

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 2014 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 1/1/14	Daily OID per \$1,000 of Maturity Value for Each Accrual Period			OID per \$1,000 of Maturity Value for Calendar Year	
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							2014 1st Period	2014 2nd 2015 1st	2015 2nd Period	2014	2015
Fannie Mae	313586QR3	07/05/84	07/05/14	3.625	0.000	910.69	0.286802			53.06	
Fannie Mae	313586RC5	10/09/84	10/09/19	3.200	0.000	535.48	0.156936	0.173154	0.190526	58.64	64.66
Sallie Mae	863871AM1	10/03/84	10/03/22	2.734	0.000	409.46	0.116052	0.127582	0.139874	43.40	47.67

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 2014 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 1/1/14	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2014 1st Period	2014 2nd Period	2014 3rd 2015 1st	2015 2nd Period	2015 3rd Period	2014	2015
ABN Amro Bank N.V.	00079FBH4	07/16/03	01/16/14	100.000	0.000	4.1274		0.172505					2.59	
ABN Amro Bank N.V.	00079FHN5	01/13/05	01/13/20	100.000	VARIES	4.7500		0.131766	0.132158	0.132560	0.132971	0.133066	47.64	47.88
Adams 12 Five Star SCH	006449EC2	12/22/11	12/15/14	94.659	0.000	1.8500	35.97	0.050452	0.050919				17.44	
Adams 12 Five Star SCH	006449ED0	12/22/11	12/15/15	91.478	0.000	2.2501	42.41	0.059769	0.060442	0.061122	0.061809		21.66	21.15
Advanced Medical Optics	00763MAF5	06/22/04	07/15/24	100.000	VARIES	7.7883		0.359264	0.369793	0.380645	0.391918	0.403631	134.78	142.88
Advanced Medical Optics	00763MAG3	06/22/04	07/15/24	100.000	VARIES	7.7883		0.359264	0.369793	0.380645	0.391918	0.403631	134.78	142.88
Advanced Medical Optics	00763MAK4	06/13/06	08/01/26	100.000	VARIES	7.9982		0.314142	0.328530	0.332566	0.347222	0.350915	120.08	126.85
Advanced Medical Optics	00763MAL2	06/13/06	08/01/26	100.000	VARIES	7.9982		0.314142	0.328530	0.332566	0.347222	0.350915	120.08	126.85
Alliant Techsystems Inc.	018804AJ3	08/13/04	08/15/24*	100.000	VARIES	N/A		0.288117	0.295259	0.302651			67.34*	
Alliant Techsystems Inc.	018804AK0	08/13/04	08/15/24*	100.000	VARIES	N/A		0.288117	0.295259	0.302651			67.34*	
Alza Corporation	022615AC2	07/14/94	07/14/14	35.471	0.000	5.2499	617.91	0.138468	0.142103				27.38	
American Medical Systems	02744MAA6	06/27/06	07/01/36	100.000	VARIES	9.1005		0.405133	0.418956	0.433407	0.448517		148.34	158.75
American Medical Systems	02744MAB4	09/21/09	09/15/41	103.658	VARIES	14.0090		0.612351	0.647461	0.685030	0.725230	0.768246	234.47	262.67
Amgen Inc.	031162AK6	03/01/05	03/01/32	72.947	VARIES	4.4729		0.132008	0.134961	0.137979	0.141065	0.144220	48.77	50.98
Anixter, Inc.	035287AC5	03/11/09	03/15/14	92.625	10.000	12.0007	69.87	0.052430					3.88	
Anoka CNTY HSG & REDEV	03622CAA3	12/15/10	05/01/17	97.561	8.000	8.5032	10.05	0.010444	0.010888	0.011351	0.011834	0.012337	3.89	4.23
Anoka City, MN	03633CAA0	11/30/11	11/01/16	97.000	6.750	7.4901	11.43	0.016489	0.017107	0.017747	0.018412	0.019102	6.12	6.59
Anoka City, MN	03633CAB8	11/30/11	11/01/15	97.000	6.500	7.3954	14.92	0.021511	0.022306	0.023131	0.023986		7.98	7.09
Apria Healthcare Group	037933AA6	08/20/03	09/01/33	100.000	VARIES	8.6241		0.430959	0.444989	0.459623	0.474889	0.490813	161.11	171.96
Apria Healthcare Group	037933AB4	08/20/03	09/01/33	100.000	VARIES	8.6241		0.430959	0.444989	0.459623	0.474889	0.490813	161.11	171.96
Ardagh MP Holdings Inc.	03968XAA9	01/26/12	10/15/20	96.356	9.125	9.7549	5.70	0.008984	0.009422	0.009881	0.010363	0.010869	3.38	3.72
Ares Capital Corporation	04010LAK9	07/19/13	01/15/19	98.500	4.375	4.6881	1.09	0.006744	0.006899	0.007061	0.007226	0.007395	2.51	2.63
Republic of Argentina	040114BD1	03/01/99	03/01/29	75.576	8.875	N/A		0.025170	0.025167	0.025165	0.025162	0.025159	9.06	9.06
Republic of Argentina	040114GA2	06/15/00	06/15/15	91.700	11.750	13.0226	66.62	0.029257	0.031162	0.033191			10.94	5.44
Republic of Argentina	040114GB0	07/21/00	07/21/30	80.144	10.250	12.8669	20.98	0.008726	0.009288	0.009885	0.010521	0.011198	3.43	3.88
Republic of Argentina	040114GG9	06/19/01	06/19/18	75.375	0.000	N/A		0.691805	0.694124	0.704530	0.707727	0.715301	253.10	257.88
Republic of Argentina	040114GH7	06/19/01	06/19/31	75.250	12.000	N/A		0.600649	0.598099	0.602175	0.599726	0.600628	218.79	219.33
Aelington Indpt SD, TX	041826F78	06/26/13	02/15/15	99.111	0.000	0.5458	2.79	0.014711	0.014996	0.014792			5.43	.67
Armstrong Cnty Ind Dev	04233KAB2	07/29/99	08/20/34	6.955	0.000	7.7498	138.72	0.043606	0.045295	0.047050	0.048874	0.050767	16.45	17.75
BRE Properties, Inc.	05564EBM7	04/04/14	01/15/23	94.166	3.375	4.1753			0.015466	0.015648	0.015974	0.016308	4.16	5.80
BNP Paribas	05567LA31	09/30/09	03/30/15	100.000	0.000	3.2105		0.101300	0.102927	0.104579			37.06	9.31
BNP Paribas	05567LB55	10/30/09	04/29/15	100.000	0.000	3.2308		0.102011	0.103659	0.105333			37.23	12.43
BNP Paribas	05567LD53	03/03/10	03/03/15	100.000	0.000	3.0717		0.094934	0.096392	0.097873			34.79	6.07
BNP Paribas	05567LE52	02/01/10	07/31/15	100.000	0.000	3.0492		0.092111	0.095066	0.094941	0.097987		34.59	20.58
BNP Paribas	05567LH67	04/30/10	10/30/15	100.000	0.000	0.3103		0.008714	0.008727	0.008741	0.008754		3.14	2.62

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SECTION I-B

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								2014 1st	2014 2nd	2014 3rd	2015 2nd	2015 3rd	2014	2015
								Period	Period	Period	Period	Period		
BNP Paribas	05567LYH4	03/31/09	03/31/14	100.000	0.000	2.9595		0.093829					8.35	
BNP Paribas	05567LYQ4	04/30/09	04/30/15	100.000	0.000	2.9447		0.093299	0.094673	0.096067			34.00	11.43
BNP Paribas	05567LZA8	05/27/09	05/27/14	100.000	0.000	3.6129		0.117905					17.21	
BNP Paribas	05567LZQ3	08/31/09	08/29/14	100.000	0.000	3.1719		0.098275	0.100382				23.97	
Ball Corporation	058498AN6	08/20/09	09/01/19*	97.414	7.375	7.7505	8.90	0.006611					.06*	
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		0.173625					25.52	
Bank of America Corp.	06048UAD6	05/30/08	05/30/14	100.000	0.000	4.9682		0.180768					26.93	
Bank of America Corp.	06048UAE4	05/30/08	05/30/14	100.000	0.000	4.8414		0.174960					26.07	
Bank of America Corp.	06048UCT9	01/30/09	01/30/15	100.000	0.000	4.1274		0.137790	0.140634	0.143536			50.98	4.16
Bank of America Corp.	06048UCU6	01/30/09	01/30/15	100.000	0.000	4.0392		0.134322	0.137035	0.139802			49.67	4.05
Bank of America Corp.	06048WAH3	09/28/09	09/27/24*	100.000	VARIES	5.4085		0.151149	0.150699				40.12*	
Bank of America Corp.	06048WAJ9	10/21/09	10/21/14	100.000	1.000	4.6199		0.148489	0.151277				43.56	
Bank of America Corp.	06048WAN0	01/13/10	01/13/25*	100.000	VARIES	5.4890		0.145043					1.74*	
Bank of America Corp.	06048WAU4	02/22/10	02/22/17	100.000	VARIES	4.7710		0.134697	0.134736	0.134537	0.134334	0.134002	48.48	48.33
Bank of America Corp.	06048WBD1	03/19/10	03/19/20	100.000	VARIES	5.5724		0.157318	0.157570	0.157613	0.157657	0.157520	56.71	56.74
Bank of America Corp.	06048WBG4	04/01/10	04/01/15	100.000	0.500	4.3270		0.137380	0.140052	0.142781			50.42	12.85
Bank of America Corp.	06048WBN9	04/13/10	04/13/17	100.000	VARIES	5.0917		0.144875	0.144843	0.144508	0.144164	0.143566	52.12	51.89
Bank of America Corp.	06048WBP4	04/28/10	04/28/15	100.000	0.500	4.1699		0.131676	0.134132	0.136639			48.16	15.99
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.	06048WBT6	05/03/10	05/03/17	100.000	VARIES	4.8505		0.137191	0.137118	0.136914	0.136704	0.136302	49.36	49.22
Bank of America Corp.	06048WCB4	05/28/10	05/28/30	100.000	VARIES	5.5513		0.131479	0.131908	0.132350	0.132804	0.133270	47.44	47.76
Bank of America Corp.	06048WCC2	05/28/10	05/28/20	100.000	VARIES	5.2405		0.147699	0.147899	0.147935	0.147973	0.147847	53.22	53.26
Bank of America Corp.	06048WCJ7	06/24/10	06/24/30	100.000	VARIES	5.5091		0.139494	0.139751	0.140015	0.140286	0.140565	50.27	50.46
Bank of America Corp.	06048WCQ1	06/29/10	06/29/20	100.000	VARIES	5.5309		0.156070	0.156266	0.156274	0.156281	0.156141	56.22	56.26
Bank of America Corp.	06048WCS7	07/12/10	07/12/30	100.000	VARIES	5.8002		0.148542	0.148764	0.148992	0.149227	0.149469	53.59	53.76
Bank of America Corp.	06048WCU2	06/28/10	06/28/30	100.000	VARIES	5.8695		0.153689	0.153860	0.154037	0.154219	0.154407	55.36	55.49
Bank of America Corp.	06048WCY4	08/12/10	08/12/30	100.000	VARIES	5.3993		0.137746	0.137970	0.138201	0.138437	0.138680	49.69	49.86
Bank of America Corp.	06048WDG2	08/17/10	08/17/20	100.000	VARIES	2.4229		0.007580	0.007672	0.007765	0.007859	0.007954	2.77	2.83
Bank of America Corp.	06048WDJ6	08/18/10	08/18/17	100.000	VARIES	2.2826		0.007169	0.007251	0.007334	0.007417	0.007502	2.62	2.68
Bank of America Corp.	06048WDK3	08/25/10	08/25/20	100.000	VARIES	2.3834		0.007847	0.007941	0.008036	0.008131	0.008228	2.87	2.93
Bank of America Corp.	06048WDM9	09/03/10	09/03/20	100.000	VARIES	2.5928		0.012822	0.012988	0.013157	0.013327	0.013500	4.69	4.81
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		0.008255	0.008331	0.008408	0.008486		3.00	2.09
Bank of America Corp.	06048WDT4	09/23/10	09/23/30	100.000	VARIES	5.3198		0.137018	0.137217	0.137420	0.137630	0.137844	49.40	49.55
Bank of America Corp.	06048WDU1	09/08/10	09/08/20	100.000	VARIES	2.4733		0.013643	0.013811	0.013982	0.014155	0.014330	4.98	5.10
Bank of America Corp.	06048WDW7	09/28/10	09/28/20	100.000	VARIES	2.6604		0.014093	0.014281	0.014471	0.014663	0.014858	5.14	5.28
Bank of America Corp.	06048WDZ0	09/28/10	09/28/20	100.000	VARIES	2.4632		0.009904	0.010026	0.010150	0.010275	0.010400	3.61	3.70
Bank of America Corp.	06048WEB2	09/28/10	09/28/20	100.000	VARIES	2.6493		0.014079	0.014265	0.014454	0.014646	0.014840	5.14	5.27
Bank of America Corp.	06048WEC0	09/28/10	09/28/15	100.000	VARIES	1.9786		0.013051	0.013180	0.013310	0.013441		4.75	3.58

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SECTION I-B

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								2014 1st	2014 2nd	2014 3rd	2015 2nd	2015 3rd	2014	2015
								Period	Period	Period	Period	Period		
Bank of America Corp.	06048WEE6	10/14/10	10/15/30	100.000	VARIES	5.2016		0.130554	0.130814	0.131080	0.131354	0.131635	47.09	47.28
Bank of America Corp.	06048WEJ5	11/19/10	11/19/30	100.000	VARIES	5.6998		0.144589	0.144834	0.145086	0.145345	0.145611	52.12	52.30
Bank of America Corp.	06048WEL0	11/18/10	11/18/20	100.000	VARIES	2.5529		0.012627	0.012788	0.012952	0.013117	0.013284	4.59	4.71
Bank of America Corp.	06048WEP1	11/19/10	11/19/20	100.000	VARIES	2.4291		0.018044	0.018263	0.018485	0.018709	0.018936	6.55	6.71
Bank of America Corp.	06048WEQ9	11/30/10	11/30/20	100.000	VARIES	1.9846		0.009306	0.009398	0.009491	0.009585	0.009680	3.37	3.44
Bank of America Corp.	06048WER7	12/03/10	12/03/15	100.000	VARIES	1.8507		0.008053	0.008127	0.008203	0.008279		2.92	2.74
Bank of America Corp.	06048WES5	12/01/10	12/01/20	100.000	VARIES	2.5893		0.009496	0.009619	0.009743	0.009870	0.010000	3.45	3.54
Bank of America Corp.	06048WET3	12/15/10	12/15/30	100.000	VARIES	5.9911		0.149544	0.149837	0.150138	0.150449	0.150768	53.90	54.12
Bank of America Corp.	06048WEX4	12/10/10	12/10/20	100.000	VARIES	2.5961		0.009418	0.009540	0.009664	0.009789	0.009916	3.42	3.51
Bank of America Corp.	06048WEY2	01/13/11	01/13/31	100.000	VARIES	5.1716		0.135589	0.135733	0.135882	0.136034	0.136190	48.89	49.00
Bank of America Corp.	06048WFA3	01/14/11	01/14/21	100.000	VARIES	5.4019		0.149267	0.149310	0.149355	0.149400	0.149447	53.76	53.79
Bank of America Corp.	06048WFC9	01/31/11	01/31/17	100.000	0.000	4.4000		0.136273	0.139271	0.142335	0.145466	0.148667	50.51	52.76
Bank of America Corp.	06048WFE5	02/18/11	02/18/21	100.000	VARIES	5.5089		0.152366	0.152402	0.152439	0.152477	0.152516	54.87	54.90
Bank of America Corp.	06048WFG0	02/24/11	02/24/31	100.000	VARIES	5.9293		0.158205	0.158314	0.158425	0.158540	0.158658	57.00	57.08
Bank of America Corp.	06048WFGJ4	03/04/11	03/04/31	100.000	VARIES	5.6398		0.148543	0.148682	0.148825	0.148972	0.149123	53.53	53.64
Bank of America Corp.	06048WFK1	02/25/11	02/25/21	100.000	VARIES	5.2649		0.145308	0.145360	0.145413	0.145468	0.145524	52.33	52.37
Bank of America Corp.	06048WFM7	03/11/11	03/11/21	100.000	VARIES	5.0284		0.142508	0.142351	0.142189	0.142024	0.141854	51.24	51.12
Bank of America Corp.	06048WFT2	03/31/11	03/31/21	100.000	VARIES	5.2101		0.146042	0.145969	0.145894	0.145818	0.145739	52.55	52.49
Bank of America Corp.	06048WFU9	03/29/11	03/29/21	100.000	VARIES	N/A		0.008951	0.009055	0.009160	0.009266	0.009373	3.26	3.34
Bank of America Corp.	06048WFW5	04/12/11	04/12/21	100.000	VARIES	5.3401		0.149333	0.149278	0.149222	0.149164	0.149104	53.74	53.70
Bank of America Corp.	06048WGC8	05/27/11	05/27/31	100.000	VARIES	5.1374		0.133273	0.133442	0.133616	0.133794	0.133977	48.02	48.15
Bank of America Corp.	06048WGE4	06/14/11	06/14/21	100.000	VARIES	2.2369		0.060041	0.060170	0.060300	0.060432	0.060566	21.64	21.74
Bank of America Corp.	06048WGF1	06/16/11	06/16/23	100.000	VARIES	4.8973		0.135840	0.135849	0.135857	0.135866	0.135875	48.90	48.91
Bank of America Corp.	06048WGG9	06/27/11	06/27/31	100.000	VARIES	5.5241		0.143847	0.144014	0.144185	0.144360	0.144541	51.82	51.94
Bank of America Corp.	06048WGN4	07/07/11	07/07/21	100.000	VARIES	5.1061		0.141976	0.141969	0.141962	0.141954	0.141947	51.11	51.10
Bank of America Corp.	06048WGP9	06/28/11	06/28/21	100.000	VARIES	2.3482		0.014050	0.014215	0.014382	0.014551	0.014722	5.09	5.21
Bank of America Corp.	06048WQG7	07/14/11	07/14/31	100.000	VARIES	5.5581		0.144620	0.144781	0.144947	0.145118	0.145293	52.15	52.27
Bank of America Corp.	06048WGR5	07/14/11	07/14/23	100.000	VARIES	5.1475		0.142239	0.142268	0.142298	0.142329	0.142360	51.22	51.24
Bank of America Corp.	06048WGU8	07/14/11	07/14/26	100.000	VARIES	5.3899		0.143073	0.143252	0.143437	0.143627	0.143822	51.60	51.74
Bank of America Corp.	06048WGW7	08/15/11	08/15/31	100.000	VARIES	5.2773		0.136923	0.137087	0.137255	0.137428	0.137606	49.37	49.49
Bank of America Corp.	06048WHA1	08/15/11	08/15/23	100.000	VARIES	4.7456		0.131328	0.131348	0.131368	0.131389	0.131410	47.29	47.30
Bank of America Corp.	06048WHF0	08/26/11	08/26/31	100.000	VARIES	5.0293		0.129479	0.129657	0.129839	0.130026	0.130218	46.69	46.82
Bank of America Corp.	06048WHN3	09/30/11	09/30/31	100.000	VARIES	5.3141		0.136482	0.136670	0.136863	0.137062	0.137266	49.20	49.34
Bank of America Corp.	06048WJA9	11/04/11	11/04/31	100.000	VARIES	5.9879		0.156481	0.156637	0.156798	0.156963	0.157133	56.38	56.50
Bank of America Corp.	06048WJB7	11/02/11	11/02/15	100.000	VARIES	5.3627		0.149339	0.149249	0.149157	0.149062		53.74	44.88
Bank of America Corp.	06048WKB5	01/13/12	01/13/14	100.000	0.000	4.4917		0.133369					1.60	
Bank of America Corp.	06048WKE9	02/15/12	02/15/32	100.000	VARIES	5.9033		0.156958	0.155032	0.153868	0.152671	0.152258	55.74	54.96
Bank of America Corp.	06048WKG4	01/31/12	01/31/32	100.000	VARIES	5.8092		0.152997	0.153126	0.153259	0.153396	0.153537	55.14	55.24
Bank of America Corp.	06048WKR0	02/23/12	02/23/32	100.000	VARIES	5.1903		0.141577	0.141619	0.141663	0.141708	0.141754	50.99	51.02
Bank of America Corp.	06048WKU3	03/08/12	03/08/32	100.000	VARIES	5.6026		0.148794	0.148901	0.149012	0.149126	0.149243	53.61	53.69
Bank of America Corp.	06048WKV1	03/12/12	03/12/28	100.000	VARIES	5.6078		0.150806	0.149583	0.149104	0.148611	0.148105	53.88	53.48
Bank of America Corp.	06048WKW9	03/15/12	03/15/15	100.000	0.000	3.1634		0.092108	0.093565	0.095045			33.73	7.03
Bank of America Corp.	06048WLF5	03/30/12	03/30/32	100.000	VARIES	5.3816		0.145585	0.145647	0.145712	0.145778	0.145846	52.43	52.48

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/14	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2014 1st Period	2014 2nd Period	2014 3rd 2015 1st	2015 2nd Period	2015 3rd Period	2014	2015
								-----	-----	-----	-----	-----	-----	-----
Bank of America Corp.	06048WLG3	03/27/12	03/27/29	100.000	VARIES	5.5079		0.147886	0.146603	0.146051	0.145483	0.145665	52.84	52.44
Bank of America Corp.	06048WLM0	04/16/12	04/16/15	100.000	0.000	3.0060		0.087325	0.088637	0.089969			31.87	9.45
Bank of America Corp.	06048WLN8	04/16/12	04/16/32	100.000	VARIES	5.1652		0.136564	0.136678	0.136794	0.136914	0.137037	49.20	49.29
Bank of America Corp.	06048WLP3	04/27/12	04/27/16	100.000	VARIES	2.7773		0.020932	0.021223	0.021518	0.021816	0.022119	7.63	7.84
Bank of America Corp.	06048WLQ1	04/16/12	04/16/30	100.000	VARIES	5.4873		0.145202	0.145339	0.145480	0.145625	0.145774	52.32	52.42
Bank of America Corp.	06048WLU2	04/30/12	04/30/28	100.000	VARIES	5.6078		0.150806	0.149583	0.149104	0.148611	0.148105	53.97	53.53
Bank of America Corp.	06048WLX6	05/04/12	05/04/32	100.000	VARIES	5.6985		0.149515	0.149651	0.149792	0.149937	0.150086	53.87	53.97
Bank of America Corp.	06048WLY4	05/03/12	05/03/16	100.000	VARIES	2.6957		0.018855	0.019109	0.019366	0.019627	0.019892	6.86	7.05
Bank of America Corp.	06048WME7	05/18/12	05/18/16	100.000	VARIES	2.4625		0.012871	0.013029	0.013190	0.013352	0.013516	4.68	4.79
Bank of America Corp.	06048WMF4	05/17/12	05/17/17	100.000	VARIES	2.0467		0.014920	0.015072	0.015227	0.015383	0.015540	5.41	5.52
Bank of America Corp.	06048WMH0	05/29/12	05/28/27*	100.000	4.873	4.8729		0.134613					19.79*	
Bank of America Corp.	06048WML1	06/08/12	06/08/27*	100.000	5.159	5.1589		0.143306					22.50*	
Bank of America Corp.	06048WMN7	06/15/12	06/15/16	100.000	VARIES	3.0325		0.021012	0.021331	0.021654	0.021983	0.022316	7.63	7.87
Bank of America Corp.	06048WMT4	06/28/12	06/28/16	100.000	VARIES	2.6529		0.020621	0.020894	0.021171	0.021452	0.021737	7.47	7.67
Bank of America Corp.	06048WMV9	07/13/12	07/13/27*	100.000	4.516	4.5159		0.125444					1.51*	
Bank of America Corp.	06048WMW7	08/07/12	08/07/32	100.000	VARIES	N/A		0.117569	0.117705	0.117845	0.117987	0.118132	42.39	42.49
Bank of America Corp.	06048WNA4	08/22/12	08/22/19	100.000	VARIES	2.0565		0.009931	0.009676	0.009419	0.009515	0.009613	3.46	3.43
Bank of America Corp.	06048WNB2	08/22/12	08/22/18	100.000	0.000	3.2065		0.091948	0.093423	0.094920	0.096442	0.097988	33.75	34.84
Bank of America Corp.	06048WNE6	09/26/12	09/26/27	100.000	4.438	4.4379		0.123278	0.123278	0.123278	0.123278	0.123278	44.38	44.38
Bank of America Corp.	06048WNF3	10/12/12	10/12/27	100.000	4.130	4.1299		0.114722	0.114722	0.114722	0.114722	0.114722	41.30	41.30
Bank of America Corp.	06048WNH9	11/09/12	11/09/22	100.000	VARIES	1.6065		0.009236	0.008940	0.008642	0.008711	0.008781	3.24	3.13
Bank of America Corp.	06048WNK2	12/10/12	12/10/22	100.000	VARIES	1.4138		0.038299	0.037805	0.037309	0.037425	0.037543	13.68	13.46
Bank of America Corp.	06048WNZ9	07/11/13	07/11/33	100.000	VARIES	5.0043		0.139009	0.135363	0.131626	0.131744	0.131866	48.13	47.45
Bank of America Corp.	06048WPB0	08/06/13	08/06/33	100.000	VARIES	4.8452		0.134592	0.131123	0.127570	0.127684	0.127802	46.81	45.98
Bank of America Corp.	06048WPD6	08/30/13	08/30/33	100.000	VARIES	4.9958		0.137248	0.133083	0.130294	0.129694	0.129808	48.47	47.39
Bank of America Corp.	06048WPE4	09/23/13	09/23/33	100.000	VARIES	4.8734		0.135374	0.131734	0.128007	0.128126	0.128249	47.36	46.13
Bank of America Corp.	06048WPF1	10/10/13	10/10/33	100.000	VARIES	4.7033		0.130650	0.127190	0.123648	0.123764	0.123883	45.84	44.55
Bank of America Corp.	06048WPJ3	12/23/13	12/23/33	100.000	VARIES	4.8648		0.135136	0.131666	0.128112	0.128226	0.128344	47.97	46.14
Bank of America Corp.	06048WPM6	02/28/14	02/29/24	100.000	VARIES	3.7878			0.102931	0.102433	0.098554	0.099846	31.54	36.36
Bank of America Corp.	06048WPN4	03/20/14	03/20/34	100.000	VARIES	4.4526			0.123686	0.120255	0.116748	0.116866	34.41	42.32
Bank of America Corp.	06048WPP9	07/03/14	07/03/17	100.000	0.000	1.1927				0.033132	0.033329	0.033528	5.90	12.03
Bank of America Corp.	06050MJU2	03/28/08	03/28/14	100.000	0.000	4.2156		0.147301					12.82	
Bank of America Corp.	06050MJX6	03/28/08	03/28/14	100.000	0.000	4.1175		0.143117					12.45	
Bank of America Corp.	06050MJY4	03/28/08	03/28/14	100.000	0.000	4.1175		0.143117					12.45	
Bank of America Corp.	06050MKB2	04/25/08	04/25/14	100.000	0.000	4.4504		0.157487					17.95	
Bank of America Corp.	06050MKC0	04/25/08	04/25/14	100.000	0.000	4.4113		0.155772					17.76	
Bank of America Corp.	06050R122	04/01/11	03/29/16	100.000	0.000	3.4400		0.104042	0.105831	0.107652	0.109503	0.111387	38.11	39.43
Bank of America Corp.	06050R155	04/01/11	04/01/14	100.000	0.000	2.2100		0.064858					5.84	
Bank of America Corp.	06050R197	04/01/11	03/29/16	100.000	0.000	3.4499		0.104368	0.106169	0.108000	0.109863	0.111758	38.23	39.56
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	39.58	39.58
Bank of America Corp.	06050R296	05/05/11	04/29/16	100.000	0.000	3.4948		0.105801	0.107649	0.109530	0.111444	0.113392	38.65	40.01

* Called in 2014; reportable OID is computed to call date.

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								2014 1st	2014 2nd	2014 3rd	2015 2nd	2015 3rd	2014	2015
								Period	Period	Period	Period	Period		
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	0.110528	39.79	39.79
Bank of America Corp.	06050R429	05/05/11	04/29/14	100.000	0.000	2.0863		0.061020					7.20	
Bank of America Corp.	06050R544	06/03/11	05/27/16	100.000	0.000	3.0781		0.092244	0.093664	0.095106	0.096569	0.098056	33.56	34.60
Bank of America Corp.	06050R585	06/03/11	06/01/16	100.000	0.000	3.1878		0.095820	0.097347	0.098899	0.100475	0.102077	34.86	35.98
Bank of America Corp.	06050R619	05/16/11	05/16/14	100.000	0.000	1.8675		0.054343					7.34	
Bank of America Corp.	06050R627	06/03/11	06/03/14	100.000	0.000	1.7681		0.051324					7.80	
Bank of America Corp.	06050R718	07/06/11	06/24/16	100.000	0.000	3.3893		0.102288	0.104022	0.105785	0.107577	0.109400	37.16	38.43
Bank of America Corp.	06051N179	08/04/11	08/01/16	100.000	3.855	3.8549		0.106492	0.104755	0.106492	0.104755	0.105907	38.55	38.55
Bank of America Corp.	06050R833	07/06/11	06/28/16	100.000	0.000	3.4408		0.104010	0.105800	0.107620	0.109472	0.111355	37.78	39.09
Bank of America Corp.	06051N112	07/01/11	06/30/17	100.000	0.000	3.8314		0.116365	0.116661	0.120866	0.121173	0.124852	42.53	44.18
Bank of America Corp.	06051N153	08/04/11	07/28/17	100.000	0.000	3.7886		0.113375	0.115522	0.117711	0.119941	0.122213	41.86	43.47
Bank of America Corp.	06051N179	08/04/11	08/01/16	100.000	0.000	3.3768		0.100272	0.101965	0.103686	0.105437	0.107217	36.91	38.17
Bank of America Corp.	06051N211	08/04/11	07/25/14	100.000	0.000	2.2505		0.065341	0.066076				13.46	
Bank of America Corp.	06051N286	07/14/11	07/14/15	100.000	3.046	3.0459		0.084611	0.084611	0.084611	0.084611		30.46	16.33
Bank of America Corp.	06051N336	09/16/11	08/29/14	100.000	0.000	3.2883		0.095750	0.097859				23.36	
Bank of America Corp.	06051N351	09/16/11	09/16/15	100.000	3.922	3.9219		0.108944	0.108944	0.108944	0.108944		39.22	27.78
Bank of America Corp.	06051N427	09/16/11	09/29/17	100.000	0.000	4.4513		0.135247	0.138257	0.141334	0.144480	0.147695	49.79	52.03
Bank of America Corp.	06051N443	09/16/11	09/01/16	100.000	0.000	4.1772		0.125821	0.128449	0.131132	0.133871	0.136667	46.41	48.36
Bank of America Corp.	06051N468	10/06/11	09/30/14	100.000	0.000	4.9274		0.149093	0.151931				41.07	
Bank of America Corp.	06051N518	10/06/11	09/29/17	100.000	0.000	5.1703		0.158902	0.163010	0.167224	0.171547	0.175982	58.71	61.78
Bank of America Corp.	06051N658	11/03/11	10/27/17	100.000	0.000	4.7610		0.145189	0.148645	0.152184	0.155806	0.159515	53.34	55.91
Bank of America Corp.	06051N732	11/03/11	10/31/14	100.000	0.000	4.0380		0.121463	0.123916				36.76	
Bank of America Corp.	06051N880	11/30/11	12/02/15	100.000	0.000	5.5599		0.172401	0.177194	0.182120	0.187183		63.21	61.19
Bank of America Corp.	06051P273	01/11/12	12/23/16	100.000	0.000	5.0677		0.155207	0.159140	0.163172	0.167307	0.171546	56.65	59.55
Bank of America Corp.	06051P422	02/10/12	02/04/14	100.000	0.000	2.6217		0.075694					2.50	
Bank of America Corp.	06051P448	02/02/12	01/27/17	100.000	0.000	4.0038		0.117968	0.120330	0.122738	0.125196	0.127702	43.63	45.39
Bank of America Corp.	06051P513	03/01/12	02/24/17	100.000	0.000	3.8487		0.113119	0.115296	0.117515	0.119776	0.122081	41.67	43.29
Bank of America Corp.	06051P521	03/01/12	02/23/17	100.000	0.000	3.8617		0.113510	0.115702	0.117936	0.120213	0.122534	41.82	43.46
Bank of America Corp.	06051P596	03/01/12	03/04/14	100.000	0.000	2.7663		0.080096					5.05	
Bank of America Corp.	06051P703	04/05/12	03/27/15	100.000	0.000	2.9889		0.086747	0.088043	0.089359			31.71	7.68
Bank of America Corp.	06051P760	04/05/12	04/02/18	100.000	0.000	3.7915		0.111391	0.113502	0.115654	0.117847	0.120081	40.86	42.42
Bank of America Corp.	06051P885	05/03/12	04/24/15	100.000	0.000	3.1298		0.091015	0.092439	0.093886			33.21	10.61
Bank of America Corp.	06051R139	06/01/12	06/02/15	100.000	0.000	3.5585		0.104230	0.106085	0.107973			37.97	16.30
Bank of America Corp.	06051R154	06/01/12	05/29/15	100.000	0.000	3.5535		0.104045	0.105894	0.107775			37.91	15.95
Bank of America Corp.	06051R345	07/06/12	06/29/18	100.000	0.000	3.5614		0.104239	0.106095	0.107984	0.109907	0.111864	37.87	39.23
Bank of America Corp.	06051R477	07/06/12	06/30/14	100.000	0.000	2.8018		0.081115					14.52	
Bank of America Corp.	06051R527	08/02/12	07/27/18	100.000	0.000	3.0742		0.088004	0.089356	0.090730	0.092125	0.093541	32.34	33.35
Bank of America Corp.	06051R634	08/02/12	07/29/14	100.000	0.000	2.3285		0.066185	0.066955				13.91	
Bank of America Corp.	06051R758	05/03/12	05/01/15	100.000	0.000	3.1842		0.092728	0.094204	0.095704			33.83	11.48
Bank of America Corp.	06051R774	05/03/12	04/27/18	100.000	0.000	3.9751		0.117062	0.119389	0.121762	0.124182	0.126650	42.86	44.58
Bank of America Corp.	06051R881	06/01/12	05/25/18	100.000	0.000	4.1954		0.123944	0.126544	0.129198	0.131909	0.134676	45.28	47.20
Bank of America Corp.	06052E111	09/03/09	08/29/14	100.000	0.000	5.0623		0.168822	0.174047				41.47	
Bank of America Corp.	06052E467	11/05/09	11/04/14	100.000	0.000	4.6099		0.153644	0.157185				47.19	

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								2014 1st	2014 2nd	2014 3rd	2015 2nd	2015 3rd	2014	2015
								Period	Period	Period	Period	Period		
Bank of America Corp.	06052E475	11/04/09	10/31/14	100.000	0.000	4.6625		0.155656	0.159285				47.19	
Bank of America Corp.	06052E517	12/02/09	12/02/14	100.000	0.000	4.1500		0.135865	0.138684				45.48	
Bank of America Corp.	06052E525	02/04/10	01/30/15	100.000	0.000	4.0898		0.130844	0.133520	0.136250			48.40	3.95
Bank of America Corp.	06052E566	12/02/09	12/02/14	100.000	0.000	4.1500		0.135865	0.138684				45.48	
Bank of America Corp.	06052E574	12/02/09	12/02/14	100.000	0.000	4.1500		0.135865	0.138684				45.48	
Bank of America Corp.	06052E707	12/30/09	01/14/15	100.000	0.000	4.5896		0.149702	0.153137	0.156651			55.67	2.04
Bank of America Corp.	06052E848	02/04/10	02/03/15	100.000	0.000	4.0998		0.131254	0.133944	0.136690			48.54	4.37
Bank of America Corp.	06052H148	03/04/10	02/27/15	100.000	0.000	3.8898		0.123558	0.125961	0.128411			45.52	7.19
Bank of America Corp.	06052H353	04/06/10	03/27/15	100.000	0.000	4.2597		0.136994	0.139912	0.142892			50.40	12.29
Bank of America Corp.	06052H411	04/06/10	03/31/15	100.000	0.000	4.3022		0.138610	0.141592	0.144638			50.98	12.87
Bank of America Corp.	06052H551	05/06/10	04/28/15	100.000	0.000	4.0498		0.129330	0.131949	0.134621			47.36	15.75
Bank of America Corp.	06052H635	05/06/10	04/24/15	100.000	0.000	4.0496		0.129266	0.131884	0.134554			47.36	15.20
Bank of America Corp.	06052H676	05/06/10	04/24/15	100.000	0.000	4.1197		0.131817	0.134532	0.137303			48.31	15.52
Bank of America Corp.	06052H759	06/04/10	06/02/15	100.000	0.000	4.2100		0.135273	0.138120	0.141028			49.38	21.30
Bank of America Corp.	06052H825	06/04/10	05/29/15	100.000	0.000	4.1399		0.132657	0.135403	0.138206			48.43	20.45
Bank of America Corp.	06052K174	07/02/10	06/26/15	100.000	0.000	4.2398		0.136308	0.139198	0.142149			49.62	24.88
Bank of America Corp.	06052K240	07/02/10	06/30/15	100.000	0.000	4.2198		0.134887	0.135487	0.140639			49.35	25.31
Bank of America Corp.	06052K257	07/02/10	06/30/15	100.000	0.000	4.2375		0.136301	0.139189	0.142138			49.59	25.44
Bank of America Corp.	06052K307	06/10/10	06/27/14	100.000	0.000	3.6995		0.117039					20.60	
Bank of America Corp.	06052K448	08/09/10	07/31/15	100.000	0.000	3.8416		0.116909	0.121129	0.121443	0.125827		44.13	26.42
Bank of America Corp.	06052K463	08/05/10	08/03/15	100.000	0.000	3.8498		0.119877	0.122185	0.124537	0.126934		44.26	26.83
Bank of America Corp.	06052K513	09/02/10	09/01/15	100.000	0.000	3.5799		0.110602	0.112582	0.114597	0.116649		40.65	27.87
Bank of America Corp.	06052K612	08/17/10	08/19/15	100.000	0.000	3.6100		0.111663	0.113678	0.115730	0.117819		41.10	26.76
Bank of America Corp.	06052K679	10/01/10	10/01/15	100.000	0.000	3.5499		0.109590	0.111536	0.113515	0.115530		40.16	31.01
Bank of America Corp.	06052K703	10/01/10	09/30/16	100.000	4.040	4.0399		0.110989	0.110383	0.110989	0.110383	0.110383	40.40	40.34
Bank of America Corp.	06052K760	10/04/10	09/30/20	100.000	VARIES	4.7910		0.130328	0.129694	0.130488	0.129857	0.129941	47.47	47.46
Bank of America Corp.	06052K836	10/14/10	10/30/15	100.000	0.000	3.1997		0.097903	0.099469	0.101061	0.102677		35.72	30.51
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		0.101609	0.103291	0.105000	0.106738		37.09	31.71
Bank of America Corp.	06052R229	12/01/10	11/27/15	100.000	0.000	3.5799		0.110570	0.112549	0.114564	0.116614		40.30	37.72
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		0.110615	0.112595	0.114611	0.116662		40.30	38.19
Bank of America Corp.	06052R427	12/30/10	12/28/15	100.000	0.000	4.0699		0.127551	0.130147	0.132796	0.135498		46.40	47.89
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		0.120457	0.122824	0.125237	0.127698	0.130207	44.52	46.28
Bank of America Corp.	06052R518	02/04/11	02/04/14	100.000	0.000	2.5900		0.076726					2.53	
Bank of America Corp.	06052R575	02/04/11	02/02/16	100.000	0.000	3.9799		0.121973	0.124400	0.126875	0.129400	0.131975	45.08	46.89
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	0.145556	52.40	52.40
Bank of America Corp.	06052R633	02/04/11	02/02/16	100.000	0.000	3.7599		0.114614	0.118964	0.121200	0.123479		42.30	43.90
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	0.149722	53.90	53.90
Bank of America Corp.	06052R666	02/03/11	02/02/18	100.000	0.000	4.4999		0.139690	0.142833	0.146047	0.149333	0.152693	51.80	54.16
Bank of America Corp.	06052R757	03/04/11	02/26/16	100.000	0.000	3.7898		0.115539	0.117728	0.119959	0.122232	0.124548	42.54	44.17
Bank of America Corp.	06052R773	03/04/11	03/04/14	100.000	0.000	2.4898		0.073577					4.64	

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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	0.156389	56.30	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	0.113639	40.91	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	0.102028	36.73	36.73
Bank of America Corp.	06053D195	09/07/12	08/31/18	100.000	0.000	2.8935		0.082216	0.082046	0.084612	0.084437	0.086600	30.27	31.10
Bank of America Corp.	06053D203	09/07/12	08/27/15	100.000	0.000	1.9145		0.054176	0.054694	0.055218	0.055746		19.73	13.13
Bank of America Corp.	06053D351	10/04/12	09/26/14	100.000	0.000	1.3064		0.036755	0.036995				9.78	
Bank of America Corp.	06053D559	11/02/12	10/26/18	100.000	0.000	2.2130		0.062817	0.063512	0.064215	0.064926	0.065644	22.83	23.34
Bank of America Corp.	06053D583	11/02/12	11/03/14	100.000	0.000	1.0919		0.030666	0.030833				9.29	
Bank of America Corp.	06053D690	12/06/12	11/30/15	100.000	0.000	1.2694		0.035704	0.035931	0.036159	0.036389		12.91	11.94
Bank of America Corp.	06053D872	01/10/13	12/26/18	100.000	0.000	2.0975		0.059447	0.060070	0.060700	0.061337	0.061980	21.52	21.97
Bank of America Corp.	06053E219	01/31/13	02/02/16	100.000	0.000	1.2331		0.034467	0.034680	0.034894	0.035109	0.035325	12.51	12.66
Bank of America Corp.	06053E391	02/28/13	02/22/19	100.000	0.000	2.1319		0.059825	0.060463	0.061108	0.061759	0.062417	21.82	22.28
Bank of America Corp.	06053E599	04/05/13	03/29/19	100.000	0.000	2.2115		0.062088	0.062774	0.063468	0.064170	0.064880	22.60	23.10
Bank of America Corp.	06053E755	06/06/13	05/31/19	100.000	0.000	2.3275		0.065383	0.066144	0.066913	0.067692	0.068480	23.72	24.28
Bank of America Corp.	06053E888	06/20/13	06/26/20	100.000	0.000	N/A		0.086152	0.087468	0.088803	0.090159	0.091535	31.26	32.23
Bank of America Corp.	06053F638	10/04/13	09/24/19	100.000	0.000	2.9627		0.082298	0.083450	0.084686	0.085941	0.087214	30.07	30.96
Bank of America Corp.	06053M385	07/31/14	07/29/16	100.000	0.000	0.7052				0.019590	0.019659	0.019728	2.96	7.09
Bank of America Corp.	06053M427	09/05/14	08/27/21	100.000	0.000	2.9178				0.081051	0.082180	0.083379	9.40	29.67
Bank of America Corp.	06053M518	10/02/14	09/24/21	100.000	0.000	3.1046				0.086239	0.087519	0.088877	7.68	31.53
Bank of America Corp.	060900198	02/27/09	03/04/14	100.000	0.000	4.4307		0.150034					9.45	
Bank of America Corp.	060900206	02/27/09	02/28/14	100.000	0.000	4.6656		0.158632					9.20	
Bank of America Corp.	060900297	03/27/09	03/28/14	100.000	0.000	4.2742		0.143637					12.50	
Bank of America Corp.	060900321	03/27/09	03/28/14	100.000	0.000	4.2350		0.142074					12.36	
Bank of America Corp.	060900412	04/24/09	04/25/14	100.000	0.000	5.3679		0.189275					21.58	
Bank of Montreal	06366RVF9	07/08/14	09/30/16	100.000	0.000	0.8381			0.023282	0.023326	0.023424	0.023522	4.03	8.43
Barclays Bank PLC	067387AS9	10/30/09	10/30/14	100.000	VARIES	3.2808		0.092458	0.091883				27.54	
Barclays Bank PLC	067387CN8	01/31/12	04/30/14	100.000	0.000	2.9201		0.085338					10.16	
Barclays Bank PLC	067387CP3	02/29/12	06/02/14	100.000	0.000	1.8198		0.052187					7.88	
Barclays Bank PLC	067387EG1	01/28/13	07/28/15	100.000	0.000	0.9399		0.026232	0.026355	0.026479	0.026603		9.50	5.50
Barclays Bank PLC	067387ER7	02/21/13	08/20/15	100.000	0.000	1.0000		0.027916	0.028056	0.028196	0.028337		10.11	6.48
Barclays Bank PLC	067387EU0	02/27/13	08/27/14	100.000	0.000	0.7696		0.021463	0.021545				5.08	
Barclays Bank PLC	067387FH8	03/28/13	09/29/14	100.000	0.000	1.2500		0.034941	0.035159				9.40	
Barclays Bank PLC	067387FR6	04/30/13	10/28/14	100.000	0.000	0.6500		0.018115	0.018174				5.39	
Barclays Bank PLC	067387HP8	02/28/14	02/28/20	100.000	0.000	2.6300			0.071468	0.073608	0.073360	0.075142	22.20	27.01
Barclays Bank PLC	067387HW3	03/28/14	03/28/24	100.000	0.000	3.5500			0.098612	0.100362	0.102144	0.103957	27.08	36.79
Barclays Bank PLC	067387HZ6	04/10/14	04/10/24	100.000	0.000	3.6100			0.100278	0.102088	0.103931	0.105806	26.32	37.38
Barclays Bank PLC	06738CZX0	03/09/07	03/09/17	100.000	0.000	5.5899		0.222200	0.228411	0.234795	0.241357	0.248103	82.52	87.20
Barclays Bank PLC	06738JFL3	11/12/10	11/12/22	100.000	VARIES	1.0910		0.028204	0.028319	0.028434	0.028550	0.028666	10.19	10.27
Barclays Bank PLC	06738JHK3	09/30/10	09/30/20	100.000	VARIES	4.0513		0.114442	0.115185	0.115944	0.116208	0.116478	41.47	41.84
Barclays Bank PLC	06738JHL1	10/15/10	10/15/22	100.000	VARIES	4.2146		0.119186	0.120320	0.121477	0.121690	0.121907	43.29	43.80
Barclays Bank PLC	06738JJR6	10/07/10	10/07/20	100.000	VARIES	4.0416		0.114886	0.115627	0.116384	0.116621	0.116864	41.62	41.98
Barclays Bank PLC	06738JL28	03/24/11	03/24/21	100.000	VARIES	4.4415		0.124800	0.125104	0.125415	0.125733	0.126057	45.04	45.27
Barclays Bank PLC	06738JLF9	11/04/10	11/04/25	100.000	VARIES	4.5900		0.130786	0.131154	0.131531	0.131916	0.132310	47.19	47.46

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								2014 1st	2014 2nd	2014 3rd	2015 2nd	2015 3rd	2014	2015
								Period	Period	Period	Period	Period		
Barclays Bank PLC	06738JLS1	10/21/10	10/21/20	100.000	VARIES	4.0316		0.114558	0.115297	0.116052	0.116306	0.116565	41.48	41.86
Barclays Bank PLC	06738JLX0	10/07/10	10/07/22	100.000	VARIES	4.2148		0.119206	0.120348	0.121513	0.121730	0.121951	43.31	43.82
Barclays Bank PLC	06738K2E0	04/04/12	04/03/14	100.000	0.000	1.6800		0.047853					4.40	
Barclays Bank PLC	06738K2H3	04/04/12	04/04/14	100.000	0.000	1.6802		0.047859					4.45	
Barclays Bank PLC	06738K2S9	04/11/12	04/10/14	100.000	0.000	1.7298		0.049308					4.88	
Barclays Bank PLC	06738K3N9	04/25/12	04/25/17	100.000	0.000	3.1700		0.092311	0.093774	0.095261	0.096771	0.098305	33.69	34.77
Barclays Bank PLC	06738K3V1	05/16/12	05/16/16	100.000	0.000	2.8499		0.082599	0.083776	0.084970	0.086181	0.087409	30.05	30.92
Barclays Bank PLC	06738K4E8	05/02/12	05/01/14	100.000	0.000	1.7801		0.050778					6.09	
Barclays Bank PLC	06738K4L2	05/07/12	05/08/14	100.000	0.000	1.9601		0.056069					7.12	
Barclays Bank PLC	06738K4T5	05/07/12	05/08/14	100.000	0.000	1.9601		0.056069					7.12	
Barclays Bank PLC	06738K4W8	05/09/12	05/07/15	100.000	0.000	2.4498		0.070575	0.071439	0.072314			25.66	9.11
Barclays Bank PLC	06738K5H0	05/14/12	05/14/14	100.000	0.000	2.0400		0.058420					7.77	
Barclays Bank PLC	06738K5L1	05/23/12	05/22/15	100.000	0.000	2.4899		0.071777	0.072671	0.073575			26.07	10.37
Barclays Bank PLC	06738K5P2	05/29/12	11/29/16	100.000	VARIES	1.8279		0.050293	0.050372	0.050451	0.050532	0.050613	18.12	18.18
Barclays Bank PLC	06738K5X5	05/21/12	05/21/14	100.000	0.000	2.0798		0.059594					8.34	
Barclays Bank PLC	06738K6P1	06/13/12	06/12/14	100.000	0.000	2.0798		0.059590					9.59	
Barclays Bank PLC	06738KAM3	02/25/11	02/25/31	100.000	VARIES	5.5650		0.130679	0.125813	0.124949	0.124060	0.123147	45.45	44.59
Barclays Bank PLC	06738KAP6	02/02/11	02/02/16	100.000	1.000	3.3894		0.099971	0.101194	0.102438	0.103704	0.104990	36.58	37.49
Barclays Bank PLC	06738KBW0	02/09/11	02/09/21	100.000	VARIES	4.8413		0.136615	0.136909	0.137036	0.137166	0.137157	49.29	49.37
Barclays Bank PLC	06738KBZ3	02/16/11	02/17/15	100.000	0.000	3.3099		0.099816	0.101468	0.103147			36.68	4.74
Barclays Bank PLC	06738KCN9	03/16/11	03/16/21	100.000	VARIES	4.8210		0.135817	0.136140	0.136317	0.136499	0.136519	49.00	49.13
Barclays Bank PLC	06738KEA5	03/09/11	03/09/21	100.000	VARIES	5.1730		0.153691	0.154290	0.154905	0.154665	0.154419	55.57	55.67
Barclays Bank PLC	06738KEM9	04/08/11	04/08/21	100.000	VARIES	5.0806		0.143515	0.143763	0.143993	0.144230	0.144349	51.75	51.91
Barclays Bank PLC	06738KFN6	03/30/11	11/19/14	100.000	0.000	2.6999		0.080495	0.081581				25.79	
Barclays Bank PLC	06738KG88	01/20/12	01/23/14	100.000	0.000	1.6697		0.047561					1.05	
Barclays Bank PLC	06738KGC9	04/07/11	04/12/16	100.000	0.000	3.5299		0.107071	0.108960	0.110883	0.112841	0.114832	39.19	40.58
Barclays Bank PLC	06738KGD7	04/07/11	04/12/17	100.000	0.000	3.8999		0.119378	0.121706	0.124080	0.126499	0.128966	43.77	45.49
Barclays Bank PLC	06738KHG9	04/29/11	05/01/14	100.000	0.500	1.3951		0.039637					4.76	
Barclays Bank PLC	06738KHK0	05/12/11	05/12/21	100.000	VARIES	4.6808		0.132006	0.132158	0.132251	0.132347	0.132362	47.56	47.63
Barclays Bank PLC	06738KJH5	05/06/11	05/09/14	100.000	VARIES	2.0355		0.057432					7.35	
Barclays Bank PLC	06738KK75	01/25/12	01/25/19	100.000	0.000	4.4000		0.130469	0.133340	0.136273	0.139271	0.142335	48.39	50.54
Barclays Bank PLC	06738KL90	02/15/12	08/15/14	100.000	VARIES	1.7689		0.049251	0.049195				11.02	
Barclays Bank PLC	06738KLP4	06/28/11	06/28/23	100.000	VARIES	4.8716		0.138370	0.138983	0.139343	0.139712	0.139863	49.93	50.23
Barclays Bank PLC	06738KMB4	06/21/11	06/19/15	100.000	0.000	2.6199		0.077657	0.078675	0.079705			28.16	13.39
Barclays Bank PLC	06738KMD0	06/30/11	06/30/14	100.000	0.000	2.0801		0.060850					10.89	
Barclays Bank PLC	06738KMV0	07/28/11	07/28/21	100.000	VARIES	4.8122		0.136751	0.137228	0.137716	0.137803	0.137893	49.46	49.62
Barclays Bank PLC	06738KN56	02/29/12	02/28/18	100.000	0.000	3.1970		0.092620	0.092566	0.095605	0.095549	0.098143	34.16	35.20
Barclays Bank PLC	06738KN72	02/29/12	02/29/16	100.000	0.000	2.5881		0.074309	0.074043	0.076244	0.075972	0.077801	27.31	27.97
Barclays Bank PLC	06738KN98	02/29/12	02/28/22	100.000	VARIES	4.0103		0.110064	0.108658	0.110792	0.109320	0.110696	40.00	40.16
Barclays Bank PLC	06738KNF4	07/29/11	07/31/17	100.000	0.000	3.5900		0.107100	0.109022	0.110979	0.112971	0.114999	39.49	40.92
Barclays Bank PLC	06738KNJ6	07/29/11	07/29/16	100.000	0.000	3.2800		0.097238	0.098832	0.100453	0.102101	0.103775	35.78	36.96
Barclays Bank PLC	06738KQ53	02/14/12	02/14/22	100.000	0.500	4.1087		0.120438	0.122627	0.124860	0.127140	0.129467	44.36	45.99
Barclays Bank PLC	06738KQF1	08/31/11	08/31/17	100.000	0.000	3.9281		0.117291	0.117645	0.121944	0.122312	0.126084	43.45	45.09

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								2014 1st	2014 2nd	2014 3rd	2015 2nd	2015 3rd	2014	2015
								Period	Period	Period	Period	Period		
Barclays Bank PLC	06738KQS3	08/31/11	08/31/31	100.000	VARIES	6.1335		0.153152	0.146805	0.145204	0.141690	0.142052	53.75	51.97
Barclays Bank PLC	06738KQT1	08/05/11	08/05/21	100.000	VARIES	4.6123		0.130485	0.131400	0.132336	0.132873	0.133423	47.41	47.90
Barclays Bank PLC	06738KQU8	08/03/11	08/03/16	100.000	0.000	3.0700		0.090636	0.092028	0.093440	0.094874	0.096331	33.29	34.32
Barclays Bank PLC	06738KR78	03/16/12	03/30/17	100.000	0.000	4.4000		0.130693	0.133569	0.136507	0.139510	0.142580	48.10	50.24
Barclays Bank PLC	06738KRA1	09/08/11	09/08/16	100.000	0.000	3.5399		0.105480	0.107347	0.109247	0.111180	0.113148	38.73	40.12
Barclays Bank PLC	06738KTb7	09/30/11	09/30/31	100.000	VARIES	5.4569		0.139978	0.138371	0.136719	0.136121	0.135506	49.81	49.00
Barclays Bank PLC	06738KU33	03/06/12	03/06/17	100.000	0.000	2.8900		0.083810	0.085021	0.086249	0.087496	0.088760	30.67	31.56
Barclays Bank PLC	06738KUD1	09/30/11	09/29/17	100.000	0.000	3.9799		0.119608	0.121988	0.124415	0.126891	0.129416	43.93	45.70
Barclays Bank PLC	06738KUK5	09/16/11	09/16/16	100.000	VARIES	3.6494		0.098908	0.099352	0.099774	0.100198	0.100598	35.78	36.08
Barclays Bank PLC	06738KQ2	10/12/11	10/12/16	100.000	0.000	3.6299		0.108353	0.110320	0.112322	0.114360	0.116436	39.67	41.13
Barclays Bank PLC	06738KVE8	09/29/11	09/30/31	100.000	VARIES	5.2986		0.137683	0.136009	0.134291	0.133918	0.133535	48.96	48.21
Barclays Bank PLC	06738KW98	05/09/12	04/14/17	100.000	0.000	2.0400		0.058337	0.058932	0.059533	0.060140	0.060754	21.20	21.64
Barclays Bank PLC	06738KWV9	09/30/11	10/03/17	100.000	0.000	3.9899		0.119986	0.122379	0.124821	0.127311	0.129851	44.05	45.83
Barclays Bank PLC	06738KWX5	10/31/11	11/01/31	100.000	VARIES	4.5597		0.116524	0.113685	0.114592	0.112956	0.114437	41.89	41.52
Barclays Bank PLC	06738KXV8	10/28/11	10/28/16	100.000	VARIES	3.8804		0.106690	0.106934	0.107143	0.107348	0.107512	38.48	38.63
Barclays Bank PLC	06738KY21	03/21/12	03/20/14	100.000	0.000	1.7001		0.048438					3.83	
Barclays Bank PLC	06738KYG0	12/01/11	12/01/16	100.000	0.000	4.3799		0.132679	0.135584	0.138553	0.141588	0.144689	48.46	50.61
Barclays Bank PLC	06738KYT2	11/28/11	11/26/14	100.000	0.000	3.5899		0.107054	0.108976				35.14	
Barclays Bank PLC	06738KZ38	03/28/12	03/27/14	100.000	0.000	1.6898		0.048138					4.14	
Barclays Bank PLC	06738KZQ7	11/25/11	11/25/15	100.000	0.000	3.8199		0.114450	0.116636	0.118864	0.121134		41.75	38.92
Barclays Bank PLC	06738Q3V8	04/30/09	05/07/14	100.000	0.000	5.2000		0.182169					22.95	
Barclays Bank PLC	06738Q4D7	04/30/09	05/07/14	100.000	0.000	4.9000		0.169402					21.34	
Barclays Bank PLC	06738QK98	02/27/09	02/27/14	100.000	0.000	4.6599		0.159260					8.92	
Barclays Bank PLC	06738QLE6	09/17/08	09/14/14	100.000	0.000	4.0500		0.137430	0.140213				35.27	
Barclays Bank PLC	06738QM21	02/27/09	03/07/14	100.000	0.000	4.6599		0.159467					10.52	
Barclays Bank PLC	06738QV62	03/31/09	03/31/14	100.000	0.000	5.0055		0.173687					15.46	
Barclays Bank PLC	06738QV70	03/31/09	03/31/14	100.000	0.000	5.0055		0.173687					15.46	
Barclays Bank PLC	06738QX86	03/31/09	04/07/14	100.000	0.000	5.0056		0.171949					16.51	
Barclays Bank PLC	06738RRR9	04/30/08	04/25/14	100.000	0.000	3.9299		0.135149					15.41	
Barclays Bank PLC	06739H461	01/31/08	02/28/14	100.000	0.000	4.0805		0.141226					8.19	
Barclays Bank PLC	06739H479	01/31/08	05/30/14	100.000	0.000	4.0799		0.143448					21.37	
Barclays Bank PLC	06739J5D1	11/27/09	11/27/14	100.000	VARIES	3.3906		0.095391	0.094843				31.00	
Barclays Bank PLC	06739J5V1	12/31/09	12/31/15	100.000	0.000	4.2300		0.138918	0.141856	0.144857	0.147920		50.55	52.55
Barclays Bank PLC	06739J5W9	12/31/09	12/31/15	100.000	0.000	4.2300		0.138918	0.141856	0.144857	0.147920		50.55	52.55
Barclays Bank PLC	06739J863	10/28/09	04/28/15	100.000	0.000	4.1800		0.137008	0.139872	0.142795			50.20	16.71
Barclays Bank PLC	06739JBB8	05/27/09	06/06/14	100.000	0.000	4.9200		0.170291					26.40	
Barclays Bank PLC	06739JBj1	05/29/09	06/06/14	100.000	0.000	3.5900		0.117121					18.15	
Barclays Bank PLC	06739JEB5	07/24/09	07/24/14	100.000	0.000	4.7799		0.160391	0.164224				33.25	
Barclays Bank PLC	06739JEK5	06/26/09	06/26/24*	100.000	VARIES	5.6547		0.122798					21.49*	
Barclays Bank PLC	06739JEQ2	06/30/09	07/08/14	100.000	0.000	4.9699		0.168193	0.172373				32.20	
Barclays Bank PLC	06739JER0	06/30/09	07/08/14	100.000	0.000	4.9699		0.168193	0.172373				32.20	

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SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/14	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2014 1st	2014 2nd	2014 3rd	2015 2nd	2015 3rd	2014	2015
								Period	Period	Period	Period	Period		
Barclays Bank PLC	06739JES8	06/04/09	06/06/14	100.000	0.000	4.8900		0.168867					26.17	
Barclays Bank PLC	06739JGP2	06/26/09	06/26/24*	100.000	VARIES	5.6622		0.117529					20.57*	
Barclays Bank PLC	06739JJU8	07/24/09	07/24/14	100.000	0.000	4.7799		0.160391	0.164224				33.25	
Barclays Bank PLC	06739JKE2	07/24/09	08/07/14	100.000	0.000	4.7800		0.160671	0.164511				35.40	
Barclays Bank PLC	06739JKH5	07/24/09	07/24/14	100.000	0.000	4.7799		0.160391	0.164224				33.25	
Barclays Bank PLC	06739JKM4	07/24/09	07/24/14	100.000	VARIES	4.7816		0.135052	0.134103				27.24	
Barclays Bank PLC	06739JKS1	07/07/09	07/07/14	100.000	0.000	4.7699		0.159992	0.163808				30.45	
Barclays Bank PLC	06739JMK6	07/23/09	07/23/24*	100.000	VARIES	6.1912		0.134296	0.134575				27.18*	
Barclays Bank PLC	06739JNW9	08/21/09	08/21/24*	100.000	VARIES	5.5443		0.120590	0.119926				27.62*	
Barclays Bank PLC	06739JPE7	08/30/09	09/08/14	100.000	0.000	3.8999		0.126540	0.129008				31.70	
Barclays Bank PLC	06739JQ63	11/30/09	11/30/15	100.000	0.000	3.9500		0.128307	0.130841	0.133425	0.136060		46.81	44.37
Barclays Bank PLC	06739JQ71	11/30/09	11/30/15	100.000	0.000	3.9500		0.128307	0.130841	0.133425	0.136060		46.81	44.37
Barclays Bank PLC	06739JR39	11/24/09	11/24/14	100.000	VARIES	3.4606		0.097063	0.096647				31.28	
Barclays Bank PLC	06739JTL7	10/01/09	10/07/14	100.000	0.000	3.7799		0.122043	0.124349				34.10	
Barclays Bank PLC	06739JYA5	09/30/09	09/30/19	100.000	VARIES	5.0571		0.129096	0.129606	0.130128	0.130960	0.131814	46.66	47.15
Barclays Bank PLC	06739JYY3	11/02/09	11/07/14	100.000	0.000	3.7399		0.120548	0.122802				37.29	
Barclays Bank PLC	06740AC49	09/30/13	09/27/19	100.000	0.000	2.5799		0.071270	0.070997	0.073105	0.072840	0.074591	26.14	26.78
Barclays Bank PLC	06740AE21	10/31/13	10/30/19	100.000	0.000	2.5111		0.068987	0.069466	0.070725	0.071222	0.072116	25.38	25.99
Barclays Bank PLC	06740AF38	11/29/13	11/26/19	100.000	0.000	2.5599		0.070717	0.070439	0.072523	0.072254	0.073983	25.83	26.47
Barclays Bank PLC	06740AH69	12/30/13	12/27/19	100.000	0.000	2.8198		0.077470	0.078115	0.079651	0.080333	0.081466	28.41	29.21
Barclays Bank PLC	06740AL80	02/28/14	02/27/20	100.000	0.000	2.6775			0.073965	0.073728	0.075953	0.075715	22.68	27.57
Barclays Bank PLC	06740ASJ9	02/29/12	02/28/22	100.000	VARIES	3.2528		0.090205	0.088851	0.091127	0.090444	0.092058	32.79	33.25
Barclays Bank PLC	06740AWF2	10/31/12	10/30/19	100.000	0.000	2.2608		0.063520	0.063887	0.064964	0.065340	0.066078	23.34	23.85
Barclays Bank PLC	06740AYA1	02/28/13	02/27/20	100.000	0.000	2.1582		0.059278	0.060911	0.060565	0.062233	0.061879	22.10	22.57
Barclays Bank PLC	06740AYT0	04/30/13	04/29/20	100.000	0.000	2.0499		0.056893	0.057162	0.058065	0.058340	0.058938	20.89	21.30
Barclays Bank PLC	06740AZZ5	07/31/13	07/30/19	100.000	0.000	2.6011		0.070684	0.072785	0.072529	0.074690	0.074428	26.47	27.16
Barclays Bank PLC	06740H286	05/21/10	05/24/17	100.000	2.500	4.9967		0.151910	0.153970	0.156082	0.158247	0.160465	55.21	56.74
Barclays Bank PLC	06740JEK2	12/28/09	12/26/14	100.000	0.000	3.6800		0.118253	0.120429				42.37	
Barclays Bank PLC	06740JEL0	12/24/09	12/24/14	100.000	VARIES	3.3891		0.095306	0.094748				33.54	
Barclays Bank PLC	06740JEU0	12/21/09	12/19/14	100.000	0.000	3.6999		0.118985	0.121186				41.80	
Barclays Bank PLC	06740JEY2	01/29/10	01/29/16	100.000	0.000	4.2199		0.135670	0.138533	0.141456	0.144441	0.147488	50.24	52.38
Barclays Bank PLC	06740JEZ9	01/29/10	01/29/16	100.000	0.000	4.2199		0.135670	0.138533	0.141456	0.144441	0.147488	50.24	52.38
Barclays Bank PLC	06740JFA3	01/29/10	01/29/16	100.000	0.000	4.2199		0.135670	0.138533	0.141456	0.144441	0.147488	50.24	52.38
Barclays Bank PLC	06740JFR6	01/29/10	01/29/15	100.000	VARIES	3.7589		0.108263	0.107209	0.105825			38.41	2.96
Barclays Bank PLC	06740JK33	02/26/10	02/29/16	100.000	0.000	4.3199		0.138626	0.139311	0.144679	0.145395	0.150167	51.47	53.61
Barclays Bank PLC	06740JL73	03/31/10	03/31/16	100.000	0.000	4.1299		0.132367	0.135100	0.137890	0.140737	0.143643	48.65	50.68
Barclays Bank PLC	06740JL81	03/31/10	03/31/16	100.000	0.000	4.1299		0.132367	0.135100	0.137890	0.140737	0.143643	48.65	50.68
Barclays Bank PLC	06740JL99	03/31/10	03/31/16	100.000	0.000	4.1299		0.132367	0.135100	0.137890	0.140737	0.143643	48.65	50.68
Barclays Bank PLC	06740JM98	03/10/10	03/10/17	100.000	VARIES	4.4514		0.125155	0.125426	0.125336	0.125245	0.124920	45.12	45.06
Barclays Bank PLC	06740JN71	03/04/10	03/04/15	100.000	VARIES	3.5183		0.108677	0.110464	0.104154			38.92	6.56
Barclays Bank PLC	06740JQW3	01/29/10	01/29/16	100.000	0.000	4.2199		0.135670	0.138533	0.141456	0.144441	0.147488	50.24	52.38

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SECTION I-B

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								2014 1st	2014 2nd	2014 3rd	2015 2nd	2015 3rd	2014	2015
								Period	Period	Period	Period	Period		
Barclays Bank PLC	06740JRD4	01/27/10	01/27/17	100.000	5.000	4.3944		0.128191	0.129075	0.128702	0.128320	0.127060	46.39	46.01
Barclays Bank PLC	06740JRE2	02/08/10	02/06/15	100.000	0.000	3.8699		0.122906	0.125284	0.127709			45.37	4.47
Barclays Bank PLC	06740JSB7	02/22/10	02/20/15	100.000	VARIES	3.8626		0.114828	0.113175	0.110264			40.44	5.40
Barclays Bank PLC	06740JSC5	02/22/10	02/20/15	100.000	0.000	3.8600		0.122549	0.124914	0.127325			45.17	6.24
Barclays Bank PLC	06740JSM3	02/26/10	02/29/16	100.000	0.000	4.3199		0.138626	0.139311	0.144679	0.145395	0.150167	51.47	53.61
Barclays Bank PLC	06740JSN1	02/26/10	02/29/16	100.000	0.000	4.3199		0.138626	0.139311	0.144679	0.145395	0.150167	51.47	53.61
Barclays Bank PLC	06740JSP6	02/26/10	02/29/16	100.000	0.000	4.3199		0.138626	0.139311	0.144679	0.145395	0.150167	51.47	53.61
Barclays Bank PLC	06740JSY7	02/26/10	02/29/16	100.000	0.000	4.3199		0.138626	0.139311	0.144679	0.145395	0.150167	51.47	53.61
Barclays Bank PLC	06740JTK6	02/08/10	02/08/17	100.000	VARIES	4.5812		0.128694	0.128838	0.128724	0.128607	0.128327	46.36	46.26
Barclays Bank PLC	06740JWG1	02/17/10	07/24/14	100.000	0.000	3.4600		0.108140	0.110011				22.29	
Barclays Bank PLC	06740JZJ2	03/09/10	03/09/15	100.000	0.000	3.4999		0.109773	0.111694	0.113649			40.30	7.73
Barclays Bank PLC	06740LAP0	04/07/10	04/07/15	100.000	0.000	3.6900		0.116496	0.118645	0.120834			42.69	11.60
Barclays Bank PLC	06740LAQ8	04/07/10	04/07/15	100.000	0.000	3.6900		0.116496	0.118645	0.120834			42.69	11.60
Barclays Bank PLC	06740LAR6	04/09/10	04/10/15	100.000	0.000	3.7199		0.117574	0.119761	0.121988			43.08	12.08
Barclays Bank PLC	06740LBD6	03/24/10	03/24/15	100.000	1.000	3.5999		0.109605	0.111078	0.112578			40.01	9.34
Barclays Bank PLC	06740LBJ3	04/30/10	04/29/16	100.000	0.000	4.4899		0.145673	0.148943	0.152287	0.155706	0.159201	53.44	55.87
Barclays Bank PLC	06740LBK0	04/30/10	04/29/16	100.000	0.000	4.4899		0.145673	0.148943	0.152287	0.155706	0.159201	53.44	55.87
Barclays Bank PLC	06740LBL8	04/30/10	04/29/16	100.000	0.000	4.4899		0.145673	0.148943	0.152287	0.155706	0.159201	53.44	55.87
Barclays Bank PLC	06740LBY0	04/07/10	04/08/15	100.000	0.000	3.6920		0.116578	0.118730	0.120922			42.72	11.73
Barclays Bank PLC	06740LL78	06/09/10	06/09/14	100.000	0.000	3.9099		0.124375					19.65	
Barclays Bank PLC	06740LWN1	05/28/10	05/31/16	100.000	0.000	4.7600		0.154236	0.157044	0.161666	0.164609	0.168527	57.05	59.77
Barclays Bank PLC	06740LNY7	05/28/10	05/31/16	100.000	0.000	4.7600		0.154236	0.157044	0.161666	0.164609	0.168527	57.05	59.77
Barclays Bank PLC	06740LP90	06/30/10	06/30/16	100.000	0.000	4.3499		0.140475	0.143530	0.146652	0.149842	0.153101	51.13	53.38
Barclays Bank PLC	06740LQ24	06/30/10	06/30/16	100.000	0.000	4.3499		0.140475	0.143530	0.146652	0.149842	0.153101	51.13	53.38
Barclays Bank PLC	06740LQH1	05/28/10	05/31/16	100.000	0.000	4.7600		0.154236	0.157044	0.161666	0.164609	0.168527	57.05	59.77
Barclays Bank PLC	06740LTF2	05/10/10	05/08/15	100.000	0.000	3.8699		0.122906	0.125284	0.127709			44.93	16.22
Barclays Bank PLC	06740PA30	10/28/10	06/01/16	100.000	0.000	3.0699		0.093701	0.095140	0.096600	0.098083	0.099588	34.08	35.13
Barclays Bank PLC	06740PAD8	06/11/10	06/11/15	100.000	0.000	3.8599		0.122571	0.124937	0.127348			44.65	20.38
Barclays Bank PLC	06740PBC9	06/24/10	06/26/18	100.000	0.000	4.9699		0.163981	0.168056	0.172232	0.176512	0.180898	59.81	62.82
Barclays Bank PLC	06740PBE5	06/25/10	06/25/17	100.000	1.000	4.7051		0.148893	0.151743	0.154659	0.157644	0.160699	54.15	56.25
Barclays Bank PLC	06740PBF2	07/28/10	07/28/16	100.000	0.000	3.6099		0.111640	0.113655	0.115706	0.117795	0.119921	41.18	42.67
Barclays Bank PLC	06740PBG0	07/28/10	07/28/16	100.000	0.000	3.6099		0.111640	0.113655	0.115706	0.117795	0.119921	41.18	42.67
Barclays Bank PLC	06740PBK1	06/30/10	06/30/15	100.000	VARIES	3.8043		0.109695	0.108832	0.107269			39.33	19.20
Barclays Bank PLC	06740PBX3	07/06/10	07/06/20	100.000	VARIES	5.0546		0.152841	0.153204	0.153577	0.153226	0.152866	55.22	55.10
Barclays Bank PLC	06740PC38	11/29/10	11/29/30	100.000	VARIES	4.9295		0.113302	0.111496	0.109645	0.107748	0.105805	40.35	39.01
Barclays Bank PLC	06740PHD1	08/31/10	08/31/16	100.000	0.000	3.3169		0.101132	0.101133	0.104514	0.104515	0.107416	37.33	38.50
Barclays Bank PLC	06740PHE9	08/31/10	08/31/16	100.000	0.000	3.3169		0.101132	0.101133	0.104514	0.104515	0.107416	37.33	38.50
Barclays Bank PLC	06740PHQ2	07/28/10	05/26/16	100.000	0.000	3.6099		0.112960	0.114999	0.117075	0.119188	0.121339	41.18	42.68
Barclays Bank PLC	06740PKG0	08/16/10	08/16/17	100.000	VARIES	3.6631		0.108117	0.108091	0.108064	0.107454	0.106831	38.91	38.63
Barclays Bank PLC	06740PKN5	08/31/10	08/31/15	100.000	0.000	2.6470		0.079125	0.078865	0.081234	0.080967		29.09	19.61
Barclays Bank PLC	06740PKP0	09/03/10	09/03/15	100.000	0.000	2.6299		0.079012	0.080051	0.081104	0.082170		28.88	19.82
Barclays Bank PLC	06740PM37	11/30/10	11/30/20	100.000	VARIES	4.6823		0.133636	0.134173	0.134723	0.134965	0.135213	48.24	48.56
Barclays Bank PLC	06740PMM5	08/27/10	08/29/18	100.000	0.000	3.8100		0.116604	0.119479	0.121089	0.124074	0.125064	43.64	45.24

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								2014 1st Period	2014 2nd Period	2014 3rd 2015 1st	2015 2nd Period	2015 3rd Period	2014	2015
Barclays Bank PLC	06740PMQ6	09/16/10	09/16/25	100.000	VARIES	4.4379		0.107465	0.106990	0.106504	0.106007	0.105499	38.50	38.15
Barclays Bank PLC	06740PMT0	08/26/10	08/26/20	100.000	VARIES	4.3098		0.125769	0.126583	0.127414	0.127202	0.126984	45.63	45.78
Barclays Bank PLC	06740PQH2	09/30/10	09/29/17	100.000	0.000	3.3900		0.104151	0.105916	0.107711	0.109537	0.111394	38.14	39.44
Barclays Bank PLC	06740PSZ0	10/13/10	10/13/17	100.000	0.750	3.3000		0.098976	0.100265	0.101576	0.102908	0.104263	36.07	37.02
Barclays Bank PLC	06740PV29	12/30/10	12/30/30	100.000	VARIES	5.2624		0.129017	0.126312	0.123535	0.124010	0.124497	45.95	44.56
Barclays Bank PLC	06740PVH6	10/20/10	10/20/25	100.000	VARIES	4.6202		0.127306	0.127677	0.128057	0.128446	0.128844	45.95	46.23
Barclays Bank PLC	06740PVZ6	09/30/10	09/30/25	100.000	VARIES	4.7398		0.113239	0.111780	0.110286	0.108758	0.107193	40.23	39.15
Barclays Bank PLC	06740PX43	12/17/10	12/19/18	100.000	0.000	4.6599		0.148666	0.152130	0.155674	0.159302	0.163013	54.23	56.78
Barclays Bank PLC	06740PX50	12/17/10	12/19/18	100.000	0.000	4.6599		0.148666	0.152130	0.155674	0.159302	0.163013	54.23	56.78
Barclays Bank PLC	06740PYE0	12/30/10	12/30/30	100.000	VARIES	5.6002		0.128756	0.124281	0.119681	0.120489	0.121319	45.54	43.23
Barclays Bank PLC	06740PYG5	01/14/11	01/14/21	100.000	VARIES	4.9824		0.141308	0.142382	0.142944	0.143519	0.143660	51.34	51.68
Barclays Bank PLC	06740PYH3	12/27/10	12/24/15	100.000	0.700	3.3717		0.101466	0.102849	0.104255	0.105685		36.80	37.06
Barclays Bank PLC	06740PZ33	01/27/11	01/27/31	100.000	VARIES	5.5228		0.139030	0.136967	0.134846	0.132668	0.133053	49.04	47.88
Barclays Bank PLC	06741JBW8	02/28/11	02/28/31	100.000	VARIES	5.4603		0.145701	0.142231	0.143445	0.139951	0.142282	52.26	51.57
Barclays Bank PLC	06741JS59	05/20/14	05/20/21	100.000	0.000	2.7399			0.077153	0.078210	0.079282		16.86	28.05
Barclays Bank PLC	06741JV30	07/23/14	07/23/21	100.000	0.000	2.8399				0.078888	0.080008	0.081144	12.46	28.96
Barclays Bank PLC	06741JV89	08/18/14	08/18/21	100.000	0.000	2.7999				0.077778	0.078867	0.079971	10.34	28.49
Barclays Bank PLC	06741L427	03/02/12	03/05/18	100.000	0.000	3.1999		0.093248	0.094740	0.096256	0.097796	0.099360	34.19	35.29
Barclays Bank PLC	06741RQQ8	04/18/13	04/18/30	100.000	VARIES	3.0512		0.085203	0.085655	0.086114	0.086581	0.087054	30.82	31.15
Barclays Bank PLC	06741T2A4	11/29/13	11/29/18	100.000	0.000	2.1200		0.058889	0.059513	0.060144	0.060782	0.061426	21.35	21.81
Barclays Bank PLC	06741T2W6	12/23/13	12/23/33	100.000	VARIES	4.3876		0.121879	0.116869	0.111749	0.106517	0.101169	42.89	39.20
Barclays Bank PLC	06741T3M7	12/27/13	12/27/28	100.000	VARIES	4.2828		0.118969	0.115040	0.111027	0.106927	0.102741	42.09	39.20
Barclays Bank PLC	06741T4J3	01/30/14	01/30/29*	100.000	VARIES	3.9757				0.110436			19.88*	
Barclays Bank PLC	06741T6B8	02/28/14	02/28/34	100.000	VARIES	4.0796			0.110861	0.108779	0.103071	0.100146	33.78	37.59
Barclays Bank PLC	06741T6S1	03/28/14	03/28/34	100.000	VARIES	4.1532			0.115367	0.111995	0.108552	0.105038	31.18	39.05
Barclays Bank PLC	06741T6U6	03/04/14	03/04/24	100.000	0.250	3.4336			0.095381	0.096899	0.098443	0.100014	28.51	35.53
Barclays Bank PLC	06741TAA5	06/18/12	12/18/15	100.000	VARIES	1.7715		0.048950	0.049014	0.049079	0.049145		17.64	17.04
Barclays Bank PLC	06741TAR8	06/08/12	06/10/14	100.000	0.000	1.8997		0.054296					8.63	
Barclays Bank PLC	06741TBE6	06/20/12	06/19/14	100.000	0.000	1.8697		0.053406					8.97	
Barclays Bank PLC	06741TBL0	06/28/12	12/31/14	100.000	0.000	2.0499		0.058719	0.059321				21.19	
Barclays Bank PLC	06741TBN6	06/28/12	06/30/14	100.000	0.000	1.8702		0.053427					9.56	
Barclays Bank PLC	06741TBX4	06/29/12	07/02/14	100.000	0.000	1.8700		0.052929	0.053424				9.67	
Barclays Bank PLC	06741TC70	08/22/13	08/22/28	100.000	VARIES	4.2989		0.119415	0.118399	0.117362	0.117110	0.116853	42.54	42.14
Barclays Bank PLC	06741TCJ4	07/11/12	07/11/16	100.000	0.000	2.4399		0.069441	0.070288	0.071146	0.072014	0.072892	25.44	26.07
Barclays Bank PLC	06741TCR6	07/31/12	07/31/15	100.000	VARIES	2.0319		0.056461	0.056535	0.056609	0.056527		20.36	11.82
Barclays Bank PLC	06741TDV6	08/08/12	08/07/14	100.000	0.000	1.6698		0.047160	0.047554				10.26	
Barclays Bank PLC	06741TEH6	08/20/12	08/22/17	100.000	0.000	2.7099		0.077343	0.078391	0.079453	0.080530	0.081621	28.30	29.08
Barclays Bank PLC	06741TFL6	10/30/12	10/30/17	100.000	0.000	1.7609		0.049781	0.050219	0.050661	0.051107	0.051557	18.05	18.37
Barclays Bank PLC	06741TGD3	09/20/12	09/20/19	100.000	0.000	2.6499		0.075573	0.076574	0.077589	0.078617	0.079659	27.59	28.33
Barclays Bank PLC	06741TKR7	11/19/12	11/19/14	100.000	0.000	0.8700		0.024377	0.024484				7.77	
Barclays Bank PLC	06741TL70	09/19/13	09/21/20	100.000	0.000	3.1924		0.088694	0.090110	0.091548	0.093009	0.094494	32.47	33.51

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								2014 1st	2014 2nd	2014 3rd	2015 2nd	2015 3rd	2014	2015
								Period	Period	Period	Period	Period		
Barclays Bank PLC	06741TLD7	12/31/12	12/31/27	100.000	VARIES	3.3900		0.094375	0.094481	0.094590	0.094700	0.094812	33.99	34.07
Barclays Bank PLC	06741TM79	09/27/13	09/27/19	100.000	0.000	2.7612		0.076702	0.077760	0.078834	0.079922	0.081026	28.00	28.78
Barclays Bank PLC	06741TNC7	02/15/13	02/15/28	100.000	VARIES	3.6405		0.101437	0.101753	0.102075	0.102402	0.102736	36.66	36.90
Barclays Bank PLC	06741TPD3	02/21/13	02/27/14	100.000	0.000	0.7401		0.020640					1.16	
Barclays Bank PLC	06741TPR2	03/21/13	03/21/33	100.000	VARIES	3.9299		0.105715	0.102198	0.088189	0.077052	0.068841	35.67	27.81
Barclays Bank PLC	06741TRP4	03/28/13	03/28/33	100.000	VARIES	3.9299		0.105717	0.102200	0.087930	0.076638	0.068365	35.77	27.80
Barclays Bank PLC	06741TRR0	04/09/13	04/09/28	100.000	VARIES	3.5337		0.094999	0.091781	0.088507	0.085174	0.082839	33.09	30.80
Barclays Bank PLC	06741TRW9	04/30/13	04/30/20	100.000	0.000	2.1700		0.060932	0.061593	0.062261	0.062937	0.063620	22.14	22.62
Barclays Bank PLC	06741TSE8	04/19/13	04/19/33	100.000	VARIES	3.7861		0.100736	0.096219	0.091616	0.086926	0.083666	34.80	31.57
Barclays Bank PLC	06741TUA3	05/10/13	05/10/28	100.000	VARIES	3.2563		0.088761	0.087040	0.079244	0.073024	0.068452	31.16	26.86
Barclays Bank PLC	06741TUB1	05/03/13	05/03/33	100.000	VARIES	3.4200		0.092350	0.089654	0.079243	0.070706	0.064194	32.00	26.12
Barclays Bank PLC	06741TV38	10/31/13	10/31/18	100.000	0.000	2.1199		0.058888	0.059512	0.060143	0.060781	0.061425	21.39	21.84
Barclays Bank PLC	06741TVK0	05/31/13	05/31/33	100.000	VARIES	3.5100		0.094336	0.091117	0.080456	0.071714	0.065048	32.95	26.91
Barclays Bank PLC	06741TWH6	06/17/13	06/17/33	100.000	VARIES	3.6856		0.096779	0.091075	0.085266	0.079351	0.075478	33.65	29.49
Barclays Bank PLC	06741TXA0	06/28/13	06/30/20	100.000	0.000	2.9922		0.084375	0.085637	0.086919	0.088219	0.089539	30.60	31.53
Barclays Bank PLC	06741TXZ5	07/31/13	07/30/20	100.000	0.250	2.9338		0.079724	0.082127	0.081874	0.084351	0.084093	29.87	30.68
Barclays Bank PLC	06741TYX9	07/24/13	07/24/28	100.000	VARIES	3.9812		0.110589	0.108367	0.106101	0.099892	0.093560	38.71	35.11
Barclays Bank PLC	06741TZ83	11/27/13	12/09/14*	100.000	0.000	N/A		0.013881					.56*	
Barclays Bank PLC	06741TZS9	07/26/13	08/11/14	100.000	VARIES	0.6095		0.016931	0.016909				3.72	
Barclays Bank PLC	06741TWZ0	08/15/13	08/15/33	100.000	VARIES	4.2111		0.116977	0.113591	0.110134	0.103134	0.095986	40.57	36.46
Barclays Bank PLC	06741TZX8	08/01/13	08/01/23	100.000	0.250	3.5547		0.098742	0.100374	0.102035	0.103725	0.105445	36.33	37.55
Barclays Bank PLC	06741UAU8	03/28/14	06/30/20	100.000	0.000	2.8996		0.080545	0.081142	0.082318	0.083512	0.084722	22.10	29.85
Barclays Bank PLC	06741UBA1	04/25/14	04/25/34	100.000	VARIES	3.4516			0.095878	0.092260	0.088579	0.084834	23.35	32.06
Barclays Bank PLC	06741UBK9	04/30/14	04/30/29	100.000	VARIES	3.9398			0.109441	0.106404	0.103306	0.100148	26.19	37.37
Barclays Bank PLC	06741UBL7	04/30/14	04/30/29	100.000	VARIES	3.9447			0.109575	0.108909	0.108228	0.107535	26.37	39.00
Barclays Bank PLC	06741UBX1	04/30/14	04/30/24	100.000	VARIES	3.4911			0.096977	0.097830	0.098698	0.099245	23.42	35.46
Barclays Bank PLC	06741UDA9	05/30/14	05/30/34	100.000	VARIES	3.8794			0.107763	0.104465	0.101103	0.097676	22.64	36.79
Barclays Bank PLC	06741UFK5	07/28/14	07/28/34	100.000	VARIES	3.8226				0.106184	0.102904	0.099562	16.25	36.62
Barclays Bank PLC	06741UFL3	07/08/14	09/30/16	100.000	0.000	0.9000			0.025001	0.025052	0.025165	0.025278	4.33	9.06
Barclays Bank PLC	06741UFM1	07/31/14	07/31/34	100.000	VARIES	3.8918				0.108107	0.104806	0.101440	16.32	37.32
Barclays Bank PLC	06741UFY5	07/30/14	07/29/21	100.000	0.000	2.8199				0.078333	0.079431	0.080551	11.83	28.73
Barclays Bank PLC	06741UGX6	08/29/14	08/28/29	100.000	VARIES	3.7703				0.104732	0.102529	0.100273	12.78	36.76
Barclays Bank PLC	06741UJW5	09/29/14	09/29/34	100.000	VARIES	3.7463				0.104066	0.101333	0.098548	9.57	36.46
Barclays Bank PLC	06741UKB9	09/30/14	10/01/15	100.000	0.000	0.6103			0.016954	0.016955	0.017006		1.54	4.59
Barclays Bank PLC	06741UKH6	09/26/14	09/28/16	100.000	0.000	1.0997			0.030549	0.030551	0.030719	0.030888	2.90	11.06
Barclays Bank PLC	06741UKP8	10/30/14	10/30/34	100.000	VARIES	3.5915				0.099765	0.096568	0.093314	6.09	34.95
Barclays Bank PLC	06742B329	03/17/14	03/18/19	100.000	0.000	2.2099		0.061388	0.061393	0.062071	0.062757	0.063450	17.51	22.61
Barclays Bank PLC	06742B634	03/05/14	03/05/21	100.000	0.000	2.8400			0.078889	0.080009	0.081145	0.082298	23.48	29.27
Barclays Bank PLC	06742B808	02/06/14	01/29/16	100.000	0.000	0.7201			0.020005	0.020074	0.020146	0.020219	6.51	7.26
Barclays Bank PLC	06742W208	07/15/14	06/24/16	100.000	0.000	0.8700			0.024167	0.024260	0.024366	0.024471	4.01	8.75
Barclays Bank PLC	06742W737	06/25/14	06/25/20	100.000	0.000	2.6600			0.073890	0.074872	0.075868	0.076877	13.75	27.15

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								Period	Period	Period	Period	Period		
Barclays Bank PLC	06742W752	06/25/14	06/25/21	100.000	0.000	2.8299			0.078610	0.079723	0.080851	0.081995	14.63	28.92
Barclays Bank PLC	06742W760	06/25/14	06/25/20	100.000	0.000	2.6600			0.073890	0.074872	0.075868	0.076877	13.75	27.15
Bear Stearns Co., Inc.	073928G23	08/31/04	07/01/19	51.530	1.000	N/A		0.099379	0.102344	0.105399	0.108544	0.111783	36.49	38.70
BellSouth Telecomm	079867AS6	12/13/95	12/15/95	25.235	VARIES	6.8500		0.161464	0.166995	0.172714	0.178630	0.184748	59.30	63.43
Berry Petroleum Company	085789AD7	05/27/09	06/01/14	93.546	10.250	12.0008	57.66	0.045882					6.88	
Bexar Cnty Hsg Fin Corp	08837EAB7	09/28/05	04/01/22	39.225	0.000	5.7500	234.26	0.098651	0.101487	0.104405	0.107406	0.110494	36.54	38.67
Bloomington, IL	094491RU3	11/12/13	12/01/14	100.524	0.000	0.4989		0.013936	0.013971				4.61	
Bond & Fayette CNTYS, IL	097850CQ2	05/07/14	12/01/15	104.475	0.000	1.2239		0.035521	0.035550	0.035767	0.035986		8.32	11.84
Bond & Fayette CNTYS, IL	097850CR0	05/07/14	12/01/16	106.598	VARIES	1.3824		0.040934	0.040972	0.041255	0.041540	0.039395	9.59	14.85
Bond & Fayette CNTYS, IL	097850CS8	05/07/14	12/01/17	107.812	VARIES	1.7340		0.051932	0.051992	0.052443	0.052898	0.050305	12.18	18.90
Boston, MA	100853GH7	11/04/09	09/15/24	89.556	6.050	7.2062	19.19	0.014742	0.015273	0.015823	0.016394	0.016984	5.52	5.92
Bumble Bee Holdco S.C.A.	12046QAA1	03/10/11	03/15/18	98.138	9.625	N/A		0.274088	0.274424	0.274778	0.275148	0.275538	98.81	99.07
Bumble Bee Holdco S.C.A.	12046QAB9	03/10/11	03/15/18	98.138	9.625	N/A		0.274088	0.274424	0.274778	0.275148	0.275538	98.81	99.07
Bumble Bee Holdco S.S.A.	12046QAC7	03/10/11	03/15/18	98.138	9.625	N/A		0.274088	0.274424	0.274778	0.275148	0.275538	98.81	99.07
Bureau County SD #84, IL	121012AL2	06/04/10	12/01/15	106.570	VARIES	4.3645		0.124422	0.123651	0.122864	0.122060		44.61	40.40
Bureau County SD #84, IL	121012AM0	06/04/10	12/01/16	106.150	VARIES	4.6174		0.132289	0.131655	0.131007	0.130345	0.129666	47.47	47.00
Bureau County SD #84, IL	121012AN8	06/04/10	12/01/17	105.324	VARIES	4.8691		0.139538	0.139047	0.138543	0.138028	0.137499	50.12	49.75
Bureau County SD #84, IL	121012AP3	06/04/10	12/01/18	105.836	VARIES	5.1194		0.147671	0.147185	0.146686	0.146174	0.145650	53.04	52.68
Bureau County SD #84, IL	121012AQ1	06/04/10	12/01/19	106.299	VARIES	5.3692		0.155810	0.155332	0.154841	0.154337	0.153820	55.98	55.62
Bureau County SD #84, IL	121012AR9	06/04/10	12/01/20	104.349	VARIES	5.6693		0.162705	0.162396	0.162078	0.161751	0.161415	58.50	58.27
Bureau County SD #84, IL	121012AS7	06/04/10	12/01/21	104.162	VARIES	5.9680		0.171325	0.171049	0.170766	0.170474	0.170173	61.61	61.41
Bureau County SD #84, IL	121012AT5	06/04/10	12/01/22	104.788	VARIES	6.1675		0.178135	0.177847	0.177549	0.177242	0.176926	64.06	63.84
Bureau County SD #175, IL	121088AL2	09/15/10	12/01/14	106.822	VARIES	3.2818		0.092690	0.091932				30.45	
Bureau County SD #175, IL	121088AM0	09/15/10	12/01/15	108.915	VARIES	3.6318		0.104489	0.103612	0.102719	0.101810		37.40	33.73
Bureau County SD #175, IL	121088AN8	09/15/10	12/01/16	107.815	VARIES	4.0822		0.117893	0.117181	0.116454	0.115713	0.114956	42.27	41.75
Bureau County SD #175, IL	121088AP3	09/15/10	12/01/17	106.920	VARIES	4.4822		0.129552	0.128969	0.128373	0.127764	0.127141	46.50	46.07
Bureau County SD #175, IL	121088AQ1	09/15/10	12/01/18	106.252	VARIES	4.8319		0.139638	0.139152	0.138655	0.138147	0.137625	50.15	49.79
Bureau County SD #175, IL	121088AR9	09/15/10	12/01/19	107.871	VARIES	5.0816		0.148872	0.148314	0.147742	0.147156	0.146554	53.46	53.05
Bureau County SD #175, IL	121088AS7	09/15/10	12/01/20	108.435	VARIES	5.2817		0.155788	0.155244	0.154686	0.154112	0.153524	55.95	55.55
Bureau County SD #502, IL	121133CK6	10/10/13	12/01/23	100.125	VARIES	4.9873		0.139691	0.143175	0.138664	0.138658	0.138652	50.89	49.92
Bureau County SD #205, IL	121133CL4	10/10/13	12/01/29	100.148	VARIES	5.8866		0.165126	0.169986	0.163734	0.163729	0.163724	60.28	58.94
Bureau CNTYS SD #340, IL	121158BL2	08/14/12	12/01/14	102.681	VARIES	1.8371		0.051616	0.051325				16.98	
Bureau CNTYS SD #340, IL	121158BM0	08/14/12	12/01/15	103.922	VARIES	2.0391		0.057980	0.057650	0.057318	0.056982		20.79	18.85
Bureau CNTYS SD #340, IL	121158BN8	08/14/12	12/01/16	106.028	VARIES	2.3387		0.067699	0.067257	0.066809	0.066356	0.065897	24.27	23.94
Bureau CNTYS SD #340, IL	121158BP3	08/14/12	12/01/17	106.030	VARIES	2.6392		0.076662	0.076263	0.075858	0.075448	0.075032	27.50	27.21
Bureau CNTYS SD #340, IL	121158BQ1	08/14/12	12/01/18	105.273	VARIES	2.9397		0.085092	0.084770	0.084444	0.084114	0.083778	30.56	30.32
CBIZ, Inc.	124805AA0	05/30/06	06/01/26	100.000	VARIES	8.9994		0.400339	0.413950	0.428173	0.443036	0.458461	147.41	157.73
CBIZ, Inc.	124805AB8	05/30/06	06/01/26	100.000	VARIES	8.9994		0.400339	0.413950	0.428173	0.443036	0.458461	147.41	157.73
Caesars Entertainment	127693AC3	02/15/13	02/15/20	97.500	9.000	9.4970	2.33	0.007554	0.007912	0.008288	0.008682	0.009094	2.88	3.16
Caesars Entertainment	127693AF6	02/15/13	02/15/20	97.500	9.000	9.4970	2.33	0.007554	0.007912	0.008288	0.008682	0.009094	2.88	3.16
Caesars Entertainment	127693AG4	02/15/13	02/15/20	97.500	9.000	9.4970	2.33	0.007554	0.007912	0.008288	0.008682	0.009094	2.88	3.16
Caesars Entertainment	127693AH2	02/15/13	02/15/20	97.500	9.000	9.4970	2.33	0.007554	0.007912	0.008288	0.008682	0.009094	2.88	3.16
Carol Stream, IL	143735LM8	07/15/08	10/01/27	93.383	5.750	6.3510	11.60	0.006958	0.007719	0.007407	0.007642	0.007884	2.58	2.75

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/14	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2014 1st	2014 2nd	2014 3rd	2015 2nd	2015 3rd	2014	2015
								Period	Period	Period	Period	Period		
Carol Stream, IL	143735TN8	12/30/11	11/01/14	92.287	0.000	2.8495	53.85	0.076944	0.078041				23.28	
Carol Stream, IL	143735TP3	12/30/11	11/01/15	88.034	0.000	3.3492	60.61	0.087055	0.088512	0.089995	0.091502		31.78	27.27
Carol Stream, IL	143735TQ1	12/30/11	11/01/16	83.951	0.000	3.6494	63.13	0.090950	0.092610	0.094300	0.096021	0.097773	33.24	34.47
Carol Stream, IL	143735TR9	12/30/11	11/01/17	79.136	0.000	4.0492	66.23	0.095814	0.097754	0.099733	0.101752	0.103813	35.08	36.51
Carol Stream, IL	143735TS7	12/30/11	11/01/18	74.017	0.000	4.4492	68.28	0.099181	0.101387	0.103643	0.105948	0.108305	36.37	38.01
Carol Stream, IL	143735TT5	12/30/11	11/01/19	68.693	0.000	4.8492	69.28	0.101046	0.103496	0.106005	0.108575	0.111208	37.12	38.94
Carol Stream, IL	143735TU2	12/30/11	11/01/20	63.533	0.000	5.1992	68.89	0.100831	0.103452	0.106141	0.108901	0.111732	37.09	39.04
Carol Stream, IL	143735TV0	12/30/11	11/01/21	59.208	0.000	5.3992	66.77	0.097933	0.100577	0.103292	0.106080	0.108944	36.05	38.03
Carol Stream, IL	143735TW8	12/30/11	11/01/22	54.964	0.000	5.5992	64.38	0.094619	0.097268	0.099991	0.102791	0.105669	34.86	36.84
Carol Stream, IL	143735TX6	12/30/11	11/01/23	50.827	0.000	5.7993	61.76	0.090948	0.093585	0.096299	0.099092	0.101965	33.54	35.51
Carol Stream, IL	143735TY4	12/30/11	11/01/24	46.530	0.000	6.0492	59.09	0.087236	0.089874	0.092592	0.095393	0.098278	32.20	34.18
Carol Stream, IL	143735TZ1	12/30/11	11/01/25	42.963	0.000	6.1993	55.98	0.082769	0.085334	0.087980	0.090707	0.093518	30.57	32.50
Carol Stream, IL	143735UA4	12/30/11	11/01/26	39.556	0.000	6.3492	52.85	0.078257	0.080741	0.083305	0.085949	0.088678	28.92	30.79
Carol Stream, IL	143735UB2	12/30/11	11/01/27	36.593	0.000	6.4493	49.70	0.073667	0.076042	0.078494	0.081026	0.083639	27.24	29.02
Carol Stream, IL	143735UC0	12/30/11	11/01/28	33.512	0.000	6.5994	46.63	0.069219	0.071503	0.073863	0.076300	0.078818	25.61	27.33
Carol Stream, IL	143735UD8	12/30/11	11/01/29	30.868	0.000	6.6993	43.63	0.064839	0.067011	0.069255	0.071575	0.073973	24.00	25.63
Carol Stream, IL	143735UE6	12/30/11	11/01/30	28.377	0.000	6.7994	40.74	0.060605	0.062665	0.064796	0.066999	0.069277	22.44	23.99
Carol Stream, IL	143735UF3	12/30/11	11/01/31	26.288	0.000	6.8495	38.04	0.056607	0.058546	0.060551	0.062625	0.064769	20.96	22.42
Centerpoint Energy, Inc.	15189T206	09/21/99	09/15/29	100.000	VARIES	9.9395		0.887019	0.927914	0.970841	1.015902	1.063203	335.57	367.40
Central Euro Media ENT	153443AJ5	05/02/14	12/01/17	55.350	15.000	N/A		0.514597	0.522162	0.567018	0.615728	0.668623	125.92	215.94
Central Euro Media ENT	153443AK2	05/02/14	12/01/17	55.350	15.000	N/A		0.514597	0.522162	0.567018	0.615728	0.668623	125.92	215.94
Centrus Energy Corp.	15643UAA2	09/30/14	09/30/24	56.492	8.000	N/A				0.237610	0.245084	0.252966	21.62	88.28
Champaign & Piatt CNTYS	158087RN8	09/12/13	10/01/19	100.000	VARIES	3.7423		0.104160	0.106109	0.103991	0.103988	0.103984	37.83	37.44
Chesapeake Energy Corp.	165167BZ9	05/15/07	05/15/37	100.000	VARIES	6.7505		0.251233	0.257369	0.263712	0.270269	0.277047	92.12	96.73
Chesapeake Energy Corp.	165167CA3	08/14/07	05/15/37	97.625	VARIES	8.0008		0.310423	0.320063	0.330089	0.340515	0.351359	114.39	121.69
Chesapeake Energy Corp.	165167CB1	05/27/08	12/15/38	100.000	VARIES	8.0007		0.309412	0.319289	0.329562	0.340246	0.351356	113.49	120.91
Chesapeake Energy Corp.	165167CD7	02/02/09	02/15/15*	97.750	9.500	10.0055	17.27	0.012129	0.012736				1.99*	
Christian & Sangamon CNT	170592BB4	03/28/13	12/01/15	108.829	VARIES	1.7168		0.052505	0.052956	0.049237	0.048468		18.88	16.11
Christian & Sangamon CNT	170592BC2	03/28/13	12/01/16	110.501	VARIES	1.9725		0.061356	0.061961	0.057897	0.057133	0.056361	22.09	20.66
Christian & Sangamon CNT	170592BD0	03/28/13	12/01/17	111.388	VARIES	2.2261		0.069917	0.070696	0.066342	0.065612	0.064874	25.20	23.71
Christian & Sangamon CNT	170592BE8	03/28/13	12/01/18	110.855	VARIES	2.4787		0.077610	0.078572	0.074123	0.073493	0.072855	28.01	26.53
Christian & Sangamon CNT	170592BF5	03/28/13	12/01/19	110.619	VARIES	2.7793		0.087009	0.088218	0.083365	0.082786	0.082199	31.43	29.87
Christian & Sangamon CNT	170592BG3	03/28/13	12/01/20	109.831	VARIES	3.0795		0.095914	0.097390	0.092153	0.091648	0.091134	34.68	33.05
Christian & Sangamon CNT	170592BH1	03/28/13	12/01/21	107.041	VARIES	3.3308		0.101275	0.102962	0.097795	0.097458	0.097115	36.66	35.13
Christian & Sangamon CNT	170592BJ7	03/28/13	12/01/22	99.442	VARIES	3.5341		0.099963	0.101729	0.097599	0.097631	0.097662	36.23	35.14
Christian & Sangamon CNT	170592BK4	03/28/13	12/01/23	99.390	VARIES	3.6840		0.104252	0.106173	0.101681	0.101712	0.101744	37.80	36.61
Citigroup Global Markets	17307EBE2	07/01/04	09/07/16	51.400	0.000	5.5371	349.75	0.130564	0.134179	0.137894	0.141712	0.145635	48.49	51.21
Citigroup Funding, Inc.	17308CMW3	02/26/09	02/26/14	100.000	1.500	7.7625		0.286733					15.77	
Citigroup Funding, Inc.	17308CMX1	04/28/09	04/28/14	100.000	VARIES	7.9615		0.298677					34.95	
Citigroup Funding, Inc.	17308CMY9	06/29/09	06/29/14	100.000	VARIES	6.6887		0.186376					33.17	
Citigroup Funding, Inc.	17308CMZ6	08/28/09	08/28/14	100.000	1.500	5.6150		0.184315	0.188320				44.40	

* Called in 2014; reportable OID is computed to call date.

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/14	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2014 1st Period	2014 2nd Period	2014 3rd Period	2015 2nd Period	2015 3rd Period	2014	2015
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Citigroup Funding, Inc.	17308CNM4	02/12/10	02/12/20	100.000	VARIES	4.5259	84.54	0.115476	0.115377	0.115679	0.115988	0.116557	41.58	41.82
Citigroup Funding, Inc.	17308CPQ3	05/24/10	05/24/16	100.000	0.000	4.5502		0.147955	0.151321	0.154763	0.158285	0.161886	54.12	56.61
Citigroup Funding, Inc.	17308CQH2	09/28/10	09/28/15	100.000	VARIES	2.0287		0.013039	0.013171	0.013305	0.013440		4.74	3.58
Citigroup Funding, Inc.	17308CRW8	06/29/11	12/21/16	100.000	0.500	3.5733		0.107092	0.108757	0.110452	0.112177	0.113933	38.89	40.11
Citigroup Funding, Inc.	1730T0A58	10/22/13	10/22/33	100.000	VARIES	4.6764		0.129902	0.126445	0.122906	0.119285	0.115579	45.66	43.09
Citigroup Funding, Inc.	1730T0A82	11/15/13	11/15/28	100.000	VARIES	4.5367		0.126021	0.122709	0.119322	0.115858	0.112315	44.46	42.01
Citigroup Funding, Inc.	1730T0A90	10/30/13	10/30/33	100.000	VARIES	4.6216		0.128378	0.124941	0.121425	0.117827	0.114146	45.17	42.62
Citigroup Funding, Inc.	1730T0AK5	05/15/06	05/15/36	11.570	0.000	7.3199		0.040337	0.041814	0.043344	0.044930	0.046575	14.93	16.04
Citigroup Funding, Inc.	1730T0B99	11/14/13	11/14/23	100.000	VARIES	4.0135		0.111488	0.109266	0.106999	0.104687	0.102329	39.52	37.88
Citigroup Funding, Inc.	1730T0BT5	02/14/07	02/14/37	100.000	VARIES	5.8403		0.156474	0.156533	0.156593	0.156655	0.156719	56.36	56.40
Citigroup Funding, Inc.	1730T0C23	11/12/13	11/12/33	100.000	VARIES	4.7620		0.132280	0.129477	0.126607	0.123669	0.120661	46.84	44.76
Citigroup Funding, Inc.	1730T0C56	11/26/13	11/26/33	100.000	VARIES	4.7711		0.132531	0.129066	0.125519	0.121886	0.118168	46.84	44.28
Citigroup Funding, Inc.	1730T0E88	01/29/14	01/29/29	100.000	VARIES	4.3351			0.120420	0.117009	0.113524	0.109964	39.46	40.43
Citigroup Funding, Inc.	1730T0E96	01/29/14	01/29/34	100.000	VARIES	4.6110			0.128086	0.123994	0.119808	0.115526	41.90	42.60
Citigroup Funding, Inc.	1730T0F38	01/31/14	08/01/19	100.000	0.000	2.5874		0.071872	0.071878	0.072808	0.073750	0.074704	23.93	26.66
Citigroup Funding, Inc.	1730T0FG9	02/08/08	02/09/15	100.000	0.250	4.4200		0.154286	0.157543	0.160871			57.06	6.11
Citigroup Funding, Inc.	1730T0G78	02/19/14	02/19/34	100.000	VARIES	4.7123			0.130899	0.127111	0.123234	0.119265	40.34	44.03
Citigroup Funding, Inc.	1730T0GY9	04/28/09	04/28/24	100.000	VARIES	8.1831		0.197296	0.198227	0.199195	0.200203	0.201253	71.31	72.02
Citigroup Funding, Inc.	1730T0H36	02/28/14	08/29/19	100.000	0.000	2.6153			0.071851	0.072392	0.073742	0.073894	22.13	26.86
Citigroup Funding, Inc.	1730T0HN2	04/29/10	04/29/30	100.000	VARIES	5.9941		0.140722	0.140330	0.139927	0.139511	0.139676	50.54	50.28
Citigroup Funding, Inc.	1730T0HY8	04/16/10	04/16/15	100.000	VARIES	1.3863		0.010403	0.010475	0.010548			3.77	1.11
Citigroup Funding, Inc.	1730T0J83	02/28/14	02/28/19	100.000	VARIES	1.6995			0.046182	0.046408	0.045115	0.045593	14.21	16.60
Citigroup Funding, Inc.	1730T0JC4	05/14/10	05/14/15	100.000	VARIES	1.6896		0.014562	0.014685	0.014809			5.28	1.97
Citigroup Funding, Inc.	1730T0JF7	06/29/10	06/29/22*	100.000	VARIES	5.2411		0.134477					23.94*	
Citigroup Funding, Inc.	1730T0JH3	06/24/10	06/24/20	100.000	VARIES	5.3515		0.151837	0.151984	0.151909	0.151833	0.151610	54.69	54.67
Citigroup Funding, Inc.	1730T0K99	03/31/14	10/01/19	100.000	0.000	2.7120		0.075335	0.075341	0.076363	0.077398	0.078448	20.51	27.86
Citigroup Funding, Inc.	1730T0KE8	09/09/10	09/09/20	100.000	VARIES	4.7845		0.140594	0.141685	0.142042	0.142408	0.142176	50.97	51.22
Citigroup Funding, Inc.	1730T0KF5	09/14/10	09/14/15	100.000	VARIES	2.0255		0.019573	0.019771	0.019971	0.020173		7.12	5.09
Citigroup Funding, Inc.	1730T0KG3	09/14/10	09/14/17	100.000	VARIES	2.5063		0.017961	0.018186	0.018414	0.018645	0.018879	6.56	6.72
Citigroup Funding, Inc.	1730T0KH1	09/23/10	09/23/17	100.000	VARIES	2.6179		0.019476	0.019731	0.019989	0.020251	0.020516	7.11	7.29
Citigroup Funding, Inc.	1730T0KK4	10/13/10	10/13/15	100.000	VARIES	2.0006		0.018915	0.019105	0.019296	0.019487		6.87	5.48
Citigroup Funding, Inc.	1730T0KR9	10/29/10	10/29/15	100.000	VARIES	1.9200		0.016899	0.017061	0.017225	0.017390		6.13	5.16
Citigroup Funding, Inc.	1730T0KT5	11/04/10	11/04/20	100.000	VARIES	2.4350		0.020989	0.021244	0.021503	0.021765	0.022030	7.63	7.82
Citigroup Funding, Inc.	1730T0KU2	11/04/10	11/04/20	100.000	VARIES	2.5364		0.023203	0.023497	0.023795	0.024097	0.024402	8.44	8.66
Citigroup Funding, Inc.	1730T0KV0	11/19/10	11/19/30	100.000	VARIES	5.1245		0.128430	0.128691	0.128959	0.129235	0.129517	46.30	46.50
Citigroup Funding, Inc.	1730T0KW8	11/30/10	11/28/16	100.000	0.000	3.8990		0.121582	0.123952	0.126369	0.128832	0.131344	44.35	46.10
Citigroup Funding, Inc.	1730T0KX6	11/23/10	11/23/16	100.000	VARIES	1.4929		0.018835	0.018975	0.019117	0.019260	0.019404	6.82	6.92
Citigroup Funding, Inc.	1730T0KY4	11/19/10	11/19/20	100.000	VARIES	4.7108		0.131325	0.131416	0.131509	0.131297	0.131080	47.30	47.29
Citigroup Funding, Inc.	1730T0KZ1	11/09/10	11/09/30	100.000	VARIES	5.5698		0.130274	0.127505	0.124660	0.124577	0.124492	46.11	44.85
Citigroup Funding, Inc.	1730T0L23	03/28/14	03/28/29	100.000	VARIES	4.3742			0.121507	0.118269	0.114961	0.111579	32.87	41.36
Citigroup Funding, Inc.	1730T0L31	03/28/14	03/28/34	100.000	VARIES	4.6421			0.128950	0.125495	0.121961	0.118344	34.88	43.88

* Called in 2014; 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 1/1/14	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2014 1st	2014 2nd	2014 3rd	2015 2nd	2015 3rd	2014	2015
								Period	Period	Period	Period	Period		
Citigroup Funding, Inc.	1730T0L49	03/10/14	03/10/19	100.000	VARIES	1.8993			0.052760	0.052206	0.051647	0.051573	15.29	18.62
Citigroup Funding, Inc.	1730T0L64	03/12/14	03/12/34	100.000	VARIES	4.7152			0.130978	0.127189	0.123312	0.119343	37.44	44.23
Citigroup Funding, Inc.	1730T0L72	03/28/14	03/28/21	100.000	VARIES	3.3141			0.092059	0.091973	0.091886	0.091798	25.12	33.08
Citigroup Funding, Inc.	1730T0L98	03/21/14	03/21/24	100.000	VARIES	3.2460			0.090168	0.087574	0.084938	0.082672	24.99	30.56
Citigroup Funding, Inc.	1730T0LA5	11/15/10	11/15/15	100.000	VARIES	1.7358		0.009442	0.009524	0.009606	0.009690		3.42	3.03
Citigroup Funding, Inc.	1730T0LB3	11/15/10	11/15/20	100.000	VARIES	2.2798		0.017632	0.017833	0.018036	0.018241	0.018449	6.40	6.55
Citigroup Funding, Inc.	1730T0LU1	03/30/11	09/21/16	100.000	0.500	3.9296		0.118792	0.120853	0.122955	0.125097	0.127283	43.55	45.08
Citigroup Funding, Inc.	1730T0M63	03/26/14	03/26/29	100.000	VARIES	4.3729			0.121470	0.119206	0.116893	0.114530	33.19	42.05
Citigroup Funding, Inc.	1730T0M97	04/30/14	10/30/19	100.000	0.000	2.7618			0.076717	0.077777	0.078851	0.079940	18.55	28.32
Citigroup Funding, Inc.	1730T0MA4	04/01/11	04/01/21	100.000	VARIES	5.0031		0.138778	0.138789	0.138800	0.138812	0.138824	49.96	49.97
Citigroup Funding, Inc.	1730T0MB2	04/28/11	10/26/16	100.000	0.500	3.6902		0.110971	0.112762	0.114587	0.116445	0.118337	40.51	41.83
Citigroup Funding, Inc.	1730T0ME6	04/26/11	04/26/21	100.000	VARIES	1.9784		0.016739	0.016905	0.017072	0.017241	0.017411	6.08	6.20
Citigroup Funding, Inc.	1730T0MQ9	06/29/11	06/27/18	100.000	0.000	3.9199		0.119960	0.122311	0.124708	0.127153	0.129645	43.63	45.35
Citigroup Funding, Inc.	1730T0MR7	06/20/11	06/20/21	100.000	VARIES	4.6545		0.128905	0.128927	0.128949	0.128972	0.128996	46.41	46.43
Citigroup Funding, Inc.	1730T0MU0	07/28/11	01/25/17	100.000	0.500	3.3819		0.099474	0.100921	0.102393	0.103889	0.105411	36.53	37.60
Citigroup Funding, Inc.	1730T0N39	04/29/14	04/29/29	100.000	VARIES	4.2731			0.118697	0.115418	0.112068	0.108647	28.52	40.53
Citigroup Funding, Inc.	1730T0N62	04/29/14	04/29/34	100.000	VARIES	4.5422			0.126175	0.122732	0.119211	0.115609	30.32	43.11
Citigroup Funding, Inc.	1730T0ND7	08/05/11	08/05/21*	100.000	VARIES	3.3224		0.092899	0.092597				19.83*	
Citigroup Funding, Inc.	1730T0NH8	08/30/11	02/24/17	100.000	0.500	3.8048		0.112818	0.114700	0.116618	0.118572	0.120564	41.44	42.84
Citigroup Funding, Inc.	1730T0NK1	08/26/11	08/26/16	100.000	VARIES	1.7275		0.010962	0.011057	0.011152	0.011249	0.011346	3.99	4.06
Citigroup Funding, Inc.	1730T0NM7	08/31/11	08/31/21	100.000	VARIES	2.3031		0.015897	0.015818	0.016265	0.016184	0.016551	5.83	5.96
Citigroup Funding, Inc.	1730T0NN5	09/07/11	09/07/18	100.000	VARIES	2.5979		0.018578	0.018819	0.019064	0.019312	0.019562	6.79	6.96
Citigroup Funding, Inc.	1730T0NQ8	09/29/11	09/29/26*	100.000	VARIES	6.2445		0.167987					14.78*	
Citigroup Funding, Inc.	1730T0NS4	09/29/11	09/27/17	100.000	0.500	4.1394		0.123594	0.125864	0.128182	0.130547	0.132962	45.33	47.02
Citigroup Funding, Inc.	1730T0P78	05/30/14	05/30/29	100.000	VARIES	4.1424			0.115068	0.111783	0.108429	0.105006	24.18	39.43
Citigroup Funding, Inc.	1730T0P86	05/30/14	05/30/34	100.000	VARIES	4.4254			0.122928	0.119502	0.116000	0.112420	25.83	42.17
Citigroup Funding, Inc.	1730T0PD5	10/28/11	10/27/17	100.000	0.500	3.9008		0.115934	0.117925	0.119954	0.122022	0.124131	42.35	43.82
Citigroup Funding, Inc.	1730T0PS2	11/10/11	11/10/14	100.000	VARIES	2.9384		0.013422	0.013619				4.18	
Citigroup Funding, Inc.	1730T0QC6	11/28/11	11/28/17	100.000	0.500	4.2510		0.127230	0.129639	0.132099	0.134612	0.137178	46.40	48.18
Citigroup Funding, Inc.	1730T0QM4	12/05/11	12/05/16	100.000	VARIES	2.9298		0.080454	0.080603	0.080755	0.080909	0.081065	29.00	29.11
Citigroup Funding, Inc.	1730T0R50	06/18/14	06/18/34	100.000	VARIES	4.4513			0.123648	0.120217	0.116710	0.113126	23.82	42.55
Citigroup Funding, Inc.	1730T0R76	06/27/14	06/27/34	100.000	VARIES	4.4526			0.123684	0.120312	0.116865	0.113341	22.74	42.66
Citigroup Funding, Inc.	1730T0R92	07/02/14	01/02/20	100.000	0.000	2.5296				0.070268	0.071156	0.072056	12.58	25.78
Citigroup Funding, Inc.	1730T0RJ0	02/28/13	02/28/33	100.000	VARIES	4.1678		0.114616	0.112229	0.113551	0.111159	0.112054	41.26	40.82
Citigroup Funding, Inc.	1730T0RM3	02/22/13	02/22/33	100.000	VARIES	4.2776		0.118280	0.117724	0.117156	0.116576	0.116229	42.34	41.95
Citigroup Funding, Inc.	1730T0RN1	02/27/13	02/27/28	100.000	VARIES	3.2574		0.088338	0.086157	0.084258	0.082327	0.080364	30.90	29.50
Citigroup Funding, Inc.	1730T0S67	06/19/14	06/19/19	100.000	VARIES	0.8119			0.009222	0.009167	0.009112	0.009056	1.77	3.29
Citigroup Funding, Inc.	1730T0SE0	03/27/13	03/27/18	100.000	VARIES	0.8304		0.008156	0.008021	0.008054	0.008088	0.008121	2.90	2.91
Citigroup Funding, Inc.	1730T0SH3	03/28/13	04/01/14	100.000	0.000	0.5947		0.016570					1.49	
Citigroup Funding, Inc.	1730T0SM2	04/29/13	04/29/33	100.000	VARIES	3.4969		0.093979	0.090766	0.089261	0.087731	0.086174	32.96	31.67
Citigroup Funding, Inc.	1730T0SX8	04/22/13	04/22/23	100.000	VARIES	1.4141		0.007701	0.007400	0.007097	0.007147	0.007198	2.68	2.57

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								2014 1st	2014 2nd	2014 3rd	2015 2nd	2015 3rd	2014	2015
								Period	Period	Period	Period	Period		
Citigroup Funding, Inc.	1730T0T41	06/19/14	12/19/17	100.000	VARIES	1.7691			0.049143	0.048779	0.048412	0.048395	9.43	17.49
Citigroup Funding, Inc.	1730T0T58	06/27/14	06/27/34	100.000	VARIES	4.3618			0.121161	0.118063	0.114896	0.111661	22.28	41.91
Citigroup Funding, Inc.	1730T0TE9	05/30/13	05/30/33	100.000	VARIES	4.1969		0.116008	0.115421	0.114822	0.114210	0.113793	41.62	41.19
Citigroup Funding, Inc.	1730T0TH2	05/30/13	05/30/33	100.000	VARIES	4.1915		0.114069	0.111657	0.109603	0.107505	0.105364	40.49	38.95
Citigroup Funding, Inc.	1730T0TK5	05/30/13	05/30/33	100.000	VARIES	4.1925		0.112787	0.109037	0.106463	0.103836	0.101153	39.73	37.69
Citigroup Funding, Inc.	1730T0TN9	06/28/13	06/28/33	100.000	VARIES	4.5765		0.123680	0.120154	0.117971	0.115739	0.113456	43.87	42.05
Citigroup Funding, Inc.	1730T0TQ2	06/11/13	06/11/33	100.000	VARIES	4.2944		0.116410	0.113467	0.111551	0.109594	0.107595	41.28	39.73
Citigroup Funding, Inc.	1730T0TT6	06/28/13	06/28/33	100.000	VARIES	4.5397		0.122690	0.119197	0.115625	0.111972	0.110427	43.52	40.95
Citigroup Funding, Inc.	1730T0TZ2	06/27/13	06/27/33	100.000	VARIES	4.6404		0.126128	0.123288	0.120383	0.117411	0.116170	44.87	42.79
Citigroup Funding, Inc.	1730T0U23	07/31/14	01/31/20	100.000	0.000	2.5817				0.071715	0.072640	0.073578	10.83	26.27
Citigroup Funding, Inc.	1730T0U49	07/31/14	07/31/34	100.000	VARIES	4.3416				0.120602	0.117549	0.114431	18.21	41.94
Citigroup Funding, Inc.	1730T0U56	07/30/14	07/30/29	100.000	VARIES	4.2647				0.118465	0.116650	0.114797	17.89	41.77
Citigroup Funding, Inc.	1730T0U64	07/09/14	09/30/16	100.000	0.000	1.1704			0.032514	0.032599	0.032790	0.032982	5.60	11.80
Citigroup Funding, Inc.	1730T0U98	07/30/14	07/30/34	100.000	VARIES	4.5842				0.127341	0.125024	0.122654	19.23	44.72
Citigroup Funding, Inc.	1730T0UB3	07/09/13	07/09/33	100.000	VARIES	4.7564		0.132125	0.128661	0.125115	0.123345	0.121532	45.74	44.11
Citigroup Funding, Inc.	1730T0UG2	07/09/13	07/09/28	100.000	VARIES	4.4998		0.124996	0.122099	0.119136	0.116107	0.113009	43.47	41.29
Citigroup Funding, Inc.	1730T0UK3	07/30/13	07/30/33	100.000	VARIES	4.8332		0.134258	0.131360	0.128392	0.125352	0.122239	46.93	44.74
Citigroup Funding, Inc.	1730T0UP2	08/28/13	08/28/18	100.000	VARIES	0.9242		0.011453	0.011246	0.011038	0.011089	0.011140	4.03	4.00
Citigroup Funding, Inc.	1730T0V71	08/28/14	02/29/20	100.000	0.000	2.4723			0.067184	0.068312	0.068029	0.069627	8.60	25.04
Citigroup Funding, Inc.	1730T0V89	08/29/14	08/29/34	100.000	VARIES	4.6276				0.126437	0.124684	0.120851	15.80	45.13
Citigroup Funding, Inc.	1730T0VC0	09/27/13	09/27/20	100.000	VARIES	3.3025		0.091737	0.091876	0.092017	0.092160	0.092306	33.08	33.18
Citigroup Funding, Inc.	1730T0VD8	09/18/13	09/18/33	100.000	VARIES	5.1092		0.141925	0.138454	0.134895	0.131245	0.127502	49.74	47.14
Citigroup Funding, Inc.	1730T0VK2	10/08/13	10/08/23	100.000	VARIES	3.9666		0.110185	0.108101	0.105975	0.103808	0.101597	38.94	37.40
Citigroup Funding, Inc.	1730T0VR7	01/23/12	01/23/16	100.000	VARIES	3.3341		0.019773	0.020102	0.020437	0.020778	0.021125	7.28	7.53
Citigroup Funding, Inc.	1730T0VU0	02/01/12	02/01/15	100.000	VARIES	2.5688		0.020473	0.020736	0.021003			7.50	.63
Citigroup Funding, Inc.	1730T0W21	08/28/14	08/28/34	100.000	VARIES	4.2432				0.117869	0.115582	0.113245	14.50	41.45
Citigroup Funding, Inc.	1730T0W70	08/28/14	08/30/19	100.000	0.000	2.4762			0.067655	0.068037	0.068503	0.069351	8.57	25.08
Citigroup Funding, Inc.	1730T0WA3	02/28/12	08/27/15	100.000	0.000	2.6600		0.076872	0.077895	0.078931	0.079981		28.11	18.82
Citigroup Funding, Inc.	1730T0WC9	02/15/12	02/14/16	100.000	VARIES	2.0055		0.009236	0.009330	0.009423	0.009517	0.009612	3.37	3.44
Citigroup Funding, Inc.	1730T0WF2	02/24/12	02/24/20	100.000	VARIES	2.8625		0.009066	0.008655	0.008779	0.008905	0.009032	3.15	3.22
Citigroup Funding, Inc.	1730T0WK1	03/29/12	03/30/16	100.000	1.000	2.5858		0.073564	0.074156	0.074756	0.075363	0.075978	26.70	27.13
Citigroup Funding, Inc.	1730T0WN5	03/16/12	03/16/15	100.000	VARIES	1.3116		0.009198	0.009259	0.009320			3.34	.70
Citigroup Funding, Inc.	1730T0WR6	03/30/12	03/30/22	100.000	VARIES	3.8302		0.105518	0.105904	0.106242	0.106586	0.106824	38.12	38.36
Citigroup Funding, Inc.	1730T0WU9	04/02/12	04/02/16	100.000	VARIES	1.4378		0.009763	0.009834	0.009904	0.009976	0.010047	3.54	3.59
Citigroup Funding, Inc.	1730T0XG9	05/30/12	06/07/18	100.000	0.500	3.6727		0.107034	0.108744	0.110486	0.112260	0.114067	38.92	40.18
Citigroup Funding, Inc.	1730T0XP9	06/05/12	06/05/15	100.000	VARIES	1.3507		0.007725	0.007777	0.007830			2.79	1.21
Citigroup Funding, Inc.	1730T0XW4	06/20/12	06/20/15	100.000	VARIES	1.7222		0.006885	0.006944	0.007004			2.49	1.18
Citigroup Funding, Inc.	1730T0XX2	08/06/12	08/04/16	100.000	0.000	2.5430		0.072437	0.073358	0.074291	0.075235	0.076192	26.52	27.19
Citigroup Funding, Inc.	1730T0YD5	08/30/12	03/02/18	100.000	0.750	2.7849		0.078953	0.079763	0.080583	0.081415	0.082259	28.76	29.36
Citigroup Funding, Inc.	1730T0ZJ1	11/27/12	11/27/22	100.000	VARIES	1.5728		0.016552	0.016032	0.015509	0.015631	0.015754	5.83	5.61
Citigroup Funding, Inc.	1730T0ZV4	12/20/12	12/20/32	100.000	VARIES	4.2025		0.115309	0.114572	0.113820	0.113552	0.113279	41.36	40.92
Citigroup Funding, Inc.	17311GBD3	10/10/07	10/10/14	100.000	0.000	5.1599		0.194580	0.199600				55.19	
Citigroup Funding, Inc.	17314V346	05/27/10	05/26/16	100.000	0.000	4.4491		0.144148	0.147354	0.150632	0.153983	0.157409	52.70	55.07

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								2014 1st	2014 2nd	2014 3rd	2015 2nd	2015 3rd	2014	2015
								Period	Period	Period	Period	Period		
Citigroup Funding, Inc.	17314V569	03/30/10	09/28/15	100.000	0.000	4.6162		0.150401	0.153873	0.157424	0.161058		55.42	42.69
Citigroup Funding, Inc.	17314V585	02/17/10	02/14/14	100.000	0.000	3.4655		0.108535					4.67	
Citigroup Funding, Inc.	17314V668	02/25/10	08/26/15	100.000	0.000	4.3617		0.140930	0.144003	0.147144	0.150353		52.06	35.16
Citigroup Funding, Inc.	17314V767	01/28/10	07/29/15	100.000	0.000	4.4348		0.143651	0.146836	0.150092	0.153420		53.27	31.82
Citigroup Funding, Inc.	17314V841	12/29/09	06/24/15	100.000	0.000	3.7789		0.121864	0.124167	0.126513			44.32	21.89
Citigroup Funding, Inc.	17316G784	10/28/10	10/27/16	100.000	0.000	3.6054		0.111475	0.113485	0.115530	0.117613	0.119733	40.75	42.23
Citigroup Funding, Inc.	17317U360	01/30/12	01/29/15	100.000	0.000	3.4204		0.099963	0.101673	0.103411			36.82	2.90
Citigroup Funding, Inc.	17317U717	08/30/11	11/23/16	100.000	0.000	3.7251		0.112361	0.114454	0.116586	0.118757	0.120969	40.99	42.53
Citigroup Funding, Inc.	17318Q574	10/02/12	09/27/18	100.000	0.000	2.4948		0.071015	0.071901	0.072798	0.073706	0.074626	25.89	26.54
Citigroup Funding, Inc.	17321F755	11/05/13	11/03/22	100.000	0.000	3.6499		0.101389	0.103219	0.105102	0.107021	0.108974	37.04	38.41
Clark CNTY SCH DIST, NV	181059QF6	07/08/10	06/15/24	91.490	5.510	6.4444	14.81	0.013336	0.013766	0.014210	0.014667	0.015140	4.89	5.21
Clark CNTY SCH DIST, NV	181059QG4	07/08/10	06/15/20	94.976	5.510	6.1946	14.27	0.012792	0.013188	0.013596	0.014017	0.014452	4.69	4.98
Clark CNTY SCH DIST, NV	181059QH2	07/08/10	06/15/20	94.976	5.510	6.1946	14.27	0.012792	0.013188	0.013596	0.014017	0.014452	4.69	4.98
Cogent Communications	19239VAA2	06/11/07	06/15/14	97.750	1.000	1.3372	20.97	0.009306					1.53	
Cogent Communications	19239VAB0	06/11/07	06/15/14	97.750	1.000	1.3372	20.97	0.009306					1.53	
Coles Counties, IL	193792ER5	11/26/13	12/01/18	99.308	VARIES	N/A		0.086933	0.088303	0.087011	0.087069	0.087128	31.54	31.34
Coles Counties, IL	193792ET1	11/26/13	12/01/20	99.346	VARIES	N/A		0.106499	0.108553	0.106533	0.106579	0.106625	38.71	38.36
Coles Counties, IL	193792EU8	11/26/13	12/01/21	105.395	VARIES	4.2403		0.124215	0.126849	0.123158	0.122825	0.122484	45.16	44.26
Coles Counties, IL	193792EV6	11/26/13	12/01/22	104.771	VARIES	4.3908		0.127866	0.130673	0.126935	0.126673	0.126405	46.51	45.63
Coles Counties, IL	193792FW4	11/26/13	12/01/23	99.115	VARIES	4.5918		0.126504	0.129408	0.126230	0.126290	0.126352	46.06	45.46
Coles Counties, IL	193792EX2	11/26/13	12/01/23	99.043	VARIES	4.7528		0.130846	0.133955	0.130559	0.130626	0.130693	47.66	47.02
Coles Counties, IL	193792EY0	11/26/13	12/01/23	98.985	VARIES	4.9627		0.136549	0.139938	0.136242	0.136314	0.136388	49.76	49.06
Coles Counties, IL	193792EZ7	11/26/13	12/01/23	98.936	VARIES	5.1716		0.142231	0.145909	0.141901	0.141979	0.142059	51.86	51.10
Coles Counties, IL	193792FA1	11/26/13	12/01/23	98.886	VARIES	5.3301		0.146520	0.150425	0.146173	0.146256	0.146342	53.44	52.64
Coles Counties, IL	193792FB9	11/26/13	12/01/23	99.347	VARIES	5.4215		0.149728	0.153786	0.149308	0.149365	0.149423	54.62	53.76
Coles Counties, IL	193792FC7	11/26/13	12/01/23	99.318	VARIES	5.5264		0.152581	0.156798	0.152150	0.152209	0.152270	55.68	54.79
Coles Counties, IL	193792FD5	11/26/13	12/01/23	99.293	VARIES	5.6307		0.155426	0.159802	0.154982	0.155044	0.155108	56.73	55.81
Coles Counties, IL	193792FE3	11/26/13	12/01/23	99.301	VARIES	5.9329		0.163787	0.168645	0.163293	0.163358	0.163424	59.82	58.80
Coles Counties, IL	193792FF0	11/26/13	12/01/23	99.314	VARIES	6.2343		0.172137	0.177503	0.171592	0.171659	0.171728	62.92	61.79
Coles Counties, IL	193792FG8	11/26/13	12/01/23	99.331	VARIES	6.5351		0.180481	0.186379	0.179882	0.179951	0.180022	66.02	64.77
Coles Counties, IL	193792FH6	11/26/13	12/01/23	118.448	VARIES	6.4777		0.213324	0.220233	0.209920	0.208667	0.207373	77.94	75.27
Community Unit SD #5, IL	193863AJ6	06/26/08	12/01/14	102.273	VARIES	5.1132		0.142564	0.142303				47.00	
Comcast Corporation	200300507	10/15/99	10/15/29	100.000	2.000	10.5154		1.048705	1.100922	1.155884	1.213737	1.274631	395.08	435.56
Comcast Corporation	200300606	11/15/99	11/15/29	100.000	2.000	10.3810		1.015720	1.065558	1.117982	1.173128	1.231136	379.33	417.60
CompuCredit Corporation	20478NAA8	05/27/05	05/30/25	100.000	VARIES	9.1300		0.423819	0.430959	0.453037	0.461013	0.482258	156.94	167.76
CompuCredit Corporation	20478NAB6	05/27/05	05/30/25	100.000	VARIES	9.1300		0.423819	0.430959	0.453037	0.461013	0.482258	156.94	167.76
CompuCredit Corporation	20478NAC4	11/23/05	01/31/36	100.000	5.875	N/A		0.329011	0.342239	0.344653	0.358859	0.361050	124.89	130.89
CompuCredit Corporation	20478NAD2	11/23/05	01/31/36	100.000	5.875	N/A		0.329011	0.342239	0.344653	0.358859	0.361050	124.89	130.89
Conseco, Inc.	208464BG1	08/15/05	09/30/35	99.000	3.500	7.3752		0.309580	0.320278	0.331370	0.342871	0.354658	115.36	123.48
Conseco, Inc.	208464BH9	08/15/05	09/30/35	99.000	3.500	7.3752		0.309580	0.320278	0.331370	0.342871	0.354658	115.36	123.48
Convergys Corporation	212485AE6	10/13/09	09/15/29	114.396	VARIES	14.1017		0.652012	0.686722	0.723880	0.763658	0.806241	248.59	276.49
Cook County, Illinois	213309KR7	04/28/05	12/01/16	52.896	0.000	5.5696	323.04	0.131205	0.134858	0.138614	0.142474	0.146442	48.11	50.83
Cook County, Illinois	213309KS5	04/28/05	12/01/17	49.824	0.000	5.6095	306.99	0.124888	0.128391	0.131992	0.135694	0.139500	45.80	48.41

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									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 1/1/14		2014 1st Period	2014 2nd Period	2014 3rd 2015 1st	2015 2nd Period	2015 3rd Period	2014	2015
Cook County, Illinois	213309KT3	04/28/05	12/01/18	46.339	0.000	5.7396	293.78		0.120144	0.123592	0.127139	0.130787	0.134541	44.08	46.65
Cook County, Illinois	213309KU0	04/28/05	12/01/19	43.603	0.000	5.7697	278.24		0.113929	0.117216	0.120597	0.124076	0.127656	41.81	44.25
Cook County, Illinois	213309KV8	04/28/05	12/01/20	40.881	0.000	5.8197	263.71		0.108194	0.111342	0.114582	0.117916	0.121347	39.71	42.05
Cook County, IL SD #88	214183KP9	06/15/10	06/01/30	25.818	0.000	6.8998	70.21		0.062581	0.064740	0.066973	0.069284	0.071674	23.05	24.67
Cook County, IL SD #88	214183KR5	06/15/10	12/01/26	33.796	0.000	6.6997	88.97		0.079013	0.081660	0.084395	0.087222	0.090144	29.08	31.06
Cook County, IL SD #88	214183KS3	06/15/10	12/01/27	31.374	0.000	6.7498	83.28		0.074023	0.076521	0.079104	0.081773	0.084533	27.25	29.12
Cook County, IL SD #88	214183KT1	06/15/10	12/01/28	29.098	0.000	6.7998	77.87		0.069277	0.071632	0.074068	0.076586	0.079190	25.51	27.27
Cook County, IL SD #88	214183KU8	06/15/10	12/01/29	26.961	0.000	6.8498	72.74		0.064770	0.066988	0.069282	0.071655	0.074109	23.85	25.51
Cook County, IL SD #89	214201FZ3	09/07/05	12/01/14	62.531	0.000	5.1492	329.20		0.135944	0.139444				45.49	
Cook County, IL SD #89	214201GB5	12/13/07	12/01/14	67.830	0.000	5.6497	271.96		0.148433	0.152626				49.74	
Cook County, IL SD #89	214201GC3	12/13/07	12/01/15	63.659	0.000	5.7497	260.50		0.142597	0.146697	0.150914	0.155253		52.32	50.58
Cook County, IL SD #89	214201GD1	12/13/07	12/01/16	59.629	0.000	5.8497	248.97		0.136682	0.140680	0.144795	0.149030	0.153389	50.17	53.15
Cook County, IL SD #89	214201GE9	12/13/07	12/01/17	55.745	0.000	5.9498	237.42		0.130724	0.134613	0.138617	0.142741	0.146987	48.00	50.90
Cook County, IL SD #89	214201GF6	12/13/07	12/01/18	52.014	0.000	6.0498	225.90		0.124744	0.128517	0.132405	0.136410	0.140536	45.82	48.63
Cook County, IL SD #89	214201GG4	12/13/07	12/01/19	48.439	0.000	6.1497	214.46		0.118774	0.122426	0.126191	0.130071	0.134071	43.64	46.36
Cook County, IL SD #89	214201GH2	12/13/07	12/01/20	45.022	0.000	6.2498	203.16		0.112843	0.116369	0.120006	0.123756	0.127623	41.47	44.11
Cook County, IL SD #89	214201GJ8	12/13/07	12/01/21	41.765	0.000	6.3498	192.03		0.106973	0.110370	0.113874	0.117489	0.121220	39.33	41.87
Cook County, IL SD #89	214201GK5	12/13/07	12/01/22	38.951	0.000	6.3998	180.76		0.100841	0.104068	0.107398	0.110835	0.114381	37.08	39.49
Cook County, IL SD #89	214201GL3	12/13/07	12/01/23	36.291	0.000	6.4498	169.98		0.094963	0.098026	0.101187	0.104450	0.107819	34.92	37.21
Cook County, IL SD #89	214201GM1	12/13/07	12/01/24	33.947	0.000	6.4698	159.58		0.089208	0.092094	0.095073	0.098149	0.101324	32.81	34.97
Cook County, IL SD #89	214201GP4	11/29/10	12/15/24	34.234	0.000	7.7796	91.06		0.093336	0.096967	0.100739	0.104657	0.108728	34.37	37.10
Cook County, IL SD #89	214201GQ2	11/29/10	12/15/25	30.724	0.000	7.9996	84.28		0.086693	0.090161	0.093767	0.097518	0.101418	31.95	34.55
Cook County, IL SD #89	214201GR0	11/29/10	12/15/26	109.444	VARIES	7.6950			0.232075	0.231652	0.231214	0.230758	0.230285	83.46	83.14
Cook County, IL SD #89	214201GS8	11/29/10	12/15/26	27.332	0.000	8.2496	77.57		0.080116	0.083421	0.086862	0.090445	0.094176	29.54	32.03
Cook County, IL SD #104	214471HQ0	12/30/02	12/01/22	21.989	0.000	7.7496	287.81		0.108591	0.112799	0.117170	0.121710	0.126426	40.11	43.28
Cook County, IL SD #123	214651JW2	10/15/07	12/01/14	66.759	0.000	5.7491	281.83		0.150897	0.155235				50.58	
Cook County, IL SD #123	214651JX0	10/15/07	12/01/15	62.337	0.000	5.8991	271.23		0.145877	0.150180	0.154610	0.159170		53.55	51.84
Cook County, IL SD #123	214651JY8	10/15/07	12/01/16	58.297	0.000	5.9991	258.72		0.139564	0.143750	0.148062	0.152504	0.157078	51.25	54.37
Cook County, IL SD #123	214651JZ5	10/15/07	12/01/17	54.681	0.000	6.0492	245.06		0.132394	0.136399	0.140524	0.144774	0.149153	48.63	51.61
Cook County, IL SD #123	214651KA8	10/15/07	12/01/18	51.240	0.000	6.0992	231.88		0.125461	0.129287	0.133229	0.137292	0.141479	46.09	48.94
Cook County, IL SD #123	214651KB6	10/15/07	12/01/19	48.025	0.000	6.1392	219.02		0.118644	0.122286	0.126040	0.129909	0.133897	43.59	46.31
Cook County, IL SD #123	214651KC4	10/15/07	12/01/20	44.691	0.000	6.2294	207.36		0.112631	0.116139	0.119756	0.123486	0.127332	41.39	44.01
Cook County, IL SD #123	214651KD2	10/15/07	12/01/21	41.802	0.000	6.2694	195.44		0.106279	0.109611	0.113047	0.116590	0.120245	39.06	41.55
Cook County, IL SD #123	214651KE0	10/15/07	12/01/22	39.242	0.000	6.2794	183.81		0.099989	0.103128	0.106366	0.109706	0.113150	36.75	39.10
Cook County, IL SD #123	214651KF7	10/15/07	12/01/23	36.831	0.000	6.2895	172.85		0.094053	0.097011	0.100061	0.103208	0.106454	34.57	36.78
Cook County, IL SD #123	214651KG5	10/15/07	12/01/24	34.562	0.000	6.2995	162.51		0.088451	0.091237	0.094111	0.097075	0.100133	32.51	34.59
Cook County, IL SD #123	214651KH3	10/15/07	12/01/25	32.426	0.000	6.3095	152.75		0.083167	0.085791	0.088498	0.091289	0.094170	30.57	32.53
Cook County, IL SD #123	214651KJ9	10/15/07	12/01/26	30.417	0.000	6.3195	143.56		0.078183	0.080653	0.083202	0.085831	0.088543	28.74	30.59
Cook County, IL SD #123	214651KK6	10/15/07	06/01/27	29.429	0.000	6.3295	139.16		0.075809	0.078208	0.080683	0.083237	0.085871	27.87	29.66
Cook County, IL SD #127	214723CV8	09/07/05	12/01/19	46.971	0.000	5.3794	260.79		0.108670	0.111593	0.114594	0.117676	0.120841	39.82	42.00
Cook County, IL SD #127	214723CW6	09/07/05	12/01/20	44.082	0.000	5.4494	248.65		0.103897	0.106728	0.109636	0.112623	0.115692	38.08	40.19
Cook County, IL SD #127	214723CX4	09/07/05	12/01/21	41.315	0.000	5.5194	236.72		0.099181	0.101918	0.104730	0.107621	0.110591	36.36	38.40
Cook County, IL SD #127	214723CY2	09/07/05	12/01/22	38.734	0.000	5.5794	224.90		0.094448	0.097083	0.099792	0.102575	0.105437	34.64	36.60

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/14	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2014 1st	2014 2nd	2014 3rd	2015 2nd	2015 3rd	2014	2015
								Period	Period	Period	Period	Period		
Cook County, IL SD #127	214723CZ9	09/07/05	12/01/23	36.271	0.000	5.6395	213.39	0.089828	0.092361	0.094965	0.097643	0.100396	32.95	34.83
Cook County, IL SD #127	214723DA3	09/07/05	12/01/24	33.990	0.000	5.6895	202.16	0.085264	0.087689	0.090184	0.092749	0.095388	31.28	33.08
Cook County, IL SD #133	214813BZ9	06/26/12	12/15/16	98.000	4.250	N/A		0.015922	0.016310	0.011090	0.011361	0.005823	5.72	3.96
Cook County, IL SD #133	214813CA3	06/26/12	12/15/20	98.000	5.000	N/A		0.007472	0.007672	0.007877	0.008088	0.008305	2.73	2.88
Cook County, Illinois	215030CQ8	01/08/04	12/01/14	54.489	0.000	5.6495	405.37	0.148428	0.152621				49.74	
Cook County, Illinois	215030CR6	01/08/04	12/01/15	50.650	0.000	5.7994	389.76	0.143691	0.147858	0.152145	0.156557		52.73	51.00
Cook County, IL SD #148	215075FA5	07/09/08	12/01/27	94.524	6.000	6.6229		0.010274	0.010614	0.010965	0.011328	0.011704	3.78	4.04
Cook County, Illinois	215093EW1	06/17/03	12/01/14	55.539	0.000	5.1998	398.69	0.137212	0.140780				45.92	
Cook County, Illinois	215093EX9	06/17/03	12/01/15	51.495	0.000	5.3998	388.01	0.134833	0.138473	0.142212	0.146051		49.42	47.62
Cook County, IL SD #153	215183FY5	12/10/03	12/01/14	51.438	0.000	6.1497	431.67	0.160788	0.165732				53.95	
Cook County, IL SD #153	215183FZ2	12/10/03	12/01/15	47.578	0.000	6.2999	412.19	0.154581	0.159450	0.164473	0.169654		56.82	55.21
Cook County, IL SD #153	215183GK4	05/14/08	12/15/14	69.640	0.000	5.5691	252.49	0.146430	0.150508				51.11	
Cook County, IL SD #153	215183GL2	05/14/08	12/15/15	64.808	0.000	5.7992	246.18	0.143687	0.147853	0.152140	0.156552		52.61	53.13
Cook County, IL SD #153	215183GM0	05/14/08	12/15/16	59.694	0.000	6.0984	240.52	0.139910	0.143388	0.148572	0.152266	0.156909	51.85	55.05
Cook County, IL SD #153	215183GN8	05/14/08	12/15/17	55.331	0.000	6.2694	230.06	0.136046	0.140311	0.144709	0.149246	0.153924	49.88	53.06
Cook County, IL SD #153	215183GP3	05/14/08	12/15/18	51.329	0.000	6.3994	218.60	0.129735	0.133886	0.138170	0.142591	0.147153	47.59	50.68
Cook County, IL SD #153	215183GQ1	05/14/08	12/15/19	47.338	0.000	6.5593	207.52	0.123703	0.127761	0.131951	0.136278	0.140748	45.40	48.42
Cook County, IL SD #155	215219EG7	02/01/01	12/01/14	37.337	0.000	7.2490	563.52	0.187523	0.194320				63.11	
Cook County, IL SD #155	215219EH5	02/01/01	12/01/15	34.277	0.000	7.3490	528.12	0.176701	0.183193	0.189925	0.196904		65.18	63.93
Cook County, IL SD #155	215219FN1	06/30/03	12/01/18	44.637	0.000	5.2998	326.89	0.113337	0.116340	0.119423	0.122588	0.125836	41.52	43.75
Cook County, IL SD #155	215219FP6	06/30/03	12/01/19	41.690	0.000	5.3998	312.74	0.108952	0.111894	0.114915	0.118017	0.121204	39.93	42.12
Cook County, IL SD #155	215219FQ4	06/30/03	12/01/20	39.193	0.000	5.4498	297.53	0.103901	0.106732	0.109640	0.112628	0.115697	38.09	40.19
Cook County, IL SD #155	215219FR2	06/30/03	12/01/21	36.482	0.000	5.5497	283.54	0.099490	0.102250	0.105088	0.108004	0.111001	36.48	38.53
Cook County, IL SD #155	215219FS0	06/30/03	12/01/22	33.892	0.000	5.6497	269.60	0.095052	0.097737	0.100498	0.103336	0.106256	34.87	36.86
Cook County, IL SD #155	215219GA8	06/02/05	12/01/15	59.242	0.000	5.0500	316.45	0.126963	0.130169	0.133456	0.136826		46.48	44.65
Cook County, IL SD #155	215219GB6	06/02/05	12/01/16	55.669	0.000	5.1601	305.27	0.123021	0.126195	0.129451	0.132791	0.136217	45.05	47.41
Cook County, IL SD #155	215219GC4	06/02/05	12/01/17	52.327	0.000	5.2501	293.06	0.118533	0.121645	0.124838	0.128115	0.131478	43.42	45.73
Cook County, IL SD #155	215219GD2	06/02/05	12/01/18	49.294	0.000	5.3100	279.94	0.113500	0.116514	0.119607	0.122783	0.126043	41.59	43.82
Cook County, IL SD #155	215219GE0	06/02/05	12/01/19	46.448	0.000	5.3600	266.83	0.108402	0.111307	0.114290	0.117353	0.120498	39.72	41.88
Cook County, IL SD #155	215219GF7	06/02/05	12/01/20	43.922	0.000	5.3801	253.48	0.103060	0.105833	0.108680	0.111603	0.114606	37.77	39.83
Cook County, IL SD #155	215219GG5	06/02/05	12/01/21	41.054	0.000	5.4700	241.81	0.098671	0.101370	0.104142	0.106991	0.109917	36.17	38.18
Cook County, IL SD #155	215219GH3	06/02/05	12/01/22	38.699	0.000	5.5000	229.48	0.093754	0.096332	0.098981	0.101703	0.104500	34.37	36.29
Cook County, IL SD #155	215219GQ3	06/02/05	12/01/23	36.261	0.000	5.5600	217.93	0.089249	0.091730	0.094280	0.096901	0.099595	32.73	34.57
Cook County, IL SD #155	215219GR1	06/02/05	12/01/24	34.002	0.000	5.6100	206.63	0.084791	0.087169	0.089614	0.092128	0.094712	31.10	32.87
Cook County, IL SD #155	215219HB5	06/29/06	12/01/16	54.002	0.000	5.9995	301.66	0.139572	0.143759	0.148072	0.152513	0.157088	51.25	54.38
Cook County, IL SD #155	215219HC3	06/29/06	12/01/17	50.621	0.000	6.0495	285.65	0.132399	0.136404	0.140530	0.144781	0.149160	48.63	51.61
Cook County, IL SD #155	215219HD1	06/29/06	12/01/18	47.405	0.000	6.0996	270.22	0.125467	0.129293	0.133236	0.137300	0.141487	46.09	48.94
Cook County, IL SD #155	215219HE9	06/29/06	12/01/19	44.524	0.000	6.1196	254.82	0.118400	0.122023	0.125757	0.129605	0.133571	43.50	46.20
Cook County, IL SD #155	215219HF6	06/29/06	12/01/20	41.744	0.000	6.1496	240.34	0.111792	0.115230	0.118773	0.122425	0.126189	41.07	43.64
Cook County, IL SD #155	215219HG4	06/29/06	12/01/21	39.173	0.000	6.1696	226.44	0.105401	0.108652	0.112004	0.115459	0.119021	38.73	41.15
Cook County, IL SD #155	215219HH2	06/29/06	12/01/22	36.688	0.000	6.1996	213.34	0.099408	0.102490	0.105667	0.108942	0.112319	36.53	38.83
Cook County, IL SD #155	215219HJ8	06/29/06	12/01/23	34.398	0.000	6.2197	200.82	0.093641	0.096553	0.099556	0.102652	0.105844	34.41	36.59
Cook County, IL SD #155	215219HK5	06/29/06	12/01/24	32.181	0.000	6.2498	189.00	0.088220	0.090977	0.093820	0.096751	0.099775	32.42	34.48

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/14	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2014 1st	2014 2nd	2014 3rd	2015 2nd	2015 3rd	2014	2015
								Period	Period	Period	Period	Period		
Cook County, IL SD #155	215219HL3	06/29/06	12/01/25	30.147	0.000	6.2697	177.75	0.083026	0.085629	0.088313	0.091082	0.093937	30.52	32.46
Cook County, IL SD #155	215219HM1	06/29/06	06/01/26	29.062	0.000	6.2996	172.36	0.080594	0.083132	0.085751	0.088452	0.091238	29.63	31.52
Cook County, IL SD #155	215219JH0	06/29/06	12/01/14	61.530	0.000	5.8495	333.28	0.153383	0.157869				51.42	
Cook County, IL SD #155	215219JJ6	06/29/06	12/01/15	57.818	0.000	5.8994	316.42	0.145883	0.150186	0.154616	0.159177		53.55	51.84
Cook County, IL SD #155	215219JK3	06/29/06	12/01/16	54.002	0.000	5.9995	301.66	0.139572	0.143759	0.148072	0.152513	0.157088	51.25	54.38
Cook County, IL SD #155	215219JL1	06/29/06	12/01/17	50.621	0.000	6.0495	285.65	0.132399	0.136404	0.140530	0.144781	0.149160	48.63	51.61
Cook County, IL SD #155	215219JM9	06/29/06	12/01/18	47.405	0.000	6.0996	270.22	0.125467	0.129293	0.133236	0.137300	0.141487	46.09	48.94
Cook County, IL SD #155	215219JN7	06/29/06	12/01/19	44.524	0.000	6.1196	254.82	0.118400	0.122023	0.125757	0.129605	0.133571	43.50	46.20
Cook County, IL SD #155	215219JR8	10/08/09	12/01/23	39.094	0.000	6.7493	126.85	0.096533	0.099791	0.103158	0.106640	0.110238	35.54	37.98
Cook County, IL SD #155	215219JS6	10/08/09	12/01/24	36.316	0.000	6.7993	118.82	0.090520	0.093597	0.096779	0.100069	0.103471	33.33	35.63
Cook County, IL SD #155	215219JT4	10/08/09	12/01/25	33.703	0.000	6.8493	111.19	0.084794	0.087698	0.090702	0.093808	0.097021	31.23	33.40
Cook County, IL SD #155	215219JU1	10/08/09	12/01/26	31.248	0.000	6.8993	103.94	0.079350	0.082088	0.084919	0.087849	0.090879	29.23	31.28
Cook County, IL SD #155	215219JV9	10/08/09	12/01/27	28.691	0.000	6.9993	97.01	0.074210	0.076807	0.079495	0.082277	0.085157	27.34	29.29
Cook County, IL SD #155	215219JW7	10/08/09	12/01/28	26.292	0.000	7.0994	90.34	0.069255	0.071714	0.074259	0.076895	0.079625	25.52	27.37
Cook County, IL SD #155	215219JX5	10/08/09	06/01/29	25.151	0.000	7.1494	87.11	0.066850	0.069240	0.071715	0.074279	0.076934	24.64	26.44
Cook County, Illinois	215255EZ9	06/30/04	12/01/14	53.847	0.000	6.0295	408.59	0.157828	0.162587				52.94	
Cook County, Illinois	215255FA3	06/30/04	12/01/15	50.015	0.000	6.1596	390.13	0.151551	0.156219	0.161030	0.165990		55.68	54.03
Cook County, IL SD #162	215291LE3	06/30/11	12/01/14	100.000	0.000	3.2494		0.097587	0.099172				32.49	
Cook County, IL SD #162	215291LF0	06/30/11	12/01/15	100.000	0.000	3.9996		0.122276	0.124722	0.127216	0.129760		44.61	42.44
Cook County, IL SD #162	215291LG8	06/30/11	12/01/16	100.000	0.000	4.3994		0.135781	0.138768	0.141820	0.144940	0.148128	49.60	51.81
Cook County, IL SD #162	215291LH6	06/30/11	12/01/17	100.000	0.000	4.7493		0.147798	0.151308	0.154901	0.158579	0.162345	54.05	56.65
Cook County, IL SD #162	215291LJ2	06/30/11	12/01/18	100.000	0.000	4.9995		0.156508	0.160421	0.164431	0.168541	0.172754	57.28	60.18
Cook County, IL SD #162	215291LK9	06/30/11	12/01/19	100.000	0.000	5.2494		0.165303	0.169642	0.174095	0.178664	0.183354	60.55	63.77
Cook County, IL SD #162	215291LL7	06/30/11	12/01/20	100.000	0.000	5.5207		0.174961	0.179790	0.184753	0.189853	0.195094	64.15	67.74
Cook County, IL SD #162	215291LM5	06/30/11	12/01/21	100.000	0.000	5.7496		0.183198	0.188465	0.193882	0.199456	0.205190	67.22	71.14
Cook County, IL SD #162	215291LP8	06/30/11	12/01/23	100.000	0.000	6.1246		0.196877	0.202906	0.209120	0.215523	0.222123	72.33	76.83
Cook County, IL SD #162	215291LQ6	06/30/11	12/01/24	100.000	0.000	6.2495		0.201481	0.207777	0.214269	0.220965	0.227869	74.05	78.75
Cook County, IL SD #162	215291LT0	06/30/11	12/01/27	100.000	0.000	6.7497		0.220175	0.227605	0.235287	0.243227	0.251436	81.05	86.62
Cook County, IL SD #162	215291LU7	06/30/11	12/01/28	100.000	0.000	6.8747		0.224910	0.232641	0.240638	0.248909	0.257465	82.83	88.62
Cook County, IL SD #162	215291LV5	06/30/11	12/01/29	100.000	0.000	6.9496		0.227761	0.235675	0.243864	0.252338	0.261106	83.90	89.83
Cook County, IL SD #162	215291LW3	06/30/11	12/01/30	100.000	0.000	6.9996		0.229669	0.237707	0.246026	0.254637	0.263549	84.62	90.64
Cook County, Illinois	215381HS6	08/07/03	12/01/14	53.466	0.000	5.6091	415.94	0.147426	0.151560				49.39	
Cook County SD #219, IL	215723LP0	11/07/13	12/01/14	99.099	0.000	0.8510	1.27	0.023184	0.023155				7.74	
Cook County SD #219, IL	215723LQ8	11/07/13	06/01/15	98.603	0.000	0.8999	1.33	0.024664	0.024775	0.024886			8.91	3.73
Cook County, Illinois	215903EW1	06/17/03	12/01/14	55.539	0.000	5.1998	398.69	0.137212	0.140780				45.92	
Cook County, Illinois	215903EX9	06/17/03	12/01/15	51.495	0.000	5.3998	388.01	0.134833	0.138473	0.142212	0.146051		49.42	47.62
Corvallie, Benton County	2208855K9	03/12/02	01/01/15	43.223	0.000	6.6591	504.36	0.173247	0.179016				63.41	
Corvallie, Benton County	2208855L7	03/12/02	01/01/16	39.945	0.000	6.7591	476.06	0.164381	0.169936	0.175680	0.181617		60.18	64.31
Corvallie, Benton County	2208855M5	03/12/02	01/01/17	37.109	0.000	6.8092	446.92	0.154723	0.159991	0.165438	0.171071		56.65	60.57
Corvallie, Benton County	2208855N3	03/12/02	01/01/18	34.442	0.000	6.8591	419.14	0.145482	0.150471	0.155631	0.160969		53.27	56.99
Corvallie, Benton County	2208855P8	03/12/02	01/01/19	31.935	0.000	6.9091	392.69	0.136655	0.141376	0.146260	0.151313		50.05	53.56
Corvallie, Benton County	2208855Q6	03/12/02	01/01/20	29.582	0.000	6.9592	367.53	0.128233	0.132695	0.137312	0.142090		46.97	50.29
Corvallie, Benton County	2208855R4	03/12/02	01/01/21	27.475	0.000	6.9893	343.48	0.120028	0.124223	0.128564	0.133057		43.97	47.09

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								2014 1st	2014 2nd	2014 3rd	2015 2nd	2015 3rd	2014	2015
								Period	Period	Period	Period	Period		
Corvallie, Benton County	2208855S2	03/12/02	01/01/22	25.504	0.000	7.0193	320.80	0.112279	0.116220	0.120299	0.124521		41.13	44.07
Corvallie, Benton County	2208855T0	03/12/02	01/01/23	23.613	0.000	7.0594	299.46	0.105026	0.108733	0.112571	0.116544		38.48	41.24
Costco Companies, Inc.	22160QAA0	08/19/97	08/19/17	49.960	0.000	3.5000	381.98	0.084624	0.086105	0.087611	0.089145	0.090705	31.13	32.22
Costco Companies, Inc.	22160QAB8	08/19/97	08/19/17	49.960	0.000	3.5000	381.98	0.084624	0.086105	0.087611	0.089145	0.090705	31.13	32.22
Costco Companies, Inc.	22160QAC6	08/19/97	08/19/17	49.960	0.000	3.5000	381.98	0.084624	0.086105	0.087611	0.089145	0.090705	31.13	32.22
Credit Suisse USA, Inc.	22541HBU5	04/27/07	04/21/14	100.000	0.250	5.0791		0.192638					21.19	
Credit Suisse USA, Inc.	22541HBV3	05/11/07	05/05/14	100.000	1.750	5.1032		0.177750					22.04	
Credit Suisse USA, Inc.	22541HCU4	03/04/11	03/01/16	100.000	0.000	3.0020		0.089816	0.091164	0.092533	0.093922	0.095332	32.90	33.90
Credit Suisse USA, Inc.	22541HCW0	06/23/11	06/22/18	100.000	0.000	3.6401		0.110649	0.112662	0.114713	0.116801	0.118927	40.23	41.71
Credit Suisse USA, Inc.	22541HDC3	01/18/13	01/21/20	100.000	0.000	1.3160		0.036802	0.037044	0.037288	0.037533	0.037780	13.37	13.55
Credit Suisse USA, Inc.	22541HDD1	07/03/13	07/06/20	100.000	0.125	2.1480		0.059677	0.060281	0.060891	0.061508	0.062131	21.80	22.25
Credit Suisse USA, Inc.	22546E2G8	03/31/11	03/31/15	100.000	0.000	2.6796		0.079557	0.080623	0.081703			29.03	7.27
Credit Suisse USA, Inc.	22546E4R2	04/29/11	04/29/16	100.000	0.000	3.1146		0.093467	0.094922	0.096401	0.097902	0.099427	34.09	35.16
Credit Suisse USA, Inc.	22546E4S0	04/28/11	04/27/15	100.000	0.000	2.6068		0.077252	0.078259	0.079279			28.12	9.20
Credit Suisse USA, Inc.	22546E6C3	05/31/11	05/31/16	100.000	0.000	2.8780		0.085867	0.087103	0.088356	0.089628	0.090918	31.21	32.12
Credit Suisse USA, Inc.	22546E6E9	05/31/11	05/31/16	100.000	0.000	2.7670		0.082328	0.083467	0.084622	0.085792	0.086979	29.91	30.75
Credit Suisse USA, Inc.	22546EB94	10/28/10	10/28/30	100.000	VARIES	3.9512		0.111318	0.111597	0.111880	0.112170	0.112465	40.16	40.37
Credit Suisse USA, Inc.	22546TAL5	06/30/11	06/30/16	100.000	0.000	3.0499		0.091381	0.092775	0.094189	0.095626	0.097084	33.15	34.17
Credit Suisse USA, Inc.	22546TEK3	09/29/11	10/01/15	100.000	0.000	1.1278		0.032044	0.032225	0.032406	0.032589		11.60	8.78
Credit Suisse USA, Inc.	22546TNB3	03/26/12	03/24/17	100.000	0.000	1.3843		0.039254	0.039526	0.039799	0.040075	0.040352	14.23	14.43
Credit Suisse USA, Inc.	22546TQX2	05/07/12	05/05/17	100.000	0.000	1.1036		0.031166	0.031338	0.031511	0.031685	0.031860	11.27	11.39
Credit Suisse USA, Inc.	22546TRE3	04/26/12	04/25/16	100.000	0.000	0.9090		0.025597	0.025713	0.025830	0.025948	0.026065	9.25	9.34
Credit Suisse USA, Inc.	22547QER3	12/27/13	12/28/21	100.000	0.000	2.6360		0.073229	0.074194	0.075172	0.076163	0.077167	26.54	27.25
Credit Suisse USA, Inc.	22547QQF6	07/08/14	07/08/19	100.000	0.000	1.7799				0.049444	0.049884	0.050328	8.55	18.03
Credit Suisse USA, Inc.	22547W5D1	02/07/14	02/05/21	100.000	0.000	2.0912			0.058090	0.058690	0.059304	0.059924	18.91	21.42
Credit Suisse USA, Inc.	2254M0CR5	02/18/11	02/18/21	100.000	VARIES	2.0492		0.010435	0.010542	0.010650	0.010759	0.010869	3.80	3.88
Credit Suisse USA, Inc.	2254M0GM2	07/29/11	07/29/16	100.000	VARIES	0.9093		0.001678	0.001673	0.001668	0.001658	0.001653	.60	.60
Credit Suisse USA, Inc.	2254M0H58	08/17/11	08/17/17	100.000	VARIES	1.2913		0.026956	0.026922	0.026888	0.026853	0.026819	9.69	9.66
Credit Suisse USA, Inc.	2254M0HK5	08/18/11	08/18/16	100.000	VARIES	1.4617		0.004674	0.004708	0.004742	0.004777	0.004812	1.70	1.72
Credit Suisse USA, Inc.	2254M0HP4	09/06/11	09/06/18	100.000	VARIES	1.6149		0.000076	0.000077	0.000077	0.000078	0.000079	.03	.28
Credit Suisse USA, Inc.	2254M0HV1	09/13/11	09/13/16	100.000	VARIES	1.4720		0.003804	0.003832	0.003860	0.003888	0.003917	1.38	1.40
Credit Suisse USA, Inc.	2254M0J64	09/15/11	09/15/14	100.000	VARIES	1.3976		0.015631	0.015740				3.99	
Credit Suisse USA, Inc.	2254M0JB3	09/30/11	09/30/14	100.000	VARIES	1.0663		0.015732	0.015690				4.22	
Credit Suisse USA, Inc.	2254M0MX1	03/30/12	06/30/14	100.000	0.000	0.5250		0.014721					2.63	
City of Crest Hill, IL	225903BX0	12/01/10	05/01/23	94.618	4.800	5.4004	10.25	0.010054	0.010326	0.010604	0.010891	0.011185	3.70	3.90
Crosstex Energy, L.P.	22764LAA1	02/10/10	02/15/18*	97.907	8.875	9.2505	8.30	0.006945	0.007266				.76*	
Crosstex Energy, L.P.	22764LAB9	02/10/10	02/15/18*	97.907	8.875	9.2505	8.30	0.006945	0.007266				.76*	
Deutsche Bank AG	25152RAT0	12/20/12	12/20/22	100.000	0.000	1.6453		0.046459	0.046841	0.047226	0.047615	0.048007	16.80	17.08
Deutsche Bank AG	25152RBN2	02/06/13	02/14/14	100.000	0.000	0.6796		0.018946					.81	
Deutsche Bank AG	25152RKC6	05/14/14	11/15/17	100.000	0.000	1.6315		0.045321	0.045324	0.045694	0.046066	0.046442	10.31	16.55
Deutsche Bank AG	25152RLC5	06/18/14	06/16/17	100.000	0.000	1.5017			0.041715	0.042025	0.042340	0.042658	8.06	15.20

* Called in 2014; reportable OID is computed to call date.

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								2014 1st Period	2014 2nd Period	2014 3rd Period	2015 2nd Period	2015 3rd Period	2014	2015
								-----					-----	
Deutsche Bank AG	25152RUV3	01/31/13	01/31/33	100.000	VARIES	2.3744		0.064267	0.062557	0.061815	0.061065	0.060306	22.46	21.89
Deutsche Bank AG	25152RUY7	03/15/13	03/15/33	100.000	VARIES	2.5035		0.067457	0.065346	0.064558	0.063760	0.062951	23.60	22.93
Deutsche Bank AG	25152RUZ4	03/28/13	03/28/18	100.000	VARIES	1.5000		0.041563	0.041458	0.041614	0.041771	0.041870	14.95	15.03
Deutsche Bank AG	25152RVB6	05/23/13	05/23/18	100.000	VARIES	1.6237		0.044974	0.044843	0.045045	0.045249	0.045367	16.17	16.27
Deutsche Bank AG	25152RVD2	06/28/13	06/28/33	100.000	VARIES	2.0551		0.055247	0.053389	0.052893	0.052393	0.051887	19.55	18.95
Deutsche Bank AG	25152RVT7	03/31/14	03/31/34	100.000	VARIES	1.1015			0.030600	0.029085	0.027562	0.026868	8.15	9.99
Deutsche Bank AG	25152RVV2	05/07/14	05/05/17	100.000	0.000	1.0113			0.028094	0.028234	0.028377	0.028521	6.58	10.21
Deutsche Bank AG	25152RXB4	06/30/14	06/30/34	100.000	VARIES	1.0463			0.029065	0.027763	0.026455	0.025856	5.26	9.76
Deutsche Bank AG	25152RXC2	08/28/14	08/28/34	100.000	VARIES	0.8843				0.024566	0.023170	0.021768	3.02	8.25
Deutsche Bank AG	25152RXE8	09/30/14	09/30/29	100.000	VARIES	1.1688				0.032469	0.031360	0.030245	2.95	11.29
Deutsche Bank AG	2515A02U6	03/05/10	09/08/14	100.000	0.000	2.3900		0.072161	0.073023				17.98	
Deutsche Bank AG	2515A0C92	04/30/09	04/30/14	100.000	VARIES	3.7553		0.104632					12.45	
Deutsche Bank AG	2515A0FC2	09/05/07	09/05/17	100.000	VARIES	5.2125		0.129593	0.131326	0.133105	0.134930	0.136803	47.37	48.68
Deutsche Bank AG	2515A0L68	07/23/09	07/23/15	100.000	0.000	4.4552		0.147611	0.150900	0.154261	0.157697		54.78	31.78
Deutsche Bank AG	2515A0NZ2	07/07/08	07/07/14	100.000	0.000	5.6904		0.209262	0.215216				39.99	
Deutsche Bank AG	2515A0R70	11/30/09	11/28/14	100.000	2.791	2.7909		0.077528	0.077528				25.35	
Deutsche Bank AG	2515A0RP0	02/04/09	02/04/14	100.000	VARIES	2.1662		0.059802					1.97	
Deutsche Bank AG	2515A14C2	12/10/10	12/10/15	100.000	VARIES	3.0063		0.085419	0.085119	0.084815	0.084167		30.68	28.64
Deutsche Bank AG	2515A1PE5	05/06/11	05/06/19	100.000	VARIES	4.4256		0.124514	0.125022	0.125541	0.126071	0.125892	44.97	45.31
Deutsche Bank AG	2515A1PH8	11/30/12	11/30/17	100.000	VARIES	1.3034		0.035954	0.036065	0.036176	0.036254	0.036333	12.97	13.04
Diamond Resorts Corp.	25272PAA0	08/13/10	08/15/18*	97.513	12.000	12.5004	7.70	0.007582	0.008056				1.25*	
Diamond Resorts Corp.	25272PAB8	08/13/10	08/15/18*	97.513	12.000	12.5004	7.70	0.007582	0.008056				1.25*	
Diamond Resorts Corp.	25272PAC6	08/13/10	08/15/18*	97.513	12.000	12.5004	7.70	0.007582	0.008056				1.25*	
Domtar Corporation	257559AG9	06/09/09	06/01/17	96.157	10.750	11.4987	17.76	0.014064	0.014872	0.015727	0.016632	0.017588	5.26	5.88
Douglas Cnty SD #302, IL	258741BQ9	11/30/10	12/01/14	107.319	VARIES	2.9881		0.084515	0.083765				27.75	
Douglas Cnty SD #302, IL	258741BR7	11/30/10	12/01/15	107.706	VARIES	3.3886		0.097038	0.096329	0.095608	0.094875		34.76	31.42
Douglas Cnty SD #302, IL	258741BS5	11/30/10	12/01/16	109.259	VARIES	3.5892		0.104372	0.103628	0.102870	0.102099	0.101314	37.39	36.85
Downtown Dallas Dev Auth	261149BG2	11/07/07	08/15/14	68.074	0.000	5.7585	284.62	0.151132	0.155484				34.64	
Downtown Dallas Dev Auth	261149BH0	11/07/07	08/15/15	63.688	0.000	5.8886	273.34	0.145647	0.149936	0.154350	0.158895		54.39	35.39
Downtown Dallas Dev Auth	261149BJ6	11/07/07	08/15/16	59.688	0.000	5.9687	260.27	0.138980	0.143128	0.147400	0.151799	0.156329	51.92	55.07
Downtown Dallas Dev Auth	261149BK3	11/07/07	08/15/17	55.746	0.000	6.0689	247.89	0.132725	0.136752	0.140902	0.145178	0.149583	49.62	52.67
Downtown Dallas Dev Auth	261149BL1	11/07/07	08/15/18	52.073	0.000	6.1490	235.16	0.126180	0.130060	0.134059	0.138180	0.142429	47.19	50.14
Downtown Dallas Dev Auth	261149BM9	11/07/07	08/15/19	48.734	0.000	6.1989	222.20	0.119382	0.123083	0.126898	0.130831	0.134886	44.67	47.48
Downtown Dallas Dev Auth	261149BN7	11/07/07	08/15/20	45.395	0.000	6.2791	210.14	0.113147	0.116699	0.120363	0.124142	0.128039	42.35	45.05
DuPage County SD #12, IL	262777CT0	06/28/12	01/01/16	100.000	VARIES	1.8474		0.051320	0.051320	0.051319	0.051318		18.48	18.47
DuPage County SD #12, IL	262777CU7	06/28/12	01/01/17	100.000	VARIES	1.9976		0.055494	0.055493	0.055493	0.055492		19.98	19.98
DuPage County SD #12, IL	262777CV5	06/28/12	01/01/18	100.000	VARIES	2.3971		0.066595	0.066594	0.066594	0.066593		23.97	23.97
DuPage County SD #12, IL	262777CW3	06/28/12	01/01/19	100.000	VARIES	2.6969		0.074925	0.074924	0.074923	0.074922		26.97	26.97
DuPage County SD #12, IL	262777CX1	06/28/12	01/01/20	100.000	VARIES	2.8968		0.080482	0.080481	0.080480	0.080479		28.97	28.97
DuPage County SD #12, IL	262777CY9	06/28/12	01/01/21	100.000	VARIES	3.2464		0.090199	0.090197	0.090196	0.090195		32.47	32.47
DuPage County SD #12, IL	262777CZ6	06/28/12	01/01/22	100.000	VARIES	3.7455		0.104076	0.104074	0.104072	0.104071		37.47	37.47

* Called in 2014; reportable OID is computed to call date.

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/14	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2014 1st Period	2014 2nd Period	2014 3rd 2015 1st	2015 2nd Period	2015 3rd Period	2014	2015
Dune Energy, Inc.	265338AD5	12/22/11	12/15/16	100.000	14.500	N/A		0.469271	0.494456	0.520991	0.548951	0.578411	174.30	193.51
Dynegy Holdings, Inc.	26816LBA9	12/01/09	06/01/15	85.000	7.500	11.2291	102.44	0.087930	0.092867	0.098081			32.85	14.71
Dynegy Holdings, Inc.	26816LBB7	12/01/09	06/01/15	85.000	7.500	11.2291	102.44	0.087930	0.092867	0.098081			32.85	14.71
East Orange NJ	274137WT1	04/14/03	04/01/22	29.893	0.000	6.4698	292.52	0.104602	0.107986	0.111479	0.115085	0.118808	38.88	41.44
East Orange NJ	274137WU8	04/14/03	04/01/23	27.886	0.000	6.4999	274.60	0.098333	0.101529	0.104829	0.108235	0.111753	36.56	38.97
East Orange NJ	274137WV6	04/14/03	04/01/24	26.105	0.000	6.5100	257.60	0.092288	0.095292	0.098394	0.101597	0.104904	34.31	36.58
East Orange NJ	274137WW4	04/14/03	04/01/25	24.381	0.000	6.5300	241.60	0.086634	0.089463	0.092384	0.095400	0.098515	32.21	34.35
East Orange NJ	274137WX2	04/14/03	04/01/26	22.763	0.000	6.5498	226.50	0.081294	0.083956	0.086705	0.089545	0.092478	30.23	32.24
East Orange NJ	274137WY0	04/14/03	04/01/27	21.292	0.000	6.5600	212.31	0.076237	0.078737	0.081320	0.083987	0.086742	28.35	30.24
East Orange NJ	274137WZ7	04/14/03	04/01/28	19.913	0.000	6.5699	198.97	0.071480	0.073828	0.076253	0.078758	0.081345	26.58	28.36
Eastern Comm College, IA	276540XV8	06/01/09	06/01/14	103.173	4.000	3.3062		0.092155					13.82	
Eastern Comm College, IA	276540XW6	06/01/09	06/01/15	102.124	4.000	3.6031		0.100664	0.100475	0.100284			36.19	15.04
Edgar Counties SD #3, IL	279713CH2	10/10/13	12/01/14	102.687	0.000	1.6789		0.048005	0.048408				15.91	
Edgar Counties SD #3, IL	279713CJ8	10/10/13	12/01/15	103.736	VARIES	2.2346		0.064596	0.065318		0.062615		23.34	20.74
Edgar Counties SD #3, IL	279713CK5	10/10/13	12/01/16	103.073	VARIES	2.9854		0.085839	0.087121	0.084551	0.084155	0.083752	31.09	30.34
Eksportfinans ASA	282645UV0	05/03/10	02/05/16	100.000	0.000	2.8500		0.086809	0.088046	0.089301	0.090573	0.091864	31.84	32.75
EL Paso Corporation	28336LAA7	02/28/01	02/28/21	45.289	0.000	4.0000	300.22	0.082101	0.082378	0.085418	0.085706	0.088381	30.43	31.59
EL Paso Corporation	28336LAC3	02/28/01	02/28/21	45.289	0.000	4.0000	300.22	0.082101	0.082378	0.085418	0.085706	0.088381	30.43	31.59
EL Paso Corporation	28336LBT5	02/09/09	02/15/16	95.535	8.250	9.1255	28.11	0.019458	0.020346	0.021274	0.022245	0.023260	7.41	8.10
Electronic Data SYS Corp	285661AB0	10/10/01	10/10/21	77.941	VARIES	5.3200		0.207962	0.211903	0.218308	0.222466	0.227959	77.49	81.24
Electronic Data SYS Corp	285661AE4	06/30/03	07/15/23	100.000	VARIES	5.7999		0.200258	0.202335	0.204472	0.206596	0.208781	73.17	74.71
Electronic Data SYS Corp	285661AF1	06/30/03	07/15/23	100.000	VARIES	5.7999		0.200258	0.202335	0.204472	0.206596	0.208781	73.17	74.71
European Investment Bank	298785DW3	03/10/06	03/10/21	44.672	0.000	5.4449	232.87	0.101090	0.103843	0.106670	0.109574	0.112557	37.51	39.58
Exelon Corporation	30161N127	06/17/14	06/01/24	100.000	VARIES	4.8845			0.135682	0.137156	0.138810	0.140504	26.37	49.77
Exelon Corporation	30161NAE1	06/17/14	06/01/24	100.000	VARIES	4.8845			0.135682	0.137156	0.138810	0.140504	26.37	49.77
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		0.122029					18.30	
FPL Group Inc.	302570BK1	09/21/10	09/01/15	98.500	VARIES	2.7001		0.075613	0.075464	0.075313	0.075159		27.16	18.05
FPL Group Inc.	302571609	05/26/09	06/01/14	98.500	VARIES	4.3841		0.122029					18.30	
Freddie Mac	3128X0AT6	10/03/02	01/02/22	36.810	0.000	5.2599	291.91	0.093976	0.096448	0.098984	0.101588	0.104260	35.17	37.05
Freddie Mac	3128X0AU3	10/03/02	01/02/30	23.710	0.000	5.3523	192.35	0.062193	0.063858	0.065566	0.067321	0.069123	23.29	24.56
Freddie Mac	3128X0AV1	10/03/02	04/15/32	21.010	0.000	5.3530	170.48	0.055958	0.057456	0.058994	0.060573	0.062194	20.65	21.77
Freddie Mac	3128X0AW9	10/03/02	06/15/32	20.810	0.000	5.3554	168.96	0.055959	0.057458	0.058996	0.060576	0.062198	20.46	21.57
Freddie Mac	3128X0AX7	10/03/02	09/15/32	20.510	0.000	5.3601	166.71	0.054500	0.055961	0.057461	0.059001	0.060582	20.20	21.29
Freddie Mac	3128X0AZ2	10/03/02	01/02/34	19.160	0.000	5.3582	155.66	0.050345	0.051693	0.053078	0.054500	0.055960	18.86	19.88
Freddie Mac	3128X2SK2	01/30/04	04/01/14	62.210	0.000	4.7217	366.37	0.128134					11.53	
Freddie Mac	3128X2SL0	01/30/04	10/01/14	60.256	0.000	4.8040	362.53	0.127258	0.130315				34.91	
Freddie Mac	3128X2SM8	01/30/04	04/01/15	58.361	0.000	4.8793	357.98	0.126083	0.129159	0.132310			46.50	11.91
Freddie Mac	3128X2SN6	01/30/04	10/01/15	56.535	0.000	4.9468	352.76	0.124618	0.127700	0.130858	0.134095		45.98	35.91
Freddie Mac	3128X2SP1	01/30/04	04/01/16	54.741	0.000	5.0126	347.24	0.123029	0.126113	0.129274	0.132514	0.135835	45.41	47.71
Freddie Mac	3128X2SQ9	01/30/04	10/01/16	52.987	0.000	5.0758	341.43	0.121310	0.124389	0.127546	0.130783	0.134102	44.79	47.09
Freddie Mac	3128X2SR7	01/30/04	04/01/17	51.299	0.000	5.1327	335.22	0.119402	0.122467	0.125610	0.128833	0.132140	44.10	46.39
Freddie Mac	3128X2SS5	01/30/04	10/01/17	49.661	0.000	5.1861	328.76	0.117380	0.120424	0.123547	0.126750	0.130037	43.36	45.64

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								2014 1st	2014 2nd	2014 3rd	2015 2nd	2015 3rd	2014	2015
								Period	Period	Period	Period	Period		
Freddie Mac	3128X2ST3	01/30/04	04/01/18	48.064	0.000	5.2374	322.17	0.115286	0.118305	0.121403	0.124582	0.127844	42.60	44.86
Freddie Mac	3128X2SU0	01/30/04	10/01/18	46.530	0.000	5.2834	315.35	0.113078	0.116065	0.119131	0.122278	0.125509	41.79	44.03
Freddie Mac	3128X2SV8	01/30/04	04/01/19	45.040	0.000	5.3272	308.46	0.110820	0.113772	0.116802	0.119914	0.123108	40.96	43.18
Freddie Mac	3128X2SW6	01/30/04	10/01/19	43.600	0.000	5.3679	301.49	0.108511	0.111423	0.114414	0.117484	0.120638	40.12	42.30
Freddie Mac	3128X2SX4	01/30/04	04/01/20	42.215	0.000	5.4047	294.46	0.106151	0.109020	0.111966	0.114992	0.118099	39.25	41.40
Freddie Mac	3128X2SY2	01/30/04	10/01/20	40.880	0.000	5.4384	287.41	0.103764	0.106586	0.109484	0.112461	0.115519	38.38	40.49
Freddie Mac	3128X4AC5	04/19/05	04/15/14	65.973	0.000	4.6809	327.06	0.127053					13.21	
Freddie Mac	3128X4AD3	04/19/05	12/15/14	63.722	0.000	4.7214	319.19	0.125171	0.128126				43.59	
Freddie Mac	3128X4AE1	04/19/05	04/15/17	56.285	0.000	4.8518	291.34	0.113955	0.116719	0.119551	0.122451	0.125422	41.95	44.01
Freddie Mac	3128X4S77	03/24/06	06/20/16	59.540	0.000	5.1280	287.08	0.125510	0.128728	0.132029	0.135414	0.138886	45.83	48.22
Freddie Mac	3128X4U41	03/28/06	04/09/14	66.671	0.000	5.1122	319.72	0.138467					13.57	
Freddie Mac	3128X52H0	04/03/07	04/02/37	21.177	0.000	5.2421	88.47	0.043161	0.044292	0.045453	0.046644	0.047867	15.95	16.79
Freddie Mac	3128X52U1	04/04/07	07/31/14	70.210	0.000	4.8862	270.30	0.129332	0.132491				27.60	
Freddie Mac	3128X54N5	04/18/07	12/30/14	68.522	0.000	4.9690	267.01	0.131418	0.134684				47.77	
Freddie Mac	3128X55E4	05/04/07	05/04/37	16.728	0.000	6.0499	81.51	0.041414	0.042667	0.043958	0.045287	0.046657	15.28	16.22
Freddie Mac	3128X5LK2	10/02/06	10/02/34	24.784	0.000	5.0446	107.80	0.049221	0.050463	0.051736	0.053041	0.054379	18.17	19.09
Freddie Mac	3128X5MY1	10/25/06	05/30/14	68.360	0.000	5.0693	295.94	0.137335					20.46	
Freddie Mac	3128X5P69	03/09/07	09/15/15	66.760	0.000	4.8010	254.73	0.121289		0.127183	0.130236		44.81	32.85
Freddie Mac	3128X6AX4	05/24/07	09/30/14	69.050	0.000	5.1017	272.63	0.134752	0.138189				36.87	
Freddie Mac	3128X6GT7	07/10/07	09/30/14	67.455	0.000	5.5250	285.63	0.145332	0.149347				39.82	
Freddie Mac	3128X6HU3	07/20/07	09/28/18	54.270	0.000	5.5370	229.21	0.117050	0.120291	0.123621	0.127044	0.130561	43.33	45.77
Freddie Mac	3128X6PP5	10/11/07	07/02/15	68.530	0.000	4.9512	243.84	0.124718	0.127805	0.130969	0.134211		46.57	24.29
Freddie Mac	3128X6QB5	10/19/07	08/31/15	68.362	0.000	4.8939	239.30	0.122731	0.123685	0.128811	0.129812		45.72	31.36
Freddie Mac	3128X6WP7	12/21/07	12/21/37	22.860	0.000	4.9802	78.91	0.042483	0.043541	0.044625	0.045736	0.046875	15.51	16.29
Freddie Mac	3128X74S0	11/04/08	11/15/38	26.387	0.000	4.4860	67.87	0.041103	0.042025	0.042968	0.043932	0.044917	15.05	15.73
Freddie Mac	3128X75U4	11/24/08	11/15/38	27.529	0.000	4.3499	67.62	0.041205	0.042102	0.043017	0.043953	0.044909	15.08	15.74
Freddie Mac	3128X7A61	06/05/08	10/10/14	76.930	0.000	4.1743	199.24	0.111262	0.113584				31.46	
Freddie Mac	3128X7N59	06/30/08	06/30/38	21.820	0.000	5.1394	70.29	0.041179	0.042237	0.043322	0.044436	0.045578	15.02	15.80
Freddie Mac	3128X8DG4	12/29/08	02/15/39	40.774	0.000	2.9999	65.56	0.038999	0.039584	0.040177	0.040780	0.041392	14.31	14.74
Freddie Mac	3128X9MF4	11/10/09	09/15/36	29.930	0.000	4.5438	61.26	0.044908	0.045928	0.046972	0.048039	0.049131	16.57	17.33
Freddie Mac	3128X9MG2	11/10/09	12/15/36	29.600	0.000	4.5433	60.55	0.044908	0.045928	0.046972	0.048039	0.049130	16.38	17.14
Freddie Mac	312902LX5	12/17/99	12/17/29	14.255	0.000	6.6001	212.18	0.064868	0.067009	0.069220	0.071504	0.073864	23.80	25.40
Freddie Mac	312902VG1	04/25/00	01/04/21	25.643	0.000	6.6857	374.29	0.113407	0.117198	0.121116	0.125164	0.129348	42.87	45.79
Freddie Mac	312902VH9	04/25/00	01/04/22	24.042	0.000	6.6795	350.44	0.106145	0.109689	0.113353	0.117139	0.121051	40.13	42.85
Freddie Mac	312902VJ5	04/25/00	01/04/23	22.536	0.000	6.6749	328.15	0.099368	0.102684	0.106111	0.109653	0.113312	37.56	40.11
Freddie Mac	312902VK2	04/25/00	01/04/24	21.145	0.000	6.6664	307.31	0.093015	0.096115	0.099319	0.102629	0.106050	35.16	37.54
Freddie Mac	312902VL0	04/25/00	01/04/25	20.007	0.000	6.6235	287.99	0.086965	0.089845	0.092820	0.095894	0.099070	32.86	35.07
Freddie Mac	312902VM8	04/25/00	01/04/26	18.780	0.000	6.6160	269.87	0.081460	0.084155	0.086938	0.089814	0.092785	30.78	32.85
Freddie Mac	312902VN6	04/25/00	01/04/27	17.654	0.000	6.6033	252.97	0.076307	0.078826	0.081429	0.084117	0.086895	28.83	30.77
Freddie Mac	312902VU0	04/25/00	01/04/14	40.436	0.000	6.7227	595.10	0.180669					.54	
Freddie Mac	312902VV8	04/25/00	01/04/18	31.141	0.000	6.7034	456.34	0.138401	0.143039	0.147834	0.152789	0.157910	52.33	55.90
Freddie Mac	312902VW6	04/25/00	01/04/19	29.163	0.000	6.7017	427.20	0.129548	0.133889	0.138375	0.143012	0.147804	48.98	52.32
Freddie Mac	312902VX4	04/25/00	01/04/20	27.313	0.000	6.6997	399.92	0.121263	0.125325	0.129523	0.133862	0.138346	45.85	48.97

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/14	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2014 1st	2014 2nd	2014 3rd	2015 2nd	2015 3rd	2014	2015
								Period	Period	Period	Period	Period		
Freddie Mac	312902WK1	04/25/00	01/04/15	37.975	0.000	6.6992	555.97	0.168578	0.174224	0.180060			63.74	.54
Freddie Mac	312902WL9	04/25/00	01/04/16	35.607	0.000	6.6893	520.15	0.157631	0.162903	0.168352	0.173983	0.179802	59.59	63.65
Freddie Mac	312902WM7	04/25/00	01/04/17	33.256	0.000	6.7048	487.49	0.147858	0.152814	0.157937	0.163232	0.168704	55.91	59.72
Federal Home Loan Banks	3130A0HS2	01/15/14	01/15/19	100.000	VARIES	1.6373			0.045481	0.045143	0.044802	0.044884	15.68	16.15
Federal Home Loan Banks	3130A0JE1	01/07/14	01/07/19	100.000	VARIES	1.6244			0.045123	0.044798	0.044471	0.044550	15.92	16.03
Federal Home Loan Banks	3130A0MR8	01/22/14	01/22/21	100.000	VARIES	2.3228			0.064524	0.065047	0.065577	0.065932	21.96	23.65
Federal Home Loan Banks	3130A0N63	01/23/14	01/23/20	100.000	VARIES	1.9611			0.054477	0.054816	0.055158	0.055370	18.47	19.88
Federal Home Loan Banks	3130A1DD7	03/26/14	03/26/21	100.000	VARIES	2.2862			0.063507	0.064023	0.064546	0.064896	17.51	23.23
Federal Home Loan Banks	3130A1DV7	03/26/14	03/26/21	100.000	VARIES	2.3281			0.064671	0.065198	0.065731	0.066088	17.83	23.65
Federal Home Loan Banks	3130A1RY6	05/15/14	05/15/19	100.000	VARIES	1.7090			0.047473	0.047055	0.046634	0.046736	10.71	16.85
Federal Home Loan Banks	3130A1S25	05/07/14	05/07/19	100.000	VARIES	1.6633			0.046205	0.045838	0.045468	0.045558	10.79	16.42
Federal Home Loan Banks	3130A1S90	05/13/14	05/13/19	100.000	VARIES	1.6985			0.047183	0.046777	0.046368	0.046467	10.74	16.75
Federal Home Loan Banks	3130A1TH1	05/22/14	05/22/19	100.000	VARIES	1.7677			0.049104	0.048618	0.048127	0.048245	10.73	17.40
Federal Home Loan Banks	3130A1UN6	05/22/14	05/22/19	100.000	VARIES	1.7182			0.047728	0.047300	0.046868	0.046972	10.44	16.94
Federal Home Loan Banks	3130A2SK3	08/20/14	08/20/19	100.000	VARIES	1.7102				0.047508	0.047089	0.046666	6.22	16.92
Federal Home Loan Banks	3130A2ST4	08/27/14	08/28/19	100.000	VARIES	1.7859			0.049610	0.049606	0.048806	0.048684	6.15	17.60
Federal Home Loan Banks	3130A2SV9	08/27/14	08/28/19	100.000	VARIES	1.7926			0.049795	0.049791	0.048974	0.048852	6.17	17.66
Federal Home Loan Banks	3130A2XS0	10/02/14	10/02/19	100.000	VARIES	1.7547				0.048744	0.048273	0.047798	4.34	17.38
Federal Home Loan Banks	3130A2YR1	09/26/14	09/26/19	100.000	VARIES	1.7203				0.047788	0.047339	0.046886	4.54	17.04
Federal Home Loan Banks	3130A2ZS8	10/09/14	10/09/19	100.000	VARIES	1.8004				0.050011	0.049485	0.048954	4.10	17.82
Federal Home Loan Banks	3133734F6	04/15/11	04/15/16	100.000	VARIES	2.5160		0.071722	0.071730	0.071430	0.071126	0.070512	25.80	25.59
Federal Home Loan Banks	3133736X5	03/30/11	03/30/16	100.000	VARIES	2.4313		0.069148	0.069154	0.068891	0.068624	0.068084	24.87	24.68
Federal Home Loan Banks	3133737L0	04/13/11	04/13/17	100.000	VARIES	2.7757		0.079693	0.079858	0.079717	0.079575	0.079121	28.72	28.63
Federal Home Loan Banks	313373B84	04/13/11	04/13/17	100.000	VARIES	2.7757		0.079693	0.079858	0.079717	0.079575	0.079121	28.72	28.63
Federal Home Loan Banks	313373D74	04/21/11	04/21/16	100.000	VARIES	2.4737		0.070435	0.070442	0.070160	0.069875	0.069298	25.34	25.15
Federal Home Loan Banks	313373DU3	04/25/11	04/25/14	100.000	VARIES	1.3833		0.038566					4.40	
Federal Home Loan Banks	313373NU2	04/28/11	04/28/15	100.000	VARIES	2.3656		0.066859	0.066699	0.066208			24.00	7.75
Federal Home Loan Banks	313373YM8	05/26/11	11/26/14	100.000	VARIES	1.7361		0.048709	0.048517				15.80	
Federal Home Loan Banks	313374CU2	07/06/11	07/06/18	100.000	VARIES	2.0867		0.059138	0.059142	0.059146	0.058953	0.058758	21.29	21.19
Federal Home Loan Banks	313379HU6	06/05/12	06/05/17	100.000	VARIES	0.8042		0.022162	0.022168	0.022187	0.022207	0.022240	7.98	7.99
Federal Home Loan Banks	3133836A4	05/22/13	05/22/19	100.000	VARIES	1.0915		0.029956	0.029892	0.029934	0.029976	0.030018	10.77	10.79
Federal Home Loan Banks	313383JM4	06/27/13	06/27/19	100.000	VARIES	1.3128		0.035933	0.035918	0.035971	0.036025	0.036079	12.93	12.96
Federal Home Loan Banks	313383MU2	07/11/13	07/11/19	100.000	VARIES	1.7140		0.047614	0.046831	0.046786	0.046866	0.046946	16.86	16.88
Federal Home Loan Banks	313383NN7	07/17/13	07/17/19	100.000	VARIES	1.7803		0.049453	0.048471	0.048439	0.048537	0.048635	17.46	17.49
Freddie Mac	3134A1BU3	09/25/96	06/01/16	23.214	0.000	7.5580	603.81	0.174405	0.180996	0.187836	0.194934	0.202301	64.38	69.33
Freddie Mac	3134A1CT5	10/21/96	09/15/16	23.550	0.000	7.3996	586.16	0.165287	0.171403	0.177744	0.184320	0.191140	61.92	66.59
Freddie Mac	3134A1DL1	11/01/96	02/01/16	25.038	0.000	7.3237	610.53	0.169955	0.176178	0.182630	0.189317	0.196250	64.21	68.99
Freddie Mac	3134A1FK1	11/20/96	09/03/19	20.641	0.000	7.0454	468.88	0.129174	0.133725	0.138435	0.143312	0.148361	48.41	51.89
Freddie Mac	3134A1H60	10/22/97	06/03/24	16.813	0.000	6.8126	329.38	0.093654	0.096844	0.100143	0.103554	0.107081	34.47	36.86
Freddie Mac	3134A1HH6	12/23/96	12/01/15	26.483	0.000	7.1396	609.43	0.172363	0.178516	0.184889	0.191489		63.53	62.20
Freddie Mac	3134A1HU7	12/27/96	12/02/19	19.720	0.000	7.2067	460.50	0.130903	0.135620	0.140506	0.145569	0.150815	48.25	51.79
Freddie Mac	3134A1JD3	12/31/96	12/01/14	28.804	0.000	7.0673	650.36	0.183144	0.189616				61.60	
Freddie Mac	3134A1MX5	02/12/97	02/01/14	30.030	0.000	7.2159	693.90	0.193463					5.80	

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/14	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2014 1st	2014 2nd	2014 3rd	2015 2nd	2015 3rd		
								Period	Period	Period	Period	Period	2014	2015
Freddie Mac	3134A1MY3	02/12/97	02/01/20	19.238	0.000	7.3061	453.95	0.127296	0.131947	0.136767	0.141763	0.146942	48.08	51.66
Freddie Mac	3134A1MZ0	02/12/97	03/01/16	25.716	0.000	7.2560	599.86	0.168660	0.174779	0.181120	0.187692	0.194501	63.31	67.99
Freddie Mac	3134A1NA4	02/12/97	01/02/19	20.877	0.000	7.2857	490.30	0.136533	0.141507	0.146662	0.152005	0.157542	51.86	55.71
Freddie Mac	3134A1X39	12/11/97	06/01/15	33.207	0.000	6.4099	582.49	0.161975	0.167167	0.172524			59.56	25.88
Freddie Mac	3134A2G77	12/28/98	11/15/28	20.230	0.000	5.4198	249.16	0.067501	0.069331	0.071209	0.073139	0.075121	24.80	26.16
Freddie Mac	3134A2HF8	06/30/98	11/24/14	38.078	0.000	5.9744	567.84	0.156470	0.161144				51.38	
Freddie Mac	3134A2HG6	06/30/98	12/11/25	19.896	0.000	5.9699	296.34	0.081865	0.084308	0.086825	0.089417	0.092086	30.01	31.83
Freddie Mac	3134A2NQ7	07/30/98	08/15/14	37.992	0.000	6.1246	583.32	0.160170	0.165075				36.76	
Freddie Mac	3134A3D29	09/09/99	08/15/27	14.928	0.000	6.9258	246.31	0.074165	0.076733	0.079390	0.082139	0.084984	27.87	29.84
Freddie Mac	3134A3ZU3	08/02/99	12/14/29	15.469	0.000	6.2410	220.48	0.064850	0.066874	0.068961	0.071113	0.073332	23.78	25.29
Freddie Mac	3134G1EA8	05/10/10	06/10/15	88.082	0.000	2.5118	83.84	0.067210	0.068054	0.068909			24.38	10.96
Freddie Mac	3134G1TJ3	09/24/10	09/24/40*	27.661	0.000	4.3300	41.60	0.037833	0.038652				10.10*	
Freddie Mac	3134G1TV6	09/27/10	09/27/40*	26.782	0.000	4.4400	41.26	0.037683	0.038519				10.17*	
Freddie Mac	3134G1XY5	11/18/10	05/15/15	94.752	0.000	1.2037	36.15	0.032841	0.033039	0.033238			11.88	4.45
Freddie Mac	3134G25T5	11/10/11	02/01/14	98.967	0.000	0.4671	9.94	0.012948					.39	
Freddie Mac	3134G25U2	11/10/11	03/01/14	98.890	0.000	0.4841	10.29	0.013415					.80	
Freddie Mac	3134G25V0	11/10/11	04/01/14	98.810	0.000	0.5011	10.65	0.013886					1.25	
Freddie Mac	3134G25W8	11/10/11	05/01/14	98.725	0.000	0.5191	11.02	0.014383					1.73	
Freddie Mac	3134G25X6	11/10/11	06/01/14	98.634	0.000	0.5383	11.42	0.014914					2.24	
Freddie Mac	3134G25Y4	11/10/11	07/01/14	98.551	0.000	0.5532	11.73	0.015326					2.76	
Freddie Mac	3134G25Z1	11/10/11	08/01/14	98.462	0.000	0.5695	12.07	0.015731	0.015776				3.31	
Freddie Mac	3134G26B3	11/10/11	09/01/14	98.368	0.000	0.5867	12.42	0.016203	0.016251				3.90	
Freddie Mac	3134G26C1	11/10/11	10/01/14	98.283	0.000	0.5998	12.69	0.016562	0.016611				4.48	
Freddie Mac	3134G26D9	11/10/11	11/01/14	98.186	0.000	0.6162	13.03	0.017014	0.017067				5.11	
Freddie Mac	3134G26E7	11/10/11	12/01/14	98.101	0.000	0.6278	13.26	0.017332	0.017386				5.73	
Freddie Mac	3134G26F4	11/10/11	01/01/15	97.981	0.000	0.6502	13.72	0.017946	0.018004				6.47	
Freddie Mac	3134G2CT7	04/01/11	04/01/14	100.000	VARIES	1.2448		0.034687					3.12	
Freddie Mac	3134G2CV2	04/01/11	04/01/16	100.000	VARIES	2.1989		0.062615	0.062769	0.062543	0.062315	0.061702	22.56	22.40
Freddie Mac	3134G2JC7	05/18/11	02/15/14	97.359	0.000	0.9785	25.22	0.027048					1.19	
Freddie Mac	3134G2JD5	05/18/11	02/15/15	94.531	0.000	1.5086	37.97	0.040972	0.041281	0.041592			14.89	1.83
Freddie Mac	3134G2JE3	05/18/11	02/15/16	91.147	0.000	1.9642	47.90	0.051961	0.052471	0.052986	0.053507	0.054032	18.94	19.31
Freddie Mac	3134G2N57	09/19/11	02/15/15	97.686	0.000	0.6886	15.46	0.018932	0.018997	0.019063			6.85	.84
Freddie Mac	3134G2N65	09/19/11	08/01/15	96.933	0.000	0.8071	18.00	0.022064	0.022153	0.022242	0.022332		7.99	4.69
Freddie Mac	3134G2Z62	10/06/11	03/01/14	98.600	0.000	0.5876	13.02	0.016275					.98	
Freddie Mac	3134G35Q9	02/19/13	02/01/16	98.624	0.000	0.4702	4.02	0.012909	0.012940	0.012970	0.013001	0.013031	4.66	4.68
Freddie Mac	3134G3D72	08/03/12	08/01/15	98.910	0.000	0.3663	5.12	0.010102	0.010120	0.010139	0.010158		3.65	2.13
Freddie Mac	3134G3D80	08/03/12	03/01/16	98.331	0.000	0.4709	6.55	0.012930	0.012960	0.012991	0.013021	0.013052	4.67	4.69
Freddie Mac	3134G3D98	08/03/12	08/01/16	97.750	0.000	0.5705	7.89	0.015579	0.015624	0.015668	0.015713	0.015758	5.63	5.66
Freddie Mac	3134G3DM9	12/21/11	02/14/14	99.040	0.000	0.4497	9.06	0.012464					.54	
Freddie Mac	3134G3G87	09/05/12	02/01/16	97.910	0.000	0.6211	8.06	0.016989	0.017041	0.017094	0.017147	0.017201	6.14	6.18
Freddie Mac	3134G3H60	08/29/12	02/12/16	98.330	0.000	0.4883	6.44	0.013401	0.013433	0.013466	0.013499	0.013532	4.84	4.86

* Called in 2014; reportable OID is computed to call date.

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/14	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2014 1st	2014 2nd	2014 3rd	2015 2nd	2015 3rd	2014	2015
								Period	Period	Period	Period	Period		
Freddie Mac	3134G3H86	09/05/12	08/01/14	99.460	0.000	0.2843	3.74	0.007876	0.007887				1.66	
Freddie Mac	3134G3P87	09/27/12	12/01/14	99.325	0.000	0.3112	3.90	0.008618	0.008632				2.85	
Freddie Mac	3134G3PQ7	02/13/12	02/13/15	98.625	0.000	0.4620	8.61	0.012746	0.012776	0.012805			4.60	.54
Freddie Mac	3134G3S68	10/18/12	08/15/14	99.525	0.000	0.2610	3.13	0.007233	0.007242				1.62	
Freddie Mac	3134G3TD2	04/11/12	02/15/15	98.584	0.000	0.5019	8.55	0.013839	0.013874	0.013909			5.00	.61
Freddie Mac	3134G3TF7	03/20/12	03/01/16	96.961	0.000	0.7833	13.59	0.021339	0.021422	0.021506	0.021591	0.021675	7.72	7.78
Freddie Mac	3134G3UA6	04/19/12	08/01/15	97.653	0.000	0.7246	12.08	0.019839	0.019911	0.019983	0.020055		7.18	4.21
Freddie Mac	3134G3UB4	05/01/12	05/01/15	98.095	0.000	0.6421	10.54	0.017667	0.017724	0.017781			6.38	2.13
Freddie Mac	3134G3UE8	05/08/12	07/01/15	98.190	0.000	0.5811	9.43	0.016004	0.016051	0.016098			5.77	2.90
Freddie Mac	3134G3UG3	05/23/12	02/13/15	98.720	0.000	0.4737	7.53	0.013067	0.013098	0.013129			4.72	.55
Freddie Mac	3134G3UN8	05/22/12	02/28/14	99.444	0.000	N/A		0.008673					.50	
Freddie Mac	3134G3UP3	05/22/12	02/27/15	98.622	0.000	0.5026	8.00	0.013858	0.013892	0.013927			5.00	.78
Freddie Mac	3134G3WQ9	06/28/12	01/30/15	98.590	0.000	0.5492	8.19	0.015132	0.015173	0.015215			5.47	.44
Freddie Mac	3134G3WS5	06/28/12	02/01/16	97.180	0.000	0.7979	11.75	0.021729	0.021816	0.021903	0.021991	0.022078	7.86	7.93
Freddie Mac	3134G3X62	12/12/12	09/30/14	99.515	0.000	0.2698	2.84	0.007476	0.007486				2.01	
Freddie Mac	3134G3Y46	12/18/12	08/15/15	99.022	0.000	N/A		0.010203	0.010222	0.010241	0.010260		3.68	2.30
Freddie Mac	3134G4AL2	07/02/13	02/27/15	99.540	0.000	0.2791	1.38	0.007722	0.007732	0.007743			2.78	.43
Freddie Mac	3134G4AN8	07/02/13	09/01/15	99.150	0.000	0.3948	1.95	0.010882	0.010904	0.010925	0.010947		3.93	2.63
Freddie Mac	3134G4AV0	06/13/13	01/30/15	99.602	0.000	0.2447	1.34	0.006773	0.006781	0.006789			2.44	.20
Freddie Mac	3134G4HE1	10/02/13	05/01/15	99.559	0.000	0.2796	.70	0.007693	0.007578	0.007714			2.79	.93
Freddie Mac	3134G4HF8	10/02/13	10/30/15	99.118	0.000	0.4270	1.06	0.011633	0.011594	0.011683	0.011644		4.24	3.52
Freddie Mac	3134G4HG6	10/02/13	04/01/15	99.671	0.000	0.2202	.55	0.006030	0.006004	0.006043			2.20	.54
Freddie Mac	3134G4HH4	10/02/13	09/30/16	97.752	0.000	0.7607	1.86	0.020425	0.020394	0.020584	0.020549	0.020627	7.46	7.51
Freddie Mac	3134G4HP6	10/04/13	10/30/15	99.186	0.000	0.3950	.96	0.010767	0.010729	0.010810	0.010772		3.93	3.26
Freddie Mac	3134G4HQ4	10/04/13	07/31/15	99.463	0.000	0.2955	.71	0.007982	0.008127	0.008006	0.008151		2.94	1.72
Freddie Mac	3134G4JC3	11/07/13	05/01/15	99.545	0.000	0.3076	.46	0.008507	0.008520	0.008533			3.07	1.02
Freddie Mac	3134G4JD1	11/07/13	04/29/16	98.527	0.000	0.5997	.89	0.016412	0.016463	0.016512	0.016562	0.016611	5.92	5.96
Freddie Mac	3134G4JS8	10/18/13	03/01/16	98.742	0.000	0.5348	1.09	0.014583	0.014379	0.014656	0.014456	0.014654	5.29	5.31
Freddie Mac	3134G4LE6	11/22/13	11/22/16*	100.000	VARIES	1.2224		0.033958					4.79*	
Freddie Mac	3134G4S25	12/20/13	01/29/16	99.140	0.000	0.4100	.12	0.011287	0.011298	0.011321	0.011344	0.011368	4.07	4.09
Freddie Mac	3134G4TJ7	01/07/14	11/09/16	97.897	0.000	0.7500		0.020390	0.020448	0.020525	0.020602	0.020679	7.24	7.41
Freddie Mac	3134G5PA7	11/06/14	01/30/17	98.473	0.000	0.6901				0.018874	0.018908	0.018973	1.04	6.82
Fannie Mae	31359MEL3	01/29/99	06/01/17	34.790	0.000	5.8405	473.59	0.132631	0.136504	0.140490	0.144593	0.148815	48.68	51.56
Fannie Mae	3136F1EQ9	12/27/01	03/17/31	16.751	0.000	6.2082	181.68	0.059157	0.060993	0.062887	0.064839	0.066851	22.01	23.40
Fannie Mae	3136F2B31	12/20/02	12/30/32	19.252	0.000	5.5626	160.12	0.054480	0.055996	0.057553	0.059154	0.060799	19.89	21.01
Fannie Mae	3136F3LA2	04/04/03	10/03/33	20.285	0.000	5.2999	152.98	0.051715	0.053085	0.054492	0.055936	0.057418	19.11	20.13
Fannie Mae	3136F3ZC3	06/09/03	12/15/33	23.674	0.000	N/A		0.052076	0.053327	0.054608	0.055920	0.057264	19.01	19.94
Fannie Mae	3136F4R55	01/07/04	12/15/34	18.268	0.000	5.5708	133.51	0.048808	0.050168	0.051565	0.053002	0.054478	17.86	18.87
Fannie Mae	3136F6G86	02/24/05	02/15/15	63.549	0.000	4.5968	314.83	0.119276	0.122017	0.124822			44.19	5.49
Fannie Mae	3136F7NJ2	11/15/05	02/28/14	67.000	0.000	4.8887	322.35	0.131826					7.65	
Fannie Mae	3136F7NM5	11/15/05	11/15/30	26.938	0.000	5.3159	143.28	0.060524	0.062133	0.063784	0.065479	0.067220	22.23	23.43

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/14	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2014 1st	2014 2nd	2014 3rd	2015 2nd	2015 3rd	2014	2015
								Period	Period	Period	Period	Period		
Fannie Mae	3136F7Q34	07/14/06	10/31/14	63.950	0.000	5.4603	316.82	0.143721	0.147645				43.68	
Fannie Mae	3136F8LW3	05/03/07	06/01/15	75.398	0.000	N/A		0.073187	0.068004	0.067802			25.25	10.17
Fannie Mae	3136F8NZ4	06/11/07	12/10/14	66.600	0.000	5.4956	284.26	0.144602	0.148575				49.74	
Fannie Mae	3136F8QH1	07/11/07	02/28/14	69.767	0.000	5.4960	293.76	0.147763					8.57	
Fannie Mae	3136F8QM0	07/30/07	07/30/37	12.693	0.000	7.0001	70.50	0.037295	0.038601	0.039952	0.041350	0.042797	14.06	15.06
Fannie Mae	3136G04B4	11/15/12	12/01/15	98.641	0.000	0.4499	5.01	0.012387	0.012415	0.012442	0.012470		4.47	4.11
Fannie Mae	3136G04C2	11/15/12	03/01/16	98.378	0.000	0.4969	5.52	0.013635	0.013668	0.013702	0.013737	0.013771	4.92	4.95
Fannie Mae	3136G1SZ3	08/15/13	07/01/18	95.481	0.000	0.9502	3.43	0.025293	0.025413	0.025534	0.025655		9.13	9.21
Fannie Mae	3136G1ZJ1	03/21/14	01/26/19	97.874	0.000	N/A			0.024603	0.024619	0.024673	0.024673	6.89	8.89
FelCor Lodging Limited	31430QAZ0	10/01/09	10/01/14*	87.750	10.000	13.4435	98.81	0.083984	0.089629				19.84*	
FelCor Lodging Limited	31430QBA4	10/01/09	10/01/14*	87.750	10.000	13.4435	98.81	0.083984	0.089629				19.84*	
FiberTower Corporation	31567RAF7	12/22/09	01/01/16*	100.000	9.000	N/A		0.317168					28.23*	
FiberTower Corporation	31567RAG5	12/22/09	01/01/16*	100.000	9.000	N/A		0.317168					28.23*	
First Data Corporation.	319963AY0	12/17/10	01/15/21	94.750	8.250	9.0551	11.26	0.011511		0.012033	0.013147	0.013742	4.41	4.82
First Data Corporation.	319963AZ7	12/17/10	01/15/22	95.625	VARIES	N/A		0.329017	0.344976	0.345787	0.346638	0.347530	124.10	124.93
First Data Corporation.	319963BA1	12/15/10	01/15/21	91.875	12.625	14.1624	14.13	0.015304	0.016388	0.017548	0.018791	0.020121	6.08	6.97
First Data Corporation.	319963BB9	12/15/10	01/15/21	91.875	12.625	14.1624	14.13	0.015304	0.016388	0.017548	0.018791	0.020121	6.08	6.97
First Data Holdings Inc	32008GAA7	12/02/13	09/24/19*	94.500	14.500	N/A		0.408042	0.429009	0.462352			142.53*	
Livingston CNTY SD#74, IL	33849YAD3	09/09/10	12/01/14	106.763	VARIES	3.2820		0.092697	0.091939				30.45	
Livingston CNTY SD#74, IL	33849YAE1	09/09/10	12/01/15	106.477	VARIES	3.6335		0.103570	0.102928	0.102275	0.101610		37.13	33.63
Livingston CNTY SD#74, IL	33849YAJ0	09/09/10	12/01/14	106.763	VARIES	3.2820		0.092697	0.091939				30.45	
Livingston CNTY SD#74, IL	33849YAK7	09/09/10	12/01/15	106.477	VARIES	3.6335		0.103570	0.102928	0.102275	0.101610		37.13	33.63
Forney Independent SD, TX	3464242U7	02/18/14	08/15/39	16.888	0.000	7.1001			0.033308	0.034470	0.035694	0.036961	10.58	12.97
Forney Independent SD, TX	3464242V5	02/18/14	08/15/40	15.550	0.000	7.1500			0.030884	0.031970	0.033113	0.034297	9.81	12.03
Forney Independent SD, TX	3464242W3	02/18/14	08/15/41	14.304	0.000	7.2000			0.028608	0.029621	0.030687	0.031792	9.09	11.15
Forney Independent SD, TX	3464242X1	02/18/14	08/15/42	13.145	0.000	7.2501			0.026473	0.027417	0.028411	0.029440	8.41	10.32
Forney Independent SD, TX	3464242Y9	02/18/14	08/15/43	12.068	0.000	7.3002			0.024471	0.025350	0.026276	0.027235	7.78	9.55
Forney Independent SD, TX	3464242Z6	02/18/14	08/15/44	11.069	0.000	7.3502			0.022599	0.023417	0.024277	0.025170	7.18	8.82
Forney Independent SD, TX	3464243A0	02/18/14	08/15/45	10.143	0.000	7.4002			0.020850	0.021609	0.022408	0.023237	6.63	8.14
Forney Independent SD, TX	3464243B8	02/18/14	08/15/46	9.141	0.000	7.5003			0.019044	0.019747	0.020487	0.021256	6.06	7.45
Forney Independent SD, TX	3464243C6	02/18/14	08/15/47	8.223	0.000	7.6000			0.017360	0.018009	0.018693	0.019403	5.52	6.80
Forney Independent SD, TX	3464243D4	02/18/14	08/15/48	7.382	0.000	7.7003			0.015790	0.016388	0.017019	0.017674	5.02	6.19
Forney Independent SD, TX	3464243E2	02/18/14	08/15/49	6.615	0.000	7.8002			0.014333	0.014883	0.015463	0.016066	4.56	5.62
Forney Independent SD, TX	3464243F9	02/18/14	08/15/50	6.021	0.000	7.8502			0.013129	0.013636	0.014172	0.014728	4.18	5.15
Forney Independent SD, TX	3464243G7	02/18/14	08/15/51	5.475	0.000	7.9003			0.012015	0.012482	0.012975	0.013487	3.82	4.72
Forney Independent SD, TX	3464243H5	02/18/14	08/15/52	4.974	0.000	7.9502			0.010984	0.011414	0.011868	0.012339	3.50	4.32
Forney Independent SD, TX	3464243J1	02/18/14	08/15/53	4.514	0.000	8.0005			0.010032	0.010426	0.010843	0.011277	3.19	3.94
Forney Independent SD, TX	346424X90	08/27/13	08/15/38	17.946	0.000	6.9999	4.33	0.034894	0.036035	0.037296	0.038601	0.039952	13.09	14.02
Forney Independent SD, TX	346424Y24	08/27/13	08/15/39	16.544	0.000	7.0499	4.02	0.032398	0.033464	0.034644	0.035865	0.037129	12.16	13.03
Forney Independent SD, TX	346424Y32	08/27/13	08/15/40	15.436	0.000	7.0500	3.75	0.030229	0.031224	0.032324	0.033464	0.034643	11.35	12.16
Forney Independent SD, TX	346424Y40	08/27/13	08/15/41	14.210	0.000	7.0999	3.48	0.028025	0.028954	0.029981	0.031046	0.032148	10.52	11.28

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								2014 1st Period	2014 2nd Period	2014 3rd Period	2015 2nd Period	2015 3rd Period	2014	2015
								-----	-----	-----	-----	-----	-----	-----
Forney Independent SD, TX	346424Y57	08/27/13	08/15/42	13.252	0.000	7.1000	3.24	0.026136	0.027002	0.027961	0.028953	0.029981	9.81	10.52
Forney Independent SD, TX	346424Y65	08/27/13	08/15/43	12.359	0.000	7.1000	3.02	0.024374	0.025182	0.026076	0.027002	0.027961	9.15	9.81
Franklin Cnty SD #47, IL	352730CG8	02/15/07	12/01/14	65.167	0.000	5.5688	299.28	0.146422	0.150499				49.05	
Franklin Cnty SD #47, IL	352730CH6	02/15/07	12/01/15	61.525	0.000	5.5989	284.37	0.139266	0.143164	0.147172	0.151292		51.07	49.31
Franklin Cnty SD #47, IL	352730CJ2	02/15/07	12/01/16	57.942	0.000	5.6491	270.66	0.132770	0.136520	0.140376	0.144341	0.148418	48.70	51.49
College District #534 IL	360395FE2	07/22/10	12/01/14	106.532	VARIES	3.1773		0.089615	0.088943				29.45	
College District #534 IL	360395FF9	07/22/10	12/01/15	107.053	VARIES	3.5779		0.102092	0.101434	0.100764	0.100082		36.59	33.13
College District #534 IL	360395FG7	07/22/10	12/01/16	105.839	VARIES	4.0773		0.116501	0.115988	0.115464	0.114930	0.114385	41.82	41.44
College District #534 IL	360395FH5	07/22/10	12/01/17	105.580	VARIES	4.4767		0.128291	0.127836	0.127371	0.126896	0.126409	46.08	45.74
College District #534 IL	360395FJ1	07/22/10	12/01/18	103.358	VARIES	4.9260		0.139678	0.139424	0.139163	0.138896	0.138623	50.22	50.03
College District #534 IL	360395FK8	07/22/10	12/01/19	103.249	VARIES	5.2255		0.148293	0.148067	0.147835	0.147597	0.147353	53.33	53.16
College District #534 IL	360395FL6	07/22/10	12/01/20	101.888	VARIES	5.4261		0.152670	0.152554	0.152435	0.152312	0.152186	54.93	54.85
General Cable Corp.	369300AL2	12/18/09	11/15/29	100.000	VARIES	12.5014		0.482115	0.504438	0.528155	0.553355	0.580130	179.70	197.06
GMX Resources Inc.	38011MAR9	09/19/12	03/02/18*	58.041	9.000	22.8340	60.00	0.145239					3.05*	
Goldman Sachs Group, Inc.	38141GFF6	12/28/07	12/28/17	100.000	0.000	5.8500		0.229670	0.236388	0.243302	0.250419	0.257743	83.93	88.91
Goldman Sachs Group, Inc.	38141GGV0	10/30/12	10/30/27	100.000	VARIES	4.6427		0.124585	0.123122	0.121625	0.120094	0.118527	44.41	43.32
Goldman Sachs Group, Inc.	38141GGX6	11/30/12	12/04/19	100.000	0.000	3.2000		0.091789	0.093258	0.094750	0.096266	0.097806	33.39	34.47
Goldman Sachs Group, Inc.	38141GHQ0	11/19/12	11/19/27	100.000	VARIES	4.0948		0.109258	0.108182	0.107084	0.105963	0.104820	39.05	38.25
Goldman Sachs Group, Inc.	38141GJY1	12/10/12	12/10/17	100.000	VARIES	1.7365		0.008453	0.008526	0.008600	0.008675	0.008750	3.06	3.11
Goldman Sachs Group, Inc.	38141GKC7	12/31/12	01/02/20	100.000	0.000	2.7999		0.078878	0.079982	0.081102	0.082237	0.083389	28.99	29.81
Goldman Sachs Group, Inc.	38141GLK8	12/28/12	12/29/14	100.000	0.000	1.2705		0.035744	0.035971				12.84	
Goldman Sachs Group, Inc.	38141GLQ5	01/31/13	02/03/20	100.000	0.000	3.2298		0.091191	0.092663	0.094160	0.095680	0.097226	33.53	34.62
Goldman Sachs Group, Inc.	38141GLU6	01/11/13	01/12/15	100.000	0.000	1.1700		0.032692	0.032883	0.033076			11.87	.36
Goldman Sachs Group, Inc.	38141GMD3	01/23/13	01/23/28	100.000	VARIES	4.3420		0.118046	0.115422	0.113847	0.112237	0.110593	41.36	40.18
Goldman Sachs Group, Inc.	38141GMG6	01/25/13	01/24/20	100.000	0.000	3.1498		0.088866	0.090266	0.091688	0.093132	0.094598	32.69	33.72
Goldman Sachs Group, Inc.	38141GMR2	02/11/13	02/11/28	100.000	VARIES	4.2924		0.116427	0.113560	0.112100	0.110608	0.109085	40.79	39.67
Goldman Sachs Group, Inc.	38141GNB6	02/28/13	03/02/20	100.000	0.000	2.9677		0.083674	0.084916	0.086176	0.087454	0.088752	30.64	31.56
Goldman Sachs Group, Inc.	38141GPC2	02/28/13	02/29/28	100.000	VARIES	4.2914		0.115758	0.111066	0.111223	0.107716	0.107152	40.83	39.45
Goldman Sachs Group, Inc.	38141GPU2	03/06/13	03/06/28	100.000	VARIES	4.1925		0.113514	0.110507	0.109015	0.107491	0.105936	39.81	38.62
Goldman Sachs Group, Inc.	38141GPV0	03/28/13	03/31/20	100.000	0.000	3.1233		0.088138	0.089514	0.090912	0.092332	0.093774	32.23	33.24
Goldman Sachs Group, Inc.	38141GPW8	03/06/13	03/06/18	100.000	VARIES	1.3286		0.007968	0.007756	0.007808	0.007859	0.007912	2.81	2.83
Goldman Sachs Group, Inc.	38141GPX6	03/20/13	03/20/28	100.000	VARIES	4.0260		0.110806	0.109758	0.108689	0.107599	0.107382	39.49	38.80
Goldman Sachs Group, Inc.	38141GQL1	03/22/13	03/22/28	100.000	VARIES	4.6901		0.127937	0.125537	0.123081	0.120567	0.119659	45.14	43.52
Goldman Sachs Group, Inc.	38141GW7	03/27/13	03/27/28	100.000	VARIES	4.6888		0.127825	0.125349	0.122814	0.120220	0.119338	45.10	43.42
Goldman Sachs Group, Inc.	38141GRR7	04/30/13	04/30/20	100.000	0.000	2.8400		0.080011	0.081148	0.082300	0.083469	0.084654	29.15	29.98
Goldman Sachs Group, Inc.	38141GSM7	04/30/13	04/30/28	100.000	VARIES	4.3924		0.119813	0.117564	0.116129	0.114662	0.113163	42.50	41.36
Goldman Sachs Group, Inc.	38141GSQ8	04/30/13	04/30/20	100.000	VARIES	1.6754		0.040425	0.039208	0.037981	0.038299	0.038620	1.42	1.38
Goldman Sachs Group, Inc.	38141GST2	05/31/13	06/03/21	100.000	0.000	3.4201		0.096656	0.098309	0.099990	0.101700	0.103439	35.19	36.40
Goldman Sachs Group, Inc.	38141GTV6	05/21/13	05/21/20	100.000	VARIES	2.7012		0.075672	0.076319	0.076600	0.076884	0.077065	27.40	27.65
Goldman Sachs Group, Inc.	38141GTW4	05/30/13	05/30/28	100.000	VARIES	4.3919		0.119493	0.116932	0.115380	0.113793	0.112172	42.43	41.15
Goldman Sachs Group, Inc.	38141GTZ7	05/23/13	05/23/28	100.000	VARIES	4.4916		0.121955	0.119080	0.117455	0.115793	0.114094	43.22	41.86

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										-----	-----	-----	-----	-----	-----	-----
										2014 1st Period	2014 2nd Period	2014 3rd 2015 1st	2015 2nd Period	2015 3rd Period	2014	2015
Goldman Sachs Group, Inc.			38141GUF9	06/06/13	06/06/28	100.000	VARIES	4.4920		0.121811	0.118776	0.117372	0.115936	0.114468	43.19	41.92
Goldman Sachs Group, Inc.			3814262A2	11/04/09	11/06/14	100.000	0.000	3.0642		0.096146	0.097619				29.59	
Goldman Sachs Group, Inc.			3814262B0	11/30/09	11/30/14	100.000	0.000	2.9158		0.090940	0.092266				30.16	
Goldman Sachs Group, Inc.			3814262C8	12/04/09	12/08/14	100.000	0.000	2.9817		0.093266	0.094656				31.68	
Goldman Sachs Group, Inc.			3814262D6	12/31/09	12/31/14	100.000	0.000	2.8111		0.087313	0.088540				31.57	
Goldman Sachs Group, Inc.			3814262E4	12/29/09	06/26/15	100.000	0.000	2.9758		0.093007	0.094391	0.095795			33.75	16.76
Goldman Sachs Group, Inc.			3814262F1	02/03/10	02/05/15	100.000	0.000	2.7204		0.083076	0.084206	0.085351			30.44	2.90
Goldman Sachs Group, Inc.			3814262H7	01/29/10	07/30/15	100.000	0.000	2.8531		0.087521	0.088770	0.090036	0.091321		32.11	19.05
Goldman Sachs Group, Inc.			3814262J3	02/26/10	08/27/15	100.000	0.000	2.8595		0.087739	0.088994	0.090266	0.091557		32.13	21.54
Goldman Sachs Group, Inc.			3814262K0	03/03/10	03/05/15	100.000	0.000	2.5727		0.078167	0.079172	0.080191			28.56	5.13
Goldman Sachs Group, Inc.			3814262L8	03/31/10	10/01/15	100.000	0.000	2.4854		0.075281	0.076217	0.077164	0.078123		27.44	21.01
Goldman Sachs Group, Inc.			3814262M6	05/05/10	05/07/15	100.000	0.000	2.6855		0.081912	0.083012	0.084127			29.81	10.60
Goldman Sachs Group, Inc.			3814262N4	03/31/10	03/31/15	100.000	0.000	2.7100		0.082716	0.083837	0.084973			30.18	7.56
Goldman Sachs Group, Inc.			381426Y58	06/03/09	06/05/14	100.000	0.000	3.4499		0.111800					17.22	
Goldman Sachs Group, Inc.			381426Z40	07/06/09	07/08/14	100.000	0.000	3.4489		0.109867	0.111762				20.89	
Goldman Sachs Group, Inc.			381426Z65	08/05/09	08/07/14	100.000	0.000	3.2499		0.102719	0.104388				22.49	
Goldman Sachs Group, Inc.			381426Z73	09/09/09	09/09/14	100.000	0.000	3.0499		0.095626	0.097084				23.98	
Goldman Sachs Group, Inc.			381426Z81	10/05/09	10/07/14	100.000	0.000	3.1498		0.099164	0.100726				27.65	
Goldman Sachs Group, Inc.			381426Z99	09/30/09	09/30/14	100.000	0.000	3.0503		0.095638	0.097097				25.99	
Goldman Sachs Group, Inc.			38143ADL6	12/30/11	12/31/15	100.000	0.000	1.7748		0.050795	0.050410	0.051700	0.051309		18.47	18.75
Goldman Sachs Group, Inc.			38143ADM4	12/30/11	12/30/16	100.000	0.000	2.0503		0.058675	0.058952	0.059884	0.060167	0.060784	21.47	21.91
Goldman Sachs Group, Inc.			38143AFY6	01/31/12	01/29/16	100.000	0.000	1.4011		0.038878	0.039800	0.039425	0.040359	0.039979	14.44	14.65
Goldman Sachs Group, Inc.			38143AGB5	01/31/12	01/31/19	100.000	0.000	2.2999		0.064679	0.066507	0.066175	0.068045	0.067706	24.17	24.73
Goldman Sachs Group, Inc.			38143AJG1	02/29/12	02/28/19	100.000	0.000	2.2001		0.062805	0.062460	0.064194	0.063842	0.065254	23.03	23.50
Goldman Sachs Group, Inc.			38143ALM5	03/30/12	04/01/19	100.000	0.000	2.2483		0.063882	0.064247	0.065326	0.065699	0.066438	23.52	24.01
Goldman Sachs Group, Inc.			38143APY5	04/30/12	04/30/19	100.000	0.000	2.2498		0.064272	0.063935	0.065726	0.065382	0.066844	23.49	24.00
Goldman Sachs Group, Inc.			38143ARV9	05/31/12	05/31/19	100.000	0.000	2.2497		0.063915	0.064281	0.065361	0.065735	0.066475	23.44	23.96
Goldman Sachs Group, Inc.			38143AUA1	06/29/12	07/01/19	100.000	0.000	2.1501		0.061340	0.060988	0.062666	0.062307		22.32	22.81
Goldman Sachs Group, Inc.			38143AWH4	07/31/12	07/31/19	100.000	0.000	2.1499		0.059686	0.061328	0.060976	0.062653	0.062294	22.28	22.76
Goldman Sachs Group, Inc.			38143AXC4	08/30/12	08/31/17	100.000	0.000	1.6987		0.047730	0.047351	0.048545	0.048159	0.049101	17.45	17.72
Goldman Sachs Group, Inc.			38143AYM1	08/31/12	09/03/19	100.000	0.000	2.1004		0.059259	0.058905	0.060510	0.060148	0.061448	21.71	22.13
Goldman Sachs Group, Inc.			38143AYN9	08/30/12	08/30/19	100.000	0.250	2.0903		0.058489	0.058706	0.059573	0.059796	0.060349	21.52	21.88
Goldman Sachs Group, Inc.			38143AYS8	08/23/12	08/23/17	100.000	0.000	1.7918		0.049567	0.050840	0.050459	0.051755	0.051367	18.44	18.77
Goldman Sachs Group, Inc.			38143DAA7	09/03/09	09/09/14	100.000	0.000	3.1999		0.100978	0.102594				25.33	
Goldman Sachs Group, Inc.			38143U2A8	04/30/12	01/31/18	100.000	0.000	4.2501		0.124439	0.127084	0.129784	0.132542	0.135359	46.08	48.06
Goldman Sachs Group, Inc.			38143U2S9	05/31/12	09/01/16	100.000	0.000	4.2500		0.124451	0.127096	0.129796	0.132555	0.135371	45.92	47.89
Goldman Sachs Group, Inc.			38143U3A7	05/31/12	06/02/17	100.000	0.000	4.6997		0.140007	0.143297	0.146664	0.150111	0.153638	51.19	53.62
Goldman Sachs Group, Inc.			38143U3T6	05/14/12	05/14/17	100.000	VARIES	2.9895		0.013007	0.013202	0.013399	0.013599	0.013802	4.74	4.88
Goldman Sachs Group, Inc.			38143U3U3	05/18/12	05/19/14	100.000	0.000	2.5000		0.072089					9.95	
Goldman Sachs Group, Inc.			38143U4D0	07/31/12	02/01/18	100.000	0.000	3.8502		0.111119	0.113259	0.115439	0.117661	0.119926	41.04	42.63
Goldman Sachs Group, Inc.			38143U4K4	07/05/12	07/07/14	100.000	0.000	2.7803		0.079406	0.080510				14.97	
Goldman Sachs Group, Inc.			38143U4T5	07/19/12	07/21/14	100.000	0.000	2.5599		0.072952	0.073886				14.76	
Goldman Sachs Group, Inc.			38143U5B3	08/03/12	08/04/14	100.000	0.000	2.2596		0.064198	0.064923				13.80	

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/14	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2014 1st	2014 2nd	2014 3rd	2015 2nd	2015 3rd	2014	2015
								Period	Period	Period	Period	Period		
Goldman Sachs Group, Inc.	38143U5C1	08/03/12	08/04/14	100.000	0.000	2.2596		0.064198	0.064923				13.80	
Goldman Sachs Group, Inc.	38143U5H0	08/31/12	09/04/18	100.000	0.000	3.4598		0.099499	0.101221	0.102972	0.104753	0.106565	36.54	37.81
Goldman Sachs Group, Inc.	38143U5X5	08/20/12	08/20/24*	100.000	VARIES	4.6554		0.127439	0.126467				10.04*	
Goldman Sachs Group, Inc.	38143U6D8	08/17/12	08/18/14	100.000	0.000	2.0803		0.058998	0.059612				13.50	
Goldman Sachs Group, Inc.	38143U6M8	08/31/12	08/31/18	100.000	0.000	3.5002		0.100107	0.100198	0.103642	0.103736	0.106712	36.99	38.22
Goldman Sachs Group, Inc.	38143U6V8	09/28/12	12/31/18	100.000	0.000	3.1501		0.090506	0.090433	0.093380	0.093304	0.095815	33.02	34.07
Goldman Sachs Group, Inc.	38143U7M7	11/02/12	11/01/19	100.000	0.000	3.0101		0.086145	0.087442	0.088758	0.090094	0.091450	31.40	32.35
Goldman Sachs Group, Inc.	38143UB91	09/01/11	09/01/16	100.000	VARIES	2.6249		0.007859	0.007963	0.008067	0.008173	0.008280	2.87	2.95
Goldman Sachs Group, Inc.	38143UBN0	03/16/07	03/16/14	100.000	0.000	5.7599		0.231431					17.36	
Goldman Sachs Group, Inc.	38143UC58	09/30/11	09/30/16	100.000	0.000	4.3397		0.131358	0.134208	0.137120	0.140096	0.143135	48.33	50.45
Goldman Sachs Group, Inc.	38143UCG4	10/09/07	10/13/15	100.000	0.000	5.8199		0.228240	0.234882	0.241717	0.248751		84.41	69.43
Goldman Sachs Group, Inc.	38143UCK5	01/31/08	01/31/15	100.000	1.000	5.2500		0.184769	0.188890	0.193119			68.52	5.60
Goldman Sachs Group, Inc.	38143UCN9	04/11/08	09/11/15	100.000	3.000	5.7277		0.186222	0.189168	0.192199	0.195317		68.23	48.61
Goldman Sachs Group, Inc.	38143UCP4	05/07/08	05/07/15	100.000	1.000	4.0000		0.131393	0.133465	0.135579			47.90	17.08
Goldman Sachs Group, Inc.	38143UD99	09/20/11	09/20/16	100.000	VARIES	2.6408		0.007623	0.007723	0.007825	0.007929	0.008033	2.78	2.86
Goldman Sachs Group, Inc.	38143UDW8	07/10/09	07/10/14	100.000	1.000	4.6174		0.148394	0.151178				28.55	
Goldman Sachs Group, Inc.	38143UEY3	10/30/09	10/30/14	100.000	1.000	3.9877		0.124971	0.127463				37.81	
Goldman Sachs Group, Inc.	38143UEZ0	10/29/09	10/29/16	100.000	1.000	4.6747		0.150577	0.153447	0.156384	0.159390	0.162466	55.08	57.22
Goldman Sachs Group, Inc.	38143UF63	10/31/11	05/01/17	100.000	0.000	3.8999		0.117046	0.119329	0.121656	0.124028	0.126446	42.82	44.51
Goldman Sachs Group, Inc.	38143UFM8	11/30/09	11/30/15	100.000	1.000	3.9589		0.123926	0.125829	0.127770	0.130299		45.08	42.49
Goldman Sachs Group, Inc.	38143UH20	12/05/11	12/05/14	100.000	VARIES	3.3850		0.009433	0.009592				3.18	
Goldman Sachs Group, Inc.	38143UH53	12/30/11	07/03/17	100.000	0.000	4.7823		0.142659	0.146070	0.149563	0.153139	0.156801	53.20	55.77
Goldman Sachs Group, Inc.	38143UHS3	04/15/10	04/15/15	100.000	1.000	3.9405		0.121412	0.123257	0.125138			44.32	13.01
Goldman Sachs Group, Inc.	38143UHT1	04/20/10	04/20/15	100.000	0.000	3.9150		0.124559	0.126997	0.129483			45.63	14.11
Goldman Sachs Group, Inc.	38143UJE2	05/26/10	05/26/16	100.000	0.000	5.1358		0.170368	0.174743	0.179230	0.183832	0.188553	62.43	65.68
Goldman Sachs Group, Inc.	38143UJL6	05/21/10	05/21/15	100.000	0.000	2.4439		0.073911	0.074815	0.075729			26.84	10.60
Goldman Sachs Group, Inc.	38143UJX0	06/24/10	06/24/16	100.000	0.000	4.3999		0.142330	0.145461	0.148661	0.151932	0.155274	51.85	54.15
Goldman Sachs Group, Inc.	38143UK91	01/26/12	01/28/14	100.000	VARIES	2.9996		0.085875					2.32	
Goldman Sachs Group, Inc.	38143UKX8	08/31/10	08/31/17	100.000	0.000	4.4059		0.138712	0.139457	0.144891	0.145669	0.150514	51.53	53.72
Goldman Sachs Group, Inc.	38143UL25	01/31/12	07/31/17	100.000	0.000	4.0496		0.119464	0.121883	0.124351	0.126869	0.129438	44.18	45.99
Goldman Sachs Group, Inc.	38143ULK5	07/28/10	07/28/17	100.000	VARIES	2.6534		0.016036	0.016248	0.016464	0.016682	0.016904	5.88	6.03
Goldman Sachs Group, Inc.	38143ULL3	07/29/10	07/29/15	100.000	0.000	3.7102		0.115079	0.117214	0.119388	0.121603		42.47	25.23
Goldman Sachs Group, Inc.	38143ULM1	07/28/10	07/28/17	100.000	VARIES	2.6469		0.015876	0.016086	0.016299	0.016515	0.016733	5.82	5.97
Goldman Sachs Group, Inc.	38143ULN9	08/06/10	08/06/20	100.000	VARIES	2.8170		0.018842	0.019107	0.019376	0.019649	0.019926	6.91	7.10
Goldman Sachs Group, Inc.	38143ULQ2	08/20/10	08/20/15	100.000	VARIES	1.9250		0.007086	0.007155	0.007223	0.007293		2.58	1.67
Goldman Sachs Group, Inc.	38143ULV1	08/26/10	08/26/20	100.000	VARIES	2.6793		0.020827	0.021106	0.021389	0.021675	0.021966	7.62	7.82
Goldman Sachs Group, Inc.	38143UM65	01/20/12	03/28/16	99.500	0.000	4.2189		0.125133	0.127773	0.130468	0.133220	0.136031	46.02	47.98
Goldman Sachs Group, Inc.	38143UMA6	08/20/10	08/20/20	100.000	VARIES	2.6781		0.013053	0.013228	0.013405	0.013585	0.013767	4.78	4.91
Goldman Sachs Group, Inc.	38143UMC2	08/26/10	08/26/15	100.000	VARIES	1.8192		0.007229	0.007295	0.007361	0.007428		2.63	1.74
Goldman Sachs Group, Inc.	38143UME8	09/08/10	09/08/17	100.000	VARIES	2.3458		0.013811	0.013973	0.014137	0.014303	0.014471	5.04	5.16
Goldman Sachs Group, Inc.	38143UMH1	09/08/10	09/08/20	100.000	VARIES	2.6543		0.022134	0.022427	0.022725	0.023027	0.023332	8.09	8.30

* Called in 2014; reportable OID is computed to call date.

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										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 1/1/14	2014 1st Period	2014 2nd Period	2014 3rd 2015 1st	2015 2nd Period	2015 3rd Period	----- 2014	2015
Goldman Sachs Group, Inc.	38143UMJ7	09/10/10	09/10/20	100.000	VARIES	2.6625		0.014186	0.014374	0.014566	0.014760	0.014956	5.18	5.32		
Goldman Sachs Group, Inc.	38143UMQ1	09/29/10	09/28/17	100.000	0.000	4.0718		0.127631	0.130229	0.132881	0.135586	0.138347	46.90	48.83		
Goldman Sachs Group, Inc.	38143UMU2	09/21/10	09/21/20	100.000	VARIES	2.7708		0.018944	0.019207	0.019473	0.019742	0.020016	6.92	7.11		
Goldman Sachs Group, Inc.	38143UMW8	09/21/10	09/21/17	100.000	VARIES	2.3116		0.018235	0.018446	0.018659	0.018875	0.019093	6.64	6.80		
Goldman Sachs Group, Inc.	38143UNC1	10/12/10	10/12/15	100.000	0.000	3.1999		0.097768	0.099332	0.100921	0.102536		35.73	28.65		
Goldman Sachs Group, Inc.	38143UNH0	10/29/10	10/31/17	100.000	2.000	3.7647		0.110390	0.111422	0.112474	0.113545	0.114637	40.05	40.82		
Goldman Sachs Group, Inc.	38143UNT4	10/29/10	10/29/20	100.000	VARIES	2.0301		0.017895	0.018077	0.018260	0.018445	0.018633	6.50	6.63		
Goldman Sachs Group, Inc.	38143UNU1	10/29/10	10/29/20	100.000	VARIES	2.3763		0.022091	0.022353	0.022619	0.022888	0.023160	8.03	8.22		
Goldman Sachs Group, Inc.	38143UNV9	11/05/10	11/05/15	100.000	VARIES	1.6723		0.010317	0.010403	0.010490	0.010578		3.74	3.20		
Goldman Sachs Group, Inc.	38143UNX5	11/05/10	11/05/15	100.000	VARIES	1.6984		0.013698	0.013814	0.013932	0.014050		4.97	4.26		
Goldman Sachs Group, Inc.	38143UNY3	11/01/10	11/01/17	100.000	VARIES	1.9534		0.004241	0.004283	0.004325	0.004367	0.004409	1.54	1.57		
Goldman Sachs Group, Inc.	38143UP54	02/29/12	08/31/17	100.000	0.000	4.3504		0.128191	0.128844	0.133829	0.134510	0.138946	47.60	49.60		
Goldman Sachs Group, Inc.	38143UPF2	11/15/10	11/15/17	100.000	VARIES	2.1778		0.012532	0.012668	0.012806	0.012946	0.013087	4.55	4.65		
Goldman Sachs Group, Inc.	38143UPG0	11/29/10	11/29/16	100.000	0.000	3.4000		0.104498	0.106274	0.108081	0.109918	0.111787	38.05	39.36		
Goldman Sachs Group, Inc.	38143UPQ8	11/18/10	11/18/15	100.000	VARIES	1.6239		0.009100	0.009174	0.009248	0.009323		3.30	2.95		
Goldman Sachs Group, Inc.	38143UPS4	11/18/10	11/18/15	100.000	VARIES	1.6239		0.009100	0.009174	0.009248	0.009323		3.30	2.95		
Goldman Sachs Group, Inc.	38143UQC8	11/30/10	11/30/17	100.000	VARIES	2.2520		0.011889	0.012023	0.012158	0.012295	0.012433	4.31	4.41		
Goldman Sachs Group, Inc.	38143UQG9	12/06/10	12/06/15	100.000	VARIES	1.5366		0.006376	0.006425	0.006475	0.006524		2.31	2.18		
Goldman Sachs Group, Inc.	38143UQJ3	12/28/10	12/28/16	100.000	0.000	3.5998		0.111293	0.113296	0.115335	0.117411	0.119525	40.44	41.91		
Goldman Sachs Group, Inc.	38143UQP9	12/22/10	12/22/20	100.000	VARIES	2.3885		0.022031	0.022294	0.022561	0.022830	0.023103	7.98	8.18		
Goldman Sachs Group, Inc.	38143UQQ7	01/31/11	01/31/17	100.000	0.000	3.6501		0.110991	0.113017	0.115079	0.117180	0.119318	40.94	42.45		
Goldman Sachs Group, Inc.	38143UQS3	01/31/11	01/31/26	100.000	VARIES	5.2484		0.139062	0.137609	0.136117	0.134587	0.134969	49.36	48.55		
Goldman Sachs Group, Inc.	38143UQZ7	01/31/11	01/31/18	100.000	VARIES	1.9815		0.017223	0.017393	0.017566	0.017740	0.017916	6.28	6.41		
Goldman Sachs Group, Inc.	38143URA1	01/31/11	01/31/16	100.000	VARIES	1.6251		0.008567	0.008637	0.008707	0.008777	0.008849	3.12	3.17		
Goldman Sachs Group, Inc.	38143URD5	02/28/11	02/28/17	100.000	0.000	4.0298		0.122998	0.123431	0.128005	0.128455	0.132483	45.59	47.36		
Goldman Sachs Group, Inc.	38143URJ2	02/28/11	02/28/17*	100.000	0.000	4.1552		0.127214					7.38*			
Goldman Sachs Group, Inc.	38143URW3	03/31/11	03/31/17*	100.000	0.000	3.9998		0.122670					10.92*			
Goldman Sachs Group, Inc.	38143URX1	03/31/11	03/31/17	100.000	0.000	3.9998		0.122670	0.125124	0.127626	0.130178	0.132782	45.05	46.87		
Goldman Sachs Group, Inc.	38143US77	03/30/12	01/03/18	100.000	0.000	4.1997		0.122931	0.125512	0.128148	0.130839	0.133586	45.65	47.59		
Goldman Sachs Group, Inc.	38143USM4	03/18/11	03/18/21	100.000	VARIES	5.2913		0.151100	0.151271	0.151507	0.151749	0.151831	54.47	54.62		
Goldman Sachs Group, Inc.	38143UST9	03/18/11	03/18/16	100.000	1.000	3.6798		0.109323	0.110823	0.112351	0.113907	0.116003	39.94	41.10		
Goldman Sachs Group, Inc.	38143USV4	03/23/11	03/23/16	100.000	VARIES	1.6343		0.008704	0.008776	0.008847	0.008920	0.008992	3.16	3.21		
Goldman Sachs Group, Inc.	38143UTC5	03/25/11	03/28/16	100.000	0.000	3.6702		0.111690	0.113740	0.115827	0.117952	0.120117	40.96	42.48		
Goldman Sachs Group, Inc.	38143UTJ0	04/29/11	05/01/17	100.000	0.000	3.7497		0.114322	0.116465	0.118649	0.120873	0.123139	41.80	43.38		
Goldman Sachs Group, Inc.	38143UTM3	04/29/11	04/29/17	100.000	0.000	3.7501		0.114312	0.116455	0.118639	0.120863	0.123130	41.81	43.39		
Goldman Sachs Group, Inc.	38143UTN1	04/13/11	04/13/21	100.000	VARIES	5.2207		0.148709	0.148713	0.148684	0.148654	0.148594	53.53	53.51		
Goldman Sachs Group, Inc.	38143UTY7	04/27/11	04/27/16	100.000	VARIES	1.6045		0.008877	0.008948	0.009020	0.009092	0.009165	3.22	3.27		
Goldman Sachs Group, Inc.	38143UU90	05/25/12	05/27/14	100.000	0.000	2.8400		0.082313					12.02			
Goldman Sachs Group, Inc.	38143UUA7	04/29/11	04/29/21	100.000	VARIES	2.1672		0.015201	0.015365	0.015532	0.015700	0.015870	5.52	5.64		
Goldman Sachs Group, Inc.	38143UUF6	05/11/11	05/11/16	100.000	0.000	3.3748		0.101927	0.103647	0.105396	0.107174	0.108983	37.18	38.44		
Goldman Sachs Group, Inc.	38143UUJ8	05/31/11	05/31/17	100.000	0.000	3.9998		0.122670	0.125124	0.127626	0.130178	0.132782	44.76	46.56		

* Called in 2014; reportable OID is computed to call date.

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Name of Issuer			CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/14	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
										2014 1st Period	2014 2nd Period	2014 3rd Period	2015 2nd Period	2015 3rd Period	2014	2015
Goldman Sachs Group, Inc.			38143UUY5	07/20/11	07/20/21	100.000	0.000	5.1298		0.157688	0.161732	0.165880	0.170135	0.174499	58.81	61.87
Goldman Sachs Group, Inc.			38143UVG3	06/07/11	06/07/21	100.000	VARIES	2.2754		0.015740	0.015919	0.016100	0.016284	0.016469	5.71	5.84
Goldman Sachs Group, Inc.			38143UVH1	06/30/11	06/30/17	100.000	0.000	3.7799		0.115302	0.117481	0.119701	0.121964	0.124269	41.91	43.50
Goldman Sachs Group, Inc.			38143UVK4	06/16/11	06/16/26*	100.000	VARIES	5.4946		0.144544					23.85*	
Goldman Sachs Group, Inc.			38143UVS7	06/13/11	06/13/16	100.000	0.000	3.6198		0.109987	0.111978	0.114005	0.116068	0.118169	40.03	41.49
Goldman Sachs Group, Inc.			38143UVT5	06/13/11	06/13/17	100.000	0.000	4.0901		0.125716	0.128287	0.130911	0.133588	0.136320	45.81	47.71
Goldman Sachs Group, Inc.			38143UVV0	06/17/11	06/17/16	100.000	VARIES	2.0754		0.012542	0.012672	0.012804	0.012937	0.013071	4.54	4.64
Goldman Sachs Group, Inc.			38143UW23	06/29/12	06/30/17	100.000	0.000	4.0999		0.121050	0.123532	0.126064	0.128648	0.131285	44.03	45.85
Goldman Sachs Group, Inc.			38143UWD9	06/30/11	06/30/26*	100.000	VARIES	5.6453		0.150159					26.88*	
Goldman Sachs Group, Inc.			38143UWL1	07/29/11	07/29/26*	100.000	VARIES	5.3945		0.143280	0.141525				29.49*	
Goldman Sachs Group, Inc.			38143UWM9	08/04/11	07/31/17	100.000	0.000	3.7994		0.111272	0.115265	0.115539	0.119686	0.119971	41.99	43.60
Goldman Sachs Group, Inc.			38143UXG1	08/31/11	01/31/17	100.000	0.000	3.7498		0.111851	0.113948	0.116085	0.118261	0.120479	41.28	42.85
Goldman Sachs Group, Inc.			38143UY47	06/18/12	06/18/17	100.000	VARIES	3.6370		0.010267	0.010453	0.010644	0.010837	0.011034	3.73	3.87
Goldman Sachs Group, Inc.			38143UZA2	11/04/11	11/04/14	100.000	VARIES	2.8486		0.011358	0.011520				3.47	
Goldman Sachs Group, Inc.			38143UZJ3	11/30/11	06/02/17	100.000	0.000	5.4499		0.168625	0.173220	0.177941	0.182789	0.187770	61.80	65.22
Goldman Sachs Group, Inc.			38143UZL8	11/14/11	11/14/14	100.000	VARIES	3.0057		0.015792	0.016029				4.99	
Goldman Sachs Group, Inc.			38146R386	10/17/11	10/20/14	100.000	0.000	4.3497		0.131734	0.134599				38.59	
Goldman Sachs Group, Inc.			381470JN4	08/30/13	09/02/20	100.000	0.000	3.8497		0.106961	0.109020	0.111119	0.113257	0.115438	39.37	40.90
Goldman Sachs Group, Inc.			38147Q2D7	04/30/14	05/03/21	100.000	0.000	3.0001		0.083338	0.083360	0.084610	0.085879	0.087168	20.16	30.84
Goldman Sachs Group, Inc.			38147Q2G0	04/30/14	11/02/21	100.000	0.000	3.1299		0.086943	0.086958	0.088319	0.089701	0.091105	21.04	32.21
Goldman Sachs Group, Inc.			38147Q2H8	04/14/14	04/14/29	100.000	VARIES	4.5254			0.125708	0.122769	0.119764	0.116691	32.08	43.19
Goldman Sachs Group, Inc.			38147Q2Z8	04/21/14	04/21/29	100.000	VARIES	4.5486			0.126351	0.124807	0.123227	0.121612	31.48	44.42
Goldman Sachs Group, Inc.			38147Q4M5	05/30/14	12/02/21	100.000	0.000	2.9999		0.083333	0.083347	0.084597	0.085866	0.087154	17.62	30.76
Goldman Sachs Group, Inc.			38147Q5E2	12/13/13	12/13/28	100.000	VARIES	4.9490		0.137474	0.134237	0.130921	0.127522	0.124038	48.79	46.40
Goldman Sachs Group, Inc.			38147Q5K8	05/30/14	09/02/20	100.000	0.000	2.5499			0.070831	0.071293	0.072202	0.073122	15.00	26.05
Goldman Sachs Group, Inc.			38147Q5M4	05/21/14	05/21/29	100.000	VARIES	4.4103			0.122508	0.120028	0.117492	0.114901	26.85	42.55
Goldman Sachs Group, Inc.			38147Q5P7	05/16/14	05/16/17	100.000	0.000	1.5599			0.043331	0.043669	0.044010	0.044353	9.76	15.81
Goldman Sachs Group, Inc.			38147Q6D3	05/23/14	05/23/17	100.000	0.000	1.4896			0.041379	0.041687	0.041998	0.042311	9.03	15.09
Goldman Sachs Group, Inc.			38147Q6K7	05/23/14	11/23/15	100.000	0.000	0.7756			0.021546	0.021630	0.021713		4.70	6.98
Goldman Sachs Group, Inc.			38147Q6M3	05/28/14	05/28/19	100.000	0.000	2.3798			0.066107	0.066893	0.067689	0.068495	14.11	24.28
Goldman Sachs Group, Inc.			38147Q6R2	06/02/14	06/02/17	100.000	0.000	1.6956			0.047101	0.047501	0.047903	0.048310	9.86	17.20
Goldman Sachs Group, Inc.			38147Q7D2	06/30/14	12/30/21	100.000	0.000	3.0000			0.083336	0.084586	0.085855	0.087142	15.09	30.68
Goldman Sachs Group, Inc.			38147QA89	06/26/14	06/26/29	100.000	VARIES	4.3665			0.121293	0.119295	0.117254	0.115169	22.43	42.56
Goldman Sachs Group, Inc.			38147QAH9	06/12/14	06/12/29	100.000	VARIES	4.2455			0.117931	0.116959	0.115965	0.114951	23.45	41.89
Goldman Sachs Group, Inc.			38147QAK2	01/10/14	01/10/29	100.000	VARIES	4.9699			0.138053	0.134937	0.131744	0.128471	47.92	46.90
Goldman Sachs Group, Inc.			38147QAS5	06/28/13	12/31/20	100.000	0.000	N/A		0.113067	0.115323	0.117624	0.119970	0.122364	41.11	42.77
Goldman Sachs Group, Inc.			38147QB39	06/18/14	06/17/21	100.000	0.000	3.2499			0.090277	0.091736	0.093227	0.094741	17.44	33.34
Goldman Sachs Group, Inc.			38147QB54	06/27/14	06/27/29	100.000	VARIES	4.0950			0.113752	0.112818	0.111865	0.110893	20.93	40.44
Goldman Sachs Group, Inc.			38147QB96	06/27/14	06/27/17	100.000	0.000	1.6003			0.044453	0.044809	0.045167	0.045529	8.18	16.20
Goldman Sachs Group, Inc.			38147QBB1	01/31/14	02/03/21	100.000	0.000	3.2501		0.090283	0.090308	0.091775	0.093267	0.094782	30.11	33.75
Goldman Sachs Group, Inc.			38147QBC9	06/30/14	06/30/29	100.000	VARIES	4.3156			0.119881	0.117619	0.115309	0.112950	21.70	41.92

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									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 1/1/14	-----					-----		
										2014 1st Period	2014 2nd Period	2014 3rd 2015 1st	2015 2nd Period	2015 3rd Period	2014	2015	
Goldman Sachs Group, Inc.			38147QC20	10/25/13	10/25/28	100.000	VARIES	4.8589		0.134972	0.132179	0.129319	0.126389	0.123388	47.71	45.64	
Goldman Sachs Group, Inc.			38147QC46	07/31/14	08/03/21	100.000	0.000	3.1496			0.087491	0.087515	0.088893	0.090293	13.21	32.16	
Goldman Sachs Group, Inc.			38147QCN4	06/19/13	06/19/28	100.000	VARIES	4.6926		0.127544	0.124670	0.123380	0.122059	0.120708	45.35	44.15	
Goldman Sachs Group, Inc.			38147QDF0	01/23/14	01/23/29	100.000	VARIES	4.9793			0.138316	0.135299	0.132206	0.129037	46.27	47.16	
Goldman Sachs Group, Inc.			38147QDL7	08/18/14	08/18/29	100.000	VARIES	4.3046				0.119575	0.117198	0.114770	15.90	41.98	
Goldman Sachs Group, Inc.			38147QDV5	08/29/14	09/01/21	100.000	0.000	3.0001			0.083336	0.083350	0.084600	0.085870	10.17	30.53	
Goldman Sachs Group, Inc.			38147QED4	08/15/14	08/31/15	100.000	0.000	0.6600			0.017935	0.018238	0.018000		2.53	4.37	
Goldman Sachs Group, Inc.			38147QES1	07/31/13	08/03/20	100.000	0.000	3.9197		0.108918	0.111052	0.113229	0.115448	0.117711	40.23	41.83	
Goldman Sachs Group, Inc.			38147QEX0	01/24/14	01/24/29	100.000	VARIES	4.8384			0.134401	0.131212	0.127947	0.124602	44.79	45.61	
Goldman Sachs Group, Inc.			38147QFG6	09/15/14	09/15/29	100.000	VARIES	4.2975				0.119376	0.117606	0.115798	12.65	42.28	
Goldman Sachs Group, Inc.			38147QFL5	09/30/14	09/30/21	100.000	0.000	3.0001				0.083338	0.084588	0.085857	7.58	30.46	
Goldman Sachs Group, Inc.			38147QFR2	06/04/14	06/04/29	100.000	VARIES	3.8461			0.106839	0.105982	0.105108	0.104217	22.09	37.95	
Goldman Sachs Group, Inc.			38147QGA8	07/22/13	07/22/28	100.000	VARIES	4.9006		0.136131	0.133340	0.130482	0.128864	0.127207	47.61	46.16	
Goldman Sachs Group, Inc.			38147QGP5	02/05/14	02/05/29	100.000	VARIES	4.7103				0.130843	0.128071	0.125234	42.25	44.76	
Goldman Sachs Group, Inc.			38147QGV2	09/23/14	12/19/19	100.000	0.000	2.8658			0.079608	0.080153	0.081302	0.082467	7.81	29.09	
Goldman Sachs Group, Inc.			38147QH58	10/10/14	02/10/22	100.000	0.000	3.4943				0.097067	0.098197	0.099913	7.86	35.55	
Goldman Sachs Group, Inc.			38147QH74	10/10/14	02/10/22	100.000	0.000	3.4943				0.097067	0.098197	0.099913	7.86	35.55	
Goldman Sachs Group, Inc.			38147QHH2	10/08/14	02/06/20	100.000	0.000	2.7915				0.077543	0.078253	0.079345	6.44	28.30	
Goldman Sachs Group, Inc.			38147QHL3	09/30/14	09/30/29	100.000	VARIES	4.2677				0.118548	0.116876	0.115168	10.79	42.07	
Goldman Sachs Group, Inc.			38147QHS8	08/02/13	08/02/28	100.000	VARIES	4.8903		0.135842	0.133051	0.130192	0.128515	0.126797	47.56	46.06	
Goldman Sachs Group, Inc.			38147QHT6	02/28/14	03/03/21	100.000	0.000	3.0000		0.083335	0.083356	0.084607	0.085876	0.087164	25.24	30.99	
Goldman Sachs Group, Inc.			38147QHU3	10/30/14	11/01/21	100.000	2.000	3.0160				0.083779	0.083782	0.084208	5.11	30.29	
Goldman Sachs Group, Inc.			38147QHX7	02/28/14	08/31/21	100.000	0.000	3.1499				0.085598	0.088387	0.088315	0.090692	26.62	32.53
Goldman Sachs Group, Inc.			38147QHY5	10/30/14	11/01/21	100.000	0.000	3.0011				0.083366	0.084625	0.085895	5.09	30.39	
Goldman Sachs Group, Inc.			38147QJU1	10/16/14	10/16/29	100.000	VARIES	3.7998				0.105551	0.103586	0.101583	7.92	37.35	
Goldman Sachs Group, Inc.			38147QJW7	08/12/13	08/10/18	100.000	0.000	2.6999		0.074998	0.075999	0.077025	0.078065	0.079119	27.47	28.21	
Goldman Sachs Group, Inc.			38147QK21	11/13/13	11/13/28	100.000	VARIES	4.9003		0.136122	0.133250	0.130308	0.127293	0.124205	48.21	46.08	
Goldman Sachs Group, Inc.			38147QLJ3	08/15/13	08/15/28	100.000	VARIES	4.8879		0.135776	0.132984	0.130124	0.127860	0.125541	47.61	45.81	
Goldman Sachs Group, Inc.			38147QLX2	02/19/14	02/19/21	100.000	0.000	3.4636				0.096212	0.097878	0.099573	30.24	35.99	
Goldman Sachs Group, Inc.			38147QM60	11/29/13	12/01/20	100.000	0.000	3.0003		0.083357	0.084607	0.085876	0.087165	0.088472	30.31	31.23	
Goldman Sachs Group, Inc.			38147QMB9	02/24/14	02/24/29	100.000	VARIES	4.6770			0.129917	0.127156	0.124331	0.121440	39.53	44.54	
Goldman Sachs Group, Inc.			38147QME3	08/12/13	08/12/20	100.000	0.000	3.9699		0.110276	0.112465	0.114698	0.116974	0.119296	40.71	42.34	
Goldman Sachs Group, Inc.			38147QMF0	02/13/14	02/16/21	100.000	0.000	3.4814		0.096707	0.096735	0.098419	0.100132	0.101875	30.99	36.21	
Goldman Sachs Group, Inc.			38147QMJ2	08/15/13	08/15/28	100.000	VARIES	4.8903		0.135844	0.133053	0.130193	0.128566	0.126899	47.63	46.13	
Goldman Sachs Group, Inc.			38147QPN0	08/30/13	08/30/23	100.000	VARIES	4.5507		0.125020	0.124680	0.125717	0.125472	0.125925	45.66	45.87	
Goldman Sachs Group, Inc.			38147QQ25	11/13/13	11/13/23	100.000	VARIES	4.2198		0.117219	0.115240	0.113220	0.111156	0.109050	41.65	40.19	
Goldman Sachs Group, Inc.			38147QQJ8	09/05/13	09/05/28	100.000	VARIES	5.0554		0.140429	0.136957	0.133398	0.130943	0.128426	49.11	47.00	
Goldman Sachs Group, Inc.			38147QRT5	03/12/14	03/12/29	100.000	VARIES	4.6443			0.129011	0.127853	0.126668	0.125456	37.16	45.55	
Goldman Sachs Group, Inc.			38147QSE7	09/30/13	10/01/20	100.000	0.000	3.6699		0.101955	0.103826	0.105731	0.107671	0.109647	37.38	38.76	
Goldman Sachs Group, Inc.			38147QST4	03/19/14	03/19/29	100.000	VARIES	4.6202			0.128340	0.125660	0.122919	0.120114	35.92	44.18	
Goldman Sachs Group, Inc.			38147QTP1	03/31/14	09/30/21	100.000	0.000	3.1500			0.087503	0.088881	0.090281	0.091703	23.84	32.51	
Goldman Sachs Group, Inc.			38147QTT3	03/31/14	04/01/21	100.000	0.000	2.9997		0.083326	0.083334	0.084584	0.085853	0.087141	22.70	30.91	
Goldman Sachs Group, Inc.			38147QTX4	03/21/14	03/21/29	100.000	VARIES	4.6241			0.128448	0.124995	0.121463	0.117849	35.62	43.65	

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								2014 1st	2014 2nd	2014 3rd	2015 2nd	2015 3rd	2014	2015
								Period	Period	Period	Period	Period		
Goldman Sachs Group, Inc.	38147QUW4	09/20/13	09/20/28	100.000	VARIES	5.0883		0.141344	0.138844	0.136281	0.134149	0.131962	49.92	48.24
Goldman Sachs Group, Inc.	38147QVJ2	09/27/13	09/27/19	100.000	0.000	3.0000		0.083334	0.084584	0.085853	0.087141	0.088448	30.46	31.38
Goldman Sachs Group, Inc.	38147QWX0	03/31/14	03/31/29	100.000	VARIES	4.5514			0.126429	0.123991	0.121499	0.118949	34.04	43.73
Goldman Sachs Group, Inc.	38147QXA9	10/31/13	11/03/20	100.000	0.000	3.3502		0.092574	0.092590	0.095701	0.095718	0.098391	33.98	35.09
Goldman Sachs Group, Inc.	38147QXF8	03/31/14	03/31/29	100.000	VARIES	4.5507			0.126409	0.123509	0.120542	0.117508	33.99	43.38
Goldman Sachs Group, Inc.	38147QXK7	03/28/14	06/30/20	100.000	0.000	2.7498		0.076386	0.076923	0.077981	0.079053	0.080140	20.95	28.27
Goldman Sachs Group, Inc.	38147QYN0	10/17/13	10/17/23	100.000	VARIES	3.9815		0.110598	0.110588	0.110578	0.111091	0.111614	39.81	39.98
Goldman Sachs Group, Inc.	38147QZ25	12/31/13	12/31/20	100.000	0.000	3.1011		0.086144	0.087480	0.088837	0.090214	0.091613	31.26	32.23
Great Plains Energy, Inc.	391164AF7	03/22/12	06/15/22	103.480	5.292	4.8564		0.137427	0.136483	0.137035	0.136085	0.135878	49.98	49.82
Griffon Corporation	398433AA0	07/18/03	07/18/23	100.000	VARIES	8.5003		0.394187	0.405367	0.416921	0.428966	0.441523	147.63	156.27
Griffon Corporation	398433AB8	07/18/03	07/18/23	100.000	VARIES	8.5003		0.394187	0.405367	0.416921	0.428966	0.441523	147.63	156.27
Grundy CNTY SD #72-C, IL	400292BC1	11/01/12	12/01/14	104.070	VARIES	1.7420		0.049349	0.048871				16.20	
Grundy CNTY SD #72-C, IL	400292BD9	11/01/12	12/01/15	105.206	VARIES	1.9927		0.057252	0.056785	0.056313	0.055836		20.50	18.50
Grundy CNTY SD #72-C, IL	400292BE7	11/01/12	12/01/16	106.789	VARIES	2.2434		0.065476	0.064964	0.064446	0.063923	0.063393	23.45	23.07
Grundy CNTY SD #72-C, IL	400292BF4	11/01/12	12/01/17	107.117	VARIES	2.4939		0.073224	0.072751	0.072273	0.071789	0.071298	26.25	25.90
Grundy CNTY SD #72-C, IL	400292BG2	11/01/12	12/01/18	108.347	VARIES	2.7441		0.081555	0.081054	0.080546	0.080032	0.079510	29.24	28.87
Grundy CNTY SD #72-C, IL	400292BH0	11/01/12	12/01/19	107.921	VARIES	2.9942		0.088871	0.088434	0.087990	0.087540	0.087083	31.89	31.57
HSBC USA, Inc.	4042K03B9	07/30/10	07/30/15	100.000	2.350	2.3499		0.065278	0.065278	0.065278	0.065278		23.50	13.64
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.	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.	4042K0UD5	01/30/09	07/31/14	100.000	0.000	2.4845		0.075455	0.077658				16.32	
HSBC USA, Inc.	4042K0UX1	02/27/09	08/26/14	100.000	0.000	3.0323		0.096442	0.097904				22.93	
HSBC USA, Inc.	4042K0VV4	03/31/09	09/30/14	100.000	0.000	3.3762		0.109035	0.110876				29.66	
HSBC USA, Inc.	4042K0W35	04/27/10	04/22/14	100.000	0.000	2.6880		0.081954					9.10	
HSBC USA, Inc.	4042K0W84	05/27/10	05/27/16	100.000	0.000	2.8554		0.087592	0.088843	0.090111	0.091398	0.092702	31.84	32.76
HSBC USA, Inc.	4042K0Y82	05/26/10	05/27/14	100.000	0.000	2.8563		0.087630					12.79	
HSBC USA, Inc.	4042K14V2	09/28/12	09/28/18	100.000	0.000	2.1876		0.062104	0.062784	0.063470	0.064165	0.064867	22.61	23.10
HSBC USA, Inc.	4042K14W0	09/28/12	09/28/18	100.000	0.000	2.1876		0.062104	0.062784	0.063470	0.064165	0.064867	22.61	23.10
HSBC USA, Inc.	4042K14X8	10/02/12	10/02/14	100.000	0.000	0.9975		0.027986	0.028125				7.61	
HSBC USA, Inc.	4042K15X7	10/31/12	10/31/18	100.000	0.000	2.0692		0.058675	0.059282	0.059895	0.060515	0.061141	21.31	21.75
HSBC USA, Inc.	4042K15Y5	10/31/12	10/31/18	100.000	0.000	2.2257		0.063210	0.063914	0.064625	0.065344	0.066071	22.97	23.48
HSBC USA, Inc.	4042K1AL7	11/18/10	11/19/15	100.000	2.530	2.5299		0.070278	0.070278	0.070278	0.070278		25.30	22.35
HSBC USA, Inc.	4042K1B28	03/27/12	03/27/19	100.000	0.000	3.6762		0.107852	0.109835	0.111854	0.113910	0.116003	39.56	41.03
HSBC USA, Inc.	4042K1BQ5	01/24/11	01/24/18	100.000	0.000	3.6480		0.110919	0.112942	0.115002	0.117099	0.119235	40.94	42.44
HSBC USA, Inc.	4042K1D59	04/05/12	04/05/18	100.000	0.000	3.2441		0.094573	0.096107	0.097666	0.099250	0.100860	34.59	35.72
HSBC USA, Inc.	4042K1E58	04/26/12	10/26/18	100.000	0.000	3.3063		0.096475	0.098070	0.099691	0.101339	0.103014	35.23	36.40
HSBC USA, Inc.	4042K1E66	04/26/12	04/27/17	100.000	0.000	2.7102		0.078394	0.079456	0.080533	0.081624	0.082730	28.55	29.33
HSBC USA, Inc.	4042K1ED1	03/04/11	03/03/16	100.000	3.210	3.2099		0.089167	0.089167	0.089167	0.089167	0.089167	32.10	32.10
HSBC USA, Inc.	4042K1FE8	03/24/11	03/24/18	100.000	VARIES	3.9708		0.110491	0.110472	0.110452	0.110432	0.110411	39.77	39.76
HSBC USA, Inc.	4042K1GG2	05/04/11	05/04/18	100.000	VARIES	3.6984		0.102493	0.102518	0.102543	0.102569	0.102595	36.90	36.92
HSBC USA, Inc.	4042K1GP2	05/06/11	05/06/16	100.000	2.990	2.9899		0.083056	0.083056	0.083056	0.083056	0.083056	29.90	29.90
HSBC USA, Inc.	4042K1HX4	06/10/11	06/10/19	100.000	VARIES	3.5773		0.099031	0.099059	0.099088	0.099117	0.099147	35.66	35.68

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								2014 1st	2014 2nd	2014 3rd	2015 2nd	2015 3rd	2014	2015
								Period	Period	Period	Period	Period	-----	-----
HSBC USA, Inc.	4042K1JT1	06/13/11	06/13/18	100.000	VARIES	3.3850		0.092669	0.092810	0.092953	0.093099	0.093248	33.39	33.49
HSBC USA, Inc.	4042K1K77	05/29/12	11/28/18	100.000	0.000	3.0538		0.088766	0.090122	0.091498	0.092895	0.094313	32.29	33.28
HSBC USA, Inc.	4042K1KE2	07/29/11	07/31/17	100.000	0.000	2.9725		0.087606	0.088908	0.090230	0.091571	0.092932	32.17	33.13
HSBC USA, Inc.	4042K1KG7	07/29/11	07/31/17	100.000	0.000	2.9725		0.087606	0.088908	0.090230	0.091571	0.092932	32.17	33.13
HSBC USA, Inc.	4042K1M59	05/15/12	05/15/14	100.000	0.000	1.4599		0.041448					5.55	
HSBC USA, Inc.	4042K1NJ8	09/30/11	10/02/14	100.000	1.967	1.9669		0.054639	0.054639				14.81	
HSBC USA, Inc.	4042K1TC7	11/30/11	11/30/21	100.000	VARIES	4.1952		0.112475	0.112691	0.112912	0.113137	0.113368	40.54	40.70
HSBC USA, Inc.	4042K1TZ6	12/20/11	12/20/21	100.000	VARIES	4.3009		0.116241	0.116412	0.116587	0.116766	0.116948	41.88	42.01
HSBC USA, Inc.	4042K1U43	06/29/12	06/29/18	100.000	0.000	2.6048		0.075222	0.076202	0.077195	0.078200	0.079218	27.26	27.98
HSBC USA, Inc.	4042K1XC2	02/29/12	03/01/18	100.000	0.000	3.1254		0.090960	0.092382	0.093826	0.095292	0.096781	33.35	34.40
HSBC USA, Inc.	4042K1XD0	02/29/12	03/01/17	100.000	0.000	2.9015		0.084166	0.085387	0.086625	0.087882	0.089157	30.81	31.72
HSBC USA, Inc.	4042K1XE8	02/07/12	02/07/17	100.000	0.000	2.7410		0.079313	0.080400	0.081502	0.082619	0.083751	29.06	29.87
HSBC USA, Inc.	4042K1XF5	02/29/12	03/01/19	100.000	0.000	3.4939		0.102240	0.104026	0.105843	0.107693	0.109574	37.56	38.88
HSBC USA, Inc.	4042K1Z30	08/30/12	08/30/18	100.000	0.000	2.4720		0.069601	0.070077	0.071332	0.071820	0.072707	25.71	26.30
HSBC USA, Inc.	4042K1Z48	08/30/12	02/28/18	100.000	0.000	2.2077		0.062344	0.062005	0.063728	0.063381	0.064785	22.86	23.33
HSBC USA, Inc.	4042K1Z63	08/08/12	08/08/19	100.000	0.000	2.6152		0.074558	0.075533	0.076520	0.077521	0.078535	27.30	28.02
HSBC USA, Inc.	4042K1ZD8	03/30/12	03/30/17	100.000	0.000	2.8298		0.081991	0.083151	0.084328	0.085521	0.086731	29.94	30.79
HSBC USA, Inc.	4042K1ZE6	04/04/12	04/04/18	100.000	0.000	3.2440		0.094568	0.096102	0.097661	0.099245	0.100855	34.59	35.72
HSBC USA, Inc.	4042K1ZK2	04/02/12	04/02/19	100.000	0.000	3.4236		0.100071	0.1011784	0.103526	0.105298	0.107101	36.64	37.91
HSBC USA, Inc.	4042K1ZU0	03/20/12	09/18/15	100.000	0.000	2.0474		0.058633	0.059233	0.059839	0.060452		21.34	15.49
HSBC USA, Inc.	40432X2M2	11/27/12	11/27/18	100.000	0.000	2.0105		0.056977	0.057549	0.058128	0.058712	0.059302	20.65	21.07
HSBC USA, Inc.	40432X2N0	11/27/12	11/27/18	100.000	0.000	2.1491		0.060989	0.061644	0.062306	0.062976	0.063653	22.12	22.60
HSBC USA, Inc.	40432X3T6	11/26/12	11/25/19	100.000	0.000	2.2776		0.064714	0.065451	0.066196	0.066950	0.067712	23.48	24.02
HSBC USA, Inc.	40432X4M0	12/24/12	12/24/18	100.000	0.000	2.0972		0.059484	0.060108	0.060738	0.061375	0.062019	21.54	21.99
HSBC USA, Inc.	40432X4N8	12/26/12	12/26/18	100.000	0.000	2.0970		0.059480	0.060104	0.060734	0.061371	0.062014	21.53	21.99
HSBC USA, Inc.	40432X5F4	12/21/12	12/21/22	100.000	VARIES	1.3475		0.011012	0.010716	0.010417	0.010487	0.010558	3.91	3.76
HSBC USA, Inc.	40432X5K3	12/20/12	01/21/14	100.000	0.000	0.5120		0.014266					.29	
HSBC USA, Inc.	40432X5M9	01/29/13	01/29/19	100.000	0.000	2.1341		0.059915	0.060555	0.061201	0.061854	0.062514	21.88	22.35
HSBC USA, Inc.	40432X5N7	01/30/13	01/30/19	100.000	0.000	2.1341		0.059915	0.060555	0.061201	0.061854	0.062514	21.88	22.35
HSBC USA, Inc.	40432X5T4	01/15/13	01/15/43	100.000	0.000	4.5776		0.130066	0.133043	0.136089	0.139203	0.142389	48.36	50.60
HSBC USA, Inc.	40432X5Z0	01/04/13	12/24/18	100.000	0.000	2.0803		0.058963	0.059576	0.060196	0.060822	0.061455	21.35	21.79
HSBC USA, Inc.	40432X7E5	01/29/13	01/29/43	100.000	0.000	4.6460		0.132055	0.135122	0.138261	0.141473	0.144760	49.04	51.34
HSBC USA, Inc.	40432XAC5	02/26/13	02/26/19	100.000	0.000	2.2385		0.062879	0.063583	0.064294	0.065014	0.065742	22.94	23.46
HSBC USA, Inc.	40432XAD3	02/27/13	02/27/19	100.000	0.000	2.2385		0.062879	0.063583	0.064294	0.065014	0.065742	22.94	23.45
HSBC USA, Inc.	40432XAP6	05/07/13	05/07/43	100.000	0.000	4.7437		0.134896	0.138096	0.141371	0.144724	0.148157	49.49	51.86
HSBC USA, Inc.	40432XBQ3	02/28/13	08/28/18	100.000	0.000	1.9403		0.054422	0.054950	0.055483	0.056021	0.056565	19.82	20.20
HSBC USA, Inc.	40432XCD1	03/28/13	03/28/19	100.000	0.000	2.2310		0.062665	0.063364	0.064071	0.064786	0.065509	22.82	23.33
HSBC USA, Inc.	40432XGE5	06/17/13	06/17/43	100.000	0.000	4.8511		0.138023	0.141371	0.144800	0.148312	0.151910	50.39	52.86
HSBC USA, Inc.	40432XGU9	06/26/13	06/26/19	100.000	0.000	2.6968		0.075924	0.076947	0.077985	0.079037	0.080102	27.53	28.27
HSBC USA, Inc.	40432XGZ8	07/08/13	07/08/20	100.000	VARIES	1.3420		0.007557	0.007266	0.006974	0.007021	0.007068	2.57	2.54
HSBC USA, Inc.	40432XHX2	07/23/13	07/23/18	100.000	0.000	2.1557		0.059883	0.060528	0.061180	0.061840	0.062506	21.88	22.35
HSBC USA, Inc.	40432XHZ7	07/26/13	07/26/23	100.000	VARIES	1.5824		0.008679	0.008319	0.007957	0.007591	0.007651	2.95	2.75
HSBC USA, Inc.	40432XJY8	08/23/13	08/23/23	98.875	VARIES	1.6689		0.010838	0.010312	0.009781	0.009863	0.009945	3.67	3.56

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								2014 1st Period	2014 2nd Period	2014 3rd 2015 1st	2015 2nd Period	2015 3rd Period	2014	2015
HSBC USA, Inc.	40432XKQ3	09/26/13	09/26/23	100.000	VARIES	3.9578		0.109942	0.109644	0.109340	0.109368	0.109397	39.47	39.37
HSBC USA, Inc.	40432XKX8	09/12/13	09/12/23	98.875	VARIES	1.6700		0.010868	0.010340	0.009807	0.009889	0.009971	3.70	3.56
HSBC USA, Inc.	40432XLT6	09/30/13	10/02/23	100.000	VARIES	1.5393		0.008033	0.007519	0.007002	0.007056	0.007110	2.71	2.54
HSBC USA, Inc.	40432XNT4	12/04/13	12/04/28	100.000	VARIES	3.4249		0.095137	0.092010	0.088828	0.089006	0.089186	33.52	32.02
HSBC USA, Inc.	40432XQU8	12/31/13	07/01/19	100.000	0.000	2.4756		0.068774	0.069625	0.070487	0.071360		24.91	25.53
HSBC USA, Inc.	40432XS69	02/03/14	02/03/17	100.000	0.000	1.1820			0.032835	0.033029	0.033224	0.033421	10.80	11.98
HSBC USA, Inc.	40432XZ79	05/21/14	05/21/29	100.000	VARIES	3.9809			0.110583	0.108361	0.106095	0.106216	24.24	38.52
HSBC USA, Inc.	40433BEJ3	06/27/14	06/27/29	100.000	VARIES	4.0230			0.111750	0.110087	0.108390	0.108481	20.56	39.32
HSBC USA, Inc.	40433BKW7	08/28/14	08/30/19	100.000	0.000	2.1921			0.059895	0.060232	0.060559	0.061223	7.59	22.17
HSBC USA, Inc.	40433BNR5	09/29/14	09/30/19	100.000	0.000	2.3491			0.065255	0.065260	0.066026	0.066802	6.00	23.77
HSBC USA, Inc.	40433X316	08/12/13	08/14/23	100.000	0.000	3.8455		0.106844	0.108898	0.110992	0.113126	0.115301	39.40	40.93
HSBC USA, Inc.	40433X795	06/06/13	05/29/15	100.000	0.000	0.7984		0.022142	0.021868	0.022319			8.04	3.30
HSBC USA, Inc.	40434B131	04/03/14	03/26/21	100.000	0.000	3.2029			0.088970	0.090339	0.091786	0.093256	23.97	33.06
HSBC USA, Inc.	40434B545	02/06/14	01/29/21	100.000	0.000	3.0855			0.085709	0.086980	0.088322	0.089685	28.05	31.97
HSBC USA, Inc.	40434B610	12/26/13	06/28/21	100.000	0.000	3.3584		0.093308	0.094875	0.096468	0.098088	0.099735	33.88	35.03
HSBC USA, Inc.	40434B636	12/31/13	01/04/21	100.000	0.000	3.4305		0.095292	0.095329	0.096964	0.098627	0.100319	34.61	35.80
HSBC USA, Inc.	40434B867	12/03/13	11/25/20	100.000	0.000	3.1082		0.086341	0.087623	0.088985	0.090367	0.091772	31.41	32.38
HSBC USA, Inc.	40434C386	06/16/14	12/16/22	100.000	0.000	3.2385			0.089961	0.091418	0.092898	0.094403	17.56	33.22
HSBC USA, Inc.	40434C659	06/05/14	05/28/21	100.000	0.000	2.9289			0.081361	0.082506	0.083715	0.084941	16.80	30.00
Hancock County SD 316, IL	409792DH8	05/01/14	12/01/15	104.147	0.000	1.0793		0.031225	0.031254	0.031422	0.031592		7.51	10.40
Hancock County SD 316, IL	409792DJ4	05/01/14	12/01/16	105.570	VARIES	1.2858		0.037707	0.037748	0.037990	0.038235	0.036501	9.07	13.68
Hancock County SD 316, IL	409792DK1	05/01/14	12/01/17	107.276	VARIES	1.6361		0.048754	0.048821	0.049220	0.049623	0.047330	11.73	17.74
Hancock County SD 316, IL	409792DL9	05/01/14	12/01/18	107.805	VARIES	2.1841		0.065408	0.065527	0.066242	0.066966	0.063855	15.74	23.91
Hancock County SD 316, IL	409792DM7	05/01/14	12/01/19	106.961	VARIES	2.6340		0.078261	0.078432	0.079465	0.080512	0.076938	18.85	28.72
Hancock County SD 316, IL	409792DN5	05/01/14	12/01/20	105.881	VARIES	3.2316		0.095048	0.095304	0.096843	0.098408	0.093958	22.91	35.06
Hancock County SD 325, IL	409828AN0	06/28/13	12/01/14	103.503	0.000	1.2281		0.035495	0.035713				11.75	
Hancock County SD 325, IL	409828AP5	06/28/13	12/01/15	105.618	VARIES	1.4835		0.043798	0.044123	0.042133	0.041672		15.78	13.82
Hancock County SD 325, IL	409828AQ3	06/28/13	12/01/16	107.747	VARIES	1.7351		0.052316	0.052770	0.050336	0.049808	0.049276	18.86	17.99
Hancock County SD 325, IL	409828AR1	06/28/13	12/01/17	109.800	VARIES	1.9860		0.061087	0.061693	0.058789	0.058200	0.057606	22.03	21.02
John Hancock Life Ins Co	41013MBT6	10/29/02	04/15/15	50.000	0.000	5.6403	430.91	0.144134	0.148199	0.152379			53.25	15.85
Caesars Entertainment	413626AR3	07/25/14	10/31/16	99.000	10.500	11.0098			0.011103	0.011430	0.012059	0.012723	1.76	4.31
Caesars Entertainment	413626AS1	07/25/14	03/01/17	92.600	5.950	9.2133			0.071708	0.072372	0.075706	0.079193	11.27	27.47
Caesars Entertainment	413626AU6	07/25/14	03/01/17	93.100	6.950	10.0284			0.066288	0.066955	0.070313	0.073838	10.42	25.53
Caesars Entertainment	413626AV4	07/25/14	03/01/17	89.010	9.750	15.0047			0.100154	0.101662	0.109290	0.117489	15.81	39.87
Harrisburg, PA	414738NV2	12/28/95	04/01/14	27.925	0.000	7.1092		0.190701					17.16	
Harrisburg, PA	414738NW0	12/28/95	04/01/15	25.992	0.000	7.1193	656.49	0.178060	0.184398	0.190962			66.40	17.19
Harrisburg, PA	414738NX8	12/28/95	04/01/16	24.047	0.000	7.1593	613.28	0.166800	0.172771	0.178956	0.185362	0.191997	62.22	66.75
Harrisburg, PA	414738NY6	12/28/95	04/01/17	22.322	0.000	7.1792	572.04	0.155799	0.161391	0.167185	0.173186	0.179403	58.12	62.37
Harrisburg, PA	414738NZ3	12/28/95	04/01/18	20.535	0.000	7.2393	533.93	0.146022	0.151307	0.156784	0.162459	0.168339	54.49	58.50
Harrisburg, PA	414738PA6	12/28/95	04/01/19	19.125	0.000	7.2394	497.28	0.135999	0.140922	0.146023	0.151308	0.156785	50.75	54.49
Hartford Life Insurance	41659LAS0	08/16/07	08/16/17	100.000	0.000	5.7021		0.221942	0.228270	0.234778	0.241472	0.248356	82.77	87.56
Hartford Life Insurance	4165X2AP1	04/23/07	04/23/14	100.000	0.000	4.5737		0.170461					19.09	
Hartford Life Insurance	4165X2AT3	06/11/07	06/11/14	100.000	0.000	5.0297		0.192964					30.87	

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								2014 1st Period	2014 2nd Period	2014 3rd Period	2015 2nd Period	2015 3rd Period	2014	2015
Hartford Life Insurance	4165X2AU0	07/02/07	07/02/14	100.000	0.000	5.2090		0.196994	0.202125				36.58	
Hartford Life Insurance	4165X2AV8	07/23/07	07/23/14	100.000	0.000	5.1914		0.196127	0.201218				40.53	
Hartford Life Insurance	4165X2AW6	08/13/07	08/13/14	100.000	0.000	5.1603		0.194600	0.199621				44.10	
Hartford Life Insurance	4165X2AX4	09/04/07	09/04/14	100.000	0.000	5.1515		0.194167	0.199168				48.08	
Hartford Life Insurance	4165X2BJ4	07/09/08	07/09/15	100.000	0.000	4.1028		0.139627	0.142492	0.145415	0.148398		51.78	27.87
Helix Energy Solutions	42330PAG2	03/12/12	03/15/32	100.000	VARIES	7.5037		0.222324	0.227278	0.232418	0.237751	0.243284	82.00	85.78
Hoboken, NJ	434110QH8	08/28/03	04/01/27	19.107	0.000	7.1397	203.73	0.076927	0.079673	0.082517	0.085463	0.088514	28.69	30.78
Hoboken, NJ	434110QJ4	08/28/03	04/01/28	17.813	0.000	7.1396	189.93	0.071715	0.074275	0.076927	0.079673	0.082517	26.75	28.69
Hoboken, NJ	434110QK1	08/28/03	04/01/29	16.606	0.000	7.1397	177.06	0.066856	0.069243	0.071715	0.074275	0.076927	24.94	26.75
Hoboken, NJ	434110QL9	08/28/03	04/01/30	15.481	0.000	7.1397	165.07	0.062327	0.064552	0.066856	0.069243	0.071715	23.25	24.94
Hoboken, NJ	434110QM7	08/28/03	04/01/31	14.432	0.000	7.1397	153.88	0.058104	0.060179	0.062327	0.064552	0.066856	21.67	23.25
Hoboken, NJ	434110QN5	08/28/03	04/01/32	13.454	0.000	7.1398	143.46	0.054168	0.056102	0.058104	0.060179	0.062327	20.20	21.67
Hoboken, NJ	434110QP0	08/28/03	04/01/33	12.543	0.000	7.1396	133.74	0.050498	0.052301	0.054168	0.056102	0.058105	18.83	20.20
Horizon Lines, Inc.	44044KAC5	10/05/11	04/15/17	92.470	6.000	N/A		0.222432	0.230733	0.239344	0.248275	0.257541	82.86	89.15
Horizon Lines, Inc.	44044KAG6	10/05/11	04/15/17	92.470	6.000	N/A		0.222432	0.230733	0.239344	0.248275	0.257541	82.85	89.15
Horizon Lines, Inc.	44044KAH4	04/26/12	04/15/17	100.000	6.000	5.9999		0.166667	0.166667	0.166667	0.166667	0.166667	60.00	60.00
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	442488BK7	02/14/11	10/15/15	97.453	11.875	12.6129	13.99	0.016050	0.017062	0.018138	0.019282		6.12	5.36
Hovnanian Enterprises	442488BL5	11/01/11	11/01/21	53.000	5.000	13.8062	56.41	0.084070	0.089874	0.096078	0.102710	0.109800	32.03	36.61
Hovnanian Enterprises	442488BM3	11/01/11	11/01/21	42.000	2.000	12.1926		0.165400	0.172097	0.179201	0.186739	0.194737	61.58	66.80
Hovnanian Enterprises	442488BP6	10/02/12	12/01/17	76.851	0.000	5.1630	50.54	0.116963	0.119983	0.123080	0.126257	0.129517	42.83	45.07
Hudson CNTY NJ Impt Auth	443731BW3	12/29/10	01/01/15	98.689	4.000	4.3602	9.62	0.009585	0.009793				3.49	
Hutchinson Tech Inc.	448407AG1	02/11/11	01/15/15	84.940	8.500	13.5701	103.01	0.115662	0.123510	0.131890			45.74	1.85
Illinois Stud Asst Comm.	452281JD1	10/27/10	04/25/23	95.305	1.200	N/A		0.012495	0.012601	0.012709	0.012817	0.012927	4.53	4.61
Independent Cities, CA	45385PAA2	03/06/12	05/15/16	77.629	18.000	27.2683	69.46	0.135880	0.154406	0.175458	0.199380	0.226564	54.07	69.82
Insignia Financing I	45766X304	11/01/96	09/30/16	100.000	6.500	6.4999		0.178571	0.177596	0.178571	0.177596	0.177596	65.00	64.91
Intl Bnk for Reconstr	459056GU5	03/06/85	02/15/14	4.634	0.000	10.8975	941.02	0.280827					12.64	
Intl Bnk for Reconstr	459056GV3	03/06/85	08/15/14	4.395	0.000	10.8971	892.40	0.266308	0.285472				63.65	
Intl Bnk for Reconstr	459056GW1	03/06/85	02/15/15	4.349	0.000	10.7474	845.88	0.249609	0.267382	0.277157			98.15	12.47
Intl Bnk for Reconstr	459056HY6	01/07/86	02/15/16	5.299	0.000	9.9989	760.15	0.212898	0.227246	0.234717	0.250537	0.258773	83.34	91.88
Intl Bnk for Reconstr	459056JM0	01/07/86	02/15/14	5.865	0.000	10.3490	929.32	0.267389					12.03	
Intl Bnk for Reconstr	459056JN8	01/07/86	02/15/15	5.604	0.000	10.1490	839.00	0.237731	0.253935	0.262471			93.14	11.81
Interval Acquisiti Corp.	46113VAA6	08/20/08	09/01/16	91.022	9.500	11.2256	50.98	0.034542	0.036480	0.038528	0.040690	0.042974	13.26	14.79
Irvington Township, NJ	464080JR2	12/21/06	07/15/14	67.412	0.000	5.2795	298.21	0.139209	0.142884				27.67	
Irvington Township, NJ	464080JS0	12/21/06	07/15/15	63.882	0.000	5.2996	283.86	0.132590	0.136104	0.139710	0.143412		49.55	27.77
Irvington Township, NJ	464080JT8	12/21/06	07/15/16	60.176	0.000	5.3796	272.17	0.127435	0.130863	0.134383	0.137997	0.141709	47.65	50.24
Irvington Township, NJ	464080JU5	12/21/06	07/15/17	56.947	0.000	5.3997	258.70	0.121203	0.124475	0.127836	0.131287	0.134832	45.32	47.80
Irvington Township, NJ	464080JV3	12/21/06	07/15/18	53.750	0.000	5.4396	246.32	0.115539	0.118681	0.121909	0.125225	0.128631	43.22	45.60
Ivax Corporation	465823AK8	12/22/04	12/15/24	98.500	VARIES	5.7510		0.226950	0.231679	0.236544	0.241549	0.246663	82.71	86.22
Ivax Corporation	465823AN2	12/22/04	12/15/24	98.500	VARIES	5.7510		0.226950	0.231679	0.236544	0.241549	0.246663	82.71	86.22
Ivax Corporation	465823AP7	05/09/05	05/15/25	100.000	VARIES	6.9833		0.313910	0.323041	0.332491	0.342270	0.352351	115.51	122.37
Ivax Corporation	465823AQ5	05/09/05	05/15/25	100.000	VARIES	6.9833		0.313910	0.323041	0.332491	0.342270	0.352351	115.51	122.37

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JP Morgan Chase & Co.	46625H241	07/31/09	07/31/14	100.000	0.000	5.8937		0.206535	0.212621				44.26	
JP Morgan Chase & Co.	46625H266	05/29/09	05/29/15	100.000	1.500	5.0865		0.166561	0.169737	0.172995			60.74	25.60
JP Morgan Chase & Co.	46634E783	12/24/09	06/23/15	100.000	0.000	3.6045		0.115497	0.117579	0.119698			41.99	20.59
JP Morgan Chase & Co.	46634X187	06/29/11	06/29/17	100.000	0.000	3.2582		0.098124	0.099723	0.101347	0.102998	0.104676	35.62	36.79
Jackson CNTYS SD#165, IL	466484EY4	06/28/07	12/01/14	65.644	0.000	5.7494	292.98	0.150905	0.155243				50.58	
Jackson CNTYS SD#165, IL	466484EZ1	06/28/07	12/01/15	61.520	0.000	5.8495	280.23	0.144791	0.149025	0.153384	0.157870		53.14	51.42
Jackson CNTYS SD#165, IL	466484FA5	06/28/07	12/01/16	57.808	0.000	5.8995	265.99	0.137646	0.141706	0.145886	0.150190	0.154620	50.53	53.56
Jackson CNTYS SD#165, IL	466484FB3	06/28/07	12/01/17	53.993	0.000	5.9995	253.44	0.131561	0.135508	0.139573	0.143760	0.148072	48.31	51.25
Jackson CNTYS SD#165, IL	466484FC1	06/28/07	12/01/18	50.612	0.000	6.0496	239.93	0.124741	0.128514	0.132401	0.136406	0.140532	45.82	48.63
Jackson CNTYS SD#165, IL	466484FD9	06/28/07	12/01/19	47.112	0.000	6.1496	227.74	0.118773	0.122425	0.126189	0.130070	0.134069	43.64	46.36
Jackson CNTYS SD#165, IL	466484FE7	06/28/07	12/01/20	44.055	0.000	6.1997	215.03	0.112320	0.115802	0.119391	0.123092	0.126908	41.27	43.87
Jackson CNTYS SD#165, IL	466484FF4	06/28/07	12/01/21	41.157	0.000	6.2496	202.82	0.106107	0.109422	0.112842	0.116368	0.120004	39.00	41.47
Jackson CNTYS SD#165, IL	466484FG2	06/28/07	12/01/22	38.700	0.000	6.2497	190.71	0.099774	0.102892	0.106107	0.109423	0.112842	36.67	39.00
Jackson CNTYS SD#165, IL	466484FH0	06/28/07	12/01/23	36.102	0.000	6.2996	179.61	0.094112	0.097076	0.100134	0.103288	0.106542	34.59	36.81
Jackson CNTYS SD#165, IL	466484FJ6	06/28/07	12/01/24	33.931	0.000	6.2996	168.81	0.088452	0.091238	0.094112	0.097076	0.100134	32.51	34.59
Jackson CNTYS SD#165, IL	466484FK3	06/28/07	12/01/25	31.890	0.000	6.2997	158.66	0.083133	0.085751	0.088452	0.091238	0.094112	30.56	32.51
Jackson CNTYS SD#165, IL	466484FL1	06/28/07	12/01/26	29.691	0.000	6.3497	149.12	0.078258	0.080743	0.083307	0.085951	0.088680	28.77	30.63
Jackson CNTYS SD#165, IL	466484FM9	06/28/07	06/15/27	28.707	0.000	6.3499	144.16	0.075851	0.078259	0.080744	0.083307	0.085952	27.82	29.61
Jefferson CNTYS #521, IL	474070GF0	11/30/07	12/01/14	105.427	VARIES	5.1337		0.143795	0.143208				47.35	
Jefferson CNTYS #521, IL	474070HM4	05/30/13	12/01/15	99.826	VARIES	0.9968		0.027780	0.027918	0.027663	0.027676		10.02	9.13
Jefferson CNTYS #521, IL	474070HN2	05/30/13	12/01/16	99.746	VARIES	1.1968		0.033360	0.033559	0.033181	0.033197	0.033213	12.04	11.95
Jefferson CNTYS #521, IL	474070HP7	05/30/13	12/01/17	99.674	VARIES	1.4462		0.040333	0.040625	0.040060	0.040078	0.040097	14.56	14.43
Jefferson CNTYS #521, IL	474070HQ5	05/30/13	12/01/18	99.605	VARIES	1.6956		0.047316	0.047717	0.046929	0.046950	0.046971	17.09	16.90
Jefferson CNTYS #521, IL	474070HR3	05/30/13	12/01/22	107.317	VARIES	2.8894		0.087387	0.088650	0.085165	0.084891	0.084612	31.62	30.59
Jefferson CNTYS #521, IL	474070HS1	05/30/13	12/01/23	105.651	VARIES	3.0399		0.090577	0.091954	0.088472	0.088275	0.088076	32.79	31.80
Johnson CNTYS, IL	478167HC6	07/03/14	10/01/15	103.711	0.000	1.3306		0.038335	0.038460	0.038460	0.038716		6.83	10.43
Johnson CNTYS, IL	478167HD4	07/03/14	10/01/16	105.492	VARIES	1.8348		0.053768	0.054009	0.054505	0.052234		9.59	19.37
Johnson CNTYS, IL	478167HE2	07/03/14	10/01/17	106.717	VARIES	2.1873		0.064840	0.065187	0.065900	0.063317		11.57	23.43
Johnson CNTYS, IL	478167HF9	07/03/14	10/01/18	107.426	VARIES	2.4887		0.074264	0.074716	0.075646	0.072828		13.26	26.90
Johnson CNTYS, IL	478167HG7	07/03/14	10/01/19	107.279	VARIES	2.8391		0.084607	0.085194	0.086403	0.083342		15.11	30.72
Johnson CNTYS, IL	478167HH5	07/03/14	10/01/20	107.066	VARIES	3.0899		0.091898	0.092592	0.094022	0.090808		16.42	33.43
Johnson CNTYS, IL	478167HJ1	07/03/14	10/01/21	105.766	VARIES	3.3403		0.098138	0.098940	0.100592	0.097343		17.54	35.77
Johnson CNTYS, IL	478167HK8	07/03/14	10/01/22	104.620	VARIES	3.5909		0.104358	0.105274	0.107164	0.103786		18.66	38.10
Johnson CNTYS, IL	478167HL6	07/03/14	10/01/23	103.105	VARIES	3.8407		0.110000	0.111032	0.113165	0.109670		19.67	40.23
Josephine County, OR	480890AA0	10/30/01	06/01/17	36.621	0.000	6.5496	436.21	0.145195	0.149950	0.154861	0.159932	0.165170	53.42	56.97
Josephine County, OR	480890AB8	10/30/01	06/01/18	33.518	0.000	6.6996	412.35	0.138345	0.142979	0.147769	0.152719	0.157835	50.92	54.39
Josephine County, OR	480890AP7	10/30/01	06/01/14	46.941	0.000	6.0994	505.93	0.164416					24.66	
Josephine County, OR	480890AQ5	10/30/01	06/01/15	43.624	0.000	6.1996	480.96	0.157141	0.162012	0.167034			57.74	25.06
Josephine County, OR	480890AR3	10/30/01	06/01/16	40.464	0.000	6.2995	456.22	0.149853	0.154574	0.159442	0.164464	0.169645	55.08	58.61
JP Morgan Chase & Co.	48123JGS2	10/31/06	04/30/14	100.000	0.000	5.3122		0.212991					25.35	
JP Morgan Chase & Co.	48123JKR9	12/29/06	05/30/14	100.000	0.000	5.2900		0.210902					31.42	
JP Morgan Chase & Co.	48123JMM8	01/31/07	01/30/15	100.000	0.000	5.6332		0.219616	0.229545	0.232162			83.90	6.73
JP Morgan Chase & Co.	48123JPU7	02/28/07	02/27/15	100.000	0.000	5.3382		0.204273	0.213201	0.215323			77.58	12.27

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								2014 1st	2014 2nd	2014 3rd	2015 2nd	2015 3rd		
								Period	Period	Period	Period	Period	2014	2015
JP Morgan Chase & Co.	48123JRK0	02/28/07	02/28/14	100.000	0.000	5.3423		0.207900					12.06	
JP Morgan Chase & Co.	48123JRK7	02/28/07	02/28/14	100.000	0.000	5.3423		0.207900					12.06	
JP Morgan Chase & Co.	48123JSD2	03/30/07	09/30/14	100.000	0.000	5.2522		0.204359	0.209726				55.94	
JP Morgan Chase & Co.	48123JUZ0	04/30/07	10/31/14	100.000	0.000	5.3122		0.207480	0.212991				63.03	
JP Morgan Chase & Co.	48123L2Z6	07/24/09	07/23/14	100.000	0.000	4.4937		0.149092	0.152442				30.72	
JP Morgan Chase & Co.	48123L3N2	07/02/09	07/02/14	100.000	VARIES	2.9362		0.084074	0.082828				14.99	
JP Morgan Chase & Co.	48123L3R3	07/20/09	07/20/14	100.000	VARIES	2.9075		0.081943	0.081358				16.20	
JP Morgan Chase & Co.	48123LC36	02/27/09	02/27/14	100.000	0.000	5.9738		0.216266					12.11	
JP Morgan Chase & Co.	48123LC44	02/27/09	02/27/15	100.000	0.000	6.1636		0.224995	0.231928	0.239076			83.99	13.39
JP Morgan Chase & Co.	48123LDQ4	07/31/08	07/31/14	100.000	0.000	6.1320		0.230389	0.237453				49.42	
JP Morgan Chase & Co.	48123LH31	03/31/09	03/31/14	100.000	0.000	6.8761		0.258919					23.04	
JP Morgan Chase & Co.	48123LMG6	09/30/08	09/30/14	100.000	0.000	6.3642		0.241819	0.249514				66.43	
JP Morgan Chase & Co.	48123LPC2	09/12/08	03/10/14	100.000	0.000	5.2252		0.187799					12.96	
JP Morgan Chase & Co.	48123LQ56	04/17/09	04/17/14	100.000	VARIES	2.9876		0.083360					8.84	
JP Morgan Chase & Co.	48123LRU0	10/31/08	10/31/14	100.000	0.000	7.7555		0.315165	0.327386				96.43	
JP Morgan Chase & Co.	48123LUM4	10/31/08	10/30/15	100.000	0.000	7.9479		0.322338	0.333316	0.348466	0.360334		121.31	107.41
JP Morgan Chase & Co.	48123LUN2	10/31/08	10/30/15	100.000	0.000	7.9479		0.322338	0.333316	0.348466	0.360334		121.31	107.41
JP Morgan Chase & Co.	48123LVN1	11/28/08	11/28/14	100.000	0.000	6.9664		0.272525	0.282018				90.82	
JP Morgan Chase & Co.	48123LVP6	11/28/08	05/29/15	100.000	0.000	7.0456		0.276734	0.286483	0.296575			102.01	43.89
JP Morgan Chase & Co.	48123LXM1	12/29/08	12/29/14	100.000	0.000	5.6426		0.207018	0.212859				75.16	
JP Morgan Chase & Co.	48123M6A5	06/30/08	06/30/14	100.000	0.000	5.6400		0.212732					38.08	
JP Morgan Chase & Co.	48123MH39	04/30/08	04/30/14	100.000	0.000	5.2026		0.191693					22.81	
JP Morgan Chase & Co.	48123MPA4	01/31/08	01/31/14	100.000	0.000	4.7582		0.171187					4.96	
JP Morgan Chase & Co.	48123MSE3	02/29/08	02/28/14	100.000	0.000	4.8222		0.173124					10.04	
JP Morgan Chase & Co.	48123MX49	05/30/08	05/30/14	100.000	0.000	5.1515		0.189291					28.20	
J2 Global, Inc.	48123VAC6	06/17/14	06/15/29	100.000	VARIES	8.0003			0.222231	0.227450	0.232938	0.238644	43.20	83.05
JP Morgan Chase & Co.	48124A3Q8	12/20/10	12/21/15	100.000	0.000	3.3603		0.103168	0.104902	0.106664	0.108457		37.49	37.66
JP Morgan Chase & Co.	48124A4S3	12/28/10	12/26/14	100.000	0.000	2.6121		0.078423	0.079448				28.02	
JP Morgan Chase & Co.	48124ACX3	12/28/09	12/31/14	100.000	0.000	3.5880		0.114302	0.114456				41.63	
JP Morgan Chase & Co.	48124ACY1	12/28/09	12/31/15	100.000	0.000	3.8782		0.124968	0.125314	0.129861	0.130221		45.68	47.34
JP Morgan Chase & Co.	48124ACZ8	12/28/09	12/31/14	100.000	0.000	3.5880		0.114302	0.114456				41.63	
JP Morgan Chase & Co.	48124AD20	09/30/10	09/30/16	100.000	0.000	3.0410		0.092478	0.093884	0.095312	0.096761	0.098232	33.80	34.84
JP Morgan Chase & Co.	48124AKU0	03/29/10	03/27/15	100.000	1.800	3.4731		0.102420	0.103330	0.104256			37.21	8.97
JP Morgan Chase & Co.	48124ALG0	04/08/10	04/08/14	100.000	0.000	3.0012		0.092531					8.98	
JP Morgan Chase & Co.	48124ANY9	05/11/10	05/12/15	100.000	1.800	3.4048		0.100175	0.101030	0.101898			36.30	13.35
JP Morgan Chase & Co.	48124ARD1	06/09/10	06/09/15	100.000	0.000	3.8907		0.123680	0.126086	0.128539			45.06	20.31
JP Morgan Chase & Co.	48124ASD0	05/28/10	05/31/16	100.000	0.000	3.9190		0.123370	0.125100	0.128252	0.130050	0.132599	45.50	47.28
JP Morgan Chase & Co.	48124AUK1	06/15/10	06/15/15	100.000	1.650	3.6021		0.107277	0.108383	0.109510			38.85	17.96
JP Morgan Chase & Co.	48124AV38	11/30/10	11/30/16	100.000	0.000	3.1390		0.095735	0.097237	0.098764	0.100314	0.101888	34.83	35.93
JP Morgan Chase & Co.	48124AV46	11/30/10	11/28/14	100.000	0.000	2.2307		0.066223	0.066961				21.79	
JP Morgan Chase & Co.	48124AV95	11/30/10	11/30/16	100.000	0.000	3.0404		0.092459	0.093865	0.095292	0.096740	0.098211	33.63	34.66
JP Morgan Chase & Co.	48124AZC4	08/31/10	08/29/14	100.000	0.000	2.1822		0.063629	0.064677				15.46	
JP Morgan Chase & Co.	48124AZW0	09/15/10	09/15/25	100.000	VARIES	3.5831		0.088243	0.088026	0.087806	0.087582	0.087354	31.68	31.52

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/14	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2014 1st Period	2014 2nd Period	2014 3rd Period	2015 2nd Period	2015 3rd Period	2014	2015
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JP Morgan Chase & Co.	48125V2G4	08/31/12	08/31/18	100.000	0.000	2.4104		0.068202	0.067898	0.069856	0.069545	0.071157	25.04	25.60
JP Morgan Chase & Co.	48125V4Q0	09/28/12	09/29/17	100.000	0.000	1.9604		0.055532	0.056076	0.056626	0.057181	0.057742	20.19	20.59
JP Morgan Chase & Co.	48125V5R7	09/28/12	09/28/18	100.000	VARIES	2.2733		0.063610	0.064040	0.064474	0.064943	0.065417	23.06	23.38
JP Morgan Chase & Co.	48125V7F1	09/18/12	09/18/19	100.000	0.500	2.6369		0.074825	0.075629	0.076443	0.077267	0.078103	27.25	27.84
JP Morgan Chase & Co.	48125V7G9	09/28/12	03/29/18	100.000	0.000	2.0907		0.059301	0.059921	0.060547	0.061180	0.061820	21.57	22.03
JP Morgan Chase & Co.	48125VA67	06/29/12	06/30/16	100.000	0.000	2.5495		0.073570	0.074508	0.075458	0.076420	0.077394	26.66	27.34
JP Morgan Chase & Co.	48125VC40	06/20/12	12/20/17	100.000	0.000	3.2200		0.093836	0.095346	0.096881	0.098441	0.100026	34.09	35.19
JP Morgan Chase & Co.	48125VC57	06/29/12	06/29/18	100.000	0.000	3.0497		0.088651	0.090002	0.091375	0.092768	0.094183	32.16	33.15
JP Morgan Chase & Co.	48125VEL0	12/30/11	12/29/17	100.000	0.000	3.8400		0.115088	0.117297	0.119550	0.121845	0.124184	41.84	43.46
JP Morgan Chase & Co.	48125VFX3	12/29/11	12/29/14	100.000	0.000	2.5696		0.075120	0.076085				27.07	
JP Morgan Chase & Co.	48125VHH6	01/31/12	01/31/18	100.000	0.000	3.5407		0.103670	0.105506	0.107373	0.109274	0.111209	38.21	39.58
JP Morgan Chase & Co.	48125VJ35	07/31/12	07/31/27	100.000	VARIES	4.0733		0.109804	0.108723	0.107620	0.106494	0.105345	39.01	38.20
JP Morgan Chase & Co.	48125VJ50	07/30/12	07/30/27	100.000	VARIES	4.0727		0.107502	0.105703	0.103868	0.101995	0.100085	37.83	36.48
JP Morgan Chase & Co.	48125VKB5	01/25/12	01/25/16*	100.000	0.000	N/A		0.083823	0.085035				13.07*	
JP Morgan Chase & Co.	48125VL24	07/05/12	01/04/18	100.000	0.000	2.9500		0.084374	0.085619	0.086882	0.088163	0.089464	31.04	31.97
JP Morgan Chase & Co.	48125VM72	06/29/12	06/28/19	100.000	0.000	3.2698		0.095350	0.096909	0.098494	0.100104	0.101741	34.62	35.76
JP Morgan Chase & Co.	48125VMA5	02/29/12	02/29/16	100.000	0.000	2.4510		0.070227	0.069929	0.071959	0.071653	0.073328	25.79	26.38
JP Morgan Chase & Co.	48125VMC1	02/29/12	02/28/18	100.000	0.000	3.1994		0.092692	0.092639	0.095681	0.095627	0.098224	34.19	35.23
JP Morgan Chase & Co.	48125VPV6	03/30/12	06/30/16	100.000	0.000	2.3101		0.066804	0.067575	0.068356	0.069145	0.069944	24.19	24.75
JP Morgan Chase & Co.	48125VPW4	03/30/12	09/30/15	100.000	0.000	2.0106		0.057552	0.058131	0.058715	0.059305		20.93	15.90
JP Morgan Chase & Co.	48125VPZ7	03/30/12	09/28/18	100.000	0.000	3.1110		0.090497	0.091905	0.093335	0.094786	0.096261	33.10	34.13
JP Morgan Chase & Co.	48125VQ60	07/31/12	07/31/18	100.000	VARIES	2.6423		0.073472	0.074032	0.074600	0.075189	0.075786	26.72	27.14
JP Morgan Chase & Co.	48125VQH6	03/16/12	03/16/27	100.000	VARIES	4.7665		0.130914	0.130393	0.129859	0.129313	0.128754	46.92	46.53
JP Morgan Chase & Co.	48125VRA0	03/07/12	03/07/17	100.000	0.000	2.6907		0.077800	0.078846	0.079907	0.080982	0.082072	28.44	29.21
JP Morgan Chase & Co.	48125VSN1	03/27/12	03/27/20	100.000	0.000	3.7709		0.110786	0.112875	0.115003	0.117171	0.119381	40.66	42.20
JP Morgan Chase & Co.	48125VTK6	04/30/12	07/29/16	100.000	0.000	2.3703		0.067808	0.068611	0.069424	0.070247	0.071080	24.80	25.39
JP Morgan Chase & Co.	48125VTL4	04/30/12	10/30/15	100.000	0.000	2.0702		0.059313	0.059927	0.060547	0.061174		21.54	18.22
JP Morgan Chase & Co.	48125VTP5	04/30/12	04/30/18	100.000	0.000	3.0309		0.088080	0.089415	0.090770	0.092146	0.093542	32.11	33.09
JP Morgan Chase & Co.	48125VUN8	05/21/12	05/21/27	100.000	VARIES	4.5682		0.118859	0.116056	0.114336	0.112577	0.110778	42.10	40.70
JP Morgan Chase & Co.	48125VWQ9	05/18/12	08/18/16	100.000	0.000	2.4102		0.068990	0.069821	0.070662	0.071514	0.072376	25.21	25.82
JP Morgan Chase & Co.	48125VY20	08/31/12	08/31/16	100.000	0.000	1.7203		0.048343	0.047964	0.049179	0.048793	0.049753	17.68	17.95
JP Morgan Chase & Co.	48125VYW4	06/13/12	06/13/27	100.000	VARIES	4.6582		0.121118	0.118229	0.116431	0.114591	0.112708	43.00	41.52
JP Morgan Chase & Co.	48125VYX2	07/05/12	07/05/27	100.000	VARIES	4.3956		0.120428	0.119565	0.118682	0.117863	0.117026	42.89	42.29
JP Morgan Chase & Co.	48125VZ52	08/31/12	08/31/18	100.000	VARIES	2.6679		0.075617	0.075357	0.076797	0.076583	0.077662	27.32	27.71
JP Morgan Chase & Co.	48125VZ94	08/31/12	08/31/17	100.000	VARIES	1.7166		0.047816	0.047248	0.048248	0.047683	0.048435	17.40	17.53
JP Morgan Chase & Co.	48125X4L7	10/21/11	10/22/18	100.000	0.000	4.1614		0.125536	0.128149	0.130815	0.133537	0.136315	46.03	47.96
JP Morgan Chase & Co.	48125X4M5	10/21/11	10/22/18	100.000	0.000	4.1614		0.125536	0.128149	0.130815	0.133537	0.136315	46.03	47.96
JP Morgan Chase & Co.	48125XKB1	03/30/11	03/30/21	100.000	VARIES	5.0718		0.146921	0.146894	0.146791	0.146685	0.146527	52.87	52.80
JP Morgan Chase & Co.	48125XKM7	04/08/11	04/08/22	100.000	VARIES	5.1602		0.147110	0.147433	0.147564	0.147699	0.147661	53.06	53.16
JP Morgan Chase & Co.	48125XKS4	03/30/11	03/30/17	100.000	0.000	4.0116		0.123068	0.125536	0.128054	0.130623	0.133243	45.20	47.03
JP Morgan Chase & Co.	48125XLH7	04/07/11	10/08/15	100.000	0.000	3.3515		0.100062	0.101182	0.103443	0.104602		37.01	29.18

* Called in 2014; reportable OID is computed to call date.

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/14	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2014 1st	2014 2nd	2014 3rd	2015 2nd	2015 3rd	2014	2015
								Period	Period	Period	Period	Period		
JP Morgan Chase & Co.	48125XTB2	06/15/11	06/15/23	100.000	VARIES	5.0712		0.143637	0.144013	0.144206	0.144404	0.144434	51.79	51.95
JP Morgan Chase & Co.	48125XZW9	08/16/11	08/14/14	100.000	0.000	1.3505		0.038537	0.038797				8.64	
JP Morgan Chase & Co.	48126D3U1	05/31/13	05/31/19	100.000	0.000	2.4505		0.068906	0.069750	0.070605	0.071470	0.072346	25.01	25.63
JP Morgan Chase & Co.	48126D3W7	05/31/13	05/29/20	100.000	VARIES	2.8293		0.079115	0.079648	0.080209	0.080778	0.081369	28.61	29.01
JP Morgan Chase & Co.	48126D3X5	05/31/13	05/31/23	100.000	VARIES	3.5785		0.099826	0.100254	0.100689	0.101132	0.101662	36.04	36.36
JP Morgan Chase & Co.	48126D6Y0	09/20/13	09/20/23	100.000	VARIES	4.4963		0.124898	0.122710	0.120473	0.118897	0.117286	44.12	42.76
JP Morgan Chase & Co.	48126D7M5	10/09/13	10/09/28	100.000	VARIES	4.6916		0.130323	0.126699	0.122991	0.119196	0.115312	45.66	42.96
JP Morgan Chase & Co.	48126DAQ2	10/05/12	10/05/17	100.000	0.000	1.9305		0.054667	0.055194	0.055727	0.056265	0.056808	19.87	20.25
JP Morgan Chase & Co.	48126DBB4	11/02/12	10/31/18	100.000	0.000	2.2804		0.064791	0.065530	0.066277	0.067033	0.067797	23.55	24.09
JP Morgan Chase & Co.	48126DBC2	10/31/12	10/31/18	100.000	VARIES	2.2312		0.063371	0.063826	0.064287	0.064774	0.065268	22.95	23.29
JP Morgan Chase & Co.	48126DBJ7	10/31/12	10/31/17	100.000	0.000	2.0204		0.057263	0.057841	0.058426	0.059016	0.059612	20.79	21.21
JP Morgan Chase & Co.	48126DF20	03/27/13	09/27/17	100.000	0.000	1.6905		0.047358	0.047758	0.048162	0.048569	0.048979	17.20	17.49
JP Morgan Chase & Co.	48126DFM6	11/30/12	02/28/18	100.000	0.000	1.9910		0.055825	0.055461	0.056942	0.056571	0.057762	20.45	20.82
JP Morgan Chase & Co.	48126DFN4	11/30/12	11/30/18	100.000	VARIES	2.1918		0.061784	0.062248	0.062717	0.063202	0.063692	22.35	22.70
JP Morgan Chase & Co.	48126DGZ6	11/30/12	11/30/18	100.000	0.000	2.1501		0.061019	0.061675	0.062338	0.063008	0.063685	22.13	22.60
JP Morgan Chase & Co.	48126DH28	04/30/13	04/30/19	100.000	VARIES	2.0021		0.056047	0.056484	0.056926	0.057371	0.057828	20.31	20.63
JP Morgan Chase & Co.	48126DH36	04/30/13	04/30/19	100.000	VARIES	2.0723		0.058027	0.058496	0.058969	0.059447	0.059936	21.03	21.37
JP Morgan Chase & Co.	48126DJ83	04/30/13	10/31/18	100.000	0.000	1.9003		0.053290	0.053796	0.054307	0.054823	0.055344	19.34	19.71
JP Morgan Chase & Co.	48126DJ91	04/30/13	04/28/23	100.000	VARIES	3.1389		0.087511	0.087836	0.088166	0.088501	0.088916	31.60	31.85
JP Morgan Chase & Co.	48126DKC2	12/31/12	12/31/18	100.000	0.000	2.1108		0.059880	0.060512	0.061151	0.061796	0.062448	21.67	22.13
JP Morgan Chase & Co.	48126DKD0	12/31/12	12/31/18	100.000	VARIES	2.0821		0.058660	0.059089	0.059523	0.059967	0.060416	21.20	21.51
JP Morgan Chase & Co.	48126DKE8	12/31/12	03/29/18	100.000	0.000	1.8649		0.052529	0.053019	0.053513	0.054012	0.054516	19.09	19.45
JP Morgan Chase & Co.	48126DLU1	12/14/12	12/14/27	100.000	VARIES	3.7338		0.100918	0.099479	0.098013	0.097609	0.097197	36.02	35.20
JP Morgan Chase & Co.	48126DLY3	12/21/12	12/21/27	100.000	VARIES	3.6432		0.096242	0.094706	0.093142	0.091550	0.089928	34.34	33.21
JP Morgan Chase & Co.	48126DMA4	12/27/12	12/27/27	100.000	VARIES	3.6581		0.100752	0.100308	0.099857	0.099407	0.098950	36.19	35.86
JP Morgan Chase & Co.	48126DMB2	12/31/12	12/31/27	100.000	VARIES	3.7027		0.098392	0.096820	0.095218	0.093587	0.091925	35.14	33.98
JP Morgan Chase & Co.	48126DMD8	01/18/13	01/18/28	100.000	VARIES	3.7931		0.103806	0.102219	0.100602	0.098954	0.097864	36.56	35.47
JP Morgan Chase & Co.	48126DME6	01/18/13	01/18/28	100.000	VARIES	3.7909		0.103398	0.101454	0.099474	0.097457	0.096167	36.23	34.91
JP Morgan Chase & Co.	48126DMF3	01/30/13	01/30/28	100.000	VARIES	3.7914		0.103399	0.101442	0.099448	0.097417	0.096043	36.27	34.92
JP Morgan Chase & Co.	48126DMP1	02/13/13	02/13/28	100.000	VARIES	3.7911		0.103382	0.101419	0.099418	0.097380	0.096048	36.32	34.96
JP Morgan Chase & Co.	48126DMW6	02/27/13	02/27/28	100.000	VARIES	3.9927		0.109187	0.107429	0.105637	0.103808	0.102456	38.55	37.31
JP Morgan Chase & Co.	48126DNB1	03/13/13	03/13/28	100.000	VARIES	3.8423		0.104992	0.103221	0.101415	0.099574	0.098236	37.09	35.83
JP Morgan Chase & Co.	48126DNE5	03/27/13	03/27/28	100.000	VARIES	3.9606		0.107880	0.105698	0.103473	0.101204	0.099921	38.03	36.51
JP Morgan Chase & Co.	48126DQL6	01/31/13	01/31/23	100.000	VARIES	3.1822		0.088636	0.088879	0.089153	0.089432	0.089764	32.03	32.24
JP Morgan Chase & Co.	48126DRL5	01/31/13	07/31/18	100.000	0.000	1.9802		0.055552	0.056102	0.056658	0.057219	0.057785	20.26	20.67
JP Morgan Chase & Co.	48126DRM3	01/31/13	01/31/19	100.000	VARIES	2.1525		0.060236	0.060684	0.061142	0.061604	0.062079	21.90	22.24
JP Morgan Chase & Co.	48126DRW1	01/31/13	01/31/19	100.000	0.000	2.1601		0.060651	0.061306	0.061969	0.062638	0.063314	22.15	22.63
JP Morgan Chase & Co.	48126DS59	04/30/13	04/30/28	100.000	VARIES	3.8927		0.106453	0.104741	0.102995	0.101215	0.099945	37.80	36.57
JP Morgan Chase & Co.	48126DV89	05/17/13	05/17/28	100.000	VARIES	3.8747		0.105233	0.102788	0.100296	0.097756	0.096685	37.23	35.49
JP Morgan Chase & Co.	48126DVG1	02/28/13	02/28/23	100.000	VARIES	3.2856		0.091015	0.089782	0.091579	0.090394	0.091720	33.06	33.23
JP Morgan Chase & Co.	48126DVH9	02/28/13	02/28/19	100.000	VARIES	2.1918		0.061003	0.060462	0.061936	0.061396	0.062554	22.28	22.58
JP Morgan Chase & Co.	48126DVW6	02/28/13	02/28/19	100.000	0.000	2.1003		0.058630	0.058279	0.059868	0.059510	0.060796	21.49	21.90
JP Morgan Chase & Co.	48126DVX4	02/28/13	08/31/18	100.000	0.000	2.0204		0.056377	0.056018	0.057522	0.057155	0.058367	20.65	21.03

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								-----	-----	-----	-----	-----	-----	
								2014 1st Period	2014 2nd Period	2014 3rd 2015 1st	2015 2nd Period	2015 3rd Period	2014	2015
JP Morgan Chase & Co.	48126DVY2	02/11/13	02/10/20	100.000	0.000	2.6402		0.074304	0.075285	0.076279	0.077286	0.078306	27.20	27.93
JP Morgan Chase & Co.	48126DZF9	03/28/13	03/29/19	100.000	VARIES	2.2418		0.062779	0.063287	0.063807	0.064332	0.064869	22.79	23.16
JP Morgan Chase & Co.	48126DZG7	03/28/13	03/29/19	100.000	0.000	2.2503		0.063217	0.063928	0.064648	0.065375	0.066111	23.02	23.54
JP Morgan Chase & Co.	48126DZP7	03/28/13	09/28/18	100.000	0.000	2.0503		0.057538	0.058127	0.058723	0.059325	0.059933	20.93	21.36
JP Morgan Chase & Co.	48126DZQ5	03/28/13	03/31/23	100.000	VARIES	3.3453		0.093311	0.093696	0.094126	0.094563	0.095039	33.74	34.05
JP Morgan Chase & Co.	48126N3B1	02/28/14	02/28/20	100.000	0.000	2.8178			0.076573	0.078939	0.078746	0.080733	23.80	29.00
JP Morgan Chase & Co.	48126N5L7	03/28/14	03/28/29	100.000	VARIES	4.4199			0.122776	0.121329	0.119850	0.118338	33.38	43.13
JP Morgan Chase & Co.	48126N5M5	03/18/14	03/18/29	100.000	VARIES	4.4586			0.123851	0.120276	0.116621	0.112885	34.68	41.88
JP Morgan Chase & Co.	48126N6E2	05/07/14	05/05/17	100.000	0.000	1.5702			0.043617	0.043956	0.044301	0.044649	10.23	15.92
JP Morgan Chase & Co.	48126N6F9	05/07/14	05/05/17	100.000	0.150	1.5618			0.043385	0.043688	0.043997	0.044308	10.17	15.82
JP Morgan Chase & Co.	48126N6J1	05/14/14	05/12/17	100.000	0.000	1.4801			0.041116	0.041417	0.041724	0.042032	9.35	15.00
JP Morgan Chase & Co.	48126N6K8	05/14/14	05/12/17	100.000	0.150	1.4777			0.041050	0.041319	0.041594	0.041870	9.33	14.95
JP Morgan Chase & Co.	48126NCU9	06/28/13	06/28/19	100.000	0.000	3.2501		0.091750	0.093241	0.094756	0.096296	0.097861	33.31	34.40
JP Morgan Chase & Co.	48126NCV7	06/28/13	06/30/20	100.000	VARIES	3.6188		0.100971	0.101422	0.101921	0.102430	0.102997	36.43	36.78
JP Morgan Chase & Co.	48126NCW5	06/28/13	06/30/23	100.000	VARIES	4.3048		0.119928	0.120278	0.120636	0.121002	0.121714	43.24	43.50
JP Morgan Chase & Co.	48126NGN1	07/02/13	07/03/19	100.000	0.000	3.2114		0.089216	0.090649	0.092104	0.093583	0.095086	32.89	33.95
JP Morgan Chase & Co.	48126NHE0	07/31/13	07/31/19	100.000	VARIES	2.9571		0.082142	0.082791	0.083450	0.084137	0.084835	29.89	30.37
JP Morgan Chase & Co.	48126NHH3	07/31/13	07/31/18	100.000	0.000	2.5902		0.071953	0.072885	0.073829	0.074785	0.075753	26.35	27.04
JP Morgan Chase & Co.	48126NHJ9	07/31/13	07/31/23	100.000	VARIES	3.9756		0.110435	0.110758	0.111087	0.111423	0.111766	39.91	40.15
JP Morgan Chase & Co.	48126NHK6	07/11/13	07/11/19	100.000	0.000	3.3903		0.094176	0.095773	0.097396	0.099047	0.100726	34.74	35.93
JP Morgan Chase & Co.	48126NJJ7	07/31/13	07/31/19	100.000	0.000	2.9705		0.082516	0.083742	0.084985	0.086248	0.087529	30.30	31.21
JP Morgan Chase & Co.	48126NLK1	08/05/13	08/03/17	100.000	0.000	2.1505		0.059737	0.060372	0.061021	0.061677	0.062340	21.81	22.28
JP Morgan Chase & Co.	48126NMG9	08/30/13	08/30/19	100.000	0.000	3.2508		0.089310	0.090265	0.092237	0.093224	0.094739	33.14	34.16
JP Morgan Chase & Co.	48126NMH7	08/30/13	08/31/23	100.000	VARIES	4.2968		0.118697	0.116953	0.119091	0.117349	0.118844	43.05	43.12
JP Morgan Chase & Co.	48126NNA1	08/30/13	08/30/19	100.000	VARIES	3.2354		0.088885	0.089128	0.090362	0.090637	0.091419	32.67	33.16
JP Morgan Chase & Co.	48126NQB6	08/29/13	08/31/20	100.000	0.000	3.7493		0.103595	0.103817	0.107516	0.107746	0.110972	38.34	39.71
JP Morgan Chase & Co.	48126NQX8	09/30/13	09/30/19	100.000	VARIES	2.9713		0.082536	0.082989	0.083449	0.083946	0.084451	29.88	30.22
JP Morgan Chase & Co.	48126NQZ3	09/30/13	09/28/18	100.000	0.000	2.5208		0.070023	0.070896	0.071790	0.072695	0.073611	25.53	26.18
JP Morgan Chase & Co.	48126NRP4	09/30/13	03/29/18	100.000	0.000	2.2910		0.063640	0.064365	0.065103	0.065848	0.066603	23.18	23.71
JP Morgan Chase & Co.	48126NSK4	09/18/13	09/18/20	100.000	0.000	3.8712		0.107535	0.109617	0.111739	0.113902	0.116106	39.52	41.07
JP Morgan Chase & Co.	48126NSW8	10/18/13	10/18/28	100.000	VARIES	4.7118		0.130885	0.127162	0.123352	0.119452	0.115460	45.90	43.13
JP Morgan Chase & Co.	48126NSZ1	10/31/13	10/31/28	100.000	VARIES	4.4384		0.123291	0.120875	0.118405	0.115881	0.113300	43.65	41.86
JP Morgan Chase & Co.	48126NT64	01/31/14	01/31/20	100.000	0.000	2.7907			0.077520	0.078602	0.079698	0.080810	25.82	28.83
JP Morgan Chase & Co.	48126NTC1	11/20/13	11/20/28	100.000	VARIES	4.6982		0.130506	0.127939	0.125312	0.122623	0.119871	46.31	44.41
JP Morgan Chase & Co.	48126NU21	01/14/14	01/12/18	100.000	0.000	2.0000			0.055557	0.056107	0.056668	0.057234	19.37	20.49
JP Morgan Chase & Co.	48126NU96	01/24/14	01/26/21	100.000	0.000	3.3004		0.091680	0.091697	0.093210	0.094749	0.096312	31.14	34.31
JP Morgan Chase & Co.	48126NWU7	10/31/13	10/31/19	100.000	0.000	2.7408		0.076135	0.077178	0.078236	0.079308	0.080395	27.72	28.49
JP Morgan Chase & Co.	48126NWV5	10/31/13	10/31/23	100.000	VARIES	3.8579		0.107167	0.107439	0.107716	0.107999	0.108287	38.66	38.86
JP Morgan Chase & Co.	48126NXS1	10/21/13	10/21/20	100.000	0.000	3.5611		0.098921	0.100682	0.102475	0.104299	0.106156	36.18	37.48
JP Morgan Chase & Co.	48126NZY6	11/29/13	11/29/19	100.000	0.000	2.8103		0.078064	0.079161	0.080273	0.081401	0.082545	28.37	29.17
JP Morgan Chase & Co.	48126NZZ3	11/29/13	11/29/19	100.000	0.000	2.8103		0.078064	0.079161	0.080273	0.081401	0.082545	28.37	29.17
JP Morgan Chase & Co.	48127A351	12/26/13	06/24/21	100.000	0.000	3.6699		0.101943	0.103793	0.105697	0.107637	0.109612	37.06	38.43
JP Morgan Chase & Co.	48127DCY2	04/30/14	04/30/20	100.000	0.000	2.8708			0.079745	0.080890	0.082051	0.083229	19.29	29.47

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								2014 1st Period	2014 2nd Period	2014 3rd 2015 1st	2015 2nd Period	2015 3rd Period	2014	2015
JP Morgan Chase & Co.	48127DFJ2	04/23/14	04/22/20	100.000	VARIES	2.8446			0.079018	0.079218	0.079422	0.079686	19.61	28.59
JP Morgan Chase & Co.	48127DKP2	06/04/14	06/05/18	100.000	0.000	1.9100		0.052473	0.052189	0.052977	0.053190	0.053698	11.03	19.40
JP Morgan Chase & Co.	48127DMP0	06/30/14	09/30/20	100.000	0.000	2.7897			0.077494	0.078034	0.079123	0.080226	14.08	28.49
JP Morgan Chase & Co.	48127DVW5	08/29/14	08/31/20	100.000	0.000	2.8192			0.076611	0.077893	0.077703	0.079664	9.73	28.61
JP Morgan Chase & Co.	48127DYS1	09/30/14	09/30/20	100.000	0.000	2.9909				0.083082	0.084325	0.085586	7.56	30.36
JP Morgan Chase & Co.	48127F731	04/30/14	04/30/24	100.000	0.000	3.8108			0.105856	0.107873	0.109929	0.112023	25.63	39.46
Justice Park Dist, IL	48214PAM7	06/07/11	12/01/14	104.211	VARIES	3.6619		0.103045	0.102389				33.89	
Justice Park Dist, IL	48214PAN5	06/07/11	12/01/15	104.066	VARIES	3.9671		0.112368	0.111842	0.111305	0.110758		40.33	36.63
Justice Park Dist, IL	48214PAP0	06/07/11	12/01/16	102.404	VARIES	4.4687		0.125964	0.125675	0.125380	0.125078	0.124769	45.28	45.06
Justice Park Dist, IL	48214PAQ8	06/07/11	12/01/17	101.380	VARIES	4.7209		0.132458	0.132307	0.132151	0.131992	0.131829	47.65	47.54
Justice Park Dist, IL	48214PAR6	06/07/11	12/01/18	100.000	VARIES	4.9723		0.138289	0.138274	0.138258	0.138243	0.138227	49.78	49.77
Justice Park Dist, IL	48214PAS4	06/07/11	12/01/19	97.305	VARIES	5.3724		0.146416	0.146619	0.146826	0.147039	0.147258	52.76	52.91
Justice Park Dist, IL	48214PAT2	06/07/11	12/01/20	94.574	VARIES	5.7224		0.152409	0.152795	0.153193	0.153603	0.154024	54.96	55.25
Justice Park Dist, IL	48214PAU9	06/07/11	12/01/21	92.300	VARIES	5.9725		0.155760	0.156264	0.156782	0.157317	0.157867	56.19	56.57
KFW	500769BR4	04/19/06	04/18/36	19.778	0.000	5.4761	102.06	0.045109	0.046344	0.047613	0.048916	0.050256	16.64	17.57
KFW	500769CH5	06/29/07	06/29/37	18.097	0.000	5.7800	81.21	0.042081	0.043297	0.044548	0.045836	0.047161	15.37	16.27
L-3 Commun Hldgs, Inc	502413AW7	07/29/05	08/01/35*	100.000	VARIES	N/A		0.235623	0.240443				36.16*	
L-3 Commun Hldgs, Inc	502424AE4	07/29/05	08/01/35*	100.000	VARIES	N/A		0.235623	0.240443				36.16*	
LaSalle CNTY SD #44, IL	504402BW7	02/01/12	12/01/14	105.130	VARIES	2.7958		0.079149	0.078411				25.99	
LaSalle CNTY SD #44, IL	504402BX5	02/01/12	12/01/15	106.275	VARIES	3.1949		0.091830	0.091078	0.090314	0.089538		32.88	29.66
LaSalle CNTY SD #141, IL	504588FA7	06/01/12	12/01/14	104.246	VARIES	1.9785		0.055919	0.055441				18.37	
LaSalle CNTY SD #141, IL	504588FB5	06/01/12	12/01/15	105.685	VARIES	2.2809		0.065477	0.064956	0.064430	0.063898		23.45	21.17
LaSalle CNTY SD #141, IL	504588FC3	06/01/12	12/01/16	106.786	VARIES	2.3843		0.069313	0.068814	0.068310	0.067800	0.067283	24.83	24.47
Lake County IL SD #187	509262CV1	04/09/03	01/01/21	35.244	0.000	5.9694	310.05	0.109853	0.113132	0.116509	0.119986		40.14	42.57
Lakewood Township, NJ	512678QT3	08/22/12	04/01/14	99.524	1.250	1.5507	4.01	0.008290					.75	
Lakewood Township, NJ	512678QU0	08/22/12	04/01/15	98.986	1.500	1.9002	5.22	0.010807	0.010910	0.011013			3.93	.99
Lakewood Township, NJ	512678QV8	08/22/12	04/01/16	98.453	2.000	2.4505	5.67	0.011775	0.011919	0.012066	0.012213	0.012363	4.29	4.40
Lakewood Township, NJ	512678QW6	08/22/12	04/01/17	98.381	2.250	2.6252	4.58	0.009514	0.009639	0.009766	0.009894	0.010024	3.47	3.56
Lakewood Township, NJ	512678QX4	08/22/12	04/01/18	98.460	2.700	3.0003	3.50	0.007297	0.007406	0.007517	0.007630	0.007745	2.67	2.75
Lee & Dekalb Counties, IL	523351BR4	09/30/11	01/01/15	100.000	0.000	3.4989		0.105096	0.106935				38.17	
Lee & Dekalb Counties, IL	523351BS2	09/30/11	01/01/16	100.000	0.000	3.9990		0.121455	0.123884	0.126361	0.128888		44.16	45.94
Lee & Dekalb Counties, IL	523351BT0	09/30/11	01/01/17	100.000	0.000	3.7493		0.113243	0.115366	0.117529	0.119732		41.15	42.71
Lee & Dekalb Counties, IL	523351BU7	09/30/11	01/01/18	100.000	0.000	3.9993		0.121466	0.123895	0.126373	0.128900		44.16	45.95
Lee & Dekalb Counties, IL	523351BV5	09/30/11	01/01/19	100.000	0.000	4.2492		0.129771	0.132528	0.135343	0.138219		47.21	49.24
Lee & Dekalb Counties, IL	523351BW3	09/30/11	01/01/20	117.427	0.000	4.4992		0.162241	0.165891	0.169623	0.173438		59.06	61.75
Legg Mason, Inc.	524901AN5	05/12/08	06/30/21	100.000	VARIES	6.9753		0.201183	0.200798	0.200399	0.199987	0.199560	72.36	72.07
Liberty Interactive Corp	530610AA2	04/09/13	03/30/43	100.000	2.984	6.0292		0.169902	0.172526	0.175228	0.178011	0.180879	62.12	64.10
Liberty Interactive Corp	530610AB0	09/09/13	09/30/43	100.000	1.000	2.5054		0.069656	0.070181	0.070712	0.071250	0.071795	25.27	25.65
Liberty Media Corp.	530715AF8	11/16/99	11/15/29	100.000	4.000	9.0689		0.598398	0.620494	0.643592	0.667738	0.692978	221.48	238.31
Liberty Media Corp.	530715AG6	11/16/99	11/15/29	100.000	4.000	9.0689		0.598398	0.620494	0.643592	0.667738	0.692978	221.48	238.31
Liberty Media Corp.	530715AK7	02/10/00	02/15/30	100.000	3.750	9.4298		0.652233	0.678074	0.705133	0.733468	0.763139	246.65	266.84

* Called in 2014; reportable OID is computed to call date.

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								2014 1st	2014 2nd	2014 3rd	2015 2nd	2015 3rd	2014	2015
								Period	Period	Period	Period	Period		
Liberty Media Corp.	530715AL5	02/10/00	02/15/30	100.000	3.750	9.4298		0.652233	0.678074	0.705133	0.733468	0.763139	246.65	266.84
Liberty Media Corp.	530715AM3	01/11/01	01/15/31	100.000	3.500	N/A		0.512079	0.529753	0.548063	0.567017	0.586621	193.50	207.12
Liberty Media Corp.	530715AN1	01/11/01	01/15/31	100.000	3.500	N/A		0.512079	0.529753	0.548063	0.567017	0.586621	193.50	207.12
Linear Technology Corp.	535678AA4	04/24/07	05/01/27*	100.000	3.000	7.0000		0.257346					30.88*	
Linear Technology Corp.	535678AC0	04/24/07	05/01/27*	100.000	3.000	7.0000		0.257346					30.88*	
Lithia Motors, Inc.	536797AA1	05/03/04	05/01/14	100.000	VARIES	8.9998		0.463748					55.65	
Lithia Motors, Inc.	536797AB9	05/03/04	05/01/14	100.000	VARIES	8.9998		0.463748					55.65	
Livingston Counties, IL	538412AT4	10/27/10	12/01/14	105.289	VARIES	2.7890		0.078468	0.077974				25.81	
Livingston Counties, IL	538412AU1	10/27/10	12/01/15	104.254	VARIES	3.2393		0.091471	0.091108	0.090739	0.090364		32.84	29.88
Lloyds TSB Bank PLC	5394E8AH2	07/28/11	07/28/16	100.000	VARIES	2.0468		0.007757	0.007836	0.007916	0.007997	0.008079	2.83	2.89
Lloyds TSB Bank PLC	5394E8AM1	04/13/12	04/13/15	98.750	VARIES	2.9305		0.018096	0.018361	0.018630			6.60	1.90
Lloyds TSB Bank PLC	5394E8AN9	04/26/12	04/26/27	100.000	VARIES	4.6791		0.123600	0.121544	0.119441	0.117288	0.116504	43.86	42.42
Lloyds TSB Bank PLC	5394E8AP4	04/27/12	04/27/20	100.000	VARIES	2.7870		0.019372	0.018518	0.018776	0.019038	0.019303	6.78	6.84
Lloyds TSB Bank PLC	5394E8AR0	04/27/12	10/27/14	98.750	VARIES	2.9127		0.024632	0.024991				7.36	
Lloyds TSB Bank PLC	5394E8AU3	06/22/12	10/22/14	98.150	VARIES	3.2939		0.034789	0.035362				10.23	
Lloyds TSB Bank PLC	5394E8AV1	06/08/12	06/08/27	95.000	8.000	8.5995	2.78	0.005344	0.005574	0.005813	0.006063	0.006324	1.98	2.15
Lloyds TSB Bank PLC	5394E8AX7	06/29/12	06/29/32	100.000	VARIES	4.7441		0.128019	0.126705	0.126020	0.125320	0.124602	45.85	45.24
Lloyds TSB Bank PLC	5394E8AY5	06/29/12	06/29/27	95.000	8.000	8.5995	2.66	0.005344	0.005574	0.005813	0.006063	0.006324	1.97	2.14
Lloyds TSB Bank PLC	5394E8BB4	07/23/12	07/23/22	100.000	VARIES	2.8121		0.007814	0.007377	0.006934	0.007032	0.007131	2.60	2.55
Lloyds TSB Bank PLC	5394E8BC2	07/20/12	07/20/17	98.250	VARIES	2.8582		0.021281	0.021585	0.021894	0.022207	0.022524	7.81	8.04
Lloyds TSB Bank PLC	5394E8BE8	07/23/12	07/23/24	96.000	4.200	4.6384	3.72	0.007354	0.007525	0.007699	0.007878	0.008060	2.73	2.86
Lloyds TSB Bank PLC	5394E8BG3	09/19/12	09/19/32	100.000	VARIES	4.3107		0.117542	0.116406	0.115245	0.114059	0.113551	41.88	41.10
Lloyds TSB Bank PLC	5394E8BK4	01/31/13	01/31/33	100.000	VARIES	3.6033		0.097392	0.094642	0.093233	0.091799	0.090338	33.94	32.87
Lloyds TSB Bank PLC	5394E8BN8	02/22/13	02/22/33	100.000	VARIES	3.6891		0.099974	0.097424	0.094828	0.092184	0.091094	34.87	33.18
Lloyds TSB Bank PLC	5394E8BR9	04/26/13	04/26/33	100.000	VARIES	3.6254		0.096239	0.091689	0.088099	0.084444	0.080723	33.30	30.58
Lloyds TSB Bank PLC	5394E8BT5	07/05/13	07/05/33	100.000	VARIES	4.1638		0.115662	0.110552	0.105336	0.101784	0.098158	38.90	36.02
Lloyds TSB Bank PLC	5394E8BV0	07/26/13	07/26/33	100.000	VARIES	4.0718		0.113106	0.109135	0.105084	0.100950	0.096731	38.76	35.79
Lloyds TSB Bank PLC	5394E8BW8	07/26/13	07/26/28	100.000	VARIES	4.0225		0.111738	0.110074	0.108378	0.106962	0.105519	39.41	38.32
Lloyds TSB Bank PLC	5394E8BY4	07/29/13	07/29/33	100.000	VARIES	4.1864		0.116292	0.112997	0.109634	0.106201	0.102695	40.26	37.80
Lloyds TSB Bank PLC	5394E8BZ1	08/28/13	08/28/33	100.000	VARIES	4.7627		0.132298	0.130168	0.127988	0.125756	0.123471	46.71	45.12
Lloyds TSB Bank PLC	5394E8CA5	09/26/13	09/26/33	100.000	VARIES	5.0069		0.139082	0.135783	0.132402	0.128935	0.125382	48.84	46.37
Lloyds TSB Bank PLC	5394E8CB3	10/17/13	10/17/33	100.000	VARIES	5.0356		0.139879	0.136634	0.133308	0.129898	0.126402	49.29	46.87
Lloyds TSB Bank PLC	5394E8CC1	10/25/13	10/25/33	100.000	VARIES	5.0339		0.139832	0.136360	0.132800	0.129151	0.125410	49.25	46.66
Lloyds TSB Bank PLC	5394E8CD9	11/27/13	11/27/28	97.000	VARIES	4.3735		0.117844	0.117991	0.118142	0.118295	0.118452	42.46	42.57
Lloyds TSB Bank PLC	5394E8CE7	11/27/13	11/27/33	100.000	VARIES	4.4796		0.124436	0.121029	0.117546	0.113985	0.110345	43.95	41.43
Lloyds TSB Bank PLC	5394E8CF4	12/27/13	12/27/28	100.000	VARIES	4.0354		0.112096	0.109532	0.106916	0.104248	0.101526	39.87	37.99
Lloyds TSB Bank PLC	5394E8CG2	01/29/14	01/29/34	100.000	VARIES	4.7509			0.131972	0.128480	0.124905	0.121245	43.28	44.51
Lloyds TSB Bank PLC	5394E8CK3	04/10/14	04/10/34	100.000	VARIES	4.6720			0.129779	0.126548	0.123241	0.119856	33.61	44.42
Lloyds TSB Bank PLC	5394E8CL1	04/25/14	04/25/34	100.000	VARIES	3.7158			0.103219	0.099976	0.096672	0.093307	25.18	34.96
Lucent Tech Cap Tr I	549462208	03/19/02	03/15/17*	100.000	7.750	7.7499		0.215278					2.58*	
Lucent Tech Cap Tr I	549462307	03/19/02	03/15/17*	100.000	7.750	7.7499		0.215278					2.58*	

* Called in 2014; reportable OID is computed to call date.

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/14	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2014 1st Period	2014 2nd Period	2014 3rd 2015 1st	2015 2nd Period	2015 3rd Period	2014	2015
MTR Gaming Group, Inc.	553769AJ9	08/05/11	08/01/19	97.000	11.500	N/A		0.330808	0.331304	0.331829	0.332387	0.332978	119.33	119.73
MTR Gaming Group, Inc.	553769AK6	08/05/11	08/01/19	97.000	11.500	N/A		0.330808	0.331304	0.331829	0.332387	0.332978	119.33	119.73
MTR Gaming Group, Inc.	553769AL4	08/05/11	08/01/19	97.000	11.500	N/A		0.330808	0.331304	0.331829	0.332387	0.332978	119.33	119.73
Macon CNTYS DIST 537, IL	555545BQ4	04/01/10	12/01/14	105.395	0.000	2.8119		0.091201	0.092484				30.33	
Macon CNTYS DIST 537, IL	555545BR2	04/01/10	12/01/15	105.886	0.000	3.0211		0.099190	0.100688	0.102209	0.103753		36.07	34.01
Macon CNTYS DIST 537, IL	555545BS0	04/01/10	12/01/16	106.138	0.000	3.2973		0.109604	0.111412	0.113248	0.115115	0.117013	39.89	41.22
Macon CNTYS DIST 537, IL	555545BT8	04/01/10	12/01/17	103.230	0.000	3.7059		0.121589	0.123842	0.126137	0.128474	0.130855	44.31	45.97
Macon CNTYS DIST 537, IL	555545BU5	04/01/10	12/01/18	105.024	0.000	3.5846		0.119132	0.121268	0.123441	0.125654	0.127906	43.40	44.97
Macon CNTYS SD #9, IL	555864AD9	05/24/13	12/01/14	102.894	0.000	1.1799		0.033933	0.034133				11.23	
Macon CNTYS SD #9, IL	555864AE7	05/24/13	12/01/15	104.772	VARIES	1.2371		0.036237	0.036461	0.035000	0.034684		13.05	11.49
Macon CNTYS SD #9, IL	555864AF4	05/24/13	12/01/16	106.008	VARIES	1.5380		0.045652	0.046003	0.044158	0.043804	0.043446	16.45	15.81
Macon CNTYS SD #9, IL	555864AG2	05/24/13	12/01/17	106.698	VARIES	1.7393		0.052017	0.052469	0.050439	0.050093	0.049743	18.76	18.07
Macon CNTYS SD #9, IL	555864AH0	05/24/13	12/01/18	106.171	VARIES	2.0893		0.062287	0.062938	0.060609	0.060299	0.059985	22.49	21.74
Macon CNTYS SD #9, IL	555864AJ6	05/24/13	12/01/19	106.514	VARIES	2.4384		0.073062	0.073953	0.071101	0.070782	0.070460	26.40	25.52
Macon CNTYS SD #9, IL	555864AK3	05/24/13	12/01/20	105.634	VARIES	2.6887		0.079997	0.081073	0.078024	0.077766	0.077504	28.93	28.03
Macoupin CNTY SD #1, IL	556003DR9	10/12/12	12/01/14	102.914	0.000	1.4173		0.041174	0.041466				13.64	
Marion County, OR	56913RAN8	03/28/02	06/01/14	42.967	0.000	7.0588	541.92	0.189396					28.41	
Marion County, OR	56913RAP3	03/28/02	06/01/15	39.329	0.000	7.2089	511.33	0.180067	0.186558	0.193282			66.39	28.99
Marion County, OR	56913RAQ1	03/28/02	06/01/16	36.142	0.000	7.3089	479.39	0.169674	0.175874	0.182302	0.188964	0.195869	62.58	67.23
Marion County, OR	56913RAR9	03/28/02	06/01/17	33.393	0.000	7.3590	447.35	0.158733	0.164573	0.170629	0.176907	0.183416	58.55	62.94
Marion County, OR	56913RAS7	03/28/02	06/01/18	31.307	0.000	7.3092	415.28	0.146985	0.152357	0.157925	0.163696	0.169679	54.21	58.24
Marion County, OR	56913RAT5	03/28/02	06/01/19	28.898	0.000	7.3592	387.15	0.137373	0.142428	0.147669	0.153103	0.158736	50.67	54.47
Marion County, OR	56913RAU2	03/28/02	06/01/20	26.649	0.000	7.4091	360.56	0.128260	0.133012	0.137939	0.143049	0.148349	47.32	50.89
Mashantucket Western	574754AL1	07/01/13	07/01/26	53.461	7.350	N/A		0.231795	0.236047	0.240560	0.245353	0.250448	85.01	88.36
Mashantucket Western	574754AM9	07/01/13	03/31/36	14.695	6.500	N/A		0.090140	0.096747	0.103975	0.111890	0.120560	34.90	40.36
Mason CNTYS SD #191, IL	574816BW3	07/02/10	12/01/18	106.295	VARIES	4.3308		0.125225	0.124778	0.124323	0.123857	0.123381	44.97	44.64
Mason CNTYS SD #191, IL	574816BX1	07/02/10	12/01/19	105.637	VARIES	4.7793		0.138041	0.137656	0.137262	0.136858	0.136444	49.60	49.32
McLean County, IL	582001FB4	06/30/14	12/01/18	99.601	VARIES	2.2167			0.061331	0.061901	0.062587	0.060741	11.12	22.37
McLean County, IL	582001FD0	06/30/14	12/01/20	99.401	VARIES	3.1536			0.087075	0.088227	0.089618	0.086761	15.80	31.97
McLean County, IL	582001FE8	06/30/14	12/01/21	112.369	VARIES	3.6289			0.113274	0.114998	0.117085	0.110893	20.55	41.65
McLean County, IL	582001FF5	06/30/14	12/01/22	111.828	VARIES	3.8796			0.120516	0.122477	0.124853	0.118384	21.87	44.40
McLean County, IL	582001FG3	06/30/14	12/01/23	110.876	VARIES	4.1299			0.127198	0.129402	0.132074	0.125337	23.09	46.94
McLean County, IL	582001FH1	06/30/14	12/01/24	109.553	VARIES	4.3801			0.133293	0.135742	0.138715	0.131715	24.20	49.28
Medicis Pharma Corp.	584690AB7	08/14/03	06/04/33	93.000	VARIES	9.1499		0.525376	0.546871	0.569348	0.592854	0.617436	194.19	210.49
Merisart Worldwide, Inc.	58985CAA8	11/12/03	05/15/14	55.131	VARIES	12.2495		0.340267					45.60	
Merrill Lynch & Co., Inc.	590188W46	03/13/02	03/13/32	100.000	VARIES	5.7132		0.303332	0.311997	0.320910	0.330077	0.339506	112.66	119.19
Merrill Lynch & Co., Inc.	590188W79	12/30/04	01/02/14	100.000	0.000	4.6291		0.189781					.19	
Merrill Lynch & Co., Inc.	59018YC66	05/02/07	05/02/17	100.000	VARIES	5.5833		0.151620	0.152076	0.152545	0.153027	0.153522	54.72	55.06
Merrill Lynch & Co., Inc.	59018YD65	05/18/07	05/18/17	100.000	VARIES	5.6522		0.154647	0.154956	0.155274	0.155602	0.155938	55.76	55.99
Merrill Lynch & Co., Inc.	59018YE49	06/06/07	06/06/17	100.000	VARIES	5.9091		0.161386	0.161747	0.162118	0.162499	0.162893	58.18	58.45
Merrill Lynch Bank USA	59020WWC1	09/30/05	03/31/14	100.000	0.000	4.4692		0.176809					15.74	
Mexican States	593048BN0	03/30/01	12/30/19	89.000	8.125	9.3823	53.32	0.020148	0.021093	0.022082	0.023118	0.024203	7.43	8.14
Miami Dade County, FL	59333MXE0	12/15/09	12/15/26	73.673	5.760	8.7675	33.10	0.027381	0.028582	0.029835	0.031143	0.032508	10.11	11.02

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								2014 1st Period	2014 2nd Period	2014 3rd 2015 1st	2015 2nd Period	2015 3rd Period	2014	2015
Microchip Technology Inc	595017AA2	12/07/07	12/15/37	100.000	VARIES	9.1009		0.385926	0.398641	0.416414	0.430342	0.447282	143.71	155.06
Microchip Technology Inc	595017AB0	12/07/07	12/15/37	100.000	VARIES	9.1009		0.385926	0.398641	0.416414	0.430342	0.447282	143.71	155.06
Milagro Oil & Gas, Inc.	59870WAA0	05/11/11	05/15/16	97.182	10.500	11.2509	12.93	0.015866	0.016758	0.017701	0.018697	0.019748	5.96	6.65
Milagro Oil & Gas, Inc.	59870WAB8	05/11/11	05/15/16	97.182	10.500	11.2509	12.93	0.015866	0.016758	0.017701	0.018697	0.019748	5.96	6.65
Molina Healthcare Inc.	60855RAD2	09/05/14	08/15/44	100.500	VARIES	7.5077				0.209592	0.215079	0.221459	24.31	78.05
Molina Healthcare Inc.	60855RAE0	09/05/14	08/15/44	100.500	VARIES	7.5077				0.209592	0.215079	0.221459	24.31	78.05
Morgan Stanley	6174464N6	03/24/08	02/24/14	100.000	0.000	4.6797		0.167016					8.85	
Morgan Stanley	6174464P1	03/20/08	03/20/23	81.700	2.935	4.6422			0.112905	0.113633	0.114378	0.115141	40.66	41.19
Morgan Stanley	6174464Q9	03/20/08	03/20/23	78.350	2.624	4.6439		0.109166	0.110009	0.110870	0.111752	0.112655	39.62	40.25
Morgan Stanley	6174466S3	06/30/08	06/30/14	100.000	0.000	6.0285		0.232160					41.56	
Morgan Stanley	617446H69	05/30/07	06/26/17	100.000	0.000	5.8001		0.234614	0.241418	0.248419	0.255623	0.263036	85.75	90.80
Morgan Stanley	617446YM5	08/30/05	09/01/14	100.000	0.000	4.8471		0.197534	0.202321				48.27	
Morgan Stanley	617446Z77	02/07/08	06/06/14	100.000	0.000	4.6169		0.167361					25.94	
Morgan Stanley	61745E2D2	01/24/11	01/24/20	100.000	VARIES	5.2661		0.146758	0.147065	0.147264	0.147469	0.147540	52.97	53.10
Morgan Stanley	61745E2E0	07/11/11	07/11/23	100.000	VARIES	5.5160		0.154142	0.154526	0.154922	0.155104	0.155292	55.69	55.87
Morgan Stanley	61745E2F7	11/28/11	11/28/26	100.000	VARIES	6.0157		0.149679	0.144990	0.140161	0.140304	0.140452	52.73	50.49
Morgan Stanley	61745E2K6	01/21/11	01/21/26	100.000	VARIES	5.7295		0.141384	0.137701	0.133913	0.130016	0.129519	49.04	46.80
Morgan Stanley	61745E2L4	07/07/11	07/07/20	100.000	VARIES	2.2423		0.011793	0.011925	0.012059	0.012194	0.012330	4.32	4.41
Morgan Stanley	61745E2M2	11/30/11	11/30/31	100.000	VARIES	6.5857		0.169815	0.168074	0.166276	0.164418	0.162500	60.71	59.41
Morgan Stanley	61745E2S9	07/13/11	07/13/31	100.000	VARIES	5.5541		0.146414	0.144309	0.142145	0.141053	0.139931	51.61	50.60
Morgan Stanley	61745E2Y6	07/15/11	07/15/17	100.000	VARIES	4.3803		0.121872	0.121969	0.122069	0.122073	0.122078	43.92	43.95
Morgan Stanley	61745E2Z3	11/30/11	11/30/31	100.000	VARIES	6.7333		0.174187	0.170699	0.167094	0.163368	0.159516	61.86	59.25
Morgan Stanley	61745E3D1	02/14/11	02/14/31	100.000	VARIES	6.0718		0.151063	0.147216	0.143252	0.139168	0.138421	52.62	50.17
Morgan Stanley	61745E3F6	11/30/11	12/01/16	100.000	VARIES	5.1660		0.011473	0.011403	0.011332	0.011259	0.011184	4.11	4.06
Morgan Stanley	61745E3J8	07/28/10	07/28/17	100.000	VARIES	2.9665		0.018309	0.018581	0.018856	0.019136	0.019420	6.72	6.92
Morgan Stanley	61745E3R0	02/11/11	02/11/20	100.000	VARIES	5.7500		0.162501	0.162783	0.162925	0.163071	0.163004	58.61	58.69
Morgan Stanley	61745E3S8	07/29/11	07/29/31	100.000	VARIES	5.6230		0.146823	0.144313	0.141732	0.140695	0.139630	51.63	50.52
Morgan Stanley	61745E3T6	12/27/11	12/27/26	100.000	VARIES	6.9291		0.180028	0.176641	0.173137	0.169512	0.165761	64.17	61.65
Morgan Stanley	61745E3W9	08/17/10	08/17/20	100.000	VARIES	2.7071		0.019673	0.019940	0.020209	0.020483	0.020760	7.20	7.40
Morgan Stanley	61745E3Y5	07/29/11	07/29/26	100.000	VARIES	5.4529		0.134371	0.130702	0.126933	0.125930	0.124899	46.58	45.21
Morgan Stanley	61745E4E8	07/29/11	07/29/26	100.000	VARIES	5.4932		0.140056	0.137159	0.134182	0.133915	0.133642	49.01	48.18
Morgan Stanley	61745E4K4	02/18/11	02/18/20	100.000	VARIES	2.8598		0.014952	0.015166	0.015383	0.015603	0.015826	5.48	5.64
Morgan Stanley	61745E4L2	07/29/11	07/29/26	100.000	VARIES	5.5117		0.136281	0.132361	0.128333	0.127686	0.127022	47.15	45.88
Morgan Stanley	61745E4M0	12/23/11	12/23/18	100.000	VARIES	4.9659		0.027269	0.027041	0.026808	0.026569	0.026324	9.77	9.60
Morgan Stanley	61745E4T5	01/13/12	01/13/32	100.000	VARIES	6.1786		0.161485	0.157892	0.154188	0.150370	0.146434	56.26	53.52
Morgan Stanley	61745E4U2	08/26/09	08/26/16	100.000	VARIES	5.1504		0.149624	0.149235	0.148836	0.147816	0.146769	53.70	53.14
Morgan Stanley	61745E5C1	08/27/10	08/27/15	100.000	VARIES	1.8388		0.007148	0.007214	0.007280	0.007347		2.60	1.73
Morgan Stanley	61745E5R8	03/15/11	03/15/21	100.000	VARIES	5.2217		0.145836	0.146029	0.146351	0.146681	0.146913	52.59	52.81
Morgan Stanley	61745E5S6	08/22/11	08/22/31	100.000	VARIES	5.6565		0.141162	0.138110	0.134971	0.134953	0.134934	49.47	48.58
Morgan Stanley	61745E5W7	08/31/10	08/31/20	100.000	VARIES	2.8095		0.011678	0.011649	0.012008	0.011979	0.012280	4.30	4.41
Morgan Stanley	61745E5X5	03/22/11	03/22/31	100.000	VARIES	5.8739		0.160456	0.159866	0.159258	0.158632	0.158666	57.54	57.16
Morgan Stanley	61745E5Z0	01/31/12	01/31/32	100.000	VARIES	5.6271		0.145767	0.142052	0.138233	0.134307	0.134324	50.67	48.47
Morgan Stanley	61745E6D8	03/23/11	03/23/26	100.000	VARIES	5.5646		0.152811	0.152431	0.152251	0.152066	0.151876	54.89	54.74

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/14	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2014 1st	2014 2nd	2014 3rd	2015 2nd	2015 3rd	2014	2015
								Period	Period	Period	Period	Period		
Morgan Stanley	61745E6E6	08/24/11	08/24/23	100.000	VARIES	4.5799		0.126113	0.126788	0.127478	0.127815	0.128161	45.70	46.04
Morgan Stanley	61745E6M8	02/15/12	02/15/19	100.000	VARIES	5.4091		0.149869	0.150397	0.150789	0.151191	0.151413	54.17	54.44
Morgan Stanley	61745E6R7	03/25/11	03/25/31	100.000	VARIES	5.9463		0.146172	0.144576	0.142934	0.141242	0.141437	52.02	51.01
Morgan Stanley	61745E6V8	04/15/10	04/15/25	100.000	VARIES	5.5533		0.151995	0.151953	0.151908	0.151863	0.151859	54.70	54.68
Morgan Stanley	61745E6Y2	08/12/11	08/12/23	100.000	VARIES	5.0167		0.138678	0.139253	0.139842	0.140060	0.140284	50.19	50.44
Morgan Stanley	61745E7E5	08/31/11	08/31/26	100.000	VARIES	5.5215		0.139392	0.132749	0.130383	0.126899	0.126883	48.55	46.52
Morgan Stanley	61745E7K1	03/31/11	04/01/21	100.000	VARIES	5.3224		0.150434	0.150490	0.150619	0.150751	0.150787	54.18	54.26
Morgan Stanley	61745ED65	04/08/11	04/08/26	100.000	VARIES	5.9065		0.161489	0.160925	0.161031	0.161141	0.161253	58.00	58.01
Morgan Stanley	61745EE49	04/15/11	04/15/26	100.000	VARIES	5.7612		0.151670	0.151146	0.151178	0.151211	0.151245	54.47	54.44
Morgan Stanley	61745EE98	09/22/10	09/22/19	100.000	VARIES	2.8227		0.018391	0.018651	0.018914	0.019181	0.019452	6.72	6.91
Morgan Stanley	61745EF22	04/15/11	04/15/26	100.000	VARIES	5.8397		0.165825	0.166612	0.167421	0.168254	0.169112	59.96	60.55
Morgan Stanley	61745EF30	08/30/11	08/30/15	100.000	VARIES	3.2415		0.010715	0.010829	0.011065	0.011183		3.98	2.69
Morgan Stanley	61745EF63	05/18/10	05/18/25	100.000	VARIES	6.0398		0.164426	0.164293	0.164155	0.164013	0.163919	59.16	59.06
Morgan Stanley	61745EF89	04/15/11	04/15/21	100.000	VARIES	2.2565		0.006613	0.006688	0.006763	0.006839	0.006917	2.41	2.46
Morgan Stanley	61745EF97	08/31/11	08/31/31	100.000	VARIES	5.6734		0.142577	0.136522	0.134886	0.132649	0.134068	49.98	48.72
Morgan Stanley	61745EG62	04/25/11	04/25/23	100.000	VARIES	5.6779		0.153692	0.153242	0.154524	0.154129	0.154495	56.07	56.33
Morgan Stanley	61745EG70	08/31/11	08/31/15	100.000	VARIES	3.2288		0.010449	0.010444	0.010789	0.010784		3.85	2.61
Morgan Stanley	61745EH46	04/26/11	04/26/26	100.000	VARIES	5.7524		0.137254	0.132166	0.132246	0.130862	0.130181	48.83	47.88
Morgan Stanley	61745EH87	05/20/10	05/20/30*	100.000	VARIES	5.8155		0.129545					18.01*	
Morgan Stanley	61745EJ28	04/29/11	04/29/26	100.000	VARIES	5.7371		0.149922	0.147953	0.145927	0.143842	0.143133	53.37	51.99
Morgan Stanley	61745EJ36	09/16/11	09/16/15	100.000	VARIES	3.0131		0.017318	0.017578	0.017843	0.018112		6.34	4.60
Morgan Stanley	61745EJ77	09/30/10	09/30/17	100.000	VARIES	2.7147		0.014333	0.014527	0.014725	0.014924	0.015127	5.23	5.37
Morgan Stanley	61745EJ85	04/28/11	04/28/17	100.000	VARIES	1.7167		0.011610	0.011709	0.011810	0.011911	0.012013	4.21	4.28
Morgan Stanley	61745EJ93	09/09/11	09/09/26	100.000	VARIES	5.8527		0.148487	0.146556	0.144567	0.142521	0.140415	52.67	51.21
Morgan Stanley	61745EL33	09/30/10	09/30/19	100.000	VARIES	2.8240		0.026624	0.027000	0.027381	0.027768	0.028160	9.72	10.00
Morgan Stanley	61745EL41	04/29/11	04/29/18	100.000	VARIES	1.6125		0.010067	0.010148	0.010230	0.010312	0.010395	3.65	3.71
Morgan Stanley	61745EL58	09/16/11	09/16/31	100.000	VARIES	5.8547		0.148544	0.144761	0.140867	0.136859	0.132734	51.99	49.14
Morgan Stanley	61745EL90	10/15/10	10/15/19	100.000	VARIES	2.5025		0.017072	0.017286	0.017502	0.017721	0.017943	6.22	6.37
Morgan Stanley	61745EM24	04/29/11	04/29/16	100.000	VARIES	1.5929		0.008541	0.008609	0.008678	0.008747	0.008816	3.10	3.15
Morgan Stanley	61745EM32	09/22/11	09/22/26	100.000	VARIES	5.5347		0.139434	0.135605	0.131671	0.131638	0.131604	48.74	47.39
Morgan Stanley	61745EM73	10/29/10	10/29/30*	100.000	VARIES	5.2869		0.138796	0.137325				41.10*	
Morgan Stanley	61745EM81	05/17/11	05/17/23	100.000	VARIES	5.1511		0.143657	0.143779	0.143955	0.144136	0.144240	51.75	51.87
Morgan Stanley	61745EM99	09/30/11	09/30/17	100.000	VARIES	3.3263		0.011005	0.011188	0.011374	0.011564	0.011756	4.03	4.16
Morgan Stanley	61745EN64	05/19/11	05/19/26	100.000	VARIES	5.5223		0.145590	0.141731	0.143168	0.139913	0.140493	52.33	51.54
Morgan Stanley	61745EN72	09/30/11	09/30/31	100.000	VARIES	6.1251		0.156340	0.152621	0.148788	0.144838	0.140766	54.93	52.12
Morgan Stanley	61745EP47	05/12/11	05/12/21	100.000	VARIES	1.9922		0.012724	0.012851	0.012979	0.013108	0.013239	4.62	4.71
Morgan Stanley	61745EP96	10/15/10	10/15/15	100.000	VARIES	1.8991		0.016317	0.016472	0.016628	0.016786		5.93	4.75
Morgan Stanley	61745EQ38	09/30/11	09/30/15	100.000	VARIES	3.1371		0.019912	0.020224	0.020541	0.020864		7.28	5.58
Morgan Stanley	61745ER52	10/15/10	10/15/19	100.000	VARIES	2.6938		0.021404	0.021693	0.021985	0.022281	0.022581	7.80	8.01
Morgan Stanley	61745ER60	05/31/11	05/31/31	100.000	VARIES	5.6682		0.146507	0.144820	0.143086	0.141302	0.140516	52.33	51.11
Morgan Stanley	61745ES28	06/24/10	06/24/20	100.000	VARIES	5.8922		0.170139	0.170160	0.170182	0.169944	0.169698	61.25	61.22

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/14	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2014 1st	2014 2nd	2014 3rd	2015 2nd	2015 3rd	2014	2015
								Period	Period	Period	Period	Period		
Morgan Stanley	61745ES51	10/27/11	10/27/14	100.000	VARIES	3.3202		0.008608	0.008751				2.57	
Morgan Stanley	61745ES93	10/27/10	10/27/17	100.000	VARIES	2.4455		0.016571	0.016774	0.016979	0.017187	0.017397	6.03	6.18
Morgan Stanley	61745ET27	05/31/11	05/31/26	100.000	VARIES	5.5394		0.150110	0.150137	0.150055	0.149971	0.149884	54.04	54.00
Morgan Stanley	61745ET68	06/22/10	06/22/15	100.000	VARIES	2.6966		0.009563	0.009692	0.009823			3.47	1.68
Morgan Stanley	61745EU58	11/16/10	11/16/15	100.000	VARIES	1.5999		0.008490	0.008558	0.008626	0.008696		3.07	2.73
Morgan Stanley	61745EU66	06/10/11	06/10/26	100.000	VARIES	5.3578		0.148826	0.149164	0.149056	0.148946	0.148832	53.64	53.64
Morgan Stanley	61745EUH2	02/23/07	02/23/37	100.000	VARIES	5.5058		0.131617	0.131721	0.131827	0.131985	0.132146	47.43	47.53
Morgan Stanley	61745EV32	11/23/10	05/23/16	100.000	VARIES	1.4641		0.010170	0.010245	0.010320	0.010395	0.010471	3.68	3.73
Morgan Stanley	61745EV40	06/14/11	06/14/21	100.000	VARIES	2.3141		0.013297	0.013451	0.013607	0.013764	0.013923	4.82	4.93
Morgan Stanley	61745EV65	01/20/09	01/20/24	100.000	VARIES	5.9021		0.143010	0.144399	0.145828	0.147301	0.148405	52.19	53.18
Morgan Stanley	61745EW23	06/23/11	06/23/26	100.000	VARIES	5.4880		0.134279	0.130342	0.129204	0.128036	0.126835	47.59	46.28
Morgan Stanley	61745EW31	10/27/11	10/27/31	100.000	VARIES	6.4618		0.177467	0.176918	0.176352	0.176027	0.175692	63.72	63.39
Morgan Stanley	61745EW49	01/30/09	01/30/24	100.000	VARIES	6.4553		0.158047	0.159406	0.160808	0.162256	0.163539	57.56	58.56
Morgan Stanley	61745EW72	11/23/10	11/23/19	100.000	VARIES	2.3593		0.017012	0.017213	0.017416	0.017622	0.017829	6.18	6.32
Morgan Stanley	61745EW98	11/17/11	11/17/17	100.000	VARIES	3.9291		0.010692	0.010902	0.011116	0.011334	0.011557	3.91	4.06
Morgan Stanley	61745EX63	06/30/11	06/30/31	100.000	VARIES	5.7758		0.147896	0.146103	0.144258	0.142360	0.141464	52.92	51.59
Morgan Stanley	61745EX71	11/17/11	11/17/15	100.000	VARIES	3.5087		0.013182	0.013414	0.013649	0.013888		4.81	4.36
Morgan Stanley	61745EY21	07/15/10	07/15/20	100.000	VARIES	3.4515		0.020261	0.020611	0.020967	0.021329	0.021697	7.47	7.73
Morgan Stanley	61745EY39	12/15/10	12/15/19	100.000	VARIES	5.6449		0.161422	0.161569	0.161720	0.161596	0.161469	58.14	58.19
Morgan Stanley	61745EY47	06/30/11	06/30/26	100.000	VARIES	5.5719		0.139314	0.136869	0.136781	0.136691	0.136598	49.71	49.22
Morgan Stanley	61745EY96	12/15/10	12/15/15	100.000	VARIES	1.7536		0.012119	0.012225	0.012333	0.012441		4.39	4.26
Morgan Stanley	61745EZ46	05/01/09	05/01/14	100.000	VARIES	5.4528		0.152308					18.28	
Morgan Stanley	61745EZ79	12/15/10	12/15/19	100.000	VARIES	2.6578		0.029302	0.029691	0.030086	0.030485	0.030890	10.63	10.92
Morgan Stanley	61745EZ87	07/07/11	07/07/26	100.000	VARIES	5.7788		0.145536	0.144080	0.142583	0.141042	0.139457	51.62	50.51
Morgan Stanley	61745EZ95	11/29/11	11/29/19	100.000	VARIES	5.8963		0.164455	0.164676	0.164903	0.164950	0.164999	59.26	59.38
Morgan Stanley	61746BDF0	02/25/13	02/25/15*	100.000	0.000	N/A		0.041587					2.25*	
Morgan Stanley	61746BDP8	02/04/14	02/04/19	100.000	0.000	2.5695			0.071375	0.072292	0.073221	0.074162	23.47	26.47
Morgan Stanley	617475546	10/31/07	11/07/14	100.000	4.849	4.8489		0.134694	0.134694				41.22	
Morgan Stanley	61747W463	02/29/08	02/20/15	100.000	0.000	5.4016		0.196529	0.205182	0.207288			74.74	10.36
Morgan Stanley	61747YBT1	05/29/07	09/01/14	100.000	0.000	5.6123		0.220423	0.226608				54.01	
Morgan Stanley	61747YDB8	05/27/11	05/29/15	100.000	0.000	3.0456		0.091256	0.092646	0.094057			33.19	13.92
Morgan Stanley	617480173	04/30/08	11/05/14	100.000	5.627	5.6269		0.156306	0.156306				47.52	
Morgan Stanley	617480199	04/30/08	01/30/15	100.000	0.000	6.0537		0.230010	0.236972	0.244145			86.19	7.08
Morgan Stanley	617480330	05/30/08	02/28/14	100.000	0.000	5.5930		0.206437					11.97	
Morgan Stanley	6174822B9	09/28/12	03/28/16	100.000	0.000	2.4304		0.069164	0.070004	0.070855	0.071716	0.072587	25.21	25.82
Morgan Stanley	6174822C7	09/28/12	09/28/27	100.000	VARIES	4.7924		0.132482	0.132149	0.131809	0.132110	0.132419	47.57	47.56
Morgan Stanley	6174822D5	09/28/12	09/28/32	100.000	VARIES	5.0081		0.137875	0.137230	0.136569	0.136512	0.136454	49.40	49.14
Morgan Stanley	6174822E3	09/28/12	09/28/32	100.000	VARIES	5.0051		0.136770	0.135595	0.134392	0.134071	0.133741	48.80	48.26
Morgan Stanley	6174822F0	09/28/12	09/28/32	100.000	VARIES	4.9982		0.134757	0.132639	0.130467	0.129441	0.128390	47.73	46.59
Morgan Stanley	6174822J2	09/28/12	09/28/32	100.000	VARIES	5.0415		0.137902	0.136791	0.135652	0.135486	0.135316	49.24	48.77
Morgan Stanley	6174822R4	10/31/12	10/31/19	100.000	0.000	3.3498		0.096196	0.097807	0.099445	0.101111	0.102805	35.12	36.31

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Daily OID Per \$1,000 of Maturity Value for Each Accrual Period														OID per \$1,000 of Maturity Value for Calendar Year	
Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/14	-----					-----		
								2014 1st Period	2014 2nd Period	2014 3rd 2015 1st	2015 2nd Period	2015 3rd Period	2014	2015	
Morgan Stanley	6174822S2	10/31/12	10/31/17	100.000	0.000	2.8337		0.080963	0.082110	0.083274	0.084454	0.085650	29.49	30.34	
Morgan Stanley	6174822X1	10/31/12	10/29/32	100.000	VARIES	4.6665		0.125826	0.123854	0.121835	0.121028	0.120202	44.69	43.61	
Morgan Stanley	6174822Y9	10/31/12	10/29/32	100.000	VARIES	4.6741		0.127918	0.126921	0.125901	0.125737	0.125570	45.75	45.27	
Morgan Stanley	6174823M4	11/30/12	11/29/19	100.000	0.000	3.2126		0.092124	0.093603	0.095107	0.096635	0.098187	33.53	34.61	
Morgan Stanley	6174823N2	11/30/12	11/30/17	100.000	0.000	2.8394		0.081130	0.082282	0.083450	0.084634	0.085836	29.49	30.33	
Morgan Stanley	6174824H4	04/30/13	04/28/23	100.000	VARIES	3.0092		0.081942	0.080249	0.080278	0.080307	0.080376	29.09	28.91	
Morgan Stanley	6174824W1	05/30/13	05/30/28	100.000	VARIES	3.5683		0.097917	0.096690	0.095442	0.094171	0.094264	34.95	34.09	
Morgan Stanley	6174824Z4	07/03/13	06/29/20	100.000	0.000	3.7328		0.105584	0.107555	0.109562	0.111607	0.113690	38.37	39.82	
Morgan Stanley	617482AN4	07/28/08	07/28/14	100.000	0.000	6.2015		0.233783	0.241032				49.70		
Morgan Stanley	617482AR5	08/29/08	04/04/14	100.000	0.000	5.7350		0.212538					19.77		
Morgan Stanley	617482D76	11/28/11	11/28/17	100.000	0.000	6.9072		0.219777	0.227367	0.235220	0.243343	0.251747	81.00	86.69	
Morgan Stanley	617482D92	11/17/11	11/17/26	100.000	VARIES	6.4999		0.176740	0.176821	0.176904	0.176991	0.177080	63.65	63.71	
Morgan Stanley	617482E59	12/28/11	12/28/16	100.000	0.000	5.6804		0.176496	0.181509	0.186664	0.191966	0.197418	64.47	68.19	
Morgan Stanley	617482F41	01/30/12	01/30/18	100.000	0.000	4.7546		0.141717	0.145087	0.148536	0.152067	0.155682	52.65	55.19	
Morgan Stanley	617482F66	01/31/12	01/29/27	100.000	VARIES	5.2919		0.143405	0.142319	0.141205	0.140061	0.139567	51.10	50.38	
Morgan Stanley	617482F90	02/28/12	02/28/19	100.000	0.000	5.2371		0.156337	0.157816	0.164632	0.166189	0.172415	58.36	61.33	
Morgan Stanley	617482G73	03/30/12	03/29/18	100.000	0.000	4.9522		0.148016	0.151681	0.155437	0.159285	0.163230	54.63	57.37	
Morgan Stanley	617482G81	03/30/12	09/30/15	100.000	0.000	3.8221		0.112373	0.114521	0.116710	0.118940		41.24	31.80	
Morgan Stanley	617482GV0	09/30/09	09/30/14	100.000	4.132	4.1319		0.114778	0.114778				30.88		
Morgan Stanley	617482H23	03/16/12	03/16/27	100.000	VARIES	6.4023		0.174821	0.173748	0.172580	0.171374	0.170130	62.51	61.65	
Morgan Stanley	617482H31	03/08/12	09/08/15	100.000	0.000	3.4574		0.101106	0.102854	0.104632	0.106441		37.11	26.17	
Morgan Stanley	617482H56	03/30/12	03/30/27	100.000	VARIES	6.3037		0.168825	0.166905	0.165882	0.164827	0.163738	60.16	59.33	
Morgan Stanley	617482H64	04/02/12	04/02/27	100.000	VARIES	6.2400		0.167985	0.166089	0.164134	0.163479	0.162804	59.79	58.85	
Morgan Stanley	617482J47	04/30/12	10/30/15	100.000	0.000	3.9956		0.117775	0.120128	0.122528	0.124976		43.11	37.08	
Morgan Stanley	617482J62	04/30/12	04/28/17	100.000	0.000	4.8877		0.145931	0.149497	0.153150	0.156893	0.160727	53.63	56.29	
Morgan Stanley	617482J96	04/30/12	04/28/17	100.000	0.000	4.8877		0.145931	0.149497	0.153150	0.156893	0.160727	53.63	56.29	
Morgan Stanley	617482K45	04/25/12	04/26/27	100.000	VARIES	6.3672		0.170716	0.168538	0.167614	0.166661	0.165678	60.86	60.04	
Morgan Stanley	617482K60	11/28/11	11/28/16	100.000	0.000	6.6454		0.210380	0.217370	0.224593	0.232055	0.239766	77.46	82.70	
Morgan Stanley	617482K78	11/28/11	11/27/15	100.000	0.000	6.2684		0.196968	0.203142	0.209509	0.216075		72.45	69.48	
Morgan Stanley	617482KD5	11/29/10	05/22/15	100.000	2.000	3.0665		0.087994	0.088491	0.088996			31.81	12.55	
Morgan Stanley	617482KF0	01/25/10	01/25/16	100.000	0.000	4.0787		0.130496	0.133157	0.135873	0.138644	0.141471	48.30	50.29	
Morgan Stanley	617482KY9	03/08/10	03/13/15	100.000	0.000	4.0832		0.130735	0.133404	0.136128			48.13	9.80	
Morgan Stanley	617482L28	12/28/11	12/28/15	100.000	0.000	5.3442		0.164968	0.169376	0.173902	0.178549		60.21	62.92	
Morgan Stanley	617482L69	01/30/12	01/30/17	100.000	0.000	4.4801		0.133002	0.135981	0.139027	0.142142	0.145326	49.33	51.56	
Morgan Stanley	617482L85	01/31/12	01/31/17	100.000	0.000	4.4376		0.131657	0.134579	0.137565	0.140617	0.143737	48.81	51.00	
Morgan Stanley	617482L93	01/31/12	01/31/18	100.000	0.000	4.6980		0.139917	0.143203	0.146567	0.150010	0.153534	51.97	54.44	
Morgan Stanley	617482LA0	03/15/10	03/15/16	100.000	0.000	4.5963		0.149687	0.153127	0.156646	0.160246	0.163929	55.24	57.81	
Morgan Stanley	617482M27	02/28/12	02/28/18	100.000	0.000	5.1562		0.153740	0.155132	0.161769	0.163234	0.169282	57.36	60.24	
Morgan Stanley	617482M68	03/30/12	03/29/18	100.000	0.000	4.9684		0.148536	0.152226	0.156007	0.159883	0.163855	54.82	57.58	
Morgan Stanley	617482M84	03/30/12	03/27/17	100.000	0.000	4.7958		0.142978	0.146407	0.149918	0.153513	0.157194	52.74	55.30	
Morgan Stanley	617482MD3	06/29/10	06/29/15	100.000	0.000	4.7613		0.155939	0.159651	0.163452			56.82	29.09	
Morgan Stanley	617482N26	04/30/12	04/30/18	100.000	0.000	5.1859		0.155554	0.159588	0.163726	0.167971	0.172327	57.22	60.23	
Morgan Stanley	617482N83	07/05/12	07/03/19	100.000	0.000	5.1922		0.151773	0.155713	0.159755	0.163903	0.168158	56.77	59.75	

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 1/1/14	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2014 1st	2014 2nd	2014 3rd	2015 2nd	2015 3rd	2014	2015
								Period	Period	Period	Period	Period		
Morgan Stanley	617482NM2	09/30/10	09/30/16	100.000	0.000	3.8819		0.121016	0.123365	0.125759	0.128200	0.130688	44.42	46.16
Morgan Stanley	617482NP5	09/28/10	09/28/15	100.000	0.000	3.4261		0.105382	0.107187	0.109024	0.110891		38.60	29.45
Morgan Stanley	617482NS9	09/30/10	09/30/15	100.000	0.000	3.4418		0.105914	0.107737	0.109591	0.111477		38.79	29.82
Morgan Stanley	617482NW0	10/12/10	10/09/15	100.000	0.000	3.2213		0.098459	0.100045	0.101656	0.103294		35.99	28.56
Morgan Stanley	617482P32	09/04/12	08/30/16	100.000	0.000	3.5949		0.102297	0.103566	0.106007	0.107323	0.109252	38.03	39.34
Morgan Stanley	617482P73	10/03/12	10/03/18	100.000	0.000	3.2792		0.094101	0.095644	0.097212	0.098806	0.100426	34.43	35.57
Morgan Stanley	617482PC2	10/28/10	05/29/14	100.000	0.000	2.5250		0.075790					11.22	
Morgan Stanley	617482PD0	10/29/10	05/29/15	100.000	0.000	3.1816		0.097414	0.098964	0.100538			35.45	14.88
Morgan Stanley	617482PU2	12/22/10	12/22/25	100.000	VARIES	6.2468		0.165454	0.164568	0.163654	0.163284	0.162902	59.39	58.84
Morgan Stanley	617482Q23	10/31/12	10/31/19	100.000	0.000	3.3724		0.096867	0.098500	0.100161	0.101850	0.103567	35.37	36.57
Morgan Stanley	617482Q72	05/30/12	11/30/17	100.000	0.000	5.8534		0.175374	0.179521	0.185790	0.190183	0.195749	65.10	68.94
Morgan Stanley	617482Q80	05/30/12	05/29/15	100.000	0.000	4.6387		0.138013	0.141214	0.144489			50.47	21.38
Morgan Stanley	617482QH0	01/28/11	01/27/17	100.000	0.000	4.1753		0.128589	0.131274	0.134014	0.136812	0.139668	47.61	49.62
Morgan Stanley	617482QS6	01/28/11	01/28/14	100.000	0.000	2.2103		0.064866					1.75	
Morgan Stanley	617482QY3	02/08/11	12/22/20	100.000	VARIES	N/A		0.149230	0.148914	0.148748	0.148579	0.148551	53.60	53.49
Morgan Stanley	617482R55	05/31/12	05/28/32	100.000	VARIES	6.7095		0.178673	0.175174	0.171557	0.167819	0.165396	63.46	60.88
Morgan Stanley	617482R63	06/04/12	06/04/27	100.000	VARIES	6.4699		0.179527	0.179458	0.179437	0.179415	0.179393	64.61	64.59
Morgan Stanley	617482R71	06/15/12	06/15/27	100.000	VARIES	6.6026		0.182276	0.181874	0.181459	0.181031	0.181444	65.53	65.25
Morgan Stanley	617482R97	06/29/12	06/29/17	100.000	0.000	4.7647		0.142041	0.145425	0.148890	0.152437	0.156068	51.76	54.25
Morgan Stanley	617482RB2	02/25/11	02/27/17	100.000	0.000	4.3449		0.134417	0.137338	0.140321	0.143370	0.146484	49.65	51.83
Morgan Stanley	617482RH9	02/28/11	02/27/26	100.000	VARIES	5.9550		0.161028	0.160212	0.159373	0.158868	0.158349	57.62	57.16
Morgan Stanley	617482RL0	03/30/11	09/29/17	100.000	0.000	4.3132		0.133287	0.136161	0.139098	0.142097	0.145162	49.04	51.17
Morgan Stanley	617482S21	06/29/12	06/30/15	100.000	0.000	3.9664		0.116877	0.119195	0.121558			42.50	21.76
Morgan Stanley	617482S70	06/29/12	06/29/32	100.000	VARIES	6.4088		0.168951	0.165730	0.163849	0.161908	0.159905	60.23	58.63
Morgan Stanley	617482S88	06/29/12	06/29/27	100.000	VARIES	6.1368		0.168872	0.168306	0.168599	0.168900	0.169211	60.69	60.75
Morgan Stanley	617482SH8	11/23/11	11/21/14	100.000	0.000	5.5804		0.173000	0.177827				56.23	
Morgan Stanley	617482SK1	03/14/12	03/14/14	100.000	0.000	2.7464		0.079477					5.80	
Morgan Stanley	617482SL9	04/25/12	04/24/15	100.000	0.000	3.7456		0.109991	0.112051	0.114149			40.25	12.90
Morgan Stanley	617482SN5	05/30/12	05/30/14	100.000	0.000	3.9398		0.116038					17.29	
Morgan Stanley	617482SP0	06/11/12	06/11/15	100.000	0.000	4.5401		0.134899	0.137961	0.141093			49.24	22.57
Morgan Stanley	617482SS4	03/04/13	03/04/15	100.000	0.000	1.4836		0.041517	0.041825	0.042135			15.07	2.65
Morgan Stanley	617482T53	07/05/12	07/06/15	100.000	0.000	4.0042		0.115741	0.118058	0.120422	0.122833		42.90	22.71
Morgan Stanley	617482T95	07/31/12	07/31/18	100.000	0.000	4.8288		0.140690	0.144087	0.147566	0.151129	0.154778	52.30	54.85
Morgan Stanley	617482TA2	04/28/11	07/28/17	100.000	0.000	4.1507		0.126472	0.129097	0.131776	0.134511	0.137302	46.81	48.78
Morgan Stanley	617482TN4	04/29/11	04/29/31*	100.000	VARIES	5.9675		0.158762	0.157495	0.156792			52.10*	
Morgan Stanley	617482TP9	05/13/11	05/13/14	100.000	0.000	2.4618		0.072700					9.60	
Morgan Stanley	617482TQ7	05/27/11	05/30/17	100.000	0.000	3.9013		0.119401	0.121730	0.124104	0.126525	0.128993	43.55	45.26
Morgan Stanley	617482TV6	05/11/11	11/12/14	100.000	0.000	2.7937		0.083185	0.084347				26.08	
Morgan Stanley	617482U36	07/31/12	07/29/16	100.000	0.000	4.2660		0.123595	0.126232	0.128924	0.131674	0.134483	45.78	47.75
Morgan Stanley	617482U44	07/31/12	07/30/27	100.000	VARIES	5.9206		0.160371	0.162755	0.159823	0.162769	0.160416	58.88	58.96
Morgan Stanley	617482U51	07/31/12	07/30/32	100.000	VARIES	6.0840		0.162507	0.163698	0.159505	0.161759	0.158727	59.07	58.51

* Called in 2014; 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 Stated Interest Rate	Yield	TOTAL OID to 1/1/14	-----					-----	
								2014 1st Period	2014 2nd Period	2014 3rd 2015 1st	2015 2nd Period	2015 3rd Period	2014	2015
Morgan Stanley	617482UH5	05/31/11	05/29/26	100.000	VARIES	5.3835		0.147053	0.147301	0.147040	0.146771	0.146495	52.98	52.87
Morgan Stanley	617482UP7	06/29/11	06/29/17	100.000	0.000	3.6574		0.111231	0.113265	0.115336	0.117445	0.119593	40.42	41.91
Morgan Stanley	617482UY8	06/15/11	06/13/31	100.000	VARIES	5.5344		0.144811	0.143737	0.142633	0.141498	0.140881	51.90	51.11
Morgan Stanley	617482V50	07/31/12	07/30/32	100.000	VARIES	6.0491		0.157282	0.157807	0.153124	0.153452	0.148710	56.86	55.27
Morgan Stanley	617482V68	08/17/12	08/17/27	100.000	VARIES	5.8776		0.163120	0.163044	0.162965	0.163659	0.164373	58.69	58.98
Morgan Stanley	617482V76	08/31/12	08/31/32	100.000	VARIES	5.8050		0.157988	0.154194	0.155476	0.152651	0.154028	56.66	56.05
Morgan Stanley	617482V84	08/31/12	08/31/32	100.000	VARIES	5.7934		0.154648	0.149358	0.148938	0.145158	0.145347	54.77	53.23
Morgan Stanley	617482VB7	06/30/11	06/30/31	100.000	VARIES	5.5330		0.145708	0.143975	0.143308	0.142623	0.141919	52.14	51.47
Morgan Stanley	617482VG6	06/14/11	09/14/17	100.000	0.000	3.8913		0.117889	0.120183	0.122521	0.124905	0.127335	43.35	45.05
Morgan Stanley	617482VQ4	08/31/11	08/31/17	100.000	0.000	4.9901		0.152129	0.153383	0.159815	0.161132	0.166967	56.70	59.45
Morgan Stanley	617482VU5	08/29/11	08/29/17	100.000	0.000	5.0291		0.151759	0.156429	0.159487	0.164395	0.166697	57.21	60.01
Morgan Stanley	617482VX9	09/29/11	09/29/17	100.000	0.000	6.0377		0.188905	0.194608	0.200483	0.206535	0.212770	70.10	74.39
Morgan Stanley	617482VZ4	10/28/11	10/28/16	100.000	0.000	5.1995		0.160047	0.164208	0.168477	0.172857	0.177351	58.90	62.00
Morgan Stanley	617482W75	08/31/12	08/31/18	100.000	0.000	4.3348		0.124994	0.125621	0.130471	0.131125	0.135440	46.41	48.35
Morgan Stanley	617482W91	08/31/12	08/31/16	100.000	0.000	3.6382		0.104194	0.104359	0.108019	0.108191	0.111369	38.53	39.87
Morgan Stanley	617482WA8	10/28/11	10/28/16	100.000	0.000	5.1995		0.160047	0.164208	0.168477	0.172857	0.177351	58.90	62.00
Morgan Stanley	617482WC4	07/28/11	07/28/17	100.000	0.000	4.3106		0.130401	0.133212	0.136083	0.139016	0.142012	48.32	50.42
Morgan Stanley	617482WK6	07/28/11	07/28/17	100.000	0.000	4.3106		0.130401	0.133212	0.136083	0.139016	0.142012	48.32	50.42
Morgan Stanley	617482X25	08/31/12	08/31/27	100.000	VARIES	5.6218		0.154441	0.151484	0.153536	0.151235	0.153107	55.72	55.56
Morgan Stanley	617482X41	08/31/12	08/31/32	100.000	VARIES	5.8551		0.159894	0.156337	0.157935	0.155267	0.156877	57.47	57.03
Morgan Stanley	617482X90	09/28/12	09/28/18	100.000	0.000	3.2592		0.093508	0.095032	0.096581	0.098154	0.099754	34.22	35.35
Morgan Stanley	617482XG4	08/30/11	08/29/31	100.000	VARIES	6.1188		0.160607	0.159706	0.157005	0.157113	0.154636	58.01	57.03
Morgan Stanley	617482XL3	08/26/11	08/25/17	100.000	0.000	4.9767		0.152505	0.156300	0.160190	0.164176	0.168261	56.55	59.40
Morgan Stanley	617482XT6	08/31/11	08/31/17	100.000	1.000	5.0228		0.150346	0.150926	0.156587	0.157220	0.162250	55.75	57.97
Morgan Stanley	617482XW9	09/29/11	09/29/17	100.000	0.000	6.0328		0.188732	0.194424	0.200289	0.206331	0.212554	70.03	74.32
Morgan Stanley	617482Y99	11/30/12	11/30/27	100.000	VARIES	4.1468		0.114256	0.113774	0.113282	0.113526	0.113775	41.02	40.84
Morgan Stanley	617482YD0	09/16/11	09/14/18	100.000	0.000	5.1470		0.158225	0.162297	0.166474	0.170758	0.175153	58.58	61.63
Morgan Stanley	617482YR9	10/14/11	10/14/26	100.000	VARIES	5.6319		0.152926	0.152637	0.152340	0.152556	0.152778	54.96	54.92
Morgan Stanley	617482YU2	10/28/11	10/28/16	100.000	0.000	5.1961		0.159932	0.164087	0.168350	0.172724	0.177211	58.85	61.95
Morgan Stanley	617482YW8	10/20/11	10/20/26	100.000	VARIES	5.7716		0.154818	0.154276	0.153718	0.153145	0.152554	55.56	55.15
Morgan Stanley	617482Z23	11/30/12	11/30/32	100.000	VARIES	4.3509		0.117492	0.115753	0.113976	0.113231	0.112469	41.88	40.85
Morgan Stanley	617482Z31	11/30/12	11/30/32	100.000	VARIES	4.3570		0.119255	0.118339	0.117403	0.117241	0.117076	42.71	42.23
Morgan Stanley	617483144	06/30/09	06/26/14	100.000	0.000	5.3758		0.189481					33.16	
Morgan Stanley	617483235	04/30/09	04/21/14	100.000	0.000	5.6383		0.200874					22.10	
Morgan Stanley	617483383	05/29/09	05/20/14	100.000	0.000	5.2382		0.183396					25.49	
Morgan Stanley	617483599	03/31/09	03/20/14	100.000	0.000	6.3536		0.232142					18.11	
Morgan Stanley	617484282	08/31/09	02/25/15	100.000	0.000	4.7184		0.154399	0.160661	0.161770			58.44	8.90
Morgan Stanley	617484381	03/09/10	01/07/16	100.000	0.000	4.4482		0.143051	0.146233	0.149485	0.152810	0.156209	53.19	55.58
Morgan Stanley	617484530	11/30/09	05/28/15	100.000	0.000	3.9207		0.127184	0.129677	0.132219			46.40	19.44
Morgan Stanley	617484621	11/06/09	11/06/14	100.000	0.000	4.0719		0.132900	0.135606				41.02	
Morgan Stanley	617484779	09/30/09	03/27/15	100.000	0.000	4.2843		0.140952	0.143971	0.147055			51.86	12.65
Morgan Stanley	61755S172	06/04/12	05/30/17	100.000	0.000	5.5376		0.166858	0.171478	0.176226	0.181106	0.186120	61.19	64.63
Morgan Stanley	61755S354	07/03/12	02/27/17	100.000	0.000	4.7356		0.138827	0.142114	0.145479	0.148924	0.152450	51.39	53.86

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/14	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2014 1st	2014 2nd	2014 3rd	2015 2nd	2015 3rd	2014	2015
								Period	Period	Period	Period	Period		
Morgan Stanley	61755S412	08/02/12	07/30/18	100.000	0.000	4.5511		0.132207	0.135215	0.138292	0.141439	0.144657	49.05	51.31
Morgan Stanley	61755S537	08/08/12	08/10/15	100.000	0.000	3.4078		0.097934	0.099603	0.101300	0.103026		36.03	22.50
Morgan Stanley	61755S552	08/17/12	10/17/17	100.000	0.000	4.2529		0.124088	0.126726	0.129421	0.132173	0.134984	45.54	47.50
Morgan Stanley	61758S260	09/04/14	02/28/22	100.000	0.000	3.2753				0.090480	0.090430	0.092921	10.77	33.32
Morgan Stanley	61758S559	09/02/14	07/03/23	100.000	0.000	3.4567				0.096020	0.097136	0.098815	11.43	35.27
Morgan Stanley	61758S625	10/03/14	03/31/22	100.000	0.000	3.6906				0.102517	0.104388	0.106314	9.02	37.59
Morgan Stanley	61759G273	02/01/11	02/02/15	100.000	0.000	3.1466		0.094512	0.095999	0.097509			34.74	3.02
Morgan Stanley	61759G588	07/23/10	07/22/16	100.000	0.000	4.6755		0.149173	0.152661	0.156229	0.159882	0.163619	55.45	58.07
Morgan Stanley	61759G612	08/30/10	08/25/16	100.000	0.000	4.0488		0.126770	0.129336	0.131954	0.134626	0.137351	46.75	48.66
Morgan Stanley	61759G653	07/30/10	03/30/17	100.000	0.000	5.0431		0.164033	0.168169	0.172409	0.176757	0.181214	60.56	63.65
Morgan Stanley	61759G844	06/29/10	06/24/16	100.000	0.000	5.4889		0.184149	0.189203	0.194396	0.199731	0.205212	67.28	71.02
Morgan Stanley	61760E119	07/12/11	07/10/14	100.000	0.000	2.5371		0.074111	0.075052				14.18	
Morgan Stanley	61760E226	08/31/11	08/31/17	100.000	0.000	5.0772		0.155048	0.156392	0.163020	0.164433	0.170460	57.82	60.68
Morgan Stanley	61760E309	02/25/11	02/22/18	100.000	0.000	4.9086		0.153863	0.157639	0.161508	0.165472	0.169533	57.06	59.89
Morgan Stanley	61760E341	06/29/11	06/24/26	100.000	1.000	5.3273		0.164768	0.168417	0.172163	0.176009	0.179957	60.02	62.73
Morgan Stanley	61760E366	06/30/11	06/30/17	100.000	0.000	3.7941		0.115777	0.117973	0.120211	0.122492	0.124815	42.08	43.69
Morgan Stanley	61760E481	07/29/11	07/29/16	100.000	0.000	3.9112		0.117396	0.119692	0.122033	0.124419	0.126853	43.38	45.09
Morgan Stanley	61760E499	07/29/11	07/31/17	100.000	0.000	4.2685		0.129054	0.131808	0.134621	0.137495	0.140429	47.80	49.86
Morgan Stanley	61760E630	05/27/11	05/24/17	100.000	0.000	3.9896		0.122289	0.124728	0.127216	0.129754	0.132343	44.65	46.44
Morgan Stanley	61760P650	09/29/11	12/22/17	100.000	0.000	6.0586		0.192282	0.198107	0.204108	0.210291	0.216661	70.38	74.70
Morgan Stanley	61760P692	09/30/11	09/29/17	100.000	1.000	6.0171		0.184662	0.189382	0.194244	0.199253	0.204412	68.21	71.76
Morgan Stanley	61760P825	09/30/11	09/29/17	100.000	1.000	6.0418		0.185509	0.190274	0.195182	0.200240	0.205449	68.53	72.12
Morgan Stanley	61760QAB0	02/29/12	02/29/32	100.000	VARIES	5.1013		0.130301	0.124514	0.122761	0.116908	0.117926	45.57	43.14
Morgan Stanley	61760QAC8	02/29/12	02/29/32	100.000	VARIES	5.1024		0.136838	0.133188	0.134645	0.131693	0.132355	49.00	48.32
Morgan Stanley	61760QAE4	02/28/12	02/28/17	100.000	VARIES	3.1265		0.015527	0.015512	0.016016	0.016001	0.016430	5.72	5.89
Morgan Stanley	61760QAG9	03/15/12	03/15/32	100.000	VARIES	5.5709		0.144179	0.140458	0.136633	0.132701	0.132058	50.43	48.00
Morgan Stanley	61760QAK0	03/30/12	03/30/32	100.000	VARIES	5.8740		0.152770	0.149099	0.145320	0.141429	0.137425	53.66	50.90
Morgan Stanley	61760QAM6	03/16/12	03/16/17	100.000	VARIES	3.6245		0.028867	0.028047	0.028556	0.029073	0.029600	10.21	10.48
Morgan Stanley	61760QAN4	03/30/12	03/30/32	100.000	VARIES	6.0912		0.161591	0.158899	0.157127	0.155301	0.153420	57.28	55.90
Morgan Stanley	61760QAP9	03/30/12	03/30/27	100.000	VARIES	5.8450		0.149439	0.144876	0.143233	0.141542	0.139801	52.41	50.95
Morgan Stanley	61760QAR5	03/30/12	03/30/17	100.000	VARIES	3.2447		0.018482	0.018782	0.019087	0.019397	0.019711	6.76	6.98
Morgan Stanley	61760QAU8	03/30/12	03/30/17	100.000	VARIES	3.2451		0.018493	0.018793	0.019078	0.019408	0.019723	6.77	6.99
Morgan Stanley	61760QAW4	04/30/12	04/30/32	100.000	VARIES	5.9580		0.155165	0.151512	0.147751	0.143877	0.139888	54.75	52.01
Morgan Stanley	61760QAX2	04/16/12	04/16/16	100.000	VARIES	2.9299		0.018448	0.018718	0.018992	0.019270	0.019553	6.73	6.93
Morgan Stanley	61760QAY0	04/16/12	04/16/19	100.000	VARIES	3.3327		0.013496	0.013721	0.013949	0.014182	0.014418	4.93	5.10
Morgan Stanley	61760QBA1	04/30/12	04/30/17	100.000	VARIES	3.6147		0.028620	0.027810	0.028312	0.028824	0.029345	10.14	10.35
Morgan Stanley	61760QBB9	04/30/12	04/30/32	100.000	VARIES	6.3756		0.168295	0.164083	0.159735	0.155250	0.153213	59.31	56.30
Morgan Stanley	61760QBC7	04/30/12	04/30/17	100.000	VARIES	3.3427		0.020846	0.021195	0.021549	0.021909	0.022275	7.61	7.87
Morgan Stanley	61760QBE3	05/21/12	05/21/21	100.000	VARIES	3.6558		0.015186	0.014138	0.014397	0.014660	0.014928	5.25	5.25
Morgan Stanley	61760QBG8	05/16/12	05/16/22	100.000	VARIES	3.9370		0.023779	0.022698	0.021597	0.020473	0.020876	8.27	7.54
Morgan Stanley	61760QBH6	05/31/12	05/31/27	100.000	VARIES	6.1477		0.160597	0.156995	0.153282	0.149456	0.147715	56.94	54.32
Morgan Stanley	61760QBJ2	05/31/12	05/31/27	100.000	VARIES	6.1477		0.160597	0.156995	0.153282	0.149456	0.147715	56.94	54.32
Morgan Stanley	61760QBK9	05/30/12	05/30/17	100.000	VARIES	3.9102		0.035982	0.034877	0.035559	0.036254	0.036963	12.74	12.97

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								2014 1st	2014 2nd	2014 3rd	2015 2nd	2015 3rd	2014	2015
								Period	Period	Period	Period	Period	-----	-----
Morgan Stanley	61760QBM5	06/15/12	06/15/19	100.000	VARIES	4.3021		0.019878	0.018732	0.019134	0.019546	0.019967	6.94	6.98
Morgan Stanley	61760QBN3	06/15/12	06/15/15	100.000	VARIES	3.3237		0.021778	0.022140	0.022508			7.92	3.69
Morgan Stanley	61760QBP8	06/20/12	06/20/17	100.000	VARIES	4.3857		0.009744	0.009407	0.009613	0.009824	0.010039	3.45	3.50
Morgan Stanley	61760QBR4	08/02/12	08/02/19	100.000	VARIES	3.6421		0.014363	0.014625	0.014891	0.015162	0.015439	5.30	5.49
Morgan Stanley	61760QBS2	07/20/12	07/20/17	100.000	VARIES	3.6336		0.015241	0.015518	0.015799	0.016087	0.016379	5.63	5.83
Morgan Stanley	61760QBU7	08/14/12	08/14/17	100.000	VARIES	3.5375		0.012979	0.013208	0.013442	0.013680	0.013922	4.78	4.95
Morgan Stanley	61760QBV5	08/31/12	09/01/19	100.000	VARIES	3.6020		0.015380	0.014691	0.013990	0.014242	0.014499	5.25	5.14
Morgan Stanley	61760QBW3	08/28/12	02/29/16	100.000	VARIES	2.4781		0.027414	0.027302	0.028098	0.027982	0.028640	10.07	10.30
Morgan Stanley	61760QBY9	10/15/12	10/15/24	100.000	VARIES	4.4801		0.122536	0.123081	0.123639	0.124209	0.124374	44.29	44.67
Morgan Stanley	61760QBZ6	10/10/12	10/10/24	100.000	VARIES	4.6394		0.128404	0.128160	0.127912	0.128223	0.128543	46.14	46.16
Morgan Stanley	61760QCB8	11/28/12	11/28/27	100.000	VARIES	4.4678		0.127225	0.128836	0.130483	0.131995	0.133540	46.20	47.35
Morgan Stanley	61760QCD4	12/28/12	12/28/22	100.000	VARIES	2.1576		0.008007	0.008094	0.008181	0.008269	0.008359	2.90	2.96
Morgan Stanley	61760QCG7	01/31/13	01/31/23	100.000	VARIES	2.1325		0.009709	0.008780	0.008874	0.008969	0.009064	3.20	3.24
Morgan Stanley	61760QCJ1	02/15/13	02/15/18	100.000	VARIES	1.6302		0.009153	0.008855	0.008927	0.009000	0.009070	3.21	3.25
Morgan Stanley	61760QCK8	02/28/13	03/01/23	100.000	VARIES	1.9098		0.009543	0.008727	0.008811	0.008895	0.008980	3.20	3.21
Morgan Stanley	61760QCQ5	06/28/13	06/28/28	100.000	VARIES	3.9695		0.107493	0.104664	0.101780	0.098838	0.098231	38.17	36.10
Morgan Stanley	61760QCR3	06/07/13	06/07/20	100.000	VARIES	1.7753		0.011971	0.011714	0.011454	0.011192	0.011292	4.25	4.07
Morgan Stanley	61760QCS1	06/07/13	06/07/28	100.000	VARIES	4.0271		0.109084	0.106247	0.103352	0.100399	0.099727	38.62	36.59
Morgan Stanley	61760QCT9	06/28/13	06/28/28	100.000	VARIES	4.5851		0.123598	0.119745	0.115803	0.111772	0.110969	43.78	40.95
Morgan Stanley	61760QCV4	06/28/13	06/28/28	100.000	VARIES	4.3010		0.116069	0.112591	0.111565	0.110516	0.109445	41.15	39.97
Morgan Stanley	61760QCW2	06/28/13	06/28/28	100.000	VARIES	4.2810		0.115518	0.112045	0.111026	0.109986	0.108923	40.95	39.78
Morgan Stanley	61760QCY8	07/31/13	07/31/28	100.000	VARIES	4.5083		0.125232	0.121794	0.118278	0.117001	0.115696	43.41	41.96
Morgan Stanley	61760QCZ5	07/31/13	07/31/33	100.000	VARIES	4.4981		0.124948	0.121511	0.117996	0.115860	0.113676	43.31	41.44
Morgan Stanley	61760QDB7	08/19/13	08/19/33	100.000	VARIES	4.7352		0.131534	0.128713	0.125825	0.122868	0.119842	46.09	43.97
Morgan Stanley	61760QDD3	08/19/13	08/19/33	100.000	VARIES	4.5465		0.126293	0.122850	0.119328	0.115726	0.112042	43.93	41.35
Morgan Stanley	61760QDE1	08/28/13	08/28/33	100.000	VARIES	4.4981		0.124949	0.121511	0.117997	0.114403	0.110729	43.51	40.94
Morgan Stanley	61760QDH4	09/06/13	09/06/21	100.000	VARIES	2.3953		0.010981	0.010143	0.009295	0.009407	0.009519	3.61	3.39
Morgan Stanley	61760QDL5	09/26/13	09/26/33	100.000	VARIES	4.6879		0.130220	0.126761	0.123221	0.119599	0.115891	45.59	43.01
Morgan Stanley	61760QDR2	11/27/13	11/27/33	100.000	VARIES	4.4301		0.123061	0.120146	0.117167	0.114122	0.111010	43.58	41.42
Morgan Stanley	61760QEC4	03/31/14	03/31/34	100.000	VARIES	4.3148				0.117643	0.115381	0.113070	32.28	41.53
Morgan Stanley	61760QEZ3	09/17/14	09/17/34	100.000	VARIES	2.6674				0.014763	0.014155	0.013538	1.54	5.08
Morgan Stanley	61760QFH2	10/30/14	10/30/24	100.000	VARIES	2.1051				0.058477	0.057662	0.056839	3.57	20.81
Morgan Stanley	61760S126	02/05/14	07/31/19	100.000	0.000	2.4498			0.068053	0.068868	0.069711	0.070565	22.38	25.20
Morgan Stanley	61760S134	02/05/14	01/29/21	100.000	0.000	3.2801			0.091114	0.092559	0.094077	0.095620	29.92	34.06
Morgan Stanley	61760S282	03/04/14	02/26/21	100.000	0.000	3.1843			0.088454	0.089800	0.091230	0.092682	26.44	32.95
Morgan Stanley	61760S522	04/03/14	03/31/21	100.000	0.000	3.3224			0.092291	0.093798	0.095356	0.096941	24.87	34.33
Morgan Stanley	61760S613	03/18/14	09/20/21	100.000	0.000	3.4353		0.095427	0.095446	0.097085	0.098753	0.100449	27.18	35.59
Morgan Stanley	61760S621	03/18/14	07/18/22	100.000	0.000	3.7451			0.104032	0.105331	0.107303	0.109312	29.65	38.92
Morgan Stanley	61760S738	05/05/14	10/29/21	100.000	0.000	3.5626			0.098962	0.100666	0.102459	0.104285	23.46	36.79
Morgan Stanley	61760T132	10/31/11	10/31/17	100.000	1.000	5.8164		0.177824	0.182188	0.186678	0.191300	0.196055	65.34	68.61
Morgan Stanley	61760T173	11/28/11	11/24/17	100.000	0.000	6.9071		0.219612	0.227196	0.235043	0.243160	0.251558	81.00	86.69
Morgan Stanley	61760T199	11/18/11	11/21/17	100.000	1.000	6.1790		0.190343	0.195365	0.200543	0.205880	0.211383	69.84	73.59
Morgan Stanley	61760T439	02/21/12	02/21/18	100.000	0.000	4.6585		0.138658	0.141887	0.145192	0.148574	0.152035	51.35	53.77

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								2014 1st Period	2014 2nd Period	2014 3rd Period	2015 2nd Period	2015 3rd Period	2014	2015
Morgan Stanley	61760T488	03/02/12	02/27/18	100.000	0.000	5.0972		0.152589	0.156477	0.160465	0.164555	0.168749	56.61	59.53
Morgan Stanley	61760T512	04/03/12	03/30/16	100.000	0.000	4.2972		0.127183	0.129916	0.132707	0.135559	0.138471	46.78	48.81
Morgan Stanley	61760T660	05/02/12	04/27/17	100.000	0.000	4.7658		0.141984	0.145367	0.148831	0.152378	0.156009	52.16	54.68
Morgan Stanley	61761H764	12/04/12	12/05/16	100.000	0.000	2.5669		0.073152	0.074091	0.075041	0.076005	0.076980	26.55	27.24
Morgan Stanley	61761H806	12/04/12	07/03/18	100.000	0.000	2.8586		0.080728	0.081881	0.083052	0.084239	0.085443	29.68	30.54
Morgan Stanley	61761H822	01/03/13	02/27/17	100.000	0.000	2.2436		0.063235	0.063945	0.064662	0.065387	0.066121	23.07	23.59
Morgan Stanley	61761JAG4	12/27/12	12/27/19	100.000	0.000	3.0561		0.087507	0.088844	0.090202	0.091580	0.092980	31.75	32.73
Morgan Stanley	61761JAL3	12/27/12	12/27/32	100.000	VARIES	4.4695		0.120348	0.118380	0.116369	0.115538	0.114688	42.96	41.74
Morgan Stanley	61761JAM1	12/27/12	12/27/32	100.000	VARIES	4.4777		0.123160	0.122528	0.121882	0.122014	0.122149	44.22	43.90
Morgan Stanley	61761JAY5	01/31/13	07/31/20	100.000	0.000	3.2934		0.092990	0.094521	0.096078	0.097660	0.099268	34.22	35.35
Morgan Stanley	61761JBB4	01/31/13	01/31/33	100.000	VARIES	4.4962		0.123195	0.121455	0.119676	0.117857	0.117122	43.51	42.37
Morgan Stanley	61761JBC2	01/31/13	01/31/33	100.000	VARIES	4.5027		0.124361	0.123632	0.122885	0.122122	0.122223	44.42	44.00
Morgan Stanley	61761JBJ7	01/14/13	01/14/28	100.000	VARIES	4.1941		0.114754	0.112969	0.111146	0.110312	0.109461	40.39	39.58
Morgan Stanley	61761JBK4	01/30/13	01/28/33	100.000	VARIES	4.6735		0.127553	0.125208	0.122808	0.120352	0.119394	44.77	43.25
Morgan Stanley	61761JBZ1	02/28/13	02/28/33	100.000	VARIES	4.3576		0.119605	0.116877	0.118008	0.115272	0.116564	42.96	42.39
Morgan Stanley	61761JCA5	02/28/13	02/28/33	100.000	VARIES	4.3507		0.118257	0.114389	0.114269	0.110381	0.110788	41.96	40.56
Morgan Stanley	61761JCB3	02/28/13	02/28/33	100.000	VARIES	4.3518		0.118600	0.115041	0.115261	0.111686	0.112237	42.22	41.04
Morgan Stanley	61761JCC1	02/28/13	08/28/20	100.000	0.000	2.9762		0.083903	0.085152	0.086419	0.087705	0.089010	30.74	31.66
Morgan Stanley	61761JCN7	02/21/13	02/18/33	100.000	VARIES	4.4837		0.122976	0.121341	0.119669	0.117959	0.117220	43.54	42.45
Morgan Stanley	61761JDB2	02/20/13	02/18/33	100.000	VARIES	4.5200		0.123618	0.121613	0.119563	0.117466	0.116754	43.60	42.29
Morgan Stanley	61761JEU9	04/30/13	04/29/33	100.000	VARIES	3.9393		0.107902	0.106338	0.104744	0.103118	0.102472	38.37	37.27
Morgan Stanley	61761JGF0	05/08/13	05/06/33	100.000	VARIES	3.9967		0.109880	0.108704	0.107504	0.106281	0.105668	39.21	38.38
Morgan Stanley	61761JGH6	05/30/13	05/31/33	100.000	VARIES	4.3438		0.117901	0.115806	0.114953	0.112811	0.112210	42.56	41.48
Morgan Stanley	61761JGS2	05/24/13	05/24/33	100.000	VARIES	4.1821		0.114470	0.112735	0.110964	0.109155	0.108552	40.77	39.53
Morgan Stanley	61761JHD4	06/28/13	06/28/33	100.000	VARIES	5.2916		0.145025	0.143008	0.140938	0.138813	0.137899	51.83	50.35
Morgan Stanley	61761JHJ1	06/28/13	06/28/21	100.000	0.000	4.0231		0.114002	0.116296	0.118635	0.121021	0.123456	41.47	43.15
Morgan Stanley	61761JJB6	06/18/13	06/18/32	100.000	VARIES	4.7372		0.130318	0.129016	0.127682	0.126318	0.125695	46.65	45.69
Morgan Stanley	61761JJF7	06/25/13	06/25/21	100.000	0.000	N/A		0.111425	0.113617	0.115852	0.118131	0.120454	40.53	42.14
Morgan Stanley	61761JJP5	07/31/13	07/29/33	100.000	VARIES	4.8132		0.133703	0.132049	0.130346	0.128602	0.126816	47.33	46.07
Morgan Stanley	61761JJW0	07/31/13	01/29/21	100.000	0.000	3.5967		0.099910	0.101697	0.103526	0.105388	0.107283	36.84	38.18
Morgan Stanley	61761JJY6	07/15/13	07/15/33	99.000	VARIES	4.8838		0.134306	0.133094	0.131853	0.130582	0.129279	47.72	46.81
Morgan Stanley	61761JKJ7	08/30/13	02/26/21	100.000	0.000	3.7093		0.103038	0.104906	0.106852	0.108834	0.110852	37.91	39.32
Morgan Stanley	61761JKL2	08/30/13	08/30/33	100.000	VARIES	5.0532		0.138824	0.136386	0.135403	0.132897	0.131086	49.80	48.43
Morgan Stanley	61761JKY4	09/30/13	09/30/33	100.000	VARIES	4.8148		0.133745	0.132123	0.130461	0.128760	0.127018	47.56	46.35
Morgan Stanley	61761JLF4	09/30/13	09/30/20	100.000	0.000	3.4026		0.094518	0.096126	0.097761	0.099425	0.101116	34.61	35.80
Morgan Stanley	61761JLU1	09/30/13	09/30/33	100.000	VARIES	4.8741		0.135394	0.134205	0.132986	0.131738	0.130460	48.31	47.42
Morgan Stanley	61761JLY3	10/31/13	10/31/33	100.000	VARIES	4.7081		0.130783	0.129084	0.127345	0.125566	0.123744	46.57	45.30
Morgan Stanley	61761JMC0	10/31/13	10/29/21	100.000	0.000	3.4604		0.096123	0.097777	0.099469	0.101190	0.102940	35.11	36.33
Morgan Stanley	61761JMW6	11/29/13	03/29/22	100.000	0.000	3.7205		0.103349	0.104631	0.106577	0.108560	0.110579	37.73	39.09
Morgan Stanley	61761JMZ9	12/26/13	06/27/22	100.000	0.000	3.9456		0.109614	0.111777	0.113982	0.116231	0.118524	39.87	41.46
Morgan Stanley	61761JNF2	12/26/13	12/27/33	100.000	VARIES	4.7411		0.130244	0.128075	0.127278	0.125055	0.123492	47.13	46.03
Morgan Stanley	61761JQC6	04/30/14	10/30/20	100.000	0.000	3.2667			0.090742	0.092224	0.093730	0.095261	21.96	33.66
Morgan Stanley	61761JQT9	05/30/14	11/30/20	100.000	0.000	3.1488		0.086507	0.086042	0.087877	0.088873	0.090171	18.64	32.31

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/14	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2014 1st	2014 2nd	2014 3rd	2015 2nd	2015 3rd	2014	2015
								Period	Period	Period	Period	Period		
Morgan Stanley	61761JRH4	06/30/14	06/30/21	100.000	0.000	3.0261			0.084058	0.085330	0.086621	0.087932	15.22	30.95
Morgan Stanley	61761JUW7	11/25/14	11/25/20	100.000	0.000	3.1262				0.086840	0.088197	0.089576	3.13	31.61
Morgan Stanley	61761M201	01/04/13	01/02/18	100.000	0.000	2.5385		0.071400	0.072307	0.073224	0.074154	0.075095	26.19	26.86
Morgan Stanley	61761S125	06/04/14	11/29/19	100.000	0.000	2.7571			0.076587	0.077614	0.078683	0.079768	15.89	28.20
Morgan Stanley	61761S331	07/03/14	12/31/21	100.000	0.000	3.3219			0.092275	0.093791	0.095349	0.096932	16.52	34.05
Morgan Stanley	61761S562	07/03/14	07/03/19	100.000	0.000	2.3357				0.064882	0.065640	0.066406	11.55	23.77
Morgan Stanley	61761S661	08/05/14	04/30/20	100.000	0.000	2.9148			0.080968	0.081532	0.082720	0.083926	11.94	29.71
Morgan Stanley	61761S679	08/05/14	01/31/22	100.000	0.000	3.4469				0.093667	0.096816	0.096879	13.96	35.25
Morgan Stanley	61762E190	05/03/13	08/03/18	100.000	0.000	2.0678		0.057738	0.058335	0.058938	0.059548	0.060164	21.07	21.51
Morgan Stanley	61762E299	06/05/13	05/29/20	100.000	0.000	N/A		0.087292	0.088643	0.090015	0.091409	0.092824	31.76	32.75
Morgan Stanley	61762GAG9	11/05/13	04/29/19	100.000	0.000	2.4701		0.068616	0.069435	0.070292	0.071161	0.072040	24.95	25.57
Morgan Stanley	61762GAM6	11/27/13	05/27/21	100.000	0.000	3.3897		0.094160	0.095756	0.097379	0.099030	0.100708	34.29	35.47
Morgan Stanley	61762GAN4	12/04/13	12/07/20	100.000	0.000	3.3435		0.092902	0.094455	0.096034	0.097639	0.099272	33.80	34.94
Morgan Stanley	61762GAS3	01/03/14	12/31/20	100.000	0.000	3.4767		0.096578	0.098229	0.099936	0.101674	0.103441	34.88	36.29
Morgan Stanley	61762GAT1	12/26/13	06/28/19	100.000	0.000	2.5339		0.070397	0.071289	0.072192	0.073107	0.074033	25.51	26.16
Morgan Stanley	61762GBE3	03/11/14	03/04/24	100.000	VARIES	3.8517			0.106993	0.107913	0.108889	0.109420	31.14	39.20
Morgan Stanley	61762GBF0	03/31/14	03/29/29	100.000	VARIES	4.2965			0.119349	0.120580	0.121845	0.123138	32.46	43.87
Morgan Stanley	61762P146	08/05/13	06/29/18	100.000	0.000	2.9164		0.081957	0.083152	0.084365	0.085595	0.086843	29.72	30.60
Morgan Stanley	61762P286	08/05/13	08/05/20	100.000	0.000	3.6083		0.100231	0.102039	0.103880	0.105754	0.107662	36.94	38.29
Morgan Stanley	61762P443	09/05/13	08/31/18	100.000	0.000	3.0417		0.084027	0.083879	0.086566	0.086450	0.088729	30.96	31.84
Morgan Stanley	61762P476	08/09/13	08/09/23	100.000	0.000	4.3446		0.120685	0.123306	0.125985	0.128722	0.131518	44.67	46.63
Morgan Stanley	61762P807	10/03/13	09/28/18	100.000	0.000	2.7818		0.077273	0.078318	0.079407	0.080511	0.081631	28.20	28.99
Morgan Stanley	61762W265	11/05/13	04/30/19	100.000	0.000	2.9687		0.082466	0.083656	0.084898	0.086158	0.087437	30.05	30.95
Morgan Stanley	61762W505	12/04/13	08/30/19	100.000	0.000	2.9200		0.080222	0.080334	0.081955	0.082697	0.083905	29.52	30.29
Morgan Stanley	61762W539	11/20/13	11/20/20	100.000	0.000	3.3853		0.094038	0.095630	0.097249	0.098895	0.100569	34.27	35.44
Morgan Stanley	61762W604	12/04/13	12/04/20	100.000	0.000	3.3450		0.092917	0.094471	0.096051	0.097658	0.099291	33.81	34.96
Morgan Stanley	61762W703	01/03/14	12/31/19	100.000	0.000	3.0245		0.084016	0.085266	0.086555	0.087864	0.089193	30.31	31.40
Morgan Stanley	61764C275	11/05/14	04/29/22	100.000	0.000	3.5062				0.097396	0.099046	0.100783	5.45	35.57
Morris CNTY Improv Auth	618027AS5	02/18/10	08/15/14	100.000	0.000	2.8538		0.087520	0.088768				19.83	
Morris CNTY Improv Auth	618027AT3	02/18/10	08/15/15	100.000	0.000	3.0318		0.093547	0.094965	0.096405	0.097866		34.32	21.86
Morris CNTY Improv Auth	618027AU0	02/18/10	08/15/16	100.000	0.000	3.4140		0.106733	0.108555	0.110408	0.112293	0.114210	39.25	40.60
Morris CNTY Improv Auth	618027AV8	02/18/10	08/15/17	100.000	0.000	3.6588		0.115350	0.117461	0.119610	0.121798	0.124026	42.49	44.05
Morris CNTY Improv Auth	618027AW6	02/18/10	08/15/18	100.000	0.000	3.8475		0.122089	0.124437	0.126831	0.129271	0.131758	45.02	46.77
Morris CNTY Improv Auth	618027AX4	02/18/10	08/15/19	100.000	0.000	3.8535		0.122304	0.124661	0.127063	0.129511	0.132006	45.10	46.86
Morris CNTY Improv Auth	618027AY2	02/18/10	08/15/20	100.000	0.000	3.8574		0.122444	0.124805	0.127212	0.129666	0.132167	45.15	46.91
Morris CNTY Improv Auth	618027AZ9	02/18/10	08/15/21	100.000	0.000	3.8593		0.122514	0.124878	0.127288	0.129744	0.132248	45.18	46.94
Morris CNTY Improv Auth	618027BA3	02/18/10	08/15/22	100.000	0.000	3.8595		0.122520	0.124884	0.127294	0.129750	0.132254	45.18	46.94
Morris CNTY Improv Auth	618027BB1	02/18/10	08/15/23	100.000	0.000	3.8580		0.122466	0.124829	0.127237	0.129691	0.132193	45.16	46.92
Morris CNTY Improv Auth	618027BC9	02/18/10	08/15/24	100.000	0.000	3.8550		0.122359	0.124718	0.127122	0.129572	0.132069	45.12	46.88
Morris CNTY Improv Auth	618027BD7	02/18/10	08/15/25	100.000	0.000	3.8507		0.122202	0.124555	0.126953	0.129398	0.131889	45.06	46.81
Multnomah County, OR	625506HJ2	12/08/99	06/01/14	33.298	0.000	7.7399	635.97	0.206988					31.05	
Multnomah County, OR	625506HK9	12/08/99	06/01/15	30.863	0.000	7.7399	589.46	0.191852	0.199276	0.206988			70.86	31.05
Multnomah County, OR	625506HL7	12/08/99	06/01/16	28.606	0.000	7.7399	546.36	0.177822	0.184704	0.191852	0.199277	0.206989	65.68	70.86

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								2014 1st Period	2014 2nd Period	2014 3rd Period	2015 2nd Period	2015 3rd Period	2014	2015
Multnomah County, OR	625506HN3	12/08/99	06/01/20	21.112	0.000	7.7400	403.23	0.131241	0.136320	0.141595	0.147075	0.152767	48.47	52.30
Multnomah County, OR	625506HP8	12/08/99	06/01/21	19.568	0.000	7.7400	373.75	0.121643	0.126351	0.131241	0.136320	0.141596	44.93	48.47
Multnomah County, OR	625506HQ6	12/08/99	06/01/22	18.137	0.000	7.7400	346.41	0.112748	0.117111	0.121643	0.126351	0.131241	41.64	44.93
Multnomah County, OR	625506HR4	12/08/99	06/01/23	16.811	0.000	7.7399	321.08	0.104502	0.108546	0.112747	0.117111	0.121643	38.60	41.64
Multnomah County, OR	625506HS2	12/08/99	06/01/24	15.582	0.000	7.7399	297.60	0.096860	0.100608	0.104502	0.108546	0.112747	35.77	38.60
Multnomah County, OR	625506HT0	12/08/99	06/01/25	14.442	0.000	7.7400	275.84	0.089777	0.093252	0.096860	0.100609	0.104503	33.16	35.77
Multnomah County, OR	625506HU7	12/08/99	06/01/26	13.386	0.000	7.7400	255.67	0.083212	0.086432	0.089777	0.093251	0.096860	30.73	33.16
Multnomah County, OR	625506HV5	12/08/99	06/01/27	12.407	0.000	7.7400	236.97	0.077127	0.080112	0.083212	0.086432	0.089777	28.49	30.73
Multnomah County, OR	625506HW3	12/08/99	06/01/28	11.500	0.000	7.7399	219.64	0.071487	0.074253	0.077127	0.080112	0.083212	26.40	28.49
Multnomah County, OR	625506HX1	12/08/99	06/01/29	10.659	0.000	7.7399	203.58	0.066259	0.068823	0.071487	0.074253	0.077127	24.47	26.40
Multnomah County, OR	625506HY9	12/08/99	06/01/30	9.879	0.000	7.7401	188.69	0.061413	0.063790	0.066259	0.068823	0.071486	22.68	24.47
National Rural Utilities	637432KV6	02/06/08	12/15/23	87.915	0.000	0.8138	43.18	0.020843	0.020928	0.021013	0.021098	0.021184	7.52	7.58
National Rural Utilities	637432LC7	02/06/08	12/15/14	93.808	0.000	0.9341	53.05	0.025708	0.025828				8.87	
National Rural Utilities	637432LD5	02/06/08	12/15/15	93.011	0.000	0.9240	52.02	0.025200	0.025316	0.025433	0.025551		9.10	8.77
National Rural Utilities	637432LE3	02/06/08	12/15/16	92.647	0.000	0.8640	48.37	0.023387	0.023488	0.023590	0.023692	0.023794	8.44	8.51
National Rural Utilities	637432LF0	02/06/08	12/15/17	92.124	0.000	0.8338	46.38	0.022404	0.022498	0.022591	0.022686	0.022780	8.09	8.15
National Rural Utilities	637432LG8	02/06/08	12/15/18	91.459	0.000	0.8238	45.48	0.021964	0.022055	0.022146	0.022237	0.022328	7.93	7.99
National Rural Utilities	637432LH6	02/06/08	12/15/19	90.603	0.000	0.8339	45.62	0.022036	0.022128	0.022220	0.022313	0.022406	7.95	8.02
National Rural Utilities	637432LJ2	02/06/08	12/15/20	90.083	0.000	0.8138	44.24	0.021358	0.021445	0.021532	0.021620	0.021708	7.71	7.77
National Rural Utilities	637432LK9	02/06/08	12/15/21	89.231	0.000	0.8238	44.38	0.021428	0.021517	0.021605	0.021694	0.021784	7.73	7.80
National Rural Utilities	637432LL7	02/06/08	12/15/22	88.108	0.000	0.8538	45.45	0.021968	0.022062	0.022156	0.022251	0.022346	7.93	8.00
Natixis US MTN LLC	63873HJT2	12/27/13	12/27/33	100.000	VARIES	4.8025		0.133405	0.127771	0.122001	0.120460	0.118882	46.97	43.63
Natixis US MTN LLC	63873HKA1	07/31/13	07/31/28	100.000	VARIES	4.2606		0.118350	0.114954	0.111485	0.107943	0.104325	40.96	38.42
Natixis US MTN LLC	63873HRC7	04/30/14	04/30/34	100.000	VARIES	4.2409			0.117804	0.113823	0.109757	0.108160	28.15	39.90
Natixis US MTN LLC	63873HLN2	08/29/13	08/29/33	100.000	VARIES	4.5781		0.125085	0.120791	0.115063	0.114897	0.112841	43.62	41.69
Natixis US MTN LLC	63873HLS1	09/30/13	09/30/28	100.000	VARIES	4.4223		0.122842	0.119416	0.115914	0.114745	0.113549	42.98	41.30
Natixis US MTN LLC	63873HLU6	07/31/14	07/31/34	100.000	VARIES	3.9932				0.110923	0.107592	0.104194	16.75	38.32
Natixis US MTN LLC	63873HLX0	02/28/14	02/28/29	100.000	VARIES	4.1176			0.111894	0.110403	0.105244	0.105144	34.17	38.70
Natixis US MTN LLC	63873HME1	10/31/13	10/31/33	100.000	VARIES	4.5707		0.126966	0.123360	0.119673	0.117038	0.114343	44.61	42.28
Natixis US MTN LLC	63873HMF8	03/31/14	03/31/34	100.000	VARIES	4.1471			0.115198	0.111827	0.108386	0.106407	30.91	39.15
Natixis US MTN LLC	63873HMU5	08/29/14	08/29/29	100.000	VARIES	3.5626				0.097340	0.096829	0.094724	12.17	35.11
Natixis US MTN LLC	63873HMMW1	11/27/13	11/27/33	100.000	VARIES	4.5648		0.126802	0.123356	0.119831	0.117818	0.115758	44.79	42.64
Navistar Intl Corp.	63934EAL2	10/28/09	10/15/14	78.000	3.000	8.5279	178.80	0.141251	0.147274				41.20	
Network Associates, Inc.	640938AA4	02/13/98	02/13/18	39.106	0.000	4.7500	433.25	0.106818	0.109355	0.111953	0.114611	0.117333	39.62	41.52
NJ Econ Dev Auth	64578JAA4	12/22/05	07/01/15	60.170	0.000	5.4048	321.42	0.138592	0.142338	0.146184			50.57	26.31
NJ Econ Dev Auth	64578JAB2	12/22/05	07/01/16	56.811	0.000	5.4449	306.21	0.132241	0.135841	0.139540	0.143339		48.25	50.92
NJ Econ Dev Auth	64578JAC0	12/22/05	07/01/17	53.569	0.000	5.4898	291.64	0.126165	0.129628	0.133186	0.136842		46.04	48.61
NJ Econ Dev Auth	64578JAD8	12/22/05	07/01/18	50.436	0.000	5.5399	277.63	0.120340	0.123673	0.127099	0.130619		43.92	46.39
NJ Econ Dev Auth	64578JAE6	12/22/05	07/01/19	47.535	0.000	5.5748	263.67	0.114444	0.117634	0.120913	0.124283		41.77	44.14
NJ Econ Dev Auth	64578JAF3	09/07/07	07/01/15	62.947	0.000	6.0088	285.55	0.152729	0.157318	0.162044			55.81	29.17
NJ Econ Dev Auth	64578JAG1	09/07/07	07/01/16	59.024	0.000	6.0689	270.93	0.145177	0.149583	0.154122	0.158799		53.06	56.33
NJ Econ Dev Auth	64578JAH9	09/07/07	07/01/17	55.019	0.000	6.1789	257.97	0.138711	0.142996	0.147414	0.151969		50.71	53.89
NJ Econ Dev Auth	64578JAJ5	09/07/07	07/01/18	51.284	0.000	6.2689	244.63	0.131904	0.136038	0.140302	0.144700		48.23	51.30

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									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 1/1/14		2014 1st Period	2014 2nd Period	2014 3rd 2015 1st	2015 2nd Period	2015 3rd Period	2014	2015
NJ Econ Dev Auth	64578JAK2	09/07/07	07/01/19	47.828	0.000	6.3391	231.19		0.124928	0.128887	0.132973	0.137187		45.69	48.63
NJ Econ Dev Auth	64578JAL0	09/07/07	07/01/20	44.269	0.000	6.4592	218.83		0.118692	0.122525	0.126482	0.130567		43.42	46.27
NJ Econ Dev Auth	64578JAM8	09/07/07	07/01/21	41.265	0.000	6.5092	205.87		0.111837	0.115477	0.119235	0.123116		40.92	43.62
NJ Econ Dev Auth	64578JAN6	09/07/07	07/01/22	38.760	0.000	6.4992	193.02		0.104823	0.108230	0.111747	0.115378		38.35	40.88
NJ Econ Dev Auth	64578JAP1	09/07/07	07/01/23	36.303	0.000	6.5092	181.12		0.098389	0.101592	0.104898	0.108312		36.00	38.38
NJ Econ Dev Auth	645913AS3	06/30/97	02/15/14	29.262	0.000	7.5292	698.51		0.201558					8.87	
NJ Econ Dev Auth	645913AT1	06/30/97	02/15/15	27.085	0.000	7.5492	649.47		0.187641	0.194724	0.202074			70.79	8.89
NJ Econ Dev Auth	645913AU8	06/30/97	02/15/16	25.082	0.000	7.5644	603.50		0.174526	0.181127	0.187978	0.195087	0.202466	65.85	70.92
NJ Econ Dev Auth	645913AV6	06/30/97	02/15/17	23.177	0.000	7.5895	560.82		0.162437	0.168601	0.174999	0.181639	0.188532	61.30	66.04
NJ Econ Dev Auth	645913AW4	06/30/97	02/15/18	21.450	0.000	7.6043	520.76		0.150974	0.156714	0.162672	0.168858	0.175278	56.97	61.39
NJ Econ Dev Auth	645913AX2	06/30/97	02/15/19	19.886	0.000	7.6095	483.35		0.140173	0.145506	0.151042	0.156789	0.162754	52.90	57.00
NJ Econ Dev Auth	645913AY0	06/30/97	02/15/20	18.435	0.000	7.6144	448.58		0.130130	0.135085	0.140228	0.145566	0.151108	49.11	52.92
NJ Econ Dev Auth	645913AZ7	06/30/97	02/15/21	17.088	0.000	7.6194	416.27		0.120796	0.125398	0.130175	0.135134	0.140283	45.59	49.13
NJ Econ Dev Auth	645913BA1	06/30/97	02/15/22	15.838	0.000	7.6244	386.26		0.112120	0.116394	0.120831	0.125438	0.130220	42.32	45.61
NJ Econ Dev Auth	645913BB9	06/30/97	02/15/23	14.678	0.000	7.6294	358.37		0.104057	0.108026	0.112147	0.116425	0.120867	39.28	42.33
NJ Econ Dev Auth	645913BC7	06/30/97	02/15/24	13.601	0.000	7.6346	332.46		0.096565	0.100251	0.104078	0.108051	0.112176	36.45	39.28
NJ Econ Dev Auth	645913BD5	06/30/97	02/15/25	12.602	0.000	7.6397	308.39		0.089604	0.093026	0.096580	0.100269	0.104099	33.82	36.46
NJ Econ Dev Auth	645913BE3	06/30/97	02/15/26	11.676	0.000	7.6446	286.04		0.083135	0.086313	0.089612	0.093038	0.096594	31.38	33.83
New Omaha Holdings Corp.	647579AA9	09/24/07	09/30/16	100.000	VARIES	N/A			0.626025	0.662021	0.700087	0.740342	0.782912	238.59	266.81
New Plan Excel Realty TR	64806QAA2	10/30/09	01/15/14	67.500	7.970	19.6685	320.86		0.295863					4.14	
New Plan Excel Realty TR	64806QAD6	10/30/09	01/15/14	67.500	7.650	19.2575	320.88		0.294113					4.12	
New Plan Excel Realty TR	64806QAF1	10/30/09	01/15/14	67.500	7.680	19.2960	320.88		0.294277					4.12	
New Plan Excel Realty TR	64806QAG9	10/30/09	01/15/14	67.500	7.680	19.2960	320.88		0.294277					4.12	
New Plan Excel Realty TR	64806QAK0	10/30/09	01/15/14	67.500	6.900	18.2959	320.94		0.290024					4.06	
New Plan Excel Realty TR	64806QAL8	10/30/09	01/15/14	67.500	6.900	18.2959	320.94		0.290024					4.06	
NY State Dorm Auth	649902ZR7	10/20/09	09/15/25	86.380	5.800	7.2575	22.56		0.017210	0.017835	0.018482	0.019152	0.019847	6.44	6.92
Newark, NJ	6503667S0	04/10/03	04/01/22	30.037	0.000	6.4399	292.49		0.104375	0.107736	0.111205	0.114785	0.118481	38.79	41.33
Newark, NJ	6503667T8	04/10/03	04/01/23	28.029	0.000	6.4699	274.67		0.098149	0.101325	0.104602	0.107986	0.111480	36.49	38.88
Newark, NJ	6503667U5	04/10/03	04/01/24	26.193	0.000	6.4899	257.76		0.092192	0.095183	0.098272	0.101461	0.104753	34.27	36.54
Newark, NJ	6503667V3	04/10/03	04/01/25	24.468	0.000	6.5099	241.79		0.086561	0.089379	0.092288	0.095292	0.098394	32.18	34.31
Newark, NJ	6503667W1	04/10/03	04/01/26	22.848	0.000	6.5299	226.72		0.081242	0.083895	0.086634	0.089462	0.092383	30.21	32.21
Newark, NJ	6503667X9	04/10/03	04/01/27	21.327	0.000	6.5498	212.51		0.076220	0.078716	0.081294	0.083956	0.086706	28.35	30.23
Newark, NJ	6503667Y7	04/10/03	04/01/28	19.947	0.000	6.5600	199.18		0.071471	0.073815	0.076237	0.078737	0.081320	26.58	28.35
Newark, NJ	6503667Z4	04/10/03	04/01/29	18.653	0.000	6.5700	186.65		0.067005	0.069206	0.071480	0.073828	0.076253	24.92	26.58
Newark, NJ	6503668A8	04/10/03	04/01/30	17.440	0.000	6.5799	174.87		0.062806	0.064872	0.067006	0.069211	0.071488	23.36	24.92
Newark, NJ	6503668B6	04/10/03	04/01/31	16.302	0.000	6.5900	163.80		0.058858	0.060798	0.062801	0.064870	0.067008	21.89	23.36
Newark, NJ	6503668C4	04/10/03	04/01/32	15.279	0.000	6.5899	153.52		0.055163	0.056981	0.058858	0.060798	0.062801	20.52	21.89
Newark, NJ	6503668D2	04/10/03	04/01/33	14.320	0.000	6.5899	143.88		0.051700	0.053404	0.055163	0.056981	0.058858	19.23	20.52
Newark, NJ	650367KA2	01/29/13	07/15/16	99.221	2.000	2.2351	2.02		0.006110	0.006178	0.006247	0.006317	0.006388	2.23	2.28
Newark, NJ	650367KB0	01/29/13	07/15/17	97.756	2.000	2.5351	4.44		0.013440	0.013611	0.013783	0.013958	0.014135	4.93	5.05
Newark, NJ	650367KC8	01/29/13	07/15/18	97.007	2.340	2.9371	4.73		0.014338	0.014548	0.014762	0.014979	0.015199	5.27	5.43
Newark, NJ	650367KH7	01/29/13	04/01/17	97.893	2.000	2.5352	4.47		0.013614	0.013787	0.013962	0.014139	0.014318	4.96	5.09
Newark, NJ	650367KJ3	01/29/13	04/01/18	97.000	2.308	2.9373	5.03		0.015332	0.015557	0.015786	0.016017	0.016253	5.60	5.77

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/14	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2014 1st	2014 2nd	2014 3rd	2015 2nd	2015 3rd	2014	2015
								Period	Period	Period	Period	Period		
Newark, NJ	650367KK0	01/29/13	04/01/19	97.003	2.698	3.2375	4.12	0.012560	0.012764	0.012970	0.013180	0.013393	4.60	4.75
Newark, NJ	650367KL8	01/29/13	04/01/20	97.004	3.057	3.5334	3.45	0.010541	0.010727	0.010917	0.011109	0.011306	3.86	4.00
Newark, NJ	650367KM6	01/29/13	04/01/21	97.005	3.305	3.7335	2.95	0.009021	0.009189	0.009360	0.009535	0.009713	3.31	3.43
Nextera Energy, Inc.	65339F705	05/04/12	06/01/17	95.000	VARIES	2.3952		0.063818	0.064017	0.064218	0.064421	0.064940	23.02	23.18
Nextera Energy, Inc.	65339KAB6	05/04/12	06/01/17	95.000	VARIES	2.3952		0.063818	0.064017	0.064218	0.064421	0.064940	23.02	23.18
Nomura America Finance	655365AA2	12/31/13	12/31/33	100.000	VARIES	4.5378		0.126053	0.122610	0.119089	0.115489	0.111807	44.75	42.22
Nomura America Finance	65539AAD2	11/24/10	11/24/15	100.000	VARIES	2.0066		0.012604	0.012730	0.012858	0.012987		4.57	4.18
Nomura America Finance	65539AAG5	11/24/10	11/24/25	100.000	VARIES	5.5491		0.130328	0.127047	0.123675	0.123090	0.122490	46.08	44.37
Nomura America Finance	65539AAL4	12/22/10	12/22/25	100.000	VARIES	5.9586		0.140969	0.138488	0.135934	0.133303	0.130594	50.26	48.41
Nomura America Finance	65539AAX8	06/29/11	06/29/21	100.000	VARIES	2.3554		0.014196	0.014364	0.014533	0.014704	0.014877	5.14	5.26
Nomura America Finance	65539ABB5	02/28/14	02/28/34	100.000	VARIES	4.5091			0.122532	0.121144	0.115729	0.113444	37.45	42.27
Nomura America Finance	65539ABC3	05/30/14	05/30/34	100.000	VARIES	3.7542			0.104285	0.101564	0.098792	0.095968	21.92	35.89
Nomura America Finance	65539ABE9	07/29/14	07/29/34	100.000	VARIES	4.2953				0.119316	0.114630	0.109843	18.14	40.67
Novellus Systems, Inc.	670008AC5	05/10/11	05/15/41	100.000	VARIES	8.1004		0.258622	0.266144	0.273970	0.282113	0.290586	95.16	100.86
Novellus Systems, Inc.	670008AD3	05/10/11	05/15/41	100.000	VARIES	8.1004		0.258622	0.266144	0.273970	0.282113	0.290586	95.16	100.86
Omnicom Group, Inc.	681919AL0	03/06/02	07/31/32*	102.250	VARIES	N/A		0.377549	0.395206				82.86*	
Omnicom Group, Inc.	681919AM8	03/06/02	07/31/32*	102.250	VARIES	N/A		0.377549	0.395206				82.86*	
Orange County, CA	68428LAZ7	06/12/96	09/01/14	23.005	0.000	8.2290	717.78	0.210874	0.219550				52.17	
Orange County, CA	68428LBA1	06/12/96	09/01/15	21.183	0.000	8.2391	662.42	0.194738	0.202760	0.211113	0.219810		73.51	52.23
Orange County, CA	68428LBB9	06/12/96	09/01/16	19.464	0.000	8.2591	611.39	0.179966	0.187398	0.195136	0.203195	0.211586	67.95	73.67
Orange County, CA	68428LBW3	01/17/97	09/01/14	26.499	0.000	7.6793	686.16	0.197830	0.205426				48.85	
Orange County, CA	68428LBX1	04/01/97	09/01/15	24.175	0.000	7.8595	637.82	0.187126	0.194480	0.202123	0.210066		70.49	49.94
Orange County, CA	68428LBY9	01/17/97	09/01/16	22.492	0.000	7.7493	591.70	0.171358	0.177998	0.184895	0.192059	0.199500	64.51	69.60
Orange County, CA	68428LBZ6	01/17/97	09/01/17	20.762	0.000	7.7695	548.67	0.159103	0.165283	0.171704	0.178375	0.185304	59.90	64.65
Orange County, CA	68428LCA0	01/17/97	09/01/18	19.198	0.000	7.7795	508.49	0.147545	0.153284	0.159247	0.165441	0.171877	55.55	59.96
Orange County, CA	68428LCB8	01/17/97	09/01/19	17.826	0.000	7.7696	471.09	0.136607	0.141914	0.147427	0.153154	0.159104	51.43	55.51
Orange County, CA	68428LCC6	01/17/97	09/01/20	16.480	0.000	7.7796	436.51	0.126659	0.131586	0.136704	0.142022	0.147546	47.69	51.47
Orange County, CA	68428LCD4	01/17/97	09/01/21	15.306	0.000	7.7694	404.48	0.117290	0.121846	0.126580	0.131497	0.136605	44.16	47.66
Oregon Community College	68583RAL6	04/23/03	06/30/14	55.504	0.000	5.3320	419.14	0.144266					25.82	
Oregon Community College	68583RAM4	04/23/03	06/30/15	51.363	0.000	5.5419	407.78	0.141824	0.145754	0.149793			51.77	26.81
Oregon Community College	68583RAN2	04/23/03	06/30/16	47.583	0.000	5.7117	392.98	0.137823	0.141759	0.145807	0.149971	0.154254	50.33	53.25
Oregon Community College	68583RAP7	04/23/03	06/30/17	44.239	0.000	5.8317	375.50	0.132471	0.136333	0.140309	0.144400	0.148610	48.39	51.26
Oregon Community College	68583RAQ5	04/23/03	06/30/18	40.975	0.000	5.9616	358.08	0.127132	0.130922	0.134824	0.138843	0.142982	46.46	49.27
Oregon Community College	68583RAR3	04/23/03	06/30/19	37.976	0.000	6.0714	340.03	0.121373	0.125058	0.128854	0.132766	0.136797	44.37	47.10
Oregon Community College	68583RAS1	04/23/03	06/30/20	35.297	0.000	6.1514	321.62	0.115250	0.118795	0.122449	0.126215	0.130097	42.14	44.77
Oregon Community College	68583RAT9	04/23/03	06/30/21	32.815	0.000	6.2213	303.57	0.109151	0.112546	0.116047	0.119657	0.123379	39.91	42.43
Oregon Community College	68583RAU6	04/23/03	06/30/22	30.636	0.000	6.2613	285.86	0.102984	0.106208	0.109533	0.112963	0.116499	37.66	40.06
Oregon Community College	68583RAV4	04/23/03	06/30/23	28.748	0.000	6.2713	268.82	0.096892	0.099930	0.103064	0.106295	0.109628	35.43	37.69
Oregon Sch Brds Assoc	686053AM1	10/31/02	06/30/14	53.950	0.000	5.3594	434.55	0.144987					25.95	
Oregon Sch Brds Assoc	686053AN9	10/31/02	06/30/15	50.233	0.000	5.5093	419.52	0.141057	0.144943	0.148936			51.49	26.66
Oregon Sch Brds Assoc	686053AP4	10/31/02	06/30/16	46.574	0.000	5.6694	403.96	0.136942	0.140824	0.144816	0.148921	0.153143	50.01	52.88

* Called in 2014; reportable OID is computed to call date.

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/14	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2014 1st Period	2014 2nd Period	2014 3rd 2015 1st	2015 2nd Period	2015 3rd Period	2014	2015
Oregon Sch Brds Assoc	686053AQ2	10/31/02	06/30/17	43.110	0.000	5.8193	387.13	0.132245	0.136093	0.140052	0.144128	0.148321	48.31	51.16
Oregon Sch Brds Assoc	686053AR0	10/31/02	06/30/18	40.030	0.000	5.9294	368.61	0.126624	0.130378	0.134244	0.138224	0.142322	46.27	49.05
Oregon Sch Brds Assoc	686053AS8	10/31/02	06/30/19	37.212	0.000	6.0194	349.67	0.120668	0.124300	0.128041	0.131895	0.135865	44.10	46.80
Oregon Sch Brds Assoc	686053AT6	10/31/02	06/30/20	34.591	0.000	6.0995	330.89	0.114652	0.118149	0.121752	0.125465	0.129291	41.91	44.51
Oregon Sch Brds Assoc	686053CD9	04/21/03	06/30/14	55.504	0.000	5.3293	419.15	0.144195					25.81	
Oregon Sch Brds Assoc	686053CE7	04/21/03	06/30/15	51.363	0.000	5.5394	407.82	0.141764	0.145690	0.149726			51.75	26.80
Oregon Sch Brds Assoc	686053CF4	04/21/03	06/30/16	47.583	0.000	5.7092	393.03	0.137772	0.141705	0.145750	0.149910	0.154190	50.31	53.23
Oregon Sch Brds Assoc	686053CG2	04/21/03	06/30/17	44.239	0.000	5.8294	375.56	0.132428	0.136288	0.140261	0.144349	0.148556	48.38	51.24
Oregon Sch Brds Assoc	686053CH0	04/21/03	06/30/18	40.975	0.000	5.9593	358.15	0.127097	0.130884	0.134784	0.138800	0.142936	46.44	49.25
Oregon Sch Brds Assoc	686053CJ6	04/21/03	06/30/19	37.976	0.000	6.0693	340.11	0.121345	0.125027	0.128821	0.132731	0.136759	44.35	47.09
Oregon Sch Brds Assoc	686053CK3	04/21/03	06/30/20	35.297	0.000	6.1494	321.71	0.115227	0.118770	0.122422	0.126186	0.130066	42.13	44.76
Oregon Sch Brds Assoc	686053CL1	04/21/03	06/30/21	32.815	0.000	6.2193	303.65	0.109132	0.112526	0.116025	0.119633	0.123353	39.91	42.43
Oregon Sch Brds Assoc	686053CM9	04/21/03	06/30/22	30.636	0.000	6.2594	285.95	0.102970	0.106192	0.109516	0.112943	0.116478	37.66	40.05
Oregon Sch Brds Assoc	686053CN7	04/21/03	06/30/23	28.748	0.000	6.2695	268.91	0.096880	0.099917	0.103050	0.106280	0.109612	35.43	37.69
PC Nextco Holdings, LLC	69323VAA4	08/01/13	08/15/19	99.000	8.750	N/A		0.246633	0.024679	0.246962	0.247137	0.247319	88.86	88.99
PC Nextco Holdings, LLC	69323VAB2	08/01/13	08/15/19	99.000	8.750	N/A		0.246633	0.246794	0.246962	0.247137	0.247319	88.86	88.86
Paterson, NJ	7031302A1	04/11/03	04/01/15	51.501	0.000	5.6199	418.14	0.143655	0.147692	0.151842			53.18	13.67
Paterson, NJ	7031302B9	04/11/03	04/01/16	47.811	0.000	5.7699	401.84	0.139030	0.143041	0.147167	0.151413	0.155781	51.51	54.52
Paterson, NJ	7031302C7	04/11/03	04/01/17	44.317	0.000	5.9099	384.46	0.133890	0.137846	0.141919	0.146113	0.150430	49.64	52.61
Paterson, NJ	7031303Z5	03/30/12	03/15/18	98.496	3.625	3.9103	4.07	0.006660	0.006790	0.006923	0.007058	0.007196	2.45	2.55
Paterson, NJ	703130298	04/11/03	04/01/14	55.492	0.000	5.4399	431.84	0.147109					13.24	
Peoria CNTY SD #325, IL	713165FD5	09/04/13	12/01/14	104.511	0.000	1.5711		0.045784	0.046143				15.17	
Peoria CNTY SD #325, IL	713165FE3	09/04/13	12/01/15	107.702	VARIES	1.7325		0.052049	0.052500	0.049796	0.048964		18.75	16.28
Peoria CNTY SD #325, IL	713165FF0	09/04/13	12/01/16	109.532	VARIES	2.1847		0.066824	0.067554	0.064309	0.063419	0.062518	24.11	22.94
Peoria CNTY SD #325, IL	713165FG8	09/04/13	12/01/17	110.617	VARIES	2.5859		0.079954	0.080987	0.077321	0.076435	0.075537	28.89	27.62
Peoria CNTY SD #325, IL	713165FH6	09/04/13	12/01/18	111.133	VARIES	2.9367		0.091302	0.092643	0.088650	0.087810	0.086958	33.03	31.71
Peoria CNTY SD #325, IL	713165FJ2	09/04/13	12/01/19	110.068	VARIES	3.4365		0.105942	0.107762	0.103350	0.102620	0.101877	38.39	37.03
Peoria CNTY SD #325, IL	713165FK9	09/04/13	12/01/20	108.812	VARIES	3.8364		0.117034	0.119279	0.114574	0.113974	0.113363	42.46	41.10
Peoria CNTY SD #325, IL	713165FL7	09/04/13	12/01/21	107.288	VARIES	4.1864		0.126029	0.128667	0.123729	0.123266	0.122794	45.78	44.43
Peoria County, IL	713168AV4	10/05/11	12/01/14	105.259	VARIES	3.2307		0.091294	0.090525				29.99	
Peoria County, IL	713168AW2	10/05/11	12/01/15	105.584	VARIES	3.7319		0.106571	0.105864	0.105144	0.104411		38.20	34.57
Peoria County, IL	713168AX0	10/05/11	12/01/16	105.823	VARIES	3.9840		0.114594	0.113972	0.113337	0.112690	0.112029	41.10	40.65
Peoria County, IL	713168AY8	10/05/11	12/01/17	106.762	VARIES	4.2347		0.123057	0.122427	0.121785	0.121128	0.120458	44.15	43.68
Peoria County, IL	713168AZ5	10/05/11	12/01/18	106.114	VARIES	4.4856		0.130206	0.129699	0.129182	0.128653	0.128112	46.75	46.38
Peoria County, IL	713168BA9	10/05/11	12/01/19	106.753	VARIES	4.7356		0.138444	0.137941	0.137425	0.136897	0.136356	49.72	49.35
Peoria County, IL	713168BB7	10/05/11	12/01/20	105.512	VARIES	4.9860		0.144688	0.144314	0.143929	0.143536	0.143132	52.00	51.72
Peoria County, IL	71319RBV8	05/09/13	12/01/14	104.492	0.000	0.8338		0.024316	0.024417				8.04	
Petro Stopping Centers	71646DAJ1	02/09/04	04/30/14	93.312	5.000	N/A		0.174525					20.77	
Petro Stopping Centers	71646DAK8	02/09/04	04/30/14	100.000	5.000	N/A		0.174525					20.77	
Philadelphia Authority	71781LAP4	02/03/99	04/15/24	19.046	0.000	6.6895	317.74	0.093118	0.096233	0.099452	0.102778	0.106216	34.56	36.92
Philadelphia Authority	71781LAS8	02/03/99	04/15/14	37.933	0.000	6.4792	602.54	0.174331					18.13	
Philadelphia Authority	71781LAT6	02/03/99	04/15/15	35.256	0.000	6.5392	567.97	0.164933	0.170326	0.175895			61.18	18.29
Philadelphia Authority	71781LAU3	02/03/99	04/15/16	32.784	0.000	6.5893	534.36	0.155651	0.160779	0.166076	0.171548	0.177200	57.75	61.62

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								Period	Period	Period	Period	Period		
Philadelphia Authority	71781LAV1	02/03/99	04/15/17	30.618	0.000	6.6093	501.39	0.146223	0.151056	0.156047	0.161204	0.166532	54.26	57.90
Philadelphia Authority	71781LAW9	02/03/99	04/15/18	28.637	0.000	6.6193	470.04	0.137166	0.141705	0.146395	0.151241	0.156246	50.90	54.32
Philadelphia Authority	71781LAX7	02/03/99	04/15/19	26.727	0.000	6.6393	440.73	0.128768	0.133043	0.137460	0.142023	0.146738	47.79	51.01
Philadelphia Authority	71781LAY5	02/03/99	04/15/20	24.985	0.000	6.6494	412.97	0.120734	0.124748	0.128896	0.133181	0.137609	44.81	47.84
Philadelphia Authority	71781LAZ2	02/03/99	04/15/21	23.403	0.000	6.6494	386.82	0.113089	0.116849	0.120734	0.124748	0.128895	41.97	44.81
Philadelphia Authority	71781LBA6	02/03/99	04/15/22	21.872	0.000	6.6594	362.35	0.106000	0.109530	0.113177	0.116945	0.120839	39.34	42.00
Philadelphia Authority	71781LBB4	02/03/99	04/15/23	20.437	0.000	6.6695	339.37	0.099337	0.102649	0.106072	0.109610	0.113265	36.87	39.37
Philadelphia Authority	71781LBC2	02/03/99	04/15/25	17.878	0.000	6.6796	297.57	0.087155	0.090066	0.093074	0.096182	0.099395	32.35	34.55
Philadelphia Authority	71781LBD0	02/03/99	04/15/26	16.697	0.000	6.6896	278.56	0.081636	0.084367	0.087189	0.090105	0.093119	30.30	32.36
Pike & Calhoun CNTYS, IL	721068BF0	08/08/13	12/01/23	111.543	VARIES	4.2340		0.132933	0.135747	0.129606	0.128968	0.128317	48.26	46.50
Pike & Calhoun CNTYS, IL	721068BG8	08/08/13	12/01/24	110.329	VARIES	4.3835		0.136192	0.139177	0.132892	0.132304	0.131703	49.47	47.70
Pike & Calhoun CNTYS, IL	721068BH6	08/08/13	12/01/25	109.132	VARIES	4.5327		0.139363	0.142521	0.136098	0.135563	0.135015	50.64	48.87
Pike & Calhoun CNTYS, IL	721068BJ2	08/08/13	12/01/26	108.343	VARIES	4.6321		0.141433	0.144709	0.138196	0.137697	0.137187	51.41	49.63
Pike & Calhoun CNTYS, IL	721068BK9	08/08/13	12/01/27	106.399	VARIES	4.8808		0.146466	0.150040	0.143308	0.142907	0.142497	53.28	51.49
Pike & Calhoun CNTYS, IL	721068BL7	08/08/13	12/01/28	106.016	VARIES	4.9305		0.147446	0.151081	0.144305	0.143925	0.143536	53.64	51.86
Pike & Calhoun CNTYS, IL	721068BM5	08/08/13	12/01/29	104.498	VARIES	5.1294		0.151292	0.155172	0.148228	0.147933	0.147630	55.07	53.29
Pioneer Drilling Company	723655AA4	03/11/10	03/15/18*	95.750	9.875	10.6775	15.88	0.013960	0.014706	0.015491			4.27*	
Pioneer Drilling Company	723655AB2	03/11/10	03/15/18*	95.750	9.875	10.6775	15.88	0.013960	0.014706	0.015491			4.27*	
Platinum Energy Solution	727663AA4	03/03/11	03/01/15*	96.764	14.250	N/A		0.448753	0.450668	0.452729			143.36*	
Platinum Energy Solution	727663AB2	03/03/11	03/01/15*	96.764	14.250	N/A		0.448753	0.450668	0.452729			143.36*	
Platinum Energy Solution	727663AC0	03/03/11	03/01/15*	96.764	14.250	N/A		0.448753	0.450668	0.452729			143.36*	
Platinum Energy Solution	727663AD8	03/03/11	03/01/15*	96.764	14.250	N/A		0.448753	0.450668	0.452729			143.36*	
Platinum Energy Solution	727663AE6	03/03/11	03/01/15*	96.764	14.250	N/A		0.448753	0.450668	0.452729			143.36*	
Platinum Energy Solution	727663AF3	03/03/11	03/01/15*	96.764	14.250	N/A		0.448753	0.450668	0.452729			143.36*	
Platinum Energy Solution	727663AG1	09/01/11	03/01/15*	95.000	14.250	16.1765	30.30	0.042378	0.045805	0.049510			14.65*	
Platinum Energy Solution	727663AH9	09/01/11	03/01/15*	95.000	14.250	16.1765	30.30	0.042378	0.045805	0.049510			14.65*	
Playboy Enterprises, Inc.	728117AA0	03/15/05	03/15/25	100.000	VARIES	7.7502		0.334061	0.343421	0.353092	0.363137	0.373571	123.96	131.09
Playboy Enterprises, Inc.	728117AB8	03/15/05	03/15/25	100.000	VARIES	7.7502		0.334061	0.343421	0.353092	0.363137	0.373571	123.96	131.09
Ply Gem Industries, Inc.	729416AR8	02/16/12	02/15/18*	85.000	8.250	11.8108	36.43	0.059019	0.062504				3.60*	
Ply Gem Industries, Inc.	729416AS6	02/16/12	02/15/18*	85.000	8.250	11.8108	36.43	0.059019	0.062504				3.60*	
Ply Gem Industries, Inc.	729416AT4	02/16/12	02/15/18*	85.000	8.250	11.8108	36.43	0.059019	0.062504				3.60*	
Presidio ISD	741020DY4	05/14/98	02/15/14	33.066	0.000	7.1490	660.90	0.191731					8.44	
Presidio ISD	741020DZ1	05/14/98	02/15/15	30.822	0.000	7.1492	616.08	0.178730	0.185119	0.191736			67.26	8.44
Presidio ISD	741020EA5	05/14/98	02/15/16	28.486	0.000	7.1992	575.86	0.167569	0.173601	0.179850	0.186324	0.193031	63.08	67.70
Presidio ISD	741020EB3	05/14/98	02/15/17	26.541	0.000	7.1992	536.54	0.156126	0.161746	0.167569	0.173600	0.179849	58.77	63.08
Presidio ISD	741020EC1	05/14/98	02/15/18	24.728	0.000	7.1993	499.90	0.145467	0.150704	0.156129	0.161749	0.167571	54.76	58.77
Presidio ISD	741020ED9	05/14/98	02/15/19	22.810	0.000	7.2493	466.35	0.136113	0.141047	0.146159	0.151457	0.156947	51.26	55.04
Presidio ISD	741020EE7	05/14/98	02/15/20	21.242	0.000	7.2493	434.29	0.126758	0.131353	0.136114	0.141047	0.146160	47.73	51.26
Presidio ISD	741020EF4	05/14/98	02/15/21	19.782	0.000	7.2493	404.44	0.118045	0.122324	0.126758	0.131352	0.136114	44.45	47.73
Presidio ISD	741020EG2	05/14/98	02/15/22	18.422	0.000	7.2494	376.64	0.109932	0.113917	0.118046	0.122325	0.126759	41.40	44.45
Pride International Inc.	741932AE7	01/16/01	01/16/21	60.841	0.000	2.5000	231.09	0.057639	0.058359	0.059089	0.059828	0.060575	21.12	21.65

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								Period	Period	Period	Period	Period		
Providian Financial Corp	74406AAD4	03/19/04	03/15/16	100.000	VARIES	9.4998		0.528738	0.549997	0.572182	0.595330	0.619486	198.78	215.17
QBE Funding Trust II	747271AA2	09/10/02	04/15/22	55.100	0.000	3.0644	226.20	0.065734	0.066741	0.067764	0.068802	0.069856	24.00	24.74
QBE Funding Trust	74729CAA6	04/15/02	04/15/22	59.358	0.000	2.6249	212.04	0.058419	0.059186	0.059963	0.060750	0.061547	21.29	21.85
QBE Funding Trust III	74729LAA6	09/24/04	09/24/24	67.165	0.000	2.0000	136.07	0.044634	0.045080	0.045531	0.045986	0.046446	16.24	16.56
Quebecor Media, Inc.	74819RAH9	10/05/07	03/15/16*	93.750	7.750	8.8148	41.59	0.023841	0.024892				2.76*	
Quicksilver Resources	74837RAA2	11/01/04	11/01/24	98.500	VARIES	6.7504		0.292496	0.300311	0.308357	0.316673	0.325271	107.66	113.52
Quicksilver Resources	74837RAB0	11/01/04	11/01/24	98.500	VARIES	6.7504		0.292496	0.300311	0.308357	0.316673	0.325271	107.66	113.52
Quicksilver Resources	74837RAF1	06/25/09	01/01/16*	96.717	11.750	12.5012	19.89	0.016375					1.92*	
Randolph & Perry CNTYS	752368AV2	05/16/13	12/01/15	105.106	VARIES	1.7287		0.050946	0.051386	0.048979	0.048502		18.36	16.08
Randolph & Perry CNTYS	752368AW0	05/16/13	12/01/16	106.110	VARIES	1.9823		0.059058	0.059643	0.056965	0.056497	0.056025	21.30	20.39
Randolph & Perry CNTYS	752368AX8	05/16/13	12/01/17	106.596	VARIES	2.2344		0.066964	0.067712	0.064784	0.064344	0.063899	24.18	23.22
Randolph & Perry CNTYS	752368AY6	05/16/13	12/01/18	106.586	VARIES	2.4855		0.074581	0.075507	0.072347	0.071951	0.071551	26.95	25.95
Randolph & Perry CNTYS	752368AZ3	05/16/13	12/01/19	107.293	VARIES	2.7850		0.084257	0.085430	0.081721	0.081311	0.080896	30.47	29.32
Randolph & Perry CNTYS	752368BA7	05/16/13	12/01/20	107.856	VARIES	3.0845		0.093958	0.095407	0.091113	0.090697	0.090275	34.00	32.70
Randolph & Perry CNTYS	752368BB5	05/16/13	12/01/21	108.667	VARIES	3.3340		0.102458	0.104166	0.099304	0.098875	0.098440	37.10	35.65
Randolph & Perry CNTYS	752368BC3	05/16/13	12/01/22	107.818	VARIES	3.5343		0.107882	0.109788	0.104733	0.104375	0.104011	39.09	37.62
Randolph County, IL	752535DK7	01/30/13	12/01/17	89.744	0.000	2.2497	18.67	0.057145	0.057788	0.058438	0.059095	0.059760	20.73	21.20
Randolph County, IL	752535DL5	01/30/13	12/01/18	85.511	0.000	2.6997	21.37	0.065582	0.066468	0.067365	0.068274	0.069196	23.82	24.47
Randolph County, IL	752535DM3	01/30/13	12/01/19	81.034	0.000	3.0997	23.28	0.071593	0.072702	0.073829	0.074973	0.076135	26.04	26.85
Randolph County, IL	752535DN1	01/30/13	12/01/20	76.487	0.000	3.4496	24.48	0.075422	0.076723	0.078047	0.079393	0.080762	27.46	28.42
Randolph County, IL	752535DP6	01/30/13	12/01/21	72.328	0.000	3.6996	24.84	0.076647	0.078065	0.079509	0.080980	0.082478	27.93	28.98
Randolph County, IL	752535DQ4	01/30/13	12/01/22	68.391	0.000	3.8997	24.77	0.076519	0.078011	0.079532	0.081083	0.082664	27.91	29.00
Range Resources Corp.	75281AAK5	05/14/09	05/15/19*	95.067	8.000	8.7501	17.73	0.013010	0.013579				2.30*	
Readers Digest Assn, Inc.	755267AJ0	02/11/10	02/15/17	97.340	9.500	10.0374	12.50	0.010597	0.011129	0.011688	0.012274	0.012890	4.06	4.48
Regal Beloit Corporation	758750AA1	04/05/04	03/15/24	100.000	VARIES	8.7503		0.446676	0.462329	0.478666	0.495718	0.513517	167.01	179.08
Regal Beloit Corporation	758750AB9	04/05/04	03/15/24	100.000	VARIES	8.7503		0.446676	0.462329	0.478666	0.495718	0.513517	167.01	179.08
Reliant Energy, Inc.	75952J207	09/21/99	09/15/29	100.000	2.000	9.8183		0.885240	0.925971	0.968701	1.013529	1.060558	334.86	366.54
Rock Island County, IL	772453CH7	11/08/11	12/01/14	106.992	VARIES	2.3888		0.067897	0.067132				22.27	
Rock Island County, IL	772453CJ3	11/08/11	12/01/15	107.914	VARIES	2.7899		0.080583	0.079828	0.079062	0.078285		28.83	25.95
Roper Industries, Inc.	776696AA4	12/29/03	01/15/34	39.502	1.482	7.0003		0.124424	0.128641	0.133005	0.137495	0.142143	46.98	50.21
Rosemont, IL	777543TE9	12/15/11	12/01/15	99.115	2.125	2.3603	4.47	0.006237	0.006311	0.006385	0.006461		2.26	2.12
Rotech Healthcare, Inc.	778669AF8	03/17/11	03/15/18	98.197	10.500	10.8747	5.65	0.006464	0.006815	0.007186	0.007576	0.007988	2.47	2.74
Rotech Healthcare, Inc.	778669AG6	03/17/11	03/15/18	98.197	10.500	10.8747	5.65	0.006464	0.006815	0.007186	0.007576	0.007988	2.47	2.74
Rotech Healthcare, Inc.	778669AH4	03/17/11	03/15/18	98.197	10.500	10.8747	5.65	0.006464	0.006815	0.007186	0.007576	0.007988	2.47	2.74
Royal Bank of Canada	78008E3L9	02/29/08	02/28/14	100.000	0.000	4.7399		0.169422					9.83	
Royal Bank of Canada	78008ER58	01/31/08	01/31/14	100.000	0.000	4.6199		0.164983					4.78	
Royal Bank of Canada	78008G3K6	06/30/09	06/30/14	100.000	0.000	3.9699		0.131618					23.56	
Royal Bank of Canada	78008G5L2	06/26/09	12/26/14	100.000	VARIES	3.9701		0.109964	0.110071				39.06	
Royal Bank of Canada	78008G5R9	08/12/09	08/12/16	100.000	VARIES	4.2505		0.124437	0.123431	0.122404	0.121355	0.120284	44.33	43.58
Royal Bank of Canada	78008G5S7	07/20/09	04/20/15	100.000	VARIES	4.0008		0.112288	0.111689	0.111281			40.24	12.13
Royal Bank of Canada	78008GEN8	06/30/08	06/30/14	100.000	0.000	4.8299		0.174439					31.22	

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Royal Bank of Canada	78008GH39	03/31/09	03/31/15	100.000	0.000	5.2300		0.183274	0.188066	0.192984			67.72	17.18
Royal Bank of Canada	78008GH47	03/31/09	03/31/14	100.000	0.000	5.0300		0.174724					15.55	
Royal Bank of Canada	78008GLE0	07/29/08	01/29/14	100.000	0.000	4.7199		0.165555					4.64	
Royal Bank of Canada	78008HHA1	09/30/09	09/30/14	100.000	0.000	3.0100		0.094225	0.095643				25.60	
Royal Bank of Canada	78008HLM0	10/30/09	10/30/14	100.000	0.000	3.1599		0.099506	0.101078				30.04	
Royal Bank of Canada	78008HNN6	11/30/09	11/28/14	100.000	0.000	2.8231		0.087712	0.088951				28.90	
Royal Bank of Canada	78008HQQ6	11/25/09	11/25/14	100.000	0.000	2.9000		0.090389	0.091699				29.52	
Royal Bank of Canada	78008HRB8	12/31/09	06/30/15	100.000	0.000	3.3099		0.104847	0.106582	0.108346			38.06	19.39
Royal Bank of Canada	78008HUA6	01/28/10	01/28/20	100.000	VARIES	4.5517		0.133791	0.134940	0.136114	0.137315	0.136334	48.73	49.25
Royal Bank of Canada	78008HWF3	02/16/10	02/16/17	100.000	VARIES	3.8707		0.112368	0.111715	0.111049	0.110370	0.109678	40.16	39.67
Royal Bank of Canada	78008HZE3	03/31/10	03/31/14	100.000	0.000	2.7599		0.084386					7.51	
Royal Bank of Canada	78008K3K7	04/20/11	04/20/16	100.000	0.000	2.7665		0.082311	0.083450	0.084604	0.085775	0.086961	30.00	30.84
Royal Bank of Canada	78008KDT7	07/15/10	07/16/15	100.000	0.000	2.3886		0.071255	0.072106	0.072967	0.073839		26.09	14.39
Royal Bank of Canada	78008KN33	03/31/11	03/31/21	100.000	VARIES	4.1702		0.117016	0.116949	0.116880	0.116809	0.116737	42.10	42.05
Royal Bank of Canada	78008KPH0	10/29/10	10/30/15	100.000	0.000	1.8491		0.054284	0.054786	0.055293	0.055804		19.69	16.62
Royal Bank of Canada	78008KRQ8	11/30/10	11/30/15	100.000	0.000	2.1099		0.062420	0.063079	0.063744	0.064417		22.63	21.09
Royal Bank of Canada	78008KVV9	01/27/11	01/27/31	100.000	VARIES	4.9792		0.132960	0.133058	0.133158	0.133260	0.133365	47.91	47.99
Royal Bank of Canada	78008SJY3	11/05/12	11/04/19	100.000	0.000	0.6002		0.016773	0.016824	0.016874	0.016925	0.016976	6.05	6.09
Royal Bank of Canada	78008SMC7	11/05/12	11/04/19	100.000	0.000	0.6002		0.016773	0.016824	0.016874	0.016925	0.016976	6.05	6.09
Royal Bank of Canada	78008SVM5	02/04/13	02/04/20	100.000	0.000	2.2564		0.063388	0.064103	0.064826	0.065558	0.066297	23.16	23.69
Royal Bank of Canada	78008TLZ5	08/18/11	08/18/31	100.000	VARIES	4.0299		0.107616	0.107699	0.107784	0.107870	0.107958	38.78	38.84
Royal Bank of Canada	78008TR89	02/17/12	02/17/33	100.000	3.570	3.5699		0.099167	0.099167	0.099167	0.099167	0.099167	35.70	35.70
Royal Bank of Scotland	78009KAA0	07/16/03	01/16/14	100.000	0.000	4.1274		0.172505					2.59	
Royal Bank of Scotland	78009KAB8	01/13/05	01/13/20	100.000	VARIES	4.7500		0.131766	0.132158	0.132560	0.132971	0.133066	47.64	47.88
Royal Bank of Scotland	78009KEF5	03/31/10	03/31/14	100.000	0.000	2.6710		0.081415					7.25	
Royal Bank of Scotland	78009KFP2	04/30/10	04/30/14	100.000	0.000	2.6792		0.081688					9.72	
Royal Bank of Scotland	78009KLF7	08/11/10	08/11/20	100.000	VARIES	4.9855		0.141740	0.141811	0.141883	0.141958	0.142035	51.06	51.11
Royal Bank of Scotland	78009KMB5	08/19/10	08/19/17	100.000	VARIES	2.6315		0.019805	0.020065	0.020329	0.020597	0.020868	7.25	7.44
Royal Bank of Scotland	78009KME9	09/16/10	09/16/20	100.000	VARIES	3.6714		0.019346	0.019701	0.020063	0.020431	0.020806	7.10	7.37
Royal Bank of Scotland	78009KMF6	09/20/10	09/20/17	100.000	VARIES	2.5212		0.018375	0.018607	0.018841	0.019079	0.019319	6.70	6.87
Royal Bank of Scotland	78009KMG4	09/30/10	09/28/18	100.000	VARIES	N/A		0.016653	0.016785	0.017105	0.017240	0.017473	6.15	6.30
Royal Bank of Scotland	78009KMV1	10/29/10	10/29/20*	100.000	VARIES	2.4406		0.010328	0.010454				3.10*	
Royal Bank of Scotland	78009KNB4	10/27/10	10/27/17	100.000	VARIES	2.4218		0.022298	0.022568	0.022841	0.023118	0.023398	8.11	8.31
Royal Bank of Scotland	78009KNQ1	11/16/10	11/16/30	100.000	VARIES	5.5208		0.146835	0.146954	0.147075	0.147200	0.147328	52.89	52.98
Royal Bank of Scotland	78009KNR9	11/16/10	11/16/20	100.000	VARIES	4.5134		0.127416	0.127784	0.128160	0.128545	0.128939	45.97	46.24
Royal Bank of Scotland	78009KPH9	12/13/10	12/13/28	100.000	VARIES	5.3208		0.136947	0.137188	0.137435	0.137689	0.137950	49.35	49.53
Royal Bank of Scotland	78009KPR7	12/30/10	12/30/30	100.000	VARIES	5.7103		0.150641	0.150783	0.150929	0.151080	0.151234	54.26	54.36
Royal Bank of Scotland	78009KQW5	02/25/11	02/25/31	100.000	VARIES	5.4493		0.141796	0.141963	0.142135	0.142311	0.142492	51.12	51.25
Royal Bank of Scotland	78009KRJ3	03/15/11	03/15/21	100.000	VARIES	5.5246		0.152823	0.152858	0.152894	0.152931	0.152969	55.03	55.06
Royal Bank of Scotland	78009KRL8	03/15/11	03/15/16	100.000	VARIES	4.1566		0.115580	0.115558	0.115534	0.115511	0.115487	41.60	41.58
Royal Bank of Scotland	78009KRY0	03/31/11	03/31/18	100.000	VARIES	4.3799		0.121075	0.121135	0.121196	0.121259	0.121323	43.61	43.65

* Called in 2014; reportable OID is computed to call date.

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/14	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2014 1st	2014 2nd	2014 3rd	2015 2nd	2015 3rd	2014	2015
								Period	Period	Period	Period	Period		
Royal Bank of Scotland	78009PAF8	04/29/11	04/29/16	100.000	0.000	3.8637		0.118103	0.120385	0.122711	0.125081	0.127498	43.21	44.90
Royal Bank of Scotland	78009PAG6	05/16/11	08/16/16	100.000	0.000	3.5178		0.105699	0.107558	0.109450	0.111375	0.113334	38.89	40.27
Royal Bank of Scotland	78009PAL5	05/31/11	11/30/16	100.000	0.000	3.6087		0.109618	0.111595	0.113609	0.115659	0.117746	39.94	41.40
Royal Bank of Scotland	78009PAM3	05/25/11	05/25/21	100.000	VARIES	4.4728		0.125464	0.125467	0.125560	0.125654	0.125729	45.17	45.22
Royal Bank of Scotland	78009PAN1	06/15/11	12/15/16	100.000	0.000	3.5863		0.108878	0.110831	0.112818	0.114841	0.116901	39.61	41.04
Royal Bank of Scotland	78009PAP6	06/14/11	06/14/21	100.000	VARIES	2.5504		0.013793	0.013969	0.014147	0.014327	0.014510	5.00	5.13
Royal Bank of Scotland	78009PAX9	07/29/11	07/29/16	100.000	0.000	3.8218		0.114512	0.116701	0.118931	0.121203	0.123519	42.29	43.92
Royal Bank of Scotland	78009PBD2	07/21/11	07/21/21	100.000	VARIES	2.8321		0.018459	0.018720	0.018986	0.019254	0.019527	6.78	6.97
Royal Bank of Scotland	78009PBG5	08/31/11	02/28/17	100.000	0.000	4.0027		0.119695	0.120100	0.124534	0.124955	0.128857	44.36	46.06
Royal Bank of Scotland	78009PBK6	08/26/11	08/26/31	100.000	VARIES	4.7434		0.119957	0.118853	0.117723	0.118296	0.118883	42.71	42.63
Royal Bank of Scotland	78009PBM2	08/31/11	03/01/16	100.000	0.000	3.5003		0.104230	0.106055	0.107911	0.109799	0.111721	38.29	39.65
Royal Bank of Scotland	78009PBR1	09/30/11	03/30/17	100.000	0.000	3.8461		0.115297	0.117514	0.119774	0.122077	0.124425	42.31	43.96
Royal Bank of Scotland	78009PBV2	09/30/11	09/30/16	100.000	VARIES	2.7074		0.008647	0.008764	0.008883	0.009003	0.009125	3.16	3.24
Royal Bank of Scotland	78009PCD1	12/06/11	06/07/17	100.000	0.000	5.2976		0.163402	0.167731	0.172174	0.176734	0.181415	59.81	63.03
Royal Bank of Scotland	78009PCG4	12/30/11	07/03/17	100.000	0.000	5.2550		0.157855	0.162003	0.166260	0.170628	0.175111	59.07	62.22
Royal Bank of Canada	78009Q489	09/26/13	09/26/22	100.000	0.000	3.5770		0.099362	0.101139	0.102947	0.104789	0.106663	36.43	37.75
Royal Bank of Canada	78010UDH7	12/30/13	12/30/20	100.000	VARIES	1.1630		0.007394	0.007146	0.006897	0.006937	0.006978	2.62	2.49
Royal Bank of Canada	78010UDK0	01/30/14	01/30/19	100.000	VARIES	0.9099			0.007637	0.007501	0.007364	0.007398	2.51	2.66
Royal Bank of Canada	78010UDR5	01/30/14	01/30/19	100.000	2.250	2.2499			0.062500	0.062500	0.062500	0.062500	20.69	22.50
Royal Bank of Canada	78010UDU8	02/28/14	02/28/34	100.000	VARIES	4.0699			0.110598	0.109097	0.103973	0.101664	33.77	37.96
Royal Bank of Canada	78010UVV6	05/30/14	11/30/17	100.000	VARIES	0.5883		0.007101	0.007062	0.007086	0.007032	0.007016	1.53	2.57
Royal Bank of Canada	78010UVX2	06/30/14	06/30/29	100.000	VARIES	3.5596			0.097179	0.095448	0.095448	0.095543	17.90	34.67
Royal Bank of Canada	78010UWN3	09/29/14	09/29/34	100.000	VARIES	3.6300				0.100835	0.098127	0.095371	9.28	35.31
Royal Bank of Scotland	78011PAA5	11/30/11	11/30/26	100.000	VARIES	5.2303		0.139941	0.140074	0.140210	0.140350	0.140494	50.41	50.51
Royal Caribbean Cruises	780153AT9	07/06/09	07/15/15	97.399	11.875	12.5022	17.47	0.013671	0.014525	0.015433	0.016398		5.37	3.17
SG Structured Prods, Inc.	78423A2D3	07/29/11	07/29/31	100.000	VARIES	3.8135		0.087363	0.084790	0.082168	0.081270	0.080355	30.20	29.14
SG Structured Prods, Inc.	78423A2E1	07/29/11	07/29/31	100.000	VARIES	3.8227		0.086131	0.085177	0.084204	0.083212	0.082202	30.54	29.83
SG Structured Prods, Inc.	78423A2P6	07/29/11	07/29/31	100.000	VARIES	3.8133		0.090567	0.087858	0.085097	0.084012	0.082907	31.29	30.11
SG Structured Prods, Inc.	78423A3B6	08/31/11	08/29/31	100.000	VARIES	3.8090		0.089528	0.087466	0.084399	0.083759	0.081737	31.66	30.36
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.	78423AC42	12/31/10	12/31/30	100.000	VARIES	4.1615		0.102112	0.100972	0.099808	0.098621	0.097408	36.55	35.71
SG Structured Prods, Inc.	78423AD90	01/31/11	01/31/31	100.000	VARIES	4.1899		0.096861	0.096077	0.095278	0.094461	0.093627	34.49	33.90
SG Structured Prods, Inc.	78423AE99	02/25/11	02/25/26	100.000	VARIES	4.0467		0.099037	0.097609	0.096977	0.096333	0.095675	35.14	34.63
SG Structured Prods, Inc.	78423AF80	02/28/11	02/28/31	100.000	VARIES	4.1578		0.100187	0.097444	0.097908	0.095155	0.095469	35.78	34.93
SG Structured Prods, Inc.	78423AG63	03/18/11	03/18/21	100.000	VARIES	4.1693		0.114374	0.114593	0.114784	0.114980	0.115144	41.26	41.39
SG Structured Prods, Inc.	78423AH62	03/09/11	03/09/16	100.000	0.000	2.4340		0.071829	0.072703	0.073588	0.074484	0.075390	26.21	26.85
SG Structured Prods, Inc.	78423AJ45	03/31/11	03/31/26	100.000	VARIES	3.9820		0.093830	0.093029	0.092211	0.091377	0.091348	33.49	32.97
SG Structured Prods, Inc.	78423AL75	03/31/11	03/31/31	100.000	VARIES	4.2878		0.102146	0.101152	0.100681	0.100200	0.099709	36.46	36.07
SG Structured Prods, Inc.	78423AP48	04/29/11	04/29/31	100.000	VARIES	4.1591		0.097458	0.096386	0.096006	0.095618	0.095222	34.80	34.44
SG Structured Prods, Inc.	78423AR20	04/29/11	04/30/26	100.000	VARIES	4.1342		0.103047	0.101322	0.100800	0.100266	0.099721	36.65	36.13
SG Structured Prods, Inc.	78423AT93	05/31/11	05/30/31	100.000	VARIES	4.0970		0.098199	0.095144	0.096144	0.093998	0.094433	35.21	34.64
SG Structured Prods, Inc.	78423AU26	05/31/11	05/30/23	100.000	VARIES	4.1099		0.110458	0.108735	0.110619	0.108897	0.110178	40.01	40.04
SG Structured Prods, Inc.	78423AU75	05/31/11	05/30/31	100.000	VARIES	4.0953		0.096556	0.092398	0.093032	0.090614	0.090681	34.37	33.44

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								2014 1st Period	2014 2nd Period	2014 3rd Period	2015 2nd Period	2015 3rd Period	2014	2015
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SG Structured Prods, Inc.	78423AU83	05/31/11	05/29/26	100.000	VARIES	4.1202		0.101630	0.098970	0.099568	0.097605	0.098326	36.54	35.94
SG Structured Prods, Inc.	78423AV90	06/17/11	06/16/17	100.000	0.000	2.1964		0.064435	0.065142	0.065858	0.066581	0.067312	23.35	23.86
SG Structured Prods, Inc.	78423AW65	06/30/11	06/30/31	100.000	VARIES	4.0039		0.093787	0.091050	0.089974	0.088877	0.087757	33.27	32.19
SG Structured Prods, Inc.	78423AW73	06/30/11	06/30/31	100.000	VARIES	4.0072		0.093802	0.090701	0.091453	0.089208	0.089411	33.66	32.97
SG Structured Prods, Inc.	78423AW81	06/30/11	06/30/23	100.000	VARIES	3.9769		0.107996	0.108306	0.108557	0.108813	0.109074	38.93	39.13
SG Structured Prods, Inc.	78423AW99	06/30/11	06/30/26	100.000	VARIES	3.9853		0.100146	0.097402	0.098224	0.095828	0.096062	36.05	35.41
SG Structured Prods, Inc.	78423AYJ5	08/31/10	08/29/25	100.000	7.380	3.6971		0.089348	0.087752	0.085158	0.083461	0.080373	31.80	30.18
SG Structured Prods, Inc.	78423AYN6	09/30/10	09/30/15	100.000	0.000	1.9321		0.056859	0.057409	0.057963	0.058523		20.67	15.69
SG Structured Prods, Inc.	78423AZA3	10/29/10	04/29/16	100.000	0.000	1.7220		0.050361	0.050795	0.051232	0.051673	0.052118	18.26	18.58
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
SG Structured Prods, Inc.	78423EBE3	06/29/12	06/30/32	100.000	VARIES	2.6183		0.066248	0.065355	0.064450	0.063533	0.063061	23.69	23.04
SG Structured Prods, Inc.	78423EBR4	07/31/12	07/30/32	100.000	VARIES	2.2858		0.057310	0.057462	0.055731	0.055839	0.054117	20.70	20.11
SG Structured Prods, Inc.	78423ECC6	07/31/12	07/31/32	100.000	VARIES	4.4772		0.010086	0.009068	0.008027	0.007585	0.007133	3.14	2.68
SG Structured Prods, Inc.	78423ECE2	08/31/12	08/31/32	100.000	VARIES	2.2189		0.055269	0.053661	0.053825	0.052226	0.052062	19.70	19.13
SG Structured Prods, Inc.	78423ECF9	08/31/12	08/31/27	100.000	VARIES	2.2060		0.059049	0.057140	0.057115	0.055809	0.056038	20.96	20.47
SG Structured Prods, Inc.	78423ECS1	08/31/12	08/31/32	100.000	VARIES	4.3609		0.007974	0.007422	0.007107	0.006551	0.006169	2.70	2.38
SG Structured Prods, Inc.	78423EDB7	09/28/12	09/28/32	100.000	VARIES	3.8987		0.008777	0.008136	0.007483	0.007358	0.007230	2.92	2.65
SG Structured Prods, Inc.	78423EDJ0	09/28/12	09/30/32	100.000	VARIES	2.1721		0.054342	0.053533	0.052715	0.051889	0.051054	19.27	18.68
SG Structured Prods, Inc.	78423EDN1	10/31/12	10/29/27	100.000	VARIES	2.3465		0.060177	0.059647	0.059111	0.058568	0.058019	21.50	21.11
SG Structured Prods, Inc.	78423EDP6	10/31/12	10/29/27	100.000	VARIES	2.3352		0.063322	0.062533	0.061734	0.061436	0.061135	22.56	22.13
SG Structured Prods, Inc.	78423EDQ4	10/31/12	10/31/32	100.000	VARIES	3.4706		0.093948	0.093650	0.093347	0.093280	0.093211	33.73	33.58
SG Structured Prods, Inc.	78423EEA8	12/31/12	12/31/32	100.000	VARIES	2.3863		0.061211	0.060498	0.059777	0.059047	0.058308	21.91	21.39
SG Structured Prods, Inc.	78423EEJ9	10/31/12	10/29/32	100.000	VARIES	2.3462		0.060171	0.059604	0.059030	0.058449	0.057862	21.49	21.07
SG Structured Prods, Inc.	78423EES9	11/30/12	11/30/32	100.000	VARIES	2.3877		0.061246	0.060705	0.060158	0.059604	0.059044	21.92	21.52
SG Structured Prods, Inc.	78423EFK5	01/18/13	01/27/14	100.000	0.000	0.9517		0.026569					.69	
SG Structured Prods, Inc.	78423EFR0	01/28/13	02/03/14	100.000	0.000	0.9324		0.025461					.84	
SG Structured Prods, Inc.	78423EJF2	11/27/13	11/27/23	100.000	VARIES	3.9019		0.108386	0.106743	0.105067	0.103358	0.101616	38.61	37.40
SG Structured Prods, Inc.	78423EJG0	12/18/13	12/18/23	100.000	VARIES	3.8786		0.107742	0.106147	0.104521	0.102864	0.101175	38.46	37.29
SLM Corporation.	78442FCY2	10/01/04	10/01/14	100.000	VARIES	5.0009		0.138727	0.138820				37.47	
SLM Corporation.	78442FEM6	01/27/12	01/25/17	98.942	6.000	6.2498	3.71	0.005596	0.005771	0.005951	0.006137	0.006329	2.10	2.23
Sabine Pass LNG, LP	785583AG0	09/15/08	11/30/16	79.000	7.500	11.5231	112.81	0.079855	0.084455	0.089321	0.094468	0.099911	29.87	33.41
Sabine Pass LNG, LP	785583AH8	09/15/08	11/30/16	79.000	7.500	11.5231	112.81	0.079855	0.084455	0.089321	0.094468	0.099911	29.87	33.41
Saddle Brook TWP NJ SD	786225GB2	08/23/12	08/15/14	99.381	1.000	1.3180	4.23	0.008721	0.008778				1.96	
Saddle Brook TWP NJ SD	786225GC0	08/23/12	08/15/15	99.327	1.300	1.5320	3.03	0.006252	0.006300	0.006349	0.006397		2.27	1.43
Saddle Brook TWP NJ SD	786225GD8	08/23/12	08/15/16	99.040	1.750	2.0022	3.19	0.006601	0.006667	0.006734	0.006801	0.006870	2.41	2.45
SCH DIST Clair CNTY, IL	788550JJ1	06/15/11	01/01/15	102.478	VARIES	3.4880		0.097609	0.097252				35.08	
SCH DIST Clair CNTY, IL	788550JK8	06/15/11	01/01/16	103.086	VARIES	3.9878		0.112381	0.111991	0.111593	0.111188		40.39	40.10
SCH DIST Clair CNTY, IL	788550JL6	06/15/11	01/01/17	103.641	VARIES	4.4873		0.127289	0.126873	0.126448	0.126013		45.75	45.44
SCH DIST Clair CNTY, IL	788550JM4	06/15/11	01/01/18	102.758	VARIES	4.9870		0.141076	0.140785	0.140486	0.140179		50.73	50.52
SCH DIST Clair CNTY, IL	788550JQ5	06/20/12	01/01/21	107.017	5.500	N/A		0.130069	0.129566	0.129053	0.128528		46.73	46.36
St.Clair CNTY SD #196, IL	788553GK5	11/13/12	12/01/14	102.810	VARIES	1.3941		0.039245	0.038987				12.90	
St.Clair CNTY SD #196, IL	788553GL3	11/13/12	12/01/15	103.202	VARIES	1.5459		0.043831	0.043612	0.043391	0.043168		15.73	14.28

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								2014 1st Period	2014 2nd Period	2014 3rd Period	2015 2nd Period	2015 3rd Period	2014	2015
								-----					-----	
San Luis Obispo County	798703AQ7	07/02/03	09/01/18	45.439	0.000	5.2695	330.15	0.112856	0.115830	0.118882	0.122014	0.125229	41.89	44.12
San Luis Obispo County	798703AR5	07/02/03	09/01/19	42.462	0.000	5.3695	316.06	0.108533	0.111447	0.114439	0.117512	0.120667	40.31	42.50
San Luis Obispo County	798703AS3	07/02/03	09/01/20	39.603	0.000	5.4695	301.88	0.104137	0.106985	0.109911	0.112917	0.116005	38.69	40.84
San Luis Obispo County	798703AT1	07/02/03	09/01/21	37.061	0.000	5.5395	287.20	0.099386	0.102139	0.104968	0.107876	0.110864	36.94	39.02
San Luis Obispo County	798703AU8	07/02/03	09/01/22	34.700	0.000	5.5995	272.69	0.094622	0.097271	0.099995	0.102794	0.105672	35.19	37.18
San Luis Obispo County	798703AV6	07/02/03	09/01/23	32.578	0.000	5.6397	258.40	0.089829	0.092362	0.094966	0.097644	0.100397	33.41	35.32
San Luis Obispo County	798703AW4	07/02/03	09/01/24	30.563	0.000	5.6796	244.66	0.085206	0.087626	0.090114	0.092673	0.095305	31.70	33.52
San Luis Obispo County	798703AX2	07/02/03	09/01/25	28.774	0.000	5.6997	231.40	0.080661	0.082959	0.085324	0.087755	0.090256	30.01	31.75
San Luis Obispo County	798703AY0	07/02/03	09/01/26	27.018	0.000	5.7297	218.78	0.076364	0.078552	0.080802	0.083117	0.085498	28.42	30.07
San Luis Obispo County	798703AZ7	07/02/03	09/01/27	25.534	0.000	5.7297	206.76	0.072170	0.074237	0.076364	0.078552	0.080802	26.86	28.42
San Luis Obispo County	798703BA1	07/02/03	09/01/28	24.132	0.000	5.7296	195.40	0.068205	0.070159	0.072169	0.074237	0.076364	25.38	26.86
San Luis Obispo County	798703BB9	07/02/03	09/01/29	22.806	0.000	5.7297	184.67	0.064459	0.066306	0.068206	0.070160	0.072170	23.99	25.38
San Luis Obispo County	798703BC7	07/02/03	09/01/30	21.553	0.000	5.7298	174.53	0.060919	0.062664	0.064459	0.066306	0.068206	22.67	23.99
Seacor Holdings, Inc.	81170YAA7	11/13/13	11/15/28	100.000	VARIES	8.2503		0.229243	0.235262	0.241529	0.248055	0.254850	84.18	88.74
Seacor Holdings, Inc.	811904AL5	12/11/12	12/15/27	100.000	VARIES	7.1503		0.208134	0.213092	0.218228	0.223547	0.229057	75.98	79.69
Seacor Holdings, Inc.	811904AM3	12/11/12	12/15/27	100.000	VARIES	7.1503		0.208134	0.213092	0.218228	0.223547	0.229057	75.98	79.69
Shelby CNTYS, SD #21, IL	821510AS3	06/08/10	12/01/14	108.333	VARIES	3.4682		0.098249	0.097303				32.25	
Sinclair Broadcast Group	829226AW9	05/10/07	05/15/27	100.000	VARIES	7.7902		0.302243	0.310770	0.319096	0.327746	0.336733	111.12	117.24
SG Structured Prods, Inc.	83367TAK5	08/07/12	08/07/15	100.000	VARIES	2.4728		0.014091	0.014265	0.014442	0.014620		5.15	3.15
SG Structured Prods, Inc.	83367TAM1	08/30/12	08/30/27*	100.000	VARIES	4.2251		0.113321					6.57*	
SG Structured Prods, Inc.	83367TAN9	09/28/12	09/28/27	100.000	VARIES	4.2451		0.113445	0.112309	0.111150	0.109965	0.108756	40.42	39.58
SG Structured Prods, Inc.	83368WAC5	10/31/12	10/29/27*	100.000	VARIES	3.3528		0.091483					2.65*	
SG Structured Prods, Inc.	83368WBD2	01/31/13	01/31/33	100.000	VARIES	3.8966		0.104937	0.101569	0.101512	0.101453	0.101394	36.65	36.52
SG Structured Prods, Inc.	83368WBE0	01/30/13	01/30/28*	100.000	VARIES	3.8214		0.105223	0.104278				12.44*	
SG Structured Prods, Inc.	83368WBG5	01/31/13	01/31/33	100.000	VARIES	3.8942		0.105953	0.103689	0.102494	0.101277	0.100035	37.21	36.31
SG Structured Prods, Inc.	83368WBT7	02/28/13	02/28/33	100.000	VARIES	3.4646		0.093252	0.089275	0.088213	0.084231	0.085026	32.69	31.07
SG Structured Prods, Inc.	83368WBX8	03/28/13	03/31/33	100.000	VARIES	2.9028		0.077314	0.074001	0.073614	0.073221	0.072823	26.90	26.36
SG Structured Prods, Inc.	83368WCB5	04/12/13	04/12/33	100.000	VARIES	3.9684		0.105808	0.101293	0.100760	0.100216	0.099662	36.88	36.09
SG Structured Prods, Inc.	83368WCC3	04/19/13	04/19/28*	100.000	VARIES	3.7971		0.104561					10.46*	
SG Structured Prods, Inc.	83368WCG4	04/30/13	04/29/33	100.000	VARIES	3.9499		0.105291	0.100788	0.100350	0.099904	0.099449	36.79	35.99
SG Structured Prods, Inc.	83368WCQ2	04/30/13	05/01/23	100.000	VARIES	1.6707		0.010280	0.009510	0.009590	0.009670	0.009751	3.52	3.48
SG Structured Prods, Inc.	83368WCY5	05/03/13	05/03/23	100.000	VARIES	3.1496		0.087272	0.087051	0.086972	0.086891	0.086839	31.36	31.29
SG Structured Prods, Inc.	83368WDG3	06/11/13	06/11/28*	100.000	VARIES	4.1445		0.114130					15.75*	
SG Structured Prods, Inc.	83368WDL2	06/28/13	06/28/33	100.000	VARIES	4.7629		0.128839	0.125293	0.126075	0.126876	0.127697	45.74	45.54
SG Structured Prods, Inc.	83368WDM0	06/28/13	06/28/33	100.000	VARIES	4.7593		0.126096	0.119842	0.119674	0.119501	0.119325	44.25	43.05
SG Structured Prods, Inc.	83368WDR9	07/31/13	07/31/33	100.000	VARIES	4.5906		0.127517	0.124733	0.121884	0.118971	0.115990	44.55	42.46
SG Structured Prods, Inc.	83368WDT5	07/31/13	07/31/33	100.000	VARIES	4.5832		0.127312	0.124002	0.120617	0.117154	0.113612	44.23	41.74
SG Structured Prods, Inc.	83368WDV0	07/31/13	07/31/33	100.000	VARIES	4.5941		0.127614	0.124575	0.121466	0.118286	0.115033	44.47	42.18
SG Structured Prods, Inc.	83368WDW8	08/30/13	08/31/33	100.000	VARIES	4.6389		0.128122	0.121393	0.118578	0.115631	0.115853	44.35	42.40
SG Structured Prods, Inc.	83368WDX6	08/30/13	08/31/33	100.000	VARIES	4.6413		0.128190	0.121459	0.118644	0.116566	0.117698	44.38	42.81
SG Structured Prods, Inc.	83368WDZ1	08/30/13	08/31/28	100.000	VARIES	4.5930		0.126853	0.119850	0.116704	0.115200	0.116878	43.76	42.34

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								2014 1st Period	2014 2nd Period	2014 3rd Period	2015 2nd Period	2015 3rd Period	2014	2015
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SG Structured Prods, Inc.	83368WEL1	09/30/13	09/30/33	100.000	VARIES	4.5116		0.125325	0.122737	0.120090	0.117384	0.114617	44.17	42.25
SG Structured Prods, Inc.	83368WFA4	10/31/13	10/31/33	100.000	VARIES	4.2945		0.119292	0.116746	0.114145	0.111487	0.108773	42.17	40.29
SG Structured Prods, Inc.	83368WFL0	10/31/13	10/31/33	100.000	VARIES	4.2911		0.119198	0.116842	0.114435	0.111977	0.109466	42.20	40.45
SG Structured Prods, Inc.	83368WGF2	11/29/13	11/30/33	100.000	VARIES	4.4027		0.122284	0.119908	0.117479	0.114996	0.112459	43.45	41.69
SG Structured Prods, Inc.	83368WGG0	11/29/13	11/29/28	100.000	VARIES	4.2430		0.117862	0.116364	0.114835	0.113274	0.111679	42.06	40.96
SG Structured Prods, Inc.	83368WGM7	11/29/13	11/29/32	90.000	VARIES	4.3778		0.109446	0.106342	0.103170	0.099928	0.096616	38.64	36.35
SG Structured Prods, Inc.	83368WGR6	11/29/13	11/29/32	90.000	VARIES	4.3777		0.109444	0.106340	0.103168	0.099927	0.096615	38.64	36.35
SG Structured Prods, Inc.	83368WGX8	12/30/13	12/30/33	100.000	VARIES	4.4480		0.123557	0.119510	0.115372	0.114892	0.114402	43.74	41.45
SG Structured Prods, Inc.	83368WHA2	12/30/13	12/30/32	93.000	VARIES	4.4186		0.114148	0.111496	0.108785	0.106015	0.103183	40.61	38.66
SG Structured Prods, Inc.	83368WHD6	12/30/13	12/30/33	100.000	VARIES	4.4457		0.123492	0.120062	0.116557	0.115126	0.113664	43.83	41.70
SG Structured Prods, Inc.	83368WHG9	12/23/13	12/23/15	100.000	0.000	0.9600		0.026667	0.026795	0.026924	0.027053		9.63	9.50
SG Structured Prods, Inc.	83368WHS3	01/31/14	01/31/34	100.000	VARIES	4.0888			0.113579	0.110962	0.108291	0.105566	37.20	38.65
SG Structured Prods, Inc.	83368WJB8	01/31/14	01/31/33	91.000	VARIES	4.0761			0.103035	0.100618	0.098152	0.095636	33.74	35.03
SG Structured Prods, Inc.	83368WKA8	02/21/14	02/21/24	100.000	0.000	3.6892			0.102480	0.104370	0.106296	0.108256	32.01	38.43
SG Structured Prods, Inc.	83368WKB6	02/28/14	02/28/34	91.000	VARIES	4.0372			0.099835	0.099147	0.095180	0.093801	30.56	34.80
SG Structured Prods, Inc.	83368WKC4	02/28/14	02/28/34	100.000	VARIES	4.0411			0.109814	0.109506	0.105584	0.104542	33.67	38.64
SG Structured Prods, Inc.	83368WKZ3	03/31/14	03/31/34	100.000	VARIES	4.4730			0.124251	0.121707	0.119105	0.116446	33.44	42.87
SG Structured Prods, Inc.	83368WLG4	03/31/14	03/31/34	91.000	VARIES	4.4571			0.112667	0.108568	0.104378	0.100095	30.16	37.56
SG Structured Prods, Inc.	83368WLH2	03/31/14	03/31/34	100.000	VARIES	4.4742			0.124283	0.121458	0.118569	0.115616	33.42	42.67
SG Structured Prods, Inc.	83368WMW8	05/14/14	05/14/21	100.000	VARIES	2.9301			0.081393	0.081531	0.081671	0.081725	18.48	29.39
SG Structured Prods, Inc.	83368WNR8	05/22/14	05/22/34	91.000	VARIES	3.6947			0.093395	0.091193	0.088950	0.086666	20.37	32.25
SG Structured Prods, Inc.	83368WPM7	06/26/14	06/26/34	100.000	VARIES	3.6332			0.100924	0.098990	0.097021	0.095016	18.66	35.26
SG Structured Prods, Inc.	83368WRU7	08/29/14	08/29/34	100.000	VARIES	3.4029				0.092978	0.091946	0.089394	11.62	33.30
SG Structured Prods, Inc.	83368WSX0	08/29/14	08/29/34	100.000	VARIES	3.4025				0.092965	0.091894	0.089305	11.62	33.28
SG Structured Prods, Inc.	83368WTC5	09/30/14	09/30/29	100.000	VARIES	3.5292				0.098034	0.097558	0.097074	8.92	35.12
SG Structured Prods, Inc.	83368WTS0	09/30/14	09/30/24	100.000	VARIES	3.2997				0.091660	0.089506	0.087316	8.34	32.21
SG Structured Prods, Inc.	83368WUJ8	09/30/14	09/30/34	100.000	VARIES	3.5842				0.099562	0.096368	0.093117	9.06	34.68
SG Structured Prods, Inc.	83368WUL3	09/30/14	09/30/34	100.000	VARIES	3.5615				0.098933	0.097110	0.095254	9.00	34.95
SG Structured Prods, Inc.	83368WVM0	10/31/14	10/31/34	100.000	VARIES	3.4502				0.095840	0.092582	0.089267	5.85	33.51
SG Structured Prods, Inc.	83368WXV8	11/14/14	11/16/21	100.000	0.000	2.6925			0.074794	0.074805	0.075812	0.076833	3.52	27.20
Soletron Corporation	834182AK3	05/08/00	05/08/20	57.912	0.000	2.7499	261.61	0.063962	0.064842	0.065733	0.066637	0.067553	23.28	23.92
Sovereign Bancorp, Inc.	846048205	02/26/04	03/01/34*	100.000	VARIES	N/A		0.292926					16.70*	
Spirit Aerosystems, Inc.	85205TAA8	09/30/09	10/01/17*	97.804	7.500	7.8750	9.99	0.007650	0.007951				.93*	
Spirit Aerosystems, Inc.	85205TAB6	09/30/09	10/01/17*	97.804	7.500	7.8750	9.99	0.007650	0.007951				.93*	
St. Clair CNTY SD#522, IL	85227XCV5	07/01/10	12/01/14	101.031	VARIES	2.7378		0.076245	0.076148				25.14	
St. Clair CNTY SD#522, IL	85227XCW3	07/01/10	12/01/15	100.491	VARIES	3.1869		0.088719	0.088672	0.088624	0.088576		31.93	29.24
Stephenson Ogle ETC CNTY	859103CH4	11/04/09	01/01/15	102.111	VARIES	3.9859		0.111219	0.110972				39.99	
Sunsource, Inc.	867948AA9	09/30/97	09/30/27	110.000	11.600	10.4989		0.314922	0.314539	0.314136	0.313711	0.313264	113.23	112.93
Symbion, Inc.	871507AE9	06/14/11	06/15/16*	98.492	8.000	8.3751	6.91	0.008488	0.008844				2.63*	
Symbion, Inc.	871507AG4	06/14/11	06/15/16*	98.492	8.000	8.3751	6.91	0.008488	0.008844				2.63*	
TW Telecom Holdings Inc.	87311XAE8	08/26/13	10/01/22*	96.250	5.375	5.9138	1.11	0.008859	0.009121	0.009390			3.01*	

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								2014 1st	2014 2nd	2014 3rd	2015 2nd	2015 3rd	2014	2015
								Period	Period	Period	Period	Period		
TW Telecom Holdings Inc.	87311XAF5	08/26/13	10/01/22*	96.250	5.375	5.9138	1.11	0.008859	0.009121	0.009390			3.01*	
Tabletop Holdings, Inc.	87336NAA9	11/12/03	05/15/14	55.131	VARIES	12.2495		0.340267					45.60	
Tabletop Holdings, Inc.	87336NAB7	11/12/03	05/15/14	55.131	VARIES	12.2495		0.340267					45.60	
Tesoro Corporation	881609AW1	06/05/09	06/01/19*	96.172	9.750	10.3745	12.89	0.009946					.92*	
Time Warner Inc.	887315AZ2	01/17/96	01/15/36	17.038	VARIES	8.8000		0.187898	0.196165	0.204797	0.213808	0.223215	71.94	78.41
Toll Brothers Finance	88947EAL4	09/11/12	09/15/32	100.000	VARIES	5.9844		0.175597	0.180436	0.185419	0.190552	0.195838	65.13	68.78
Toll Brothers Finance	88947EAM2	09/11/12	09/15/32	100.000	VARIES	5.9844		0.175597	0.180436	0.185419	0.190552	0.195838	65.13	68.78
Tornillo Indpt SCH DIST	891084NY7	12/06/12	02/01/20	83.718	0.000	2.4998	22.56	0.059085	0.059824	0.060571	0.061329	0.062095	21.63	22.17
Tornillo Indpt SCH DIST	891084NZ4	12/06/12	02/01/21	80.360	0.000	2.6997	23.41	0.061330	0.062158	0.062997	0.063848	0.064710	22.48	23.09
Toyota Motor Credit Corp	89233PA22	12/12/06	12/12/16	100.000	0.000	4.9609		0.194197	0.199014	0.203950	0.209009	0.214194	70.96	74.53
Toyota Motor Credit Corp	89233PU79	03/28/08	03/28/38	24.099	0.000	4.8000	75.71	0.041710	0.042711	0.043736	0.044786	0.045861	15.38	16.13
Toyota Motor Credit Corp	89233PZQ2	10/24/06	10/24/16	100.000	VARIES	6.2020		0.166529	0.167416	0.168331	0.169273	0.170245	60.23	60.90
Transportadora Gas Norte	893871AS2	08/22/12	08/22/19	25.000	VARIES	N/A		0.304848	0.350543	0.403088	0.463509	0.516331	118.07	156.10
Transportadora Gas Norte	893871AZ6	08/22/12	08/22/19	25.000	VARIES	N/A		0.304848	0.350543	0.403088	0.463509	0.516331	118.07	156.10
Trenton, City of	895130J94	03/13/03	04/01/14	56.464	0.000	5.2397	422.59	0.141832					12.76	
Trenton, City of	895130K27	03/13/03	04/01/15	52.558	0.000	5.4098	409.96	0.138709	0.142461	0.146315			51.30	13.17
Trenton, City of	895130K35	03/13/03	04/01/22	31.423	0.000	6.1698	291.57	0.102248	0.105402	0.108653	0.112005	0.115461	37.95	40.33
Trinity Industries, Inc.	896522AF6	06/07/06	06/01/36	100.000	VARIES	8.5854		0.353095	0.363632	0.374621	0.386082	0.398035	129.66	137.63
UBS AG	90261JGR8	03/25/11	03/25/21	100.000	VARIES	4.6496		0.131875	0.131922	0.132073	0.132227	0.132296	47.50	47.60
UBS AG	90261JHP1	09/21/11	09/21/21	100.000	VARIES	2.4224		0.065720	0.065810	0.065900	0.065992	0.066085	23.69	23.76
UBS AG	90261JHQ9	09/23/11	09/23/19	100.000	VARIES	2.3047		0.004715	0.004769	0.004824	0.004880	0.004936	1.72	1.76
UBS AG	90261JHS5	09/29/11	09/29/21	100.000	VARIES	2.5378		0.009486	0.009607	0.009729	0.009852	0.009977	3.46	3.55
UBS AG	90261XDU3	07/20/07	07/20/27	100.000	VARIES	5.7801		0.122473	0.119775	0.116999	0.115391	0.113736	42.72	41.30
UBS AG	90261XEU2	03/06/08	03/06/18	100.000	VARIES	4.6051		0.121734	0.121662	0.121914	0.122171	0.122761	43.83	44.03
Union CNTY SD #531, IL	904842CU3	05/17/11	12/01/16	99.662	VARIES	3.6779		0.101941	0.101976	0.102013	0.102050	0.102087	36.71	36.73
Union CNTY SD #531, IL	904842CV1	05/17/11	12/01/17	108.762	VARIES	4.1179		0.120791	0.120046	0.119286	0.118511	0.117720	43.31	42.76
Union CNTY SD #531, IL	904842CW9	05/17/11	12/01/18	107.234	VARIES	4.3707		0.127508	0.126956	0.126392	0.125815	0.125226	45.77	45.36
Union City, NJ	905734MD8	02/07/07	11/01/14	65.880	0.000	5.4688	297.31	0.143933	0.147869				43.89	
Union City, NJ	905734ME6	02/07/07	11/01/15	62.150	0.000	5.5197	283.57	0.137507	0.141302	0.145201	0.149209		50.65	44.28
Union City, NJ	905734MF3	02/07/07	11/01/16	58.640	0.000	5.5586	269.79	0.130988	0.134629	0.138371	0.142216	0.146169	48.25	50.97
Union City, NJ	905734MG1	02/07/07	11/01/17	55.340	0.000	5.5882	256.22	0.124517	0.127996	0.131572	0.135248	0.139028	45.88	48.48
United Refining Co.	911358AJ8	03/08/11	02/28/18	96.444	10.500	11.2489	11.22	0.012644	0.013137	0.014106	0.014656	0.015651	4.89	5.44
United Refining Co.	911358AK5	03/08/11	02/28/18	96.444	10.500	11.2489	11.22	0.012644	0.013137	0.014106	0.014656	0.015651	4.89	5.44
United Technologies Corp	913017AR0	11/13/89	11/15/19	98.974	8.875	8.9741	5.81	0.001618	0.001663	0.001767	0.001816	0.001918	.61	.66
Univ of NC-Chap Hill	914713KV3	08/14/91	02/15/14	13.000	0.000	9.2751	859.17	0.246224					10.83	
Univ of NC-Chap Hill	914713KW1	08/14/91	02/15/15	12.000	0.000	9.2278	783.89	0.223888	0.234218	0.245024			85.33	10.78
Uruguay, Republic	917288AT9	05/29/03	03/25/14	76.000	7.875	11.8705	231.20	0.104770					8.80	
Uruguay, Republic	917288AU6	05/29/03	05/04/14	73.000	7.250	11.6875	255.68	0.116459					14.32	
Uruguay, Republic	917288AV4	05/29/03	06/22/15	76.000	8.750	12.6875	188.53	0.090947	0.096716	0.102852			33.89	17.59
Uruguay, Republic	917288AX0	05/29/03	01/20/17	73.000	7.625	11.6165	169.85	0.074680	0.079018	0.083608	0.088464	0.093602	29.10	32.58
Uruguay, Republic	917288AZ5	05/29/03	03/15/15	71.500	7.500	12.0979	234.95	0.107089	0.113566	0.120436			41.13	8.91

* Called in 2014; reportable OID is computed to call date.

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/14	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2014 1st Period	2014 2nd Period	2014 3rd Period	2015 2nd Period	2015 3rd Period	2014	2015
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Uruguay, Republic	917288BA9	05/29/03	01/15/33	100.000	7.875	N/A		0.136714	0.137549	0.138437	0.139379	0.140381	49.65	50.33
Utah ST Charter SCH FIN	91754TCN1	12/21/10	07/15/15	98.130	8.000	8.5025	11.59	0.011818	0.012321	0.012844	0.013390		4.52	2.59
Utah Charter School	91754TDG5	05/10/11	05/15/14	97.408	8.000	9.0009	22.35	0.026607					3.57	
Vermilion & Edg Cntys IL	923439CT8	07/07/04	12/01/14	103.682	VARIES	6.2118		0.173273	0.172918				57.12	
VeriSign, Inc.	92343EAC6	08/20/07	08/15/37	100.000	VARIES	8.5008		0.330368	0.340573	0.351211	0.362302	0.373864	123.60	131.51
VeriSign, Inc.	92343EAD4	08/20/07	08/15/37	100.000	VARIES	8.5008		0.330368	0.340573	0.351211	0.362302	0.373864	123.60	131.51
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
Viginia Pub School Auth	92817SPA0	11/13/09	09/15/26	90.643	6.050	7.0049	14.09	0.010839	0.011218	0.011611	0.012018	0.012439	4.05	4.34
Walter Industries, Inc.	93317QAB1	04/20/04	05/01/24	100.000	VARIES	7.7498		0.331168	0.339373	0.347895	0.356687	0.365819	121.70	127.90
Walter Industries, Inc.	93317QAC9	04/20/04	05/01/24	100.000	VARIES	7.7498		0.331168	0.339373	0.347895	0.356687	0.365819	121.70	127.90
Wells Fargo & Company	94986RBC4	11/05/10	05/06/16	100.000	0.000	1.7322		0.050675	0.051114	0.051557	0.052003	0.052454	18.37	18.69
Wells Fargo & Company	94986RBH3	11/05/10	11/05/17	100.000	VARIES	2.5030		0.071925	0.071961	0.071998	0.071792	0.071583	25.90	25.86
Wells Fargo & Company	94986RBP5	12/07/10	12/07/16	100.000	0.000	2.2309		0.066235	0.066974	0.067721	0.068476	0.069240	24.01	24.55
Wells Fargo & Company	94986RBQ3	12/07/10	06/07/17	100.000	0.000	2.4501		0.073219	0.074116	0.075024	0.075943	0.076873	26.56	27.22
Wells Fargo & Company	94986RBY6	01/05/11	01/06/17	100.000	0.000	2.6501		0.078629	0.079671	0.080726	0.081796	0.082880	28.86	29.63
Wells Fargo & Company	94986RBZ3	01/05/11	07/07/17	100.000	0.000	2.7699		0.082434	0.083576	0.084733	0.085907	0.087097	30.28	31.13
Wells Fargo & Company	94986RCG4	02/07/11	02/07/17	100.000	1.250	2.5699		0.073804	0.074306	0.074815	0.075330	0.075852	26.81	27.18
Wells Fargo & Company	94986RCP4	02/07/11	02/07/18	100.000	1.500	2.9500		0.085004	0.085643	0.086292	0.086950	0.087618	30.90	31.37
Wells Fargo & Company	94986RCW9	03/07/11	03/07/17	100.000	1.250	2.5500		0.073195	0.073686	0.074183	0.074686	0.075195	26.55	26.91
Wells Fargo & Company	94986RCZ2	03/02/11	04/22/16	110.000	0.125	N/A		0.081747	0.007745	0.007751	0.007774	0.007782	11.00	2.80
Wells Fargo & Company	94986RDD0	03/31/11	03/31/21	100.000	VARIES	4.1708		0.116273	0.116279	0.116345	0.116413	0.116475	41.87	41.91
Wells Fargo & Company	94986RDL2	04/29/11	04/30/21	100.000	VARIES	4.3018		0.120267	0.120292	0.120340	0.120390	0.120424	43.30	43.34
Wells Fargo & Company	94986RDU2	06/07/11	06/07/17	100.000	0.000	2.3099		0.067958	0.068743	0.069537	0.070340	0.071152	24.64	25.22
Wells Fargo & Company	94986RDV0	05/31/11	05/28/21	100.000	VARIES	4.1140		0.115915	0.116110	0.116214	0.116319	0.116338	41.77	41.86
Wells Fargo & Company	94986RDX6	07/06/11	01/08/18	100.000	0.000	1.9900		0.057519	0.058091	0.058669	0.059253	0.059842	21.01	21.43
Wells Fargo & Company	94986REQ0	08/05/11	02/07/18	100.000	0.000	2.4202		0.070553	0.071407	0.072271	0.073146	0.074031	25.80	26.43
Wells Fargo & Company	94986RFA4	09/08/11	03/07/18	100.000	0.000	2.2999		0.066875	0.067644	0.068422	0.069208	0.070004	24.39	24.95
Wells Fargo & Company	94986RFL0	10/05/11	10/05/18	100.000	0.000	2.4700		0.072064	0.072954	0.073855	0.074767	0.075691	26.26	26.91
Wells Fargo & Company	94986RFS5	10/05/11	04/06/18	100.000	0.000	2.3000		0.066884	0.067653	0.068431	0.069218	0.070014	24.35	24.91
Wells Fargo & Company	94986RFX4	11/08/11	05/07/18	100.000	0.000	2.3199		0.067482	0.068265	0.069057	0.069858	0.070668	24.52	25.09
Wells Fargo & Company	94986RGE5	12/07/11	06/07/18	100.000	0.000	2.3299		0.067791	0.068580	0.069379	0.070188	0.071005	24.58	25.16
Wells Fargo & Company	94986RGS4	01/04/12	07/06/18	100.000	0.000	2.3699		0.068208	0.069016	0.069834	0.070661	0.071499	24.98	25.58
Wells Fargo & Company	94986RHA2	02/07/12	08/07/18	100.000	0.000	2.0501		0.058717	0.059319	0.059927	0.060541	0.061162	21.42	21.86
Wells Fargo & Company	94986RHB0	01/27/12	01/27/17	100.000	VARIES	1.6991		0.015161	0.015290	0.015420	0.015551	0.015683	5.52	5.62
Wells Fargo & Company	94986RHC8	01/27/12	01/28/19	100.000	VARIES	1.7471		0.015319	0.014975	0.015106	0.015238	0.015371	5.42	5.50
Wells Fargo & Company	94986RHG9	03/07/12	09/10/18	100.000	0.000	1.9799		0.056656	0.057217	0.057784	0.058356	0.058933	20.62	21.03
Wells Fargo & Company	94986RHH7	02/15/12	02/15/17	100.000	VARIES	1.4532		0.010490	0.010566	0.010643	0.010720	0.010798	3.81	3.87
Wells Fargo & Company	94986RHM6	03/07/12	09/08/16	100.000	0.000	1.0799		0.030487	0.030651	0.030817	0.030983	0.031151	11.04	11.16
Wells Fargo & Company	94986RHQ7	03/05/12	03/05/19	100.000	VARIES	1.4012		0.010706	0.010342	0.010587	0.010488	0.010677	3.83	3.86
Wells Fargo & Company	94986RHR5	03/07/12	09/10/18	100.000	0.000	2.1000		0.060201	0.060833	0.061472	0.062117	0.062769	21.93	22.39
Wells Fargo & Company	94986RHX2	04/04/12	10/05/18	100.000	0.000	1.9801		0.056656	0.057217	0.057784	0.058356	0.058933	20.59	21.00
Wells Fargo & Company	94986RHY0	04/04/12	10/07/16	100.000	0.000	1.1500		0.032503	0.032690	0.032878	0.033067	0.033258	11.77	11.90
Wells Fargo & Company	94986RHZ7	03/21/12	03/21/19	100.000	VARIES	1.3789		0.010691	0.010502	0.010575	0.010647	0.010721	3.80	3.83

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/14	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2014 1st	2014 2nd	2014 3rd	2015 2nd	2015 3rd	2014	2015
								Period	Period	Period	Period	Period		
Wells Fargo & Company	94986RJK8	04/24/12	04/24/19	100.000	VARIES	1.3828		0.011002	0.010808	0.010882	0.010958	0.011033	3.92	3.94
Wells Fargo & Company	94986RJR3	06/07/12	12/07/18	100.000	0.000	1.9898		0.056940	0.057506	0.058079	0.058656	0.059240	20.63	21.04
Wells Fargo & Company	94986R JW2	05/29/12	05/29/19	100.000	0.000	2.2699		0.065226	0.065967	0.066715	0.067473	0.068238	23.66	24.20
Wells Fargo & Company	94986RKE0	07/05/12	07/08/19	100.000	0.000	1.8098		0.051196	0.051659	0.052126	0.052598	0.053074	18.67	19.01
Wells Fargo & Company	94986RKN0	08/07/12	08/07/19	100.000	0.000	1.6999		0.048027	0.048435	0.048847	0.049262	0.049681	17.48	17.78
Wells Fargo & Company	94986RKY6	08/17/12	08/19/19	100.000	VARIES	1.2319		0.007956	0.007834	0.007711	0.007759	0.007807	2.81	2.80
Wells Fargo & Company	94986RLH2	09/21/12	09/23/19	100.000	VARIES	1.1737		0.007954	0.007838	0.007721	0.007766	0.007812	2.82	2.80
Wells Fargo & Company	94986RLK5	10/03/12	10/07/19	100.000	0.000	1.5699		0.044305	0.044653	0.045004	0.045357	0.045713	16.07	16.32
Wells Fargo & Company	94986RLM1	10/03/12	10/07/19	100.000	0.000	1.7300		0.048901	0.049324	0.049751	0.050181	0.050615	17.75	18.06
Wells Fargo & Company	94986RLR0	10/03/12	10/03/22	100.000	VARIES	1.2945		0.011505	0.011208	0.010908	0.010979	0.011050	4.04	3.95
Wells Fargo & Company	94986RLU3	11/07/12	11/07/19	100.000	0.000	1.7201		0.048608	0.049026	0.049447	0.049873	0.050302	17.62	17.92
Wells Fargo & Company	94986RLV1	10/19/12	10/19/20	100.000	VARIES	1.1744		0.009380	0.009214	0.009048	0.009101	0.009155	3.32	3.27
Wells Fargo & Company	94986RLY5	11/07/12	11/07/22	100.000	VARIES	1.1530		0.008861	0.008566	0.008616	0.008667	0.008715	3.12	3.12
Wells Fargo & Company	94986RMD0	11/16/12	11/16/20	100.000	VARIES	1.0417		0.007262	0.007299	0.007337	0.007376	0.007414	2.62	2.65
Wells Fargo & Company	94986RME8	12/07/12	12/06/19	100.000	0.000	1.3599		0.038291	0.038551	0.038813	0.039077	0.039343	13.84	14.03
Wells Fargo & Company	94986RMF5	12/07/12	12/06/19	100.000	0.000	1.6200		0.045731	0.046101	0.046474	0.046851	0.047230	16.55	16.82
Wells Fargo & Company	94986RMH1	01/03/13	01/08/20	100.000	0.000	1.0001		0.027924	0.028064	0.028204	0.028345	0.028487	10.13	10.23
Wells Fargo & Company	94986RMJ7	01/03/13	01/08/20	100.000	0.000	1.6997		0.047628	0.048033	0.048441	0.048853	0.049268	17.36	17.66
Wells Fargo & Company	94986RMK4	12/27/12	12/28/22	100.000	VARIES	1.2832		0.011189	0.010903	0.010615	0.010683	0.010751	3.97	3.84
Wells Fargo & Company	94986RMT5	02/07/13	02/07/20	100.000	0.000	1.3701		0.038320	0.038583	0.038847	0.039113	0.039381	13.92	14.11
Wells Fargo & Company	94986RMU2	02/07/13	02/07/20	100.000	0.000	1.6097		0.045075	0.045437	0.045803	0.046172	0.046543	16.40	16.66
Wells Fargo & Company	94986RMV0	01/25/13	01/27/25	100.000	VARIES	1.1862		0.010377	0.010081	0.009783	0.009484	0.009540	3.59	3.43
Wells Fargo & Company	94986RNF4	03/06/13	03/06/20	100.000	0.000	1.5599		0.043670	0.044011	0.044354	0.044700	0.045049	15.86	16.11
Wells Fargo & Company	94986RNG2	03/06/13	03/06/20	100.000	0.000	1.3399		0.037469	0.037720	0.037973	0.038227	0.038483	13.59	13.77
Wells Fargo & Company	94986RNJ6	02/22/13	02/22/21	100.000	VARIES	1.0349		0.011854	0.011784	0.011329	0.011576	0.011446	4.24	4.20
Wells Fargo & Company	94986RNU1	04/03/13	04/07/20	100.000	0.000	1.4905		0.041719	0.042030	0.042344	0.042659	0.042977	15.13	15.35
Wells Fargo & Company	94986RNV9	04/03/13	04/07/20	100.000	0.000	1.5698		0.043957	0.044302	0.044649	0.045000	0.045353	15.94	16.20
Wells Fargo & Company	94986RNW7	03/06/13	03/06/23	100.000	VARIES	1.1811		0.010812	0.010564	0.010315	0.010064	0.010123	3.79	3.65
Wells Fargo & Company	94986RNX5	03/27/13	03/27/25	100.000	VARIES	1.3586		0.011411	0.011039	0.010665	0.010288	0.010358	3.97	3.74
Wells Fargo & Company	94986RPA3	03/20/13	03/20/20	100.000	VARIES	1.1706		0.007877	0.007764	0.007650	0.007536	0.007580	2.79	2.73
Wells Fargo & Company	94986RPF2	05/08/13	05/07/20	100.000	0.000	1.5101		0.042263	0.042582	0.042903	0.043227	0.043554	15.31	15.54
Wells Fargo & Company	94986RPG0	05/08/13	05/07/20	100.000	0.000	1.4898		0.041692	0.042003	0.042316	0.042631	0.042949	15.10	15.32
Wells Fargo & Company	94986RPH8	04/24/13	04/24/23	100.000	VARIES	1.3234		0.007956	0.007665	0.007371	0.007420	0.007469	2.77	2.67
Wells Fargo & Company	94986RPJ4	04/10/13	01/24/20	95.000	0.000	N/A		0.051720	0.052224	0.052733	0.053247	0.053766	18.87	19.24
Wells Fargo & Company	94986RPS4	06/07/13	06/05/20	100.000	0.000	N/A		0.051006	0.051470	0.051938	0.052411	0.052888	18.47	18.81
Wells Fargo & Company	94986RPT2	06/07/13	06/05/20	100.000	0.000	N/A		0.052137	0.052621	0.053111	0.053605	0.054103	18.88	19.23
Wells Fargo & Company	94986RQA2	07/02/13	07/08/20	100.000	0.000	2.4199		0.067247	0.068061	0.068884	0.069717	0.070561	24.64	25.24
Wells Fargo & Company	94986RQB0	07/02/13	07/08/20	100.000	0.000	2.2502		0.062530	0.063234	0.063945	0.064665	0.065392	22.88	23.40
Wells Fargo & Company	94986RQF1	06/12/13	06/05/20	100.000	0.000	2.3333		0.065542	0.066307	0.067080	0.067863	0.068655	23.77	24.33
Wells Fargo & Company	94986RQH7	06/17/13	06/10/20	100.000	0.000	2.4816		0.069757	0.070623	0.071499	0.072386	0.073284	25.30	25.94
Wells Fargo & Company	94986RQJ3	06/17/13	01/24/20	93.099	0.000	2.3704		0.061452	0.062180	0.062917	0.063663	0.064418	22.48	23.02
Wells Fargo & Company	94986RQR5	08/08/13	08/07/20	100.000	0.000	2.4500		0.068056	0.068885	0.069729	0.070583	0.071448	24.89	25.50
Wells Fargo & Company	94986RQS3	08/08/13	08/07/20	100.000	0.000	2.3798		0.066107	0.066889	0.067685	0.068490	0.069305	24.17	24.74

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/14	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2014 1st Period	2014 2nd Period	2014 3rd 2015 1st	2015 2nd Period	2015 3rd Period	2014	2015
Wells Fargo & Company	94986RQZ7	09/09/13	09/08/20	100.000	0.000	2.0800		0.057779	0.058376	0.058983	0.059597	0.060216	21.04	21.48
Wells Fargo & Company	94986RRG8	10/03/13	10/07/19	100.000	0.000	1.9198		0.053340	0.053852	0.054369	0.054891	0.055418	19.38	19.75
Wells Fargo & Company	94986RRH6	10/03/13	10/07/20	100.000	0.000	1.9198		0.053341	0.053853	0.054370	0.054892	0.055419	19.38	19.76
Wells Fargo & Company	94986RRS2	11/07/13	05/07/20	100.000	0.000	1.7498		0.048608	0.049033	0.049462	0.049895	0.050332	17.62	17.93
Wells Fargo & Company	94986RSM4	01/03/14	01/04/19	100.000	0.000	1.7402		0.048338	0.048341	0.048762	0.049186	0.049614	17.38	17.78
Wells Fargo & Company	94986RSU6	01/29/14	01/29/16	100.000	VARIES	0.2460			0.006835	0.006719	0.006675	0.006659	2.25	2.40
Wells Fargo & Company	94986RTB7	03/04/14	03/02/16	100.000	VARIES	0.2791			0.007585	0.007569	0.007393	0.007454	2.30	2.72
Wells Fargo & Company	94986RTK7	03/13/14	03/13/19	110.000	0.125	2.1760			0.066490	0.067176	0.067869	0.068569	19.22	24.46
Wells Fargo & Company	94986RTM3	03/27/14	03/27/23	100.000	0.000	3.5788			0.099414	0.101193	0.103003	0.104847	27.41	37.10
Wells Fargo & Company	94986RUS8	08/25/14	08/25/21	100.000	VARIES	1.0018				0.027830	0.027742	0.027653	3.51	9.98
Wells Fargo & Company	94986RUW9	09/23/14	09/23/24	100.000	VARIES	2.5650				0.008077	0.007255	0.006422	.79	2.60
Wells Fargo & Company	94986RVA6	09/30/14	09/30/24	100.000	VARIES	2.5155				0.008081	0.007272	0.006453	.74	2.62
Wesco International, Inc.	95082PAH8	08/27/09	09/15/29	100.000	VARIES	13.8738		0.543290	0.569417	0.597355	0.627231	0.659181	206.02	226.98
Westmoreland Coal Co.	960887AA5	02/04/11	02/01/18	95.000	10.750	11.8206	16.11	0.017738	0.018787	0.019897	0.021073	0.022319	6.90	7.74
Westmoreland Coal Co.	960887AB3	02/04/11	02/01/18	95.000	10.750	11.8206	16.11	0.017738	0.018787	0.019897	0.021073	0.022319	6.90	7.74
White CNTYS SD #533, IL	963806DF8	08/04/10	12/01/14	109.473	VARIES	3.1287		0.088924	0.087925				29.17	
White CNTYS SD #533, IL	963806DG6	08/04/10	12/01/15	108.920	VARIES	3.6292		0.104419	0.103541	0.102648	0.101738		37.38	33.71
White CNTYS SD #533, IL	963806DH4	08/04/10	12/01/16	108.932	VARIES	3.8808		0.112699	0.111922	0.111129	0.110321	0.109497	40.38	39.81
White CNTYS SD #533, IL	963806DJ0	08/04/10	12/01/17	108.163	VARIES	4.1816		0.121745	0.121096	0.120434	0.119757	0.119067	43.67	43.19
White CNTYS SD #533, IL	963806DK7	08/04/10	12/01/18	105.851	VARIES	4.6311		0.133581	0.133137	0.132682	0.132216	0.131740	47.98	47.65
White CNTYS SD #533, IL	963806DL5	08/04/10	12/01/19	102.631	VARIES	4.8822		0.138184	0.137998	0.137806	0.137610	0.137410	49.70	49.56
Wild Oats Markets, Inc.	96808BAA5	05/25/04	05/15/34	100.000	VARIES	8.2511		0.405020	0.420756	0.437141	0.454203	0.471968	150.12	162.04
Wild Oats Markets, Inc.	96808BAB3	05/25/04	05/15/34	100.000	VARIES	8.2511		0.405020	0.420756	0.437141	0.454203	0.471968	150.12	162.04
Will County SD #88, IL	968794ED5	03/03/09	10/01/28	93.191	5.500	N/A		0.012138	0.012524	0.012013	0.012396	0.011789	4.43	4.37
Will County SD #122, IL	968852FG3	11/19/97	11/01/16	23.888	0.000	7.6998	568.54	0.170507	0.177071	0.183888	0.190968	0.198320	63.37	68.34
Will County SD #122, IL	968852FH1	11/19/97	11/01/17	22.150	0.000	7.6997	527.17	0.158098	0.164184	0.170505	0.177070	0.183887	58.76	63.37
Will County SD #122, IL	968852TN3	03/15/07	10/01/25	34.635	0.000	5.7999	164.49	0.081125	0.083478	0.085899	0.088390	0.090953	30.06	31.83
Will County SD #122, IL	968852TP8	03/15/07	10/01/26	32.402	0.000	5.8498	155.46	0.076790	0.079037	0.081348	0.083728	0.086177	28.46	30.15
Will County SD #122, IL	968852WL3	04/02/09	10/01/23	92.349	5.250	6.2550		0.019293	0.019896	0.020519	0.021160	0.021822	7.16	7.62
Will County SD #122, IL	968852WM1	04/02/09	10/01/28	24.364	0.000	7.3750	100.03	0.069130	0.071679	0.074322	0.077063	0.079905	25.81	27.75
Will County SD #365, IL	969078QM9	03/17/09	11/01/27	23.731	0.000	7.8743	106.31	0.074187	0.077108	0.080144	0.083299	0.086579	27.59	29.81
Will County SD #365, IL	969078QN7	03/17/09	11/01/28	21.864	0.000	7.8992	98.31	0.068643	0.071354	0.074172	0.077102	0.080147	25.53	27.59
Woodford CNTYS SD #21, IL	979293BC0	06/06/13	12/01/14	102.612	0.000	1.0847		0.031081	0.031249				10.29	
Woodford CNTYS SD #21, IL	979293BD8	06/06/13	12/01/15	103.819	VARIES	1.2892		0.037412	0.037653	0.036365	0.036089		13.48	11.95
Woodford CNTYS SD #21, IL	979293BE6	06/06/13	12/01/16	105.457	VARIES	1.4904		0.043976	0.044304	0.042709	0.042385	0.042059	15.85	15.30
Woodford CNTYS SD #21, IL	979293BF3	06/06/13	12/01/17	106.065	VARIES	1.6914		0.050243	0.050668	0.048911	0.048597	0.048280	18.12	17.53
Woodford CNTYS SD #21, IL	979293BG1	06/06/13	12/01/18	105.731	VARIES	1.9916		0.059059	0.059647	0.057669	0.057385	0.057099	21.33	20.69
Woodford CNTY SD #60, IL	979319AZ3	07/02/10	12/01/14	106.517	VARIES	3.3754		0.095248	0.094512				31.30	
Woodford CNTY SD #60, IL	979319BA7	07/02/10	12/01/15	107.046	VARIES	3.7759		0.107838	0.107121	0.106390	0.105645		38.65	34.97
Woodford CNTY SD #60, IL	979319BB5	07/02/10	12/01/16	105.573	VARIES	4.2263		0.120753	0.120223	0.119682	0.119129	0.118565	43.34	42.95
Woodford CNTY SD #60, IL	979319BC3	07/02/10	12/01/17	104.694	VARIES	4.4776		0.127861	0.127459	0.127047	0.126627	0.126197	45.93	45.64
Xilinx, Inc.	983919AC5	03/05/07	03/15/37*	100.000	VARIES	N/A		0.266456	0.272924				20.26*	

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/14	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2014 1st Period	2014 2nd Period	2014 3rd 2015 1st	2015 2nd Period	2015 3rd Period	2014	2015
Xilinx, Inc.	983919AD3	03/05/07	03/15/37*	100.000	VARIES	N/A		0.266456	0.272924				20.26*	
York County, PA	986812LZ6	12/28/95	02/01/14	28.302	0.000	7.0994	711.27	0.190448					5.71	
York County, PA	986812MA0	12/28/95	02/01/15	26.297	0.000	7.1196	664.12	0.178066	0.184405	0.190969			67.18	5.73
York County, PA	986812MB8	12/28/95	02/01/16	24.378	0.000	7.1496	620.15	0.166613	0.172569	0.178738	0.185128	0.191746	62.87	67.45
York County, PA	986812MC6	12/28/95	02/01/17	22.586	0.000	7.1795	578.74	0.155804	0.161397	0.167190	0.173192	0.179410	58.80	63.10
York County, PA	986812MD4	12/28/95	02/01/18	20.780	0.000	7.2396	540.23	0.146025	0.151311	0.156788	0.162464	0.168344	55.13	59.20
York County, PA	986812ME2	12/28/95	02/01/19	19.353	0.000	7.2397	503.15	0.136002	0.140926	0.146027	0.151313	0.156790	51.35	55.14
York County, PA	986812MF9	12/28/95	02/01/20	18.025	0.000	7.2396	468.61	0.126665	0.131250	0.136001	0.140924	0.146025	47.83	51.35
York County, PA	986812MG7	12/28/95	02/01/21	16.787	0.000	7.2397	436.44	0.117971	0.122241	0.126666	0.131252	0.136003	44.54	47.83
York County, PA	986812MH5	12/28/95	02/01/22	15.635	0.000	7.2396	406.48	0.109872	0.113849	0.117970	0.122241	0.126665	41.48	44.54
York County, PA	986812MJ1	12/28/95	02/01/23	14.561	0.000	7.2398	378.58	0.102330	0.106035	0.109873	0.113850	0.117972	38.64	41.48
York County, PA	986812MK8	12/28/95	02/01/24	13.562	0.000	7.2396	352.59	0.095305	0.098755	0.102330	0.106034	0.109872	35.98	38.64
York County, PA	986812QD0	12/28/95	02/01/20	18.025	0.000	7.2396	468.61	0.126665	0.131250	0.136001	0.140924	0.146025	47.83	51.35
York County, PA	986812RC1	12/28/95	02/01/20	18.025	0.000	7.2396	468.61	0.126665	0.131250	0.136001	0.140924	0.146025	47.83	51.35
Zions Bancorporation	989701AX5	09/23/09	09/23/14	86.888	7.750	11.2499	107.41	0.087142	0.092044				23.71	
Zions Bancorporation	989701BB2	03/27/12	03/27/17	94.250	4.500	5.8427	18.41	0.030490	0.031380	0.032297	0.033241	0.034212	11.31	11.98
Zions Bancorporation	989701BC0	06/20/12	06/20/16	97.500	4.000	4.6927	9.02	0.017137	0.017539	0.017950	0.018372	0.018803	6.25	6.55
Quebecor Media, Inc.	C7603NAD4	10/05/07	03/15/16*	93.750	7.750	8.8148	41.59	0.023841	0.024892				2.76*	
QBE Funding Trust	G7303WAA9	04/15/02	04/15/22	59.358	0.000	2.6249	212.04	0.058419	0.059186	0.059963	0.060750	0.061547	21.29	21.85
Bumble Bee Holdco S.C.A.	L13008AA2	03/10/11	03/15/18	98.138	9.625	N/A		0.274088	0.274424	0.274778	0.275148	0.275538	98.81	99.07
Transportadora Gas Norte	P93081AL4	08/22/12	08/22/19	25.000	VARIES	N/A		0.304848	0.350543	0.403088	0.463509	0.516331	118.07	156.10
Bank of America Corp.	U0662KBL4	03/18/02	01/04/17	38.300	0.000	6.5924	439.74	0.145934	0.150744	0.155713	0.160846	0.166147	55.13	58.83
Caesars Entertainment	U1229TAB2	02/15/13	02/15/20	97.500	9.000	9.4970	2.33	0.007554	0.007912	0.008288	0.008682	0.009094	2.88	3.16
Caesars Entertainment	U1229TAC0	02/15/13	02/15/20	97.500	9.000	9.4970	2.33	0.007554	0.007912	0.008288	0.008682	0.009094	2.88	3.16
Caesars Entertainment	U1229TAD8	02/15/13	02/15/20	97.500	9.000	9.4970	2.33	0.007554	0.007912	0.008288	0.008682	0.009094	2.88	3.16
Crosstex Energy, L.P.	U19163AA9	02/10/10	02/15/18*	97.907	8.875	9.2505	8.30	0.006945	0.007266				.76*	
Diamond Resorts Corp.	U2526PAA0	08/13/10	08/15/18*	97.513	12.000	12.5004	7.70	0.007582	0.008056				1.25*	
FelCor Lodging Limited	U31522AK8	10/01/09	10/01/14*	87.750	10.000	13.4435	98.81	0.083984	0.089629				19.84*	
First Data Corporation.	U3198DAC8	12/17/10	01/15/21	94.750	8.250	9.0551	11.26	0.011511	0.012033	0.012577	0.013147	0.013742	4.41	4.82
First Data Corporation.	U3198DAG9	12/17/10	01/15/22	95.625	VARIES	N/A		0.329017	0.344976	0.345787	0.346638	0.347530	124.10	124.93
First Data Corporation.	U3198DAH7	12/15/10	01/15/21	91.875	12.625	14.1624	14.13	0.015304	0.016388	0.017548	0.018791	0.020121	6.08	6.97
First Data Holdings Inc	U3200WAA6	12/02/13	09/24/19*	94.500	14.500	N/A		0.408042	0.429009	0.462352			142.53*	
Interval Acquisiti Corp.	U46077AA8	08/20/08	09/01/16	91.022	9.500	11.2256	50.98	0.034542	0.036480	0.038528	0.040690	0.042974	13.26	14.79
Hovnanian Enterprises	U48654AM6	11/01/11	11/01/21	53.000	5.000	13.8062	56.41	0.084070	0.089874	0.096078	0.102710	0.109800	32.03	36.61
Hovnanian Enterprises	U48654AN4	11/01/11	11/01/21	42.000	2.000	12.1926		0.165400	0.172097	0.179201	0.186739	0.194737	61.58	66.80
Liberty Media Corp.	U52892AD5	01/11/01	01/15/31	100.000	3.500	N/A		0.512079	0.529753	0.548063	0.567017	0.586621	193.50	207.12
Linear Technology Corp.	U53476AA2	04/24/07	05/01/27*	100.000	3.000	7.0000		0.257346					30.88*	
Milagro Oil & Gas, Inc.	U6004KAA3	05/11/11	05/15/16	97.182	10.500	11.2509	12.93	0.015866	0.016758	0.017701	0.018697	0.019748	5.96	6.65
MTR Gaming Group, Inc.	U60753AD9	08/05/11	08/01/19	97.000	11.500	N/A		0.330808	0.331304	0.331829	0.332387	0.332978	119.33	119.73
New Omaha Holdings Corp.	U65169AA9	09/24/07	09/30/16	100.000	VARIES	N/A		0.626025	0.662021	0.700087	0.740342	0.782912	238.59	266.81
PC Nextco Holdings, LLC	U7050VAA0	08/01/13	08/15/19	99.000	8.750	N/A		0.246633	0.246794	0.246962	0.247137	0.247319	88.86	88.99

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/14	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2014 1st	2014 2nd	2014 3rd	2015 2nd	2015 3rd	-----	
								Period	Period	2015 1st	Period	Period	2014	2015
Pioneer Drilling Company	U72356AA3	03/11/10	03/15/18*	95.750	9.875	10.6775	15.88	0.013960	0.014706	0.015491			4.27*	
Platinum Energy Solution	U72633AA5	03/03/11	03/01/15*	96.764	14.250	N/A		0.448753	0.450668	0.452729			143.36*	
Platinum Energy Solution	U72633AB3	03/03/11	03/01/15*	96.764	14.250	N/A		0.448753	0.450668	0.452729			143.36*	
Platinum Energy Solution	U72633AC1	09/01/11	03/01/15*	95.000	14.250	16.1765	30.30	0.042378	0.045805	0.049510			14.65*	
Ply Gem Industries, Inc.	U7264EAG7	02/16/12	02/15/18*	85.000	8.250	11.8108	36.43	0.059019	0.062504				3.60*	
Rotech Healthcare, Inc.	U77790AC4	03/17/11	03/15/18	98.197	10.500	10.8747	5.65	0.006464	0.006815	0.007186	0.007576	0.007988	2.47	2.74
Symbion, Inc.	U78644AB4	06/14/11	06/15/16*	98.492	8.000	8.3751	6.91	0.008488	0.008844				2.63*	
Tabletop Holdings, Inc.	U81965AA0	11/12/03	05/15/14	55.131	VARIES	12.2495		0.340267					45.60	
Spirit Aerosystems, Inc.	U84591AA1	09/30/09	10/01/17*	97.804	7.500	7.8750	9.99	0.007650	0.007951				.93*	
Sabine Pass LNG, LP	U8596QAC6	09/15/08	11/30/16	79.000	7.500	11.5231	112.81	0.079855	0.084455	0.089321	0.094468	0.099911	29.87	33.41
United Refining Co.	U9112YAF5	03/08/11	02/28/18	96.444	10.500	11.2489	11.22	0.012644	0.013137	0.014106	0.014656	0.015651	4.89	5.44
Westmoreland Coal Co.	U96068AA6	02/04/11	02/01/18	95.000	10.750	11.8206	16.11	0.017738	0.018787	0.019897	0.021073	0.022319	6.90	7.74

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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 1/1/14	2014 1st Period	2014 2nd Period	2014 3rd Period	Calendar Year 2014
U.S. Treasury	912810FD5	04/15/98	04/15/28	100.000	3.625%	443.96	0.045994	0.126716	-0.050513	24.03
U.S. Treasury	912810FH6	04/15/99	04/15/29	100.000	3.875%	420.65	0.045252	0.124671	-0.049698	23.64
U.S. Treasury	912810FQ6	10/15/01	04/15/32	100.000	3.375%	315.75	0.041910	0.115465	-0.046028	21.90
U.S. Treasury	912828BW9	01/15/04	01/15/14	100.000	2.000%	263.95	-0.083275			-1.17
U.S. Treasury	912810FR4	07/15/04	01/15/25	100.000	2.375%	238.99	-0.081631	0.120622	-0.000404	20.62
U.S. Treasury	912828CP3	07/15/04	07/15/14	100.000	2.000%	238.99	-0.081631	0.120622		20.69
U.S. Treasury	912828DH0	01/15/05	01/15/15	100.000	1.625%	223.11	-0.080584	0.119075	-0.000398	20.36
U.S. Treasury	912828EA4	07/15/05	07/15/15	100.000	1.875%	200.69	-0.079107	0.116893	-0.000391	19.98
U.S. Treasury	912810FS2	01/15/06	01/15/26	100.000	2.000%	176.69	-0.077526	0.114556	-0.000383	19.58
U.S. Treasury	912828ET3	01/15/06	01/15/16	100.000	2.000%	176.69	-0.077526	0.114556	-0.000383	19.58
U.S. Treasury	912828FL9	07/15/06	07/15/16	100.000	2.500%	156.45	-0.076192	0.112585	-0.000377	19.25
U.S. Treasury	912810PS1	01/15/07	01/15/27	100.000	2.375%	158.09	-0.076300	0.112746	-0.000377	19.27
U.S. Treasury	912828GD6	01/15/07	01/15/17	100.000	2.375%	158.09	-0.076300	0.112746	-0.000377	19.27
U.S. Treasury	912828GX2	07/15/07	07/15/17	100.000	2.625%	126.85	-0.074242	0.109704	-0.000367	18.75
U.S. Treasury	912828JE1	07/15/08	07/15/18	100.000	0.375%	83.04	-0.071355	0.105439	-0.000353	18.03
U.S. Treasury	912828HN3	01/15/08	01/15/18	100.000	1.625%	114.80	-0.073448	0.108531	-0.000363	18.55
U.S. Treasury	912810PV4	01/15/08	01/15/28	100.000	1.750%	114.80	-0.073448	0.108531	-0.000363	18.55
U.S. Treasury	912810PZ5	01/15/09	01/15/29	100.000	2.500%	87.78	-0.071668	0.105900	-0.000354	18.10
U.S. Treasury	912828JX9	01/15/09	01/15/19	100.000	2.125%	87.78	-0.071668	0.105900	-0.000354	18.10
U.S. Treasury	912828KM1	04/15/09	04/15/14	100.000	1.250%	103.54	0.035151			3.66
U.S. Treasury	912828LA6	07/15/09	07/15/19	100.000	1.875%	93.80	-0.072065	0.106486	-0.000356	18.20
U.S. Treasury	912828MF4	01/15/10	01/15/20	100.000	1.375%	80.00	-0.071155	0.105143	-0.000352	17.97
U.S. Treasury	912810QF8	02/15/10	02/15/40	100.000	2.125%	80.53	-0.050071	0.128857	-0.022203	17.98
U.S. Treasury	912828MY3	04/15/10	04/15/15	100.000	0.500%	77.68	0.034327	0.094573	-0.037700	17.94
U.S. Treasury	912828NM8	07/15/10	07/15/20	100.000	1.250%	70.89	-0.070555	0.104256	-0.000349	17.82
U.S. Treasury	912828PP9	01/15/11	01/15/21	100.000	1.125%	67.63	-0.070340	0.103938	-0.000348	17.77
U.S. Treasury	912810QP6	02/15/11	02/15/41	100.000	2.125%	66.46	-0.049419	0.127180	-0.021914	17.75
U.S. Treasury	912828QD5	04/15/11	04/15/16	100.000	0.125%	58.06	0.033702	0.092851	-0.037013	17.61
U.S. Treasury	912828QV5	07/15/11	07/15/21	100.000	0.625%	36.21	-0.068271	0.100880	-0.000338	17.25
U.S. Treasury	912828SA9	01/15/12	01/15/22	100.000	0.125%	31.86	-0.067984	0.100456	-0.000336	17.17
U.S. Treasury	912810QV3	02/15/12	02/15/42	100.000	0.750%	33.57	-0.047894	0.123257	-0.021238	17.20
U.S. Treasury	912828SQ4	04/15/12	04/15/17	100.000	0.125%	28.24	0.032753	0.090235	-0.035970	17.11
U.S. Treasury	912828TE0	07/15/12	07/15/22	100.000	0.125%	15.58	-0.066911	0.098871	-0.000331	16.90
U.S. Treasury	912828UH1	01/15/13	01/15/23	100.000	0.125%	11.80	-0.066662	0.098503	-0.000330	16.84
U.S. Treasury	912810RA8	02/15/13	02/15/43	100.000	0.625%	15.81	-0.047071	0.121139	-0.020873	16.91
U.S. Treasury	912828UX6	04/15/13	04/15/18	100.000	0.125%	10.32	0.032182	0.088662	-0.035343	16.82
U.S. Treasury	912828VM9	07/15/13	07/15/23	100.000	0.375%	3.56	-0.066119	0.097701	-0.000327	16.70
U.S. Treasury	912828B25	01/15/14	01/15/24	100.000	0.625%			0.097444	-0.000326	17.58
U.S. Treasury	912810RF7	02/15/14	02/15/44	100.000	1.375%			0.119503	-0.020591	18.77
U.S. Treasury	912828C99	04/15/14	04/15/19	100.000	0.125%			0.087466	-0.034867	13.29
U.S. Treasury	912828WU0	07/15/14	07/15/24	100.000	0.125%				-0.000320	-0.05

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 2014).

Strips Maturing			Strips Maturing		
From	Through	OID per \$1000	From	Through	OID per \$1000
01/01/14	03/31/14	0.17	07/01/25	09/30/25	23.01
04/01/14	06/30/14	0.50	10/01/25	12/31/25	22.91
07/01/14	09/30/14	0.82	01/01/26	03/31/26	22.81
10/01/14	12/31/14	1.30	04/01/26	06/30/26	22.76
01/01/15	03/31/15	1.70	07/01/26	09/30/26	22.65
04/01/15	06/30/15	2.20	10/01/26	12/31/26	22.53
07/01/15	09/30/15	2.89	01/01/27	03/31/27	22.42
10/01/15	12/31/15	3.78	04/01/27	06/30/27	22.30
01/01/16	03/31/16	4.67	07/01/27	09/30/27	22.18
04/01/16	06/30/16	5.65	10/01/27	12/31/27	22.06
07/01/16	09/30/16	6.62	01/01/28	03/31/28	21.94
10/01/16	12/31/16	7.67	04/01/28	06/30/28	21.82
01/01/17	03/31/17	8.82	07/01/28	09/30/28	21.69
04/01/17	06/30/17	9.95	10/01/28	12/31/28	21.56
07/01/17	09/30/17	11.06	01/01/29	03/31/29	21.43
10/01/17	12/31/17	12.25	04/01/29	06/30/29	21.26
01/01/18	03/31/18	13.32	07/01/29	09/30/29	21.12
04/01/18	06/30/18	14.46	10/01/29	12/31/29	20.98
07/01/18	09/30/18	15.49	01/01/30	03/31/30	20.84
10/01/18	12/31/18	16.40	04/01/30	06/30/30	20.67
01/01/19	03/31/19	17.20	07/01/30	09/30/30	20.50
04/01/19	06/30/19	18.06	10/01/30	12/31/30	20.36
07/01/19	09/30/19	18.73	01/01/31	03/31/31	20.18
10/01/19	12/31/19	19.38	04/01/31	06/30/31	20.01
01/01/20	03/31/20	20.01	07/01/31	09/30/31	19.84
04/01/20	06/30/20	20.53	10/01/31	12/31/31	19.67
07/01/20	09/30/20	20.96	01/01/32	03/31/32	19.47
10/01/20	12/31/20	21.36	04/01/32	06/30/32	19.30
01/01/21	03/31/21	21.76	07/01/32	09/30/32	19.14
04/01/21	06/30/21	22.05	10/01/32	12/31/32	18.97
07/01/21	09/30/21	22.34	01/01/33	03/31/33	18.80
10/01/21	12/31/21	22.61	04/01/33	06/30/33	18.63
01/01/22	03/31/22	22.87	07/01/33	09/30/33	18.46
04/01/22	06/30/22	23.04	10/01/33	12/31/33	18.28
07/01/22	09/30/22	23.20	01/01/34	03/31/34	18.11
10/01/22	12/31/22	23.28	04/01/34	06/30/34	17.94
01/01/23	03/31/23	23.35	07/01/34	09/30/34	17.78
04/01/23	06/30/23	23.42	10/01/34	12/31/34	17.60
07/01/23	09/30/23	23.41	01/01/35	03/31/35	17.44
10/01/23	12/31/23	23.40	04/01/35	06/30/35	17.27
01/01/24	03/31/24	23.38	07/01/35	09/30/35	17.11
04/01/24	06/30/24	23.30	10/01/35	12/31/35	16.94
07/01/24	09/30/24	23.28	01/01/36	03/31/36	16.77
10/01/24	12/31/24	23.19	04/01/36	06/30/36	16.61
01/01/25	03/31/25	23.15	07/01/36	09/30/36	16.45
04/01/25	06/30/25	23.06	10/01/36	12/31/36	16.28

(continued)

Strips Maturing			Strips Maturing		
From	Through	OID per \$1000	From	Through	OID per \$1000
01/01/37	03/31/37	16.13	01/01/46	03/31/46	11.04
04/01/37	06/30/37	15.96	04/01/46	06/30/46	10.92
07/01/37	09/30/37	15.80	07/01/46	09/30/46	10.81
10/01/37	12/31/37	15.64	10/01/46	12/31/46	10.70
01/01/38	03/31/38	15.49	01/01/47	03/31/47	10.59
04/01/38	06/30/38	15.33	04/01/47	06/30/47	10.48
07/01/38	09/30/38	15.17	07/01/47	09/30/47	10.37
10/01/38	12/31/38	15.02	10/01/47	12/31/47	10.27
01/01/39	03/31/39	14.86	01/01/48	03/31/48	10.16
04/01/39	06/30/39	14.71	04/01/48	06/30/48	10.06
07/01/39	09/30/39	14.56	07/01/48	09/30/48	9.95
10/01/39	12/31/39	14.41	10/01/48	12/31/48	9.85
01/01/40	03/31/40	14.25	01/01/49	03/31/49	9.75
04/01/40	06/30/40	14.10	04/01/49	06/30/49	9.65
07/01/40	09/30/40	13.96	07/01/49	09/30/49	9.55
10/01/40	12/31/40	13.80	10/01/49	12/31/49	9.45
01/01/41	03/31/41	13.66	01/01/50	03/31/50	9.36
04/01/41	06/30/41	13.51	04/01/50	06/30/50	9.26
07/01/41	09/30/41	13.37	07/01/50	09/30/50	9.17
10/01/41	12/31/41	13.22	10/01/50	12/31/50	9.07
01/01/42	03/31/42	13.09	01/01/51	03/31/51	8.98
04/01/42	06/30/42	12.94	04/01/51	06/30/51	8.89
07/01/42	09/30/42	12.81	07/01/51	09/30/51	8.80
10/01/42	12/31/42	12.66	10/01/51	12/31/51	8.71
01/01/43	03/31/43	12.53	01/01/52	03/31/52	8.62
04/01/43	06/30/43	12.38	04/01/52	06/30/52	8.53
07/01/43	09/30/43	12.25	07/01/52	09/30/52	8.45
10/01/43	12/31/43	12.13	10/01/52	12/31/52	8.36
01/01/44	03/31/44	12.00	01/01/53	03/31/53	8.28
04/01/44	06/30/44	11.87	04/01/53	06/30/53	8.19
07/01/44	09/30/44	11.75	07/01/53	09/30/53	8.11
10/01/44	12/31/44	11.63	10/01/53	12/31/53	8.03
01/01/45	03/31/45	11.51	01/01/54	03/31/54	7.95
04/01/45	06/30/45	11.39	04/01/54	06/30/54	7.86
07/01/45	09/30/45	11.27	07/01/54	09/30/54	7.78
10/01/45	12/31/45	11.15	10/01/54	12/31/54	7.71

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 2014, 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 2014 - August 2015

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2014 Interest (Per \$1,000 Maturity Value)
912796BS7	01/02/14	07/05/13	99.957	0.43
912796AQ2	01/09/14	01/10/13	99.858	1.42
912796BU2	01/16/14	07/18/13	99.965	0.35
912796BV0	01/23/14	07/25/13	99.965	0.35
912796BW8	01/30/14	08/01/13	99.967	0.33
912796AR0	02/06/14	02/07/13	99.853	1.47
912796BY4	02/13/14	08/15/13	99.962	0.38
912796BZ1	02/20/14	08/22/13	99.962	0.38
912796CA5	02/27/14	08/29/13	99.967	0.33
912796AW9	03/06/14	03/07/13	99.848	1.52
912796CC1	03/13/14	09/12/13	99.982	0.18
912796CD9	03/20/14	09/19/13	99.985	0.15
912796CE7	03/27/14	09/26/13	99.975	0.25
912796BA6	04/03/14	04/04/13	99.858	1.42
912796CG2	04/10/14	10/10/13	99.970	0.30
912796CH0	04/17/14	10/17/13	99.924	0.76
912796CJ6	04/24/14	10/17/13	99.929	0.71
912796BE8	05/01/14	04/03/14	99.998	0.02
912796CK3	05/08/14	04/10/14	99.998	0.02
912796CM9	05/15/14	04/17/14	99.998	0.02
912796CZ0	05/22/14	04/24/14	99.999	0.01
912796BJ7	05/29/14	05/01/14	99.999	0.01
912796DA4	06/05/14	05/08/14	99.998	0.02
912796DC0	06/12/14	03/13/14	99.987	0.13
912796DD8	06/19/14	03/20/14	99.987	0.13
912796BP3	06/26/14	03/27/14	99.987	0.13
912796DE6	07/03/14	04/03/14	99.989	0.11
912796DH9	07/10/14	04/10/14	99.992	0.08
912796DJ5	07/17/14	04/17/14	99.991	0.09
912796BT5	07/24/14	04/24/14	99.992	0.08
912796DK2	07/31/14	05/01/14	99.995	0.05
912796DL0	08/07/14	05/08/14	99.994	0.06
912796DQ9	08/14/14	05/15/14	99.994	0.06
912796BX6	08/21/14	05/22/14	99.994	0.06
912796DR7	08/28/14	05/29/14	99.992	0.08
912796DS5	09/04/14	06/05/14	99.991	0.09
912796DV8	09/11/14	06/12/14	99.991	0.09
912796HP7	09/15/14	09/04/14	99.999	0.01
912796CB3	09/18/14	03/20/14	99.960	0.40
912796DW6	09/25/14	03/27/14	99.962	0.38
912796DX4	10/02/14	04/03/14	99.967	0.33
912796DZ9	10/09/14	04/10/14	99.975	0.25
912796CF4	10/16/14	04/17/14	99.975	0.25
912796EA3	10/23/14	04/24/14	99.975	0.25
912796EB1	10/30/14	05/01/14	99.977	0.23
912796ED7	11/06/14	05/08/14	99.977	0.23
912796CL1	11/13/14	05/15/14	99.975	0.25

Section III-A (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2014 Interest (Per \$1,000 Maturity Value)
912796EE5	11/20/14	05/22/14	99.975	0.25
912796EF2	11/28/14	05/29/14	99.975	0.25
912796EG0	12/04/14	06/05/14	99.972	0.28
912796DB2	12/11/14	06/12/14	99.970	0.30
912796EK1	12/18/14	06/19/14	99.965	0.35
912796EL9	12/26/14	06/26/14	99.975	0.25

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2015 Interest (Per \$1,000 Maturity Value)
912796EM7	01/02/15	07/03/14	99.967	0.33
912796DF3	01/08/15	07/10/14	99.970	0.30
912796EP0	01/15/15	07/17/14	99.970	0.30
912796EQ8	01/22/15	07/24/14	99.972	0.28
912796ER6	01/29/15	07/31/14	99.972	0.28
912796DG1	02/05/15	08/07/14	99.975	0.25
912796EU9	02/12/15	08/14/14	99.975	0.25
912796EV7	02/19/15	08/21/14	99.975	0.25
912796EW5	02/26/15	08/28/14	99.975	0.25
912796DP1	03/05/15	09/04/14	99.975	0.25
912796EY1	03/12/15	09/11/14	99.977	0.23
912796EZ8	03/19/15	09/18/14	99.977	0.23
912796FA2	03/26/15	09/25/14	99.980	0.20
912796DU0	04/02/15	10/02/14	99.980	0.20
912796FC8	04/09/15	10/09/14	99.980	0.20
912796FD6	04/16/15	10/16/14	99.980	0.20
912796FE4	04/23/15	10/23/14	99.975	0.25
912796DY2	04/30/15	10/30/14	99.972	0.28
912796FF1	05/07/15	11/06/14	99.970	0.30
912796FH7	05/14/15	11/13/14	99.970	0.30
912796FJ3	05/21/15	11/20/14	99.965	0.35
912796EC9	05/28/15	11/28/14	99.965	0.35
912796FK0	06/04/15	12/04/14	99.962	0.38
912796FQ7	06/11/15	12/11/14	99.955	0.45
912796FR5	06/18/15	12/18/14	99.944	0.56
912796EJ4	06/25/15	06/26/14	99.889	1.11
912796EN5	07/23/15	07/24/14	99.889	1.11
912796ET2	08/20/15	08/21/14	99.894	1.06
912796EX3	09/17/15	09/18/14	99.879	1.21
912796FB0	10/15/15	10/16/14	99.899	1.01
912796FG9	11/12/15	11/13/14	99.858	1.42
912796FN4	12/10/15	12/11/14	99.788	2.12

Section III-B

FEDERAL HOME LOAN BANKS
Short-Term Obligations Issued at a
Discount and Maturing in 2014

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2014 Interest (Per \$1,000 Maturity Value)
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313385RG3	01/02/14	01/04/13	99.859	1.41
313385RH1	01/03/14	01/07/13	99.860	1.40
313385RL2	01/06/14	03/14/13	99.884	1.16
313385RM0	01/07/14	01/08/13	99.869	1.31
313385RN8	01/08/14	01/30/13	99.862	1.38
313385RP3	01/09/14	01/14/13	99.870	1.30
313385RQ1	01/10/14	02/06/13	99.869	1.31
313385RT5	01/13/14	02/04/13	99.867	1.33
313385RU2	01/14/14	01/17/13	99.869	1.31
313385RV0	01/15/14	02/04/13	99.866	1.34
313385RW8	01/16/14	02/01/13	99.864	1.36
313385RX6	01/17/14	02/01/13	99.864	1.36
313385SB3	01/21/14	02/04/13	99.864	1.37
313385SC1	01/22/14	06/19/13	99.952	0.48
313385SD9	01/23/14	01/31/13	99.851	1.49
313385SE7	01/24/14	01/29/13	99.850	1.50
313385SH0	01/27/14	07/30/13	99.960	0.40
313385SJ6	01/28/14	10/17/13	99.960	0.40
313385SK3	01/29/14	03/27/13	99.889	1.11
313385SL1	01/30/14	01/30/13	99.838	1.62
313385SM9	01/31/14	01/31/13	99.878	1.22
313385SQ0	02/03/14	02/06/13	99.854	1.46
313385SR8	02/04/14	02/06/13	99.859	1.41
313385SS6	02/05/14	02/07/13	99.859	1.41
313385ST4	02/06/14	02/12/13	99.850	1.50
313385SU1	02/07/14	02/13/13	99.850	1.50
313385SX5	02/10/14	02/14/13	99.850	1.50
313385SY3	02/11/14	02/13/13	99.849	1.51
313385SZ0	02/12/14	03/07/13	99.848	1.52
313385TA4	02/13/14	02/26/13	99.834	1.66
313385TB2	02/14/14	02/28/13	99.844	1.56
313385TF3	02/18/14	08/14/13	99.963	0.37
313385TG1	02/19/14	08/16/13	99.964	0.36
313385TH9	02/20/14	03/05/13	99.844	1.56
313385TJ5	02/21/14	02/25/13	99.840	1.60
313385TM8	02/24/14	05/21/13	99.923	0.78
313385TN6	02/25/14	02/25/13	99.838	1.62
313385TP1	02/26/14	02/26/13	99.838	1.62
313385TQ9	02/27/14	03/11/13	99.843	1.57
313385TR7	02/28/14	03/01/13	99.838	1.62
313385TU0	03/03/14	03/08/13	99.840	1.60
313385TV8	03/04/14	03/04/13	99.838	1.62
313385TW6	03/05/14	03/05/13	99.838	1.62
313385TX4	03/06/14	03/06/13	99.838	1.62

Section III-B (Continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2014 Interest (Per \$1,000 Maturity Value)
313385TY2	03/07/14	03/07/13	99.838	1.62
313385UB0	03/10/14	03/14/13	99.840	1.60
313385UC8	03/11/14	03/12/13	99.838	1.62
313385UD6	03/12/14	03/12/13	99.838	1.62
313385UE4	03/13/14	03/22/13	99.852	1.48
313385UF1	03/14/14	03/20/13	99.850	1.50
313385UJ3	03/17/14	07/02/13	99.928	0.72
313385UK0	03/18/14	09/13/13	99.974	0.26
313385UL8	03/19/14	09/11/13	99.974	0.26
313385UM6	03/20/14	03/20/13	99.848	1.52
313385UN4	03/21/14	03/22/13	99.848	1.52
313385UR5	03/24/14	04/03/13	99.872	1.28
313385US3	03/25/14	03/26/13	99.848	1.52
313385UT1	03/26/14	04/26/13	99.898	1.02
313385UU8	03/27/14	03/28/13	99.869	1.31
313385UV6	03/28/14	03/28/13	99.848	1.52
313385UY0	03/31/14	04/25/13	99.896	1.04
313385UZ7	04/01/14	04/03/13	99.869	1.31
313385VA1	04/02/14	10/02/13	99.956	0.44
313385VB9	04/03/14	04/05/13	99.869	1.31
313385VC7	04/04/14	10/04/13	99.951	0.49
313385VF0	04/07/14	04/19/13	99.863	1.37
313385VG8	04/08/14	04/25/13	99.884	1.16
313385VH6	04/09/14	04/16/13	99.881	1.19
313385VJ2	04/10/14	04/26/13	99.884	1.16
313385VK9	04/11/14	04/25/13	99.883	1.17
313385VN3	04/14/14	04/23/13	99.871	1.29
313385VP8	04/15/14	04/16/13	99.879	1.21
313385VQ6	04/16/14	04/23/13	99.881	1.19
313385VR4	04/17/14	04/25/13	99.881	1.19
313385VV5	04/21/14	10/09/13	99.925	0.75
313385VW3	04/22/14	05/07/13	99.874	1.26
313385VX1	04/23/14	04/29/13	99.880	1.20
313385VY9	04/24/14	04/25/13	99.869	1.31
313385VZ6	04/25/14	05/02/13	99.871	1.29
313385WC6	04/28/14	04/30/13	99.879	1.21
313385WD4	04/29/14	05/02/13	99.869	1.31
313385WE2	04/30/14	05/02/13	99.869	1.31
313385WF9	05/01/14	05/01/13	99.868	1.32
313385WG7	05/02/14	05/02/13	99.868	1.32
313385WK8	05/05/14	05/09/13	99.870	1.30
313385WL6	05/06/14	05/06/13	99.868	1.32
313385WM4	05/07/14	05/10/13	99.874	1.26
313385WN2	05/08/14	05/09/13	99.869	1.31
313385WP7	05/09/14	05/10/13	99.874	1.26
313385WS1	05/12/14	05/14/13	99.874	1.26
313385WT9	05/13/14	05/15/13	99.874	1.26
313385WU6	05/14/14	05/14/13	99.873	1.27
313385WV4	05/15/14	05/17/13	99.874	1.26

Section III-B (Continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2014 Interest (Per \$1,000 Maturity Value)
313385WW2	05/16/14	05/23/13	99.871	1.29
313385WZ5	05/19/14	05/22/13	99.879	1.21
313385XA9	05/20/14	05/20/13	99.878	1.22
313385XB7	05/21/14	05/21/13	99.878	1.22
313385XC5	05/22/14	05/31/13	99.881	1.19
313385XD3	05/23/14	05/24/13	99.879	1.21
313385XH4	05/27/14	05/30/13	99.874	1.26
313385XJ0	05/28/14	05/29/13	99.879	1.21
313385XK7	05/29/14	05/30/13	99.879	1.21
313385XL5	05/30/14	05/31/13	99.869	1.31
313385XP6	06/02/14	06/03/13	99.869	1.31
313385XQ4	06/03/14	06/05/13	99.869	1.31
313385XR2	06/04/14	12/04/13	99.936	0.64
313385XS0	06/05/14	06/06/13	99.869	1.31
313385XT8	06/06/14	06/07/13	99.869	1.31
313385XW1	06/09/14	06/11/13	99.869	1.31
313385XX9	06/10/14	06/11/13	99.869	1.31
313385XY7	06/11/14	06/12/13	99.869	1.31
313385XZ4	06/12/14	06/13/13	99.869	1.31
313385YA8	06/13/14	06/14/13	99.869	1.31
313385YD2	06/16/14	06/17/13	99.869	1.31
313385YE0	06/17/14	06/20/13	99.839	1.61
313385YF7	06/18/14	06/24/13	99.821	1.79
313385YG5	06/19/14	06/25/13	99.821	1.79
313385YH3	06/20/14	06/21/13	99.838	1.62
313385YL4	06/23/14	06/27/13	99.820	1.80
313385YM2	06/24/14	09/24/13	99.924	0.76
313385YN0	06/25/14	06/26/13	99.818	1.82
313385YP5	06/26/14	06/26/13	99.818	1.82
313385YQ3	06/27/14	12/17/13	99.944	0.56
313385YT7	06/30/14	07/30/13	99.898	1.02
313385YU4	07/01/14	07/10/13	99.837	1.63
313385YV2	07/02/14	09/25/13	99.922	0.78
313385YW0	07/03/14	07/15/13	99.873	1.27
313385ZA7	07/07/14	07/15/13	99.871	1.29
313385ZB5	07/08/14	07/15/13	99.871	1.29
313385ZC3	07/09/14	07/15/13	99.870	1.30
313385ZD1	07/10/14	07/15/13	99.870	1.30
313385ZE9	07/11/14	07/15/13	99.870	1.30
313385ZH2	07/14/14	07/24/13	99.857	1.43
313385ZJ8	07/15/14	07/31/13	99.864	1.36
313385ZK5	07/16/14	08/01/13	99.864	1.36
313385ZL3	07/17/14	07/31/13	99.864	1.37
313385ZM1	07/18/14	08/05/13	99.865	1.35
313385ZQ2	07/21/14	07/26/13	99.880	1.20
313385ZR0	07/22/14	07/26/13	99.880	1.20
313385ZS8	07/23/14	07/31/13	99.861	1.39

Section III-B (Continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2014 Interest (Per \$1,000 Maturity Value)
313385ZT6	07/24/14	07/25/13	99.879	1.21
313385ZU3	07/25/14	07/31/13	99.860	1.40
313385ZX7	07/28/14	07/29/13	99.858	1.42
313385ZY5	07/29/14	01/10/14	99.967	0.33
313385ZZ2	07/30/14	09/30/13	99.941	0.59
313385A22	07/31/14	07/31/13	99.858	1.42
313385A30	08/01/14	08/05/13	99.850	1.50
313385A63	08/04/14	08/07/13	99.879	1.21
313385A71	08/05/14	08/07/13	99.879	1.21
313385A89	08/06/14	08/07/13	99.879	1.21
313385A97	08/07/14	02/18/14	99.969	0.31
313385B21	08/08/14	08/22/13	99.864	1.37
313385B54	08/11/14	01/02/14	99.942	0.58
313385B62	08/12/14	12/17/13	99.907	0.93
313385B70	08/13/14	11/22/13	99.912	0.88
313385B88	08/14/14	08/15/13	99.848	1.52
313385B96	08/15/14	08/22/13	99.861	1.39
313385C46	08/18/14	09/23/13	99.881	1.19
313385C53	08/19/14	08/22/13	99.859	1.41
313385C61	08/20/14	08/22/13	99.859	1.41
313385C79	08/21/14	08/22/13	99.858	1.42
313385C87	08/22/14	08/22/13	99.858	1.42
313385D37	08/25/14	08/28/13	99.849	1.51
313385D45	08/26/14	08/28/13	99.859	1.41
313385D52	08/27/14	08/27/13	99.858	1.42
313385D60	08/28/14	08/28/13	99.858	1.42
313385D78	08/29/14	08/29/13	99.848	1.52
313385E36	09/02/14	09/05/13	99.879	1.21
313385E44	09/03/14	09/05/13	99.879	1.21
313385E51	09/04/14	09/05/13	99.879	1.21
313385E69	09/05/14	12/10/13	99.910	0.90
313385E93	09/08/14	09/10/13	99.849	1.51
313385F27	09/09/14	09/26/13	99.874	1.26
313385F35	09/10/14	09/11/13	99.848	1.52
313385F43	09/11/14	09/11/13	99.848	1.52
313385F50	09/12/14	09/13/13	99.858	1.42
313385F84	09/15/14	09/16/13	99.858	1.42
313385F92	09/16/14	09/19/13	99.864	1.36
313385G26	09/17/14	09/30/13	99.883	1.17
313385G34	09/18/14	09/20/13	99.859	1.41
313385G42	09/19/14	09/26/13	99.861	1.39
313385G75	09/22/14	09/25/13	99.869	1.31
313385G83	09/23/14	09/24/13	99.879	1.21
313385G91	09/24/14	09/24/13	99.878	1.22
313385H25	09/25/14	09/26/13	99.869	1.31
313385H33	09/26/14	09/27/13	99.869	1.31
313385H66	09/29/14	10/01/13	99.879	1.21
313385H74	09/30/14	10/01/13	99.879	1.21

Section III-B (Continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2014 Interest (Per \$1,000 Maturity Value)
313385H82	10/01/14	10/01/13	99.878	1.22
313385H90	10/02/14	03/26/14	99.966	0.34
313385J23	10/03/14	10/09/13	99.860	1.40
313385J56	10/06/14	10/22/13	99.859	1.41
313385J64	10/07/14	10/09/13	99.859	1.41
313385J72	10/08/14	01/16/14	99.934	0.66
313385J80	10/09/14	01/31/14	99.937	0.63
313385J98	10/10/14	01/10/14	99.909	0.91
313385K54	10/14/14	10/18/13	99.860	1.40
313385K62	10/15/14	12/31/13	99.912	0.88
313385K70	10/16/14	10/16/13	99.858	1.42
313385K88	10/17/14	10/18/13	99.858	1.42
313385L38	10/20/14	10/24/13	99.860	1.40
313385L46	10/21/14	07/24/14	99.984	0.16
313385L53	10/22/14	10/22/13	99.848	1.52
313385L61	10/23/14	01/31/14	99.934	0.66
313385L79	10/24/14	01/06/14	99.871	1.29
313385M29	10/27/14	01/06/14	99.869	1.31
313385M37	10/28/14	03/12/14	99.955	0.45
313385M45	10/29/14	01/02/14	99.867	1.33
313385M52	10/30/14	11/01/13	99.859	1.41
313385M60	10/31/14	11/01/13	99.858	1.42
313385M94	11/03/14	11/13/13	99.882	1.18
313385N28	11/04/14	11/13/13	99.881	1.19
313385N36	11/05/14	05/07/14	99.960	0.40
313385N44	11/06/14	04/15/14	99.972	0.28
313385N51	11/07/14	04/07/14	99.964	0.36
313385N85	11/10/14	01/24/14	99.932	0.68
313385P26	11/12/14	11/19/13	99.846	1.54
313385P34	11/13/14	11/19/13	99.845	1.55
313385P42	11/14/14	12/30/13	99.885	1.15
313385P75	11/17/14	11/20/13	99.844	1.56
313385P83	11/18/14	11/19/13	99.843	1.57
313385P91	11/19/14	11/25/13	99.850	1.50
313385Q25	11/20/14	11/25/13	99.850	1.50
313385Q33	11/21/14	11/25/13	99.850	1.50
313385Q66	11/24/14	12/19/13	99.844	1.56
313385Q74	11/25/14	04/01/14	99.960	0.40
313385Q82	11/26/14	11/26/13	99.855	1.45
313385R24	11/28/14	02/14/14	99.924	0.76
313385R57	12/01/14	12/04/13	99.859	1.41
313385R65	12/02/14	12/03/13	99.858	1.42
313385R73	12/03/14	12/17/13	99.868	1.32
313385R81	12/04/14	12/12/13	99.856	1.44
313385R99	12/05/14	06/06/14	99.957	0.43
313385S49	12/08/14	03/13/14	99.910	0.90
313385S56	12/09/14	12/16/13	99.866	1.34

Section III-B (Continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2014 Interest (Per \$1,000 Maturity Value)
313385S64	12/10/14	02/13/14	99.917	0.83
313385S72	12/11/14	12/27/13	99.869	1.31
313385S80	12/12/14	12/13/13	99.864	1.36
313385T30	12/15/14	01/07/14	99.858	1.43
313385T48	12/16/14	12/19/13	99.864	1.36
313385T55	12/17/14	12/19/13	99.864	1.36
313385T63	12/18/14	12/19/13	99.864	1.36
313385T71	12/19/14	12/20/13	99.863	1.36
313385U20	12/22/14	12/31/13	99.852	1.48
313385U38	12/23/14	01/06/14	99.854	1.46
313385U46	12/24/14	01/09/14	99.855	1.45
313385U61	12/26/14	01/06/14	99.853	1.47
313385U95	12/29/14	06/24/14	99.969	0.31
313385V29	12/30/14	04/09/14	99.952	0.48
313385V37	12/31/14	03/06/14	99.938	0.62

Section III-C

FEDERAL NATIONAL MORTGAGE ASSOCIATION
Short-Term Obligations Issued at a
Discount and Maturing in 2014

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2014 Interest (Per \$1,000 Maturity Value)
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313589RG0	01/02/14	07/01/13	99.885	1.15
313589RH8	01/03/14	07/23/13	99.964	0.36
313589RL9	01/06/14	04/04/13	99.923	0.77
313589RM7	01/07/14	04/08/13	99.924	0.76
313589RN5	01/08/14	04/04/13	99.923	0.77
313589RP0	01/09/14	06/05/13	99.939	0.61
313589RQ8	01/10/14	04/04/13	99.922	0.78
313589RT2	01/13/14	04/04/13	99.921	0.79
313589RU9	01/14/14	04/29/13	99.928	0.72
313589RV7	01/15/14	06/13/13	99.940	0.60
313589RW5	01/16/14	09/04/13	99.985	0.15
313589RX3	01/17/14	02/28/13	99.856	1.44
313589SB0	01/21/14	02/26/13	99.845	1.55
313589SC8	01/22/14	04/04/13	99.910	0.90
313589SD6	01/23/14	04/04/13	99.910	0.90
313589SE4	01/24/14	03/07/13	99.865	1.35
313589SH7	01/27/14	02/28/13	99.843	1.57
313589SJ3	01/28/14	02/25/13	99.850	1.50
313589SK0	01/29/14	03/01/13	99.842	1.58
313589SL8	01/30/14	04/04/13	99.908	0.92
313589SM6	01/31/14	02/27/13	99.840	1.60
313589SQ7	02/03/14	02/12/13	99.842	1.58
313589SR5	02/04/14	02/26/13	99.838	1.62
313589SS3	02/05/14	02/12/13	99.841	1.59
313589ST1	02/06/14	02/13/13	99.841	1.59
313589SU8	02/07/14	02/12/13	99.840	1.60
313589SX2	02/10/14	05/08/13	99.915	0.85
313589SZ7	02/12/14	08/14/13	99.949	0.51
313589TA1	02/13/14	08/07/13	99.958	0.42
313589TB9	02/14/14	02/26/13	99.833	1.67
313589TF0	02/18/14	03/15/13	99.868	1.32
313589TG8	02/19/14	04/08/13	99.894	1.06
313589TH6	02/20/14	04/26/13	99.908	0.92
313589TJ2	02/21/14	02/27/13	99.830	1.70
313589TM5	02/24/14	05/08/13	99.903	0.97
313589TN3	02/25/14	05/13/13	99.904	0.96
313589TP8	02/26/14	04/08/13	99.892	1.08
313589TR4	02/28/14	07/10/13	99.929	0.71
313589TU7	03/03/14	03/15/13	99.853	1.47
313589TW3	03/05/14	06/17/13	99.913	0.87
313589TX1	03/06/14	03/14/13	99.851	1.49
313589TY9	03/07/14	06/24/13	99.915	0.85
313589UB7	03/10/14	05/03/13	99.896	1.04

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2014 Interest (Per \$1,000 Maturity Value)
313589UC5	03/11/14	08/28/13	99.968	0.32
313589UD3	03/12/14	09/11/13	99.967	0.33
313589UE1	03/13/14	08/15/13	99.942	0.58
313589UF8	03/14/14	05/16/13	99.908	0.92
313589UJ0	03/17/14	05/03/13	99.894	1.06
313589UK7	03/18/14	05/03/13	99.894	1.06
313589UL5	03/19/14	08/06/13	99.944	0.56
313589UM3	03/20/14	05/24/13	99.925	0.75
313589UR2	03/24/14	08/06/13	99.943	0.57
313589US0	03/25/14	09/11/13	99.973	0.27
313589UT8	03/26/14	09/25/13	99.968	0.32
313589UU5	03/27/14	05/02/13	99.890	1.10
313589UV3	03/28/14	08/16/13	99.938	0.62
313589UY7	03/31/14	04/30/13	99.888	1.12
313589UZ4	04/01/14	04/30/13	99.879	1.21
313589VA8	04/02/14	05/02/13	99.879	1.21
313589VB6	04/03/14	05/02/13	99.879	1.21
313589VC4	04/04/14	04/30/13	99.878	1.22
313589VF7	04/07/14	08/14/13	99.934	0.66
313589VG5	04/08/14	02/05/14	99.993	0.07
313589VH3	04/09/14	05/02/13	99.877	1.23
313589VJ9	04/10/14	05/02/13	99.876	1.24
313589VK6	04/11/14	05/02/13	99.876	1.24
313589VN0	04/14/14	05/02/13	99.875	1.25
313589VP5	04/15/14	07/24/13	99.923	0.77
313589VQ3	04/16/14	08/21/13	99.927	0.73
313589VR1	04/17/14	05/01/13	99.873	1.27
313589VS9	04/18/14	05/09/13	99.885	1.15
313589VV2	04/21/14	05/31/13	99.892	1.08
313589VW0	04/22/14	08/20/13	99.925	0.75
313589VX8	04/23/14	10/23/13	99.957	0.43
313589VY6	04/24/14	08/13/13	99.929	0.71
313589VZ3	04/25/14	05/09/13	99.883	1.17
313589WC3	04/28/14	08/20/13	99.923	0.77
313589WD1	04/29/14	08/16/13	99.915	0.85
313589WE9	04/30/14	07/30/13	99.924	0.76
313589WF6	05/01/14	05/14/13	99.873	1.27
313589WG4	05/02/14	07/29/13	99.908	0.92
313589WK5	05/05/14	05/14/13	99.871	1.29
313589WL3	05/06/14	05/13/13	99.871	1.29
313589WM1	05/07/14	05/14/13	99.871	1.29
313589WN9	05/08/14	05/14/13	99.870	1.30
313589WP4	05/09/14	08/29/13	99.937	0.63
313589WS8	05/12/14	05/22/13	99.872	1.28
313589WT6	05/13/14	03/20/14	99.993	0.07
313589WU3	05/14/14	08/19/13	99.911	0.89
313589WV1	05/15/14	05/22/13	99.871	1.29
313589WW9	05/16/14	08/07/13	99.914	0.86

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2014 Interest (Per \$1,000 Maturity Value)
313589WZ2	05/19/14	06/06/13	99.865	1.35
313589XA6	05/20/14	12/13/13	99.952	0.48
313589XB4	05/21/14	07/29/13	99.901	0.99
313589XC2	05/22/14	07/25/13	99.900	1.00
313589XD0	05/23/14	07/26/13	99.900	1.00
313589XH1	05/27/14	06/04/13	99.861	1.39
313589XJ7	05/28/14	11/27/13	99.939	0.61
313589XK4	05/29/14	06/04/13	99.860	1.40
313589XL2	05/30/14	06/05/13	99.860	1.40
313589XP3	06/02/14	06/12/13	99.862	1.38
313589XQ1	06/03/14	06/14/13	99.862	1.38
313589XR9	06/04/14	06/24/13	99.866	1.34
313589XS7	06/05/14	06/11/13	99.860	1.40
313589XT5	06/06/14	06/21/13	99.864	1.36
313589XW8	06/09/14	08/27/13	99.913	0.87
313589XX6	06/10/14	06/18/13	99.861	1.39
313589XY4	06/11/14	12/11/13	99.934	0.66
313589XZ1	06/12/14	06/28/13	99.855	1.45
313589YA5	06/13/14	07/23/13	99.883	1.17
313589YD9	06/16/14	07/11/13	99.868	1.32
313589YE7	06/17/14	09/20/13	99.940	0.60
313589YF4	06/18/14	10/18/13	99.933	0.67
313589YG2	06/19/14	07/18/13	99.869	1.31
313589YH0	06/20/14	07/10/13	99.856	1.44
313589YL1	06/23/14	11/20/13	99.946	0.54
313589YM9	06/24/14	12/11/13	99.935	0.65
313589YN7	06/25/14	07/18/13	99.867	1.33
313589YP2	06/26/14	07/17/13	99.866	1.34
313589YQ0	06/27/14	08/01/13	99.881	1.19
313589YT4	06/30/14	07/15/13	99.864	1.36
313589YU1	07/01/14	08/08/13	99.891	1.09
313589YV9	07/02/14	08/12/13	99.883	1.17
313589YW7	07/03/14	08/15/13	99.875	1.25
313589ZA4	07/07/14	03/21/14	99.982	0.18
313589ZB2	07/08/14	11/22/13	99.937	0.63
313589ZC0	07/09/14	08/12/13	99.880	1.20
313589ZD8	07/10/14	11/25/13	99.937	0.63
313589ZE6	07/11/14	12/11/13	99.929	0.71
313589ZH9	07/14/14	11/25/13	99.936	0.64
313589ZJ5	07/15/14	08/15/13	99.861	1.39
313589ZK2	07/16/14	08/21/13	99.872	1.28
313589ZL0	07/17/14	12/18/13	99.930	0.70
313589ZM8	07/18/14	12/16/13	99.929	0.71
313589ZQ9	07/21/14	12/03/13	99.923	0.77
313589ZR7	07/22/14	02/03/14	99.962	0.38
313589ZS5	07/23/14	12/10/13	99.919	0.81
313589ZT3	07/24/14	12/10/13	99.918	0.82

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2014 Interest (Per \$1,000 Maturity Value)
313589ZU0	07/25/14	09/19/13	99.906	0.94
313589ZX4	07/28/14	12/09/13	99.923	0.77
313589ZY2	07/29/14	02/10/14	99.948	0.52
313589ZZ9	07/30/14	11/21/13	99.930	0.70
313589A29	07/31/14	08/15/13	99.854	1.46
313589A37	08/01/14	08/16/13	99.854	1.46
313589A60	08/04/14	04/02/14	99.986	0.14
313589A78	08/05/14	09/10/13	99.881	1.19
313589A86	08/06/14	02/05/14	99.949	0.51
313589A94	08/07/14	09/10/13	99.880	1.20
313589B28	08/08/14	08/21/13	99.853	1.47
313589B51	08/11/14	03/26/14	99.977	0.23
313589B69	08/12/14	03/26/14	99.977	0.23
313589B77	08/13/14	02/12/14	99.947	0.53
313589B85	08/14/14	03/28/14	99.985	0.15
313589B93	08/15/14	09/16/13	99.880	1.20
313589C43	08/18/14	10/15/13	99.855	1.45
313589C50	08/19/14	10/15/13	99.855	1.45
313589C68	08/20/14	12/02/13	99.906	0.94
313589C76	08/21/14	11/22/13	99.917	0.83
313589C84	08/22/14	11/26/13	99.910	0.90
313589D34	08/25/14	02/04/14	99.950	0.50
313589D42	08/26/14	12/18/13	99.909	0.91
313589D59	08/27/14	12/09/13	99.906	0.94
313589D67	08/28/14	03/27/14	99.974	0.26
313589D75	08/29/14	09/10/13	99.873	1.27
313589E33	09/02/14	09/24/13	99.886	1.14
313589E41	09/03/14	12/17/13	99.899	1.01
313589E58	09/04/14	09/26/13	99.886	1.14
313589E66	09/05/14	12/10/13	99.895	1.05
313589E90	09/08/14	12/17/13	99.897	1.03
313589F24	09/09/14	04/28/14	99.980	0.20
313589F32	09/10/14	02/20/14	99.961	0.39
313589F40	09/11/14	04/11/14	99.975	0.25
313589F57	09/12/14	09/24/13	99.882	1.18
313589F81	09/15/14	11/22/13	99.893	1.07
313589F99	09/16/14	12/12/13	99.892	1.08
313589G23	09/17/14	03/19/14	99.956	0.44
313589G31	09/18/14	04/16/14	99.972	0.28
313589G49	09/19/14	02/05/14	99.937	0.63
313589G72	09/22/14	11/20/13	99.881	1.19
313589G80	09/23/14	04/15/14	99.971	0.29
313589G98	09/24/14	11/27/13	99.883	1.17
313589H22	09/25/14	12/05/13	99.886	1.14
313589H30	09/26/14	11/22/13	99.880	1.20
313589H63	09/29/14	10/09/13	99.852	1.48
313589H71	09/30/14	10/09/13	99.852	1.48
313589H89	10/01/14	10/09/13	99.851	1.49

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2014 Interest (Per \$1,000 Maturity Value)
313589H97	10/02/14	10/09/13	99.851	1.49
313589J20	10/03/14	02/05/14	99.920	0.80
313589J53	10/06/14	10/11/13	99.820	1.80
313589J61	10/07/14	10/15/13	99.831	1.69
313589J79	10/08/14	02/04/14	99.932	0.68
313589J87	10/09/14	10/15/13	99.830	1.70
313589J95	10/10/14	10/15/13	99.830	1.70
313589K51	10/14/14	02/10/14	99.911	0.89
313589K69	10/15/14	02/05/14	99.916	0.84
313589K77	10/16/14	10/29/13	99.892	1.08
313589K85	10/17/14	11/01/13	99.893	1.07
313589L35	10/20/14	05/27/14	99.978	0.22
313589L43	10/21/14	05/27/14	99.978	0.22
313589L50	10/22/14	12/05/13	99.875	1.25
313589L68	10/23/14	06/03/14	99.976	0.24
313589L76	10/24/14	12/16/13	99.879	1.21
313589M26	10/27/14	11/27/13	99.861	1.39
313589M34	10/28/14	11/21/13	99.867	1.33
313589M42	10/29/14	04/30/14	99.969	0.31
313589M59	10/30/14	11/19/13	99.866	1.34
313589M67	10/31/14	11/19/13	99.865	1.35
313589M91	11/03/14	11/15/13	99.853	1.47
313589N25	11/04/14	11/25/13	99.857	1.43
313589N33	11/05/14	11/19/13	99.854	1.46
313589N41	11/06/14	11/19/13	99.853	1.47
313589N58	11/07/14	11/15/13	99.861	1.39
313589N82	11/10/14	11/19/13	99.852	1.48
313589P23	11/12/14	11/18/13	99.850	1.50
313589P31	11/13/14	02/20/14	99.941	0.59
313589P49	11/14/14	12/04/13	99.856	1.44
313589P72	11/17/14	11/26/13	99.842	1.58
313589P80	11/18/14	05/07/14	99.973	0.27
313589P98	11/19/14	11/27/13	99.841	1.59
313589Q22	11/20/14	11/26/13	99.840	1.60
313589Q30	11/21/14	11/26/13	99.840	1.60
313589Q63	11/24/14	12/02/13	99.841	1.59
313589Q71	11/25/14	12/02/13	99.841	1.59
313589Q89	11/26/14	12/03/13	99.841	1.59
313589R54	12/01/14	12/09/13	99.831	1.69
313589R62	12/02/14	04/22/14	99.950	0.50
313589R70	12/03/14	04/25/14	99.957	0.43
313589R88	12/04/14	12/10/13	99.830	1.70
313589R96	12/05/14	07/03/14	99.970	0.30
313589S46	12/08/14	03/13/14	99.940	0.60
313589S53	12/09/14	12/17/13	99.851	1.49
313589S61	12/10/14	03/13/14	99.940	0.60
313589S79	12/11/14	05/12/14	99.959	0.41

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2014 Interest (Per \$1,000 Maturity Value)
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313589S87	12/12/14	03/31/14	99.943	0.57
313589T37	12/15/14	03/19/14	99.940	0.60
313589T45	12/16/14	03/13/14	99.938	0.62
313589T52	12/17/14	06/18/14	99.955	0.45
313589T60	12/18/14	07/15/14	99.970	0.30
313589T78	12/19/14	04/22/14	99.946	0.54
313589U27	12/22/14	03/31/14	99.941	0.59
313589U35	12/23/14	04/30/14	99.954	0.46
313589U43	12/24/14	06/11/14	99.962	0.38
313589U68	12/26/14	08/19/14	99.977	0.23
313589U92	12/29/14	04/11/14	99.942	0.58
313589V26	12/30/14	04/02/14	99.955	0.45
313589V34	12/31/14	04/11/14	99.941	0.59

Section III-D

FEDERAL FARM CREDIT BANKS
Short-Term Obligations Issued at a
Discount and Maturing in 2014

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2014 Interest (Per \$1,000 Maturity Value)
313313RG5	01/02/14	11/20/13	99.990	0.10
313313RH3	01/03/14	06/11/13	99.931	0.69
313313RL4	01/06/14	04/15/13	99.882	1.18
313313RM2	01/07/14	09/16/13	99.978	0.22
313313RN0	01/08/14	11/27/13	99.993	0.07
313313RP5	01/09/14	07/31/13	99.951	0.50
313313RQ3	01/10/14	04/10/13	99.878	1.22
313313RT7	01/13/14	01/07/14	99.999	0.01
313313RU4	01/14/14	07/31/13	99.949	0.51
313313RV2	01/15/14	03/20/13	99.866	1.34
313313RW0	01/16/14	11/08/13	99.985	0.15
313313RX8	01/17/14	10/17/13	99.977	0.23
313313SB5	01/21/14	09/30/13	99.981	0.19
313313SC3	01/22/14	10/22/13	99.982	0.18
313313SD1	01/23/14	11/12/13	99.982	0.18
313313SE9	01/24/14	03/22/13	99.855	1.45
313313SH2	01/27/14	07/31/13	99.940	0.60
313313SJ8	01/28/14	07/02/13	99.913	0.88
313313SK5	01/29/14	07/23/13	99.937	0.63
313313SL3	01/30/14	10/01/13	99.977	0.24
313313SM1	01/31/14	09/17/13	99.974	0.26
313313SQ2	02/03/14	12/24/13	99.992	0.08
313313SR0	02/04/14	06/26/13	99.895	1.05
313313SS8	02/05/14	01/16/14	99.997	0.03
313313ST6	02/06/14	06/25/13	99.887	1.13
313313SU3	02/07/14	11/01/13	99.976	0.25
313313SX7	02/10/14	03/27/13	99.849	1.51
313313SY5	02/11/14	08/21/13	99.942	0.58
313313SZ2	02/12/14	10/15/13	99.940	0.60
313313TA6	02/13/14	10/29/13	99.973	0.27
313313TB4	02/14/14	08/14/13	99.939	0.61
313313TF5	02/18/14	10/17/13	99.966	0.34
313313TG3	02/19/14	10/21/13	99.966	0.34
313313TH1	02/20/14	01/09/14	99.994	0.06
313313TM0	02/24/14	11/25/13	99.972	0.28
313313TP3	02/26/14	02/21/14	99.999	0.01
313313TQ1	02/27/14	01/16/14	99.994	0.06
313313TR9	02/28/14	08/28/13	99.944	0.56
313313TU2	03/03/14	08/30/13	99.938	0.62
313313TV0	03/04/14	09/03/13	99.939	0.61
313313TW8	03/05/14	10/09/13	99.935	0.65
313313TX6	03/06/14	01/23/14	99.993	0.07
313313TY4	03/07/14	03/27/13	99.828	1.73

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2014 Interest (Per \$1,000 Maturity Value)
313313UB2	03/10/14	09/30/13	99.960	0.40
313313UC0	03/11/14	11/14/13	99.964	0.36
313313UD8	03/12/14	09/12/13	99.950	0.50
313313UE6	03/13/14	11/14/13	99.964	0.36
313313UF3	03/14/14	10/29/13	99.962	0.38
313313UJ5	03/17/14	11/18/13	99.960	0.40
313313UK2	03/18/14	01/16/14	99.990	0.10
313313UL0	03/19/14	01/15/14	99.990	0.11
313313UM8	03/20/14	09/30/13	99.953	0.48
313313UN6	03/21/14	01/23/14	99.991	0.10
313313UR7	03/24/14	09/19/13	99.954	0.47
313313US5	03/25/14	06/25/13	99.856	1.44
313313UT3	03/26/14	02/28/14	99.996	0.04
313313UU0	03/27/14	02/13/14	99.993	0.07
313313UV8	03/28/14	06/26/13	99.863	1.38
313313UY2	03/31/14	10/31/13	99.954	0.46
313313UZ9	04/01/14	07/15/13	99.884	1.16
313313VA3	04/02/14	10/02/13	99.944	0.56
313313VB1	04/03/14	02/20/14	99.993	0.07
313313VC9	04/04/14	11/21/13	99.955	0.45
313313VF2	04/07/14	10/08/13	99.935	0.65
313313VG0	04/08/14	10/15/13	99.908	0.92
313313VH8	04/09/14	02/26/14	99.992	0.08
313313VJ4	04/10/14	06/03/13	99.862	1.38
313313VK1	04/11/14	06/03/13	99.861	1.39
313313VN5	04/14/14	03/03/14	99.992	0.08
313313VP0	04/15/14	08/23/13	99.915	0.85
313313VQ8	04/16/14	03/05/14	99.991	0.09
313313VR6	04/17/14	11/08/13	99.947	0.53
313313VV7	04/21/14	03/07/14	99.989	0.11
313313VW5	04/22/14	07/09/13	99.865	1.36
313313VX3	04/23/14	01/29/14	99.977	0.23
313313VY1	04/24/14	11/15/13	99.947	0.53
313313VZ8	04/25/14	11/14/13	99.942	0.59
313313WC8	04/28/14	11/18/13	99.942	0.58
313313WD6	04/29/14	12/03/13	99.947	0.53
313313WE4	04/30/14	01/16/14	99.977	0.23
313313WF1	05/01/14	03/20/14	99.990	0.11
313313WG9	05/02/14	11/01/13	99.934	0.66
313313WK0	05/05/14	09/25/13	99.932	0.68
313313WL8	05/06/14	10/09/13	99.901	0.99
313313WM6	05/07/14	06/10/13	99.835	1.66
313313WN4	05/08/14	11/13/13	99.932	0.68
313313WP9	05/09/14	06/10/13	99.834	1.67
313313WS3	05/12/14	01/03/14	99.953	0.47
313313WT1	05/13/14	11/15/13	99.930	0.70
313313WU8	05/14/14	08/22/13	99.897	1.03
313313WV6	05/15/14	06/12/13	99.832	1.69

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2014 Interest (Per \$1,000 Maturity Value)
313313WW4	05/16/14	11/18/13	99.930	0.70
313313WZ7	05/19/14	01/21/14	99.977	0.23
313313XA1	05/20/14	09/30/13	99.929	0.71
313313XB9	05/21/14	03/06/14	99.981	0.19
313313XC7	05/22/14	11/19/13	99.928	0.72
313313XD5	05/23/14	06/13/13	99.828	1.72
313313XH6	05/27/14	05/31/13	99.830	1.71
313313XJ2	05/28/14	07/02/13	99.826	1.74
313313XK9	05/29/14	04/17/14	99.991	0.09
313313XL7	05/30/14	11/26/13	99.928	0.72
313313XP8	06/02/14	01/31/14	99.966	0.34
313313XQ6	06/03/14	06/28/13	99.821	1.79
313313XR4	06/04/14	11/15/13	99.916	0.84
313313XS2	06/05/14	12/19/13	99.930	0.70
313313XT0	06/06/14	11/08/13	99.918	0.82
313313XW3	06/09/14	06/18/13	99.832	1.68
313313XX1	06/10/14	08/07/13	99.864	1.36
313313XY9	06/11/14	04/30/14	99.993	0.07
313313XZ6	06/12/14	09/13/13	99.894	1.06
313313YA0	06/13/14	11/19/13	99.920	0.80
313313YD4	06/16/14	09/27/13	99.905	0.95
313313YE2	06/17/14	06/20/13	99.819	1.81
313313YF9	06/18/14	05/07/14	99.993	0.07
313313YG7	06/19/14	12/27/13	99.928	0.73
313313YH5	06/20/14	10/03/13	99.913	0.87
313313YL6	06/23/14	03/26/14	99.978	0.22
313313YM4	06/24/14	11/18/13	99.909	0.91
313313YN2	06/25/14	08/23/13	99.873	1.28
313313YP7	06/26/14	11/15/13	99.907	0.93
313313YQ5	06/27/14	01/08/14	99.939	0.61
313313YT9	06/30/14	02/04/14	99.959	0.41
313313YU6	07/01/14	12/31/13	99.924	0.76
313313YV4	07/02/14	04/17/14	99.983	0.17
313313YW2	07/03/14	05/22/14	99.992	0.08
313313ZA9	07/07/14	11/26/13	99.907	0.93
313313ZB7	07/08/14	01/06/14	99.924	0.76
313313ZC5	07/09/14	07/31/13	99.829	1.72
313313ZD3	07/10/14	07/12/13	99.808	1.92
313313ZE1	07/11/14	11/14/13	99.900	1.00
313313ZH4	07/14/14	01/07/14	99.927	0.73
313313ZJ0	07/15/14	09/30/13	99.888	1.12
313313ZK7	07/16/14	12/24/13	99.909	0.91
313313ZL5	07/17/14	10/17/13	99.879	1.21
313313ZM3	07/18/14	01/24/14	99.951	0.49
313313ZQ4	07/21/14	11/26/13	99.895	1.05
313313ZR2	07/22/14	11/18/13	99.891	1.09
313313ZS0	07/23/14	01/03/14	99.911	0.89

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2014 Interest (Per \$1,000 Maturity Value)
313313ZT8	07/24/14	10/18/13	99.868	1.32
313313ZU5	07/25/14	10/21/13	99.869	1.31
313313ZX9	07/28/14	01/28/14	99.940	0.60
313313ZY7	07/29/14	02/06/14	99.942	0.58
313313ZZ4	07/30/14	04/16/14	99.974	0.26
313313A24	07/31/14	05/22/14	99.984	0.16
313313A32	08/01/14	05/23/14	99.984	0.16
313313A65	08/04/14	08/06/13	99.819	1.82
313313A73	08/05/14	02/10/14	99.927	0.73
313313A81	08/06/14	01/07/14	99.912	0.88
313313A99	08/07/14	12/24/13	99.893	1.07
313313B23	08/08/14	11/08/13	99.886	1.14
313313B56	08/11/14	08/14/13	99.819	1.81
313313B64	08/12/14	01/31/14	99.936	0.64
313313B72	08/13/14	01/10/14	99.916	0.84
313313B80	08/14/14	08/16/13	99.829	1.71
313313B98	08/15/14	10/17/13	99.857	1.43
313313C48	08/18/14	11/18/13	99.871	1.29
313313C55	08/19/14	02/10/14	99.921	0.79
313313C63	08/20/14	01/03/14	99.892	1.08
313313C71	08/21/14	04/25/14	99.971	0.30
313313C89	08/22/14	02/19/14	99.934	0.66
313313D39	08/25/14	12/19/13	99.876	1.25
313313D47	08/26/14	03/21/14	99.952	0.48
313313D54	08/27/14	08/27/13	99.818	1.83
313313D62	08/28/14	08/29/13	99.818	1.82
313313D70	08/29/14	03/06/14	99.941	0.59
313313E38	09/02/14	10/03/13	99.861	1.39
313313E46	09/03/14	01/09/14	99.901	0.99
313313E53	09/04/14	07/24/14	99.990	0.11
313313E61	09/05/14	01/06/14	99.886	1.14
313313E95	09/08/14	11/08/13	99.865	1.35
313313F29	09/09/14	02/28/14	99.936	0.64
313313F37	09/10/14	02/11/14	99.912	0.88
313313F45	09/11/14	02/24/14	99.928	0.72
313313F52	09/12/14	10/24/13	99.856	1.44
313313F86	09/15/14	03/05/14	99.935	0.65
313313F94	09/16/14	07/30/14	99.988	0.12
313313G28	09/17/14	08/06/14	99.991	0.09
313313G36	09/18/14	08/07/14	99.991	0.09
313313G44	09/19/14	07/14/14	99.983	0.17
313313G77	09/22/14	07/10/14	99.982	0.19
313313G85	09/23/14	08/12/14	99.991	0.09
313313G93	09/24/14	08/13/14	99.991	0.09
313313H27	09/25/14	04/02/14	99.946	0.54
313313H35	09/26/14	12/19/13	99.860	1.41
313313H68	09/29/14	03/07/14	99.931	0.69
313313H76	09/30/14	09/30/13	99.828	1.72

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2014 Interest (Per \$1,000 Maturity Value)
313313H84	10/01/14	08/20/14	99.991	0.09
313313H92	10/02/14	10/31/13	99.841	1.59
313313J25	10/03/14	02/14/14	99.897	1.03
313313J58	10/06/14	02/07/14	99.893	1.07
313313J66	10/07/14	01/06/14	99.863	1.37
313313J74	10/08/14	11/08/13	99.842	1.58
313313J82	10/09/14	01/03/14	99.861	1.40
313313J90	10/10/14	02/11/14	99.893	1.07
313313K56	10/14/14	02/10/14	99.891	1.09
313313K64	10/15/14	11/26/13	99.839	1.62
313313K72	10/16/14	04/01/14	99.940	0.61
313313K80	10/17/14	01/21/14	99.888	1.12
313313L30	10/20/14	03/10/14	99.919	0.81
313313L48	10/21/14	02/28/14	99.915	0.85
313313L55	10/22/14	03/10/14	99.918	0.82
313313L63	10/23/14	03/03/14	99.916	0.85
313313L71	10/24/14	07/21/14	99.971	0.29
313313M21	10/27/14	12/19/13	99.835	1.65
313313M39	10/28/14	04/17/14	99.941	0.59
313313M47	10/29/14	08/04/14	99.976	0.24
313313M54	10/30/14	04/30/14	99.949	0.51
313313M62	10/31/14	03/05/14	99.913	0.87
313313M96	11/03/14	03/21/14	99.918	0.82
313313N20	11/04/14	01/23/14	99.889	1.11
313313N38	11/05/14	07/31/14	99.973	0.27
313313N46	11/06/14	03/17/14	99.909	0.91
313313N53	11/07/14	11/12/13	99.820	1.80
313313N87	11/10/14	02/28/14	99.901	0.99
313313P28	11/12/14	08/12/14	99.974	0.26
313313P36	11/13/14	02/27/14	99.899	1.01
313313P44	11/14/14	02/14/14	99.871	1.29
313313P77	11/17/14	02/14/14	99.870	1.30
313313P85	11/18/14	09/22/14	99.991	0.10
313313P93	11/19/14	10/08/14	99.993	0.07
313313Q27	11/20/14	10/09/14	99.993	0.07
313313Q35	11/21/14	02/21/14	99.886	1.14
313313Q68	11/24/14	10/10/14	99.991	0.09
313313Q76	11/25/14	02/27/14	99.895	1.05
313313Q84	11/26/14	11/26/13	99.807	1.93
313313R59	12/01/14	12/20/13	99.817	1.83
313313R67	12/02/14	08/05/14	99.964	0.36
313313R75	12/03/14	04/17/14	99.923	0.77
313313R83	12/04/14	03/31/14	99.904	0.96
313313R91	12/05/14	03/04/14	99.885	1.15
313313S41	12/08/14	03/03/14	99.876	1.24
313313S58	12/09/14	03/10/14	99.886	1.14
313313S66	12/10/14	01/03/14	99.811	1.89

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2014 Interest (Per \$1,000 Maturity Value)
313313S74	12/11/14	03/13/14	99.886	1.14
313313S82	12/12/14	05/27/14	99.939	0.61
313313T32	12/15/14	06/20/14	99.941	0.59
313313T40	12/16/14	03/06/14	99.889	1.11
313313T57	12/17/14	11/05/14	99.991	0.09
313313T65	12/18/14	08/14/14	99.962	0.39
313313T73	12/19/14	03/07/14	99.880	1.20
313313U22	12/22/14	03/06/14	99.879	1.21
313313U30	12/23/14	11/12/14	99.991	0.09
313313U48	12/24/14	02/03/14	99.856	1.44
313313U63	12/26/14	03/13/14	99.872	1.28
313313U97	12/29/14	06/11/14	99.939	0.61
313313V21	12/30/14	03/10/14	99.869	1.31
313313V39	12/31/14	03/13/14	99.870	1.30

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2014 Interest (Per \$1,000 Maturity Value)
313313TJ7	02/21/14	02/20/14	99.9999	0.001
313313TN8	02/25/14	02/21/14	99.9996	0.004
313313R26	11/26/14	11/28/14	99.9998	0.002

Section III-E

FEDERAL HOME LOAN MORTGAGE CORPORATION
Short-Term Obligations Issued at a
Discount and Maturing in 2014

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2014 Interest (Per \$1,000 Maturity Value)
313397RG8	01/02/14	05/31/13	99.952	0.48
313397RH6	01/03/14	08/15/13	99.973	0.27
313397RL7	01/06/14	06/07/13	99.947	0.53
313397RM5	01/07/14	06/25/13	99.935	0.65
313397RN3	01/08/14	07/30/13	99.964	0.36
313397RP8	01/09/14	06/25/13	99.934	0.66
313397RT0	01/13/14	07/15/13	99.945	0.55
313397RU7	01/14/14	03/05/13	99.869	1.31
313397RV5	01/15/14	03/12/13	99.863	1.37
313397RW3	01/16/14	06/27/13	99.932	0.68
313397RX1	01/17/14	06/27/13	99.932	0.68
313397SB8	01/21/14	01/24/13	99.869	1.31
313397SC6	01/22/14	05/24/13	99.933	0.67
313397SD4	01/23/14	06/03/13	99.935	0.65
313397SE2	01/24/14	06/11/13	99.931	0.69
313397SH5	01/27/14	04/16/13	99.905	0.95
313397SJ1	01/28/14	04/19/13	99.905	0.95
313397SK8	01/29/14	04/17/13	99.904	0.96
313397SL6	01/30/14	07/25/13	99.958	0.42
313397SM4	01/31/14	05/28/13	99.931	0.69
313397SQ5	02/03/14	02/04/13	99.843	1.57
313397SR3	02/04/14	03/13/13	99.854	1.46
313397SS1	02/05/14	05/20/13	99.928	0.72
313397ST9	02/06/14	07/12/13	99.942	0.58
313397SU6	02/07/14	06/03/13	99.931	0.69
313397SX0	02/10/14	02/20/13	99.842	1.58
313397SY8	02/11/14	03/13/13	99.851	1.49
313397TA9	02/13/14	06/25/13	99.922	0.78
313397TB7	02/14/14	03/12/13	99.849	1.51
313397TF8	02/18/14	04/09/13	99.869	1.31
313397TG6	02/19/14	04/09/13	99.868	1.32
313397TH4	02/20/14	02/21/13	99.838	1.62
313397TJ0	02/21/14	05/30/13	99.926	0.74
313397TM3	02/24/14	02/25/13	99.818	1.82
313397TN1	02/25/14	02/26/13	99.818	1.82
313397TP6	02/26/14	05/08/13	99.902	0.98
313397TQ4	02/27/14	04/26/13	99.906	0.94
313397TR2	02/28/14	03/08/13	99.831	1.69
313397TU5	03/03/14	07/12/13	99.922	0.78
313397TV3	03/04/14	03/11/13	99.831	1.69
313397TW1	03/05/14	08/02/13	99.940	0.60
313397TX9	03/06/14	03/15/13	99.852	1.48
313397TY7	03/07/14	08/02/13	99.946	0.54

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2014 Interest (Per \$1,000 Maturity Value)
313397UB5	03/10/14	09/09/13	99.960	0.40
313397UC3	03/11/14	04/11/13	99.870	1.30
313397UD1	03/12/14	04/10/13	99.869	1.31
313397UE9	03/13/14	04/30/13	99.894	1.06
313397UF6	03/14/14	04/11/13	99.869	1.31
313397UJ8	03/17/14	06/03/13	99.912	0.88
313397UK5	03/18/14	06/12/13	99.899	1.01
313397UL3	03/19/14	08/06/13	99.944	0.56
313397UM1	03/20/14	07/16/13	99.918	0.82
313397UN9	03/21/14	06/04/13	99.911	0.89
313397UR0	03/24/14	08/28/13	99.954	0.46
313397US8	03/25/14	07/10/13	99.907	0.93
313397UT6	03/26/14	07/11/13	99.907	0.93
313397UU3	03/27/14	07/30/13	99.933	0.67
3134G4BB3	03/27/14	06/28/13	99.991	0.09
313397UV1	03/28/14	07/12/13	99.906	0.94
313397UY5	03/31/14	04/12/13	99.873	1.27
313397UZ2	04/01/14	04/16/13	99.874	1.26
313397VB4	04/03/14	07/16/13	99.906	0.94
313397VC2	04/04/14	05/21/13	99.894	1.06
313397VF5	04/07/14	07/12/13	99.903	0.97
313397VG3	04/08/14	04/11/13	99.849	1.51
313397VH1	04/09/14	04/11/13	99.849	1.51
313397VJ7	04/10/14	05/29/13	99.895	1.05
313397VK4	04/11/14	04/16/13	99.870	1.30
313397VN8	04/14/14	06/14/13	99.890	1.10
313397VP3	04/15/14	06/10/13	99.888	1.12
313397VQ1	04/16/14	07/16/13	99.901	0.99
313397VR9	04/17/14	05/29/13	99.892	1.08
313397VS7	04/18/14	06/25/13	99.876	1.24
313397VV0	04/21/14	04/22/13	99.865	1.35
313397VW8	04/22/14	07/10/13	99.889	1.11
313397VX6	04/23/14	05/29/13	99.890	1.10
313397VY4	04/24/14	06/28/13	99.875	1.25
313397VZ1	04/25/14	06/24/13	99.877	1.23
313397WC1	04/28/14	08/27/13	99.932	0.68
313397WD9	04/29/14	10/17/13	99.962	0.38
313397WE7	04/30/14	05/31/13	99.889	1.11
313397WF4	05/01/14	07/02/13	99.882	1.18
313397WG2	05/02/14	07/15/13	99.887	1.13
313397WK3	05/05/14	07/02/13	99.881	1.19
313397WL1	05/06/14	07/18/13	99.895	1.05
313397WM9	05/07/14	07/15/13	99.885	1.15
313397WN7	05/08/14	07/22/13	99.895	1.05
313397WP2	05/09/14	08/06/13	99.916	0.84
313397WS6	05/12/14	07/02/13	99.878	1.22
313397WT4	05/13/14	05/24/13	99.872	1.28

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2014 Interest (Per \$1,000 Maturity Value)
313397WU1	05/14/14	05/28/13	99.873	1.27
313397WV9	05/15/14	05/29/13	99.873	1.27
313397WW7	05/16/14	05/28/13	99.873	1.27
313397WZ0	05/19/14	11/18/13	99.944	0.56
313397XA4	05/20/14	06/04/13	99.864	1.36
313397XB2	05/21/14	06/10/13	99.866	1.34
313397XC0	05/22/14	06/24/13	99.862	1.38
313397XD8	05/23/14	06/24/13	99.843	1.57
313397XH9	05/27/14	08/23/13	99.915	0.85
313397XJ5	05/28/14	08/22/13	99.907	0.93
313397XK2	05/29/14	06/14/13	99.864	1.36
313397XL0	05/30/14	06/05/13	99.860	1.40
313397XP1	06/02/14	06/24/13	99.838	1.62
313397XQ9	06/03/14	06/13/13	99.852	1.48
313397XR7	06/04/14	06/14/13	99.852	1.48
313397XS5	06/05/14	06/14/13	99.852	1.48
313397XT3	06/06/14	06/14/13	99.851	1.49
313397XW6	06/09/14	07/17/13	99.873	1.27
313397XX4	06/10/14	06/18/13	99.851	1.49
313397XY2	06/11/14	06/19/13	99.851	1.49
313397XZ9	06/12/14	06/25/13	99.834	1.66
313397YA3	06/13/14	06/14/13	99.848	1.52
313397YD7	06/16/14	06/20/13	99.860	1.40
313397YE5	06/17/14	06/19/13	99.859	1.41
313397YF2	06/18/14	06/21/13	99.839	1.61
313397YG0	06/19/14	06/28/13	99.842	1.58
313397YH8	06/20/14	06/20/13	99.848	1.52
313397YL9	06/23/14	06/28/13	99.840	1.60
313397YM7	06/24/14	06/28/13	99.840	1.60
313397YN5	06/25/14	06/25/13	99.838	1.62
313397YP0	06/26/14	06/28/13	99.839	1.61
313397YQ8	06/27/14	06/27/13	99.828	1.72
313397YT2	06/30/14	07/01/13	99.838	1.62
313397YU9	07/01/14	07/17/13	99.864	1.36
313397YV7	07/02/14	10/30/13	99.932	0.68
313397YW5	07/03/14	07/08/13	99.850	1.50
313397ZA2	07/07/14	07/08/13	99.834	1.66
313397ZB0	07/08/14	07/15/13	99.836	1.64
313397ZC8	07/09/14	07/24/13	99.864	1.36
313397ZD6	07/10/14	07/19/13	99.852	1.48
313397ZE4	07/11/14	07/23/13	99.863	1.37
313397ZH7	07/14/14	07/18/13	99.850	1.50
313397ZJ3	07/15/14	07/16/13	99.833	1.67
313397ZK0	07/16/14	07/18/13	99.849	1.51
313397ZL8	07/17/14	12/02/13	99.924	0.76
313397ZM6	07/18/14	07/18/13	99.848	1.52
313397ZQ7	07/21/14	10/01/13	99.935	0.65

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2014 Interest (Per \$1,000 Maturity Value)
313397ZR5	07/22/14	08/06/13	99.864	1.36
313397ZS3	07/23/14	12/06/13	99.917	0.83
313397ZT1	07/24/14	08/22/13	99.879	1.21
313397ZU8	07/25/14	12/05/13	99.916	0.84
313397ZX2	07/28/14	01/27/14	99.952	0.48
313397ZY0	07/29/14	07/31/13	99.859	1.41
313397ZZ7	07/30/14	08/01/13	99.859	1.41
313397A27	07/31/14	07/31/13	99.858	1.42
313397A35	08/01/14	08/29/13	99.869	1.31
313397A68	08/04/14	09/03/13	99.870	1.30
313397A76	08/05/14	08/28/13	99.867	1.33
313397A84	08/06/14	01/13/14	99.960	0.40
313397A92	08/07/14	10/03/13	99.923	0.77
313397B26	08/08/14	08/14/13	99.850	1.50
313397B59	08/11/14	09/10/13	99.879	1.21
313397B67	08/12/14	10/29/13	99.920	0.80
313397B75	08/13/14	08/15/13	99.849	1.51
313397B83	08/14/14	08/15/13	99.848	1.52
313397B91	08/15/14	08/15/13	99.848	1.52
313397C41	08/18/14	08/19/13	99.839	1.61
313397C58	08/19/14	09/30/13	99.910	0.90
313397C74	08/21/14	03/25/14	99.971	0.29
313397C82	08/22/14	09/26/13	99.899	1.01
313397D32	08/25/14	02/24/14	99.955	0.45
313397D40	08/26/14	12/09/13	99.899	1.01
313397D57	08/27/14	10/31/13	99.917	0.83
313397D73	08/29/14	09/03/13	99.860	1.40
313397E31	09/02/14	12/11/13	99.897	1.03
313397E49	09/03/14	09/10/13	99.861	1.39
313397E56	09/04/14	10/17/13	99.830	1.70
313397E64	09/05/14	09/10/13	99.860	1.40
313397E98	09/08/14	09/10/13	99.859	1.41
313397F22	09/09/14	09/10/13	99.858	1.42
313397F30	09/10/14	09/12/13	99.859	1.41
313397F48	09/11/14	09/13/13	99.849	1.51
313397F55	09/12/14	09/13/13	99.848	1.52
313397F89	09/15/14	09/17/13	99.859	1.41
313397F97	09/16/14	09/17/13	99.858	1.42
313397G21	09/17/14	09/17/13	99.858	1.42
313397G39	09/18/14	09/24/13	99.880	1.20
313397G47	09/19/14	12/18/13	99.893	1.07
313397G70	09/22/14	03/24/14	99.958	0.42
313397G88	09/23/14	11/21/13	99.881	1.19
313397G96	09/24/14	10/30/13	99.881	1.19
313397H20	09/25/14	10/03/13	99.881	1.19
313397H38	09/26/14	10/15/13	99.837	1.63
313397H61	09/29/14	11/05/13	99.891	1.09

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2014 Interest (Per \$1,000 Maturity Value)
313397H79	09/30/14	10/03/13	99.879	1.21
313397H87	10/01/14	10/01/13	99.868	1.32
313397H95	10/02/14	10/02/13	99.868	1.32
313397J28	10/03/14	10/04/13	99.869	1.31
313397J51	10/06/14	10/07/13	99.853	1.47
313397J69	10/07/14	11/01/13	99.877	1.23
313397J77	10/08/14	03/11/14	99.941	0.59
313397J85	10/09/14	10/25/13	99.869	1.31
313397J93	10/10/14	10/25/13	99.869	1.31
313397K59	10/14/14	10/15/13	99.799	2.01
313397K67	10/15/14	11/08/13	99.867	1.33
313397K75	10/16/14	03/18/14	99.947	0.53
313397K83	10/17/14	03/21/14	99.948	0.52
313397L33	10/20/14	10/21/13	99.844	1.56
313397L41	10/21/14	10/28/13	99.861	1.39
313397L58	10/22/14	10/28/13	99.860	1.40
313397L66	10/23/14	10/28/13	99.860	1.40
313397L74	10/24/14	10/28/13	99.860	1.40
313397M24	10/27/14	10/28/13	99.858	1.42
313397M32	10/28/14	10/29/13	99.858	1.42
313397M40	10/29/14	11/01/13	99.869	1.31
313397M57	10/30/14	12/19/13	99.878	1.22
313397M65	10/31/14	11/01/13	99.869	1.31
313397M99	11/03/14	11/04/13	99.846	1.54
313397N23	11/04/14	11/12/13	99.851	1.49
313397N31	11/05/14	01/23/14	99.952	0.48
313397N49	11/06/14	11/12/13	99.850	1.50
313397N56	11/07/14	10/27/14	99.999	0.01
313397N80	11/10/14	02/25/14	99.936	0.64
313397P21	11/12/14	11/13/13	99.848	1.52
313397P39	11/13/14	11/25/13	99.853	1.47
313397P47	11/14/14	11/26/13	99.853	1.47
313397P70	11/17/14	11/18/13	99.838	1.62
313397P88	11/18/14	12/02/13	99.854	1.46
313397P96	11/19/14	12/06/13	99.845	1.55
313397Q20	11/20/14	12/20/13	99.860	1.40
313397Q38	11/21/14	01/28/14	99.942	0.58
313397Q61	11/24/14	11/26/13	99.849	1.51
313397Q79	11/25/14	11/26/13	99.848	1.52
313397Q87	11/26/14	11/27/13	99.848	1.52
313397R29	11/28/14	12/13/13	99.844	1.56
313397R52	12/01/14	12/05/13	99.840	1.60
313397R60	12/02/14	12/10/13	99.831	1.69
313397R78	12/03/14	12/03/13	99.838	1.62
313397R86	12/04/14	12/04/13	99.838	1.62
313397R94	12/05/14	12/10/13	99.830	1.70
313397S44	12/08/14	12/10/13	99.829	1.71

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2014 Interest (Per \$1,000 Maturity Value)
313397S51	12/09/14	12/10/13	99.828	1.72
313397S69	12/10/14	12/10/13	99.828	1.72
313397S77	12/11/14	01/02/14	99.857	1.43
313397S85	12/12/14	12/16/13	99.840	1.60
313397T35	12/15/14	12/16/13	99.822	1.78
313397T43	12/16/14	01/03/14	99.855	1.45
313397T50	12/17/14	02/04/14	99.895	1.05
313397T68	12/18/14	02/06/14	99.895	1.05
313397T76	12/19/14	12/27/13	99.851	1.49
313397U25	12/22/14	04/10/14	99.950	0.50
313397U33	12/23/14	12/30/13	99.851	1.49
313397U41	12/24/14	12/27/13	99.849	1.51
313397U66	12/26/14	01/23/14	99.925	0.75
313397U90	12/29/14	01/06/14	99.851	1.49
313397V24	12/30/14	12/31/13	99.848	1.52
313397V32	12/31/14	01/03/14	99.849	1.51

Section III-F

FEDERAL AGRICULTURAL MORTGAGE CORPORATION
Short-Term Obligations Issued at a
Discount and Maturing in 2014

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2014 Interest (Per \$1,000 Maturity Value)
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31315LRG5	01/02/14	12/03/13	99.995	0.05
31315LRH3	01/03/14	01/03/13	99.788	2.12
31315LRL4	01/06/14	10/03/13	99.974	0.26
31315LRP5	01/09/14	10/08/13	99.972	0.28
31315LRQ3	01/10/14	02/08/13	99.832	1.68
31315LRU4	01/14/14	12/19/13	99.996	0.04
31315LRV2	01/15/14	04/17/13	99.879	1.21
31315LRX8	01/17/14	01/18/13	99.798	2.02
31315LSC3	01/22/14	10/01/13	99.978	0.22
31315LSD1	01/23/14	01/23/13	99.807	1.93
31315LSE9	01/24/14	04/26/13	99.886	1.14
31315LSH2	01/27/14	10/04/13	99.969	0.31
31315LSK5	01/29/14	10/02/13	99.970	0.30
31315LSM1	01/31/14	03/05/13	99.817	1.83
31315LSQ2	02/03/14	02/04/13	99.808	1.92
31315LSS8	02/05/14	12/27/13	99.993	0.07
31315LST6	02/06/14	01/13/14	99.996	0.04
31315LSU3	02/07/14	11/07/13	99.977	0.23
31315LSY5	02/11/14	01/14/14	99.997	0.03
31315LTA6	02/13/14	11/25/13	99.973	0.27
31315LTB4	02/14/14	02/14/13	99.797	2.03
31315LTF5	02/18/14	04/16/13	99.855	1.45
31315LTG3	02/19/14	02/19/13	99.788	2.12
31315LTJ7	02/21/14	12/03/13	99.979	0.21
31315LTM0	02/24/14	11/20/13	99.968	0.32
31315LTN8	02/25/14	02/26/13	99.788	2.12
31315LTQ1	02/27/14	02/26/13	99.787	2.13
31315LTR9	02/28/14	03/25/13	99.821	1.79
31315LTX6	03/06/14	05/07/13	99.857	1.43
31315LTY4	03/07/14	12/10/13	99.971	0.29
31315LUB2	03/10/14	09/06/13	99.944	0.56
31315LUC0	03/11/14	12/19/13	99.975	0.25
31315LUE6	03/13/14	03/18/13	99.801	1.99
31315LUF3	03/14/14	09/16/13	99.951	0.49
31315LUK2	03/18/14	03/19/13	99.798	2.02
31315LUS5	03/25/14	03/25/13	99.798	2.02
31315LUU0	03/27/14	03/11/14	99.997	0.03
31315LUV8	03/28/14	03/28/13	99.797	2.03
31315LUZ9	04/01/14	05/30/13	99.874	1.26
31315LVA3	04/02/14	12/30/13	99.970	0.30
31315LVB1	04/03/14	10/04/13	99.940	0.60
31315LVC9	04/04/14	03/26/14	99.999	0.01
31315LVG0	04/08/14	10/08/13	99.935	0.65

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2014 Interest (Per \$1,000 Maturity Value)
31315LVJ4	04/10/14	05/09/13	99.841	1.59
31315LVK1	04/11/14	03/18/14	99.995	0.05
31315LVP0	04/15/14	04/15/13	99.807	1.93
31315LVQ8	04/16/14	01/15/14	99.977	0.23
31315LVR6	04/17/14	03/25/14	99.995	0.05
31315LVX3	04/23/14	04/23/13	99.838	1.62
31315LVY1	04/24/14	03/25/14	99.994	0.06
31315LVZ8	04/25/14	04/26/13	99.840	1.60
31315LWE4	04/30/14	01/28/14	99.977	0.23
31315LWF1	05/01/14	06/03/13	99.843	1.57
31315LWG9	05/02/14	05/03/13	99.828	1.72
31315LWL8	05/06/14	09/09/13	99.907	0.93
31315LWS3	05/12/14	04/14/14	99.995	0.05
31315LWU8	05/14/14	04/16/14	99.995	0.05
31315LWV6	05/15/14	05/30/13	99.835	1.65
31315LWZ7	05/19/14	02/27/14	99.982	0.18
31315LXC7	05/22/14	03/24/14	99.985	0.15
31315LXJ2	05/28/14	05/28/13	99.818	1.82
31315LXK9	05/29/14	05/29/13	99.828	1.72
31315LXL7	05/30/14	04/29/14	99.996	0.04
31315LXP8	06/02/14	05/01/14	99.995	0.05
31315LXQ6	06/03/14	05/29/13	99.807	1.93
31315LXT0	06/06/14	12/02/13	99.923	0.77
31315LXX1	06/10/14	09/06/13	99.878	1.22
31315LYA0	06/13/14	06/26/13	99.786	2.14
31315LYF9	06/18/14	06/18/13	99.807	1.93
31315LYN2	06/25/14	06/24/13	99.777	2.23
31315LYP7	06/26/14	06/26/13	99.777	2.23
31315LYQ5	06/27/14	06/27/13	99.777	2.23
31315LYT9	06/30/14	02/25/14	99.976	0.24
31315LYU6	07/01/14	07/01/13	99.778	2.22
31315LYV4	07/02/14	04/01/14	99.980	0.20
31315LYW2	07/03/14	02/04/14	99.951	0.49
31315LZA9	07/07/14	07/03/14	99.999	0.01
31315LZC5	07/09/14	04/03/14	99.978	0.22
31315LZD3	07/10/14	01/15/14	99.942	0.58
31315LZE1	07/11/14	10/09/13	99.864	1.37
31315LZJ0	07/15/14	04/09/14	99.976	0.24
31315LZL5	07/17/14	04/16/14	99.977	0.23
31315LZM3	07/18/14	04/15/14	99.974	0.26
31315LZR2	07/22/14	07/02/14	99.996	0.04
31315LZU5	07/25/14	07/24/13	99.818	1.82
31315LZZ4	07/30/14	07/30/13	99.818	1.82
31315LA24	07/31/14	07/31/13	99.807	1.93
31315LA32	08/01/14	07/30/13	99.807	1.93
31315LA65	08/04/14	02/14/14	99.934	0.67
31315LA81	08/06/14	11/26/13	99.888	1.12
31315LA99	08/07/14	08/08/13	99.808	1.92

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2014 Interest (Per \$1,000 Maturity Value)
31315LA32	08/01/14	07/30/13	99.807	1.93
31315LA65	08/04/14	02/14/14	99.934	0.67
31315LA81	08/06/14	11/26/13	99.888	1.12
31315LA99	08/07/14	08/08/13	99.808	1.92
31315LE38	09/02/14	07/30/14	99.992	0.08
31315LE46	09/03/14	10/10/13	99.827	1.73
31315LE53	09/04/14	08/01/14	99.991	0.09
31315LE61	09/05/14	08/05/14	99.992	0.08
31315LE95	09/08/14	06/10/14	99.975	0.25
31315LF37	09/10/14	09/11/13	99.808	1.92
31315LF52	09/12/14	09/19/13	99.831	1.69
31315LF86	09/15/14	12/12/13	99.865	1.35
31315LG36	09/18/14	10/09/13	99.818	1.82
31315LG85	09/23/14	12/27/13	99.858	1.42
31315LH27	09/25/14	03/24/14	99.933	0.67
31315LH76	09/30/14	10/01/13	99.828	1.72
31315LH84	10/01/14	10/09/13	99.802	1.98
31315LH92	10/02/14	04/03/14	99.944	0.56
31315LJ25	10/03/14	10/09/13	99.821	1.79
31315LJ58	10/06/14	03/11/14	99.925	0.75
31315LJ66	10/07/14	09/11/14	99.995	0.05
31315LJ74	10/08/14	07/09/14	99.974	0.27
31315LJ82	10/09/14	09/12/14	99.994	0.06
31315LJ90	10/10/14	10/15/13	99.790	2.10
31315LK56	10/14/14	07/15/14	99.974	0.27
31315LK64	10/15/14	10/15/13	99.787	2.13
31315LK72	10/16/14	04/09/14	99.942	0.58
31315LL30	10/20/14	01/14/14	99.884	1.16
31315LL71	10/24/14	11/13/13	99.818	1.82
31315LM21	10/27/14	03/27/14	99.923	0.77
31315LM54	10/30/14	07/31/14	99.975	0.25
31315LM62	10/31/14	11/01/13	99.828	1.72
31315LM96	11/03/14	11/05/13	99.808	1.92
31315LN20	11/04/14	02/07/14	99.880	1.20
31315LN38	11/05/14	11/06/13	99.818	1.82
31315LN46	11/06/14	12/04/13	99.822	1.78
31315LP28	11/12/14	08/04/14	99.968	0.32
31315LP44	11/14/14	10/15/14	99.994	0.06
31315LP85	11/18/14	11/21/13	99.809	1.91
31315LP93	11/19/14	10/21/14	99.994	0.06
31315LQ27	11/20/14	08/22/14	99.975	0.25
31315LQ35	11/21/14	11/06/14	99.997	0.03
31315LQ68	11/24/14	10/14/14	99.993	0.07
31315LQ76	11/25/14	12/02/13	99.811	1.89
31315LQ84	11/26/14	11/06/14	99.996	0.04
31315LR59	12/01/14	12/04/13	99.824	1.76
31315LR75	12/03/14	06/03/14	99.949	0.51

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2014 Interest (Per \$1,000 Maturity Value)
31315LR91	12/05/14	11/03/14	99.993	0.07
31315LS66	12/10/14	01/13/14	99.835	1.66
31315LS82	12/12/14	12/16/13	99.805	1.96
31315LT32	12/15/14	11/05/14	99.990	0.10
31315LT40	12/16/14	12/18/13	99.788	2.12
31315LT57	12/17/14	11/17/14	99.993	0.07
31315LT73	12/19/14	12/20/13	99.788	2.12
31315LU22	12/22/14	09/25/14	99.988	0.12
31315LU30	12/23/14	12/23/13	99.787	2.13
31315LU48	12/24/14	06/24/14	99.939	0.61
31315LV21	12/30/14	09/29/14	99.985	0.15

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2014 Interest (Per \$1,000 Maturity Value)
31315LRM2	01/07/14	01/06/14	99.9999	0.001
31315LRN0	01/08/14	01/07/14	99.9999	0.001
31315LRT7	01/13/14	01/10/14	99.9997	0.003
31315LRW0	01/16/14	01/15/14	99.9999	0.001
31315LSB5	01/21/14	01/17/14	99.9996	0.004
31315LSJ8	01/28/14	01/27/14	99.9999	0.001
31315LSL3	01/30/14	01/29/14	99.9999	0.001
31315LSR0	02/04/14	02/03/14	99.9999	0.001
31315LSX7	02/10/14	02/07/14	99.9997	0.003
31315LSZ2	02/12/14	02/11/14	99.9999	0.001
31315LTH1	02/20/14	02/19/14	99.9999	0.001
31315LTP3	02/26/14	02/25/14	99.9999	0.001
31315LTU2	03/03/14	02/28/14	99.9997	0.003
31315LTW8	03/05/14	03/04/14	99.9999	0.001
31315LUD8	03/12/14	03/11/14	99.9999	0.001
31315LUJ5	03/17/14	03/14/14	99.9997	0.003
31315LUL0	03/19/14	03/18/14	99.9999	0.001
31315LUM8	03/20/14	03/19/14	99.9998	0.002
31315LUN6	03/21/14	03/20/14	99.9999	0.001
31315LUR7	03/24/14	03/21/14	99.9997	0.003
31315LUT3	03/26/14	03/25/14	99.9999	0.001
31315LUY2	03/31/14	03/28/14	99.9997	0.003
31315LVF2	04/07/14	04/04/14	99.9997	0.003
31315LVH8	04/09/14	04/08/14	99.9999	0.001

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2014 Interest (Per \$1,000 Maturity Value)
31315LVN5	04/14/14	04/10/14	99.9996	0.004
31315LVV7	04/21/14	04/17/14	99.9996	0.004
31315LVW5	04/22/14	04/21/14	99.9999	0.001
31315LWC8	04/28/14	04/25/14	99.9997	0.003
31315LWD6	04/29/14	04/28/14	99.9999	0.001
31315LWK0	05/05/14	05/02/14	99.9997	0.003
31315LWM6	05/07/14	05/06/14	99.9999	0.001
31315LWN4	05/08/14	05/07/14	99.9999	0.001
31315LWP9	05/09/14	05/08/14	99.9999	0.001
31315LWT1	05/13/14	05/12/14	99.9999	0.001
31315LWW4	05/16/14	05/15/14	99.9999	0.001
31315LXA1	05/20/14	05/19/14	99.9999	0.001
31315LXB9	05/21/14	05/20/14	99.9999	0.001
31315LXD5	05/23/14	05/22/14	99.9999	0.001
31315LXH6	05/27/14	05/23/14	99.9996	0.004
31315LXR4	06/04/14	06/03/14	99.9999	0.001
31315LXS2	06/05/14	06/04/14	99.9999	0.001
31315LXW3	06/09/14	06/06/14	99.9997	0.003
31315LXY9	06/11/14	06/10/14	99.9999	0.001
31315LXZ6	06/12/14	06/11/14	99.9999	0.001
31315LYE2	06/17/14	06/16/14	99.9999	0.001
31315LYG7	06/19/14	06/18/14	99.9999	0.001
31315LYH5	06/20/14	06/19/14	99.9999	0.001
31315LYL6	06/23/14	06/20/14	99.9997	0.003
31315LYM4	06/24/14	06/23/14	99.9999	0.001
31315LZB7	07/08/14	07/07/14	99.9999	0.001
31315LZH4	07/14/14	07/11/14	99.9997	0.003
31315LZK7	07/16/14	07/15/14	99.9999	0.001
31315LZQ4	07/21/14	07/18/14	99.9997	0.003
31315LZS0	07/23/14	07/22/14	99.9999	0.001
31315LZT8	07/24/14	07/23/14	99.9999	0.001
31315LZX9	07/28/14	07/25/14	99.9997	0.003
31315LZY7	07/29/14	07/28/14	99.9999	0.001
31315LA73	08/05/14	08/04/14	99.9999	0.001
31315LB23	08/08/14	08/07/14	99.9999	0.001
31315LB72	08/13/14	08/12/14	99.9999	0.001
31315LB80	08/14/14	08/13/14	99.9999	0.001
31315LC48	08/18/14	08/15/14	99.9996	0.004
31315LC55	08/19/14	08/18/14	99.9999	0.001
31315LC63	08/20/14	08/19/14	99.9999	0.001
31315LC71	08/21/14	08/20/14	99.9999	0.001
31315LF29	09/09/14	09/08/14	99.9999	0.001
31315LF45	09/11/14	09/10/14	99.9999	0.001
31315LF94	09/16/14	09/15/14	99.9999	0.001
31315LG28	09/17/14	09/16/14	99.9999	0.001
31315LG44	09/19/14	09/18/14	99.9999	0.001
31315LG77	09/22/14	09/19/14	99.9997	0.003

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2014 Interest (Per \$1,000 Maturity Value)
31315LG93	09/24/14	09/23/14	99.9999	0.001
31315LH35	09/26/14	09/25/14	99.9999	0.001
31315LH68	09/29/14	09/26/14	99.9997	0.003
31315LK80	10/17/14	10/16/14	99.9999	0.001
31315LL48	10/21/14	10/20/14	99.9999	0.001
31315LL55	10/22/14	10/21/14	99.9999	0.001
31315LL63	10/23/14	10/22/14	99.9999	0.001
31315LM39	10/28/14	10/27/14	99.9999	0.001
31315LM47	10/29/14	10/28/14	99.9999	0.001
31315LN53	11/07/14	11/06/14	99.9999	0.001
31315LN87	11/10/14	11/07/14	99.9996	0.004
31315LP36	11/13/14	11/12/14	99.9999	0.001
31315LP77	11/17/14	11/14/14	99.9996	0.004
31315LR67	12/02/14	12/01/14	99.9999	0.001
31315LR83	12/04/14	12/03/14	99.9999	0.001
31315LS41	12/08/14	12/05/14	99.9996	0.004
31315LS58	12/09/14	12/08/14	99.9999	0.001
31315LS74	12/11/14	12/10/14	99.9999	0.001
31315LT65	12/18/14	12/17/14	99.9999	0.001
31315LV39	12/31/14	12/30/14	99.9999	0.001