313588MH5	09/29/11	10/14/10	99.757	2.43

## Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2011 Interest(Per \$1,000 Maturity Value)
313588MJ1	09/30/11	10/08/10	99.762	2.38
313588MM4	10/03/11	10/18/10	99.747	2.53
313588MN2	10/04/11	01/07/11	99.835	1.65
313588MP7	10/05/11	10/18/10	99.746	2.54
313588MQ5	10/06/11	10/26/10	99.799	2.01
313588MR3	10/07/11	10/15/10	99.742	2.58
313588MV4	10/11/11	10/21/10	99.753	2.47
313588MW2	10/12/11	01/03/11	99.828	1.72
313588MX0	10/13/11	10/18/10	99.740	2.60
313588MY8	10/14/11	12/15/10	99.815	1.85
313588NB7	10/17/11	01/12/11	99.822	1.78
313588NC5	10/18/11	01/13/11	99.822	1.78
313588ND3	10/19/11	02/23/11	99.894	1.06
313588NE1	10/20/11	01/20/11	99.833	1.67
313588NF8	10/21/11	11/02/10	99.794	2.06
313588NJ0	10/24/11	01/13/11	99.819	1.81
313588NK7	10/25/11	04/06/11	99.921	0.79
313588NL5	10/26/11	12/03/10	99.791	2.09
313588NM3	10/27/11	01/28/11	99.849	1.51
313588NN1	10/28/11	12/09/10	99.785	2.15
313588NR2	10/31/11	11/12/10	99.774	2.26
313588NS0	11/01/11	11/15/10	99.776	2.24
313588NT8	11/02/11	01/24/11	99.812	1.88
313588NU5	11/03/11	03/28/11	99.890	1.10
313588NV3	11/04/11	11/12/10	99.772	2.28
313588NY7	11/07/11	12/21/10	99.795	2.05
313588NZ4	11/08/11	01/19/11	99.805	1.95
313588PA7	11/09/11	05/11/11	99.951	0.49
313588PB5	11/10/11	12/08/10	99.766	2.34
313588PF6	11/14/11	01/11/11	99.787	2.13
313588PG4	11/15/11	12/08/10	99.772	2.28
313588PH2	11/16/11	04/29/11	99.933	0.67
313588PJ8	11/17/11	04/27/11	99.926	0.74
313588PK5	11/18/11	12/06/10	99.769	2.31
313588PN9	11/21/11	01/25/11	99.800	2.00
313588PP4	11/22/11	01/19/11	99.795	2.05
313588PQ2	11/23/11	01/24/11	99.798	2.02
313588PS8	11/25/11	01/21/11	99.795	2.05
313588PV1	11/28/11	01/12/11	99.769	2.31
313588PW9	11/29/11	01/20/11	99.791	2.09
313588PX7	11/30/11	01/20/11	99.791	2.09
313588PY5	12/01/11	12/20/10	99.760	2.40
313588PZ2	12/02/11	01/20/11	99.781	2.19
313588QC2	12/05/11	12/14/10	99.753	2.47
313588QD0	12/06/11	12/29/10	99.763	2.37
313588QE8	12/07/11	01/07/11	99.759	2.41
313588QF5	12/08/11	04/20/11	99.897	1.03
313588QG3	12/09/11	12/29/10	99.760	2.40

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2011 Interest(Per \$1,000 Maturity Value)
-----	-----	-----	-----	-----
313588QK4	12/12/11	01/20/11	99.774	2.26
313588QL2	12/13/11	12/29/10	99.758	2.42
313588QM0	12/14/11	04/08/11	99.882	1.18
313588QN8	12/15/11	01/10/11	99.755	2.45
313588QP3	12/16/11	01/13/11	99.757	2.43
313588QS7	12/19/11	01/20/11	99.769	2.31
313588QT5	12/20/11	01/25/11	99.772	2.28
313588QU2	12/21/11	06/06/11	99.934	0.66
313588QV0	12/22/11	06/09/11	99.940	0.60
313588QW8	12/23/11	01/11/11	99.750	2.50
313588RA5	12/27/11	01/25/11	99.767	2.33
313588RB3	12/28/11	01/24/11	99.765	2.35
313588RC1	12/29/11	01/10/11	99.745	2.55
313588RD9	12/30/11	01/20/11	99.761	2.39

Section III-D

FEDERAL FARM CREDIT BANKS  
Short-Term Obligations Issued at a  
Discount and Maturing in 2011

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2011 Interest(Per \$1,000 Maturity Value)
313312AC4	01/03/11	01/26/10	99.668	3.33
313312AD2	01/04/11	10/14/10	99.959	0.41
313312AE0	01/05/11	10/13/10	99.958	0.42
313312AF7	01/06/11	06/30/10	99.852	1.48
313312AG5	01/07/11	06/30/10	99.851	1.49
313312AK6	01/10/11	05/04/10	99.770	2.30
313312AL4	01/11/11	01/11/10	99.564	4.36
313312AM2	01/12/11	07/12/10	99.857	1.43
313312AN0	01/13/11	05/13/10	99.769	2.31
313312AP5	01/14/11	01/28/10	99.639	3.61
313312AT7	01/18/11	12/17/10	99.989	0.11
313312AU4	01/19/11	12/22/10	99.991	0.09
313312AW0	01/21/11	01/07/11	99.994	0.06
313312AZ3	01/24/11	07/28/10	99.870	1.30
313312BA7	01/25/11	01/25/10	99.635	3.65
313312BB5	01/26/11	07/30/10	99.880	1.20
313312BC3	01/27/11	07/30/10	99.879	1.21
313312BD1	01/28/11	11/26/10	99.965	0.35
313312BG4	01/31/11	07/30/10	99.877	1.23
313312BH2	02/01/11	02/02/10	99.636	3.64
313312BJ8	02/02/11	02/04/10	99.617	3.83
313312BK5	02/03/11	02/03/10	99.615	3.85
313312BL3	02/04/11	06/17/10	99.787	2.13
313312BP4	02/07/11	02/22/10	99.601	3.99
313312BQ2	02/08/11	01/11/11	99.986	0.14
313312BS8	02/10/11	02/10/10	99.615	3.85
313312BT6	02/11/11	05/10/10	99.708	2.92
313312BW9	02/14/11	06/22/10	99.796	2.04
313312BX7	02/15/11	08/04/10	99.859	1.41
313312BY5	02/16/11	08/04/10	99.858	1.42
313312BZ2	02/17/11	07/20/10	99.829	1.71
313312CA6	02/18/11	07/19/10	99.828	1.72
313312CE8	02/22/11	08/03/10	99.853	1.47
313312CF5	02/23/11	02/02/11	99.990	0.11
313312CH1	02/25/11	08/26/10	99.883	1.17
313312CL2	02/28/11	05/20/10	99.677	3.23
313312CM0	03/01/11	03/03/10	99.617	3.83
313312CN8	03/02/11	08/06/10	99.850	1.50
313312CP3	03/03/11	07/02/10	99.776	2.24
313312CQ1	03/04/11	08/03/10	99.834	1.66
313312CT5	03/07/11	02/03/11	99.984	0.16
313312CU2	03/08/11	08/11/10	99.861	1.39
313312CV0	03/09/11	08/11/10	99.860	1.40
313312CW8	03/10/11	08/12/10	99.854	1.46

## Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2011 Interest(Per \$1,000 Maturity Value)
313312CX6	03/11/11	04/07/10	99.549	4.51
313312DA5	03/14/11	08/17/10	99.849	1.51
313312DB3	03/15/11	03/15/10	99.524	4.77
313312DC1	03/16/11	08/03/10	99.825	1.75
313312DD9	03/17/11	03/17/10	99.534	4.66
313312DE7	03/18/11	05/04/10	99.611	3.89
313312DH0	03/21/11	04/19/10	99.599	4.01
313312DJ6	03/22/11	08/18/10	99.850	1.50
313312DK3	03/23/11	12/30/10	99.956	0.44
313312DL1	03/24/11	02/03/11	99.974	0.26
313312DM9	03/25/11	08/31/10	99.863	1.37
313312DQ0	03/28/11	09/15/10	99.876	1.24
313312DR8	03/29/11	03/01/11	99.988	0.12
313312DS6	03/30/11	06/07/10	99.663	3.37
313312DT4	03/31/11	06/04/10	99.642	3.58
313312DU1	04/01/11	08/31/10	99.858	1.42
313312DX5	04/04/11	09/17/10	99.873	1.27
313312DY3	04/05/11	07/19/10	99.740	2.60
313312DZ0	04/06/11	07/12/10	99.739	2.61
313312EA4	04/07/11	04/08/10	99.494	5.06
313312EF3	04/12/11	04/12/10	99.483	5.17
313312EG1	04/13/11	09/23/10	99.877	1.23
313312EH9	04/14/11	09/24/10	99.877	1.23
313312EJ5	04/15/11	09/07/10	99.853	1.47
313312EM8	04/18/11	08/03/10	99.778	2.22
313312EN6	04/19/11	09/30/10	99.883	1.17
313312EP1	04/20/11	04/22/10	99.516	4.84
313312EU0	04/25/11	05/24/10	99.571	4.29
313312EV8	04/26/11	08/06/10	99.781	2.19
313312EW6	04/27/11	10/08/10	99.877	1.23
313312EX4	04/28/11	10/08/10	99.877	1.23
313312EY2	04/29/11	08/03/10	99.761	2.39
313312FB1	05/02/11	08/03/10	99.751	2.49
313312FC9	05/03/11	03/08/11	99.978	0.22
313312FD7	05/04/11	08/03/10	99.749	2.51
313312FE5	05/05/11	09/30/10	99.867	1.33
313312FF2	05/06/11	01/21/11	99.942	0.58
313312FJ4	05/09/11	12/30/10	99.928	0.72
313312FK1	05/10/11	02/03/11	99.949	0.51
313312FL9	05/11/11	10/18/10	99.869	1.31
313312FM7	05/12/11	05/12/10	99.473	5.27
313312FN5	05/13/11	10/18/10	99.868	1.32
313312FR6	05/16/11	08/06/10	99.756	2.44
313312FS4	05/17/11	08/06/10	99.755	2.45
313312FT2	05/18/11	05/13/11	99.999	0.01
313312FV7	05/20/11	05/21/10	99.535	4.65
313312FY1	05/23/11	10/20/10	99.863	1.37
313312FZ8	05/24/11	12/31/10	99.920	0.80

## Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2011 Interest(Per \$1,000 Maturity Value)
313312FV7	05/20/11	05/21/10	99.535	4.65
313312FY1	05/23/11	10/20/10	99.863	1.37
313312FZ8	05/24/11	12/31/10	99.920	0.80
313312GA2	05/25/11	07/19/10	99.673	3.27
313312GB0	05/26/11	10/21/10	99.855	1.45
313312GC8	05/27/11	11/05/10	99.882	1.18
313312GG9	05/31/11	08/24/10	99.806	1.94
313312GH7	06/01/11	11/04/10	99.872	1.28
313312GJ3	06/02/11	08/06/10	99.725	2.75
313312GK0	06/03/11	10/18/10	99.848	1.52
313312GN4	06/06/11	11/08/10	99.878	1.23
313312GP9	06/07/11	06/17/10	99.576	4.24
313312GQ7	06/08/11	06/21/10	99.550	4.50
313312GR5	06/09/11	06/15/10	99.531	4.69
313312GS3	06/10/11	06/22/10	99.559	4.41
313312GV6	06/13/11	10/28/10	99.848	1.52
313312GW4	06/14/11	08/06/10	99.714	2.86
313312GX2	06/15/11	09/07/10	99.789	2.11
313312GY0	06/16/11	06/16/10	99.524	4.77
313312GZ7	06/17/11	03/18/11	99.965	0.35
313312HC7	06/20/11	12/29/10	99.880	1.20
313312HD5	06/21/11	01/06/11	99.899	1.01
313312HE3	06/22/11	11/05/10	99.866	1.34
313312HF0	06/23/11	12/29/10	99.878	1.22
313312HG8	06/24/11	10/18/10	99.834	1.66
313312HK9	06/27/11	10/13/10	99.829	1.71
313312HL7	06/28/11	12/06/10	99.870	1.30
313312HM5	06/29/11	12/06/10	99.869	1.31
313312HN3	06/30/11	09/17/10	99.770	2.30
313312HP8	07/01/11	01/04/11	99.881	1.19
313312HT0	07/05/11	04/19/11	99.979	0.21
313312HU7	07/06/11	12/15/10	99.865	1.35
313312HV5	07/07/11	12/15/10	99.864	1.36
313312HW3	07/08/11	07/08/10	99.534	4.66
313312HZ6	07/11/11	12/27/10	99.853	1.47
313312JA9	07/12/11	04/19/11	99.977	0.23
313312JB7	07/13/11	12/30/10	99.865	1.35
313312JC5	07/14/11	07/14/10	99.554	4.46
313312JH4	07/19/11	12/27/10	99.847	1.53
313312JJ0	07/20/11	03/11/11	99.938	0.62
313312JK7	07/21/11	06/15/11	99.994	0.06
313312JL5	07/22/11	02/18/11	99.914	0.86
313312JP6	07/25/11	10/13/10	99.802	1.98
313312JQ4	07/26/11	12/27/10	99.842	1.58
313312JR2	07/27/11	11/29/10	99.827	1.73
313312JS0	07/28/11	06/30/11	99.997	0.03
313312JT8	07/29/11	10/20/10	99.804	1.96
313312JW1	08/01/11	10/21/10	99.803	1.97



## Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2011 Interest(Per \$1,000 Maturity Value)
313312JY7	08/03/11	01/05/11	99.860	1.40
313312JZ4	08/04/11	01/04/11	99.847	1.53
313312KA7	08/05/11	09/21/10	99.735	2.65
313312KD1	08/08/11	10/13/10	99.784	2.16
313312KE9	08/09/11	10/21/10	99.789	2.11
313312KF6	08/10/11	08/31/10	99.704	2.96
313312KG4	08/11/11	10/21/10	99.788	2.12
313312KH2	08/12/11	08/12/10	99.645	3.55
313312KL3	08/15/11	01/28/11	99.878	1.22
313312KM1	08/16/11	07/29/11	99.990	0.11
313312KN9	08/17/11	07/20/11	99.997	0.03
313312KP4	08/18/11	12/31/10	99.828	1.73
313312KQ2	08/19/11	06/24/11	99.992	0.08
313312KT6	08/22/11	01/05/11	99.841	1.59
313312KU3	08/23/11	01/05/11	99.840	1.60
313312KV1	08/24/11	01/19/11	99.855	1.45
313312KW9	08/25/11	01/28/11	99.867	1.34
313312KX7	08/26/11	08/27/10	99.666	3.34
313312LA6	08/29/11	01/31/11	99.866	1.34
313312LB4	08/30/11	03/11/11	99.909	0.91
313312LC2	08/31/11	11/30/10	99.787	2.13
313312LD0	09/01/11	10/21/10	99.755	2.45
313312LE8	09/02/11	05/19/11	99.974	0.27
313312LJ7	09/06/11	03/02/11	99.901	0.99
313312LK4	09/07/11	01/31/11	99.860	1.40
313312LL2	09/08/11	09/09/10	99.697	3.03
313312LM0	09/09/11	03/07/11	99.897	1.03
313312LQ1	09/12/11	01/05/11	99.813	1.88
313312LR9	09/13/11	09/13/10	99.665	3.35
313312LS7	09/14/11	01/05/11	99.811	1.89
313312LT5	09/15/11	03/11/11	99.896	1.04
313312LU2	09/16/11	11/05/10	99.790	2.10
313312LX6	09/19/11	11/17/10	99.762	2.38
313312LY4	09/20/11	03/24/11	99.905	0.95
313312LZ1	09/21/11	03/24/11	99.905	0.96
313312MA5	09/22/11	09/22/10	99.676	3.24
313312MB3	09/23/11	09/23/10	99.696	3.04
313312ME7	09/26/11	04/04/11	99.908	0.92
313312MF4	09/27/11	07/20/11	99.989	0.12
313312MG2	09/28/11	04/04/11	99.907	0.93
313312MH0	09/29/11	04/04/11	99.906	0.94
313312MJ6	09/30/11	12/23/10	99.750	2.50
313312MM9	10/03/11	06/30/11	99.982	0.19
313312MN7	10/04/11	04/01/11	99.886	1.14
313312MP2	10/05/11	10/05/10	99.686	3.14
313312MQ0	10/06/11	04/01/11	99.885	1.15
313312MR8	10/07/11	04/07/11	99.903	0.97
313312MV9	10/11/11	04/08/11	99.907	0.93

## Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2011 Interest(Per \$1,000 Maturity Value)
313312MW7	10/12/11	10/12/10	99.716	2.84
313312MX5	10/13/11	10/13/10	99.716	2.84
313312MY3	10/14/11	10/14/10	99.716	2.84
313312NB2	10/17/11	04/12/11	99.916	0.84
313312NC0	10/18/11	11/04/10	99.758	2.42
313312ND8	10/19/11	04/13/11	99.916	0.84
313312NE6	10/20/11	01/05/11	99.768	2.32
313312NF3	10/21/11	10/22/10	99.697	3.03
313312NJ5	10/24/11	02/11/11	99.830	1.70
313312NK2	10/25/11	01/13/11	99.778	2.22
313312NL0	10/26/11	04/29/11	99.925	0.75
313312NM8	10/27/11	12/28/10	99.739	2.61
313312NN6	10/28/11	04/29/11	99.924	0.76
313312NR7	10/31/11	05/02/11	99.924	0.76
313312NS5	11/01/11	05/04/11	99.930	0.70
313312NT3	11/02/11	11/02/10	99.726	2.74
313312NU0	11/03/11	09/16/11	99.995	0.05
313312NV8	11/04/11	11/04/10	99.726	2.74
313312NY2	11/07/11	01/11/11	99.758	2.42
313312NZ9	11/08/11	11/08/10	99.736	2.64
313312PA2	11/09/11	05/18/11	99.942	0.58
313312PB0	11/10/11	11/12/10	99.718	2.82
313312PF1	11/14/11	01/13/11	99.746	2.54
313312PG9	11/15/11	01/03/11	99.719	2.81
313312PH7	11/16/11	06/20/11	99.950	0.50
313312PJ3	11/17/11	01/05/11	99.728	2.72
313312PK0	11/18/11	11/18/10	99.676	3.24
313312PN4	11/21/11	01/18/11	99.744	2.56
313312PP9	11/22/11	02/11/11	99.795	2.05
313312PQ7	11/23/11	01/11/11	99.728	2.72
313312PS3	11/25/11	09/29/11	99.994	0.06
313312PV6	11/28/11	12/30/10	99.704	2.96
313312PW4	11/29/11	06/13/11	99.934	0.66
313312PX2	11/30/11	01/28/11	99.762	2.38
313312PY0	12/01/11	06/22/11	99.937	0.63
313312PZ7	12/02/11	12/06/10	99.689	3.11
313312QC7	12/05/11	06/29/11	99.947	0.53
313312QD5	12/06/11	01/11/11	99.689	3.11
313312QE3	12/07/11	05/27/11	99.925	0.75
313312QF0	12/08/11	12/08/10	99.665	3.35
313312QG8	12/09/11	10/14/11	99.992	0.08
313312QK9	12/12/11	06/06/11	99.916	0.84
313312QL7	12/13/11	10/17/11	99.991	0.10
313312QN3	12/15/11	10/18/11	99.990	0.10
313312QP8	12/16/11	12/17/10	99.636	3.64
313312QS2	12/19/11	07/11/11	99.955	0.45
313312QT0	12/20/11	10/24/11	99.992	0.08
313312QU7	12/21/11	07/13/11	99.960	0.40

## Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2011 Interest(Per \$1,000 Maturity Value)
313312QV5	12/22/11	06/24/11	99.935	0.65
313312QW3	12/23/11	12/23/10	99.635	3.65
313312RA0	12/27/11	01/03/11	99.652	3.48
313312RB8	12/28/11	12/28/10	99.635	3.65
313312RC6	12/29/11	01/04/11	99.651	3.49
313312RD4	12/30/11	01/28/11	99.720	2.80

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2011 Interest(Per \$1,000 Maturity Value)
313312AV2	01/20/11	01/19/11	99.9996	0.004
313312BR0	02/09/11	02/08/11	99.9997	0.003
313312CG3	02/24/11	02/23/11	99.9998	0.002
313312EB2	04/08/11	04/07/11	99.9999	0.001
313312EE6	04/11/11	04/08/11	99.9996	0.004
313312EQ9	04/21/11	04/20/11	99.9999	0.001
313312FU9	05/19/11	05/18/11	99.9999	0.001
313312JD3	07/15/11	07/14/11	99.9999	0.001
313312JG6	07/18/11	07/15/11	99.9997	0.003
313312JX9	08/02/11	08/01/11	99.9999	0.001
313312QM5	12/14/11	12/13/11	99.9999	0.001

## Section III-E

FEDERAL HOME LOAN MORTGAGE CORPORATION  
Short-Term Obligations Issued at a  
Discount and Maturing in 2011

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2011 Interest(Per \$1,000 Maturity Value)
313396AC7	01/03/11	01/22/10	99.692	3.08
313396AD5	01/04/11	06/03/10	99.821	1.79
313396AE3	01/05/11	06/25/10	99.876	1.24
313396AG8	01/07/11	06/03/10	99.818	1.82
313396AK9	01/10/11	01/11/10	99.589	4.11
313396AL7	01/11/11	04/06/10	99.704	2.96
313396AM5	01/12/11	04/13/10	99.726	2.74
313396AN3	01/13/11	04/09/10	99.729	2.71
313396AP8	01/14/11	02/24/10	99.676	3.24
313396AT0	01/18/11	02/05/10	99.653	3.47
313396AU7	01/19/11	03/23/10	99.664	3.36
313396AV5	01/20/11	02/23/10	99.660	3.40
313396AW3	01/21/11	01/28/10	99.652	3.48
313396AZ6	01/24/11	07/26/10	99.878	1.22
313396BA0	01/25/11	06/11/10	99.816	1.84
313396BB8	01/26/11	06/28/10	99.847	1.53
313396BC6	01/27/11	06/16/10	99.819	1.81
313396BD4	01/28/11	03/09/10	99.675	3.25
313396BG7	01/31/11	04/13/10	99.699	3.01
313396BH5	02/01/11	03/08/10	99.661	3.39
313396BJ1	02/02/11	08/30/10	99.909	0.91
313396BK8	02/03/11	07/21/10	99.869	1.31
313396BL6	02/04/11	02/04/10	99.645	3.55
313396BP7	02/07/11	08/09/10	99.884	1.16
313396BQ5	02/08/11	07/21/10	99.860	1.40
313396BR3	02/09/11	08/30/10	99.905	0.95
313396BS1	02/10/11	07/22/10	99.859	1.41
313396BT9	02/11/11	02/11/10	99.615	3.85
313396BW2	02/14/11	03/02/10	99.641	3.59
313396BX0	02/15/11	03/04/10	99.662	3.38
313396BY8	02/16/11	03/03/10	99.660	3.40
313396BZ5	02/17/11	10/04/10	99.936	0.64
313396CA9	02/18/11	02/22/10	99.599	4.01
313396CE1	02/22/11	02/24/10	99.597	4.03
313396CF8	02/23/11	03/01/10	99.631	3.69
313396CG6	02/24/11	04/28/10	99.673	3.27
313396CH4	02/25/11	03/04/10	99.632	3.68
313396CL5	02/28/11	04/14/10	99.627	3.73
313396CM3	03/01/11	07/20/10	99.832	1.68
313396CN1	03/02/11	07/20/10	99.831	1.69
313396CP6	03/03/11	07/15/10	99.827	1.73
313396CQ4	03/04/11	07/19/10	99.829	1.71
313396CT8	03/07/11	03/08/10	99.555	4.45
313396CU5	03/08/11	06/01/10	99.704	2.96

## Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2011 Interest(Per \$1,000 Maturity Value)
313396CV3	03/09/11	08/30/10	99.883	1.17
313396CW1	03/10/11	08/06/10	99.844	1.56
313396CX9	03/11/11	07/19/10	99.817	1.83
313396DA8	03/14/11	09/13/10	99.897	1.03
313396DB6	03/15/11	04/22/10	99.628	3.72
313396DC4	03/16/11	09/01/10	99.886	1.14
313396DD2	03/17/11	07/29/10	99.820	1.80
313396DE0	03/18/11	04/21/10	99.623	3.77
313396DH3	03/21/11	07/29/10	99.811	1.89
313396DJ9	03/22/11	07/26/10	99.821	1.79
313396DK6	03/23/11	08/02/10	99.825	1.75
313396DL4	03/24/11	12/06/10	99.955	0.45
313396DM2	03/25/11	07/28/10	99.813	1.87
313396DQ3	03/28/11	04/07/10	99.507	4.93
313396DS9	03/30/11	07/21/10	99.797	2.03
313396DT7	03/31/11	04/23/10	99.573	4.27
313396DU4	04/01/11	04/29/10	99.579	4.21
313396DX8	04/04/11	10/04/10	99.892	1.08
313396DY6	04/05/11	08/16/10	99.845	1.55
313396DZ3	04/06/11	09/09/10	99.878	1.22
313396EA7	04/07/11	04/16/10	99.565	4.35
313396EB5	04/08/11	04/26/10	99.566	4.34
313396EE9	04/11/11	10/12/10	99.904	0.96
313396EF6	04/12/11	08/19/10	99.843	1.57
313396EG4	04/13/11	09/01/10	99.869	1.31
313396EH2	04/14/11	02/09/11	99.977	0.23
313396EJ8	04/15/11	08/20/10	99.841	1.59
313396EM1	04/18/11	10/13/10	99.901	0.99
313396EN9	04/19/11	06/23/10	99.700	3.00
313396EP4	04/20/11	06/24/10	99.700	3.00
313396EQ2	04/21/11	05/03/10	99.539	4.61
313396ER0	04/22/11	07/01/10	99.713	2.87
313396EU3	04/25/11	10/25/10	99.900	1.00
313396EV1	04/26/11	07/26/10	99.772	2.28
313396EW9	04/27/11	07/26/10	99.771	2.29
313396EX7	04/28/11	07/29/10	99.765	2.35
313396EY5	04/29/11	07/20/10	99.748	2.52
313396FB4	05/02/11	05/18/10	99.544	4.56
313396FC2	05/03/11	05/19/10	99.554	4.46
313396FD0	05/04/11	06/22/10	99.649	3.51
313396FE8	05/05/11	06/03/10	99.580	4.20
313396FF5	05/06/11	06/08/10	99.585	4.15
313396FJ7	05/09/11	11/08/10	99.910	0.90
313396FK4	05/10/11	06/11/10	99.593	4.07
313396FL2	05/11/11	06/17/10	99.617	3.83
313396FM0	05/12/11	05/20/10	99.544	4.56
313396FN8	05/13/11	05/19/10	99.541	4.59
313396FR9	05/16/11	08/03/10	99.762	2.38

## Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2011 Interest(Per \$1,000 Maturity Value)
313396FS7	05/17/11	06/23/10	99.626	3.74
313396FT5	05/18/11	08/05/10	99.762	2.38
313396FU2	05/19/11	08/26/10	99.815	1.85
313396FV0	05/20/11	07/21/10	99.731	2.69
313396FY4	05/23/11	09/27/10	99.848	1.52
313396FZ1	05/24/11	08/20/10	99.808	1.92
313396GA5	05/25/11	09/01/10	99.815	1.85
313396GB3	05/26/11	06/03/10	99.524	4.76
313396GC1	05/27/11	08/30/10	99.820	1.80
313396GG2	05/31/11	08/19/10	99.802	1.98
313396GH0	06/01/11	06/03/10	99.516	4.84
313396GJ6	06/02/11	07/08/10	99.662	3.38
313396GK3	06/03/11	06/14/10	99.567	4.33
313396GN7	06/06/11	06/16/10	99.556	4.44
313396GP2	06/07/11	06/16/10	99.555	4.45
313396GQ0	06/08/11	06/16/10	99.554	4.46
313396GR8	06/09/11	06/16/10	99.553	4.47
313396GS6	06/10/11	06/16/10	99.551	4.49
313396GV9	06/13/11	07/08/10	99.622	3.78
313396GW7	06/14/11	07/12/10	99.654	3.46
313396GX5	06/15/11	07/07/10	99.619	3.81
313396GY3	06/16/11	11/17/10	99.889	1.11
313396GZ0	06/17/11	07/20/10	99.677	3.23
313396HC0	06/20/11	06/21/10	99.560	4.40
313396HD8	06/21/11	07/08/10	99.613	3.87
313396HE6	06/22/11	08/02/10	99.712	2.88
313396HF3	06/23/11	10/05/10	99.841	1.59
313396HG1	06/24/11	07/12/10	99.634	3.66
313396HK2	06/27/11	12/27/10	99.879	1.21
313396HL0	06/28/11	07/16/10	99.672	3.28
313396HM8	06/29/11	07/01/10	99.556	4.44
313396HN6	06/30/11	07/01/10	99.555	4.45
313396HP1	07/01/11	07/01/10	99.554	4.46
313396HT3	07/05/11	07/22/10	99.669	3.31
313396HU0	07/06/11	08/19/10	99.759	2.41
313396HV8	07/07/11	07/20/10	99.648	3.52
313396HW6	07/08/11	07/19/10	99.646	3.54
313396HZ9	07/11/11	07/28/10	99.662	3.38
313396JA2	07/12/11	09/20/10	99.779	2.21
313396JB0	07/13/11	09/20/10	99.778	2.22
313396JC8	07/14/11	11/12/10	99.878	1.22
313396JD6	07/15/11	08/05/10	99.685	3.15
313396JG9	07/18/11	11/08/10	99.867	1.33
313396JH7	07/19/11	08/04/10	99.680	3.20
313396JJ3	07/20/11	12/07/10	99.863	1.37
313396JK0	07/21/11	12/03/10	99.859	1.41
313396JL8	07/22/11	08/19/10	99.747	2.53
313396JP9	07/25/11	11/29/10	99.822	1.78

## Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2011 Interest(Per \$1,000 Maturity Value)
313396JQ7	07/26/11	11/24/10	99.851	1.49
313396JR5	07/27/11	11/23/10	99.850	1.50
313396JS3	07/28/11	12/01/10	99.841	1.59
313396JT1	07/29/11	12/02/10	99.841	1.59
313396JW4	08/01/11	01/31/11	99.907	0.93
313396JX2	08/02/11	08/16/10	99.708	2.92
313396JY0	08/03/11	09/28/10	99.785	2.15
313396JZ7	08/04/11	08/18/10	99.708	2.92
313396KA0	08/05/11	08/16/10	99.705	2.95
313396KD4	08/08/11	02/07/11	99.904	0.96
313396KE2	08/09/11	09/02/10	99.725	2.75
313396KF9	08/10/11	09/10/10	99.731	2.69
313396KG7	08/11/11	09/20/10	99.738	2.62
313396KH5	08/12/11	09/01/10	99.722	2.78
313396KL6	08/15/11	08/16/10	99.666	3.34
313396KM4	08/16/11	11/04/10	99.842	1.58
313396KN2	08/17/11	11/10/10	99.852	1.48
313396KP7	08/18/11	11/05/10	99.841	1.59
313396KQ5	08/19/11	11/02/10	99.839	1.61
313396KT9	08/22/11	02/22/11	99.915	0.85
313396KU6	08/23/11	12/21/10	99.837	1.63
313396KV4	08/24/11	01/10/11	99.862	1.38
313396KW2	08/25/11	12/30/10	99.855	1.45
313396KX0	08/26/11	12/22/10	99.835	1.65
313396LA9	08/29/11	08/30/10	99.697	3.03
313396LB7	08/30/11	01/28/11	99.881	1.19
313396LC5	08/31/11	01/18/11	99.875	1.25
313396LD3	09/01/11	09/10/10	99.703	2.97
313396LE1	09/02/11	02/03/11	99.895	1.05
313396LJ0	09/06/11	09/09/10	99.698	3.02
313396LK7	09/07/11	09/09/10	99.698	3.02
313396LL5	09/08/11	09/09/10	99.697	3.03
313396LM3	09/09/11	01/04/11	99.842	1.58
313396LQ4	09/12/11	03/14/11	99.920	0.80
313396LR2	09/13/11	09/23/10	99.714	2.86
313396LS0	09/14/11	09/22/10	99.712	2.88
313396LT8	09/15/11	09/23/10	99.717	2.83
313396LU5	09/16/11	09/23/10	99.714	2.86
313396LX9	09/19/11	03/07/11	99.913	0.87
313396LY7	09/20/11	01/13/11	99.847	1.53
313396LZ4	09/21/11	02/23/11	99.901	0.99
313396MA8	09/22/11	02/11/11	99.895	1.05
313396MB6	09/23/11	01/10/11	99.836	1.64
313396ME0	09/26/11	03/28/11	99.912	0.88
313396MF7	09/27/11	04/20/11	99.947	0.53
313396MG5	09/28/11	10/22/10	99.782	2.18
313396MH3	09/29/11	10/07/10	99.742	2.58
313396MJ9	09/30/11	10/06/10	99.741	2.59

## Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2011 Interest(Per \$1,000 Maturity Value)
313396MM2	10/03/11	10/06/10	99.739	2.61
313396MN0	10/04/11	10/08/10	99.749	2.51
313396MP5	10/05/11	02/03/11	99.864	1.36
313396MQ3	10/06/11	03/22/11	99.912	0.88
313396MR1	10/07/11	10/19/10	99.745	2.55
313396MV2	10/11/11	04/11/11	99.929	0.71
313396MW0	10/12/11	03/14/11	99.906	0.94
313396MX8	10/13/11	01/21/11	99.831	1.69
313396MY6	10/14/11	12/01/10	99.771	2.29
313396NB5	10/17/11	04/18/11	99.928	0.72
313396NC3	10/18/11	11/05/10	99.788	2.12
313396ND1	10/19/11	10/27/10	99.782	2.18
313396NE9	10/20/11	11/18/10	99.767	2.33
313396NF6	10/21/11	11/03/10	99.795	2.05
313396NJ8	10/24/11	03/17/11	99.902	0.98
313396NK5	10/25/11	01/27/11	99.823	1.77
313396NL3	10/26/11	01/28/11	99.842	1.58
313396NM1	10/27/11	10/28/10	99.767	2.33
313396NN9	10/28/11	02/18/11	99.867	1.33
313396NR0	10/31/11	04/01/11	99.894	1.06
313396NS8	11/01/11	11/24/10	99.744	2.56
313396NT6	11/02/11	11/30/10	99.738	2.62
313396NU3	11/03/11	11/09/10	99.766	2.34
313396NV1	11/04/11	11/29/10	99.745	2.55
313396NY5	11/07/11	05/09/11	99.955	0.45
313396NZ2	11/08/11	04/18/11	99.926	0.74
313396PA5	11/09/11	11/10/10	99.762	2.38
313396PB3	11/10/11	06/10/11	99.958	0.42
313396PF4	11/14/11	11/16/10	99.748	2.52
313396PG2	11/15/11	11/18/10	99.739	2.61
313396PH0	11/16/11	03/17/11	99.892	1.08
313396PJ6	11/17/11	02/22/11	99.844	1.56
313396PK3	11/18/11	03/08/11	99.865	1.35
313396PN7	11/21/11	01/26/11	99.792	2.08
313396PP2	11/22/11	02/23/11	99.849	1.51
313396PQ0	11/23/11	05/05/11	99.950	0.50
313396PS6	11/25/11	07/05/11	99.968	0.32
313396PV9	11/28/11	05/31/11	99.936	0.64
313396PW7	11/29/11	12/01/10	99.647	3.53
313396PX5	11/30/11	12/02/10	99.698	3.02
313396PY3	12/01/11	12/02/10	99.697	3.03
313396PZ0	12/02/11	02/09/11	99.794	2.06
313396QC0	12/05/11	12/06/10	99.717	2.83
313396QD8	12/06/11	12/10/10	99.719	2.81
313396QE6	12/07/11	12/09/10	99.718	2.82
313396QF3	12/08/11	04/18/11	99.909	0.91
313396QG1	12/09/11	12/29/10	99.722	2.78
313396QK2	12/12/11	12/13/10	99.656	3.44



Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2011 Interest(Per \$1,000 Maturity Value)
-----	-----	-----	-----	-----
313396QL0	12/13/11	03/09/11	99.845	1.55
313396QM8	12/14/11	03/15/11	99.863	1.37
313396QN6	12/15/11	12/22/10	99.692	3.08
313396QP1	12/16/11	02/17/11	99.799	2.01
313396QS5	12/19/11	06/20/11	99.932	0.68
313396QT3	12/20/11	02/09/11	99.782	2.18
313396QU0	12/21/11	05/04/11	99.917	0.83
313396QV8	12/22/11	01/06/11	99.708	2.92
313396QW6	12/23/11	05/04/11	99.916	0.84
313396RA3	12/27/11	01/11/11	99.728	2.72
313396RB1	12/28/11	03/29/11	99.840	1.60
313396RC9	12/29/11	06/21/11	99.936	0.64
313396RD7	12/30/11	06/20/11	99.936	0.64

## Section III-F

FEDERAL AGRICULTURAL MORTGAGE CORPORATION  
Short-Term Obligations Issued at a  
Discount and Maturing in 2011

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2011 Interest(Per \$1,000 Maturity Value)
-----	-----	-----	-----	-----
31315KAC4	01/03/11	07/01/10	99.861	1.39
31315KAD2	01/04/11	10/08/10	99.954	0.46
31315KAE0	01/05/11	12/23/10	99.997	0.03
31315KAF7	01/06/11	04/20/10	99.746	2.54
31315KAG5	01/07/11	01/14/10	99.632	3.68
31315KAK6	01/10/11	01/07/11	99.999	0.01
31315KAL4	01/11/11	10/14/10	99.956	0.44
31315KAM2	01/12/11	10/12/10	99.951	0.49
31315KAN0	01/13/11	01/20/10	99.632	3.68
31315KAP5	01/14/11	10/21/10	99.955	0.45
31315KAT7	01/18/11	10/22/10	99.954	0.46
31315KAU4	01/19/11	11/01/10	99.956	0.44
31315KAV2	01/20/11	10/29/10	99.956	0.44
31315KAW0	01/21/11	12/30/10	99.995	0.05
31315KAZ3	01/24/11	12/15/10	99.983	0.17
31315KBA7	01/25/11	12/29/10	99.993	0.08
31315KBB5	01/26/11	11/19/10	99.968	0.32
31315KBC3	01/27/11	01/06/11	99.991	0.09
31315KBD1	01/28/11	01/29/10	99.636	3.64
31315KBG4	01/31/11	01/26/11	99.998	0.02
31315KBH2	02/01/11	08/26/10	99.907	0.93
31315KBJ8	02/02/11	01/11/11	99.989	0.11
31315KBK5	02/03/11	01/10/11	99.988	0.12
31315KBL3	02/04/11	01/06/11	99.986	0.14
31315KBP4	02/07/11	11/10/10	99.953	0.47
31315KBS8	02/10/11	02/17/10	99.602	3.98
31315KBT6	02/11/11	01/19/11	99.989	0.11
31315KBW9	02/14/11	01/20/11	99.987	0.13
31315KBX7	02/15/11	01/18/11	99.985	0.15
31315KBY5	02/16/11	01/27/11	99.990	0.10
31315KBZ2	02/17/11	11/09/10	99.947	0.53
31315KCE8	02/22/11	02/23/10	99.585	4.15
31315KCF5	02/23/11	01/25/11	99.986	0.14
31315KCG3	02/24/11	02/26/10	99.587	4.13
31315KCL2	02/28/11	12/28/10	99.971	0.29
31315KCM0	03/01/11	12/08/10	99.959	0.41
31315KCP3	03/03/11	01/24/11	99.981	0.19
31315KCQ1	03/04/11	12/14/10	99.958	0.42
31315KCT5	03/07/11	02/15/11	99.992	0.08
31315KCW8	03/10/11	12/10/10	99.953	0.48
31315KCX6	03/11/11	02/10/11	99.988	0.12
31315KDA5	03/14/11	02/17/11	99.990	0.10
31315KDB3	03/15/11	06/21/10	99.726	2.74
31315KDC1	03/16/11	12/10/10	99.949	0.51

## Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2011 Interest(Per \$1,000 Maturity Value)
31315KDD9	03/17/11	02/10/11	99.984	0.16
31315KDE7	03/18/11	06/10/10	99.707	2.93
31315KDH0	03/21/11	03/18/11	99.999	0.01
31315KDK3	03/23/11	03/01/11	99.990	0.10
31315KDL1	03/24/11	12/23/10	99.949	0.51
31315KDM9	03/25/11	04/29/10	99.533	4.67
31315KDQ0	03/28/11	06/10/10	99.677	3.23
31315KDS6	03/30/11	06/16/10	99.689	3.11
31315KDT4	03/31/11	03/04/11	99.988	0.12
31315KDU1	04/01/11	05/20/10	99.614	3.86
31315KDX5	04/04/11	12/28/10	99.946	0.54
31315KDY3	04/05/11	03/01/11	99.983	0.17
31315KDZ0	04/06/11	07/09/10	99.729	2.71
31315KEA4	04/07/11	12/29/10	99.945	0.55
31315KEB2	04/08/11	01/31/11	99.966	0.34
31315KEF3	04/12/11	01/12/11	99.950	0.50
31315KEG1	04/13/11	10/04/10	99.883	1.17
31315KEJ5	04/15/11	06/10/10	99.644	3.56
31315KEM8	04/18/11	04/15/11	99.999	0.01
31315KEQ9	04/21/11	01/10/11	99.944	0.56
31315KEX4	04/28/11	01/28/11	99.953	0.48
31315KFB1	05/02/11	03/28/11	99.990	0.10
31315KFC9	05/03/11	02/17/11	99.967	0.33
31315KFD7	05/04/11	03/31/11	99.990	0.10
31315KFE5	05/05/11	02/09/11	99.955	0.45
31315KFF2	05/06/11	02/25/11	99.969	0.31
31315KFK1	05/10/11	04/13/11	99.995	0.05
31315KFM7	05/12/11	02/10/11	99.952	0.48
31315KFN5	05/13/11	04/19/11	99.995	0.05
31315KFR6	05/16/11	04/15/11	99.993	0.07
31315KFY1	05/23/11	04/12/11	99.990	0.10
31315KGA2	05/25/11	05/28/10	99.467	5.33
31315KGB0	05/26/11	04/29/11	99.995	0.05
31315KGC8	05/27/11	05/06/11	99.998	0.02
31315KGG9	05/31/11	07/09/10	99.647	3.53
31315KGH7	06/01/11	09/09/10	99.794	2.06
31315KGJ3	06/02/11	03/01/11	99.956	0.44
31315KGK0	06/03/11	04/28/11	99.992	0.08
31315KGN4	06/06/11	05/05/11	99.996	0.04
31315KGP9	06/07/11	06/09/10	99.456	5.44
31315KGQ7	06/08/11	05/03/11	99.994	0.06
31315KGS3	06/10/11	03/29/11	99.974	0.26
31315KGV6	06/13/11	05/16/11	99.996	0.04
31315KGW4	06/14/11	12/02/10	99.865	1.35
31315KGX2	06/15/11	03/25/11	99.968	0.32
31315KGY0	06/16/11	03/07/11	99.952	0.48
31315KHE3	06/22/11	06/22/10	99.523	4.77
31315KHF0	06/23/11	08/26/10	99.766	2.34

## Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2011 Interest(Per \$1,000 Maturity Value)
31315KHG8	06/24/11	06/25/10	99.535	4.65
31315KHK9	06/27/11	12/30/10	99.881	1.19
31315KHM5	06/29/11	12/27/10	99.882	1.18
31315KHN3	06/30/11	07/09/10	99.575	4.25
31315KHP8	07/01/11	07/01/10	99.523	4.77
31315KHT0	07/05/11	04/01/11	99.958	0.42
31315KHU7	07/06/11	04/04/11	99.972	0.28
31315KHV5	07/07/11	06/08/11	99.994	0.06
31315KJA9	07/12/11	10/20/10	99.809	1.91
31315KJC5	07/14/11	10/21/10	99.808	1.92
31315KJG6	07/18/11	04/20/11	99.973	0.27
31315KJH4	07/19/11	06/15/11	99.992	0.08
31315KJK7	07/21/11	04/12/11	99.967	0.33
31315KJL5	07/22/11	04/25/11	99.973	0.27
31315KJQ4	07/26/11	06/21/11	99.993	0.07
31315KJR2	07/27/11	07/28/10	99.596	4.04
31315KJS0	07/28/11	11/08/10	99.833	1.67
31315KJT8	07/29/11	05/23/11	99.987	0.13
31315KJW1	08/01/11	08/06/10	99.630	3.70
31315KJX9	08/02/11	06/29/11	99.995	0.05
31315KJZ4	08/04/11	07/06/11	99.997	0.03
31315KKA7	08/05/11	07/01/11	99.994	0.06
31315KKD1	08/08/11	06/13/11	99.988	0.12
31315KKE9	08/09/11	05/06/11	99.982	0.18
31315KKG4	08/11/11	05/16/11	99.981	0.19
31315KKH2	08/12/11	07/15/11	99.996	0.04
31315KKL3	08/15/11	05/20/11	99.978	0.22
31315KKM1	08/16/11	06/10/11	99.981	0.19
31315KKN9	08/17/11	07/11/11	99.994	0.06
31315KKP4	08/18/11	06/10/11	99.983	0.17
31315KKQ2	08/19/11	07/15/11	99.995	0.05
31315KKW9	08/25/11	07/20/11	99.995	0.05
31315KKX7	08/26/11	08/03/11	99.994	0.06
31315KLA6	08/29/11	07/27/11	99.994	0.06
31315KLB4	08/30/11	07/28/11	99.994	0.06
31315KMF4	09/27/11	08/31/11	99.996	0.04
31315KMN7	10/04/11	09/08/11	99.995	0.05
31315KMQ0	10/06/11	09/12/11	99.997	0.03
31315KMOV9	10/11/11	09/27/11	99.998	0.02
31315KMW7	10/12/11	09/15/11	99.997	0.03
31315KMX5	10/13/11	09/14/11	99.997	0.03
31315KNN6	10/28/11	10/04/11	99.997	0.03
31315KNR7	10/31/11	10/05/11	99.997	0.03
31315KNZ9	11/08/11	09/27/11	99.995	0.05
31315KPB0	11/10/11	10/14/11	99.996	0.04
31315KPG9	11/15/11	10/07/11	99.996	0.04
31315KPH7	11/16/11	10/14/11	99.995	0.05
31315KPN4	11/21/11	10/24/11	99.997	0.03

## Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2011 Interest(Per \$1,000 Maturity Value)
31315KPV6	11/28/11	11/23/11	99.999	0.01
31315KPW4	11/29/11	10/27/11	99.995	0.05
31315KPY0	12/01/11	09/01/11	99.985	0.15
31315KPZ7	12/02/11	09/15/11	99.985	0.15
31315KQF0	12/08/11	09/21/11	99.985	0.15
31315KQL7	12/13/11	11/30/11	99.998	0.02
31315KQM5	12/14/11	09/15/11	99.983	0.17
31315KQN3	12/15/11	09/20/11	99.986	0.14
31315KQT0	12/20/11	09/20/11	99.982	0.18
31315KQU7	12/21/11	09/21/11	99.985	0.15
31315KQV5	12/22/11	09/28/11	99.986	0.14
31315KRA0	12/27/11	09/28/11	99.985	0.15

## Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2011 Interest(Per \$1,000 Maturity Value)
31315KBQ2	02/08/11	02/07/11	99.9997	0.003
31315KBR0	02/09/11	02/08/11	99.9997	0.003
31315KCA6	02/18/11	02/17/11	99.9997	0.003
31315KCH1	02/25/11	02/24/11	99.9998	0.002
31315KCN8	03/02/11	03/01/11	99.9997	0.003
31315KCU2	03/08/11	03/07/11	99.9998	0.002
31315KCV0	03/09/11	03/08/11	99.9998	0.002
31315KDJ6	03/22/11	03/21/11	99.9997	0.003
31315KDR8	03/29/11	03/28/11	99.9999	0.001
31315KEE6	04/11/11	04/08/11	99.9996	0.004
31315KEH9	04/14/11	04/13/11	99.9999	0.001
31315KEN6	04/19/11	04/18/11	99.9999	0.001
31315KEP1	04/20/11	04/19/11	99.9999	0.001
31315KEU0	04/25/11	04/21/11	99.9996	0.004
31315KEV8	04/26/11	04/25/11	99.9999	0.001
31315KEW6	04/27/11	04/26/11	99.9999	0.001
31315KEY2	04/29/11	04/28/11	99.9999	0.001
31315KFJ4	05/09/11	05/06/11	99.9997	0.003
31315KFL9	05/11/11	05/10/11	99.9999	0.001
31315KFS4	05/17/11	05/16/11	99.9999	0.001
31315KFT2	05/18/11	05/17/11	99.9999	0.001

## Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2011 Interest(Per \$1,000 Maturity Value)
31315KFU9	05/19/11	05/18/11	99.9999	0.001
31315KFV7	05/20/11	05/19/11	99.9998	0.002
31315KFZ8	05/24/11	05/23/11	99.9999	0.001
31315KGR5	06/09/11	06/08/11	99.9999	0.001
31315KGZ7	06/17/11	06/16/11	99.9999	0.001
31315KHC7	06/20/11	06/17/11	99.9995	0.005
31315KHD5	06/21/11	06/20/11	99.9999	0.001
31315KHL7	06/28/11	06/27/11	99.9999	0.001
31315KHW3	07/08/11	07/07/11	99.9999	0.001
31315KHZ6	07/11/11	07/08/11	99.9997	0.003
31315KJB7	07/13/11	07/12/11	99.9999	0.001
31315KJD3	07/15/11	07/14/11	99.9999	0.001
31315KJJ0	07/20/11	07/19/11	99.9999	0.001
31315KJP6	07/25/11	07/22/11	99.9997	0.003
31315KJY7	08/03/11	08/02/11	99.9999	0.001
31315KKF6	08/10/11	08/09/11	99.9999	0.001
31315KKT6	08/22/11	08/18/11	99.9996	0.004
31315KKU3	08/23/11	08/22/11	99.9999	0.001
31315KKV1	08/24/11	08/23/11	99.9999	0.001
31315KLC2	08/31/11	08/30/11	99.9999	0.001
31315KLD0	09/01/11	08/31/11	99.9999	0.001
31315KLE8	09/02/11	09/01/11	99.9999	0.001
31315KLJ7	09/06/11	09/02/11	99.9996	0.004
31315KLK4	09/07/11	09/06/11	99.9999	0.001
31315KLL2	09/08/11	09/07/11	99.9999	0.001
31315KLM0	09/09/11	09/08/11	99.9999	0.001
31315KLQ1	09/12/11	09/09/11	99.9997	0.003
31315KLR9	09/13/11	09/12/11	99.9999	0.001
31315KLS7	09/14/11	09/13/11	99.9999	0.001
31315KLT5	09/15/11	09/14/11	99.9999	0.001
31315KLU2	09/16/11	09/15/11	99.9999	0.001
31315KLX6	09/19/11	09/16/11	99.9997	0.003
31315KLY4	09/20/11	09/19/11	99.9999	0.001
31315KLZ1	09/21/11	09/20/11	99.9999	0.001
31315KMA5	09/22/11	09/21/11	99.9999	0.001
31315KMB3	09/23/11	09/22/11	99.9999	0.001
31315KME7	09/26/11	09/23/11	99.9997	0.003
31315KMG2	09/28/11	09/27/11	99.9999	0.001
31315KMH0	09/29/11	09/28/11	99.9999	0.001
31315KMJ6	09/30/11	09/29/11	99.9999	0.001
31315KMM9	10/03/11	09/30/11	99.9997	0.003
31315KMP2	10/05/11	10/04/11	99.9999	0.001
31315KMR8	10/07/11	10/06/11	99.9999	0.001
31315KMY3	10/14/11	10/13/11	99.9999	0.001
31315KNB2	10/17/11	10/14/11	99.9997	0.003
31315KNC0	10/18/11	10/17/11	99.9999	0.001
31315KND8	10/19/11	10/18/11	99.9999	0.001

## Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2011 Interest(Per \$1,000 Maturity Value)
-----	-----	-----	-----	-----
31315KNE6	10/20/11	10/19/11	99.9999	0.001
31315KNF3	10/21/11	10/20/11	99.9999	0.001
31315KNJ5	10/24/11	10/21/11	99.9997	0.003
31315KNK2	10/25/11	10/24/11	99.9999	0.001
31315KNL0	10/26/11	10/25/11	99.9999	0.001
31315KNM8	10/27/11	10/26/11	99.9999	0.001
31315KNS5	11/01/11	10/31/11	99.9999	0.001
31315KNT3	11/02/11	11/01/11	99.9999	0.001
31315KNU0	11/03/11	11/02/11	99.9999	0.001
31315KNV8	11/04/11	11/01/11	99.9996	0.004
31315KNY2	11/07/11	11/04/11	99.9997	0.003
31315KPA2	11/09/11	11/08/11	99.9999	0.001
31315KPF1	11/14/11	11/10/11	99.9996	0.004
31315KPJ3	11/17/11	11/16/11	99.9999	0.001
31315KPK0	11/18/11	11/17/11	99.9999	0.001
31315KPP9	11/22/11	11/21/11	99.9999	0.001
31315KPQ7	11/23/11	11/22/11	99.9999	0.001
31315KPX2	11/30/11	11/29/11	99.9999	0.001
31315KQC7	12/05/11	12/02/11	99.9997	0.003
31315KQD5	12/06/11	12/05/11	99.9999	0.001
31315KQE3	12/07/11	12/06/11	99.9999	0.001
31315KQG8	12/09/11	12/08/11	99.9999	0.001
31315KQK9	12/12/11	12/09/11	99.9997	0.003