

## 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 2006 are not included. See Section I-B for corporate discount debt instruments issued after 1984.

CAUTION: The following OID information supercedes 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 1/1/06	Daily OID per \$1,000 of Maturity Value for Each Accrual Period			OID per \$1,000 of Maturity Value for Calendar Year	
							2006 1st Period	2006 2nd 2007 1st	2007 2nd Period	2006	2007
Allied Corp.	019087BA2	08/15/84	08/01/07	6.113	0.000	765.09	0.279194	0.315326		106.93	66.85
	019087BB0	08/03/84	08/01/09	6.136	0.000	610.06	0.207187	0.231663	0.258323	79.32	88.58
Empire Incorporated	291737AB0	06/07/83	12/31/07	59.000	9.000	304.13	0.123887	0.143179	0.165022	49.23	56.64
Federal National Mortgage Association	313586QR3	07/05/84	07/05/14	3.625	0.000	354.72	0.118413	0.132258	0.147318	45.71	50.98
	313586RC5	10/09/84	10/09/19	3.200	0.000	226.39	0.071457	0.078841	0.086751	26.70	29.44
Fruit of the Loom, Inc.	359416AH7	03/18/81	03/15/11	52.750	7.000	390.59	0.043135	0.043135		15.74	15.74
GMAC LLC	36186CAC7	04/01/81	04/01/11	44.510	6.000	457.87	0.050643	0.050643		18.48	18.48
General Foods Corp.	369856AF6	06/23/81	06/15/11	51.624	7.000	395.79	0.044183	0.044183		16.13	16.13
General Motors Acceptance Corporation	370424CF8	04/01/81	04/01/11	44.510	6.000	457.87	0.050643	0.050643		18.48	18.48
Honeywell Intl, Inc.	438516AH9	08/15/84	08/01/07	6.113	0.000	765.09	0.279194	0.315326		106.93	66.85
	438516AJ5	08/03/84	08/01/09	6.136	0.000	610.06	0.207187	0.231663	0.258323	79.32	88.58
ITT Corporation	450679BP9	05/06/81	05/01/11	41.890	6.500	477.85	0.053059	0.053059		19.37	19.37
ITT Corporation	450680AM5	05/06/81	05/01/11	41.890	6.500	477.85	0.053059	0.053059		19.37	19.37
ITT Corporation	460470AM9	07/01/81	07/01/11	50.218	7.500	406.63	0.045434	0.045434		16.58	16.58
Kerr-McGee Corp.	492386AD9	11/17/81	11/01/11*	49.950	7.000	403.06	0.045745			1.83*	
Pepsico Capital Resources	713440AV7	04/14/82	04/01/06	4.780	0.000	942.41	0.108786			9.79	
	713440AW5	04/14/82	04/01/07	4.310	0.000	909.15	0.104946	0.104946		38.31	9.45
	713440AX3	04/14/82	04/01/08	3.894	0.000	877.86	0.101335	0.101335		36.99	36.99
	713440AY1	04/14/82	04/01/09	3.525	0.000	848.58	0.097954	0.097954		35.75	35.75
	713440AZ8	04/14/82	04/01/10	3.196	0.000	821.04	0.094776	0.094776		34.59	34.59
	713440BA2	04/14/82	04/01/11	2.904	0.000	795.11	0.091782	0.091782		33.50	33.50
	713440BB0	04/14/82	04/01/12	2.643	0.000	770.58	0.088951	0.088951		32.47	32.47
Rapid-American Corp.	753329BA8	03/01/84	03/01/06	5.094	0.000	928.60	0.346757			20.46	
	753329BB6	03/01/84	03/01/07	4.449	0.000	811.07	0.302874	0.346763		123.98	20.46
Student Loan Marketing Association	863871AL3	08/15/84	05/15/14	3.900	0.000	362.77	0.121461	0.135451	0.150640	46.28	51.55
	863871AM1	10/03/84	10/03/22	2.734	0.000	177.39	0.054395	0.059799	0.065561	20.34	22.35
Tennessee Gas Pipeline formerly Tenneco, Inc.	880451AJ8	12/15/81	12/15/11	40.783	6.000	474.61	0.054831	0.054831		19.74	19.74
Transamerica Financial Corp.	893502AM6	08/18/82	09/01/07	3.816	0.000	897.89	0.105177	0.105177		38.39	25.56
	893502AN4	08/18/82	03/01/10	2.753	0.000	825.49	0.096696	0.096696		35.29	35.29
Transamerica Financial Corp.	893502AP9	08/18/82	09/01/12	1.986	0.000	762.62	0.089331	0.089331		32.61	32.61

\* Called in 2006; reportable OID is computed to call date.

## SECTION I-B

This section reflects publicly traded corporate debt instruments (mostly long term) originally issued at a discount after December 31, 1984. Debt instruments which matured or were entirely called before 2006 are not included. See Section I-A for corporate discount debt instruments issued before 1985.

CAUTION: The following OID information supercedes 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 1/1/06	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
ABN Amro Bank N.V.	00079FBH4	07/16/03	01/16/14	100.000	0.000	0.124411	0.126979	0.129599	0.132274	0.135004	46.11	48.03	
	00079FBM3	08/13/03	11/13/13	100.000	0.000	0.131882	0.134726	0.137632	0.140599	0.143631	48.27	50.37	
	00079FBR2	09/10/03	09/10/13	100.000	0.000	0.153981	0.157846	0.161808	0.165870	0.170033	57.00	59.89	
	00079FBX9	10/08/03	10/08/13	100.000	0.000	0.158709	0.162803	0.167004	0.171312	0.175732	58.56	61.62	
	00079FCY6	03/10/04	12/10/13	100.000	0.000	0.144206	0.147652	0.151180	0.154793	0.158492	52.68	55.23	
	00079FDB5	03/24/04	12/24/13	100.000	0.000	0.144206	0.147652	0.151180	0.154793	0.158492	52.58	55.13	
	00079FED0	06/23/04	12/23/09	100.000	0.000	0.119473	0.121893	0.124361	0.126879	0.129449	43.48	45.26	
	00079FEK4	07/21/04	01/21/10	100.000	0.000	0.117706	0.120101	0.122545	0.125039	0.127584	43.58	45.37	
	00079FEN8	08/04/04	02/04/10	100.000	0.000	0.114401	0.116667	0.118977	0.121332	0.123735	42.26	43.96	
	00079FHN5	01/13/05	01/13/20	100.000	VARIABLES	0.129997	0.128002	0.128062	0.128124	0.128187	46.11	46.13	
	00079FHT2	01/21/05	01/21/20	100.000	VARIABLES	0.130184	0.128527	0.126832	0.125096	0.123319	46.03	44.78	
	00079FHV7	01/28/05	01/28/20	100.000	VARIABLES	0.128136	0.126588	0.125005	0.123384	0.121726	45.37	44.21	
	00079FJD5	02/15/05	02/15/20	100.000	VARIABLES	0.127298	0.125741	0.124148	0.122518	0.120850	45.12	43.95	
	00079FLN0	07/20/05	04/20/09	100.000	0.000	0.110766	0.112953	0.115183	0.117457	0.119776	40.58	42.20	
	00079FMR0	09/30/05	10/03/20	100.000	7.500	0.123534	0.121648	0.119720	0.117749	0.115734	43.80	42.39	
	00079FMS8	10/03/05	10/03/20	100.000	VARIABLES	0.123493	0.121916	0.120303	0.118655	0.116971	43.89	42.72	
	00079FNF5	11/15/05	11/15/20	100.000	VARIABLES	0.146369	0.142038	0.142363	0.137992	0.137382	52.44	50.92	
	00079FNM0	12/21/05	12/21/10	100.000	VARIABLES	0.124177	0.123048	0.123261	0.122707	0.122830	45.11	44.88	
	00079FQY1	06/28/06	06/29/09	100.000	0.000	0.145836	0.145858	0.149687	0.153617	0.157649	26.70	54.61	
	00079FRK0	07/05/06	07/05/08	100.000	VARIABLES		0.147215	0.146705	0.146423		25.91	52.77	
00079FRU8	08/09/06	02/09/10	100.000	0.000		0.136192	0.139530	0.142951		19.34	50.59		
00079FSN3	08/31/06	08/31/10	100.000	0.000			0.142188	0.143470	0.148779		17.49	52.95	
AIG FP Private Funding Cayman Limited	001378AC2	06/19/06	05/19/08	100.000	0.000		0.144207	0.149831	0.151299	0.157021	28.51	55.27	
	001378AD0	06/12/06	05/12/08	100.000	0.000		0.147341	0.150598	0.154592	0.158692	29.48	55.33	
	001378AE8	06/12/06	05/12/08	100.000	0.000		0.147341	0.150598	0.154592	0.158692	29.48	55.33	
	001378AF5	06/19/06	05/19/08	100.000	0.000		0.144207	0.149831	0.151299	0.157021	28.51	55.27	
	001378AG3	07/31/06	07/31/08	100.000	0.000			0.151085	0.155194	0.159415	22.81	56.39	
	001378AH1	07/31/06	07/31/08	100.000	0.000			0.151085	0.155194	0.159415	22.81	56.39	
	001378AJ7	10/04/06	10/06/08	100.000	0.000		0.140277	0.140317	0.143860	0.147492	12.21	51.76	
	001378AK4	10/04/06	10/06/08	100.000	0.000		0.140277	0.140317	0.143860	0.147492	12.21	51.76	
	001378AL2	10/04/06	10/05/09	100.000	0.000		0.138516	0.138536	0.141991	0.145531	12.05	51.10	
	001378AM0	10/04/06	10/05/09	100.000	0.000		0.138516	0.138536	0.141991	0.145531	12.05	51.10	
AIG FP Private Funding Cayman Limited	001379AB2	05/22/06	06/02/08	100.000	0.000	0.146940	0.147156	0.151048	0.155043	0.159144	32.34	55.33	
	001379AC0	05/22/06	06/02/08	100.000	0.000	0.146940	0.147156	0.151048	0.155043	0.159144	32.34	55.33	
	001379AD8	09/01/06	09/01/11	100.000	0.000			0.142975	0.146655	0.150429	17.16	53.03	

## SECTION I-B

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							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
AIG FP Private Funding Cayman Limited	001379AE6	09/01/06	09/01/11	100.000	0.000				0.142975	0.146655	0.150429	17.16	53.03
AMR Corporation	001765AZ9	09/23/03	09/23/23	98.000	4.250		0.010958	0.011216	0.011479	0.011749	0.012026	4.04	4.23
	001765BA3	09/23/03	09/23/23	98.000	4.250		0.010958	0.011216	0.011479	0.011749	0.012026	4.04	4.23
	001765BB1	02/13/04	02/15/24	98.500	4.500		0.008012	0.008206	0.008405	0.008608	0.008817	2.97	3.12
APP Finance VI Mauritius Limited	00202NAA3	11/18/97	11/18/12	20.424	0.000	278.45	0.143945	0.151772	0.160025	0.168726	0.177901	53.92	59.94
ASG Consolidated LLC	00210VAA5	10/19/04	11/01/11	63.700	VARIES		0.228397	0.241527	0.255413	0.270098	0.285626	86.21	96.40
	00210VAB3	10/19/04	11/01/11	63.700	VARIES		0.228397	0.241527	0.255413	0.270098	0.285626	86.21	96.40
Adams & Hancock Counties Illinois	005495AX4	05/24/05	12/01/06	103.908	VARIES		0.110929	0.113019				36.98	
	005495AY2	05/24/05	12/01/07	106.710	VARIES		0.122822	0.125314	0.115720	0.114235		44.45	37.92
Community Unit School District No. 1	005770BQ4	06/03/03	02/01/07	104.499	VARIES		0.094250	0.093692	0.093124			33.66	2.79
	005770BR2	06/03/03	02/01/08	103.613	VARIES		0.107116	0.106725	0.106327	0.105921	0.105508	38.37	38.08
Adelphia Communications Corporation	006848BK0	10/25/01	11/01/06	97.161	10.250	22.58	0.018752	0.019783				5.81	
Advanced Accessory Holdings Corporation	007506AA6	02/04/04	12/15/11	57.128	VARIES		0.267027	0.284710	0.303564	0.323666	0.345099	99.90	113.57
	007506AB4	02/04/04	12/15/11	57.128	VARIES		0.267027	0.284710	0.303564	0.323666	0.345099	99.90	113.57
	007506AC2	02/04/04	12/15/11	57.128	VARIES		0.267027	0.284710	0.303564	0.323666	0.345099	99.90	113.57
Advanta Bank Corporation	00761HAR2	02/25/03	02/21/06	98.000	VARIES		0.019196					.96	
Advanced Medical Optics	00763MAF5	06/22/04	07/15/24	100.000	VARIES		0.228797	0.235003	0.241450	0.248148	0.255107	85.58	90.39
	00763MAG3	06/22/04	07/15/24	100.000	VARIES		0.228797	0.235003	0.241450	0.248148	0.255107	85.58	90.39
	00763MAH1	07/18/05	07/01/25	100.000	VARIES		0.196463	0.201923	0.207572	0.213415		71.71	75.78
	00763MAJ7	07/18/05	07/01/25	100.000	VARIES		0.196463	0.201923	0.207572	0.213415		71.71	75.78
	00763MAK4	06/13/06	08/01/26	100.000	VARIES			0.222190	0.223597	0.228929	0.234475	44.20	83.09
	00763MAL2	06/13/06	08/01/26	100.000	VARIES			0.222190	0.223597	0.228929	0.234475	44.20	83.09
Aladdin Gaming Holdings Alameda, CA	010714AC7	02/26/98	03/01/10	45.168	VARIES		0.395222	0.390429	0.398704	0.394111	0.400516	143.80	144.90
	010781AQ5	03/14/02	02/01/12	97.458	7.625	7.54	0.006290	0.006541	0.006803	0.007075	0.007358	2.39	2.58
	010781AW2	03/14/02	02/01/10	97.388	7.500	10.61	0.008846	0.009198	0.009564	0.009944	0.010340	3.36	3.63
Alamosa Delaware, Inc. Alaska Communications Systems Holdings, Inc.	011588AF7	11/10/03	07/31/09*	81.789	VARIES		0.333178	0.333169				69.63*	
	011679AD9	08/26/03	08/15/11	96.687	9.875	7.15	0.009378	0.009870	0.010388	0.010933	0.011507	3.60	3.99
	011679AE7	08/26/03	08/15/11	96.687	9.875	7.15	0.009378	0.009870	0.010388	0.010933	0.011507	3.60	3.99
	011679AF4	08/26/03	08/15/11	96.687	9.875	7.15	0.009378	0.009870	0.010388	0.010933	0.011507	3.60	3.99
Alestra S.De R.L.De C.V.	01446PAG9	11/17/03	06/30/10	83.687	8.000		0.084702	0.086029	0.090386	0.087299	0.086522	31.17	32.42
Allergan, Inc.	018490AD4	11/06/02	11/06/22*	77.941	0.000	31.23	0.028093	0.028269				3.77*	
	018490AE2	11/06/02	11/06/22*	77.941	0.000	31.23	0.028093	0.028269				3.77*	
Alliance One International, Inc.	018772AE3	05/13/05	11/15/12	90.000	12.750	4.92	0.022844	0.024559	0.026403	0.028385	0.030516	8.70	10.05

\* Called in 2006; 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	Total OID to 1/1/06	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
Alliance One International, Inc.	018772AF0	05/13/05	11/15/12	90.000	12.750	4.92	0.022844	0.024559	0.026403	0.028385	0.030516	8.70	10.05
Alliant Energy Resources	018803205	02/15/00	02/15/30	100.000	VARIES		0.344522	0.357700	0.371510	0.385980	0.401145	130.07	140.38
	018803304	02/15/00	02/15/30	100.000	VARIES		0.344522	0.357700	0.371510	0.385980	0.401145	130.07	140.38
	018803403	02/15/00	02/15/30	100.000	VARIES		0.344522	0.357700	0.371510	0.385980	0.401145	130.07	140.38
Alliant Techsystems Inc	018804AG9	02/19/04	02/15/24	100.000	VARIES		0.178898	0.182038	0.185273	0.188608	0.192045	65.84	68.22
	018804AH7	02/19/04	02/15/24	100.000	VARIES		0.178898	0.182038	0.185273	0.188608	0.192045	65.84	68.22
	018804AJ3	08/13/04	08/15/24	100.000	VARIES		0.201655	0.205782	0.210053	0.214472	0.219046	74.48	77.64
	018804AK0	08/13/04	08/15/24	100.000	VARIES		0.201655	0.205782	0.210053	0.214472	0.219046	74.48	77.64
Alltel Corporation	020039798	05/06/02	05/17/07	100.000	VARIES		0.202213	0.201022	0.199788			72.48	27.17
	020039DF7	05/06/02	05/17/07	100.000	VARIES		0.202213	0.201022	0.199788			72.48	27.17
Alpharma, Inc.	020813AC5	06/02/99	06/01/06*	100.000	3.000		0.167087					3.68*	
	020813AD3	06/02/99	06/01/06*	100.000	3.000		0.167087					3.68*	
	020813AE1	06/02/99	06/01/06*	100.000	3.000		0.167087					3.68*	
Alza Corporation	022615AC2	07/14/94	07/14/14	35.471	0.000	287.82	0.091474	0.093876	0.096340	0.098869	0.101464	34.18	35.99
American Axle & Manufacturing HLDG, Inc	024061AA1	02/11/04	02/15/24	100.000	2.000		0.132220	0.133975	0.135770	0.137606	0.139484	48.40	49.71
	024061AB9	02/11/04	02/15/24	100.000	2.000		0.132220	0.133975	0.135770	0.137606	0.139484	48.40	49.71
American Commercial Lines LLC	025198AE2	05/29/02	01/01/08	92.250	11.250	43.24	0.043109	0.045967	0.049013	0.052262		16.03	18.23
	025198AF9	05/29/02	07/01/08	53.606	VARIES		0.816442	0.915067	1.025606	1.149497		311.67	391.52
American Electric Power Company, Inc.	025537AC5	06/11/02	08/16/07	100.000	VARIES		0.191199	0.190010	0.188781	0.187511		68.29	42.25
American Medical System Holdings, Inc.	02744MAA6	06/27/06	07/01/36	100.000	VARIES		0.252792	0.252957	0.260359	0.268098		46.54	95.12
American Skiing Company	029654AG5	01/15/97	07/15/06	97.279	12.000	24.70	0.012235	0.013000				2.51	
American Towers, Inc.	03027RAA1	02/01/03	08/01/08*	45.465	0.000	236.17	0.268484					8.05*	
	03027RAB9	02/01/03	08/01/08*	45.465	0.000	236.17	0.268484					8.05*	
	03027RAC7	02/01/03	08/01/08*	45.465	0.000	236.17	0.268484					8.05*	
	03027RAD5	02/01/03	08/01/08*	45.465	0.000	236.17	0.268484					8.05*	
AmerUs Group Co.	03072M405	05/28/03	05/16/08*	100.000	VARIES		0.181473					24.50*	
	03072M504	05/16/06	05/16/11	102.760	6.583			0.169466	0.169069	0.168659	0.168238	38.11	60.75
	03072MAC2	03/06/02	03/06/32	100.000	VARIES		0.352275	0.363754	0.379021	0.391824	0.408482	131.96	142.14
	03072MAD0	03/06/02	03/06/32	100.000	VARIES		0.352275	0.363754	0.379021	0.391824	0.408482	131.96	142.14
	03072MAE8	03/06/02	03/06/32	100.000	VARIES		0.352275	0.363754	0.379021	0.391824	0.408482	131.96	142.14
	03072MAF5	03/06/02	03/06/32	100.000	VARIES		0.352275	0.363754	0.379021	0.391824	0.408482	131.96	142.14
Amgen Inc.	031162AC4	03/01/02	03/01/32	71.423	VARIES		0.092661	0.094734	0.096852	0.099018	0.101233	34.23	35.78
	031162AD2	03/01/02	03/01/32	71.423	VARIES		0.092661	0.094734	0.096852	0.099018	0.101233	34.23	35.78
	031162AE0	03/01/02	03/01/32	71.423	VARIES		0.092661	0.094734	0.096852	0.099018	0.101233	34.23	35.78
	031162AK6	03/01/05	03/01/32	72.947	VARIES		0.092663	0.094735	0.096854	0.099020	0.101235	34.23	35.78
	031162AL4	03/01/05	03/01/32	72.947	VARIES		0.092663	0.094735	0.096854	0.099020	0.101235	34.23	35.78

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## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Total OID to 1/1/06	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
Anadarko Petroleum Corp.	032511AQ0	03/13/01	03/13/21	100.000	0.000		0.264021	0.273236	0.282771	0.292640	0.302853	98.73	105.74
	032511AR8	03/13/01	03/13/21	100.000	0.000		0.264021	0.273236	0.282771	0.292640	0.302853	98.73	105.74
Anixter International	035290AD7	07/07/03	07/07/33	38.016	VARIES		0.088979	0.092227	0.095593	0.099082	0.102699	33.77	36.28
	035290AE5	07/07/03	07/07/33	38.016	VARIES		0.088979	0.092227	0.095593	0.099082	0.102699	33.77	36.28
	035290AF2	07/07/03	07/07/33	38.016	VARIES		0.088979	0.092227	0.095593	0.099082	0.102699	33.77	36.28
	035290AG0	07/07/03	07/07/33	38.016	VARIES		0.088979	0.092227	0.095593	0.099082	0.102699	33.77	36.28
Anthem, Inc.	03674BAA2	11/02/01	11/15/06	100.000	VARIES		0.196739	0.192122				61.71	
Anthony Crane Cap. Corp.	036778AC2	07/31/03	02/01/08	3.000	VARIES		0.470113	0.650905	1.000915	1.678524	2.990356	281.40	780.72
Aon Corporation	037389AQ6	11/07/02	11/15/12	100.000	VARIES		0.300702	0.309959	0.319637	0.329754	0.340333	110.79	117.84
	037389AT0	11/07/02	11/15/12	100.000	VARIES		0.300702	0.309959	0.319637	0.329754	0.340333	110.79	117.84
Apria Healthcare Group	037933AA6	08/20/03	09/01/33	100.000	VARIES		0.266840	0.274304	0.282089	0.290211	0.298682	99.24	105.01
	037933AB4	08/20/03	09/01/33	100.000	VARIES		0.266840	0.274304	0.282089	0.290211	0.298682	99.24	105.01
Republic of Argentina	040114BD1	03/01/99	03/01/29	75.576	8.875		0.025194	0.025193	0.025192	0.025191	0.025190	9.07	9.07
	040114GA2	06/15/00	06/15/15	91.700	11.750	14.92	0.010663	0.011358	0.012097	0.012885	0.013724	3.99	4.52
	040114GB0	07/21/00	07/21/30	80.144	10.250	4.69	0.003218	0.003425	0.003645	0.003880	0.004130	1.26	1.43
	040114GF1	06/19/01	12/19/08	77.800	VARIES		0.250667	0.209336	0.167844	0.126179	0.084327	81.81	51.92
	040114GG9	06/19/01	06/19/18*	75.375	0.000		0.593220					100.25*	
	040114GH7	06/19/01	06/19/31*	75.250	0.000		0.554217					93.66*	
Arlington Sport Facility Development Authority	04184EAA7	02/17/93	12/31/08	28.800	0.000	502.52	0.175606	0.182629	0.189933	0.197530	0.205430	64.50	69.76
Armor Holdings, Inc.	04226OAC3	10/29/04	11/01/24	99.000	VARIES		0.202390	0.207531	0.212852	0.218360	0.224060	74.41	78.29
Armstrong County Industrial Development	04233KAB2	07/29/99	08/20/34	6.955	0.000	43.81	0.023734	0.024654	0.025609	0.026601	0.027632	8.96	9.66
ATMEL Corporation	049513AB0	04/21/98	04/21/18	33.785	0.000	175.10	0.077538	0.079670	0.081861	0.084113	0.086426	28.60	30.19
	049513AC8	04/21/98	04/21/18*	33.785	0.000	175.10	0.077538	0.079670				14.03*	
Aubrey Independent School District	050195GZ3	08/07/03	02/15/06	93.203	0.000	64.58	0.076979					3.39	
	050195HA7	08/07/03	02/15/07	88.833	0.000	74.67	0.089539	0.091056	0.092600			32.92	4.07
	050195HB5	08/07/03	02/15/08	84.421	0.000	79.42	0.095617	0.097424	0.099266	0.101142	0.103053	35.24	36.59
	050195HC3	08/07/03	02/15/09	79.705	0.000	82.62	0.099842	0.101914	0.104028	0.106187	0.108390	36.89	38.43
	050195HD1	08/07/03	02/15/10	74.664	0.000	84.79	0.102862	0.105192	0.107574	0.110011	0.112502	38.09	39.84
Avnet, Inc. Azusa, California	053807AL7	03/05/04	03/15/34	100.000	VARIES		0.239341	0.246578	0.254100	0.261918	0.270043	89.03	94.57
Redevelopment Agency	05502MAB9	06/16/92	12/01/12	16.502	0.000	378.89	0.135011	0.141089	0.147440	0.154077	0.161013	50.07	54.68
BGLS, Inc.	055432AD0	05/14/01	03/31/06	80.884	10.000	177.96	0.148288					13.20	
Bank of America Corp.	060505AT1	10/29/02	03/01/07	94.733	0.000		0.104987	0.106879	0.108806			38.59	6.53
Bank of America Corp.	06050MAC1	09/07/99	09/07/06	100.000	0.250		0.299094	0.309539				75.46	
	06050MAW7	11/10/00	11/10/07	110.000	0.250		0.343128	0.356155	0.369687	0.383743		127.23	116.76
	06050MBV8	06/28/02	07/02/07	100.000	0.000		0.152313	0.155938	0.159648	0.163447		56.80	29.58
	06050MBY2	11/27/02	11/29/07	100.000	0.000		0.124996	0.127493	0.130040	0.132638		45.61	43.12
	06050MCB1	02/20/03	02/20/08	100.000	0.000		0.110984	0.113009	0.115072	0.117172	0.119310	40.85	42.36

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							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
Bank of America	06050MCH8	04/25/03	04/29/08	100.000	0.000	0.107457	0.109360	0.111297	0.113268	0.115274	39.27	40.67	
	06050MCK1	05/30/03	06/03/08	100.000	0.000	0.086434	0.087685	0.088955	0.090242	0.091549	31.41	32.33	
	06050MCM7	06/04/03	06/04/07	100.000	0.000	0.070764	0.071613	0.072472			25.67	11.09	
	06050MCN5	05/29/03	05/29/08	100.000	0.000	0.089773	0.091120	0.092487	0.093874	0.095282	32.65	33.63	
	06050MCP0	06/25/03	06/25/10	100.000	0.000	0.107679	0.109591	0.111536	0.113516	0.115531	39.13	40.53	
	06050MCQ8	07/25/03	07/29/08	100.000	0.000	0.102881	0.104659	0.106468	0.108309	0.110181	37.90	39.22	
	06050MCS4	11/12/03	11/13/08	100.000	0.000	0.118374	0.120707	0.123085	0.125511	0.127984	43.26	44.98	
	06050MCV7	12/19/03	12/23/08	100.000	0.000	0.108607	0.110582	0.112592	0.114639	0.116724	39.49	40.93	
	06050MCY1	01/30/04	02/03/09	100.000	0.000	0.102424	0.104216	0.106040	0.107895	0.109783	37.73	39.06	
	06050MDA2	03/02/04	03/04/09	100.000	0.000	0.102717	0.104519	0.106353	0.108219	0.110118	37.73	39.06	
	06050MDC8	03/25/04	03/27/09	100.000	0.000	0.096681	0.098282	0.099910	0.101565	0.103247	35.40	36.58	
	06050MDE4	05/28/04	06/01/10	100.000	0.000	0.142990	0.146416	0.149925	0.153517	0.157196	52.30	54.84	
	06050MDG9	06/09/04	06/09/08	99.000	11.000	0.093149	0.094826	0.096533	0.098270	0.100039	33.91	35.14	
	06050MDH7	06/25/04	06/28/10	100.000	0.000	0.140501	0.143813	0.147204	0.150674	0.154226	51.20	53.64	
	06050MDJ3	06/24/04	06/24/10	100.000	0.000	0.140750	0.144075	0.147478	0.150961	0.154527	51.32	53.77	
	06050MDK0	06/28/04	06/28/08	99.000	11.000	0.100004	0.101929	0.103891	0.105891	0.107929	36.36	37.77	
	06050MDM6	07/30/04	08/02/10	100.000	0.000	0.132776	0.135808	0.138910	0.142082	0.145327	49.26	51.53	
	06050MDN4	08/26/04	08/28/09	100.000	0.000	0.124154	0.126813	0.129529	0.132303	0.135136	45.84	47.82	
	06050MDR5	09/23/04	09/25/09	100.000	0.000	0.110909	0.113040	0.115212	0.117425	0.119681	40.72	42.30	
	06050MEC7	11/26/04	11/26/10	100.000	1.500	0.122134	0.123855	0.125613	0.127408	0.129241	44.40	45.67	
	06050MED5	11/15/04	11/13/09	100.000	0.000	0.114493	0.116763	0.119077	0.121437	0.123844	41.85	43.52	
	06050MEF0	11/29/04	11/29/10	100.000	0.000	0.114422	0.116688	0.118999	0.121356	0.123759	41.75	43.42	
	06050MEG8	12/27/04	06/28/10	100.000	0.000	0.118093	0.120504	0.122964	0.125474	0.128035	42.96	44.73	
	06050MEH6	12/28/04	12/28/10	100.000	1.000	0.122093	0.124100	0.126150	0.128243	0.130380	44.33	45.80	
	06050MEK9	01/27/05	01/28/11	100.000	0.000	0.122703	0.125356	0.128066	0.130834	0.133662	45.47	47.46	
	06050MEL7	01/28/05	01/28/11	100.000	1.000	0.123326	0.125412	0.127543	0.129721	0.131947	45.42	46.98	
	06050MEM5	01/26/05	01/26/10	100.000	0.250	0.115072	0.117270	0.119512	0.121800	0.124135	42.51	44.15	
	06050MEP8	02/24/05	02/24/10	100.000	1.250	0.121543	0.123414	0.125325	0.127277	0.129271	44.57	45.97	
	06050MER4	03/24/05	03/27/09	100.000	0.000	0.127563	0.130427	0.133355	0.136349	0.139409	46.98	49.12	
	06050MEU7	04/28/05	04/30/09	100.000	1.750	0.122992	0.124617	0.126278	0.127975	0.129709	44.77	45.97	
	06050MEW3	05/27/05	05/27/10	100.000	1.000	0.121686	0.123709	0.125776	0.127888	0.130045	44.31	45.80	
	06050MEY9	06/24/05	06/25/10	100.000	0.000	0.134853	0.138050	0.141323	0.144674	0.148103	49.16	51.52	
	06050MEZ6	07/29/05	07/29/11	100.000	1.500	0.126709	0.128649	0.130633	0.132662	0.134737	46.56	48.02	
	06050MFA0	08/25/05	08/25/10	100.000	1.250	0.125294	0.127337	0.129425	0.131561	0.133745	45.99	47.52	
	06050MFB8	08/26/05	08/28/09	100.000	0.000	0.122302	0.124994	0.127745	0.130556	0.133430	45.18	47.19	
	06050MFC6	10/28/05	10/28/10	100.000	2.000	0.134816	0.136739	0.138709	0.140727	0.142794	49.13	50.56	
	06050MFE2	09/28/05	09/29/10	100.000	0.000	0.125543	0.128379	0.131280	0.134246	0.137280	46.23	48.35	
	06050MFG7	11/21/05	11/24/10	100.000	0.000	0.136094	0.139426	0.142840	0.146338	0.149921	49.84	52.31	
	06050MFJ1	12/27/05	12/27/10	100.000	1.250	0.138928	0.141534	0.144205	0.146943	0.149750	50.50	52.43	
	06050MFK8	12/28/05	12/28/11	100.000	1.500	0.140308	0.142799	0.145353	0.147972	0.150657	50.97	52.81	
	06050MFL6	03/24/06	03/25/11	100.000	0.000	0.143418	0.143440	0.147143	0.150941	0.154838	40.09	54.39	
	06050MFP7	04/28/06	04/28/11	100.000	1.750		0.153856	0.156770	0.159766	0.162844	37.57	57.36	
	06050MFR3	03/27/06	03/27/09	100.000	0.750		0.144359	0.147568	0.150862	0.154240	39.86	54.34	

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Bank of America Corporation	06050MFS1	05/26/06	08/26/10	100.000	0.000			0.150311	0.152344	0.156466	0.160699	32.57	56.63
	06050MFT9	05/25/06	05/25/10	100.000	2.000			0.151095	0.153694	0.156363	0.159104	32.73	56.00
	06050MFV4	06/27/06	06/27/11	100.000	0.000			0.157218	0.161667	0.166243	0.170947	28.95	59.06
	06050MFW2	07/28/06	01/28/11	100.000	0.000				0.153763	0.158019	0.162392	23.53	57.44
	06050MFX0	07/28/06	07/29/10	100.000	0.000			0.151817	0.151842	0.155991	0.160254	23.23	56.69
	06050MPZ5	08/24/06	08/26/10	100.000	0.000			0.144514	0.144556	0.148316	0.152174	18.36	53.67
	06050MGB7	09/29/06	10/03/11	100.000	0.000			0.137998	0.138075	0.141504	0.145019	12.70	50.94
	06050MGD3	09/18/06	09/19/11	100.000	0.000			0.143422	0.143444	0.147147	0.150946	14.77	53.07
Baxter International, Inc	071813604	12/17/02	02/16/08	100.000	VARIABLES		0.124511	0.124463	0.123830	0.123183	0.122522	44.72	44.29
	071813AV1	12/17/02	02/16/08	100.000	VARIABLES		0.124511	0.124463	0.123830	0.123183	0.122522	44.72	44.29
Bayerische Landesbank	072738503	06/05/03	06/06/06	100.000	0.000			0.050727				7.86	
Bayerische Landesbank	0727G0AA8	05/31/02	05/28/10	100.000	0.000			0.176545	0.181219	0.186017	0.190941	64.71	68.18
	0727G0BF6	02/26/04	02/27/06	100.000	0.000			0.054000				3.02	
	0727G0BM1	04/05/04	10/05/06	100.000	0.000			0.060480	0.061118			16.69	
	0727G0CE8	11/10/04	05/10/06	100.000	0.000			0.082901				10.69	
	0727G0CJ7	11/26/04	02/26/09	100.000	0.000			0.111007	0.113162	0.115359	0.117598	40.89	42.50
	0727G0CL2	01/04/05	09/20/06	100.000	0.000			0.091791	0.093273			24.04	
	0727G0CQ1	02/15/05	11/01/06	100.000	0.000			0.095495	0.097099			28.94	
	0727G0CR9	02/23/05	02/23/07	100.000	0.000			0.101135	0.102944	0.104785		37.20	5.45
	0727G0DH0	05/16/05	11/16/06	100.000	0.000			0.109709	0.111834			34.94	
	0727G0DM9	06/15/05	12/16/06	100.000	0.000			0.099143	0.100882			34.52	
	0727G0DN7	01/04/05	09/20/06	100.000	0.000			0.091791	0.093273			24.04	
	0727G0DQ0	07/13/05	07/13/07	100.000	0.000			0.103344	0.105267	0.107225	0.109220	38.20	20.95
Bear Stearns Co., Inc.	073928G23	08/31/04	07/01/19	51.530	1.000	28.47	0.062395	0.064258	0.066176	0.068151		22.80	24.18
	073928JS3	06/03/99	06/30/11	46.328	0.000	241.23	0.126673	0.130774	0.135007	0.139377	0.143889	46.35	49.40
	073928WN9	02/27/02	08/15/13	49.000	0.000	132.46	0.104384	0.109467	0.111084	0.116492	0.118213	39.95	42.52
Beaver County Industrial Development Authority	07487TAB9	04/29/99	11/20/24	17.103	0.000	100.21	0.052545	0.054392	0.056304	0.058283	0.060331	19.40	20.79
BellSouth Telecommunications	079867AS6	12/13/95	12/15/95	25.235	VARIABLES		0.094204	0.097430	0.100767	0.104218	0.107788	34.60	37.01
Bexar County Housing Finance Corporation	08837EAB7	09/28/05	04/01/22	39.225	0.000	5.83	0.062682	0.064484	0.066338	0.068245	0.070207	23.22	24.57
Bond & Fayette County, IL	097850CE9	04/01/03	12/01/06	105.312	VARIABLES		0.090557	0.089870				29.76	
	097850CF6	04/01/03	12/01/07	105.533	VARIABLES		0.101527	0.100911	0.100283	0.099645		36.40	32.98
	097850CG4	04/01/03	12/01/08	105.035	VARIABLES		0.110522	0.110028	0.109523	0.109009	0.108485	39.67	39.30
Brill Media Company	109492AC2	12/30/97	12/15/07	89.963	VARIABLES		0.132900	0.132747	0.134089	0.134003		48.50	46.64
	109492AH1	12/30/97	12/15/07	92.200	VARIABLES		0.132600	0.134283	0.133865	0.135627		48.73	46.91
Buffets Holdings, Inc.	119881AA8	05/18/04	01/31/11	56.873	VARIABLES		0.257722	0.275602	0.294722	0.315168	0.337033	101.59	116.17
	119881AB6	05/18/04	01/31/11	56.873	VARIABLES		0.257722	0.275602	0.294722	0.315168	0.337033	101.59	116.17
Buffets, Inc.	119882AA6	06/28/02	07/15/10	96.181	11.250	12.42	0.011680	0.012381	0.013124	0.013912	0.014747	4.57	5.14
	119882AB4	06/28/02	07/15/10	96.181	11.250	12.42	0.011680	0.012381	0.013124	0.013912	0.014747	4.57	5.14
Bureau and Putnam County, IL	121061CE3	03/18/03	12/01/06	106.270	VARIABLES		0.097443	0.096609				32.01	

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Total OID to 1/1/06	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year			
							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007		
Butler County Industrial Development Authority	12359RAR3	01/15/97	05/01/06	49.018	0.000	484.74	0.208999							25.08	
	12359RAS1	01/15/97	11/01/06	47.084	0.000	467.25	0.201618	0.209520						61.91	
	12359RAT9	01/15/97	05/01/07	45.174	0.000	450.63	0.194672	0.210290						72.40	25.23
	12359RAU6	01/15/97	11/01/07	43.373	0.000	434.17	0.187711	0.195114	0.202810	0.210809				69.81	62.28
	12359RAV4	01/15/97	05/01/08	41.546	0.000	418.76	0.181330	0.188518	0.195991	0.203761	0.211838			67.45	72.91
	12359RAW2	01/15/97	11/01/08	39.917	0.000	403.03	0.174583	0.181512	0.188717	0.196208	0.203995			64.95	70.20
	12359RAX0	01/15/97	05/01/09	38.166	0.000	388.67	0.168694	0.175432	0.182439	0.189726	0.197304			62.77	67.88
	12359RAY8	01/15/97	11/01/09	36.700	0.000	373.74	0.162215	0.168694	0.175432	0.182439	0.189727			60.36	65.27
	12359RAZ5	01/15/97	05/01/10	35.110	0.000	360.01	0.156495	0.162778	0.169312	0.176109	0.183178			58.24	63.01
	12359RBA9	01/15/97	11/01/10	33.621	0.000	346.50	0.150800	0.156876	0.163197	0.169773	0.176614			56.13	60.74
	12359RBB7	01/15/97	05/01/11	32.274	0.000	333.19	0.145063	0.150915	0.157004	0.163338	0.169928			53.99	58.44
Harrah's Operating Company, Inc.	127687AA9	06/13/05	04/15/24	127.250	VARIABLES	0.221694	0.221694	0.225032	0.228473	0.232020	0.235678			80.93	83.44
	127687AB7	06/13/05	04/15/24	127.250	VARIABLES	0.221694	0.221694	0.225032	0.228473	0.232020	0.235678			80.93	83.44
Call-Net Enterprises CapitalSource Inc.	130910AE2	07/24/98	08/15/08*	64.249	VARIABLES	0.248310								.50*	
	14055XAC6	07/07/04	07/15/34	100.000	VARIABLES	0.238966	0.244778	0.250828	0.257126	0.263682				89.04	93.57
	14055XAD4	07/07/04	07/15/34	100.000	VARIABLES	0.238966	0.244778	0.250828	0.257126	0.263682				89.04	93.57
Cendant Corporation	151313AG8	05/04/01	05/04/21	100.000	0.000	0.380947	0.391974	0.416800	0.428865	0.453522				143.15	156.48
	151313AJ2	07/27/01	08/17/06	99.000	VARIABLES	0.202745	0.202521							45.78	
Centerpoint Energy, Inc. Century Communications Corporation	15189T206	09/21/99	09/15/29	100.000	2.000	0.440943	0.459862	0.479710	0.500532	0.522377				166.25	180.97
	156503AK0	11/13/97	11/15/17	93.375	8.375	14.27	0.006924	0.007239	0.007568	0.007912	0.008272			2.58	2.82
	156503AM6	01/15/98	01/15/08	41.266	0.000	422.34	0.197108	0.209442	0.215350	0.228825	0.235280			77.28	84.43
	156503AN4	01/15/98	01/15/08	41.266	0.000	422.34	0.197108	0.209442	0.215350	0.228825	0.235280			77.28	84.43
CenturyTel, Inc.	156700AD8	05/06/02	05/15/07	100.000	VARIABLES	0.212106	0.210245	0.208314						75.85	27.91
	156700AE6	06/26/02	08/01/32	100.000	VARIABLES	0.285827	0.292729	0.299941	0.307476	0.315349				106.26	111.65
	156700AH9	06/26/02	08/01/32	100.000	VARIABLES	0.285827	0.292729	0.299941	0.307476	0.315349				106.26	111.65
Chiron Corporation	170040AD1	06/12/01	06/12/31*	55.045	0.000	0.127732								20.69*	
	170040AE9	06/12/01	06/12/31*	55.045	0.000	0.127696								20.69*	
	170040AF6	07/30/03	08/01/33	100.000	1.625	0.186864	0.191218	0.195706	0.200332	0.205100				69.38	72.70
	170040AG4	07/30/03	08/01/33	100.000	1.625	0.186864	0.191218	0.195706	0.200332	0.205100				69.38	72.70
	170040AH2	06/22/04	06/30/34	100.000	2.750	0.193674	0.197530	0.201514	0.205628	0.209877				70.42	73.29
	170040AJ8	06/22/04	06/30/34	100.000	2.750	0.193674	0.197530	0.201514	0.205628	0.209877				70.42	73.29
The Chubb Corporation	171232507	06/24/03	08/16/08*	100.000	VARIABLES	0.087876	0.088267							11.90*	
	171232AG6	12/02/02	11/16/07	100.000	VARIABLES	0.135965	0.135317	0.134653	0.133974					48.77	42.29
	171232AK7	06/24/03	08/16/08	100.000	VARIABLES	0.087876	0.088267	0.088227	0.087747	0.087260				31.75	31.54
Chukchansi Economic Development Authority	171276AA6	10/08/02	06/15/09	91.476	14.500	30.17	0.034281	0.037137	0.040231	0.043582	0.047213			12.95	15.20
	171276AB4	10/08/02	06/15/09	91.476	14.500	30.17	0.034281	0.037137	0.040231	0.043582	0.047213			12.95	15.20
Cinemark, Inc.	17243RAA9	03/31/04	03/15/14	62.373	VARIABLES	0.194083	0.203544	0.213466	0.223871	0.234784				73.63	80.98

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							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
Cinemark, Inc.	17243RAB7	03/31/04	03/15/14	62.373	VARIABLES		0.194083	0.203544	0.213466	0.223871	0.234784	73.63	80.98
Citigroup Global Markets Holdings, Inc.	17307EBE2	07/01/04	09/07/16	51.400	0.000	43.98	0.084345	0.086680	0.089080	0.091546	0.094080	31.32	33.08
Citigroup Funding, Inc.	1730TOAK5	05/15/06	05/15/36	11.570	0.000			0.023526	0.024387	0.025279	0.026204	5.36	9.02
	1730TOAN9	05/19/06	05/19/08	100.000	0.000			0.149303	0.153316	0.157436	0.161667	33.31	56.29
	1730TOAT6	07/25/06	07/25/08	100.000	0.000				0.155284	0.159624	0.164086	24.22	58.06
	1730TOAV1	09/06/06	09/05/08	100.000	0.000				0.145074	0.148842	0.152728	16.68	53.79
	1730TOAW9	09/07/06	09/07/11	100.000	0.125				0.146989	0.150786	0.154683	16.76	54.48
	1730TOAY5	09/26/06	09/26/08	100.000	0.000				0.146068	0.149909	0.153850	13.88	54.02
Citizens Communications Company	17453BAC5	06/19/01	08/17/06	98.920	VARIABLES		0.220023	0.218956				49.53	
Clinton & Wash Counties Illinois	187327AN1	05/13/04	12/01/06	104.780	VARIABLES		0.093216	0.092350				30.61	
	187327AP6	05/13/04	12/01/07	105.447	VARIABLES		0.106086	0.105299	0.104497	0.103680		38.00	34.34
	187327AQ4	05/13/04	12/01/08	105.302	VARIABLES		0.121041	0.120374	0.119693	0.118997	0.118287	43.41	42.92
Comcast Corporation	200300BH3	12/19/00	12/19/20*	77.941	0.000	50.45	0.028802					4.29*	
Compass Minerals International, Inc.	20451NAA9	12/20/02	12/15/12	53.995	VARIABLES		0.276593	0.294225	0.312981	0.332932	0.000010	103.33	111.26
CompuCredit Corporation	20478NAA8	05/27/05	05/30/25	100.000	VARIABLES		0.259275	0.262194	0.274136	0.277480	0.288790	95.65	101.14
	20478NAB6	05/27/05	05/30/25	100.000	VARIABLES		0.259275	0.262194	0.274136	0.277480	0.288790	95.65	101.14
	20478NAC4	11/23/05	01/31/36	100.000	5.875		0.249508	0.251052	0.250902	0.259250	0.259330	95.16	94.39
	20478NAD2	11/23/05	01/31/36	100.000	5.875		0.249508	0.251052	0.250902	0.259250	0.259330	91.56	94.39
Connetics Corporation	208192AC8	03/23/05	03/30/15	100.000	2.000		0.199492	0.204529	0.209743	0.215140	0.220725	73.66	77.48
	208192AD6	03/23/05	03/30/15	100.000	2.000		0.199492	0.204529	0.209743	0.215140	0.220725	73.66	77.48
Conseco, Inc.	208464BG1	08/15/05	09/30/35	99.000	3.500		0.203793	0.207723	0.211798	0.216023	0.220404	74.80	77.79
	208464BH9	08/15/05	09/30/35	99.000	3.500		0.203793	0.207723	0.211798	0.216023	0.220404	74.80	77.79
Convergent Communication	211914AC0	04/02/98	04/01/08	95.696	13.000	27.91	0.016046	0.017154	0.018338	0.019604	0.020957	6.18	7.07
Cook County, Illinois	213309KR7	04/28/05	12/01/16	52.896	0.000	20.04	0.084545	0.086899	0.089319	0.091806	0.094363	31.00	32.75
	213309KS5	04/28/05	12/01/17	49.824	0.000	19.02	0.080225	0.082475	0.084788	0.087166	0.089611	29.42	31.10
	213309KT3	04/28/05	12/01/18	46.339	0.000	18.10	0.076400	0.078593	0.080848	0.083168	0.085555	28.03	29.66
	213309KU0	04/28/05	12/01/19	43.603	0.000	17.12	0.072279	0.074364	0.076509	0.078716	0.080987	26.52	28.07
	213309KV8	04/28/05	12/01/20	40.881	0.000	16.19	0.068374	0.070363	0.072411	0.074518	0.076686	25.09	26.58
Cook County, Illinois	213314DE4	09/16/03	12/01/08	79.030	0.000	86.28	0.110826	0.113358	0.115947	0.118596	0.121305	40.51	42.38
Cook County, Illinois School District #89	214201FV2	09/07/05	12/01/10	78.217	0.000	11.80	0.104320	0.106797	0.109332	0.111928	0.114586	38.15	39.98
	214201FW0	09/07/05	12/01/11	73.907	0.000	11.52	0.101931	0.104433	0.106996	0.109622	0.112313	37.30	39.15
	214201FX8	09/07/05	12/01/12	70.159	0.000	11.05	0.097764	0.100188	0.102672	0.105218	0.107827	35.78	37.57
	214201FY6	09/07/05	12/01/13	66.377	0.000	10.62	0.094003	0.096371	0.098799	0.101289	0.103841	34.41	36.17
	214201FZ3	09/07/05	12/01/14	62.531	0.000	10.23	0.090515	0.092845	0.095236	0.097688	0.100203	33.15	34.88
Cook County, Illinois	214471HQ0	12/30/02	12/01/22	21.989	0.000	56.45	0.059106	0.061396	0.063775	0.066246	0.068813	21.83	23.55

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							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
Cook County, Illinois School District #127	214723CV8	09/07/05	12/01/19	46.971	0.000	8.03	0.071069	0.072980	0.074943	0.076959	0.079029	26.05	27.46
	214723CW6	09/07/05	12/01/20	44.082	0.000	7.63	0.067577	0.069419	0.071310	0.073253	0.075249	24.77	26.14
	214723CX4	09/07/05	12/01/21	41.315	0.000	7.25	0.064159	0.065930	0.067749	0.069619	0.071540	23.52	24.84
	214723CY2	09/07/05	12/01/22	38.734	0.000	6.87	0.060813	0.062510	0.064254	0.066046	0.067889	22.30	23.56
	214723CZ9	09/07/05	12/01/23	36.271	0.000	6.50	0.057568	0.059192	0.060861	0.062577	0.064341	21.12	22.32
	214723DA3	09/07/05	12/01/24	33.990	0.000	6.15	0.054432	0.055980	0.057572	0.059210	0.060895	19.97	21.12
	214723DC9	09/07/05	12/01/13	66.537	0.000	10.59	0.093663	0.096009	0.098413	0.100878	0.103404	34.28	36.02
Cook County, Illinois	215030CN5	01/08/04	12/01/12	63.060	0.000	68.22	0.101457	0.104120	0.106853	0.109657	0.112536	37.17	39.14
	215030CP0	01/08/04	12/01/13	58.732	0.000	66.06	0.098458	0.101140	0.103896	0.106727	0.109635	36.09	38.08
	215030CQ8	01/08/04	12/01/14	54.489	0.000	63.64	0.095050	0.097735	0.100496	0.103334	0.106253	34.86	36.86
	215030CR6	01/08/04	12/01/15	50.650	0.000	60.79	0.090950	0.093587	0.096301	0.099093	0.101967	33.38	35.34
Cook County, Illinois	215093EV3	06/17/03	12/01/13	59.669	0.000	79.75	0.093557	0.095896	0.098293	0.100751	0.103269	34.24	35.98
	215093EW1	06/17/03	12/01/14	55.539	0.000	77.36	0.091000	0.093366	0.095793	0.098284	0.100839	33.33	35.09
	215093EX9	06/17/03	12/01/15	51.495	0.000	74.64	0.088039	0.090416	0.092857	0.095364	0.097939	32.27	34.03
Cook County, Illinois	215183FW9	12/10/03	12/01/12	60.122	0.000	74.46	0.107405	0.110493	0.113669	0.116937	0.120299	39.41	41.71
	215183FX7	12/10/03	12/01/13	55.449	0.000	71.80	0.103860	0.106976	0.110185	0.113490	0.116895	38.14	40.46
	215183FY5	12/10/03	12/01/14	51.438	0.000	68.35	0.099039	0.102084	0.105223	0.108459	0.111794	36.39	38.66
	215183FZ2	12/10/03	12/01/15	47.578	0.000	64.84	0.094113	0.097078	0.100136	0.103290	0.106544	34.60	36.81
Cook County, Illinois School District No.155	215219DX1	02/01/01	12/01/06	68.469	0.000	257.61	0.171759	0.177425				57.70	
	215219DY9	02/01/01	12/01/07	63.741	0.000	244.02	0.163093	0.168556	0.174201	0.180035		60.03	58.54
	215219DZ6	02/01/01	12/01/08	59.225	0.000	230.65	0.154529	0.159782	0.165213	0.170829	0.176636	56.90	60.83
	215219EA0	02/01/01	12/01/09	55.158	0.000	216.65	0.145320	0.150296	0.155443	0.160766	0.166271	53.51	57.24
	215219EB8	02/01/01	12/01/10	51.321	0.000	203.28	0.136518	0.141227	0.146099	0.151138	0.156352	50.28	53.81
	215219EG7	02/01/01	12/01/14	37.337	0.000	156.64	0.106085	0.109930	0.113914	0.118043	0.122322	39.12	42.00
	215219EH5	02/01/01	12/01/15	34.277	0.000	146.12	0.099194	0.102839	0.106618	0.110536	0.114597	36.59	39.33
	215219FB7	06/30/03	12/01/07	84.673	0.000	83.69	0.097893	0.099753	0.101648	0.103579		35.69	33.89
	215219FC5	06/30/03	12/01/08	81.113	0.000	82.36	0.096471	0.098352	0.100270	0.102225	0.104218	35.18	36.57
	215219FD3	06/30/03	12/01/09	76.100	0.000	85.55	0.100747	0.102913	0.105126	0.107386	0.109694	36.79	38.39
	215219FE1	06/30/03	12/01/10	71.619	0.000	85.41	0.100922	0.103218	0.105566	0.107968	0.110424	36.88	38.58
	215219FN1	06/30/03	12/01/18	44.637	0.000	62.48	0.074582	0.076559	0.078587	0.080670	0.082807	27.33	28.79
	215219FP6	06/30/03	12/01/19	41.690	0.000	59.52	0.071140	0.073061	0.075033	0.077059	0.079140	26.07	27.50
	215219FQ4	06/30/03	12/01/20	39.193	0.000	56.50	0.067578	0.069420	0.071311	0.073254	0.075250	24.77	26.14
	215219FR2	06/30/03	12/01/21	36.482	0.000	53.61	0.064208	0.065989	0.067821	0.069702	0.071637	23.54	24.87
	215219FS0	06/30/03	12/01/22	33.892	0.000	50.75	0.060868	0.062587	0.064355	0.066173	0.068043	22.33	23.61
	215219GA8	06/02/05	12/01/15	59.242	0.000	17.43	0.085192	0.087343	0.089548	0.091810	0.094128	31.19	32.78
	215219GB6	06/02/05	12/01/16	55.669	0.000	16.74	0.081841	0.083953	0.086119	0.088341	0.090620	29.97	31.54
	215219GC4	06/02/05	12/01/17	52.327	0.000	16.01	0.078304	0.080360	0.082469	0.084634	0.086856	28.68	30.21
	215219GD2	06/02/05	12/01/18	49.294	0.000	15.25	0.074630	0.076611	0.078645	0.080733	0.082877	27.34	28.82
	215219GE0	06/02/05	12/01/19	46.448	0.000	14.51	0.071000	0.072903	0.074857	0.076863	0.078923	26.02	27.43
	215219GF7	06/02/05	12/01/20	43.922	0.000	13.77	0.067397	0.069210	0.071071	0.072983	0.074946	24.70	26.05
	215219GG5	06/02/05	12/01/21	41.054	0.000	13.09	0.064076	0.065828	0.067629	0.069479	0.071379	23.49	24.79

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/06	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
Cook County, Illinois	215219GH3	06/02/05	12/01/22	38.699	0.000	12.41	0.060740	0.062411	0.064127	0.065891	0.067703	22.27	23.51
	215219GQ3	06/02/05	12/01/23	36.261	0.000	11.75	0.057552	0.059152	0.060797	0.062487	0.064224	21.10	22.29
	215219GR1	06/02/05	12/01/24	34.002	0.000	11.12	0.054465	0.055993	0.057564	0.059178	0.060838	19.98	21.11
	215219GX8	06/29/06	12/01/07	92.317	0.000			0.146086	0.149604	0.153865		26.69	50.14
	215219GY6	06/29/06	12/01/08	87.231	0.000			0.138548	0.141896	0.145952	0.150125	25.32	52.06
	215219GZ3	06/29/06	12/01/09	82.420	0.000			0.131151	0.134325	0.138173	0.142130	23.96	49.28
	215219HA7	06/29/06	12/01/10	77.826	0.000			0.124276	0.127297	0.130956	0.134721	22.71	46.71
	215219HB5	06/29/06	12/01/16	54.002	0.000			0.089995	0.092276	0.095045	0.097896	16.45	33.89
	215219HC3	06/29/06	12/01/17	50.621	0.000			0.085063	0.087237	0.089876	0.092595	15.55	32.04
	215219HD1	06/29/06	12/01/18	47.405	0.000			0.080317	0.082389	0.084901	0.087491	14.68	30.27
	215219HE9	06/29/06	12/01/19	44.524	0.000			0.075685	0.077643	0.080018	0.082467	13.83	28.52
	215219HF6	06/29/06	12/01/20	41.744	0.000			0.071308	0.073160	0.075410	0.077728	13.03	26.88
	215219HG4	06/29/06	12/01/21	39.173	0.000			0.067133	0.068884	0.071009	0.073199	12.27	25.31
	215219HH2	06/29/06	12/01/22	36.688	0.000			0.063181	0.064835	0.066845	0.068917	11.55	23.82
	215219HJ8	06/29/06	12/01/23	34.398	0.000			0.059429	0.060990	0.062887	0.064843	10.86	22.41
	215219HK5	06/29/06	12/01/24	32.181	0.000			0.055868	0.057342	0.059134	0.060982	10.21	21.07
	215219HL3	06/29/06	12/01/25	30.147	0.000			0.052503	0.053894	0.055583	0.057326	9.60	19.81
	215219HM1	06/29/06	06/01/26	29.062	0.000			0.050855	0.052209	0.053853	0.055549	9.30	19.19
	215219JA5	06/29/06	12/01/07	92.317	0.000			0.146086	0.149604	0.153865		26.69	50.14
	215219JB3	06/29/06	12/01/08	87.231	0.000			0.138548	0.141896	0.145952	0.150125	25.32	52.06
	215219JC1	06/29/06	12/01/09	82.420	0.000			0.131151	0.134325	0.138173	0.142130	23.96	49.28
	215219JD9	06/29/06	12/01/10	77.826	0.000			0.124276	0.127297	0.130956	0.134721	22.71	46.71
	215219JE7	06/29/06	12/01/11	73.537	0.000			0.117432	0.120286	0.123743	0.127300	21.46	44.14
	215219JF4	06/29/06	12/01/12	69.397	0.000			0.111213	0.113924	0.117210	0.120591	20.32	41.80
	215219JG2	06/29/06	12/01/13	65.418	0.000			0.105383	0.107965	0.111095	0.114317	19.26	39.62
	215219JH0	06/29/06	12/01/14	61.530	0.000			0.099974	0.102447	0.105443	0.108527	18.27	37.60
	215219JJ6	06/29/06	12/01/15	57.818	0.000			0.094745	0.097108	0.099972	0.102921	17.31	35.65
	215219JK3	06/29/06	12/01/16	54.002	0.000			0.089995	0.092276	0.095045	0.097896	16.45	33.89
	215219JL1	06/29/06	12/01/17	50.621	0.000			0.085063	0.087237	0.089876	0.092595	15.55	32.04
	215219JM9	06/29/06	12/01/18	47.405	0.000			0.080317	0.082389	0.084901	0.087491	14.68	30.27
	215219JN7	06/29/06	12/01/19	44.524	0.000			0.075685	0.077643	0.080018	0.082467	13.83	28.52
Cook County, Illinois	215255EW6	06/30/04	12/01/11	66.619	0.000	57.19	0.110997	0.114077	0.117242	0.120495	0.123839	40.70	42.99
	215255EX4	06/30/04	12/01/12	62.198	0.000	55.08	0.107058	0.110120	0.113269	0.116508	0.119840	39.28	41.56
	215255EY2	06/30/04	12/01/13	57.985	0.000	52.74	0.102639	0.105651	0.108752	0.111943	0.115229	37.68	39.92
	215255EZ9	06/30/04	12/01/14	53.847	0.000	50.35	0.098128	0.101086	0.104134	0.107273	0.110507	36.04	38.24
	215255FA3	06/30/04	12/01/15	50.015	0.000	47.81	0.093278	0.096151	0.099112	0.102165	0.105311	34.27	36.42
Cook County, Illinois	215381HN7	08/07/03	12/01/06	90.595	0.000	67.14	0.080876	0.082089				26.91	
	215381HP2	08/07/03	12/01/07	86.272	0.000	73.85	0.089483	0.091026	0.092596	0.094193		32.58	30.84
	215381HQ0	08/07/03	12/01/12	61.760	0.000	81.70	0.101330	0.103985	0.106709	0.109504	0.112373	37.12	39.09
	215381HR8	08/07/03	12/01/13	57.537	0.000	79.03	0.098248	0.100915	0.103655	0.106469	0.109359	36.01	37.99
	215381HS6	08/07/03	12/01/14	53.466	0.000	76.00	0.094705	0.097361	0.100092	0.102899	0.105785	34.73	36.71
Cook County, Illinois	215903EV3	06/17/03	12/01/13	59.669	0.000	79.75	0.093557	0.095896	0.098293	0.100751	0.103269	34.24	35.98
	215903EW1	06/17/03	12/01/14	55.539	0.000	77.36	0.091000	0.093366	0.095793	0.098284	0.100839	33.33	35.09

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/06	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
Cook County, IL Coppell Independent School District	215903EX9	06/17/03	12/01/15	51.495	0.000	74.64	0.088039	0.090416	0.092857	0.095364	0.097939	32.27	34.03
Corvallie, Benton County	217489SZ7	09/25/97	08/15/06	53.555	0.000	421.79	0.185108	0.191724				42.66	
	2208855B9	03/12/02	01/01/07	77.493	0.000	173.38	0.141677	0.145487				51.69	
	2208855C7	03/12/02	01/01/08	72.008	0.000	172.93	0.142346	0.146430	0.150631	0.154953		51.98	55.01
	2208855D5	03/12/02	01/01/09	67.064	0.000	167.86	0.138782	0.142917	0.147175	0.151559		50.71	53.77
	2208855E3	03/12/02	01/01/10	62.052	0.000	162.52	0.135047	0.139239	0.143561	0.148018		49.37	52.48
	2208855F0	03/12/02	01/01/11	57.678	0.000	154.83	0.129023	0.133118	0.137344	0.141704		47.19	50.23
	2208855G8	03/12/02	01/01/12	53.670	0.000	146.59	0.122403	0.126350	0.130424	0.134630		44.78	47.71
	2208855H6	03/12/02	01/01/13	49.793	0.000	138.58	0.115967	0.119770	0.123697	0.127754		42.43	45.26
	2208855J2	03/12/02	01/01/14	46.414	0.000	130.27	0.109126	0.112732	0.116457	0.120306		39.93	42.62
	2208855K9	03/12/02	01/01/15	43.223	0.000	122.34	0.102582	0.105998	0.109527	0.113174		37.54	40.09
	2208855L7	03/12/02	01/01/16	39.945	0.000	114.95	0.096582	0.099846	0.103220	0.106709		35.36	37.79
	2208855M5	03/12/02	01/01/17	37.109	0.000	107.67	0.090556	0.093639	0.096827	0.100124		33.16	35.45
	2208855N3	03/12/02	01/01/18	34.442	0.000	100.75	0.084819	0.087728	0.090737	0.093849		31.06	33.23
	2208855P8	03/12/02	01/01/19	31.935	0.000	94.18	0.079365	0.082107	0.084943	0.087878		29.06	31.11
	2208855Q6	03/12/02	01/01/20	29.582	0.000	87.95	0.074186	0.076768	0.079439	0.082203		27.17	29.10
	2208855R4	03/12/02	01/01/21	27.475	0.000	82.08	0.069278	0.071699	0.074205	0.076798		25.38	27.18
	2208855S2	03/12/02	01/01/22	25.504	0.000	76.56	0.064655	0.066924	0.069273	0.071705		23.68	25.38
	2208855T0	03/12/02	01/01/23	23.613	0.000	71.33	0.060292	0.062420	0.064623	0.066904		22.09	23.67
Costco Companies, Inc.	22160QAA0	08/19/97	08/19/17	49.960	0.000	168.30	0.064112	0.065234	0.066376	0.067537	0.068719	23.58	24.41
	22160QAB8	08/19/97	08/19/17	49.960	0.000	168.30	0.064112	0.065234	0.066376	0.067537	0.068719	23.58	24.41
	22160QAC6	08/19/97	08/19/17	49.960	0.000	168.30	0.064112	0.065234	0.066376	0.067537	0.068719	23.58	24.41
Covad Communications	222814AD7	03/11/98	03/15/08	50.666	VARIABLES		0.378987	0.373220	0.379853	0.374130	0.378749	137.36	137.47
	222814AG0	03/11/98	03/15/08	50.666	VARIABLES		0.378987	0.373220	0.379853	0.374130	0.378749	137.36	137.47
	222814AH8	03/11/98	03/15/08	50.666	VARIABLES		0.378987	0.373220	0.379853	0.374130	0.378749	137.36	137.47
Cox Communications, Inc.	224044BB2	02/23/01	02/23/21	69.503	0.348	62.02	0.037350	0.037771	0.038196	0.038625	0.039060	13.63	13.94
Credit Suisse USA, Inc.	22541FDM5	04/28/06	10/30/09	100.000	0.000		0.150318	0.150364	0.154432	0.158611	0.162902	36.79	56.86
	22541FDN3	02/28/06	08/31/10	100.000	0.000			0.140117	0.146112	0.147435	0.152899	43.75	54.41
	22541FDP8	02/02/06	08/17/09	100.000	0.000		0.140229	0.140524	0.144071	0.147708	0.151436	46.70	53.51
	22541FDQ6	03/22/06	09/30/09	100.000	0.000		0.142214	0.142396	0.146041	0.149779	0.153613	40.20	53.94
	22541FDR4	04/28/06	04/29/13	100.000	0.000		0.153398	0.153423	0.157659	0.162013	0.166486	37.54	58.09
	22541FDS2	04/28/06	07/28/10	100.000	0.000			0.150546	0.152585	0.156720	0.160967	36.89	56.96
	22541FDT0	05/26/06	05/26/09	100.000	0.000			0.151946	0.156102	0.160371	0.164757	32.81	57.27
	22541FDU7	05/31/06	08/31/10	100.000	0.000			0.149366	0.153928	0.155580	0.161613	32.67	57.43
	22541FDV5	07/28/06	07/28/10	100.000	0.000				0.155140	0.159473	0.163926	23.74	57.97
	22541FDW3	07/31/06	01/29/10	100.000	0.000				0.154316	0.158578	0.162983	23.30	57.64
Credit Suisse USA, Inc.	22541HAL6	02/08/06	02/09/09	100.000	0.000		0.141309	0.141331	0.144925	0.148612	0.152392	46.16	53.90
	22541HAN2	03/28/06	03/23/11	100.000	1.000			0.144563	0.147517	0.150633	0.153830	39.76	54.29
	22541HBF8	09/01/06	08/26/13	100.000	1.000				0.148824	0.151976	0.155303	17.86	54.95
Credit Suisse USA, Inc.	2254COGB7	02/23/06	02/25/08	100.000	0.000		0.143679	0.143720	0.147437	0.151250	0.155162	44.73	54.74
	2254COGR2	03/30/06	03/31/08	100.000	0.000			0.146402	0.150260	0.154220	0.158284	40.03	55.54
	2254COHJ9	05/16/06	05/16/16	100.000	0.000			0.158856	0.163398	0.168071	0.172876	35.95	60.09

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							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007	
Credit Suisse USA, Inc.	2254C0HM2	05/31/06	08/31/09	100.000	0.000				0.151874	0.155679	0.158158	0.163389	32.51	57.42
	2254C0HN0	06/16/06	09/30/09	100.000	0.000				0.152665	0.155089	0.159350	0.163729	29.99	57.39
	2254C0HY6	07/19/06	07/31/09	100.000	0.000				0.156231	0.156524	0.160925	0.165451	25.51	58.49
Crown Packaging Enterprises, Ltd.	228441AC5	08/13/96	08/01/06	32.367	VARIES		0.438694	0.442701					92.85	
Crum & Forster Holdings Corporation	228800AA6	06/05/03	06/15/13	96.985	10.375	4.99	0.006291	0.006633	0.006994	0.007375	0.007776		2.34	2.60
	228800AB4	06/05/03	06/15/13	96.985	10.375	4.99	0.006291	0.006633	0.006994	0.007375	0.007776		2.34	2.60
	228800AC2	06/05/03	06/15/13	96.985	10.375	4.99	0.006291	0.006633	0.006994	0.007375	0.007776		2.34	2.60
Cytac Corporation	232946AA1	03/22/04	03/15/24	100.000	VARIES		0.200412	0.205067	0.209879	0.214853	0.219994		73.99	77.52
	232946AB9	03/22/04	03/15/24	100.000	VARIES		0.200412	0.205067	0.209879	0.214853	0.219994		73.99	77.52
DST Systems, Inc.	233326AA5	08/12/03	08/15/23	100.000	VARIES		0.254677	0.260561	0.266692	0.273081	0.279738		94.38	98.93
	233326AB3	08/12/03	08/15/23	100.000	VARIES		0.254677	0.260561	0.266692	0.273081	0.279738		94.38	98.93
	233326AC1	08/12/03	08/15/23	100.000	3.625		0.257173	0.263745	0.270593	0.277729	0.285164		95.59	100.68
	233326AD9	08/12/03	08/15/23	100.000	3.625		0.257173	0.263745	0.270593	0.277729	0.285164		95.59	100.68
DTE Energy Company	233331AL1	06/25/02	08/16/07	100.000	VARIES		0.156682	0.155771	0.154836	0.153874			55.99	34.66
Danka Business Systems Dayton Superior Corporation	236277AC3	06/29/01	04/01/08	28.000	10.000		0.361016	0.440740	0.538070	0.656894	0.801957		160.25	238.84
	240028AB6	06/16/00	06/15/09	95.575	13.000	20.84	0.015215	0.016271	0.017400	0.018607	0.019898		5.70	6.52
	240028AC4	06/16/00	06/15/09	95.575	13.000	20.84	0.015215	0.016271	0.017400	0.018607	0.019898		5.70	6.52
	240028AD2	06/16/00	06/15/09	95.575	13.000	20.84	0.015215	0.016271	0.017400	0.018607	0.019898		5.70	6.52
	240028AE0	06/16/00	06/15/09	95.575	13.000	20.84	0.015215	0.016271	0.017400	0.018607	0.019898		5.70	6.52
	240028AF7	06/16/00	06/15/09	95.575	13.000	20.84	0.015215	0.016271	0.017400	0.018607	0.019898		5.70	6.52
	240028AG5	03/15/03	09/15/08	98.088	10.750	8.30	0.009514	0.010048	0.010612	0.011208	0.011837		3.64	4.06
	240028AH3	03/15/03	09/15/08	98.088	10.750	8.30	0.009514	0.010048	0.010612	0.011208	0.011837		3.64	4.06
	Delta Air Lines, Inc.	247361YQ5	09/04/03	08/15/08	85.000	10.000	58.02	0.079495	0.085193	0.091299	0.097844	0.104857		31.25
	247361YT9	09/04/03	08/15/08	85.000	10.000	58.02	0.079495	0.085193	0.091299	0.097844	0.104857		31.25	35.89
	247361YX0	11/24/04	12/15/07	66.000	8.000	96.55	0.287484	0.322561	0.361917	0.406075			111.00	132.45
Details Capital Corp.	25063TAA5	11/18/97	11/15/07	54.595	VARIES		0.347212	0.347212	0.347211	0.347210			125.00	109.02
Deutsche Bank AG	251525AE1	01/29/03	01/31/08	100.000	0.000		0.100892	0.102578	0.104292	0.106035	0.107807		37.14	38.39
	251525AH4	03/31/03	04/02/08	100.000	0.000		0.101310	0.103010	0.104738	0.106495	0.108282		37.08	38.34
Deutsche Bank AG	251525AJ0	05/27/03	11/29/06	100.000	0.000		0.062837	0.063510					20.73	
	25152AAB6	10/28/04	10/28/11	100.000	VARIES		0.122835	0.124125	0.126822	0.127675	0.129256		45.33	46.60
	25152AAC4	11/15/04	11/15/16	100.000	VARIES		0.136221	0.134209	0.131895	0.129522	0.127089		48.48	46.83
	25152AAD2	03/22/05	03/22/10	100.000	VARIES		0.115329	0.116038	0.116005	0.115945	0.115830		41.71	41.73
	25152AAE0	04/26/05	04/26/10	100.000	4.760		0.132222	0.132222	0.132222	0.132222			47.60	47.60
	25152AAF7	06/28/05	06/28/07	100.000	0.000		0.107671	0.109719	0.111805				39.14	19.79
	25152AAH3	08/17/05	08/17/07	100.000	0.000		0.119274	0.121835	0.124451	0.127123			44.09	28.61
	25152AAR1	03/24/06	03/25/08	100.000	0.000		0.139705	0.139726	0.143239	0.146841	0.150534		39.04	52.91
	25152ABF6	08/10/06	08/10/09	100.000	VARIES				0.148014	0.146888	0.146441		20.87	52.86
	25152ABG4	08/30/06	08/30/11	100.000	VARIES				0.145813	0.143554	0.142107		18.08	52.35
Deutsche Bank AG	25152CAA4	03/21/03	03/26/08	100.000	0.000		0.102977	0.104731	0.106514	0.108328	0.110172		37.72	39.02
	25152CAB2	04/30/03	11/01/06	100.000	0.000		0.076566	0.077556					23.15	

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							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
Deutsche Bank AG	25152CAC0	06/25/03	06/27/08	100.000	0.000		0.077660	0.078677	0.079707	0.080751	0.081809	28.15	28.89
	25152CAD8	07/02/03	07/07/08	100.000	0.000		0.083673	0.084864	0.086071	0.087296	0.088538	30.75	31.64
	25152CAE6	09/02/03	03/06/07	100.000	0.000		0.097775	0.099386	0.101024			35.86	6.57
	25152CAF3	08/05/03	02/07/07	100.000	0.000		0.092472	0.093919	0.095388			33.97	3.43
	25152CAH9	09/17/03	09/19/07	100.000	0.000		0.092367	0.093810	0.095276	0.096764		33.81	24.85
	25152CAL0	10/03/03	10/07/08	100.000	VARIES		0.090115	0.090309	0.090506	0.090707	0.090911	32.51	32.65
	25152CAP1	11/07/03	11/07/06	100.000	0.000		0.084312	0.085521				26.02	
	25152CAQ9	11/14/03	05/08/07	100.000	0.000		0.092438	0.093885	0.095353			33.69	12.11
	25152CAS5	11/14/03	05/08/07	100.000	0.000		0.092438	0.093885	0.095353			33.69	12.11
	25152CAT3	11/14/03	05/08/07	100.000	0.000		0.092438	0.093885	0.095353			33.69	12.11
	25152CAU0	11/28/03	11/24/08	100.000	VARIES		0.098423	0.098594	0.098768	0.098945	0.099126	35.48	35.60
	25152CAY2	02/12/04	02/16/07	100.000	0.000		0.077870	0.078918	0.079980			28.51	3.60
	25152CBE5	03/12/04	03/16/07	100.000	0.000		0.067023	0.067804	0.068594			24.43	5.14
	25152CBF2	03/24/04	03/26/07	100.000	0.000		0.067535	0.068327	0.069129			24.61	5.88
	25152CBJ4	04/29/04	05/04/09	100.000	VARIES		0.110646	0.110786	0.110790	0.110795	0.110662	39.87	39.88
	25152CBL9	05/24/04	05/26/09	100.000	VARIES		0.121370	0.121490	0.121492	0.121494	0.121376	43.72	43.73
	25152CBM7	06/03/04	06/04/09	100.000	VARIES		0.117967	0.118117	0.118122	0.118128	0.117988	42.50	42.52
	25152CBN5	06/03/04	06/04/09	100.000	0.000		0.125587	0.128253	0.130974	0.133754	0.136593	45.84	47.80
	25152CBP0	06/30/04	07/06/11	100.000	VARIES		0.116834	0.115811	0.114767	0.114213	0.113647	41.51	41.02
	25152CBW5	09/23/04	09/27/07	100.000	0.000		0.091663	0.093127	0.094615	0.096127		33.54	25.44
	25152CBX3	09/30/04	10/05/09	100.000	VARIES		0.102733	0.102860	0.102990	0.102993	0.102997	37.03	37.08
	25152CCC8	12/22/04	12/24/09	100.000	0.000		0.114590	0.116862	0.119179	0.121542	0.123952	41.69	43.36
	25152CCG9	02/03/05	02/03/12	100.000	0.000		0.123409	0.126092	0.128834	0.131635	0.134496	45.71	47.72
	25152CCM6	02/28/05	03/02/10	100.000	0.000		0.119876	0.120426	0.125023	0.125597	0.129674	44.48	46.30
	25152CCN4	02/28/05	03/02/10	100.000	0.000		0.119876	0.120426	0.125023	0.125597	0.129674	44.48	46.30
	25152CCQ7	03/03/05	03/03/10	100.000	0.000		0.121879	0.124496	0.127170	0.129901	0.132691	44.97	46.92
	25152CCS3	04/08/05	04/12/10	100.000	0.000		0.130544	0.133541	0.136607	0.139743	0.142951	48.01	50.24
	25152CCU8	04/20/05	04/22/10	100.000	0.000		0.122555	0.125201	0.127904	0.130665	0.133486	44.97	46.93
	25152CDF0	07/29/05	08/03/10	100.000	0.000		0.125866	0.128717	0.131631	0.134612	0.137660	46.68	48.82
	25152CDG8	07/29/05	02/02/09	100.000	0.000		0.122981	0.125703	0.128484	0.131327	0.134234	45.58	47.62
	25152CDN3	08/30/05	09/02/11	100.000	VARIES		0.125058	0.125428	0.125807	0.126038	0.126274	45.18	45.39
	25152CEL6	12/29/05	12/30/10	100.000	0.000		0.136028	0.139358	0.142770	0.146265	0.149846	49.58	52.03
	25152CER3	01/31/06	02/02/11	100.000	0.000		0.137403	0.137441	0.140840	0.144324	0.147893	46.00	52.38
	25152CFF8	05/02/06	05/04/09	100.000	0.000		0.149853	0.149898	0.153941	0.158094	0.162358	36.06	56.65
25152CFK7	05/31/06	12/03/09	100.000	0.000		0.148980	0.149047	0.153044	0.157148	0.161362	31.56	56.07	
25152CFM3	05/31/06	10/02/08	100.000	0.000			0.149305	0.152025	0.156110	0.160306	31.75	56.20	
25152CGU4	09/22/06	09/28/09	100.000	0.000			0.137638	0.137752	0.141165	0.144662	13.64	50.85	
Deutsche Bank Financial	25153EBK6	05/15/00	05/15/07	100.000	1.250		0.303748	0.308973	0.324839			112.82	43.53
	25153EBM2	11/15/00	11/15/07	100.000	0.250		0.262569	0.271296	0.280321	0.289654		96.91	89.70
	25153EBP5	01/12/01	01/12/08	100.000	0.250		0.200987	0.210024	0.212374	0.221934	0.224428	76.97	81.33
Devon Energy	25153EBR1	02/08/01	02/08/08	100.000	2.750		0.180694	0.186797	0.186896	0.193283	0.193460	67.96	70.33
	25179MAA1	08/02/98	08/15/08	97.500	4.900		0.245904	0.249993	0.254234	0.258634	0.263197	90.39	93.54
	25179MAB9	08/02/98	08/15/08	96.562	4.950		0.241729	0.245611	0.249637	0.253814	0.258146	88.80	91.78

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Dex Media, Inc.	25212EAD2	11/10/03	11/15/13	64.314	VARIES		0.191972	0.200610	0.209637	0.219071	0.228928	71.48	78.05
	25212EAE0	11/10/03	11/15/13	64.314	VARIES		0.191972	0.200610	0.209637	0.219071	0.228928	71.48	78.05
	25212EAF7	11/10/03	11/15/13	64.314	VARIES		0.191972	0.200610	0.209637	0.219071	0.228928	71.48	78.05
	25212EAG5	02/11/04	11/15/13	69.384	VARIES		0.186392	0.194191	0.202317	0.210783	0.219604	69.24	75.15
	25212EAH3	02/11/04	11/15/13	69.384	VARIES		0.186392	0.194191	0.202317	0.210783	0.219604	69.24	75.15
DIVA Systems Corporation	255013AA2	05/30/96	05/15/06	52.946	VARIES		0.364666					48.87	
	255013AB0	05/30/96	05/15/06	52.946	VARIES		0.364666					48.87	
	255013AC8	05/30/96	05/15/06	52.946	VARIES		0.364666					48.87	
	255013AD6	05/30/96	05/15/06	52.946	VARIES		0.364666					48.87	
	255013AL8	02/19/98	03/01/08	50.100	VARIES		0.368673	0.369888	0.371186	0.372572	0.374051	133.24	134.22
	255013AM6	02/19/98	03/01/08	50.100	VARIES		0.368673	0.369888	0.371186	0.372572	0.374051	133.24	134.22
Dolphin Telecom, PLC	256886AE2	05/28/98	06/01/08	57.120	VARIES		0.319440	0.319440	0.319439	0.319439	0.319439	115.00	115.00
	256886AH5	05/18/99	05/15/09	50.892	VARIES		0.388882	0.388882	0.388881	0.388881	0.388880	140.00	140.00
DuPage County, IL SDN99 Duarte, California Redevelopment Agency	263417GR2	04/04/02	02/01/11	55.425	0.000	157.68	0.130746	0.135190	0.139786	0.144538	0.149451	49.22	52.63
Duke Capital Corporation	263594AB9	06/16/92	12/01/12	16.484	0.000	378.87	0.135044	0.141127	0.147484	0.154127	0.161069	50.08	54.70
	264399551	11/19/01	11/16/06	100.000	VARIES		0.141533	0.140865				44.46	
	264399EJ1	05/07/03	05/15/23	100.000	VARIES		0.186724	0.190888	0.195177	0.199596	0.204149	68.36	71.47
Duke Capital Corporation	26439RAP1	03/19/01	05/18/06	100.000	VARIES		0.170802					23.40	
Duke Capital Corporation	26439VAA5	11/19/01	11/16/06	100.000	VARIES		0.141533	0.140865				44.46	
E. Spire Communications	269153AB8	03/26/96	04/01/06	53.809	VARIES		0.354153					31.87	
	269153AE2	03/26/96	04/01/06	53.809	VARIES		0.354153					31.87	
	269153AH5	07/24/98	07/01/08	59.989	VARIES		0.295103	0.295101	0.295099	0.295097		106.24	106.24
	269153AJ1	07/24/98	07/01/08	59.989	VARIES		0.295103	0.295101	0.295099	0.295097		106.24	106.24
East Orange NJ	274137WT1	04/14/03	04/01/22	29.893	0.000	56.45	0.062851	0.064884	0.066983	0.069150	0.071387	23.36	24.90
	274137WU8	04/14/03	04/01/23	27.886	0.000	52.92	0.058947	0.060862	0.062840	0.064883	0.066991	21.92	23.36
	274137WV6	04/14/03	04/01/24	26.105	0.000	49.62	0.055280	0.057079	0.058937	0.060856	0.062837	20.55	21.91
	274137WW4	04/14/03	04/01/25	24.381	0.000	46.50	0.051813	0.053505	0.055251	0.057055	0.058918	19.27	20.55
	274137WX2	04/14/03	04/01/26	22.763	0.000	43.55	0.048544	0.050134	0.051776	0.053472	0.055223	18.05	19.25
	274137WY0	04/14/03	04/01/27	21.292	0.000	40.81	0.045489	0.046981	0.048522	0.050113	0.051757	16.92	18.05
	274137WZ7	04/14/03	04/01/28	19.913	0.000	38.23	0.042617	0.044017	0.045463	0.046957	0.048499	15.85	16.91
Edwards Lifesciences Corporation	28176EAA6	05/09/03	05/15/33	100.000	VARIES		0.138220	0.138961	0.139720	0.140498	0.141294	49.96	50.51
	28176EAB4	05/09/03	05/15/33	100.000	VARIES		0.138220	0.138961	0.139720	0.140498	0.141294	49.96	50.51
Ekspartfinans ASA	28264QAP9	12/29/04	12/29/06	100.000	0.000		0.095817	0.097416				34.59	
	28264QAQ7	02/22/05	02/22/07	100.000	0.000		0.102934	0.104807	0.106714			37.88	5.44
	28264QAV6	07/19/05	07/19/07	100.000	0.000		0.110730	0.112937	0.115188	0.117484		40.98	23.22
	28264QBR4	04/19/06	10/19/09	100.000	0.000		0.142703	0.146368	0.150128	0.153984		36.23	53.92
	28264QBX1	04/18/06	04/18/12	100.000	2.000		0.141487	0.143676	0.145920	0.148221		35.96	52.46
	28264QCD4	05/30/06	11/30/07	100.000	0.000		0.147267	0.151171	0.155178			31.19	50.46
	28264QCV4	08/04/06	11/30/07	100.000	0.000		0.150533	0.153161	0.157311			22.21	51.14
El Paso Corporation	28336LAA7	02/28/01	02/28/21	45.289	0.000	95.71	0.059806	0.060008	0.062222	0.062432	0.064380	22.16	23.02
	28336LAC3	02/28/01	02/28/21	45.289	0.000	95.71	0.059806	0.060008	0.062222	0.062432	0.064380	22.16	23.02

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El Paso Corporation 144A	28336LAG4	06/26/02	08/16/07	100.000	VARIABLES		0.200909	0.199717	0.198482	0.197205		71.79	44.43
	28336LAH2	06/26/02	08/16/07	100.000	VARIABLES		0.200909	0.199717	0.198482	0.197205		71.79	44.43
El Salvador, Republic	283875AE2	08/11/99	08/15/06	92.196	9.500	68.52	0.040694	0.042959				9.52	
Electronics for Imaging Electronic Data Systems Corporation	284745AA4	06/04/03	06/01/23	100.000	VARIABLES		0.257424	0.265950	0.274813	0.284025	0.293602	94.73	101.15
	285661AB0	10/10/01	10/10/21	77.941	VARIABLES		0.140536	0.143486	0.148112	0.151221	0.155244	52.46	55.22
	285661AE4	06/30/03	07/15/23	100.000	VARIABLES		0.167733	0.169476	0.171269	0.173115	0.175013	61.28	62.61
	285661AF1	06/30/03	07/15/23	100.000	VARIABLES		0.167733	0.169476	0.171269	0.173115	0.175013	61.28	62.61
	285661AG9	06/26/01	08/17/06	100.000	VARIABLES		0.176484	0.175832				39.77	
Emmis Communications Corporation	291525AF0	03/27/01	03/15/11*	54.760	VARIABLES		0.326781					24.18*	
Emmis Escrow Corporation	291530AA1	03/27/01	03/15/11*	54.760	VARIABLES		0.326781					24.18*	
Enron Corporation	293561CC8	02/07/01	02/07/21	65.524	0.000	71.51	0.042537	0.042989	0.043445	0.043907	0.044373	15.53	15.86
	293561CD6	02/07/01	02/07/21	65.524	0.000	71.51	0.042537	0.042989	0.043445	0.043907	0.044373	15.53	15.86
Entergy Corporation	29364G202	12/20/05	02/17/11	100.000	VARIABLES		0.162916	0.162945	0.163040	0.163137	0.163237	58.67	58.74
	29364GAD5	12/20/05	02/17/11	100.000	VARIABLES		0.162916	0.162945	0.163040	0.163137	0.163237	58.67	58.74
Essex County Utilities Authority	296816AY7	03/30/99	04/01/12	60.121	0.000	181.87	0.085116	0.086797	0.088512	0.090261	0.092045	31.25	32.50
	296816BJ9	03/30/99	04/01/06	64.504	0.000	339.55	0.171221					15.41	
Euronet Worldwide Inc.	298736AC3	12/15/04	12/15/24	100.000	VARIABLES		0.270548	0.280750	0.291414	0.302561	0.314212	99.57	107.28
	298736AD1	12/15/04	12/15/24	100.000	VARIABLES		0.270548	0.280750	0.291414	0.302561	0.314212	99.57	107.28
	298736AE9	10/04/05	10/15/25	100.000	VARIABLES		0.233947	0.238454	0.245870	0.250857	0.257457	87.15	91.56
	298736AF6	10/04/05	10/15/25	100.000	VARIABLES		0.233947	0.238454	0.245870	0.250857	0.257457	87.15	91.56
European Investment Bank	298785DW3	03/10/06	03/10/21	44.672	0.000		0.067566	0.069405	0.071295	0.073236		19.87	25.75
Evergreen Resources, Inc.	299900AA8	12/18/01	12/15/21	100.000	VARIABLES		0.299900	0.307461	0.315363	0.323620	0.332250	109.57	115.29
	299900AB6	12/18/01	12/15/21	100.000	VARIABLES		0.299900	0.307461	0.315363	0.323620	0.332250	109.57	115.29
First Citizens Bancorp. of South Carolina Federal Home Loan Mortgage Corporation	30244CAC0	03/24/98	03/15/28	100.000	8.250		0.229167	0.229167	0.229167	0.229167	0.229167	82.50	82.50
	3128X02Z1	03/28/03	03/28/33	15.782	0.000	29.22	0.031957	0.032955	0.033985	0.035047	0.036142	11.87	12.63
	3128X03C1	04/01/03	04/01/33	15.108	0.000	28.60	0.031441	0.032447	0.033485	0.034557	0.035662	11.68	12.44
	3128X03L1	04/14/03	04/14/33	13.648	0.000	26.97	0.030210	0.031229	0.032283	0.033373	0.034499	11.22	11.99
	3128X04L0	04/21/03	04/21/33	14.464	0.000	27.45	0.030917	0.031930	0.032976	0.034056	0.035171	11.46	12.22
	3128X04V8	04/29/03	04/29/33	14.152	0.000	26.95	0.030653	0.031668	0.032717	0.033801	0.034921	11.35	12.11
	3128X0AP4	10/03/02	12/30/06	87.710	0.000	92.55	0.083891	0.085197				30.35	
	3128X0AQ2	10/03/02	12/30/07	83.710	0.000	97.41	0.088783	0.090301	0.091846	0.093417		32.24	33.26
	3128X0AR0	10/03/02	12/30/09	75.410	0.000	101.67	0.093527	0.095367	0.097243	0.099156	0.101107	34.00	35.36
	3128X0AS8	10/03/02	01/02/13	63.710	0.000	97.78	0.088827	0.090803	0.092822	0.094886	0.096996	33.05	34.53
	3128X0AT6	10/03/02	01/02/22	36.810	0.000	67.57	0.062034	0.063666	0.065340	0.067058	0.068822	23.22	24.45
	3128X0AU3	10/03/02	01/02/30	23.710	0.000	44.35	0.040759	0.041850	0.042970	0.044120	0.045301	15.27	16.09

\* Called in 2006; reportable OID is computed to call date.



## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/06	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
Federal Home Loan Mortgage Corporation	3128X0AV1	10/03/02	04/15/32	21.010	0.000	39.31	0.036671	0.037653	0.038661	0.039695	0.040758	13.53	14.26
	3128X0AW9	10/03/02	06/15/32	20.810	0.000	38.95	0.036665	0.037647	0.038655	0.039690	0.040753	13.41	14.14
	3128X0AX7	10/03/02	09/15/32	20.510	0.000	38.43	0.035696	0.036653	0.037635	0.038644	0.039679	13.23	13.95
	3128X0AY5	10/03/02	12/15/32	20.210	0.000	37.90	0.035683	0.036640	0.037623	0.038632	0.039668	13.05	13.76
	3128X0AZ2	10/03/02	01/02/34	19.160	0.000	35.88	0.032979	0.033863	0.034770	0.035701	0.036658	12.35	13.02
	3128X0DS5	11/05/02	11/05/32	14.675	0.000	32.84	0.032103	0.033146	0.034223	0.035336	0.036484	11.86	12.65
	3128X0L23	03/04/03	03/04/33	14.890	0.000	29.27	0.031267	0.032275	0.033316	0.034391	0.035500	11.68	12.44
	3128X0S91	04/07/03	04/07/33	15.108	0.000	28.41	0.031441	0.032447	0.033485	0.034557	0.035662	11.67	12.43
	3128X0TU3	12/27/02	12/27/17	100.000	VARIABLES		0.039491	0.038908	0.038309	0.037844	0.037366	14.11	13.70
	3128X0V48	03/24/03	03/24/23	30.359	0.000	54.53	0.059219	0.061010	0.062856	0.064757	0.066716	21.99	23.34
	3128X0W47	04/07/03	04/07/33	14.676	0.000	28.06	0.031093	0.032103	0.033147	0.034224	0.035336	11.55	12.31
	3128X0WW5	01/28/03	01/28/33	14.675	0.000	30.21	0.031092	0.032103	0.033146	0.034223	0.035336	11.69	12.46
	3128X0Z69	04/14/03	04/14/33	14.152	0.000	27.40	0.030653	0.031668	0.032717	0.033801	0.034921	11.38	12.14
	3128X0Z93	04/01/03	04/01/33	13.847	0.000	27.54	0.030387	0.031405	0.032457	0.033545	0.034668	11.31	12.08
Federal Home Loan Mortgage Corporation	3128X12R7	11/05/03	11/05/14	54.324	0.000	69.05	0.094840	0.097507	0.100250	0.103069	0.105968	34.93	36.92
	3128X1BK2	05/12/03	05/12/33	15.108	0.000	27.31	0.031441	0.032447	0.033485	0.034557	0.035662	11.60	12.35
	3128X1BY2	05/20/03	05/20/33	15.727	0.000	27.52	0.031916	0.032915	0.033945	0.035008	0.036104	11.75	12.50
	3128X1CN5	05/27/03	05/27/33	15.419	0.000	27.07	0.031683	0.032685	0.033720	0.034787	0.035888	11.66	12.40
	3128X1DB0	05/27/03	05/27/33	15.285	0.000	26.97	0.031579	0.032583	0.033620	0.034689	0.035792	11.62	12.37
	3128X1GZ4	06/17/03	06/17/33	18.796	0.000	28.57	0.033909	0.034867	0.035852	0.036865	0.037906	12.41	13.12
	3128X1HA8	06/23/03	06/23/33	16.728	0.000	27.14	0.032629	0.033616	0.034633	0.035681	0.036760	11.94	12.67
	3128X1HB6	06/13/03	06/13/33	17.732	0.000	28.09	0.033282	0.034255	0.035257	0.036289	0.037350	12.19	12.92
	3128X1HD2	06/23/03	06/23/33	16.728	0.000	27.14	0.032629	0.033616	0.034633	0.035681	0.036760	11.94	12.67
	3128X1HZ3	06/17/03	06/17/33	16.925	0.000	27.46	0.032762	0.033747	0.034761	0.035805	0.036881	12.00	12.73
	3128X1JE8	06/20/03	06/20/28	23.542	0.000	37.12	0.044361	0.045663	0.047003	0.048382	0.049802	16.23	17.20
	3128X1MD6	06/30/03	06/30/33	16.631	0.000	26.85	0.032563	0.033551	0.034570	0.035619	0.036700	11.90	12.64
	3128X1MS3	06/30/03	06/30/33	17.222	0.000	27.22	0.032958	0.033939	0.034948	0.035988	0.037059	12.04	12.77
	3128X1NP8	07/07/03	07/07/33	17.680	0.000	27.27	0.032303	0.033250	0.034224	0.035227	0.036259	12.13	12.86
	3128X1NV5	07/07/03	07/07/33	17.475	0.000	27.15	0.032172	0.033121	0.034098	0.035104	0.036139	12.09	12.81
	3128X1PP6	07/07/03	07/07/33	16.728	0.000	26.69	0.031671	0.032629	0.033616	0.034633	0.035681	11.91	12.64
	3128X1QB6	07/07/03	07/07/33	16.201	0.000	26.35	0.031298	0.032262	0.033255	0.034280	0.035336	11.78	12.52
	3128X1QT7	06/30/03	06/30/33	16.679	0.000	26.88	0.032596	0.033584	0.034601	0.035650	0.036730	11.91	12.65
	3128X1RP4	07/16/03	07/16/33	14.890	0.000	25.16	0.030290	0.031267	0.032275	0.033316	0.034391	11.41	12.16
	3128X1RQ2	07/03/03	06/26/08	87.646	0.000	59.84	0.069290	0.070213	0.071149	0.072097	0.073057	25.12	25.79
	3128X1TM9	07/28/03	07/28/33	14.676	0.000	24.64	0.030114	0.031093	0.032103	0.033147	0.034224	11.32	12.07
	3128X1Y76	10/21/03	10/21/33	14.152	0.000	21.78	0.029670	0.030653	0.031668	0.032717	0.033801	11.00	11.74
Federal Home Loan Mortgage Corporation	3128X23Z6	04/27/05	04/27/35	14.152	0.000	6.41	0.026907	0.027798	0.028719	0.029670	0.030653	9.96	10.63
	3128X24W2	04/15/04	04/15/19	42.355	0.000	43.66	0.074489	0.076652	0.078879	0.081171	0.083529	27.54	29.16
	3128X26L4	04/28/04	04/28/34	15.108	0.000	16.83	0.029521	0.030466	0.031441	0.032447	0.033485	10.92	11.63
	3128X2GG4	12/30/03	12/30/19	100.000	VARIABLES		0.045758	0.044926	0.044150	0.043431	0.042771	16.32	15.76

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/06	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
Federal Home Loan Mortgage Corporation	3128X2KD6	12/29/03	06/29/07	98.050	2.455	10.92	0.015705	0.015944	0.016187			5.70	2.88
	3128X2KE4	12/24/03	12/24/07	98.050	2.810	9.52	0.013644	0.013872	0.014103	0.014338		4.96	5.02
	3128X2KW4	12/30/03	12/22/08	83.523	0.000	62.76	0.090958	0.092618	0.094308	0.096029	0.097782	33.07	34.29
	3128X2RU1	01/30/04	04/01/06	95.755	0.000	37.48	0.055250					4.97	
	3128X2RV9	01/30/04	10/01/06	94.087	0.000	42.17	0.062333	0.063048				16.96	
	3128X2RW7	01/30/04	10/01/07	90.198	0.000	50.04	0.074331	0.075383	0.076450	0.077532		27.14	20.84
	3128X2RX5	01/30/04	04/01/08	88.056	0.000	53.14	0.079106	0.080321	0.081556	0.082809	0.084081	28.92	29.81
	3128X2RY3	01/30/04	10/01/08	85.870	0.000	55.54	0.082832	0.084194	0.085578	0.086985	0.088416	30.31	31.32
	3128X2RZ0	01/30/04	04/01/09	83.646	0.000	57.39	0.085754	0.087248	0.088767	0.090313	0.091887	31.41	32.52
	3128X2S48	04/07/04	04/07/34	15.782	0.000	17.79	0.030049	0.030988	0.031957	0.032955	0.033985	11.15	11.85
	3128X2S97	04/08/04	04/08/19	42.727	0.000	44.09	0.074302	0.076438	0.078636	0.080897	0.083222	27.49	29.10
	3128X2SA4	01/30/04	10/01/09	81.441	0.000	58.67	0.087800	0.089404	0.091037	0.092700	0.094393	32.19	33.37
	3128X2SB2	01/30/04	04/01/10	79.227	0.000	59.59	0.089292	0.090993	0.092726	0.094492	0.096292	32.76	34.02
	3128X2SC0	01/30/04	10/01/10	77.037	0.000	60.13	0.090222	0.092003	0.093820	0.095673	0.097562	33.12	34.45
	3128X2SD8	01/30/04	04/01/11	74.840	0.000	60.45	0.090807	0.092661	0.094553	0.096483	0.098453	33.36	34.74
	3128X2SE6	01/30/04	10/01/11	72.645	0.000	60.56	0.091079	0.092997	0.094954	0.096953	0.098994	33.48	34.91
	3128X2SF3	01/30/04	04/01/12	70.491	0.000	60.43	0.090983	0.092951	0.094961	0.097015	0.099113	33.47	34.93
	3128X2SG1	01/30/04	10/01/12	68.379	0.000	60.11	0.090583	0.092590	0.094642	0.096740	0.098883	33.34	34.83
	3128X2SH9	01/30/04	04/01/13	66.275	0.000	59.68	0.090010	0.092051	0.094139	0.096274	0.098458	33.14	34.66
	3128X2SJ5	01/30/04	10/01/13	64.227	0.000	59.08	0.089189	0.091254	0.093367	0.095529	0.097741	32.86	34.39
	3128X2SK2	01/30/04	04/01/14	62.210	0.000	58.39	0.088211	0.090293	0.092425	0.094607	0.096841	32.51	34.06
	3128X2SL0	01/30/04	10/01/14	60.256	0.000	57.57	0.087046	0.089137	0.091278	0.093471	0.095716	32.09	33.65
	3128X2SM8	01/30/04	04/01/15	58.361	0.000	56.67	0.085736	0.087828	0.089971	0.092166	0.094414	31.62	33.18
	3128X2SN6	01/30/04	10/01/15	56.535	0.000	55.68	0.084295	0.086380	0.088516	0.090706	0.092949	31.10	32.66
	3128X2SP1	01/30/04	04/01/16	54.741	0.000	54.66	0.082794	0.084869	0.086996	0.089177	0.091412	30.56	32.11
	3128X2SQ9	01/30/04	10/01/16	52.987	0.000	53.60	0.081235	0.083297	0.085411	0.087579	0.089801	29.99	31.53
	3128X2SR7	01/30/04	04/01/17	51.299	0.000	52.50	0.079604	0.081646	0.083742	0.085891	0.088095	29.40	30.93
	3128X2SS5	01/30/04	10/01/17	49.661	0.000	51.37	0.077931	0.079951	0.082025	0.084151	0.086334	28.79	30.30
	3128X2ST3	01/30/04	04/01/18	48.064	0.000	50.23	0.076234	0.078231	0.080279	0.082382	0.084539	28.17	29.66
	3128X2SU0	01/30/04	10/01/18	46.530	0.000	49.07	0.074506	0.076475	0.078495	0.080569	0.082697	27.54	29.01
	3128X2SV8	01/30/04	04/01/19	45.040	0.000	47.91	0.072770	0.074708	0.076698	0.078741	0.080839	26.90	28.35
	3128X2SW6	01/30/04	10/01/19	43.600	0.000	46.74	0.071028	0.072935	0.074892	0.076902	0.078966	26.26	27.69
	3128X2SX4	01/30/04	04/01/20	42.215	0.000	45.58	0.069285	0.071157	0.073080	0.075055	0.077083	25.62	27.02
	3128X2SY2	01/30/04	10/01/20	40.880	0.000	44.43	0.067549	0.069386	0.071273	0.073211	0.075202	24.98	26.36
	3128X2SZ9	01/30/04	04/01/07	92.208	0.000	46.46	0.068845	0.069732	0.070629			25.10	6.36
	3128X2U94	04/08/04	04/08/19	42.727	0.000	44.09	0.074302	0.076438	0.078636	0.080897	0.083222	27.49	29.10
	3128X2V28	04/08/04	04/08/19	42.727	0.000	44.09	0.074302	0.076438	0.078636	0.080897	0.083222	27.49	29.10
	3128X2V36	04/07/04	04/07/34	15.329	0.000	17.56	0.029697	0.030640	0.031613	0.032617	0.033653	11.02	11.73
	3128X2V85	03/17/04	03/17/34	15.782	0.000	18.39	0.030049	0.030988	0.031957	0.032955	0.033985	11.19	11.90
	3128X2XE0	02/25/04	02/25/19*	99.000	3.050		0.014259					.77*	

\* Called in 2006; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/06	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
Federal Home Loan Mortgage Corporation	3128X2ZJ7	03/04/04	03/04/19	41.198	0.000	46.98	0.075032	0.077283	0.079601	0.081989	0.084449	27.95	29.65
	3128X2ZY4	03/18/04	03/18/16*	99.000	VARIABLES		0.024738					1.90*	
Federal Home Loan Mortgage Corporation	3128X32B8	12/29/04	12/29/34	16.486	0.000	10.27	0.029665	0.030570	0.031502	0.032463	0.033453	10.85	11.52
	3128X32G7	01/19/05	01/19/35	13.948	0.000	8.98	0.026725	0.027617	0.028539	0.029492	0.030476	10.08	10.76
	3128X32J1	01/19/05	01/19/35	14.463	0.000	9.14	0.027177	0.028068	0.028987	0.029936	0.030917	10.24	10.92
	3128X33A9	01/19/05	01/19/35	14.152	0.000	9.05	0.026907	0.027798	0.028719	0.029670	0.030653	10.14	10.82
	3128X33L5	02/01/05	02/01/07	93.204	0.000	30.58	0.093544	0.095205	0.096894			34.48	2.91
	3128X33P6	01/26/05	01/26/35	15.152	0.000	9.14	0.027755	0.028641	0.029556	0.030501	0.031475	10.43	11.11
	3128X33R2	01/26/05	01/26/35	15.374	0.000	9.20	0.027934	0.028819	0.029733	0.030676	0.031648	10.49	11.17
	3128X33S0	02/01/05	02/01/35	15.108	0.000	8.99	0.027719	0.028606	0.029521	0.030466	0.031441	10.41	11.09
	3128X33V3	02/01/05	02/01/35	14.675	0.000	8.87	0.027358	0.028247	0.029166	0.030113	0.031092	10.28	10.96
	3128X33Y7	02/14/05	02/14/25	30.359	0.000	16.39	0.052564	0.054154	0.055792	0.057480	0.059219	19.65	20.86
	3128X34B6	02/16/05	02/16/35	14.890	0.000	8.52	0.027539	0.028427	0.029344	0.030290	0.031267	10.32	10.99
	3128X34E0	03/01/05	03/28/13	70.400	0.000	26.03	0.088097	0.090033	0.092010	0.094032	0.096097	32.43	33.87
	3128X34J9	02/14/05	02/14/35	16.154	0.000	8.89	0.028540	0.029420	0.030328	0.031264	0.032228	10.68	11.35
	3128X34N0	02/16/05	02/16/35	15.644	0.000	8.71	0.028148	0.029032	0.029943	0.030884	0.031853	10.53	11.21
	3128X35C3	02/28/05	02/28/35	15.463	0.000	8.31	0.027850	0.028262	0.029638	0.030076	0.031368	10.46	11.11
	3128X35M1	02/28/05	02/28/35	15.329	0.000	8.28	0.027744	0.028158	0.029533	0.029974	0.031266	10.42	11.07
	3128X35S8	02/28/05	02/28/35	14.890	0.000	8.17	0.027387	0.027809	0.029181	0.029631	0.030923	10.29	10.95
	3128X36B4	03/23/05	03/23/35	15.782	0.000	7.70	0.028256	0.029139	0.030049	0.030988	0.031957	10.51	11.17
	3128X36K4	03/28/05	03/28/35	14.847	0.000	7.35	0.027503	0.028391	0.029308	0.030255	0.031232	10.23	10.90
	3128X36M0	03/28/05	06/28/06	99.270	VARIABLES		0.030413					5.38	
	3128X36W8	04/06/05	04/06/35	14.675	0.000	7.09	0.027358	0.028247	0.029166	0.030113	0.031092	10.16	10.83
	3128X37C1	03/30/05	03/30/35	14.463	0.000	7.21	0.027177	0.028068	0.028987	0.029936	0.030917	10.11	10.78
	3128X37F4	03/28/05	03/28/35	14.255	0.000	7.21	0.026997	0.027888	0.028808	0.029759	0.030741	10.05	10.72
	3128X3A37	10/20/04	10/20/34	14.049	0.000	11.47	0.027707	0.028628	0.029580	0.030564	0.031580	10.27	10.97
	3128X3D59	10/27/04	10/27/34	14.463	0.000	11.43	0.028068	0.028987	0.029936	0.030917	0.031929	10.39	11.08
	3128X3DR1	04/26/04	04/21/09	82.475	0.000	55.38	0.094671	0.096518	0.098401	0.100320	0.102277	34.67	36.04
	3128X3E90	11/03/04	11/03/34	14.675	0.000	11.33	0.028247	0.029166	0.030113	0.031092	0.032103	10.44	11.13
	3128X3K36	11/15/04	11/15/34	14.675	0.000	10.99	0.028247	0.029166	0.030113	0.031092	0.032103	10.42	11.11
	3128X3QU0	07/02/04	03/31/06	95.007	0.000	42.73	0.080922					7.20	
	3128X3QV8	07/02/04	06/30/06	93.992	0.000	44.77	0.085510					15.31	
	3128X3QW6	07/02/04	09/29/06	92.958	0.000	46.50	0.088264	0.089713				23.92	
	3128X3QX4	07/02/04	12/29/06	91.898	0.000	47.86	0.091826	0.093396				33.16	
	3128X3QY2	07/02/04	03/30/07	90.817	0.000	49.05	0.093274	0.094925	0.096605			34.18	8.60
	3128X3QZ9	07/02/04	06/29/07	89.742	0.000	49.95	0.096049	0.097802	0.099587			34.90	17.73
	3128X3R39	12/06/04	12/06/34	14.464	0.000	10.33	0.028068	0.028988	0.029937	0.030917	0.031930	10.32	11.00
	3128X3RA3	07/06/04	07/06/09	80.880	0.000	52.66	0.100547	0.102704	0.104906	0.107156	0.109454	37.35	38.97
	3128X3TY9	08/26/04	08/26/24	29.204	0.000	25.28	0.053920	0.055605	0.057342	0.059134	0.060982	20.14	21.42

\* Called in 2006; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/06	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
Federal Home Loan Mortgage Corporation	3128X3V42	12/13/04	12/13/34	15.218	0.000	10.37	0.028695	0.029609	0.030553	0.031527	0.032532	10.53	11.21
	3128X3V75	12/22/04	12/22/34	14.569	0.000	9.91	0.028158	0.029077	0.030025	0.031005	0.032016	10.32	11.00
	3128X3W25	12/22/04	12/22/34	14.463	0.000	9.88	0.028068	0.028987	0.029936	0.030917	0.031929	10.29	10.97
	3128X3W66	12/28/04	12/28/34	14.675	0.000	9.78	0.028247	0.029166	0.030113	0.031092	0.032103	10.34	11.02
	3128X3W74	12/06/04	12/06/34	14.463	0.000	10.33	0.028068	0.028987	0.029936	0.030917	0.031929	10.32	11.00
	3128X3X57	12/22/04	12/22/34	14.675	0.000	9.95	0.028247	0.029166	0.030113	0.031092	0.032103	10.35	11.03
	3128X3Y72	12/29/04	12/29/34	14.890	0.000	9.82	0.028427	0.029344	0.030290	0.031267	0.032275	10.40	11.08
	3128X3YB3	10/20/04	10/20/34	14.890	0.000	11.78	0.028427	0.029344	0.030290	0.031267	0.032275	10.53	11.22
	3128X3Z63	12/29/04	12/29/34	14.675	0.000	9.75	0.028247	0.029166	0.030113	0.031092	0.032103	10.34	11.02
Federal Home Loan Mortgage Corporation	3128X42F7	04/25/06	04/25/36	11.979	0.000			0.023958	0.024820	0.025714	0.026640	5.95	9.22
	3128X42G5	04/25/06	04/25/36	12.083	0.000			0.024066	0.024928	0.025822	0.026748	5.98	9.26
	3128X42Q3	04/17/06	05/03/07	100.000	0.000		0.142383	0.142707	0.146364			36.45	17.86
	3128X42V2	04/10/06	05/01/07	100.000	0.000		0.142306	0.142732	0.146388			37.46	17.57
	3128X43J8	04/18/06	05/18/07	100.000	0.000		0.142197	0.142803	0.146458			36.27	20.06
	3128X43L3	04/20/06	05/18/07	100.000	0.000		0.142492	0.143060	0.146730			36.05	20.10
	3128X43N9	04/21/06	05/21/07	100.000	0.000		0.142736	0.143347	0.147030			35.97	20.58
	3128X44B4	05/05/06	06/05/07	100.000	0.000		0.143544	0.144162	0.147887			34.10	22.77
	3128X44C2	05/05/06	06/05/07	100.000	0.000		0.143544	0.144162	0.147887			34.10	22.77
	3128X44F5	04/24/06	05/24/07	100.000	0.000		0.143812	0.144432	0.148171			35.79	21.19
	3128X44Z1	04/20/06	06/28/12	72.625	0.000		0.105595	0.106640	0.109431	0.112295	0.115234	26.70	39.93
	3128X45Y3	05/15/06	06/15/07	100.000	0.000		0.144890	0.145520	0.149315			32.93	24.49
	3128X46A4	05/15/06	06/15/07	100.000	0.000		0.144890	0.145520	0.149315			32.93	24.49
	3128X46C0	05/19/06	06/19/07	100.000	0.000		0.144890	0.145520	0.149315			32.33	25.08
	3128X46T3	05/22/06	05/22/26	25.257	0.000			0.049111	0.050830	0.052609	0.054451	10.82	18.76
	3128X46X4	05/18/06	06/20/07	100.000	0.000		0.144863	0.145534	0.149329			32.47	25.24
	3128X47F2	05/30/06	05/30/36	12.048	0.000			0.024029	0.024892	0.025786	0.026712	5.10	9.18
	3128X4AC5	04/19/05	04/15/14	65.973	0.000	21.77	0.087746	0.089799	0.091901	0.094052	0.096253	32.27	33.80
	3128X4AD3	04/19/05	12/15/14	63.722	0.000	21.21	0.086173	0.088207	0.090290	0.092421	0.094603	31.45	32.96
	3128X4AE1	04/19/05	04/15/17	56.285	0.000	19.25	0.077656	0.079540	0.081470	0.083446	0.085470	28.59	29.99
	3128X4AG6	05/18/05	05/18/35	14.675	0.000	5.95	0.027358	0.028247	0.029166	0.030113	0.031092	10.09	10.75
	3128X4AU5	05/18/05	05/18/35	15.108	0.000	6.03	0.027719	0.028606	0.029521	0.030466	0.031441	10.22	10.88
	3128X4B59	01/26/06	08/31/10	81.134	0.000		0.103826	0.104263	0.107864	0.109122	0.112260	35.14	39.59
	3128X4BN0	06/15/05	06/15/35	15.329	0.000	5.31	0.027898	0.028784	0.029697	0.030640	0.031613	10.23	10.89
	3128X4C33	01/27/06	02/26/07	100.000	0.000		0.133449	0.133966	0.137184			45.13	7.55
	3128X4CH2	06/29/05	06/29/35	16.874	0.000	5.14	0.029067	0.029942	0.030843	0.031772	0.032728	10.63	11.27
	3128X4D81	02/01/06	02/28/07	100.000	0.000		0.133995	0.132287	0.137742			44.90	7.99
	3128X4DN8	07/06/05	07/06/35	15.966	0.000	4.82	0.027542	0.028397	0.029279	0.030188	0.031126	10.37	11.03
	3128X4ES6	08/10/05	08/10/35	15.509	0.000	3.83	0.027184	0.028041	0.028926	0.029839	0.030780	10.19	10.84
	3128X4EV9	07/21/05	08/15/06	100.000	0.000		0.111473	0.113704				25.37	
	3128X4EY3	08/10/05	08/10/35	15.782	0.000	3.86	0.027399	0.028256	0.029139	0.030049	0.030988	10.26	10.91
	3128X4FC0	08/10/05	08/10/35	15.419	0.000	3.82	0.027112	0.027970	0.028855	0.029768	0.030711	10.16	10.81

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/06	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year			
							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007		
Federal Home Loan Mortgage Corporation	3128X4FU0	08/04/05	12/01/06	94.798	0.000	15.79	0.108571	0.110779							
	3128X4FV8	08/04/05	06/01/11	77.489	0.000	14.04	0.096630	0.098768	0.100954	0.103187	0.105471	35.30	36.88		
	3128X4FX4	08/04/05	06/01/07	92.716	0.000	15.89	0.109237	0.111522	0.113856			39.88	17.08		
	3128X4FY2	08/04/05	12/01/07	90.774	0.000	15.63	0.107473	0.109732	0.112039	0.114395		39.23	37.40		
	3128X4FZ9	08/04/05	06/01/08	88.800	0.000	15.44	0.106216	0.108472	0.110775	0.113128	0.115530	38.78	40.45		
	3128X4G39	02/22/06	02/22/36	12.693	0.000			0.024681	0.025545	0.026439	0.027365	7.74	9.59		
	3128X4GA3	08/04/05	12/01/11	75.722	0.000	13.78	0.094839	0.096947	0.099101	0.101303	0.103555	34.65	36.21		
	3128X4GB1	08/04/05	12/01/08	86.894	0.000	15.19	0.104456	0.106686	0.108962	0.111288	0.113663	38.14	39.79		
	3128X4GC9	08/24/05	08/24/35	15.108	0.000	3.41	0.026859	0.027719	0.028606	0.029521	0.030466	10.05	10.70		
	3128X4GD7	08/04/05	06/01/12	73.943	0.000	13.54	0.093179	0.095262	0.097392	0.099569	0.101795	34.05	35.59		
	3128X4GE5	08/04/05	06/01/09	84.918	0.000	15.02	0.103301	0.105532	0.107810	0.110138	0.112517	37.73	39.37		
	3128X4GF2	08/04/05	12/01/09	83.027	0.000	14.78	0.101648	0.103857	0.106114	0.108420	0.110775	37.12	38.76		
	3128X4GG0	08/04/05	12/01/12	72.215	0.000	13.29	0.091443	0.093498	0.095598	0.097746	0.099941	33.41	34.93		
	3128X4GH8	08/04/05	06/01/10	81.144	0.000	14.54	0.100051	0.102240	0.104477	0.106764	0.109100	36.55	38.16		
	3128X4GJ4	08/04/05	12/01/10	79.323	0.000	14.28	0.098262	0.100422	0.102630	0.104886	0.107192	35.89	37.49		
	3128X4GK1	08/04/05	06/01/13	70.468	0.000	13.05	0.089829	0.091861	0.093938	0.096062	0.098235	32.83	34.33		
	3128X4H46	02/10/06	03/07/07	100.000	0.000		0.136845	0.137351	0.140734			44.46	9.29		
	3128X4H61	02/08/06	03/07/07	100.000	0.000		0.137358	0.137905	0.141315			44.92	9.33		
	3128X4HU8	08/12/05	01/10/13	71.011	0.000	12.81	0.092161	0.093935	0.096130	0.098376	0.100674	34.18	35.79		
	3128X4HY0	09/06/05	09/06/35	14.675	0.000	3.05	0.026497	0.027358	0.028247	0.029166	0.030113	9.90	10.55		
	3128X4J28	02/09/06	06/09/08	89.458	0.000		0.119993	0.121929	0.124873	0.127889	0.130976	39.09	45.63		
	3128X4JH5	09/06/05	09/06/35	15.196	0.000	3.10	0.026931	0.027790	0.028677	0.029592	0.030536	10.05	10.70		
	3128X4KK6	10/05/05	10/05/35	15.329	0.000	2.33	0.027039	0.027898	0.028784	0.029697	0.030640	10.04	10.69		
	3128X4L66	03/07/06	03/07/36	12.693	0.000		0.024681	0.025545	0.026439	0.027365		7.35	9.56		
	3128X4ML2	09/28/05	09/28/35	15.374	0.000	2.52	0.027076	0.027934	0.028819	0.029733	0.030676	10.06	10.71		
	3128X4MR9	09/28/05	09/28/35	15.196	0.000	2.50	0.026931	0.027790	0.028677	0.029592	0.030536	10.01	10.66		
	3128X4MY4	09/30/05	09/30/30	22.810	0.000	3.46	0.038017	0.039158	0.040333	0.041543	0.042789	14.10	14.96		
	3128X4NC1	09/28/05	09/28/35	15.285	0.000	2.51	0.027004	0.027862	0.028748	0.029663	0.030606	10.04	10.69		
	3128X4NH0	10/05/05	10/05/35	15.329	0.000	2.33	0.027039	0.027898	0.028784	0.029697	0.030640	10.04	10.69		
	3128X4NP2	10/05/05	10/05/35	14.977	0.000	2.30	0.026751	0.027611	0.028499	0.029415	0.030360	9.94	10.58		
	3128X4PQ8	10/05/05	10/05/35	15.064	0.000	2.31	0.026823	0.027683	0.028570	0.029485	0.030430	9.96	10.61		
	3128X4QQ7	10/18/05	10/18/35	14.675	0.000	1.93	0.026497	0.027358	0.028247	0.029166	0.030113	9.82	10.47		
	3128X4QW4	10/24/05	10/24/35	14.675	0.000	1.78	0.026497	0.027358	0.028247	0.029166	0.030113	9.81	10.46		
	3128X4RH6	10/24/05	10/24/35	14.675	0.000	1.78	0.026497	0.027358	0.028247	0.029166	0.030113	9.81	10.46		
	3128X4S77	03/24/06	06/20/16	59.540	0.000		0.084810	0.085852	0.088053	0.090311	0.092627	23.72	32.16		
	3128X4S85	03/14/06	03/15/07	100.000	0.000		0.137993	0.138014	0.141442			39.97	10.47		
	3128X4SE2	11/02/05	11/02/35	14.255	0.000	1.54	0.026135	0.026997	0.027888	0.028808	0.029759	9.67	10.32		
	3128X4T92	04/04/06	04/04/36	12.693	0.000			0.024681	0.025545	0.026439	0.027365	6.67	9.52		
	3128X4TC5	10/27/05	11/24/06	100.000	0.000		0.126744	0.129625				41.46			
	3128X4TD3	11/16/05	11/16/35	13.928	0.000	1.16	0.025844	0.026708	0.027600	0.028521	0.029474	9.54	10.19		
	3128X4TJ0	11/21/05	11/21/35	13.847	0.000	1.03	0.025771	0.026635	0.027527	0.028449	0.029402	9.50	10.15		
	3128X4TT8	11/01/05	06/10/08	88.755	0.000	6.85	0.114581	0.117231	0.119941	0.122715	0.125552	41.84	43.80		

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/06	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
Federal Home Loan Mortgage Corporation	3128X4U41	03/28/06	04/09/14	66.671	0.000		0.094673	0.094825	0.097249	0.099735	0.102284	26.08	35.87
	3128X4UG4	11/30/05	11/30/35	12.693	0.000	.77	0.024681	0.025545	0.026439	0.027365	0.028322	9.10	9.74
	3128X4UU3	12/12/05	12/12/35	12.693	0.000	.47	0.024681	0.025545	0.026439	0.027365	0.028322	9.07	9.72
	3128X4W56	04/04/06	04/04/36	14.255	0.000			0.026135	0.026997	0.027888	0.028808	7.05	10.04
	3128X4WD9	12/27/05	12/27/35	12.510	0.000	.10	0.024500	0.025363	0.026257	0.027183	0.028141	8.98	9.63
	3128X4XP1	01/11/06	01/11/36	13.219	0.000			0.025190	0.026054	0.026948	0.027872	8.96	9.85
	3128X4XQ9	12/21/05	06/04/10	81.270	0.000	1.06	0.106364	0.108637	0.111196	0.113816	0.116497	38.83	40.65
	3128X4XZ9	01/18/06	01/18/36	13.529	0.000			0.025480	0.026344	0.027237	0.028161	8.88	9.94
	3128X4YT2	01/30/06	01/30/36	13.807	0.000			0.025735	0.026599	0.027491	0.028413	8.65	10.01
Federal Home Loan Mortgage Corporation	3128X5CM8	06/13/06	07/13/07	100.000	0.000			0.146234	0.146875	0.150741		29.06	28.90
	3128X5CP1	06/06/06	07/06/07	100.000	0.000			0.146234	0.146875	0.150741		30.09	27.87
	3128X5CR7	06/12/06	07/12/07	100.000	0.000			0.146906	0.147554	0.151456		29.34	28.89
	3128X5CS5	06/13/06	07/13/07	100.000	0.000			0.147041	0.147689	0.151598		29.22	29.06
	3128X5CU0	06/20/06	07/20/07	100.000	0.000			0.146906	0.147554	0.151456		28.16	30.07
	3128X5DU9	07/11/06	08/15/12	72.660	0.000			0.107131	0.107688	0.110546	0.113481	18.29	40.07
	3128X5DV7	07/11/06	05/15/12	73.645	0.000			0.108460	0.110445	0.113373	0.116379	18.53	40.56
	3128X5DX3	06/14/06	07/11/07	100.000	0.000			0.151654	0.152275	0.156432		29.98	29.68
	3128X5EQ7	06/30/06	06/30/36	12.330	0.000			0.024318	0.025182	0.026076	0.027001	4.40	9.23
	3128X5ES3	06/29/06	06/29/12	72.129	0.000			0.110599	0.113651	0.116788	0.120011	20.14	41.49
	3128X5EZ7	07/12/06	04/10/08	91.050	0.000			0.137641	0.139479	0.143275	0.147174	23.41	51.52
	3128X5FD5	07/13/06	12/28/12	70.884	0.000			0.106317	0.108949	0.111890	0.114911	17.87	39.77
	3128X5FH6	07/19/06	12/31/12	71.004	0.000			0.106103	0.108673	0.111596	0.114598	17.30	39.65
	3128X5FS2	07/21/06	06/28/13	69.242	0.000			0.103276	0.105695	0.108533	0.111447	16.53	38.58
	3128X5FT0	07/21/06	05/29/09	86.149	0.000			0.126525	0.128907	0.132314	0.135812	20.32	47.24
	3128X5HF8	08/10/06	01/31/11	79.500	0.000				0.114666	0.117495	0.120546	16.17	42.68
	3128X5HG6	08/10/06	10/31/12	72.515	0.000			0.105317	0.106558	0.109343	0.112202	15.03	39.21
	3128X5HX9	08/24/06	02/26/10	84.132	0.000			0.116520	0.116648	0.119558	0.122541	14.81	43.25
	3128X5JC3	08/25/06	08/10/09	86.407	0.000				0.119990	0.122743	0.125811	15.12	44.51
	3128X5JD1	08/25/06	07/31/09	86.441	0.000				0.120735	0.123367	0.126468	15.21	44.80
	3128X5JX7	09/19/06	09/19/36	12.693	0.000				0.024681	0.025545	0.026439	2.52	9.22
Federal Home Loan Mortgage Corporation	3129023V9	10/30/00	05/15/07	67.060	0.000	249.09	0.157194	0.162069	0.167094			57.92	22.39
	3129026G9	12/06/00	03/30/10	56.100	0.000	207.48	0.132382	0.136553	0.140854	0.145291	0.149868	49.18	52.33
	312902FT1	10/12/99	07/01/07	60.216	0.000	304.00	0.168098	0.173711	0.179511			61.53	32.31
	312902FU8	10/12/99	08/01/08	55.888	0.000	284.25	0.153063	0.158204	0.163519	0.169011	0.174689	57.60	61.53
	312902FV6	10/12/99	03/01/06	66.014	0.000	329.20	0.177701					10.66	
	312902FW4	10/12/99	06/01/06	64.867	0.000	324.60	0.178211					26.73	
	312902FX2	10/12/99	08/01/06	64.123	0.000	321.46	0.172734	0.178467				37.31	
	312902FY0	10/12/99	06/01/07	60.546	0.000	305.74	0.168108	0.173722	0.179523			61.87	26.93
	312902FZ7	10/12/99	07/01/08	56.244	0.000	285.49	0.158006	0.163306	0.168784	0.174445		57.84	61.78
	312902LX5	12/17/99	12/17/29	14.255	0.000	68.45	0.038585	0.039859	0.041174	0.042533	0.043936	14.16	15.11

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Total OID to 1/1/06	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
Federal Home Loan Mortgage Corporation	312902VG1	04/25/00	01/04/21	25.643	0.000	116.26	0.067012	0.069252	0.071567	0.073959	0.076432	25.33	27.06
	312902VH9	04/25/00	01/04/22	24.042	0.000	108.88	0.062750	0.064846	0.067012	0.069250	0.071563	23.72	25.33
	312902VJ5	04/25/00	01/04/23	22.536	0.000	101.98	0.058765	0.060727	0.062753	0.064848	0.067012	22.21	23.72
	312902VK2	04/25/00	01/04/24	21.145	0.000	95.54	0.055044	0.056879	0.058775	0.060734	0.062759	20.81	22.22
	312902VL0	04/25/00	01/04/25	20.007	0.000	89.72	0.051635	0.053345	0.055112	0.056937	0.058823	19.51	20.83
	312902VM8	04/25/00	01/04/26	18.780	0.000	84.10	0.048395	0.049996	0.051650	0.053358	0.055123	18.29	19.52
	312902VN6	04/25/00	01/04/27	17.654	0.000	78.88	0.045378	0.046876	0.048424	0.050023	0.051674	17.14	18.30
	312902VS5	04/25/00	01/04/12	46.161	0.000	210.60	0.121487	0.125570	0.129789	0.134151	0.138659	45.94	49.08
	312902VT3	04/25/00	01/04/13	43.203	0.000	197.14	0.113724	0.117546	0.121497	0.125580	0.129801	43.00	45.94
	312902VU0	04/25/00	01/04/14	40.436	0.000	184.53	0.106452	0.110030	0.113728	0.117551	0.121503	40.25	43.01
	312902VV8	04/25/00	01/04/18	31.141	0.000	141.63	0.081668	0.084406	0.087235	0.090158	0.093180	30.88	32.98
	312902VW6	04/25/00	01/04/19	29.163	0.000	132.60	0.076455	0.079016	0.081664	0.084401	0.087229	28.91	30.88
	312902VX4	04/25/00	01/04/20	27.313	0.000	124.14	0.071576	0.073974	0.076452	0.079013	0.081660	27.06	28.91
	312902WD7	04/25/00	01/04/06	68.696	0.000	312.50	0.180200					.54	
	312902WE5	04/25/00	01/04/07	64.216	0.000	293.30	0.169222	0.174914	0.180798			63.99	.54
	312902WF2	04/25/00	01/04/08	59.995	0.000	275.20	0.158869	0.164233	0.169777	0.175509	0.181434	60.09	64.21
	312902WG0	04/25/00	01/04/09	56.172	0.000	257.36	0.148548	0.153558	0.158737	0.164091	0.169625	56.18	60.04
	312902WH8	04/25/00	01/04/10	52.605	0.000	240.69	0.138899	0.143578	0.148415	0.153414	0.158583	52.53	56.13
	312902WJ4	04/25/00	01/04/11	49.272	0.000	225.13	0.129896	0.134266	0.138784	0.143454	0.148281	49.12	52.48
	312902WK1	04/25/00	01/04/15	37.975	0.000	172.59	0.099507	0.102841	0.106285	0.109846	0.113525	37.62	40.18
	312902WL9	04/25/00	01/04/16	35.607	0.000	161.54	0.093118	0.096232	0.099451	0.102777	0.106215	35.20	37.60
	312902WM7	04/25/00	01/04/17	33.256	0.000	151.29	0.087239	0.090164	0.093187	0.096311	0.099539	32.99	35.23
Federal Home Loan Mortgage Corporation	312923CN3	01/10/01	08/17/12	61.750	1.000	135.23	0.085551	0.087905	0.090324	0.092810	0.095364	31.86	33.64
	312923RN7	03/20/01	03/14/06	77.428	0.000	215.44	0.140778					10.28	
Federal Home Loan Mortgage Corporation	312924TN3	11/19/01	11/19/20	100.000	5.881		0.173111	0.178201	0.183442	0.188836	0.163363	63.67	66.17
Federal Home Loan Mortgage Corporation	3129255S5	09/19/02	09/14/07	84.361	0.000	100.00	0.089253	0.090788	0.092350	0.093938		32.74	23.65
	312925UB4	06/21/02	06/21/32	12.693	0.000	34.88	0.031402	0.032501	0.033638	0.034816	0.036034	11.52	12.35
	312925ZY9	07/26/02	01/26/07	83.786	0.000	120.99	0.103965	0.106029	0.108134			38.45	2.70
Federal Home Loan Banks	31339X6F6	06/12/03	06/12/23	100.000	VARIABLES		0.083722	0.083077	0.082422	0.081757	0.081081	30.00	29.53
	31339XA53	06/09/03	06/09/28	22.811	0.000	37.30	0.044073	0.045395	0.046757	0.048160	0.049605	16.16	17.15
	31339XAF1	06/09/03	06/09/33	15.782	0.000	26.95	0.031957	0.032955	0.033985	0.035047	0.036142	11.73	12.47
	31339XBL7	06/10/03	06/10/33	15.108	0.000	26.43	0.031441	0.032447	0.033485	0.034557	0.035662	11.54	12.29
	31339XDQ4	06/16/03	06/16/33	15.554	0.000	26.57	0.031786	0.032787	0.033820	0.034885	0.035984	11.65	12.40
	31339XGE8	06/16/03	06/16/33	15.967	0.000	26.86	0.032093	0.033089	0.034117	0.035176	0.036268	11.76	12.50
	31339XKS2	06/23/03	06/23/28	23.714	0.000	37.06	0.044424	0.045721	0.047056	0.048430	0.049845	16.25	17.21
	31339XKT0	06/19/03	06/19/18	100.000	VARIABLES		0.084105	0.083664	0.083217	0.082762	0.082301	30.19	29.87
	31339XMN1	06/18/03	06/18/18	44.966	0.000	65.07	0.077060	0.079141	0.081278	0.083472	0.085726	28.17	29.71
	31339XMW1	06/26/03	06/26/23	31.870	0.000	49.27	0.059236	0.060954	0.062722	0.064541	0.066412	21.65	22.93
	31339XN42	06/26/03	06/26/08	100.000	VARIABLES		0.086145	0.086080	0.085871	0.085515	0.085010	31.00	30.85

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/06	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
Federal Home Loan Banks	31339XQ72	07/03/03	07/03/23	32.181	0.000	48.88	0.057572	0.059227	0.060930	0.062682	0.064484	21.62	22.88
	31339XRT3	06/30/03	06/30/23	33.134	0.000	49.12	0.059173	0.060830	0.062534	0.064285	0.066084	21.60	22.83
	31339XSM7	07/02/03	07/02/18	100.000	VARIABLES		0.081278	0.080811	0.080337	0.079856	0.079368	29.01	28.66
	31339XUQ5	06/30/03	07/02/18	46.694	0.000	63.24	0.073813	0.075710	0.077656	0.079652	0.081699	27.60	29.04
Federal Home Loan Banks	31339Y4A7	07/16/03	07/16/18	100.000	VARIABLES		0.080521	0.080068	0.079608	0.079141	0.078668	28.76	28.42
	31339YBR2	07/07/03	07/07/23	32.181	0.000	48.65	0.057572	0.059227	0.060930	0.062682	0.064484	21.61	22.87
	31339YMR0	07/28/03	07/28/23	30.656	0.000	47.27	0.057505	0.059231	0.061008	0.062838	0.064723	21.55	22.86
	31339YPD8	07/29/03	07/29/19	39.750	0.000	59.61	0.072488	0.074609	0.076791	0.079037	0.081349	27.13	28.74
	31339YQP0	08/07/03	08/07/08	100.000	VARIABLES		0.036480	0.036599	0.036721	0.036653	0.036584	13.19	13.15
Federal Home Loan Banks	3133M2JB4	12/18/97	12/18/12	33.623	0.000	266.68	0.123602	0.128176	0.132918	0.137836	0.142936	45.44	48.87
Federal Home Loan Banks	3133M4JQ7	06/05/98	06/05/28	12.678	0.000	86.76	0.041337	0.042785	0.044284	0.045834	0.047440	15.22	16.30
	3133M4T86	07/07/98	07/07/28	13.648	0.000	87.82	0.040727	0.042102	0.043523	0.044992	0.046510	15.40	16.45
Federal Home Loan Banks	3133M5ER7	09/08/98	09/08/28	13.727	0.000	85.52	0.040788	0.042160	0.043579	0.045045	0.046561	15.25	16.29
	3133M5LN8	09/18/98	09/18/28	13.928	0.000	85.56	0.040938	0.042305	0.043718	0.045178	0.046687	15.27	16.31
	3133M5QZ6	09/29/98	09/29/28	14.934	0.000	87.23	0.041634	0.042975	0.044358	0.045787	0.047261	15.48	16.49
Federal Home Loan Banks	3133M95W8	07/13/99	07/13/29	12.331	0.000	70.31	0.036962	0.038274	0.039633	0.041040	0.042496	13.99	15.00
	3133M9CD2	08/17/99	08/17/29	11.806	0.000	67.83	0.036453	0.037774	0.039144	0.040562	0.042033	13.72	14.73
	3133M9JE3	07/29/99	07/27/06	64.021	0.000	324.02	0.168844	0.174313				35.77	
Federal Home Loan Banks	3133MCF83	10/27/00	04/27/10	79.882	0.000		0.036746	0.025498	0.026309	0.019697	0.020324	10.54	7.90
Federal Home Loan Banks	3133MFR42	06/21/01	06/13/06	77.119	0.000	205.63	0.143106					23.18	
Federal Home Loan Banks	3133MHR63	09/24/01	09/15/06	80.023	0.000	168.72	0.120316	0.123041				31.05	
Federal Home Loan Banks	3133MLRW7	02/22/02	02/22/07	100.000	VARIABLES		0.136425	0.135701	0.134297			48.71	6.85
Federal Home Loan Banks	3133MQDM3	08/05/02	08/05/08	100.000	VARIABLES		0.119341	0.119269	0.119011	0.118560	0.117915	42.90	42.60
Federal Home Loan Banks	3133MS3B4	09/19/02	09/14/07	84.850	0.000	96.97	0.086395	0.087830	0.089289	0.090772		31.67	22.86
	3133MSHD5	10/17/02	10/19/09	76.775	0.000	98.73	0.090970	0.092703	0.094468	0.096267	0.098100	33.31	34.59
	3133MSHE3	10/17/02	10/19/09	76.745	0.000	98.85	0.091086	0.092823	0.094593	0.096397	0.098235	33.36	34.64
	3133MSRX0	10/15/02	10/05/07	85.446	0.000	91.39	0.083135	0.084460	0.085806	0.087174		30.40	23.76
	3133MSYC8	11/05/02	11/05/32	14.255	0.000	32.44	0.031756	0.032803	0.033886	0.035004	0.036159	11.74	12.53
Federal Home Loan Banks	3133MTES3	11/15/02	11/15/32	13.648	0.000	31.51	0.031229	0.032283	0.033373	0.034499	0.035664	11.53	12.32
Federal Home Loan Banks	3133MUP74	12/27/02	12/27/32	15.241	0.000	31.68	0.032550	0.033586	0.034656	0.035760	0.036899	11.91	12.68
	3133MUSN6	01/13/03	01/13/33	14.675	0.000	30.67	0.031092	0.032103	0.033146	0.034223	0.035336	11.72	12.49
Federal Home Loan Banks	3133MV5T6	01/28/03	01/28/13*	100.000	VARIABLES		0.081511					2.20*	
Federal Home Loan Banks	3133MW7G0	03/03/03	03/03/08	100.000	VARIABLES		0.090989	0.090925	0.090717	0.090362	0.089860	32.71	32.49
	3133MWGF2	03/05/03	03/05/07	100.000	VARIABLES		0.090883	0.090583	0.090072			32.57	5.76
	3133MWU90	03/24/03	03/24/08	100.000	VARIABLES		0.103151	0.103063	0.102771	0.102272	0.101563	37.08	36.79
Federal Home Loan Banks	3133MXEJ4	04/01/03	04/01/33	14.977	0.000	28.49	0.031337	0.032344	0.033384	0.034457	0.035565	11.65	12.41
	3133MXWJ4	04/14/03	04/14/15	55.287	0.000	79.34	0.086880	0.089052	0.091278	0.093560	0.095899	32.01	33.63
Federal Home Loan Banks	3133MYGP6	05/05/03	05/05/06	100.000	VARIABLES		0.062651					7.77	
	3133MYGY7	04/23/03	01/23/06	100.000	VARIABLES		0.016509					.36	
Federal Home Loan Banks	3133XORS0	09/05/03	09/05/06	100.000	VARIABLES		0.021150	0.020775				5.09	
Federal Home Loan Banks	3133X16J1	09/29/03	09/29/10	100.000	VARIABLES		0.072193	0.072760	0.073098	0.073202	0.073065	26.19	26.41

\* Called in 2006; reportable OID is computed to call date.



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							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
Federal Home Loan Banks	3133X1BR7	09/17/03	09/12/08	84.441	0.000	68.20	0.085824	0.087292	0.088785	0.090304	0.091848	31.48	32.57
	3133X1D38	09/29/03	09/29/06	100.000	VARIES		0.024524	0.024333				6.54	
	3133X1DT1	10/06/03	10/06/08	100.000	VARIES		0.098076	0.098173	0.098098	0.097849	0.097423	35.33	35.21
	3133X1LK1	10/16/03	10/16/06	100.000	VARIES		0.063790	0.063568				18.14	
Federal Home Loan Banks	3133X4UM1	03/30/04	03/30/11	100.000	VARIES		0.136767	0.136020	0.135253	0.134468	0.134975	48.96	48.52
	3133X4UW9	03/11/04	03/11/11	100.000	VARIES		0.136925	0.136181	0.135418	0.134636	0.135141	48.99	48.58
	3133X4V65	03/10/04	03/10/08	100.000	VARIES		0.050774	0.050837	0.050681	0.050302	0.049695	18.29	17.76
	3133X4V81	03/09/04	01/23/09	100.000	1.560		0.049948	0.050149	0.050179	0.050035	0.049715	18.04	17.99
Federal Home Loan Banks	3133X5BL1	04/08/04	10/08/09	100.000	VARIES		0.075258	0.075149	0.075037	0.074924	0.075052	27.05	26.99
	3133X5C30	04/08/04	04/08/09	100.000	VARIES		0.073450	0.073319	0.073186	0.073051	0.073243	26.40	26.33
	3133X5FD5	03/18/04	03/18/09	100.000	VARIES		0.077394	0.077284	0.077172	0.077059	0.077220	27.82	27.77
	3133X5GD4	04/14/04	10/14/09	100.000	VARIES		0.070587	0.070460	0.070331	0.070200	0.070348	25.37	25.30
	3133X5GW2	04/14/04	10/14/09	100.000	VARIES		0.070966	0.070843	0.070718	0.070592	0.070735	25.51	25.44
	3133X5HB7	04/16/04	10/16/09	100.000	VARIES		0.070587	0.070460	0.070331	0.070200	0.070348	25.37	25.30
	3133X5HN1	04/16/04	10/16/09	100.000	VARIES		0.072104	0.071957	0.071808	0.071658	0.071828	25.91	25.83
	3133X5JF6	04/08/04	10/08/09	100.000	VARIES		0.075637	0.075532	0.075425	0.075317	0.075439	27.19	27.13
	3133X5KQ0	03/25/04	03/25/09	100.000	VARIES		0.077061	0.076954	0.076846	0.076736	0.076892	27.70	27.65
	3133X5MR6	04/21/04	04/21/14	100.000	VARIES		0.066826	0.066626	0.066423	0.066218	0.066297	23.99	23.87
	3133X5PZ5	04/23/04	04/23/13	100.000	VARIES		0.096785	0.096533	0.096277	0.096017	0.095752	34.76	34.58
	3133X5R59	04/22/04	10/22/09	100.000	VARIES		0.072482	0.072340	0.072195	0.072049	0.072215	26.05	25.97
	3133X5SZ2	04/06/04	04/06/09	100.000	VARIES		0.074284	0.074144	0.074002	0.073858	0.074063	26.69	26.62
	3133X5VL9	04/23/04	04/23/14	100.000	VARIES		0.100881	0.100694	0.100504	0.100310	0.100113	36.26	36.12
	3133X5YM4	04/23/04	10/23/09	100.000	VARIES		0.074959	0.074787	0.074612	0.074435	0.074635	26.93	26.83
Federal Home Loan Banks	3133X63U8	04/26/04	10/26/09	100.000	VARIES		0.076728	0.076528	0.076325	0.076119	0.076351	27.56	27.44
	3133X64C7	04/30/04	10/30/09	100.000	VARIES		0.079306	0.079068	0.078827	0.078582	0.078858	28.48	28.34
	3133X64S2	04/30/04	10/30/09	100.000	VARIES		0.079736	0.079495	0.079250	0.079002	0.079281	28.63	28.49
	3133X64Y9	04/15/04	04/15/09	100.000	VARIES		0.081289	0.081074	0.080857	0.080636	0.080948	29.19	29.08
	3133X65D4	04/28/04	04/28/09	100.000	VARIES		0.084477	0.084218	0.084380	0.084545	0.084713	30.36	30.43
	3133X6DJ2	04/23/04	10/23/09	100.000	VARIES		0.080494	0.080242	0.079985	0.079725	0.080018	28.90	28.75
	3133X6P42	05/12/04	05/12/14	100.000	VARIES		0.096061	0.095738	0.095409	0.095074	0.095196	34.49	34.28
Federal Home Loan Banks	3133X8C75	09/03/04	03/03/10	100.000	VARIES		0.095551	0.095272	0.094988	0.094700	0.094406	34.28	34.08
	3133X8FZ0	09/03/04	09/03/13	61.428	0.000	45.84	0.098862	0.101575	0.104362	0.107226	0.110169	36.73	38.77
	3133X8G22	09/09/04	03/09/10	100.000	VARIES		0.095440	0.095217	0.094991	0.094761	0.094527	34.27	34.10
Federal Home Loan Banks	3133X9GW4	11/18/04	05/18/10	100.000	VARIES		0.102321	0.102158	0.101993	0.101825	0.101653	36.79	36.67
	3133X9HG8	11/24/04	05/24/10	100.000	VARIES		0.100779	0.100641	0.100501	0.100359	0.100214	36.25	36.14
	3133X9TS9	12/07/04	11/02/06	94.250	0.000	31.85	0.084432	0.085755				25.65	
Federal Home Loan Banks	3133XAD95	01/12/05	01/12/07	93.670	0.000	30.17	0.087186	0.088623	0.090084			32.14	.99
Federal Home Loan Banks	3133XBNM3	04/29/05	04/29/15	100.000	VARIES		0.130103	0.129864	0.129620	0.129370	0.129114	46.76	46.59
Federal Home Loan Banks	3133XC6C2	06/30/05	06/30/20	100.000	VARIES		0.053874	0.052796	0.051863	0.050907	0.050100	19.20	18.45
Federal Home Loan Banks	3133XD2X8	09/15/05	09/15/10	100.000	VARIES		0.179232	0.177845	0.176413	0.176728	0.177052	63.98	63.63
	3133XDPR6	10/27/05	11/21/06	100.000	0.000		0.125638	0.128471				40.71	
	3133XDSF9	11/10/05	11/24/06	100.000	0.000		0.125860	0.128707				41.17	
	3133XDYZ8	11/30/05	12/15/06	100.000	0.000		0.129208	0.132207				44.99	

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/06	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year			
							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007		
Federal Home Loan Banks	3133XE3N7	12/21/05	12/29/06	100.000	0.000		0.130340	0.133395					47.21		
	3133XE3R8	12/21/05	12/29/06	100.000	0.000		0.129907	0.132942					47.05		
	3133XEQJ1	02/24/06	02/24/11	100.000	VARIABLES			0.148002	0.147504	0.146994	0.146470		45.37	52.88	
	3133XERA9	02/23/06	03/07/07	100.000	0.000		0.134978	0.135233	0.138519				42.02	9.14	
	3133XEYQ6	03/29/06	03/29/11	100.000	VARIABLES			0.150295	0.149664	0.149016	0.148351		40.82	53.64	
Federal Home Loan Banks	3133XEZB8	03/28/06	03/28/11	100.000	VARIABLES			0.148002	0.147504	0.146994	0.146470		40.36	52.91	
	3133XF6G6	03/29/06	04/02/07	100.000	0.000		0.138182	0.138240	0.141679				37.91	12.89	
	3133XFAB2	04/03/06	04/30/07	100.000	0.000		0.143043	0.143595	0.147293				38.69	17.53	
	3133XFBZ8	04/18/06	05/18/07	100.000	0.000		0.142221	0.142828	0.146485				36.27	20.07	
	3133XFD52	04/21/06	05/21/07	100.000	0.000		0.142736	0.143347	0.147030				35.97	20.58	
	3133XFE51	05/05/06	06/05/07	100.000	0.000		0.143544	0.144162	0.147887				34.10	22.77	
	3133XFET9	05/08/06	06/05/07	100.000	0.000		0.144929	0.145496	0.149292				33.98	22.99	
	3133XFFS0	05/11/06	05/11/19*	100.000	VARIABLES			0.179731					16.54*		
	3133XFVN3	06/12/06	06/15/07	100.000	0.000		0.147979	0.148045	0.151988				29.52	24.93	
	3133XFVP8	06/12/06	09/14/07	100.000	0.000			0.147653	0.149658	0.153636			29.60	38.58	
	3133XFWE2	06/29/06	06/29/26	25.257	0.000			0.049111	0.050830	0.052609	0.054451		8.94	18.63	
	3133XFXP6	07/07/06	08/07/07	100.000	0.000			0.150267	0.150945	0.155027			26.24	33.34	
	Federal Home Loan Banks	3133XGDT8	07/28/06	08/30/07	100.000	0.000			0.153999	0.156497	0.159048			23.86	37.55
3133XGGN8		08/14/06	08/14/36	12.331	0.000				0.024319	0.025183	0.026077		3.33	9.15	
3133XGND2		08/30/06	09/28/07	100.000	0.000			0.149222	0.149845	0.153870			18.11	40.73	
3133XGNN0		08/30/06	09/04/07	100.000	0.000			0.147963	0.148051	0.151994			17.91	36.69	
3133XGYL2		09/16/06	10/12/07	100.000	0.000			0.150034	0.150619	0.154687			15.80	43.06	
Federal Home Loan Mortgage Corporation	3134A12K5	02/04/98	02/04/28	13.067	0.000	92.79	0.041656	0.043093	0.044580	0.046118	0.047709		15.68	16.79	
	3134A1BU3	09/25/96	06/01/16	23.214	0.000	229.63	0.096340	0.099981	0.103759	0.107680	0.111749		35.56	38.30	
	3134A1CT5	10/21/96	09/15/16	23.550	0.000	223.96	0.092426	0.095845	0.099391	0.103068	0.106882		34.63	37.24	
	3134A1DL1	11/01/96	02/01/16	25.038	0.000	233.85	0.095594	0.099094	0.102723	0.106485	0.110384		36.11	38.81	
	3134A1FK1	11/20/96	09/03/19	20.641	0.000	181.67	0.074235	0.076850	0.079557	0.082359	0.085261		27.82	29.82	
	3134A1H60	10/22/97	06/03/24	16.813	0.000	122.98	0.054799	0.056665	0.058596	0.060592	0.062655		20.17	21.57	
	3134A1HH6	12/23/96	12/01/15	26.483	0.000	233.95	0.098336	0.101846	0.105482	0.109247	0.113147		36.25	38.88	
	3134A1HU7	12/27/96	12/02/19	19.720	0.000	176.09	0.074296	0.076973	0.079747	0.082621	0.085598		27.39	29.40	
	3134A1JD3	12/31/96	12/01/14	28.804	0.000	250.33	0.105072	0.108785	0.112629	0.116609	0.120729		38.72	41.51	
	3134A1MX5	02/12/97	02/01/14	30.030	0.000	263.57	0.109725	0.113684	0.117786	0.122036	0.126439		41.42	44.47	
	3134A1MY3	02/12/97	02/01/20	19.238	0.000	171.65	0.071697	0.074316	0.077031	0.079845	0.082762		27.08	29.10	
	3134A1MZ0	02/12/97	03/01/16	25.716	0.000	227.41	0.095362	0.098822	0.102407	0.106123	0.109973		35.80	38.44	
	3134A1NA4	02/12/97	01/02/19	20.877	0.000	185.59	0.077021	0.079826	0.082734	0.085748	0.088872		29.26	31.43	
	3134A1X39	12/11/97	06/01/15	33.207	0.000	220.01	0.097778	0.100911	0.104146	0.107483	0.110928		35.96	38.30	
	Federal Home Loan Mortgage Corporation	3134A2EX2	05/22/98	05/22/28	12.511	0.000	86.86	0.041196	0.042648	0.044151	0.045708	0.047319		15.21	16.30
		3134A2FE3	06/02/98	06/02/28	12.879	0.000	87.40	0.041504	0.042946	0.044439	0.045983	0.047581		15.29	16.37
		3134A2FR4	06/09/98	06/09/28	12.602	0.000	86.40	0.041273	0.042723	0.044224	0.045777	0.047385		15.18	16.27

\* Called in 2006; 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 Stated Interest Rate	Total OID to 1/1/06	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
Federal Home Loan Mortgage Corporation	3134A2G77	12/28/98	11/15/28	20.230	0.000	92.02	0.044006	0.045199	0.046424	0.047682	0.048974	16.17	17.06
	3134A2GC6	06/05/98	06/05/28	12.804	0.000	87.08	0.041442	0.042887	0.044381	0.045928	0.047529	15.26	16.34
	3134A2GJ1	06/12/98	06/12/28	12.712	0.000	86.56	0.041366	0.042813	0.044310	0.045860	0.047464	15.21	16.29
	3134A2HF8	06/30/98	11/24/14	38.078	0.000	211.54	0.097700	0.100619	0.103625	0.106720	0.109908	35.92	38.09
	3134A2HG6	06/30/98	12/11/25	19.896	0.000	110.41	0.051134	0.052661	0.054233	0.055852	0.057519	18.75	19.88
	3134A2NQ7	07/30/98	08/15/14	37.992	0.000	214.55	0.098851	0.101878	0.104998	0.108213	0.111527	36.97	39.27
	3134A2QA9	09/08/98	09/08/28	14.152	0.000	86.46	0.041101	0.042462	0.043869	0.045322	0.046823	15.35	16.39
	3134A2QP6	09/18/98	09/18/28	14.078	0.000	85.89	0.041047	0.042411	0.043819	0.045275	0.046779	15.31	16.34
Federal Home Loan Mortgage Corporation	3134A3D29	09/09/99	08/15/27	14.928	0.000	80.17	0.043017	0.044507	0.046048	0.047643	0.049293	16.17	17.31
	3134A3ZJ8	09/14/99	09/14/29	12.656	0.000	68.78	0.037262	0.038568	0.039920	0.041319	0.042767	13.93	14.93
	3134A3ZU3	08/02/99	12/14/29	15.469	0.000	74.77	0.039663	0.040901	0.042177	0.043493	0.044851	14.54	15.47
Federal National Mortgage Association	31359MEL3	01/29/99	06/01/17	34.790	0.000	170.41	0.083681	0.086125	0.088640	0.091229	0.093893	30.71	32.53
Federal National Mortgage Association	31364CJD1	08/13/96	08/11/06	97.000	6.830	27.50	0.011052	0.011453				2.50	
Federal National Mortgage Association	31364KF21	12/21/00	12/28/07	78.513	0.000		0.061678	0.061847	0.048315	0.048492		22.19	17.28
	31364KSS0	08/17/00	08/17/12	60.070	2.000	139.38	0.085388	0.088362	0.091438	0.094622	0.097916	32.09	34.36
Federal National Mortgage Association	3136F0L67	09/28/01	09/15/06	79.592	0.000	172.22	0.123395	0.126265				31.86	
	3136F0PV8	06/21/01	06/13/06	77.295	0.000	204.07	0.141866					22.98	
	3136F0W73	10/19/01	10/11/06	80.002	0.000	165.78	0.120389	0.123117				34.20	
	3136F0W81	10/19/01	10/11/06	80.002	0.000	165.78	0.120389	0.123117				34.20	
Federal National Mortgage Association	3136F12V1	06/21/02	06/15/07	80.050	0.000	136.59	0.117300	0.119948	0.122656			42.79	20.12
	3136F1DL1	12/20/01	12/15/06	78.270	0.000	171.46	0.131554	0.134826				45.84	
	3136F1EQ9	12/27/01	03/17/31	16.751	0.000	46.60	0.036274	0.037399	0.038560	0.039757	0.040991	13.50	14.35
	3136F1KN9	01/29/02	02/01/09	87.729	0.000		0.040711	0.040586	0.041706	0.017042	0.013724	11.09	5.64
	3136F1MG2	02/08/02	01/31/07	78.566	0.000	163.39	0.126634	0.129738	0.132919			47.10	3.85
Federal National Mortgage Association	3136F2B31	12/20/02	12/30/32	19.252	0.000	34.83	0.035125	0.036102	0.037106	0.038138	0.039198	12.82	13.55
	3136F2B49	12/20/02	12/28/07	84.684	0.000	89.36	0.086772	0.088220	0.089692	0.091189		31.51	32.29
	3136F2C63	12/24/02	12/30/09	76.570	0.000	93.22	0.091634	0.093394	0.095187	0.097015	0.098878	33.31	34.60
	3136F2C71	12/24/02	12/28/07	85.056	0.000	87.14	0.084792	0.086172	0.087575	0.089001		30.78	31.52
	3136F2FZ6	09/04/02	09/15/07	85.596	0.000		0.077419	0.075940	0.074434	0.072900		27.29	18.63
	3136F2KY3	09/19/02	09/14/07	84.258	0.000	100.64	0.089856	0.091413	0.092996	0.094607		32.96	23.82
	3136F2NT1	10/15/02	10/05/07	85.661	0.000	90.08	0.081879	0.083163	0.084467	0.085792		29.93	23.38
	3136F2W20	01/30/03	01/22/08	84.961	0.000	85.23	0.084487	0.085881	0.087299	0.088739	0.090204	31.11	32.15
Federal National Mortgage Association	3136F3LA2	04/04/03	10/03/33	20.285	0.000	31.30	0.034031	0.034933	0.035858	0.036809	0.037784	12.57	13.25
	3136F3QM1	04/28/03	04/22/08	85.266	0.000	76.20	0.082678	0.084011	0.085365	0.086741	0.088140	30.19	31.17

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							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
Federal National Mortgage Association	3136F3ZC3	06/09/03	12/15/33	23.674	0.000		0.036155	0.036471	0.037347	0.038245	0.039164	13.00	13.64
Federal National Mortgage Association	3136F4R55	01/07/04	12/15/34	18.268	0.000	21.05	0.031448	0.032324	0.033224	0.034150	0.035101	11.51	12.16
	3136F4WV2	12/15/03	12/15/09*	99.125	3.000		0.010049					1.65*	
Federal National Mortgage Association	3136F5NZ0	04/01/04	04/01/07	93.380	0.000	38.08	0.061635	0.062343	0.063059			22.44	5.68
	3136F5XH9	05/04/04	05/04/07	90.900	0.000	49.25	0.084901	0.086261	0.087644			30.97	10.78
Federal National Mortgage Association	3136F66E4	05/13/05	02/15/09	98.144	3.600	2.94	0.012961	0.013229	0.013503	0.013782	0.014067	4.79	4.99
	3136F6G86	02/24/05	02/15/15	63.549	0.000	25.15	0.082918	0.084824	0.086773	0.088768	0.090808	30.72	32.15
	3136F6GQ6	10/05/04	12/29/06	93.900	0.000	33.37	0.076617	0.077704				27.62	
	3136F6GT0	10/05/04	12/28/07	90.250	0.000	36.23	0.083417	0.084752	0.086108	0.087485		30.28	30.99
Financial Federal Corp	317492AE6	04/12/04	04/15/34	100.000	VARIES		0.222117	0.228259	0.234628	0.241232	0.248079	82.02	86.68
	317492AF3	04/12/04	04/15/34	100.000	VARIES		0.222117	0.228259	0.234628	0.241232	0.248079	82.02	86.68
The Finova Group Inc. Franklin & Hamilton, IL	317928AA7	08/22/01	11/15/09	76.270	7.500		0.269016	0.273811	0.278903	0.284311	0.290054	98.16	101.89
High School Dis 103	35241RAE5	03/15/06	11/01/10	76.493	0.000		0.124783	0.125734	0.129426	0.133227	0.137139	36.14	47.74
	35241RAF2	03/15/06	11/01/11	71.698	0.000		0.119455	0.120384	0.123995	0.127714	0.131544	34.60	45.76
Fremont General Financing I Community College District No. 534, IL	356905208	03/06/96	03/31/26	100.000	9.000		0.247253	0.245902	0.247253	0.245902	0.245902	90.00	89.87
Gabelli Asset Management	360395DF1	06/13/05	12/01/07	103.900	VARIES		0.125799	0.128487	0.120637	0.119683		45.62	39.64
GATX Financial Corp.	36239YAA0	02/06/02	02/17/07	100.000	VARIES		0.193600	0.192604	0.191574			69.25	8.81
	36804PAC0	10/25/04	06/15/11	95.703	6.273	6.29	0.015573	0.016125	0.016697	0.017290	0.017903	5.72	6.14
	36804PAD8	10/25/04	06/15/11	95.703	6.273	6.29	0.015573	0.016125	0.016697	0.017290	0.017903	5.72	6.14
	36804PAE6	10/25/04	06/15/11	95.703	6.273	6.29	0.015573	0.016125	0.016697	0.017290	0.017903	5.72	6.14
General Electric Capital Corporation	36962FTF3	04/14/94	04/01/08	99.800	VARIES		0.205131	0.204387	0.203616	0.202816	0.201988	73.58	73.01
General Mills, Inc.	370334AT1	10/28/02	10/28/22	67.165	VARIES		0.153145	0.158298	0.163625	0.169131	0.174822	56.72	60.60
	370334AU8	10/28/02	10/28/22	67.165	VARIES		0.153145	0.158298	0.163625	0.169131	0.174822	56.72	60.60
General Motors Acceptance Corporation	37042FCD8	12/12/96	12/15/06	51.935	0.000	420.05	0.173135	0.178896				60.60	
	37042FCK2	12/19/96	12/15/06	51.453	0.000	423.92	0.175801	0.181746				61.55	
	37042FDA3	01/16/97	01/15/07	50.115	0.000	429.61	0.176079	0.182269	0.188677			66.59	2.64
	37042FDC9	01/16/97	01/15/12	34.258	0.000	307.08	0.126974	0.131591	0.136375	0.141334	0.146473	48.10	51.66
	37042FMH8	09/30/97	09/15/07	52.157	0.000	373.06	0.161939	0.167318	0.172877	0.178620		60.43	44.94
General Motors Corp.	370442AT2	03/20/96	03/15/36	19.874	VARIES		0.094539	0.098358	0.102331	0.106464	0.110765	35.55	38.48
Globe Holdings, Inc.	379432AA5	08/06/98	08/01/09	49.672	VARIES		0.393519	0.393850	0.394205	0.394585	0.394992	141.83	142.10
	379432AB3	08/06/98	08/01/09	49.672	VARIES		0.393519	0.393850	0.394205	0.394585	0.394992	141.83	142.10
	379432AC1	08/06/98	08/01/09	49.672	VARIES		0.393519	0.393850	0.394205	0.394585	0.394992	141.83	142.10

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## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/06	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
Globe Holdings, Inc.	379432AD9	08/06/98	08/01/09	49.672	VARIABLE	0.393519	0.393850	0.394205	0.394585	0.394992	141.83	142.10	
	379432AE7	08/06/98	08/01/09	49.672	VARIABLE	0.393519	0.393850	0.394205	0.394585	0.394992	141.83	142.10	
	379432AF4	08/06/98	08/01/09	49.672	VARIABLE	0.393519	0.393850	0.394205	0.394585	0.394992	141.83	142.10	
Globix Corporation	37957FAD3	04/23/02	05/01/08*	100.000	VARIABLE	0.416648	0.462289	0.462289			140.14*	142.10	
	37957FAE1	04/23/02	05/01/08*	100.000	VARIABLE	0.416648	0.462289	0.462289			140.14*	142.10	
Goldman Sachs Group, Inc.	38141G310	04/21/03	04/18/08	100.000	0.000	0.114270	0.116413	0.118595	0.120819	0.123084	41.84	43.42	
	38141G534	01/28/02	07/25/06	100.000	0.000	0.188646	0.193928				39.43		
	38141GAJ3	01/13/00	01/13/07	100.000	0.500	0.315768	0.327360	0.339398			119.73	4.07	
	38141GAM6	03/22/00	03/22/07	99.000	0.250	0.326807	0.339382	0.352452			122.45	28.55	
	38141GAP9	05/25/00	05/25/07	99.000	1.000	0.348093	0.361567	0.375607			128.73	54.09	
	38141GAS3	07/25/01	10/26/07	90.813	VARIABLE	0.194389	0.199894	0.205568	0.211414		71.70	61.69	
	38141GAX2	01/12/01	01/12/08	100.000	0.250	0.247963	0.256038	0.264382	0.273006	0.281919	93.49	99.69	
	38141GAY0	01/16/01	01/16/08	100.000	0.250	0.259069	0.267805	0.276844	0.286196	0.295872	97.77	104.49	
	38141GBB9	02/23/01	02/23/08	100.000	1.000	0.241005	0.248153	0.255541	0.263177	0.271069	89.91	95.36	
	38141GBC7	05/17/01	05/17/08	100.000	0.000	0.243162	0.251126	0.259350	0.267844	0.276615	89.68	95.65	
	38141GBD5	05/24/01	05/24/08	100.000	1.000	0.238444	0.245449	0.252686	0.260164	0.267891	87.63	92.88	
	38141GBF0	07/12/01	07/12/08	100.000	3.500	0.208873	0.212558	0.216364	0.220295	0.224357	77.12	79.95	
	38141GBG8	08/29/01	10/29/06	100.000	0.000	0.196811	0.202344				59.65		
	38141GBH6	09/04/01	09/04/08	100.000	3.500	0.198286	0.201487	0.204789	0.208197	0.211712	72.72	75.15	
	38141GBJ2	10/05/01	10/05/08	100.000	3.000	0.180903	0.183730	0.186639	0.189633	0.192713	66.13	68.25	
	38141GBK9	10/05/01	10/05/08	100.000	2.000	0.188035	0.191873	0.195823	0.199887	0.204069	69.05	71.94	
	38141GBL7	10/16/01	09/04/08	100.000	VARIABLE	0.185717	0.189472	0.193335	0.197310	0.201400	68.43	71.26	
	38141GBN3	10/30/01	10/05/08	101.920	2.000	0.184868	0.188510	0.192255	0.196106	0.200065	67.84	70.58	
	38141GBP8	11/09/01	11/09/08	100.000	1.250	0.193588	0.198195	0.202936	0.207814	0.212834	71.01	74.45	
	38141GBQ6	11/09/01	11/09/08	100.000	0.000	0.202511	0.208384	0.214427	0.220645	0.227044	74.58	78.97	
	38141GBV5	01/15/02	01/15/09	100.000	3.500	0.180780	0.183266	0.185825	0.188461	0.191176	66.37	68.26	
	38141GBW3	02/01/02	02/01/12	100.000	0.000	0.234394	0.242246	0.250361	0.258748	0.267416	88.19	94.20	
	38141GBX1	01/22/02	09/04/08	102.800	2.000	0.199955	0.204305	0.208787	0.213403	0.218158	73.80	77.09	
	38141GBY9	02/08/02	02/08/09	100.000	1.000	0.200595	0.205823	0.211209	0.216757	0.222474	74.67	78.64	
	38141GBZ6	02/12/02	02/12/09	100.000	2.000	0.201987	0.206563	0.211282	0.216148	0.221167	74.83	78.31	
	38141GCA0	03/08/02	03/08/09	100.000	2.000	0.208924	0.213851	0.218937	0.224185	0.229603	77.23	80.97	
	38141GCB8	04/08/02	04/08/12	100.000	2.000	0.217956	0.223356	0.228936	0.234700	0.240657	80.35	84.43	
	38141GCC6	04/10/02	04/10/12	100.000	2.500	0.217177	0.222141	0.227272	0.232575	0.238056	79.90	83.65	
	38141GCD4	04/29/02	04/29/12	100.000	3.500	0.213452	0.217409	0.221502	0.225733	0.230109	78.05	81.04	
	38141GCE2	07/03/02	07/03/12	100.000	3.000	0.195206	0.198753	0.202411	0.206186	0.210080	72.20	74.91	
	38141GCH5	08/27/02	08/27/09	100.000	0.000	0.167561	0.171897	0.176345	0.180908	0.185589	62.19	65.45	
	38141GCJ1	09/16/02	09/16/12	100.000	2.500	0.171073	0.173919	0.176844	0.179851	0.182943	62.70	64.85	
	38141GCK8	10/28/02	10/28/12	100.000	3.000	0.173172	0.175746	0.178394	0.181118	0.183919	63.13	65.06	
38141GCL6	10/30/02	10/30/07	100.000	1.000	0.128471	0.130586	0.132745	0.134949		46.89	40.09		
38141GCT9	02/11/03	02/11/10	100.000	0.500	0.146645	0.149798	0.153026	0.156331	0.159714	54.25	56.62		
38141GCV4	02/28/03	02/28/13	100.000	0.000	0.162256	0.163737	0.170753	0.172311	0.178708	60.54	63.59		

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/06	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st Period	2007 2nd Period	2007 3rd Period	2006	2007
Goldman Sachs Group, Inc.	38141GCW2	02/27/03	02/27/13	100.000	0.500	0.160564	0.164341	0.168216	0.172189	0.176266	59.43	62.27	
	38141GCX0	03/05/03	03/05/13	100.000	0.000	0.158905	0.162917	0.167031	0.171249	0.175573	58.87	61.88	
	38141GCZ5	04/21/03	04/18/13	100.000	0.000	0.162379	0.166561	0.170850	0.175249	0.179762	59.83	62.95	
	38141GDC5	04/21/03	04/21/13	100.000	2.250	0.153975	0.156331	0.158747	0.161225	0.163767	56.19	57.95	
	38141GDD3	05/09/03	05/09/10	100.000	2.500	0.120234	0.121288	0.122364	0.123462	0.124583	43.58	44.36	
	38141GDF8	05/30/03	05/30/13	100.000	0.000	0.144203	0.147542	0.150957	0.154452	0.158027	52.72	55.19	
	38141GDG6	06/11/03	06/11/13	100.000	3.000	0.121904	0.122724	0.123561	0.124416	0.125289	44.07	44.67	
	38141GDH4	06/20/03	06/20/13	100.000	0.250	0.133770	0.136528	0.139347	0.142226	0.145169	48.71	50.75	
	38141GDJ0	07/08/03	07/08/10	100.000	0.000	0.125148	0.127745	0.130395	0.133101	0.135863	46.43	48.38	
	38141GDL5	08/07/03	08/07/11	100.000	0.000	0.155329	0.159259	0.163288	0.167419	0.171655	57.77	60.73	
	38141GDM3	08/04/03	08/04/10	100.000	0.000	0.156004	0.159966	0.164029	0.168196	0.172468	58.05	61.04	
	38141GDN1	08/25/03	08/25/10	100.000	1.000	0.146137	0.149019	0.151971	0.154996	0.158093	53.86	56.03	
	38141GDP6	08/28/03	08/28/10	100.000	1.500	0.147346	0.149961	0.152642	0.155388	0.158203	54.17	56.13	
	38141GDR2	01/21/04	04/06/10	100.000	0.000	0.117057	0.119364	0.121717	0.124116	0.126562	42.95	44.66	
	38141GDS0	04/13/04	06/13/11	100.000	0.000	0.140267	0.143545	0.146901	0.150334	0.153848	51.21	53.63	
	38141GDT8	04/16/04	04/16/09	100.000	0.250	0.119822	0.122122	0.124469	0.126864	0.129307	43.90	45.60	
	38141GDW1	11/23/04	11/23/11	100.000	2.000	0.131138	0.132877	0.134655	0.136474	0.138335	47.66	48.94	
	38141GDY7	01/11/05	01/11/12	100.000	1.000	0.133839	0.136348	0.138916	0.141544	0.144234	49.50	51.39	
	38141GEB6	02/15/05	02/15/12	100.000	2.000	0.128000	0.129649	0.131334	0.133058	0.134821	46.83	48.06	
	38141GEC4	06/29/05	06/29/12	100.000	1.000	0.131524	0.133936	0.136404	0.138930	0.141514	47.79	49.57	
	38141GED2	08/30/05	08/30/08	100.000	0.250	0.118269	0.120008	0.123116	0.124932	0.127474	44.09	45.81	
	38141GEH3	04/13/06	04/13/10	100.000	0.000	0.153889	0.158151	0.162532	0.167034	0.171534	40.04	58.42	
	38141GEN0	06/28/06	06/28/11	100.000	0.125		0.163889	0.168621	0.173493	0.178509	30.01	61.61	
Goldman Sachs Group, Inc.	38143U457	04/16/04	10/16/11	100.000	0.000	0.141124	0.144466	0.147887	0.151389	0.154974	51.91	54.40	
	38143U648	02/05/04	02/05/09	100.000	0.000	0.111687	0.113809	0.115972	0.118175	0.120420	41.21	42.80	
	38143U739	12/24/03	12/24/07	100.000	0.000	0.103255	0.105046	0.106869	0.108723		37.52	38.06	
	38143U804	08/15/03	08/15/06	100.000	0.000	0.090010	0.091382				20.41		
	38143U812	11/28/03	11/29/07	100.000	0.000	0.107406	0.109339	0.111307	0.113311		39.14	36.87	
	38143UAC5	02/18/04	02/18/14*	100.000	3.000	0.143160	0.144656				8.03*		
	38143UAD3	03/09/04	03/09/09	100.000	2.000	0.094972	0.095632	0.096303	0.096986	0.097680	34.46	34.95	
	38143UAF8	04/08/04	04/08/09	100.000	1.250	0.113336	0.114877	0.116448	0.118050	0.119683	41.34	42.48	
	38143UAG6	04/08/04	04/08/09	100.000	0.250	0.115001	0.117119	0.119279	0.121480	0.123725	42.14	43.71	
	38143UAH4	04/12/04	04/12/09	100.000	0.750	0.112629	0.114405	0.116216	0.118062	0.119943	41.15	42.46	
	38143UAJ0	04/12/04	04/12/09	100.000	0.250	0.113451	0.115512	0.117613	0.119754	0.121937	41.54	43.07	
	38143UAK7	09/21/04	09/21/09	100.000	VARIABLE	0.112550	0.113605	0.114159	0.114363	0.114288	40.87	41.15	
	38143UAL5	05/20/04	05/20/14	100.000	VARIABLE	0.178855	0.182224	0.185693	0.188636	0.191667	65.27	67.62	
	38143UAM3	06/11/04	06/11/09	100.000	0.000	0.144763	0.148273	0.151869	0.155552	0.159324	52.89	55.48	
	38143UAN1	07/22/04	07/22/09	100.000	1.500	0.128792	0.130753	0.132757	0.134807	0.136902	47.35	48.82	
	38143UAP6	07/23/04	07/23/09*	100.000	1.500	0.128792	0.130752	0.132757	0.134807	0.136902	26.74*		
	38143UAQ4	09/10/04	09/10/11	100.000	VARIABLE	0.128871	0.130190	0.131585	0.132986	0.134381	46.93	47.93	
	38143UAR2	09/01/04	09/01/09	100.000	1.000	0.115966	0.117752	0.119574	0.121433	0.123329	42.50	43.83	

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							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
Goldman Sachs Group, Inc.	38143UAS0	09/10/04	09/10/12	100.000	0.500		0.138225	0.141191	0.144227	0.147335	0.150518	50.96	53.18
	38143UAT8	09/20/04	09/20/11	100.000	VARIES		0.128381	0.129877	0.130823	0.131365	0.131578	46.73	47.27
	38143UAX5	09/28/04	09/28/09	100.000	VARIES		0.112753	0.113838	0.114454	0.114761	0.114817	40.94	41.29
	38143UAX9	10/08/04	10/08/11	100.000	1.500		0.130287	0.132304	0.134366	0.136474	0.138631	47.60	49.11
	38143UAY7	12/15/04	12/15/09*	100.000	1.000		0.115668					5.78*	
	38143UAZ4	12/15/04	12/15/09	120.000	0.000		0.140162	0.142993	0.145882	0.148829	0.151835	51.06	53.14
	38143UBA8	02/02/05	02/02/12	100.000	2.000		0.130014	0.131734	0.133494	0.135295	0.137137	47.63	48.92
	38143UBB6	03/16/05	03/16/12	100.000	1.000		0.142828	0.145727	0.148699	0.151747	0.154871	52.56	54.73
	38143UBC4	04/13/05	04/13/12	100.000	0.500		0.142014	0.145217	0.148500	0.151865	0.155315	52.21	54.60
	38143UBF7	08/18/05	08/18/11	100.000	0.000		0.134444	0.137698	0.141030	0.144443	0.147938	49.86	52.30
	38143UBH3	10/03/05	10/03/12	100.000	1.000		0.141667	0.144571	0.147549	0.150603	0.153735	52.04	54.21
	38143UBJ9	10/17/05	10/17/10	100.000	0.000		0.139528	0.143032	0.146624	0.150307	0.154081	51.39	54.00
Goldman Sachs Group, Inc.	38143Y145	04/07/06	01/07/09	100.000	0.000			0.149374	0.151382	0.155453	0.159632	39.78	56.67
	38143YAA1	03/07/05	03/07/11	100.000	0.000		0.132170	0.135243	0.138387	0.141605	0.144897	48.84	51.14
Goldman Sachs Group, Inc.	38144X203	09/28/05	06/18/08	100.000	0.000		0.128418	0.131357	0.134362	0.137437	0.140582	46.84	49.00
Great Lakes Carbon Corp.	390559AC6	05/22/98	05/15/09	53.092	VARIES		0.364568	0.364567	0.364566	0.364565	0.364564	131.24	131.24
Great Plains Energy, Inc.	391164605	06/14/04	02/16/09	100.000	VARIES		0.140536	0.141100	0.141677			50.85	6.38
	391164AA8	06/14/04	02/16/09	100.000	VARIES		0.140536	0.141100	0.141677	0.142269	0.141546	50.85	51.09
Greater Peoria Airport Authority, IL	392298KK0	11/10/05	12/01/06	103.092	0.000		0.126535	0.129324				42.26	
Grey Global Group, Inc.	39787MAA6	10/28/03	10/15/33	100.000	VARIES		0.285312	0.292195	0.299401	0.306945	0.314845	105.02	110.32
	39787MAB4	10/28/03	10/15/33	100.000	VARIES		0.285312	0.292195	0.299401	0.306945	0.314845	105.02	110.32
Griffon Corporation	398433AA0	07/18/03	07/18/23	100.000	VARIES		0.258767	0.265042	0.271585	0.278405	0.285515	96.37	101.27
	398433AB8	07/18/03	07/18/23	100.000	VARIES		0.258767	0.265042	0.271585	0.278405	0.285515	96.37	101.27
Guitar Center, Inc.	402040AC3	06/13/03	07/15/13*	100.000	4.000		0.259797	0.266115				51.54*	
H & E Equipment Services	404085AD4	06/17/02	06/15/13*	80.016	12.500	31.92	0.033808	0.036597				7.30*	
	404085AE2	06/17/02	06/15/13*	80.016	12.500	31.92	0.033808	0.036597				7.30*	
	404085AF9	06/17/02	06/15/13*	80.016	12.500	31.92	0.033808	0.036597				7.30*	
	404085AG7	06/17/02	06/15/13*	80.016	12.500	31.92	0.033808	0.036597				7.30*	
	404085AH5	06/17/02	06/15/13*	80.016	12.500	31.92	0.033808	0.036597				7.30*	
HM Publishing Corp.	40425LAA4	10/03/03	10/15/13	56.960	VARIES		0.228404	0.241536	0.255424	0.270109	0.285639	86.64	96.89
	40425LAB2	10/03/03	10/15/13	56.960	VARIES		0.228404	0.241536	0.255424	0.270109	0.285639	86.64	96.89
	40425LAC0	10/03/03	10/15/13	56.960	VARIES		0.228404	0.241536	0.255424	0.270109	0.285639	86.64	96.89
HSBC USA, Inc.	40428HCU4	07/27/06	01/27/10	100.000	0.000				0.150740	0.154830	0.159031	23.21	56.28
John Hancock Life Insurance Company	41013MBT6	10/29/02	04/15/15	50.000	0.000	96.56	0.092367	0.094971	0.097650	0.100404	0.103235	34.12	36.07
Harrisburg, PA	414738NM2	12/28/95	04/01/06	51.318	0.000	470.83	0.177707					15.99	
	414738NN0	12/28/95	04/01/07	47.774	0.000	443.65	0.167885	0.173483	0.179268			62.47	16.13
	414738NP5	12/28/95	04/01/08	44.423	0.000	417.53	0.158411	0.163740	0.169249	0.174943	0.180829	58.96	63.00
	414738NQ3	12/28/95	04/01/09	41.259	0.000	392.47	0.149286	0.154353	0.159593	0.165010	0.170611	55.58	59.42
	414738NR1	12/28/95	04/01/10	38.328	0.000	368.23	0.140370	0.145170	0.150135	0.155269	0.160578	52.28	55.91

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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	Total OID to 1/1/06	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
Harrisburg, PA	414738NS9	12/28/95	04/01/11	35.259	0.000	346.14	0.132573	0.137179	0.141945	0.146877	0.151981	49.40	52.89
	414738NT7	12/28/95	04/01/12	32.621	0.000	324.02	0.124420	0.128781	0.133294	0.137965	0.142800	46.37	49.68
	414738NU4	12/28/95	04/01/13	30.247	0.000	302.78	0.116462	0.120567	0.124816	0.129215	0.133770	43.42	46.53
	414738NV2	12/28/95	04/01/14	27.925	0.000	282.79	0.109054	0.112930	0.116944	0.121101	0.125406	40.67	43.61
	414738NW0	12/28/95	04/01/15	25.992	0.000	263.73	0.101745	0.105367	0.109118	0.113002	0.117025	37.94	40.69
	414738NX8	12/28/95	04/01/16	24.047	0.000	245.87	0.095018	0.098419	0.101942	0.105591	0.109371	35.44	38.02
	414738NY6	12/28/95	04/01/17	22.322	0.000	229.10	0.088614	0.091795	0.095090	0.098504	0.102039	33.06	35.47
	414738NZ3	12/28/95	04/01/18	20.535	0.000	213.19	0.082669	0.085661	0.088762	0.091975	0.095304	30.85	33.12
	414738PA6	12/28/95	04/01/19	19.125	0.000	198.55	0.076994	0.079781	0.082669	0.085661	0.088762	28.73	30.85
Hartford Financial Services Group, Inc.	416515203	09/13/02	11/16/08*	100.000	VARIABLES		0.133203	0.133657				30.01*	
	416515500	05/23/03	08/16/08*	100.000	VARIABLES		0.101918	0.102470				13.81*	
	416515AH7	05/23/03	08/16/08	100.000	VARIABLES		0.101918	0.102470	0.102407	0.101716	0.101014	36.86	36.55
Hasbro, Inc.	418056AM9	11/30/01	12/01/21	100.000	VARIABLES		0.287057	0.295648	0.304593	0.313906	0.323603	105.41	111.90
	418056AN7	11/30/01	12/01/21	100.000	VARIABLES		0.287057	0.295648	0.304593	0.313906	0.323603	105.41	111.90
Headwaters, Inc.	42210PAA0	06/01/04	06/01/16	100.000	VARIABLES		0.239997	0.246403	0.253064	0.259993	0.267198	87.94	92.77
	42210PAB8	06/01/04	06/01/16	100.000	VARIABLES		0.239997	0.246403	0.253064	0.259993	0.267198	87.94	92.77
City of Hoboken	434110QH8	08/28/03	04/01/27	19.107	0.000	34.17	0.043888	0.045454	0.047077	0.048758	0.050498	16.37	17.56
	434110QJ4	08/28/03	04/01/28	17.813	0.000	31.85	0.040915	0.042375	0.043888	0.045455	0.047077	15.26	16.37
	434110QK1	08/28/03	04/01/29	16.606	0.000	29.70	0.038143	0.039504	0.040914	0.042375	0.043888	14.23	15.26
	434110QL9	08/28/03	04/01/30	15.481	0.000	27.68	0.035558	0.036828	0.038143	0.039504	0.040914	13.26	14.23
	434110QM7	08/28/03	04/01/31	14.432	0.000	25.81	0.033149	0.034333	0.035558	0.036828	0.038142	12.36	13.26
	434110QN5	08/28/03	04/01/32	13.454	0.000	24.06	0.030903	0.032006	0.033149	0.034332	0.035558	11.53	12.36
	434110QP0	08/28/03	04/01/33	12.543	0.000	22.43	0.028810	0.029839	0.030904	0.032007	0.033150	10.75	11.53
Hollywood Casino Shreveport	43613PAA1	08/10/99	08/01/06	100.000	VARIABLES		0.386415	0.381287				80.22	
	43613PAB9	08/10/99	08/01/06	100.000	VARIABLES		0.386415	0.381287				80.22	
	43613PAE3	06/15/01	08/01/06	103.000	VARIABLES		0.377000	0.375500				78.90	
Horace Mann Educators Corporation	440327AF1	05/14/02	05/14/32	47.500	1.426		0.104603	0.106841	0.109157	0.111552	0.115394	38.27	40.02
	440327AG9	05/14/02	05/14/32	47.500	1.426		0.104603	0.106841	0.109157	0.111552	0.115394	38.27	40.02
Horizon PCS, Inc.	44043UAB6	09/26/00	10/01/10	43.889	VARIABLES		0.412026	0.413852	0.415822	0.417946	0.420239	149.00	150.48
	44043UAD2	09/26/00	10/01/10	43.889	VARIABLES		0.412026	0.413852	0.415822	0.417946	0.420239	149.00	150.48
	44043UAE0	09/26/00	10/01/10	43.889	VARIABLES		0.412026	0.413852	0.415822	0.417946	0.420239	149.00	150.48
	44043UAF7	09/26/00	10/01/10	43.889	VARIABLES		0.412026	0.413852	0.415822	0.417946	0.420239	149.00	150.48
Host Marriott Corp.	441079209	12/02/96	12/02/26	100.000	6.750		0.187500	0.187500	0.187500	0.187500	0.187500	67.50	67.50
	441079308	12/02/96	12/02/26	100.000	6.750		0.187500	0.187500	0.187500	0.187500	0.187500	67.50	67.50
	441079407	05/19/97	12/02/26	100.000	6.750		0.187500	0.187500	0.187500	0.187500	0.187500	67.50	67.50
Houghton Mifflin, LLC	441577AA1	05/15/06	05/15/11	99.000	VARIABLES		0.344169	0.372254	0.389608	0.419085		80.82	141.27
	441577AB9	05/15/06	05/15/11	99.000	VARIABLES		0.344169	0.372254	0.389608	0.419085		80.82	141.27
Household Finance Corp.	441815AQ0	10/30/02	02/15/08	94.200	VARIABLES		0.302399	0.304121	0.304470	0.304838	0.305226	109.46	109.78

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SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/06	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2006 1st Period	2006 2nd Period	2006 3rd Period	2007 2nd Period	2007 3rd Period	2006	2007
Hynix Semiconductor, Inc	449130AD5	07/05/05	07/01/12	97.000	9.875	1.47	0.008808	0.009270	0.009756	0.010268		3.25	3.60
	449130AE3	07/05/05	07/01/12	97.000	9.875	1.47	0.008808	0.009270	0.009756	0.010268		3.25	3.60
ICON Fitness Corporation Illinois Power Company	451039AB7	11/20/96	11/15/06	50.931	VARIES		0.388868	0.388867				122.10	
	452092CK3	12/20/02	12/15/10	97.480	11.500	6.96	0.007658	0.008073	0.008605	0.009071	0.009616	2.89	3.24
	452092CL1	12/20/02	12/15/10	97.480	11.500	6.95	0.007744	0.008208	0.008701	0.009223	0.009776	2.89	3.24
	452092CM9	12/20/02	12/15/10	97.480	11.500	6.95	0.007744	0.008208	0.008701	0.009223	0.009776	2.89	3.24
IBC Capital Finance Insilco Holdings Co.	453838500	12/18/96	12/31/26	100.000	9.250		0.256944	0.256944	0.256944	0.256944	0.256944	92.50	92.50
	457661AA4	08/17/98	08/15/08	49.411	VARIES		0.395425	0.395895	0.396398	0.396937	0.397514	142.57	142.95
	457661AB2	08/17/98	08/15/08	49.411	VARIES		0.395425	0.395895	0.396398	0.396937	0.397514	142.57	142.95
	457661AC0	08/17/98	08/15/08	49.411	VARIES		0.395425	0.395895	0.396398	0.396937	0.397514	142.57	142.95
Insignia Financing I Intermedia Communications, Inc.	45766X304	11/01/96	09/30/16	100.000	6.500		0.178571	0.177596	0.178571	0.177596	0.177596	65.00	64.91
	458801BA4	02/24/99	03/01/09	55.057	VARIES		0.340266	0.340266	0.340265	0.340264	0.340263	122.50	122.50
International Bank for Reconstruction	459056GC5	03/06/85	02/15/06	9.429	0.000	892.31	0.297836					13.40	
	459056GD3	03/06/85	08/15/06	8.912	0.000	843.41	0.281517	0.302776				67.47	
	459056GE1	03/06/85	02/15/07	8.423	0.000	797.19	0.266096	0.286191	0.297848			105.18	13.40
	459056GF8	03/06/85	08/15/07	7.962	0.000	753.50	0.251507	0.270499	0.281517	0.302776		99.41	67.47
	459056GG6	03/06/85	02/15/08	7.690	0.000	712.13	0.236238	0.253958	0.264177	0.283993	0.295421	93.32	104.35
	459056GH4	03/06/85	08/15/08	7.272	0.000	673.42	0.223397	0.240153	0.249817	0.268556	0.279363	88.25	98.68
	459056GJ0	03/06/85	02/15/09	6.955	0.000	637.08	0.210683	0.226433	0.235489	0.253093	0.263215	83.20	92.99
	459056GK7	03/06/85	08/15/09	6.732	0.000	603.34	0.198289	0.213012	0.221426	0.237867	0.247264	78.26	87.39
	459056GL5	03/06/85	02/15/10	6.446	0.000	571.43	0.187216	0.201069	0.208963	0.224425	0.233236	73.86	82.44
	459056GM3	03/06/85	08/15/10	6.175	0.000	541.45	0.176842	0.189882	0.197291	0.211839	0.220104	69.75	77.82
	459056GN1	03/06/85	02/15/11	5.992	0.000	513.94	0.166803	0.179018	0.185914	0.199529	0.207215	65.75	73.28
	459056GP6	03/06/85	08/15/11	5.676	0.000	486.82	0.157996	0.169566	0.176098	0.188994	0.196274	62.28	69.41
	459056GQ4	03/06/85	02/15/12	5.445	0.000	461.92	0.149445	0.160351	0.166488	0.178639	0.185476	58.89	65.61
	459056GR2	03/06/85	08/15/12	5.159	0.000	437.64	0.141588	0.151921	0.157735	0.169247	0.175725	55.79	62.16
	459056GS0	03/06/85	02/15/13	5.019	0.000	416.46	0.133884	0.143587	0.149012	0.159811	0.165849	52.73	58.68
	459056GT8	03/06/85	08/15/13	4.757	0.000	394.74	0.126907	0.136104	0.141247	0.151483	0.157207	49.98	55.63
	459056GU5	03/06/85	02/15/14	4.634	0.000	376.15	0.120164	0.128812	0.133616	0.143231	0.148573	47.29	52.59
	459056GV3	03/06/85	08/15/14	4.395	0.000	356.72	0.113955	0.122155	0.126711	0.135829	0.140895	44.85	49.87
	459056GW1	03/06/85	02/15/15	4.349	0.000	341.43	0.108030	0.115722	0.119952	0.128493	0.133190	42.48	47.17
	459056HY6	01/07/86	02/15/16	5.299	0.000	319.55	0.097539	0.104113	0.107535	0.114783	0.118556	38.18	42.09
	459056JD0	01/07/86	02/15/06	12.535	0.000	862.34	0.273513					12.31	
	459056JE8	01/07/86	02/15/07	11.305	0.000	777.73	0.246676	0.264054	0.273513			96.91	12.31
	459056JF5	01/07/86	02/15/08	10.303	0.000	701.15	0.221689	0.237250	0.245691	0.262937	0.272292	87.07	96.50
	459056JG3	01/07/86	02/15/09	9.297	0.000	632.65	0.200028	0.214068	0.221684	0.237245	0.245686	78.56	87.07
459056JH1	01/07/86	02/15/10	8.388	0.000	570.85	0.180491	0.193160	0.200033	0.214074	0.221691	70.89	78.56	
459056JJ7	01/07/86	02/15/11	7.569	0.000	515.08	0.162856	0.174287	0.180488	0.193157	0.200030	63.96	70.89	
459056JK4	01/07/86	02/15/12	6.915	0.000	465.46	0.146701	0.156961	0.162507	0.173873	0.180016	57.60	63.81	
459056JL2	01/07/86	02/15/13	6.323	0.000	421.01	0.132273	0.141491	0.146455	0.156661	0.162158	51.92	57.49	
459056JM0	01/07/86	02/15/14	5.865	0.000	382.08	0.119281	0.127533	0.131945	0.141073	0.145954	46.79	51.76	

## SECTION I-B

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							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
International Bank for Reconstruction International Finance Corporation	459056JN8	01/07/86	02/15/15	5.604	0.000	349.36	0.107678	0.115017	0.118883	0.126987	0.131255	42.19	46.58
International Game Tech	45950K209	12/08/03	12/08/10	100.000	0.000		0.118353	0.120686	0.123064	0.125488	0.127961	43.14	44.85
	459902AK8	01/29/03	01/29/33	59.291	0.000		0.154363	0.160344	0.166558	0.173012	0.179716	58.50	63.12
	459902AL6	01/29/03	01/29/33	59.291	0.000		0.154363	0.160344	0.166558	0.173012	0.179716	58.50	63.12
	459902AM4	01/29/03	01/29/33	59.291	0.000		0.154363	0.160344	0.166558	0.173012	0.179716	58.50	63.12
Ionica, PLC.	462213AK5	03/19/97	05/01/07	47.688	VARIES		0.416649	0.416648	0.416646			149.99	50.00
	462213AL3	03/19/97	05/01/07	47.688	VARIES		0.416649	0.416648	0.416646			149.99	50.00
Itron Inc.	465741AJ5	08/04/06	08/01/26	100.000	VARIES				0.204969	0.209886	0.215068	30.13	76.19
ivax Corporation	465823AH5	03/03/04	03/01/24	100.000	VARIES		0.210995	0.216921	0.223055	0.229404	0.235975	78.47	82.99
	465823AJ1	03/03/04	03/01/24	100.000	VARIES		0.210995	0.216921	0.223055	0.229404	0.235975	78.47	82.99
	465823AK8	12/22/04	12/15/24	98.500	VARIES		0.163374	0.166574	0.169866	0.173253	0.176737	59.49	61.87
	465823AL6	03/03/04	03/01/24	100.000	VARIES		0.210995	0.216921	0.223055	0.229404	0.235975	78.47	82.99
	465823AM4	03/03/04	03/01/24	100.000	VARIES		0.210995	0.216921	0.223055	0.229404	0.235975	78.47	82.99
	465823AN2	12/22/04	12/15/24	98.500	VARIES		0.163374	0.166574	0.169866	0.173253	0.176737	59.49	61.87
	465823AP7	05/09/05	05/15/25	100.000	VARIES		0.199483	0.204993	0.210696	0.216598	0.222706	73.32	77.47
	465823AQ5	05/09/05	05/15/25	100.000	VARIES		0.199483	0.204993	0.210696	0.216598	0.222706	73.32	77.47
JDS Uniphase Corporation	46612JAA9	10/31/03	11/15/10	98.000	0.000	6.12	0.007862	0.007873	0.007884	0.007896	0.007907	2.83	2.84
	46612JAB7	10/31/03	11/15/10	98.000	0.000	6.12	0.007862	0.007873	0.007884	0.007896	0.007907	2.83	2.84
JL French Automotive Castings, Inc.	46620QAC9	12/27/02	12/31/07	97.410	12.000		0.672945	0.698703	0.725573	0.753613		246.95	265.53
JP Morgan Chase & Co.	46623EBY4	11/01/04	11/01/11	100.000	VARIES		0.122111	0.122385	0.122382	0.122238	0.122201	44.03	44.02
JP Morgan Chase & Co.	46625HAQ3	11/26/02	11/26/07	100.000	0.000		0.112666	0.114716	0.116804	0.118930		41.07	38.34
	46625HAU4	03/12/03	03/12/08	100.000	0.000		0.096594	0.098145	0.099720	0.101321	0.102948	35.39	36.54
	46625HAY6	09/18/03	09/22/08	100.000	0.000		0.113914	0.116079	0.118286	0.120534	0.122825	41.83	43.44
	46625HAZ3	10/30/03	10/30/08	100.000	0.000		0.113219	0.115360	0.117541	0.119764	0.122028	41.41	42.99
	46625HBB5	12/17/03	01/21/09	100.000	0.000		0.112342	0.114481	0.116661	0.118882	0.121146	41.52	43.12
	46625HBG4	03/31/04	03/31/09	100.000	0.000		0.098092	0.099740	0.101415	0.103118	0.104850	35.91	37.13
	46625HBT6	06/25/04	07/07/09	100.000	0.000		0.138519	0.141809	0.145178	0.148626	0.152156	51.62	54.10
	46625HBU3	09/21/04	09/21/09	100.000	0.000		0.115728	0.118046	0.120409	0.122820	0.125279	42.55	44.27
	46625HBW9	09/30/04	09/30/10	100.000	0.000		0.119263	0.121721	0.124230	0.126790	0.129403	43.83	45.65
	46625HBZ2	10/29/04	10/29/10	100.000	0.000		0.119552	0.122021	0.124542	0.127114	0.129740	43.79	45.62
	46625HCB4	01/31/05	01/29/10	100.000	VARIES		0.118367	0.117323	0.117262	0.117199	0.117437	42.26	42.23
	46625HCF5	03/23/05	03/22/12	100.000	0.000		0.141233	0.144737	0.148328	0.152008	0.155779	52.18	54.80
	46625HCG3	03/31/05	04/02/08	100.000	0.000		0.131176	0.134203	0.137300	0.140467	0.143709	48.31	50.57
	46625HCH1	04/29/05	05/01/08	100.000	0.000		0.124461	0.127189	0.129977	0.132825	0.135736	45.63	47.65
	46625HCJ7	04/27/05	04/27/10	100.000	0.000		0.130207	0.133191	0.136242	0.139364	0.142557	47.80	50.01
	46625HCL2	05/31/05	05/31/12	100.000	0.000		0.130744	0.133752	0.136829	0.139976	0.143197	47.80	50.02
	46625HCN8	05/25/05	05/24/07	100.000	0.000		0.120555	0.121123	0.125761			44.30	17.98
	46625HCQ1	06/22/05	06/22/11	100.000	0.000		0.132184	0.135258	0.138403	0.141621	0.144914	48.20	50.46
	46625HCZ1	09/26/05	09/24/10	100.000	0.000		0.126742	0.129602	0.132558	0.135583	0.138676	46.71	48.86
	46625HDP2	11/29/05	11/29/11	100.000	0.000		0.142269	0.145912	0.149649	0.153481	0.157412	52.11	54.81

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Total OID to 1/1/06	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
JP Morgan Chase & Co.	46625HFT2	04/28/06	04/28/11	100.000	0.000			0.155925	0.160301	0.164800	0.169425	38.17	59.09
	46625HFU9	04/26/06	04/26/13	100.000	0.000			0.155626	0.159986	0.164467	0.169074	38.41	58.99
	46625HGC8	05/31/06	05/28/10	100.000	0.000			0.153691	0.157896	0.162264	0.166753	32.57	57.92
	46625HGD6	05/31/06	11/28/08	100.000	0.000			0.151215	0.155285	0.159512	0.163854	32.04	56.95
JP Morgan Chase & Co.	4662AONW7	08/08/05	09/03/10	100.000	0.000		0.132139	0.135272	0.138479	0.141762	0.145122	48.88	51.23
	4662AORR4	12/02/05	12/12/07	100.000	0.000		0.132928	0.136104	0.139356	0.142686		48.55	48.12
	4662A0VA6	04/04/06	07/11/07	100.000	0.000			0.143300	0.145292	0.149040		38.60	28.28
	4662A0VF5	04/05/06	08/29/07	100.000	0.000			0.144214	0.148031	0.151030		38.83	35.62
Jackson, TN	468826GP1	07/09/98	07/01/12	40.347	0.000	252.22	0.120209	0.124175	0.128273	0.132506		43.99	46.94
Jacobs Entertainment	469815AA2	02/08/02	02/01/09*	96.040	11.875	17.90	0.015742	0.016745				3.25*	
	469815AB0	02/08/02	02/01/09*	96.040	11.875	17.90	0.015742	0.016745				3.25*	
Jersey & Greene Counties	476538CQ4	06/26/03	02/01/06	100.000	0.000		0.079324					2.38	
	476538CR2	06/26/03	02/01/07	100.000	0.000		0.096574	0.098143	0.099738			35.52	2.99
Josephine County, OR	476538CS0	06/26/03	02/01/08	100.000	0.000		0.114208	0.116378	0.118588	0.120841	0.123137	42.16	43.78
	480890AA0	10/30/01	06/01/17	36.621	0.000	112.96	0.086705	0.089544	0.092476	0.095505	0.098632	31.90	34.02
	480890AB8	10/30/01	06/01/18	33.518	0.000	106.06	0.081659	0.084395	0.087222	0.090144	0.093163	30.06	32.10
	480890AF9	10/30/01	06/01/06	80.090	0.000	179.17	0.132836					19.93	
	480890AG7	10/30/01	06/01/07	74.256	0.000	184.79	0.138457	0.142194	0.146033			50.74	21.90
	480890AH5	10/30/01	06/01/08	69.953	0.000	177.64	0.133382	0.137049	0.140818	0.144689	0.148668	48.90	51.63
	480890AJ1	10/30/01	06/01/09	65.529	0.000	171.43	0.129125	0.132773	0.136523	0.140379	0.144345	47.36	50.08
	480890AK8	10/30/01	06/01/10	61.462	0.000	163.95	0.123750	0.127308	0.130968	0.134733	0.138606	45.41	48.06
	480890AL6	10/30/01	06/01/11	57.805	0.000	155.68	0.117633	0.121044	0.124554	0.128166	0.131882	43.17	45.71
	480890AM4	10/30/01	06/01/12	54.034	0.000	148.31	0.112301	0.115614	0.119024	0.122535	0.126150	41.23	43.69
	480890AN2	10/30/01	06/01/13	50.411	0.000	140.98	0.106973	0.110182	0.113487	0.116892	0.120398	39.28	41.68
	480890AP7	10/30/01	06/01/14	46.941	0.000	133.71	0.101670	0.104771	0.107966	0.111259	0.114652	37.35	39.66
	480890AQ5	10/30/01	06/01/15	43.624	0.000	126.54	0.096419	0.099408	0.102489	0.105666	0.108942	35.43	37.66
	480890AR3	10/30/01	06/01/16	40.464	0.000	119.49	0.091238	0.094111	0.097076	0.100133	0.103287	33.54	35.68
Jostens Holding Corp.	481086AA4	12/02/03	12/01/13	60.682	VARIABLES		0.210952	0.221764	0.233129	0.245077	0.257637	78.55	86.81
	481086AB2	12/02/03	12/01/13	60.682	VARIABLES		0.210952	0.221764	0.233129	0.245077	0.257637	78.55	86.81
	481086AC0	12/02/03	12/01/13	60.682	VARIABLES		0.210952	0.221764	0.233129	0.245077	0.257637	78.55	86.81
KFW	48245AAH4	05/05/06	05/06/08	100.000	0.000		0.144896	0.144919	0.148699	0.152577	0.156556	34.41	54.66
KI Holdings, Inc.	48247EAA9	11/18/04	11/15/14	61.808	VARIABLES		0.186546	0.195756	0.205422	0.215564	0.226207	69.68	76.73
	48247EAB7	11/18/04	11/15/14	61.808	VARIABLES		0.186546	0.195756	0.205422	0.215564	0.226207	69.68	76.73
	48247EAC5	11/18/04	11/15/14	61.808	VARIABLES		0.186546	0.195756	0.205422	0.215564	0.226207	69.68	76.73
Kaydon Corporation	486587AA6	05/23/03	05/23/23	100.000	VARIABLES		0.265154	0.271704	0.278532	0.285650	0.293070	97.14	102.11
	486587AB4	05/23/03	05/23/23	100.000	VARIABLES		0.265154	0.271704	0.278532	0.285650	0.293070	97.14	102.11
Kendall, Kane and Will Counties, IL	488764NN7	04/22/03	10/01/08	105.843	VARIABLES		0.108981	0.108414	0.107835	0.107246	0.106646	39.03	38.61
	488764NP2	04/22/03	10/01/09	105.260	VARIABLES		0.116572	0.116119	0.115657	0.115186	0.114705	41.80	41.47
	488764NQ0	04/22/03	10/01/10	100.839	VARIABLES		0.121853	0.121784	0.121714	0.121643	0.121570	43.84	43.79
	488764NR8	04/22/03	10/01/11	106.125	VARIABLES		0.133896	0.133461	0.133016	0.132561	0.132096	48.05	47.72

\* Called in 2006; 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 Stated Interest Rate	Total OID to 1/1/06	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
Kendall, Kane and Will Counties, IL	488764NS6	04/22/03	10/01/12	100.093	VARIES		0.132922	0.132912	0.132902	0.132892	0.132881	47.85	47.84
	488764NT4	04/22/03	10/01/13	100.778	VARIES		0.136917	0.136869	0.136820	0.136769	0.136717	49.27	49.24
Keyspan Corporation Kreditanstalt Fur Wiederaufbau	49337WAE0	05/06/02	05/16/08	100.000	VARIES		0.159543	0.159028	0.158499	0.157955	0.157395	57.30	56.91
L-3 Communications Holdings, Inc.	500769BR4	04/19/06	04/18/36	19.778	0.000			0.030085	0.030904	0.031751	0.032620	7.64	11.40
L-3 Communications Holdings, Inc.	502413AW7	07/29/05	08/01/35	100.000	VARIES		0.175854	0.178783	0.181803	0.184920	0.188135	64.73	66.96
L-3 Communications Holdings, Inc.	502424AE4	07/29/05	08/01/35	100.000	VARIES		0.175854	0.178783	0.181803	0.184920	0.188135	64.73	66.96
LaSalle & DeKalb Counties, Illinois	504238AX4	09/04/03	12/30/06	100.029	VARIES		0.096636	0.096626				34.69	
LaSalle County, IL	504570DB5	04/01/04	12/01/06	103.959	VARIES		0.075044	0.074471				24.66	
	504570DC3	04/01/04	12/01/07	104.125	VARIES		0.087179	0.086685	0.086183	0.085673		31.27	28.35
LaSalle County, IL School District 141	504588EA8	05/12/06	12/01/07	102.832	0.000		0.154433	0.154873	0.159060	0.163360		35.58	53.26
	504588EB6	05/12/06	12/01/08	104.303	VARIES		0.160059	0.160526	0.164960	0.169516	0.156219	36.88	59.94
	504588EC4	05/12/06	12/01/09	105.939	VARIES		0.164743	0.165230	0.169855	0.174609	0.161030	37.97	61.74
	504588ED2	05/12/06	12/01/10	107.147	VARIES		0.168689	0.169194	0.173988	0.178919	0.165294	38.88	63.26
LaSalle County, IL	504592AN6	06/19/03	12/01/06	104.790	VARIES		0.072599	0.072102				23.87	
LaSalle County, IL	504597AR6	11/17/03	12/01/06	105.821	VARIES		0.095720	0.094825				31.43	
	504597AS4	11/17/03	12/01/07	105.602	VARIES		0.112299	0.111557	0.110801	0.110030		40.25	36.43
	504597AT2	11/17/03	12/01/08	105.395	VARIES		0.124303	0.123685	0.123055	0.122411	0.121753	44.60	44.14
Lake County, IL School District No.187	509262CR0	04/09/03	01/01/07	87.867	0.000	87.24	0.093882	0.095524				34.09	
	509262CS8	04/09/03	01/01/08	83.406	0.000	92.07	0.099663	0.101593	0.103561	0.105567		36.23	37.64
	509262CT6	04/09/03	01/01/09	78.814	0.000	94.65	0.102970	0.105132	0.107340	0.109593		37.46	39.05
	509262CU3	04/09/03	01/01/10	74.126	0.000	95.70	0.104602	0.106955	0.109361	0.111822		38.08	39.81
	509262CV1	04/09/03	01/01/21	35.244	0.000	61.38	0.068620	0.070668	0.072777	0.074949		25.07	26.59
Language Line Holdings II, Inc.	515860AA2	06/11/04	06/15/13	50.460	VARIES		0.243346	0.260532	0.278932	0.298632	0.319722	91.27	104.61
	515860AB0	06/11/04	06/15/13	50.460	VARIES		0.243346	0.260532	0.278932	0.298632	0.319722	91.27	104.61
	515860AC8	06/11/04	06/15/13	50.460	VARIES		0.243346	0.260532	0.278932	0.298632	0.319722	91.27	104.61
Language Line Holdings II, Inc.	515861AA0	06/11/04	06/15/12	97.432	11.125	3.35	0.006680	0.007068	0.007479	0.007914	0.008374	2.49	2.78
	515861AB8	06/11/04	06/15/12	97.432	11.125	3.35	0.006680	0.007068	0.007479	0.007914	0.008374	2.49	2.78
	515861AC6	06/11/04	06/15/12	97.432	11.125	3.35	0.006680	0.007068	0.007479	0.007914	0.008374	2.49	2.78
Lee & Ogle Counties, IL	523372AD2	07/02/03	04/01/06	100.261	VARIES		0.076005					6.84	
	523372AE0	07/02/03	04/01/07	100.510	VARIES		0.094135	0.094083	0.094029			33.87	8.46
	523372AF7	07/02/03	04/01/08	100.396	VARIES		0.108012	0.107979	0.107945	0.107911	0.107876	38.87	38.85
	523372AG5	07/02/03	04/01/09	100.704	VARIES		0.118002	0.117942	0.117881	0.117818	0.117754	42.46	42.41
	523372AH3	07/02/03	04/01/10	101.077	VARIES		0.125348	0.125263	0.125175	0.125086	0.124994	45.09	45.03
	523372AT7	06/09/05	04/01/07	88.783	0.000	33.54	0.167935	0.173537	0.179325			62.49	16.14

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/06	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2006 1st Period	2006 2nd Period	2006 3rd Period	2007 2nd Period	2007 3rd Period	2006	2007
Lee & Ogle Counties, IL	523372AU4	06/09/05	04/01/08	83.138	0.000	31.42	0.157321	0.162570	0.167995	0.173601	0.179393	58.54	62.51
	523372AV2	06/09/05	04/01/09	77.853	0.000	29.43	0.147340	0.152257	0.157338	0.162589	0.168015	54.83	58.55
	523372AW0	06/09/05	04/01/10	72.903	0.000	27.56	0.137988	0.142594	0.147353	0.152271	0.157354	51.35	54.83
	523372AX8	06/09/05	04/01/11	68.268	0.000	25.81	0.129224	0.133538	0.137995	0.142601	0.147361	48.09	51.35
Lehman Brothers Holdings, Inc.	524908779	02/05/02	02/05/07	100.000	0.000		0.190737	0.196126	0.201666			71.23	6.86
	524908CH1	02/24/00	02/24/07	100.000	0.250		0.347459	0.361335	0.375777			131.18	19.92
	524908CS7	11/14/00	11/14/07	100.000	0.250		0.311645	0.323452	0.335717	0.348457		115.45	107.37
	524908CT5	11/14/00	11/14/07	100.000	0.250		0.311645	0.323452	0.335717	0.348457		115.45	107.37
	524908CU2	01/05/01	01/05/06	100.000	0.250		0.256616					1.03	
	524908CZ1	02/26/01	02/27/06	100.000	0.250		0.171634					9.61	
	524908DH0	06/01/01	06/01/08	100.000	0.250		0.250527	0.258752	0.267255	0.276045	0.285132	92.17	98.33
	524908DN7	07/03/01	07/03/06	100.000	0.250		0.202217	0.207914				37.83	
	524908DU1	10/02/01	07/02/06	100.000	0.000		0.191283	0.196637				35.59	
	524908DW7	12/26/01	12/26/06	100.000	0.000		0.200378	0.206139				72.17	
	524908EF3	06/19/02	06/19/09	100.000	0.250		0.148628	0.151886	0.155220	0.158630	0.162119	54.17	56.58
	524908EK2	08/05/02	08/05/07	100.000	0.000		0.161066	0.165092	0.169220	0.173450		59.90	36.97
	524908EN6	08/05/02	08/05/08	100.000	0.000		0.170362	0.174834	0.179423	0.184133	0.188967	63.46	66.83
	524908EP1	09/27/02	09/27/07	100.000	0.000		0.125127	0.127629	0.130182	0.132785		45.97	35.10
	524908ES5	10/02/02	10/02/07	100.000	0.250		0.090470	0.091723	0.092994	0.094285		33.02	25.43
	524908FB1	12/11/02	12/11/07	100.000	0.625		0.129854	0.132217	0.134629	0.137091		47.27	46.22
	524908FJ4	04/29/03	04/29/10	100.000	0.000		0.136273	0.139271	0.142335	0.145467	0.148667	49.97	52.20
	524908FL9	05/01/03	05/01/10	100.000	0.250		0.135473	0.138301	0.141190	0.144144	0.147162	49.62	51.72
	524908FN5	05/08/03	05/08/10	100.000	0.250		0.130373	0.132995	0.135674	0.138409	0.141203	47.69	49.63
	524908FP0	05/13/03	05/13/10	100.000	0.250		0.128680	0.131237	0.133847	0.136512	0.139233	47.03	48.92
	524908FR6	05/27/03	05/27/08	100.000	0.250		0.091157	0.092446	0.093754	0.095082	0.096431	33.14	34.08
	524908JE1	09/10/03	06/10/10	100.000	0.000		0.140166	0.143361	0.146629	0.149971	0.153390	51.17	53.53
	524908JJ0	10/09/03	10/09/10	100.000	1.600		0.126422	0.128189	0.129994	0.131837	0.133720	46.12	47.44
	524908JK7	11/06/03	11/06/09	100.000	0.000		0.127762	0.130464	0.133223	0.136041	0.138918	46.78	48.78
	524908LS7	02/11/04	02/11/11	100.000	0.750		0.126567	0.128851	0.131184	0.133568	0.136003	46.62	48.33
	524908MJ6	10/06/04	10/06/11	100.000	0.250		0.127351	0.130000	0.132707	0.135474	0.138301	46.78	48.75
	524908NL0	06/21/05	06/21/10	100.000	0.750		0.126131	0.128478	0.130878	0.133331	0.135838	45.88	47.61
	524908NM8	06/29/05	06/29/12	100.000	0.250		0.125757	0.128391	0.131084	0.133836	0.136650	45.76	47.70
	524908NW6	09/26/05	09/26/08	107.550	0.250		0.130973	0.133692	0.136470	0.139310	0.142211	48.16	50.19
	524908NX4	10/13/05	10/13/15	100.000	5.175		0.143750	0.143750	0.143750	0.143750	0.143750	51.75	51.75
	524908NY2	10/28/05	10/28/12	100.000	3.000		0.138876	0.140265	0.141688	0.143147	0.144642	50.42	51.46
	524908PA2	11/17/05	11/17/12	100.000	3.000		0.145042	0.146653	0.148306	0.150003	0.151743	52.65	53.85
524908PG9	01/06/06	01/06/12	100.000	0.250		0.140139	0.143499	0.146944	0.150475		50.34	53.50	
524908PK0	03/08/06	03/03/09	100.000	2.000		0.141670	0.143805	0.146056	0.148363		41.76	52.71	
524908PL8	03/23/06	03/23/09	100.000	1.000		0.139142	0.141931	0.144790	0.147721		38.95	52.18	
524908PN4	03/29/06	03/29/13	100.000	1.500		0.150055	0.152983	0.155989	0.159077		41.08	56.18	
524908SK7	08/09/06	08/09/09	100.000	0.000			0.150748	0.154839	0.159040		21.41	56.18	
Lehman Brothers Holdings, Inc.	52517PAE1	10/15/93	10/15/23	100.000	VARIES		0.208654	0.208442	0.208223	0.207996	0.207761	75.04	74.88

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							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007		
Lehman Brothers Holdings, Inc.	52517PB67	09/28/05	09/28/15*	100.000	VARIABLES	0.208239	0.202835							36.57*	
	52517PB91	09/30/05	10/01/07	100.000	0.000	0.116450	0.118890	0.121382	0.123926					42.81	33.23
	52517PC25	10/20/05	10/20/20	100.000	VARIABLES	0.204520	0.203854	0.205446	0.204809	0.205314				74.60	74.86
	52517PC90	11/25/05	11/26/07	100.000	0.000	0.133025	0.136210	0.139471	0.142810					48.69	45.93
	52517PD73	12/21/05	12/20/09	82.123	0.000	0.113795	0.116617	0.119526	0.122507	0.125562				41.54	43.63
	52517PE56	02/22/06	02/22/13	100.000	VARIABLES		0.143456	0.141781	0.140062	0.140092				44.11	50.51
	52517PE64	02/07/06	08/07/07	100.000	0.000		0.133009	0.136193	0.139454					43.55	30.00
	52517PE80	03/07/06	09/07/07	100.000	0.000		0.138350	0.141795	0.145327					41.07	35.52
	52517PE98	03/15/06	03/15/11	100.000	0.000		0.147072	0.150966	0.154962	0.159065				42.48	55.93
	52517PF22	03/22/06	03/24/08	100.000	0.000	0.139751	0.139790	0.143306	0.146911	0.150607				39.34	52.95
	52517PF30	03/22/06	03/24/08	100.000	0.000	0.139751	0.139790	0.143306	0.146911	0.150607				39.34	52.95
	52517PG70	04/20/06	04/20/07	100.000	0.000		0.141162	0.144749						35.69	15.78
	52517PG88	04/24/06	04/24/08	100.000	0.000		0.143414	0.147117	0.150914	0.154810				35.67	54.16
	52517PH46	05/17/06	05/17/21	100.000	VARIABLES		0.163344	0.161613	0.159831	0.160855				36.51	57.83
	52517PH79	05/19/06	11/19/07	100.000	0.000		0.146228	0.150077	0.154028					32.62	48.44
	52517PH87	05/19/06	11/19/07	100.000	0.000		0.146228	0.150077	0.154028					32.62	48.44
	52517PJ93	06/26/06	12/27/07	100.000	0.000	0.154951	0.154976	0.159299	0.163742					28.69	57.51
	52517PK26	06/30/06	06/30/08	100.000	0.000		0.157772	0.162252	0.166860	0.171599				28.56	59.25
	52517PK42	07/26/06	07/26/21	100.000	VARIABLES			0.128326	0.124874	0.121342				19.89	44.49
	52517PTP6	02/18/03	02/18/08	100.000	0.000	0.125682	0.130430	0.130980	0.135928	0.136501				47.45	49.45
	52517PUH2	06/12/03	06/12/13	100.000	VARIABLES	0.118365	0.116028	0.114927	0.112530	0.110720				42.71	41.43
	52517PUK5	05/23/03	05/23/13	100.000	VARIABLES	0.117306	0.114800	0.116087	0.113575	0.113885				42.31	41.82
	52517PUL3	06/12/03	06/12/18	100.000	VARIABLES	0.142470	0.140750	0.140551	0.138791	0.137415				51.65	50.92
	52517PUP4	07/03/03	07/03/18	100.000	VARIABLES	0.121583	0.121615	0.117635	0.117507	0.113498				43.67	42.16
	52517PUR0	07/17/03	07/17/15	100.000	VARIABLES	0.112444	0.112417	0.108684	0.108511	0.104758				40.41	38.98
	52517PUS8	06/24/03	06/24/08*	100.000	0.250	0.086050								.34*	
	52517PUT6	07/16/03	01/16/09	100.000	VARIABLES	0.087095	0.087715	0.085462	0.086028	0.085857				31.63	31.36
	52517PUW9	07/30/03	07/30/07	100.000	VARIABLES	0.083840	0.084766	0.082959	0.085662					30.63	17.91
	52517PUX7	08/07/03	08/07/08	100.000	VARIABLES	0.105616	0.106544	0.103982	0.104850	0.104475				38.48	38.18
	52517PVC2	08/27/03	08/27/10	100.000	0.250	0.142592	0.145780	0.149042	0.152382	0.155799				52.71	55.09
	52517PVE8	09/25/03	09/25/10	100.000	0.250	0.132380	0.135133	0.137947	0.140823	0.143761				48.69	50.74
	52517PVG3	09/30/03	09/30/10	100.000	0.250	0.129761	0.132408	0.135112	0.137874	0.140695				47.68	49.65
	52517PVN8	12/17/03	12/17/18	100.000	VARIABLES	0.171134	0.171593	0.173980	0.174508	0.175610				62.59	63.62
	52517PVR9	01/13/04	01/13/11	100.000	0.250	0.129372	0.132053	0.134793	0.137593	0.140454				47.97	49.98
	52517PVX6	03/16/04	03/16/07	100.000	VARIABLES	0.075784	0.074023	0.076276						27.39	5.64
	52517PWB3	04/08/04	04/08/14	100.000	VARIABLES	0.124628	0.121653	0.119960	0.117561	0.115775				44.55	42.99
	52517PWC1	04/08/04	04/08/11	100.000	VARIABLES	0.108496	0.105737	0.104093	0.101987	0.100921				38.72	37.34
	52517PWD9	04/14/04	04/14/11	100.000	VARIABLES	0.097725	0.096974	0.097586	0.097131	0.097212				35.52	35.51
	52517PWR8	05/13/04	09/16/10	90.250	1.000	0.127291	0.129695	0.132156	0.134678	0.137260				46.77	48.57
	52517PWX5	07/07/04	07/07/11	100.000	0.250	0.147095	0.150634	0.154262	0.157982	0.161796				54.84	57.51

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## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/06	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
Lehman Brothers Holdings, Inc.	52517PWY3	07/29/04	07/29/14	100.000	VARIES	0.143631	0.144150	0.140662	0.142183	0.139416	52.06	51.42	
	52517PXB2	08/20/04	08/20/09	100.000	VARIES	0.122120	0.121544	0.117584	0.118122	0.116352	43.86	42.85	
	52517PXD8	08/26/04	08/26/14	100.000	VARIES	0.143799	0.144130	0.140451	0.141770	0.138812	52.12	51.29	
	52517PXF3	09/15/04	09/15/14	100.000	VARIES	0.140436	0.134969	0.133890	0.128359	0.126295	49.55	47.03	
	52517PXG1	09/15/04	09/15/14	100.000	VARIES	0.140436	0.134969	0.133890	0.128359	0.126295	49.55	47.03	
	52517PXJ5	10/25/04	10/25/11	100.000	VARIES	0.123644	0.121378	0.121048	0.119373	0.118335	44.54	43.69	
	52517P XK2	10/27/04	10/27/14	100.000	VARIES	0.136596	0.134072	0.133682	0.131803	0.130624	49.20	48.25	
	52517PXL0	10/25/04	10/25/11	100.000	VARIES	0.121364	0.117785	0.116072	0.113035	0.110577	43.28	41.44	
	52517PXM8	10/25/04	10/25/17	100.000	VARIES	0.135814	0.135906	0.137514	0.137642	0.138544	49.70	50.29	
	52517PXN6	10/26/04	10/26/07*	100.000	VARIES	0.097551					10.44*		
	52517PXQ9	11/01/04	11/01/14	100.000	VARIES	0.134315	0.134202	0.134086	0.133624	0.133152	48.32	48.13	
	52517PKS5	10/29/04	10/29/19	100.000	VARIES	0.206736	0.205116	0.205732	0.204079	0.203531	75.10	74.65	
	52517PXV8	11/18/04	11/18/11	100.000	VARIES	0.134130	0.130810	0.131798	0.129147	0.130045	48.24	47.54	
	52517PXW6	11/22/04	11/22/19	100.000	VARIES	0.139894	0.138790	0.142320	0.141243	0.144087	50.96	51.82	
	52517PXZ9	12/07/04	12/07/16	100.000	VARIES	0.142631	0.142729	0.142830	0.142570	0.142303	51.37	51.36	
	52517PYC9	12/06/04	12/06/11	100.000	VARIES	0.124728	0.121069	0.118670	0.114901	0.111708	44.70	42.44	
	52517PYD7	12/23/04	12/23/11	100.000	VARIES	0.125034	0.121778	0.120782	0.118426	0.117016	45.00	43.62	
	52517PYE5	12/23/04	12/23/19	100.000	VARIES	0.141787	0.142087	0.143980	0.144330	0.145500	51.83	52.63	
	52517PYF2	12/23/04	06/23/08	100.000	VARIES	0.107656	0.107023	0.107510	0.106765	0.107661	39.18	39.11	
	52517PYG0	12/30/04	12/30/19	100.000	VARIES	0.140636	0.141069	0.141514	0.141971	0.142441	50.71	51.03	
	52517PYH8	01/06/05	01/06/20	100.000	VARIES	0.162290	0.161346	0.160373	0.159373	0.158342	57.92	57.20	
	52517PYJ4	12/30/04	12/30/19	100.000	VARIES	0.152319	0.152714	0.153120	0.153538	0.153969	54.91	55.20	
	52517PYK1	12/29/04	12/29/11	100.000	VARIES	0.126517	0.123605	0.121999	0.118677	0.115958	45.63	43.90	
	52517PYL9	12/29/04	12/29/14	100.000	VARIES	0.136993	0.133741	0.131893	0.128536	0.125832	49.39	47.51	
	52517PYM7	01/28/05	01/28/20	100.000	VARIES	0.163428	0.162511	0.161566	0.160594	0.159593	58.38	57.69	
	52517PYR6	02/02/05	02/02/17	100.000	VARIES	0.146073	0.144981	0.142990	0.145749	0.143765	52.65	52.81	
	52517PYT2	02/24/05	02/24/20	100.000	VARIES	0.134691	0.126749	0.127150	0.127561	0.127983	46.10	45.95	
	52517PYU9	02/24/05	02/24/20	100.000	VARIES	0.132903	0.124272	0.124783	0.125308	0.125845	45.26	45.15	
	52517PYW5	03/23/05	03/23/20	100.000	VARIES	0.137040	0.129787	0.130199	0.130622	0.131056	47.36	47.03	
	52517PYX3	03/17/05	03/17/20	100.000	VARIES	0.146418	0.147523	0.148657	0.149821	0.151016	53.14	53.97	
	52517PZF1	04/19/05	04/19/10	100.000	VARIES	0.136386	0.136665	0.136610	0.136554	0.136497	49.17	49.16	
Lehman Brothers Holdings, Inc.	52520WAC5	06/05/06	06/15/09	100.000	1.383	0.150515	0.150684	0.153726	0.156850	0.160059	31.09	56.00	
	52520WAE1	06/05/06	06/15/09	100.000	2.070	0.150521	0.150661	0.153185	0.155777	0.158440	31.08	55.70	
	52520WAF8	06/09/06	06/09/09	100.000	1.000		0.149750	0.153038	0.156415	0.159882	30.32	55.85	
	52520WAG6	06/23/06	06/23/11	100.000	0.250		0.163515	0.168123	0.172867	0.177751	30.78	61.46	
Level 3 Communications	52729NAD2	12/02/98	12/01/08*	59.966	VARIES	0.291664	0.291663				56.00*		
	52729NAE0	12/02/98	12/01/08*	59.966	VARIES	0.291664	0.291663				56.00*		
	52729NAF7	12/02/98	12/01/08*	59.966	VARIES	0.291664	0.291663				56.00*		
	52729NAR1	02/29/00	03/15/10	53.308	VARIES	0.357612	0.357610	0.357608	0.357606	0.357604	128.74	128.74	

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							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
Liberty Media Corp.	530715AF8	11/16/99	11/15/29	100.000	4.000		0.350791	0.361659	0.373020	0.384896	0.397311	129.26	137.54
	530715AG6	11/16/99	11/15/29	100.000	4.000		0.350791	0.361659	0.373020	0.384896	0.397311	129.26	137.54
	530715AK7	02/10/00	02/15/30	100.000	3.750		0.366405	0.378769	0.391717	0.405274	0.419471	137.57	147.23
	530715AL5	02/10/00	02/15/30	100.000	3.750		0.366405	0.378769	0.391717	0.405274	0.419471	137.57	147.23
	530715AM3	01/11/01	01/15/31	100.000	3.500		0.350548	0.362581	0.375186	0.388389	0.402219	132.45	141.93
	530715AN1	01/11/01	01/15/31	100.000	3.500		0.350548	0.362581	0.375186	0.388389	0.402219	132.45	141.93
	530715AP6	03/08/01	03/15/31	100.000	3.250		0.402607	0.418801	0.435834	0.453751	0.472596	151.38	164.02
	530715AQ4	03/08/01	03/15/31	100.000	3.250		0.402607	0.418801	0.435834	0.453751	0.472596	151.38	164.02
	530715AR2	03/08/01	03/15/31	100.000	3.250		0.402607	0.418801	0.435834	0.453751	0.472596	151.38	164.02
Liberty Media Corp.	530718AB1	03/26/03	03/30/23	98.500	0.750		0.172941	0.177200	0.181579	0.186081	0.190708	63.81	67.01
	530718AF2	03/26/03	03/30/23	98.500	0.750		0.172941	0.177200	0.181579	0.186081	0.190708	63.81	67.01
Lithia Motors, Inc.	536797AA1	05/03/04	05/01/14	100.000	VARIABLES		0.273921	0.282654	0.291779	0.301315	0.311281	101.25	107.93
	536797AB9	05/03/04	05/01/14	100.000	VARIABLES		0.273921	0.282654	0.291779	0.301315	0.311281	101.25	107.93
Lockheed Martin Corp.	539830AN9	08/13/03	08/15/33	98.500	VARIABLES		0.192998	0.200571	0.199674	0.205476	0.204658	72.74	74.62
	539830AP4	08/13/03	08/15/33	98.500	VARIABLES		0.192998	0.200571	0.199674	0.205476	0.204658	72.74	74.62
Lowe's Companies, Inc.	548661CD7	02/16/01	02/16/21	60.841	0.000	78.35	0.047249	0.047840	0.048438	0.049043	0.049656	17.28	17.71
Lucent Technologies Capital Trust I	549462208	03/19/02	03/15/17	100.000	7.750		0.215278	0.215278	0.215278	0.215278	0.215278	77.50	77.50
	549462307	03/19/02	03/15/17	100.000	7.750		0.215278	0.215278	0.215278	0.215278	0.215278	77.50	77.50
Lyondell Chemical Co.	552078AS6	12/04/02	12/15/08	97.750	9.500	9.83	0.010484	0.011008	0.011559	0.012137	0.012745	3.89	4.28
	552078AT4	12/04/02	12/15/08	97.750	9.500	9.83	0.010484	0.011008	0.011559	0.012137	0.012745	3.89	4.28
Macoupin County, IL School District No.1	556003DG3	06/28/06	12/01/08	104.791	7.950				0.168955	0.167675	0.166132	30.88	59.99
Marion County, OR	56913RAE8	03/28/02	06/01/06	79.181	0.000	185.22	0.153103					22.97	
	56913RAF5	03/28/02	06/01/07	73.606	0.000	183.55	0.152713	0.157301	0.162026			56.08	24.30
	56913RAG3	03/28/02	06/01/08	68.057	0.000	179.71	0.150431	0.155191	0.160101	0.165167	0.170393	55.30	58.86
	56913RAH1	03/28/02	06/01/09	63.326	0.000	171.32	0.143790	0.148440	0.153241	0.158197	0.163313	52.88	56.36
	56913RAJ7	03/28/02	06/01/10	58.440	0.000	163.81	0.138034	0.142644	0.147407	0.152329	0.157416	50.80	54.25
	56913RAK4	03/28/02	06/01/11	53.951	0.000	155.27	0.131236	0.135723	0.140364	0.145164	0.150127	48.33	51.69
	56913RAL2	03/28/02	06/01/12	49.948	0.000	146.10	0.123717	0.128009	0.132450	0.137045	0.141800	45.57	48.79
	56913RAM0	03/28/02	06/01/13	46.303	0.000	136.96	0.116134	0.120204	0.124417	0.128777	0.133290	42.79	45.84
	56913RAN8	03/28/02	06/01/14	42.967	0.000	128.11	0.108730	0.112567	0.116540	0.120653	0.124912	40.07	42.95
	56913RAP3	03/28/02	06/01/15	39.329	0.000	120.05	0.102183	0.105866	0.109682	0.113635	0.117731	37.67	40.44
	56913RAQ1	03/28/02	06/01/16	36.142	0.000	112.04	0.095544	0.099036	0.102655	0.106407	0.110295	35.24	37.86
	56913RAR9	03/28/02	06/01/17	33.393	0.000	104.32	0.089039	0.092315	0.095712	0.099234	0.102885	32.84	35.31
	56913RAS7	03/28/02	06/01/18	31.307	0.000	97.06	0.082766	0.085791	0.088926	0.092176	0.095545	30.53	32.80
	56913RAT5	03/28/02	06/01/19	28.898	0.000	90.28	0.077056	0.079892	0.082831	0.085879	0.089039	28.42	30.55
	56913RAU2	03/28/02	06/01/20	26.649	0.000	83.89	0.071668	0.074323	0.077076	0.079932	0.082893	26.44	28.44
Markel Corporation	570535AD6	05/23/02	08/15/07	92.756	7.200	46.36	0.041145	0.042990	0.044917	0.046930		15.66	10.42
	570535AE4	05/23/02	05/15/08	90.005	7.000	53.81	0.049048	0.051307	0.053670	0.056142	0.058727	18.28	20.00
Marquee Holdings, Inc.	57143VAA7	08/18/04	08/15/14	55.894	VARIABLES		0.209136	0.221684	0.234985	0.249083	0.264028	81.06	91.08
	57143VAB5	08/18/04	08/15/14	55.894	VARIABLES		0.209136	0.221684	0.234985	0.249083	0.264028	81.06	91.08
	57143VAC3	08/18/04	08/15/14	55.894	VARIABLES		0.209136	0.221684	0.234985	0.249083	0.264028	81.06	91.08



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Masco Corporation	574599AW6	07/20/01	07/20/31	39.445	VARIABLES		0.122427	0.127401	0.132577	0.137963	0.143568	46.60	50.47
	574599BB1	07/20/01	07/20/31	39.445	VARIABLES		0.122427	0.127401	0.132577	0.137963	0.143568	46.60	50.47
Matria Healthcare, Inc.	576817AA8	07/09/01	05/01/08	93.500	11.000	36.60	0.029462	0.030785	0.033242	0.034734	0.037300	11.23	12.66
	576817AB6	07/09/01	05/01/08	93.500	11.000	36.60	0.029462	0.030785	0.033242	0.034734	0.037300	11.23	12.66
McCaw International LTD.	579472AC5	03/06/97	04/15/07	50.991	VARIABLES		0.369240	0.369782	0.370361			133.11	38.52
	579472AD3	03/06/97	04/15/07	50.991	VARIABLES		0.369240	0.369782	0.370361			133.11	38.52
McHenry County, Illinois	581156AW6	03/11/04	12/01/06	108.179	VARIABLES		0.092261	0.090883				30.20	
	581156AX4	03/11/04	12/01/07	100.444	VARIABLES		0.100534	0.100469	0.100402	0.100334		36.18	33.12
	581156AY2	03/11/04	12/01/08	104.812	VARIABLES		0.117535	0.116955	0.116363	0.115759	0.115142	42.17	41.75
	581156AZ9	03/11/04	12/01/09	106.159	VARIABLES		0.126375	0.125740	0.125092	0.124429	0.123751	45.34	44.87
Medicis Pharmaceutical Corporation	584690AB7	08/14/03	06/04/33	93.000	VARIABLES		0.281038	0.291989	0.303441	0.315417	0.327941	103.75	112.06
Medtronic, Inc.	585055AA4	09/11/01	09/15/21	100.000	VARIABLES		0.229192	0.234921	0.240842	0.246835	0.253029	84.78	89.07
	585055AB2	09/11/01	09/15/21	100.000	VARIABLES		0.229192	0.234921	0.240842	0.246835	0.253029	84.78	89.07
	585055AD8	09/11/01	09/15/21	100.000	VARIABLES		0.229192	0.234921	0.240842	0.246835	0.253029	84.78	89.07
Cass & Sangamon Counties, Illinois	586362DJ1	06/10/04	12/01/06	104.830	VARIABLES		0.103091	0.102086				33.84	
	586362DK8	06/10/04	12/01/07	105.112	VARIABLES		0.115943	0.115112	0.114265	0.113401		41.54	37.55
The Mens Wearhouse, Inc.	587118AB6	10/21/03	10/15/23	100.000	VARIABLES		0.245020	0.251348	0.257930	0.264775	0.271894	90.33	95.15
	587118AC4	10/21/03	10/15/23	100.000	VARIABLES		0.245020	0.251348	0.257930	0.264775	0.271894	90.33	95.15
Mercury Interactive Corp	589405AC3	04/29/03	05/01/08	98.000	0.000	10.63	0.011110	0.011132	0.011155	0.011177	0.011200	4.01	4.02
	589405AD1	04/29/03	05/01/08	98.000	0.000	10.63	0.011110	0.011132	0.011155	0.011177	0.011200	4.01	4.02
Merisant Worldwide, Inc.	58985CAA8	11/12/03	05/15/14	55.131	VARIABLES		0.238190	0.252779	0.268261	0.284692	0.302128	89.76	101.09
Merrill Lynch & Co., Inc.	590188249	09/13/00	09/13/07	100.000	0.000		0.283585	0.289012	0.304388	0.310213		106.80	78.69
	590188256	08/04/00	08/03/07	100.000	0.000		0.296990	0.313306	0.319828	0.337399		114.80	71.62
	590188264	08/04/00	08/03/07	100.000	0.000		0.296990	0.313306	0.319828	0.337399		114.80	71.62
	590188272	06/29/00	06/29/07	100.000	0.000		0.324731	0.335506	0.350458			120.58	62.73
	590188280	03/30/00	03/30/07	100.000	0.000		0.311263	0.322906	0.334985			116.31	29.81
	590188298	03/03/00	03/05/07	100.000	0.000		0.266639	0.275550	0.284759			99.70	18.22
	590188A65	05/23/01	05/23/31	51.108	VARIABLES		0.114270	0.117774	0.121385	0.125108	0.128944	42.04	44.66
	590188A73	03/13/02	03/13/32	100.000	VARIABLES		0.193287	0.198809	0.204488	0.210329	0.216338	71.79	75.95
	590188P44	09/30/03	09/30/08	100.000	0.000		0.101004	0.102720	0.104466	0.106242	0.108047	36.99	38.25
	590188P51	10/03/03	10/03/08	100.000	0.000		0.108070	0.110027	0.112019	0.114047	0.116112	39.60	41.05
	590188V70	07/30/04	07/30/07	100.000	0.000		0.090488	0.091916	0.093367	0.094841		33.27	19.78
	590188V88	08/31/04	08/31/07	100.000	0.000		0.072488	0.072584	0.074323	0.074422		26.34	17.63
	590188V96	09/27/04	09/27/07	100.000	0.000		0.071682	0.072584	0.073498	0.074422		26.14	19.72
	590188W20	10/29/04	10/29/07	100.000	0.000		0.071746	0.072650	0.073565	0.074491		26.10	22.09
	590188W38	11/30/04	11/30/07	100.000	0.000		0.090733	0.092169	0.093628	0.095110		33.01	31.07
	590188W79	12/30/04	01/02/14	100.000	0.000		0.131599	0.134645	0.137761	0.140950	0.144212	49.03	51.32
	590188X86	05/05/05	05/12/10	100.000	VARIABLES		0.117155	0.117167	0.117158	0.117149	0.117136	42.18	42.17
Merrill Lynch & Co., Inc.	59018FBA9	05/16/03	05/17/10	100.000	0.250		0.123053	0.125394	0.127783	0.130219	0.132704	44.93	46.66
	59018FBD3	12/30/03	12/30/06	100.000	0.000		0.068435	0.069239				24.71	
Merrill Lynch & Co., Inc.	59018SB94	03/20/98	03/20/28	12.154	0.000	88.43	0.040882	0.042344	0.043858	0.045425	0.047049	15.28	16.39

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							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
Merrill Lynch & Co., Inc.	59018SRZ9	02/25/97	02/25/27	9.506	0.000	95.29	0.041148	0.042794	0.044506	0.046286	0.048138	15.53	16.80
Merrill Lynch & Co., Inc.	59018YDJ7	01/12/01	01/07/08	100.000	0.250		0.231356	0.238484	0.245838	0.253426	0.261255	87.09	92.55
	59018YKD2	06/27/01	06/27/08	100.000	0.250		0.225428	0.232223	0.239230	0.246455	0.253904	82.43	87.48
	59018YNR8	10/03/02	04/03/06	100.000	1.500		0.101031					9.29	
	59018YUY5	11/29/04	11/29/06	100.000	0.000		0.081833	0.083005				27.05	
Merrill Lynch & Co., Inc.	59021J109	10/06/00	10/05/07	100.000	0.000		0.276870	0.285144	0.296901	0.305774		104.33	83.87
	59021J141	06/03/03	06/03/10	100.000	0.000		0.106187	0.108048	0.109941	0.111868	0.113828	38.67	40.03
	59021J208	11/20/00	11/20/07	100.000	0.000		0.282503	0.292611	0.303080	0.313924		104.36	98.63
	59021J307	04/30/01	06/27/07	100.000	0.000		0.214852	0.221189	0.227713			78.54	40.08
	59021J315	06/03/03	09/03/08	100.000	0.000		0.090406	0.091781	0.093176	0.094593	0.096031	33.12	34.14
	59021J471	09/04/02	09/04/09	100.000	0.000		0.160443	0.164441	0.168538	0.172737	0.177041	59.43	62.42
	59021J489	08/07/02	08/07/09	100.000	0.000		0.170516	0.174996	0.179593	0.184311	0.189153	63.50	66.88
	59021J513	06/28/02	06/29/09	100.000	0.000		0.185426	0.190541	0.195796	0.201197	0.206747	67.69	71.48
	59021J596	05/03/02	05/04/09	100.000	0.000		0.211067	0.217554	0.224240	0.231131	0.238235	77.90	82.76
	59021J679	03/28/02	03/30/09	100.000	0.000		0.217155	0.223986	0.231032	0.238300	0.245796	80.67	85.82
	59021J695	03/28/02	03/30/09	100.000	0.000		0.217155	0.223986	0.231032	0.238300	0.245796	80.67	85.82
	59021J794	01/16/02	01/16/09	100.000	0.000		0.192817	0.198314	0.203968	0.209782	0.215763	72.24	76.42
	59021J877	09/28/01	09/29/08	100.000	0.000		0.190360	0.195607	0.200998	0.206538	0.212230	70.45	74.39
	59021J885	08/31/01	08/29/08	100.000	0.000		0.192898	0.199438	0.203953	0.210868	0.214469	72.98	77.02
	59021JAA7	05/28/02	05/28/09	100.000	1.000		0.205020	0.210479	0.216107	0.221907	0.227886	75.16	79.23
Merrill Lynch & Co., Inc.	59021S489	05/10/05	05/10/12	100.000	4.200		0.116667	0.116667	0.116667	0.116667	0.116667	42.00	42.00
	59021S497	05/10/05	11/13/06	100.000	0.000		0.102688	0.104552				32.37	
	59021S612	04/04/05	06/04/09	100.000	0.000		0.115866	0.118219	0.120619	0.123068	0.125567	42.26	44.00
	59021S695	03/08/05	03/08/10	100.000	VARIES		0.132324	0.132300	0.132276	0.132250	0.132225	47.63	47.61
	59021S752	02/04/05	02/05/07	100.000	0.000		0.090132	0.091571	0.093033			33.13	3.16
	59021S778	02/04/05	02/04/10	100.000	3.800		0.105556	0.105556	0.105556	0.105556	0.105556	38.00	38.00
	59021S786	01/06/05	07/13/06	100.000	0.000		0.081235	0.082405				15.81	
	59021S794	12/10/04	01/02/08	100.000	0.000		0.102646	0.104505	0.106397	0.108324	0.110286	37.96	39.35
	59021S836	11/30/04	01/30/06	100.000	0.000		0.070030					2.03	
	59021S844	11/30/04	01/22/10	100.000	0.000		0.106256	0.108240	0.110262	0.112321	0.114419	39.25	40.73
	59021S851	11/05/04	01/05/06	100.000	0.000		0.071070					.28	
	59021S877	11/30/04	11/30/09	100.000	VARIES		0.103168	0.103176	0.103152	0.103160	0.103136	37.14	37.14
Merrill Lynch & Co., Inc.	59021W159	09/29/04	09/29/09	100.000	VARIES		0.110055	0.110034	0.110013	0.109991	0.109969	39.61	39.60
	59021W183	11/01/04	04/30/12	100.000	0.000		0.115246	0.117545	0.119889	0.122280	0.124719	42.19	43.89
	59021W217	08/31/04	08/31/11	100.000	0.000		0.115731	0.116712	0.120361	0.121382	0.124477	42.40	44.01
	59021W225	08/31/04	08/31/09	100.000	3.940		0.110674	0.109444	0.110674	0.109444	0.110056	39.62	39.55
	59021W290	08/04/04	08/04/09	100.000	VARIES		0.110583	0.110573	0.110562	0.110551	0.110540	39.80	39.80
	59021W308	07/02/03	07/02/10	100.000	0.000		0.108841	0.110825	0.112845	0.114902	0.116996	40.26	41.74
	59021W324	08/02/04	08/01/08	100.000	0.000		0.114513	0.116783	0.119098	0.121459	0.123866	42.32	44.02
	59021W464	05/14/04	02/14/12	100.000	0.000		0.091903	0.093364	0.094849	0.096357	0.097890	33.75	34.83
	59021W555	07/30/04	07/29/11	100.000	0.000		0.121126	0.123660	0.126247	0.128888	0.131585	44.84	46.74
	59021W571	03/01/04	03/28/11	100.000	0.000		0.105203	0.107087	0.109004	0.110956	0.112943	38.57	39.96
	59021W613	03/30/04	03/21/07	100.000	0.000		0.051415	0.051879	0.052346			18.69	4.19

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Merrill Lynch & Co., Inc.	59021W654	12/26/03	12/27/10	100.000	0.000		0.128719	0.131460	0.134259	0.137118	0.140038	46.85	48.87
	59021W704	08/05/03	08/05/10	100.000	0.000		0.133294	0.136225	0.139221	0.142283	0.145412	49.38	51.57
	59021W712	12/08/03	03/08/11	100.000	0.000		0.115247	0.117483	0.119761	0.122084	0.124452	42.40	44.06
	59021W795	01/30/04	01/31/11	100.000	0.000		0.107692	0.109668	0.111681	0.113731	0.115819	39.73	41.20
	59021W845	09/30/03	09/30/10	100.000	0.000		0.124468	0.127037	0.129660	0.132337	0.135069	45.74	47.65
	59021W860	09/03/03	09/03/08	100.000	0.000		0.118097	0.120419	0.122787	0.125202	0.127664	43.49	45.21
	59021WAA8	07/15/04	07/15/11	100.000	0.000		0.119582	0.122053	0.124575	0.127149	0.129776	44.32	46.17
United Mexican States Microcell Telecommunications	593048BN0	03/30/01	12/30/19	89.000	8.125	13.12	0.009675	0.010129	0.010604	0.011102	0.011623	3.57	3.91
	59501TAG1	06/20/96	06/01/06	43.193	VARIES		0.420600					63.09	
	59501TAL0	05/25/99	06/01/09	55.731	VARIES		0.333322	0.333321	0.333320	0.333319	0.333319	120.00	120.00
Mirant Corporation	604675AA6	05/31/01	06/15/21*	100.000	2.500		0.314911					1.57*	
Mississippi Home Corp.	60535JAD8	06/17/93	12/01/08	34.265	0.000	474.42	0.159097	0.164706	0.170513	0.176524	0.182748	58.63	62.83
	60535JAH9	07/22/93	06/01/09	36.262	0.000	441.14	0.144327	0.149017	0.153859	0.158859	0.164022	53.09	56.59
Mississippi Home Corp.	60535MCB3	07/21/93	09/15/16	19.775	0.000	274.95	0.091626	0.094890	0.098270	0.101771	0.105396	34.28	36.76
J.P. Morgan & Co., Inc.	61688AAF5	02/26/97	04/15/27	10.165	0.000	97.29	0.042039	0.043664	0.045352	0.047105	0.048926	15.68	16.91
	61688AAG3	04/24/97	04/24/27	8.845	0.000	90.10	0.040298	0.041961	0.043691	0.045494	0.047370	15.03	16.30
	61688AAH1	05/21/97	05/15/27	9.170	0.000	90.46	0.040711	0.042366	0.044088	0.045880	0.047745	15.11	16.36
	61688AAJ7	06/18/97	06/18/27	9.169	0.000	89.28	0.040725	0.042380	0.044101	0.045893	0.047757	15.00	16.25
	61688AAK4	07/01/97	07/01/27	9.644	0.000	90.65	0.041316	0.042958	0.044666	0.046442		15.17	16.40
	61688AAW8	06/30/98	06/30/28	12.693	0.000	85.77	0.041350	0.042797	0.044295	0.045846	0.047450	15.15	16.23
Morgan Stanley Dean Witter & Co.	617446DJ5	05/19/99	05/30/06	98.259	0.000		0.250988					37.40	
	617446DM8	08/06/99	08/06/06	98.266	0.000		0.293378	0.303764				64.95	
	617446DP1	10/19/99	10/19/06	98.266	0.000		0.291628	0.301908				85.84	
	617446DZ9	07/19/00	07/30/07	100.000	0.250		0.281485	0.291342	0.301553	0.312130		106.14	64.93
	617446GC7	11/17/00	11/30/07	100.000	0.250		0.259983	0.267149	0.277545	0.285211		96.77	93.83
	617446GD5	11/17/00	11/30/07	100.000	0.250		0.259983	0.267149	0.277545	0.285211		96.77	93.83
	617446GF0	01/24/01	01/30/08	100.000	0.250		0.215660	0.221924	0.228376	0.235021	0.241866	80.69	85.45
	617446GK9	04/03/01	04/15/08	100.000	0.250		0.205692	0.211432	0.217338	0.223415	0.229668	75.97	80.27
	617446GN3	05/02/01	05/30/08	100.000	0.250		0.210735	0.216723	0.222888	0.229234	0.235766	77.32	81.78
	617446GQ6	05/30/01	05/30/08	100.000	0.250		0.214621	0.220834	0.227234	0.233825	0.240613	78.77	83.41
	617446GR4	08/21/01	12/30/08	100.000	1.250		0.188111	0.192399	0.196808	0.201339	0.205998	68.50	71.68
	617446GT0	08/16/01	12/30/08	100.000	0.250		0.197419	0.202779	0.208291	0.213958	0.219784	72.05	76.02
	617446GU7	09/27/01	12/30/08	100.000	0.250		0.171670	0.175826	0.180087	0.184455	0.188934	62.56	65.63
	617446GV5	10/05/01	12/30/09	100.000	0.000		0.172894	0.177251	0.181718	0.186298	0.190993	63.03	66.25
	617446GX1	11/08/01	12/30/08	100.000	0.000		0.149663	0.153018	0.156448	0.159955	0.163541	54.49	56.96
	617446GY9	12/11/01	12/30/09	92.281	0.000		0.168047	0.172503	0.177076	0.181771	0.186590	61.31	64.60
	617446HH5	08/05/02	12/15/09	100.000	1.000		0.185455	0.189948	0.194569	0.199322	0.204210	67.72	71.05
	617446HP7	02/14/03	03/30/10	100.000	0.000		0.147125	0.150575	0.154105	0.157718	0.161415	54.22	56.79
	617446HV4	03/12/03	03/31/08	100.000	0.000		0.108987	0.110353	0.112968	0.114384	0.116454	40.40	41.82

\* Called in 2006; reportable OID is computed to call date.

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							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
Morgan Stanley	617446HX0	03/18/03	06/30/08	100.000	0.000	0.111842	0.113878	0.115952	0.118063	0.120212	40.63	42.13	
	617446HZ5	04/28/03	09/15/10	100.000	0.000	0.147475	0.150976	0.154560	0.158229	0.161985	54.47	57.09	
	617446JB6	04/23/03	04/30/10	100.000	0.000	0.143115	0.146403	0.149766	0.153207	0.156727	52.52	54.96	
	617446JC4	04/25/03	04/30/08	100.000	0.000	0.118346	0.120635	0.122969	0.125348	0.127773	43.30	44.99	
	617446JE0	04/30/03	04/30/10	100.000	0.000	0.144657	0.148015	0.151452	0.154968	0.158565	53.10	55.59	
	617446JF7	05/28/03	12/30/10	100.000	0.000	0.121918	0.124335	0.126800	0.129313	0.131877	44.33	46.11	
	617446JG5	05/06/03	05/15/10	100.000	0.250	0.125999	0.128450	0.130951	0.133503	0.136109	46.03	47.84	
	617446JH3	05/21/03	05/30/10	100.000	0.000	0.106524	0.108395	0.110298	0.112235	0.114206	38.80	40.18	
	617446JJ9	07/10/03	06/30/08	100.000	0.000	0.099604	0.101251	0.102925	0.104626	0.106356	36.16	37.36	
	617446JL4	08/08/03	03/23/07	100.000	0.000	0.103583	0.105378	0.107205			37.97	8.79	
	617446JP5	11/25/03	12/30/10	100.000	1.500	0.161988	0.165222	0.168543	0.171953	0.175455	58.90	61.30	
	617446JQ3	12/26/03	12/30/10	100.000	2.000	0.123172	0.124604	0.126067	0.127561	0.129087	44.60	45.66	
	617446MD8	12/22/03	12/30/08	115.000	0.000	0.124024	0.126263	0.128543	0.130864	0.133227	45.06	46.70	
	617446MF3	01/28/04	01/30/11	100.000	1.000	0.119032	0.120899	0.122803	0.124747	0.126731	43.76	45.15	
	617446MG1	01/21/04	07/30/11	100.000	0.300	0.121520	0.123856	0.126241	0.128675	0.131159	44.88	46.63	
	617446MH9	02/25/04	04/30/11	100.000	2.000	0.120193	0.121541	0.122918	0.124322	0.125756	43.68	44.68	
	617446MJ5	02/17/04	07/30/11	102.625	0.300	0.126439	0.128915	0.131442	0.134023	0.136658	46.72	48.57	
	617446MK2	03/29/04	06/30/11	100.000	1.500	0.108323	0.109572	0.110844	0.112141	0.113462	39.22	40.14	
	617446ML0	03/22/04	05/15/10	121.125	0.250	0.125059	0.127138	0.129254	0.131407	0.133598	45.59	47.12	
	617446MM8	03/24/04	04/01/09	100.000	0.250	0.106431	0.108242	0.110086	0.111963	0.113875	38.97	40.31	
	617446MQ9	04/08/04	04/15/09	115.000	0.750	0.126373	0.128364	0.130393	0.132460	0.134567	46.16	47.63	
	617446SX8	12/06/04	12/30/11	100.000	0.500	0.130375	0.132996	0.135675	0.138415	0.141216	47.41	49.34	
	617446YM5	08/30/05	09/01/14	100.000	0.000	0.134661	0.137925	0.141268	0.144691	0.148198	49.86	52.30	
Morgan Stanley Dean Witter & Co.	61744Y132	07/29/02	07/30/09	100.000	0.000	0.142620	0.145824	0.149100	0.152449	0.155874	52.90	55.30	
	61744Y140	03/27/03	06/15/10	100.000	0.000	0.150579	0.154169	0.157845	0.161609	0.165463	54.97	57.62	
	61744Y173	01/28/03	12/30/09	100.000	0.000	0.143418	0.146666	0.149988	0.153385	0.156859	52.22	54.61	
	61744Y181	12/17/02	03/30/09	100.000	0.000	0.141927	0.145129	0.148403	0.151751	0.155174	52.26	54.64	
	61744Y199	11/26/02	03/30/09	100.000	0.000	0.154489	0.158237	0.162076	0.166008	0.170036	56.98	59.78	
	61744Y231	10/28/02	12/30/08	100.000	0.000	0.164352	0.168502	0.172757	0.177120	0.181593	59.92	62.99	
	61744Y249	10/16/02	10/30/09	100.000	0.000	0.153621	0.157300	0.161067	0.164924	0.168873	56.42	59.15	
	61744Y264	09/26/02	06/30/09	100.000	0.000	0.154902	0.158604	0.162394	0.166275	0.170248	56.44	59.17	
	61744Y280	08/27/02	02/28/09	100.000	0.000	0.167861	0.169422	0.176712	0.178356	0.185009	62.65	65.82	
	61744Y322	06/26/02	12/30/08	100.000	0.000	0.154101	0.157730	0.161446	0.165248	0.169141	56.14	58.81	
	61744Y348	06/11/02	12/30/08	100.000	0.000	0.161519	0.165474	0.169525	0.173675	0.177927	58.87	61.78	
	61744Y363	05/10/02	08/30/08	100.000	0.000	0.165104	0.168380	0.173614	0.177059	0.181564	61.92	64.99	
Morgan Stanley	61745ETQ4	02/28/06	03/01/11	100.000	VARIABLES	0.139828	0.137539	0.137764	0.136383	0.137800	42.25	50.03	
	61745EUA7	10/03/06	10/03/16	100.000	VARIABLES			0.153054	0.151148	0.149190	13.47	54.42	
Morgan Stanley	61746BCS3	02/09/06	02/11/13	100.000	0.000	0.148594	0.148639	0.152614	0.156696	0.160888	48.42	56.83	
	61746BCT1	02/27/06	02/27/13	100.000	0.000		0.148931	0.152923	0.157023	0.161232	45.77	56.82	
Morgan Stanley	61746S190	01/27/04	03/30/11	100.000	1.875	0.121542	0.123003	0.124494	0.126018	0.127573	44.29	45.37	
	61746S273	10/26/04	10/30/11	100.000	0.000	0.123102	0.125716	0.128386	0.131112	0.133897	45.11	47.05	
	61746S422	09/28/04	09/30/12	100.000	1.300	0.127781	0.129824	0.131912	0.134047	0.136230	46.74	48.27	

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/06	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
Morgan Stanley	61746S539	08/27/04	03/30/11	100.000	0.000		0.129499	0.132376	0.135317	0.138323	0.141396	47.67	49.81
	61746S646	07/28/04	01/30/11	100.000	0.000		0.134499	0.137609	0.140790	0.144046	0.147376	49.93	52.26
	61746S703	02/25/04	12/30/11	100.000	0.400		0.134974	0.137765	0.140618	0.143536	0.146520	49.10	51.15
	61746S778	04/28/04	12/30/11	100.000	0.000		0.147094	0.150687	0.154367	0.158137	0.161999	53.61	56.26
	61746S877	03/29/04	12/30/11	100.000	0.500		0.119721	0.121864	0.124051	0.126283	0.128559	43.49	45.06
	61746SAA7	03/10/04	03/31/09	100.000	0.000		0.109069	0.111091	0.113151	0.115248	0.117385	40.00	41.50
	61746SAC3	04/05/04	04/15/09	100.000	0.000		0.104467	0.106328	0.108222	0.110150	0.112113	38.23	39.60
	61746SAW9	10/12/04	10/30/09	100.000	0.250		0.117623	0.119875	0.122172	0.124517	0.126909	43.03	44.69
	61746SBD0	11/30/04	12/30/11	100.000	0.250		0.128592	0.131284	0.134036	0.136848	0.139723	46.78	48.76
	61746SBF5	06/30/05	01/04/07	100.000	0.000		0.109054	0.111193	0.113375			40.41	34
	61746SBG3	07/27/05	07/22/08	100.000	0.000		0.122915	0.125559	0.128337	0.131176	0.134078	45.59	47.63
	61746SBH1	07/22/05	01/22/07	100.000	0.000		0.116561	0.119007	0.121504			43.19	2.55
	61746SBJ7	08/30/05	08/31/08	100.000	0.000		0.129020	0.130517	0.135014	0.136580	0.140497	47.44	49.55
	61746SBK4	10/03/05	10/03/08	100.000	0.000		0.125217	0.128039	0.130925	0.133876	0.136893	46.09	48.19
	61746SBM0	11/02/05	11/02/07	100.000	0.000		0.129544	0.132565	0.135656	0.138819		47.54	41.40
	61746SBT5	12/05/05	12/05/07	100.000	0.000		0.131591	0.134708	0.137898	0.141165		48.10	46.65
	61746SBU2	01/06/06	07/06/11	100.000	VARIABLES			0.142901	0.143376	0.144157	0.146577	50.81	52.32
	61746SBW8	02/03/06	02/04/08	100.000	0.000	0.134522	0.134542	0.137799	0.141136	0.144554		44.61	51.20
	61746SBZ1	01/30/06	01/30/13	100.000	0.000		0.145468	0.149277	0.153186	0.157197		48.73	55.64
	61746SCA5	03/03/06	03/03/08	100.000	0.000		0.143251	0.146945	0.150734	0.154620		43.12	54.49
	61746SCJ6	05/03/06	11/03/09	100.000	0.000		0.152003	0.156162	0.160434	0.164824		36.42	57.49
	61746SCQ0	06/06/06	06/06/08	100.000	0.000		0.151981	0.156139	0.160410	0.164798		31.26	57.20
	61746SCR8	07/06/06	12/30/08	100.000	0.000		0.153479	0.157578	0.161931	0.166404		26.86	57.52
	61746SCS6	06/30/06	12/30/08	100.000	3.100		0.073866	0.075993	0.078181	0.080432		13.37	27.76
	61746SCT4	06/30/06	03/20/10	100.000	0.000		0.159681	0.161721	0.166369	0.171151		29.11	60.01
	61746SCV9	08/04/06	02/04/08	100.000	0.000			0.154795	0.159108	0.163541		22.75	57.79
	61746SCW7	09/05/06	03/05/09	100.000	0.000			0.147617	0.151540	0.155566		17.12	54.77
	61746SCX5	10/03/06	04/03/09	100.000	0.000			0.141151	0.144737	0.148414		12.42	52.10
Morgan Stanley	61746Y155	08/29/05	08/30/10	100.000	0.000		0.126178	0.128370	0.132039	0.134332	0.137417	47.18	49.28
	61746Y288	06/28/05	06/30/11	100.000	0.500		0.121642	0.123957	0.126322	0.128737	0.131205	44.21	45.92
	61746Y361	05/26/05	12/30/08	100.000	0.000		0.121094	0.123668	0.126297	0.128981	0.131723	44.06	45.96
	61746Y478	04/27/05	10/30/10	100.000	1.000		0.129011	0.131320	0.133682	0.136098	0.138568	47.14	48.86
	61746Y593	03/29/05	09/30/08	100.000	0.300		0.132258	0.135145	0.138099	0.141121	0.144214	48.66	50.82
	61746Y650	02/24/05	09/01/10	100.000	0.000		0.125490	0.128261	0.131093	0.133987	0.136946	46.35	48.42
	61746Y759	01/26/05	06/30/08	100.000	0.000		0.111592	0.113755	0.115960	0.118207	0.120499	40.57	42.15
	61746Y858	12/28/04	12/30/11	100.000	0.000		0.128518	0.131363	0.134271	0.137243	0.140281	46.78	48.88
	61746YAB2	12/30/04	12/30/12	100.000	0.000		0.137477	0.140723	0.144047	0.147449	0.150931	50.08	52.48
Morgan Stanley	61747S140	06/28/06	06/30/08	100.000	0.000		0.153031	0.153077	0.157294	0.161627	0.166079	28.02	57.41
	61747S728	08/16/06	08/14/09	100.000	0.000			0.150719	0.154763	0.158962		20.35	56.12
	61747S850	08/31/06	08/26/11	100.000	VARIABLES			0.151553	0.151671	0.151681		18.34	54.60
Morgan Stanley	61747Y162	06/30/06	06/24/11	100.000	5.771			0.160306	0.160306	0.160306	0.160306	29.02	57.71
	61747Y394	02/23/06	02/23/10	100.000	0.000			0.146420	0.150279	0.154239	0.158304	45.59	55.84
	61747Y543	01/20/06	01/10/08	100.000	0.000			0.135622	0.138749	0.142136	0.145606	46.78	51.73

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							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
Morgan Stanley	61747Y584	02/09/06	02/17/10	100.000	0.000		0.144894	0.145062	0.148846	0.152728	0.156711	47.22	55.34
	61747Y733	11/28/05	05/30/09	100.000	0.000		0.134965	0.138243	0.141600	0.145039	0.148562	49.38	51.81
	61747Y808	09/28/05	12/30/09	100.000	0.000		0.128765	0.131715	0.134733	0.137819	0.140977	46.89	49.07
Morgan Stanley	61748A114	06/24/03	06/15/10	100.000	0.000		0.116511	0.118736	0.121003	0.123314	0.125669	42.42	44.05
	61748A122	08/22/03	08/30/09	100.000	0.000		0.141629	0.143276	0.148217	0.149941	0.154245	52.08	54.40
	61748A486	07/24/06	07/24/09	100.000	0.000				0.155888	0.160262	0.164759	24.47	58.30
	61748A494	07/31/06	07/20/10	100.000	0.000				0.154205	0.158248	0.162640	23.28	57.60
	61748A528	06/29/06	06/30/09	100.000	0.000		0.159357	0.159384	0.163955	0.168658	0.173496	29.01	59.88
	61748A585	04/28/06	04/20/10	100.000	0.000			0.152499	0.156499	0.160795	0.165208	37.34	57.73
	61748A742	06/01/04	03/30/12	100.000	2.800		0.150799	0.152717	0.154686	0.156706	0.158779	54.99	56.42
	61748A775	11/25/03	12/30/10	100.000	2.000		0.180926	0.184679	0.188545	0.192527	0.196627	65.82	68.60
	61748A874	07/29/03	12/30/09	100.000	0.000		0.135237	0.138201	0.141230	0.144325	0.147489	49.22	51.41
	61748AAA4	09/24/03	12/30/10	100.000	0.000		0.156204	0.160128	0.164151	0.168275	0.172503	56.95	59.85
	61748AAC0	04/30/04	12/30/11	100.000	0.000		0.147139	0.150735	0.154418	0.158191	0.162057	53.62	56.28
	61748AAD8	04/30/04	12/30/11	100.000	0.000		0.147139	0.150735	0.154418	0.158191	0.162057	53.62	56.28
	61748AAF3	11/29/05	11/30/12	100.000	0.000		0.145583	0.149398	0.153312	0.157329	0.161451	53.34	56.17
	61748AAG1	11/29/05	11/30/12	100.000	0.000		0.145583	0.149398	0.153312	0.157329	0.161451	53.34	56.17
Morgan Stanley	61748U300	04/21/06	04/19/10	100.000	0.000			0.154424	0.158669	0.163079	0.167612	38.91	58.56
Morton's Restaurant Group, Inc.	619429AA1	07/07/03	07/01/10*	85.000	7.500	41.50	0.054001					2.32*	
	619429AB9	07/07/03	07/01/10*	85.000	7.500	41.50	0.054001					2.32*	
	619429AC7	07/07/03	07/01/10*	85.000	7.500	41.50	0.054001					2.32*	
Multnomah County, OR	625506HH6	12/08/99	06/01/13	36.019	0.000	210.06	0.121503	0.126193	0.131064	0.136123	0.141377	44.87	48.40
	625506HJ2	12/08/99	06/01/14	33.298	0.000	194.81	0.112747	0.117110	0.121642	0.126350	0.131240	41.64	44.93
	625506HK9	12/08/99	06/01/15	30.863	0.000	180.56	0.104502	0.108546	0.112747	0.117110	0.121643	38.60	41.64
	625506HL7	12/08/99	06/01/16	28.606	0.000	167.36	0.096860	0.100609	0.104502	0.108546	0.112747	35.77	38.60
	625506HN3	12/08/99	06/01/20	21.112	0.000	123.52	0.071487	0.074253	0.077127	0.080112	0.083212	26.40	28.49
	625506HP8	12/08/99	06/01/21	19.568	0.000	114.48	0.066259	0.068823	0.071487	0.074253	0.077127	24.47	26.40
	625506HQ6	12/08/99	06/01/22	18.137	0.000	106.11	0.061413	0.063790	0.066259	0.068823	0.071487	22.68	24.47
	625506HR4	12/08/99	06/01/23	16.811	0.000	98.35	0.056922	0.059125	0.061414	0.063790	0.066259	21.02	22.68
	625506HS2	12/08/99	06/01/24	15.582	0.000	91.16	0.052760	0.054802	0.056923	0.059126	0.061414	19.49	21.02
	625506HT0	12/08/99	06/01/25	14.442	0.000	84.49	0.048901	0.050794	0.052760	0.054802	0.056922	18.06	19.49
	625506HU7	12/08/99	06/01/26	13.386	0.000	78.32	0.045326	0.047080	0.048902	0.050794	0.052760	16.74	18.06
	625506HV5	12/08/99	06/01/27	12.407	0.000	72.59	0.042011	0.043637	0.045325	0.047080	0.048902	15.52	16.74
	625506HW3	12/08/99	06/01/28	11.500	0.000	67.28	0.038939	0.040446	0.042011	0.043637	0.045326	14.38	15.52
	625506HX1	12/08/99	06/01/29	10.659	0.000	62.36	0.036091	0.037488	0.038939	0.040446	0.042011	13.33	14.38
	625506HY9	12/08/99	06/01/30	9.879	0.000	57.80	0.033451	0.034746	0.036091	0.037488	0.038938	12.35	13.33
Muzak Holdings Finance	62844VAC5	03/18/99	03/15/10	53.328	VARIABLES		0.361107	0.361107	0.361107	0.361106	0.361106	130.00	130.00
Nabors Industries, Inc.	629568AE6	02/05/01	02/05/21	60.841	0.000	78.87	0.047249	0.047840	0.048438	0.049043	0.049656	17.29	17.72
	629568AF3	02/05/01	02/05/21	60.841	0.000	78.87	0.047249	0.047840	0.048438	0.049043	0.049656	17.29	17.72
Nash Finch Company	631158AC6	03/15/05	03/15/35	46.611	VARIABLES		0.105972	0.108399	0.110923	0.113548	0.116278	39.11	40.97

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## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/06	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
Nash Finch Company	631158AD4	03/15/05	03/15/35	46.611	VARIABLES		0.105972	0.108399	0.110923	0.113548	0.116278	39.11	40.97
Neenah Foundry Company	640071AK2	09/30/03	09/30/10	91.536	11.000	19.73	0.027850	0.029642	0.031550	0.033580	0.035741	10.69	12.10
	640071AN6	09/30/03	09/30/10	91.536	11.000	19.73	0.027850	0.029642	0.031550	0.033580	0.035741	10.69	12.10
Network Associates, Inc. Economic Development Authority, New Jersey	640938AA4	02/13/98	02/13/18	39.106	0.000	175.16	0.073374	0.075117	0.076901	0.078727	0.080597	27.22	28.52
	64578JAA4	12/22/05	07/01/15	60.170	0.000	.81	0.090458	0.092903	0.095413	0.097992		33.00	34.81
	64578JAB2	12/22/05	07/01/16	56.811	0.000	.77	0.086043	0.088386	0.090792	0.093264		31.40	33.13
	64578JAC0	12/22/05	07/01/17	53.569	0.000	.73	0.081803	0.084049	0.086356	0.088726		29.85	31.51
	64578JAD8	12/22/05	07/01/18	50.436	0.000	.70	0.077723	0.079876	0.082088	0.084362		28.37	29.96
	64578JAE6	12/22/05	07/01/19	47.535	0.000	.66	0.073714	0.075769	0.077881	0.080052		26.91	28.43
New Jersey Economic Development Authority	645913AJ3	06/30/97	02/15/06	55.059	0.000	441.10	0.188873					8.31	
	645913AK0	06/30/97	02/15/07	51.069	0.000	414.07	0.177711	0.184023	0.190559			66.86	8.38
	645913AL8	06/30/97	02/15/08	47.236	0.000	388.63	0.167273	0.173281	0.179505	0.185953	0.192632	62.96	67.57
	645913AM6	06/30/97	02/15/09	43.647	0.000	364.03	0.157107	0.162809	0.168718	0.174842	0.181188	59.16	63.54
	645913AN4	06/30/97	02/15/10	40.322	0.000	340.27	0.147190	0.152580	0.158168	0.163960	0.169964	55.45	59.59
	645913AP9	06/30/97	02/15/11	37.204	0.000	317.63	0.137714	0.142802	0.148078	0.153549	0.159222	51.90	55.81
	645913AQ7	06/30/97	02/15/12	34.381	0.000	295.88	0.128493	0.133269	0.138223	0.143361	0.148690	48.44	52.11
	645913AR5	06/30/97	02/15/13	31.673	0.000	275.49	0.119891	0.124383	0.129044	0.133880	0.138896	45.21	48.67
	645913AS3	06/30/97	02/15/14	29.262	0.000	256.09	0.111586	0.115787	0.120146	0.124669	0.129362	42.09	45.32
	645913AT1	06/30/97	02/15/15	27.085	0.000	237.87	0.103722	0.107637	0.111700	0.115916	0.120291	39.13	42.14
	645913AU8	06/30/97	02/15/16	25.082	0.000	220.87	0.096359	0.100004	0.103786	0.107711	0.111785	36.36	39.16
	645913AV6	06/30/97	02/15/17	23.177	0.000	204.99	0.089511	0.092908	0.096433	0.100093	0.103891	33.78	36.39
	645913AW4	06/30/97	02/15/18	21.450	0.000	190.21	0.083099	0.086259	0.089539	0.092943	0.096477	31.36	33.79
	645913AX2	06/30/97	02/15/19	19.886	0.000	176.50	0.077124	0.080058	0.083104	0.086266	0.089548	29.11	31.36
	645913AY0	06/30/97	02/15/20	18.435	0.000	163.76	0.071571	0.074296	0.077124	0.080061	0.083109	27.01	29.11
	645913AZ7	06/30/97	02/15/21	17.088	0.000	151.93	0.066411	0.068941	0.071568	0.074294	0.077125	25.06	27.01
	645913BA1	06/30/97	02/15/22	15.838	0.000	140.94	0.061618	0.063967	0.066405	0.068937	0.071565	23.26	25.06
	645913BB9	06/30/97	02/15/23	14.678	0.000	130.73	0.057164	0.059345	0.061609	0.063959	0.066399	21.58	23.25
	645913BC7	06/30/97	02/15/24	13.601	0.000	121.24	0.053028	0.055052	0.057153	0.059335	0.061600	20.02	21.57
	645913BD5	06/30/97	02/15/25	12.602	0.000	112.44	0.049185	0.051064	0.053015	0.055040	0.057142	18.57	20.01
	645913BE3	06/30/97	02/15/26	11.676	0.000	104.27	0.045618	0.047361	0.049172	0.051051	0.053003	17.22	18.56
New Millennium Homes	647536AC5	04/11/03	12/31/07	86.094	0.000	77.67	0.083354	0.084686	0.086040	0.087415		30.25	31.14
The City of New York	649653MG4	05/27/93	05/15/06	35.938	0.000	611.82	0.214953					28.80	
The City of New York	649654NK2	05/27/93	05/15/07	32.768	0.000	568.64	0.200819	0.209002	0.217518			74.54	29.15
	649654NL0	05/27/93	05/15/08	29.863	0.000	527.18	0.187045	0.194751	0.202775	0.211129	0.219827	69.45	75.29
The City of New York	649655LL9	05/27/93	05/15/09	27.086	0.000	488.19	0.174193	0.181465	0.189041	0.196934	0.205155	64.70	70.22
	649655LN5	05/27/93	05/15/10	24.595	0.000	450.84	0.161613	0.168433	0.175541	0.182948	0.190669	60.05	65.22
Nextlink Communications	65333HAQ6	11/17/99	12/01/09*	55.257	VARIABLES		0.333097					5.00*	
Nexstar Finance Holdings, Inc.	65335BAD6	03/27/03	04/01/13	57.442	VARIABLES		0.239622	0.253250	0.267653	0.282875	0.298963	91.24	101.91

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/06	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
Nexstar Finance Holdings, Inc.	65335BAE4	03/27/03	04/01/13	57.442	VARIABLE		0.239622	0.253250	0.267653	0.282875	0.298963	91.24	101.91
	65335BAF1	03/27/03	04/01/13	57.442	VARIABLE		0.239622	0.253250	0.267653	0.282875	0.298963	91.24	101.91
NorAm Energy Corporation	655419AC3	06/17/96	03/15/12	80.000	6.000	90.28	0.037637	0.039199	0.040825	0.042519	0.044284	14.17	15.37
Northwest Airlines, Inc.	667280AD3	11/04/03	11/15/23	100.000	7.625		0.211806	0.211806	0.211806	0.211806	0.211806	76.25	76.25
	667280AE1	11/04/03	11/15/23	100.000	7.625		0.211806	0.211806	0.211806	0.211806	0.211806	76.25	76.25
	667280AF8	01/29/04	02/01/09	96.227	10.000	12.17	0.019100	0.020151	0.021259	0.022428	0.023662	7.39	8.22
Northwest Airlines, Inc.	667281AQ2	12/12/03	04/01/09	85.817	10.500	43.11	0.066807	0.071622	0.076784	0.082318	0.088251	25.82	29.67
NOVA Gas Transmission Novi, Michigan	66978QAD3	10/17/95	10/17/25	100.000	VARIABLE		0.024740	0.024512	0.024549	0.024316	0.024213	8.97	8.89
	670012ZJ5	10/11/95	10/01/07	95.988	6.500	32.02	0.012113	0.012538	0.012976	0.013431		4.51	3.59
	670012ZK2	10/11/95	10/01/08	93.268	6.250	47.64	0.018061	0.018698	0.019357	0.020039	0.020746	6.73	7.22
	670012ZL0	10/11/95	10/01/09	90.349	6.000	60.85	0.023121	0.023942	0.024792	0.025672	0.026584	8.62	9.24
O'Sullivan Industries	67104RAA2	11/30/99	10/15/09	94.546	13.375	24.64	0.016750	0.017959	0.019254	0.020643	0.022132	6.44	7.40
	67104RAB0	11/30/99	10/15/09	94.546	13.375	24.64	0.016750	0.017959	0.019254	0.020643	0.022132	6.44	7.40
	67104RAC8	11/30/99	10/15/09	94.546	13.375	24.64	0.016750	0.017959	0.019254	0.020643	0.022132	6.44	7.40
	67104RAD6	11/30/99	10/15/09	94.546	13.375	24.64	0.016750	0.017959	0.019254	0.020643	0.022132	6.44	7.40
Ocean Star 2004 PLC	675067AF9	10/07/04	11/13/10	100.000	VARIABLE		0.127353	0.125005	0.122527	0.120182	0.117882	45.19	43.46
Lee and DeKalb Counties Omnicom Group, Inc.	676865AC2	06/05/03	12/01/06	101.805	VARIABLE		0.085929	0.085691				28.31	
	681919AH9	02/07/01	02/07/31	100.000	VARIABLE		0.250900	0.259319	0.268020	0.277014	0.285305	94.30	100.60
	681919AJ5	02/07/01	02/07/31	100.000	VARIABLE		0.250900	0.259319	0.268020	0.277014	0.285305	94.30	100.60
	681919AK2	02/07/01	02/07/31	100.000	VARIABLE		0.250900	0.259319	0.268020	0.277014	0.285305	94.30	100.60
	681919AL0	03/06/02	07/31/32	102.250	VARIABLE		0.232756	0.244533	0.248596	0.261174	0.265515	89.53	95.62
	681919AM8	03/06/02	07/31/32	102.250	VARIABLE		0.232756	0.244533	0.248596	0.261174	0.265515	89.53	95.62
	681919AN6	06/10/03	06/15/33	100.000	VARIABLE		0.143260	0.146555	0.149926	0.153374	0.156902	52.27	54.71
	681919AP1	06/10/03	06/15/33	100.000	VARIABLE		0.143260	0.146555	0.149926	0.153374	0.156902	52.27	54.71
	681919AQ9	06/10/03	07/01/38	100.000	VARIABLE		0.143553	0.203921	0.211404	0.219163		62.55	77.50
	681919AR7	06/10/03	06/15/33	100.000	VARIABLE		0.143260	0.146555	0.149926	0.153374	0.156902	52.27	54.71
	681919AT3	06/30/06	07/01/38	100.000	VARIABLE		0.203877	0.203921	0.211404	0.219163		36.91	77.50
	681919AU0	06/30/06	07/01/38	100.000	VARIABLE		0.203877	0.203921	0.211404	0.219163		36.91	77.50
Oneok, Inc.	682680400	01/28/03	02/16/08	100.000	VARIABLE		0.139540	0.139497	0.138711	0.137905	0.137081	50.11	49.57
	682680AP8	01/28/03	02/16/08	100.000	VARIABLE		0.139540	0.139497	0.138711	0.137905	0.137081	50.11	49.57
Orange County, CA	68428LAV6	06/12/96	09/01/11	29.734	0.000	339.43	0.139991	0.145680	0.151601	0.157763	0.164175	52.81	57.19
	68428LAW4	06/12/96	09/01/12	27.201	0.000	313.74	0.129699	0.135009	0.140537	0.146291	0.152281	48.95	53.04
	68428LAX2	06/12/96	09/01/13	25.020	0.000	289.58	0.119805	0.124722	0.129841	0.135171	0.140719	45.22	49.01
	68428LAY0	06/12/96	09/01/10	32.377	0.000	367.05	0.151145	0.157258	0.163618	0.170235	0.177120	57.01	61.71
	68428LAZ7	06/12/96	09/01/14	23.005	0.000	267.17	0.110622	0.115174	0.119913	0.124847	0.129983	41.76	45.27
	68428LBA1	06/12/96	09/01/15	21.183	0.000	246.44	0.102078	0.106283	0.110662	0.115220	0.119967	38.54	41.78
	68428LBB9	06/12/96	09/01/16	19.464	0.000	227.21	0.094190	0.098079	0.102130	0.106347	0.110739	35.56	38.56
	68428LBT0	03/03/97	09/01/11	34.929	0.000	313.65	0.132817	0.137725	0.142814	0.148091	0.153563	49.90	53.65
	68428LBU7	04/01/97	09/01/12	30.602	0.000	293.37	0.127042	0.132015	0.137183	0.142554	0.148134	47.85	51.67
	68428LBV5	04/01/97	09/01/13	28.339	0.000	271.69	0.117651	0.122257	0.127043	0.132017	0.137185	44.31	47.85
	68428LBW3	01/17/97	09/01/14	26.499	0.000	255.53	0.108263	0.112420	0.116737	0.121219	0.125873	40.74	43.93
	68428LBX1	04/01/97	09/01/15	24.175	0.000	232.96	0.100994	0.104963	0.109088	0.113374	0.117830	38.04	41.09



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							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007	
Orange County, CA	68428LBY9	01/17/97	09/01/16	22.492	0.000	219.57	0.093272	0.096886	0.100640	0.104539	0.108590	35.11	37.89	
	68428LBZ6	01/17/97	09/01/17	20.762	0.000	203.40	0.086466	0.089825	0.093315	0.096940	0.100706	32.55	35.13	
	68428LCA0	01/17/97	09/01/18	19.198	0.000	188.40	0.080123	0.083240	0.086478	0.089842	0.093336	30.17	32.56	
	68428LCB8	01/17/97	09/01/19	17.826	0.000	174.64	0.074240	0.077124	0.080121	0.083233	0.086467	27.95	30.17	
	68428LCC6	01/17/97	09/01/20	16.480	0.000	161.73	0.068781	0.071456	0.074236	0.077123	0.080123	25.90	27.95	
	68428LCD4	01/17/97	09/01/21	15.306	0.000	149.94	0.063743	0.066219	0.068792	0.071464	0.074240	24.00	25.90	
	68428LCF9	01/17/97	09/01/06	50.677	0.000	447.37	0.186072	0.192761				45.86		
	68428LCG7	01/17/97	09/01/07	46.931	0.000	418.91	0.174632	0.180961	0.187520	0.194317		65.55	46.23	
	68428LCH5	01/17/97	09/01/08	43.315	0.000	392.32	0.164044	0.170055	0.176287	0.182746	0.189443	61.61	66.20	
	68428LCJ1	01/17/97	09/01/09	39.915	0.000	366.82	0.153845	0.159544	0.165455	0.171584	0.177941	57.80	62.17	
	68428LCK8	01/17/97	09/01/10	36.871	0.000	341.91	0.143669	0.149027	0.154585	0.160351	0.166331	54.00	58.10	
	Oregon Community College	68583RAC6	04/23/03	06/30/06	91.623	0.000	70.21	0.075735					13.56	
		68583RAD4	04/23/03	06/30/07	87.036	0.000	81.20	0.088375	0.089853	0.091355			32.08	16.35
		68583RAE2	04/23/03	06/30/08	82.583	0.000	86.16	0.094316	0.096072	0.097861	0.099683	0.101539	34.27	35.56
68583RAF9		04/23/03	06/30/09	77.449	0.000	91.01	0.100319	0.102412	0.104549	0.106731	0.108958	36.50	38.03	
68583RAG7		04/23/03	06/30/10	72.765	0.000	91.95	0.101818	0.104095	0.106423	0.108803	0.111237	37.07	38.75	
68583RAH5		04/23/03	06/30/11	68.075	0.000	91.69	0.101960	0.104383	0.106863	0.109402	0.112002	37.15	38.93	
68583RAJ1		04/23/03	06/30/12	63.740	0.000	89.85	0.100234	0.102721	0.105269	0.107881	0.110558	36.54	38.37	
68583RAK8		04/23/03	06/30/13	59.557	0.000	87.35	0.097723	0.100240	0.102823	0.105471	0.108188	35.64	37.50	
68583RAL6		04/23/03	06/30/14	55.504	0.000	84.42	0.094697	0.097222	0.099813	0.102474	0.105206	34.55	36.42	
68583RAM4		04/23/03	06/30/15	51.363	0.000	81.38	0.091585	0.094122	0.096730	0.099411	0.102166	33.43	35.31	
68583RAN2		04/23/03	06/30/16	47.583	0.000	77.85	0.087832	0.090341	0.092921	0.095575	0.098304	32.08	33.93	
68583RAP7		04/23/03	06/30/17	44.239	0.000	74.00	0.083638	0.086076	0.088586	0.091169	0.093828	30.55	32.36	
68583RAQ5		04/23/03	06/30/18	40.975	0.000	70.17	0.079461	0.081830	0.084269	0.086781	0.089367	29.04	30.79	
68583RAR3		04/23/03	06/30/19	37.976	0.000	66.31	0.075217	0.077501	0.079854	0.082278	0.084775	27.49	29.19	
68583RAS1	04/23/03	06/30/20	35.297	0.000	62.50	0.070981	0.073164	0.075414	0.077734	0.080124	25.95	27.57		
68583RAT9	04/23/03	06/30/21	32.815	0.000	58.81	0.066860	0.068940	0.071085	0.073296	0.075576	24.45	25.99		
68583RAU6	04/23/03	06/30/22	30.636	0.000	55.28	0.062888	0.064857	0.066887	0.068981	0.071141	23.00	24.46		
68583RAV4	04/23/03	06/30/23	28.748	0.000	51.96	0.059122	0.060976	0.062888	0.064859	0.066893	21.62	23.00		
Oregon School Boards Association	686053AD1	10/31/02	06/30/06	89.333	0.000	91.49	0.084780					15.18		
	686053AE9	10/31/02	06/30/07	85.050	0.000	98.88	0.092279	0.093894	0.095536			33.51	17.10	
	686053AF6	10/31/02	06/30/08	80.119	0.000	105.77	0.099485	0.101450	0.103453	0.105496	0.107579	36.17	37.62	
	686053AG4	10/31/02	06/30/09	75.501	0.000	107.94	0.102088	0.104263	0.106483	0.108751	0.111067	37.15	38.75	
	686053AH2	10/31/02	06/30/10	70.827	0.000	108.58	0.103212	0.105560	0.107961	0.110417	0.112929	37.58	39.31	
	686053AJ8	10/31/02	06/30/11	66.180	0.000	107.87	0.103024	0.105507	0.108049	0.110653	0.113319	37.54	39.37	
	686053AK5	10/31/02	06/30/12	62.040	0.000	105.15	0.100743	0.103261	0.105842	0.108488	0.111200	36.73	38.58	
	686053AL3	10/31/02	06/30/13	57.955	0.000	102.02	0.098043	0.100582	0.103187	0.105859	0.108601	35.76	37.63	
	686053AM1	10/31/02	06/30/14	53.950	0.000	98.51	0.094968	0.097513	0.100126	0.102809	0.105564	34.65	36.53	
	686053AN9	10/31/02	06/30/15	50.233	0.000	94.48	0.091321	0.093836	0.096421	0.099077	0.101806	33.33	35.20	
	686053AP4	10/31/02	06/30/16	46.574	0.000	90.34	0.087559	0.090041	0.092594	0.095218	0.097918	31.97	33.81	
	686053AQ2	10/31/02	06/30/17	43.110	0.000	86.00	0.083576	0.086007	0.088510	0.091085	0.093735	30.53	32.33	
	686053AR0	10/31/02	06/30/18	40.030	0.000	81.49	0.079342	0.081694	0.084116	0.086610	0.089177	28.99	30.74	

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/06	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
Oregon School Boards Association	686053AS8	10/31/02	06/30/19	37.212	0.000	77.00	0.075083	0.077343	0.079671	0.082069	0.084539	27.44	29.12
	686053AT6	10/31/02	06/30/20	34.591	0.000	72.60	0.070897	0.073060	0.075288	0.077584	0.079950	25.92	27.52
	686053BV0	04/21/03	06/30/06	91.623	0.000	70.24	0.075604					13.53	
	686053BW8	04/21/03	06/30/07	87.036	0.000	81.27	0.088263	0.089736	0.091235			32.04	16.33
	686053BX6	04/21/03	06/30/08	82.583	0.000	86.25	0.094224	0.095976	0.097761	0.099579	0.101431	34.24	35.52
	686053BY4	04/21/03	06/30/09	77.449	0.000	91.13	0.100241	0.102331	0.104464	0.106642	0.108865	36.47	38.00
	686053BZ1	04/21/03	06/30/10	72.765	0.000	92.08	0.101754	0.104028	0.106353	0.108729	0.111159	37.05	38.72
	686053CA5	04/21/03	06/30/11	68.075	0.000	91.83	0.101908	0.104327	0.106805	0.109341	0.111938	37.13	38.91
	686053CB3	04/21/03	06/30/12	63.740	0.000	89.99	0.100192	0.102676	0.105222	0.107831	0.110505	36.52	38.35
	686053CC1	04/21/03	06/30/13	59.557	0.000	87.49	0.097689	0.100204	0.102784	0.105431	0.108145	35.63	37.48
	686053CD9	04/21/03	06/30/14	55.504	0.000	84.56	0.094670	0.097193	0.099783	0.102442	0.105171	34.54	36.41
	686053CE7	04/21/03	06/30/15	51.363	0.000	81.52	0.091564	0.094100	0.096706	0.099385	0.102137	33.42	35.30
	686053CF4	04/21/03	06/30/16	47.583	0.000	77.99	0.087817	0.090324	0.092902	0.095554	0.098282	32.07	33.93
	686053CG2	04/21/03	06/30/17	44.239	0.000	74.13	0.083626	0.086064	0.088572	0.091154	0.093811	30.55	32.36
	686053CH0	04/21/03	06/30/18	40.975	0.000	70.29	0.079453	0.081820	0.084258	0.086769	0.089354	29.03	30.79
	686053CJ6	04/21/03	06/30/19	37.976	0.000	66.43	0.075212	0.077494	0.079846	0.082269	0.084766	27.49	29.19
	686053CK3	04/21/03	06/30/20	35.297	0.000	62.62	0.070977	0.073160	0.075409	0.077728	0.080118	25.95	27.57
	686053CL1	04/21/03	06/30/21	32.815	0.000	58.92	0.066859	0.068938	0.071082	0.073292	0.075572	24.45	25.99
	686053CM9	04/21/03	06/30/22	30.636	0.000	55.39	0.062888	0.064856	0.066886	0.068979	0.071138	23.00	24.46
	686053CN7	04/21/03	06/30/23	28.748	0.000	52.06	0.059123	0.060976	0.062888	0.064859	0.066892	21.62	23.00
PF.NET Communications	69333SAA9	05/10/00	05/15/10	76.400	13.750	81.46	0.065653	0.071931	0.078811	0.086348	0.094606	25.37	30.46
	69333SAB7	05/10/00	05/15/10	76.400	13.750	81.46	0.065653	0.071931	0.078811	0.086348	0.094606	25.37	30.46
	69333SAC5	05/10/00	05/15/10	76.400	13.750	81.46	0.065653	0.071931	0.078811	0.086348	0.094606	25.37	30.46
PMA Capital Corporation	693419AA1	10/21/02	09/30/22	100.000	VARIES	0.229577	0.229577	0.232559	0.238258	0.241518	0.245863	85.15	88.27
PPL Capital Funding	69352FAA3	05/09/01	05/18/06	100.543	VARIES	0.206879	0.206879					28.34	
Panamsat Holding Corporation	69831YAA3	10/19/04	11/01/14	60.103	VARIES	0.192293	0.192293	0.202268	0.212759	0.223795	0.235403	72.25	79.94
	69831YAB1	10/19/04	11/01/14	60.103	VARIES	0.192293	0.192293	0.202268	0.212759	0.223795	0.235403	72.25	79.94
Park n' View, Inc.	700592AB4	05/27/98	05/15/08	93.800	13.000	38.93	0.023281	0.024932	0.026700	0.028593	0.030620	8.84	10.13
Paterson, City of	7031302A1	04/11/03	04/01/15	51.501	0.000	83.94	0.092206	0.094797	0.097461	0.100199	0.103015	34.13	36.08
	7031302B9	04/11/03	04/01/16	47.811	0.000	80.14	0.088202	0.090746	0.093364	0.096058	0.098829	32.68	34.59
	7031302C7	04/11/03	04/01/17	44.317	0.000	76.21	0.084022	0.086504	0.089061	0.091692	0.094402	31.15	33.02
	703130Y99	04/11/03	04/01/06	91.771	0.000	75.12	0.079674					7.17	
	703130Z23	04/11/03	04/01/07	87.261	0.000	85.45	0.091288	0.092867	0.094473			33.43	8.50
	703130Z31	04/11/03	04/01/08	82.728	0.000	90.54	0.097216	0.099087	0.100994	0.102938	0.104920	35.67	37.06
	703130Z49	04/11/03	04/01/09	77.835	0.000	94.23	0.101689	0.103845	0.106047	0.108295	0.110590	37.39	38.99
	703130Z56	04/11/03	04/01/10	72.826	0.000	96.04	0.104128	0.106523	0.108973	0.111479	0.114043	38.35	40.14
	703130Z64	04/11/03	04/01/11	68.193	0.000	95.30	0.103665	0.106184	0.108764	0.111407	0.114114	38.23	40.11
	703130Z72	04/11/03	04/01/12	63.812	0.000	93.25	0.101710	0.104288	0.106932	0.109642	0.112422	37.55	39.48
	703130Z80	04/11/03	04/01/13	59.701	0.000	90.34	0.098751	0.101338	0.103993	0.106718	0.109514	36.49	38.42
	703130Z98	04/11/03	04/01/14	55.492	0.000	87.37	0.095755	0.098359	0.101035	0.103783	0.106605	35.42	37.37
Penton Media, Inc.	709668AA5	06/28/01	06/15/11	97.749	10.375	7.39	0.005834	0.006148	0.006478	0.006826	0.007193	2.17	2.41

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							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
Penton Media, Inc.	709668AB3	06/28/01	06/15/11	97.749	10.375	7.39	0.005834	0.006148	0.006478	0.006826	0.007193	2.17	2.41
City of Peoria, IL School District #150	713040FA6	08/15/05	01/01/11	77.688	0.000	13.94	0.104328	0.106805	0.109341	0.111938		38.00	39.83
	713040FB4	08/15/05	01/01/12	73.711	0.000	13.48	0.100898	0.103339	0.105839	0.108400		36.76	38.56
	713040FC2	08/15/05	01/01/13	69.865	0.000	12.98	0.097245	0.099637	0.102088	0.104599		35.44	37.20
Peoria County, Illinois	713165EE4	06/01/04	12/01/06	106.585	VARIABLES		0.104161	0.102768				34.12	
	713165EG9	06/01/04	12/01/08	107.011	VARIABLES		0.137051	0.136029	0.134982	0.133911	0.132815	49.09	48.34
	713165EH7	06/01/04	12/01/09	108.053	VARIABLES		0.140816	0.139867	0.138896	0.137902	0.136885	50.47	49.76
Petro Stopping Centers Holdings, LP	71646DAE2	07/23/99	08/01/08	36.636	VARIABLES		0.476704	0.482315	0.488452	0.495162	0.502499	174.39	179.16
	71646DAJ1	02/09/04	04/30/14	93.312	5.000		0.155961	0.161272	0.166802	0.172563	0.178564	57.76	61.79
	71646DAK8	02/09/04	04/30/14	100.000	5.000		0.155961	0.161272	0.166802	0.172563	0.178564	57.76	61.79
Philadelphia Authority	71781LAP4	02/03/99	04/15/24	19.046	0.000	109.74	0.055007	0.056847	0.058748	0.060713	0.062744	20.42	21.81
	71781LAQ2	02/03/99	04/15/12	43.760	0.000	237.04	0.117591	0.121330	0.125188	0.129169	0.133275	43.58	46.40
	71781LAR0	02/03/99	04/15/13	40.766	0.000	223.36	0.111014	0.114577	0.118254	0.122050	0.125967	41.16	43.84
	71781LAS8	02/03/99	04/15/14	37.933	0.000	210.21	0.104672	0.108063	0.111564	0.115179	0.118910	38.82	41.37
	71781LAT6	02/03/99	04/15/15	35.256	0.000	197.58	0.098570	0.101793	0.105121	0.108559	0.112108	36.56	38.99
	71781LAU3	02/03/99	04/15/16	32.784	0.000	185.45	0.092662	0.095715	0.098869	0.102126	0.105491	34.38	36.68
	71781LAV1	02/03/99	04/15/17	30.618	0.000	173.84	0.086915	0.089788	0.092755	0.095820	0.098987	32.25	34.42
	71781LAW9	02/03/99	04/15/18	28.637	0.000	162.89	0.081468	0.084165	0.086950	0.089828	0.092801	30.23	32.26
	71781LAX7	02/03/99	04/15/19	26.727	0.000	152.59	0.076363	0.078898	0.081517	0.084223	0.087019	28.34	30.25
	71781LAY5	02/03/99	04/15/20	24.985	0.000	142.91	0.071542	0.073920	0.076378	0.078917	0.081541	26.55	28.35
	71781LAZ2	02/03/99	04/15/21	23.403	0.000	133.86	0.067012	0.069240	0.071542	0.073920	0.076378	24.87	26.55
	71781LBA6	02/03/99	04/15/22	21.872	0.000	125.33	0.062763	0.064853	0.067012	0.069243	0.071549	23.29	24.87
	71781LBB4	02/03/99	04/15/23	20.437	0.000	117.33	0.058772	0.060731	0.062757	0.064849	0.067012	21.81	23.29
	71781LBC2	02/03/99	04/15/25	17.878	0.000	102.83	0.051524	0.053245	0.055023	0.056861	0.058760	19.12	20.42
	71781LBD0	02/03/99	04/15/26	16.697	0.000	96.21	0.048224	0.049837	0.051504	0.053227	0.055007	17.90	19.12
The Phoenix Companies, Inc.	71902EAA7	12/20/02	02/16/08	100.000	VARIABLES		0.210647	0.210593	0.209470	0.208305	0.207098	75.66	74.88
Pindo Deli Finance Mauritius Limited	722299AH7	10/01/97	10/01/27	92.750	10.875		0.007915	0.008384	0.008880	0.009406	0.009964	3.02	3.39
Pittsburgh, PA	7252085X6	03/14/97	03/01/06	57.478	0.000		0.200068					12.00	
	7252085Y4	03/14/97	09/01/06	55.533	0.000		0.193310	0.200076				47.61	
	7252085Z1	03/14/97	03/01/07	53.656	0.000		0.186769	0.193306	0.200071			70.01	12.00
	7252086B3	03/14/97	03/01/24	47.086	VARIABLES		0.179028	0.185652	0.192521	0.199644	0.199733	67.26	71.46
Playboy Enterprises, Inc.	728117AA0	03/15/05	03/15/25	100.000	VARIABLES		0.220399	0.225711	0.231228	0.236959	0.242912	81.45	85.51
	728117AB8	03/15/05	03/15/25	100.000	VARIABLES		0.220399	0.225711	0.231228	0.236959	0.242912	81.45	85.51
Pliant Corporation	729136AG6	02/17/04	06/15/09	73.627	VARIABLES		0.277208	0.292619	0.308886	0.308878	0.308870	103.08	111.20
	729136AH4	02/17/04	06/15/09	73.627	VARIABLES		0.277208	0.292619	0.308886	0.308878	0.308870	103.08	111.20
	729136AJ0	02/17/04	06/15/09	73.627	VARIABLES		0.277208	0.292619	0.308886	0.308878	0.308870	103.08	111.20
Pope & Talbot, Inc.	732827AC4	07/30/02	06/01/13	86.415	8.375	28.05	0.027440	0.028881	0.030397	0.031994	0.033674	10.23	11.33
	732827AD2	07/30/02	06/01/13	86.415	8.375	28.05	0.027440	0.028881	0.030397	0.031994	0.033674	10.23	11.33
Presidio Independent School District	741020DW8	05/14/98	02/15/12	38.054	0.000	270.02	0.125792	0.130288	0.134945	0.139769	0.144765	47.34	50.78

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							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
Presidio Independent School District	741020DX6	05/14/98	02/15/13	35.472	0.000	251.71	0.117261	0.121452	0.125793	0.130290	0.134947	44.13	47.34
	741020DY4	05/14/98	02/15/14	33.066	0.000	234.63	0.109306	0.113213	0.117260	0.121452	0.125793	41.14	44.13
	741020DZ1	05/14/98	02/15/15	30.822	0.000	218.72	0.101893	0.105535	0.109308	0.113215	0.117262	38.35	41.14
	741020EA5	05/14/98	02/15/16	28.486	0.000	203.94	0.095162	0.098587	0.102136	0.105813	0.109621	35.82	38.45
	741020EB3	05/14/98	02/15/17	26.541	0.000	190.02	0.088664	0.091855	0.095162	0.098587	0.102136	33.38	35.82
	741020EC1	05/14/98	02/15/18	24.728	0.000	177.04	0.082610	0.085583	0.088664	0.091856	0.095162	31.10	33.38
	741020ED9	05/14/98	02/15/19	22.810	0.000	164.75	0.077000	0.079791	0.082683	0.085680	0.088786	29.00	31.14
	741020EE7	05/14/98	02/15/20	21.242	0.000	153.43	0.071707	0.074307	0.077000	0.079791	0.082683	27.00	29.00
	741020EF4	05/14/98	02/15/21	19.782	0.000	142.88	0.066779	0.069199	0.071707	0.074307	0.077000	25.15	27.00
	741020EG2	05/14/98	02/15/22	18.422	0.000	133.06	0.062189	0.064443	0.066779	0.069199	0.071707	23.42	25.15
Pride International Inc.	74153QAC6	03/28/03	05/15/33	100.000	VARIABLES		0.262139	0.269229	0.276612	0.284299	0.292303	96.31	101.69
	74153QAD4	03/28/03	05/15/33	100.000	VARIABLES		0.262139	0.269229	0.276612	0.284299	0.292303	96.31	101.69
Pride International Inc.	741932AE7	01/16/01	01/16/21	60.841	0.000	79.77	0.047249	0.047840	0.048438	0.049043	0.049656	17.31	17.75
Proassurance Corporation	74267CAA4	07/07/03	06/30/23	97.250	VARIABLES		0.266719	0.273648	0.280880	0.288429	0.296308	97.28	102.49
Providian Financial Corporation	74406AAB8	02/15/01	02/15/21*	45.289	0.000	96.53	0.060138	0.061341				3.93*	
	74406AAC6	05/27/03	05/15/08	100.000	4.000		0.364274	0.378196	0.392883	0.408377	0.424724	134.96	145.69
	74406AAD4	03/19/04	03/15/16	100.000	VARIABLES		0.291673	0.301899	0.312610	0.323831	0.335584	109.06	116.99
Providian Corporation	74406QAM9	05/08/95	06/02/25	62.648	5.000	47.91	0.019059	0.019863	0.020701	0.021574	0.022484	7.05	7.66
Prudential Financial	744320AA0	12/18/01	11/15/06	100.000	VARIABLES		0.172139	0.171284				53.90	
	744320AB8	11/16/05	11/15/35	98.500	VARIABLES		0.167139	0.170891	0.174779	0.178785	0.182913	61.20	64.02
	744320AC6	11/16/05	11/15/35	98.500	VARIABLES		0.167140	0.170892	0.174779	0.178786	0.182914	61.20	64.02
PURE Mortgages 2004	74622TAF6	12/10/04	11/30/09	100.000	VARIABLES		0.127693	0.126794	0.125921	0.125055	0.124174	45.75	45.12
QBE Funding Trust II	747271AA2	09/10/02	04/15/22	55.100	0.000	58.35	0.051538	0.052327	0.053129	0.053943	0.054770	18.82	19.40
QBE Funding Trust	74729CAA6	04/15/02	04/15/22	59.358	0.000	60.33	0.047418	0.048041	0.048671	0.049310	0.049957	17.28	17.73
QBE Funding Trust III	74729LAA6	09/24/04	09/24/24	67.165	0.000	17.19	0.038064	0.038445	0.038830	0.039218	0.039610	13.85	14.12
Quicksilver Resources	74837RAA2	11/01/04	11/01/24	98.500	VARIABLES		0.193801	0.198583	0.203527	0.208637	0.213921	71.21	74.81
	74837RAB0	11/01/04	11/01/24	98.500	VARIABLES		0.193801	0.198583	0.203527	0.208637	0.213921	71.21	74.81
RC Trust I	749387403	05/09/01	05/15/06	100.000	VARIABLES		0.208146					27.89	
R.J.Tower Corporation	74962JAD1	06/13/03	06/01/13	97.205	12.000	4.32	0.005574	0.005922	0.006292	0.006685	0.007103	2.09	2.36
RSL Communications, PLC	74972EAH1	11/09/98	11/01/08	94.489	12.000	32.01	0.019064	0.020303	0.021623	0.023029	0.024526	7.24	8.21
Radio Unica Corporation	750408AC0	07/27/98	08/01/06	63.256	VARIABLES		0.326376	0.326375				68.54	
Regal Beloit Corporation	758750AA1	04/05/04	03/15/24	100.000	VARIABLES		0.265031	0.273284	0.281899	0.290890	0.300275	98.68	105.05
	758750AB9	04/05/04	03/15/24	100.000	VARIABLES		0.265031	0.273284	0.281899	0.290890	0.300275	98.68	105.05
Reliant Energy, Inc.	75952J207	09/21/99	09/15/29	100.000	2.000		0.440943	0.459862	0.479710	0.500532	0.522377	166.25	180.97
Rhodia, SA	762397AK3	05/17/04	06/01/10	96.743	10.250	6.81	0.012906	0.013616	0.014365	0.015155	0.015989	4.82	5.36
	762397AL1	05/17/04	06/01/10	96.743	10.250	6.81	0.012906	0.013616	0.014365	0.015155	0.015989	4.82	5.36
	762397AM9	05/17/04	06/01/10	96.743	10.250	6.81	0.012906	0.013616	0.014365	0.015155	0.015989	4.82	5.36
Roche Holdings, Inc.	771196AG7	01/19/00	01/19/15	66.386	0.000	117.15	0.058930	0.059741	0.060562	0.061395	0.062239	21.63	22.22
	771196AH5	01/19/00	01/19/15	66.386	0.000	117.15	0.058930	0.059741	0.060562	0.061395	0.062239	21.63	22.22

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/06	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
Roche Holdings, Inc.	771196AJ1	01/19/00	01/19/15	66.386	0.000	117.15	0.058930	0.059741	0.060562	0.061395	0.062239	21.63	22.22
Rockwell ISD, TX	774285UV0	07/02/98	08/15/08	52.654	0.000	320.43	0.147895	0.152657	0.157571	0.162645	0.167881	55.42	59.04
Roper Industries, Inc.	776696AA4	12/29/03	01/15/34	39.502	1.482		0.080813	0.082200	0.083636	0.085123	0.086662	29.81	30.88
Royal Bank of Canada	78008EAC1	08/31/05	02/26/10	100.000	0.000		0.125588	0.128364	0.131266	0.134233	0.137268	46.42	48.54
	78008EAK3	01/31/06	07/28/09	100.000	0.000			0.136328	0.139636	0.143062	0.146573	45.63	51.95
	78008EAM9	01/31/06	01/31/11	100.000	0.000			0.137778	0.141195	0.144696	0.148285	46.12	52.53
	78008EAQ0	02/28/06	08/28/09	100.000	0.000			0.141945	0.145571	0.149291	0.153105	43.46	54.00
	78008EAR8	02/28/06	02/27/09	100.000	0.000			0.141290	0.142521	0.148589	0.149904	43.53	54.06
	78008EAX5	03/31/06	03/31/11	100.000	0.000			0.146389	0.150246	0.154205	0.158268	40.02	55.53
	78008EAZ0	04/28/06	10/30/09	100.000	0.000		0.149756	0.149801	0.153839	0.157986	0.162245	36.65	56.64
	78008EBC0	04/28/06	04/29/11	100.000	0.000		0.152689	0.152714	0.156911	0.161224	0.165655	37.37	57.81
	78008EBE6	05/31/06	05/31/11	100.000	0.000			0.151944	0.156100	0.160369	0.164755	32.19	57.23
	78008EBG1	05/31/06	05/30/08	100.000	0.000			0.145578	0.151933	0.153459	0.159301	31.50	55.97
	78008EBJ5	05/31/06	11/30/09	100.000	0.000			0.150000	0.154050	0.158209	0.162481	31.78	56.47
	78008EBK2	06/30/06	06/30/10	100.000	0.000			0.159722	0.164314	0.169038	0.173898	28.91	60.01
	78008EBN6	06/30/06	06/30/11	100.000	0.000			0.160278	0.164902	0.169659	0.174554	29.01	60.23
	78008EBP1	07/31/06	01/29/10	100.000	0.000				0.152065	0.156204	0.160480	22.96	56.77
	78008EBT3	08/31/06	08/31/11	100.000	0.000				0.148314	0.150538	0.155376	17.95	54.65
	78008ECA3	09/29/06	09/30/11	100.000	0.000			0.139919	0.139940	0.143464	0.147077	12.87	51.66
SG Holdings Inc.	784186AP3	01/31/01	01/31/06	100.000	0.000		0.206642					6.20	
	784186AQ1	02/28/01	02/28/06	100.000	0.000		0.197246					11.44	
	784186AR9	02/28/01	02/28/06	100.000	0.000		0.197246					11.44	
	784186AS7	03/30/01	03/31/06	100.000	0.000		0.192076					17.09	
	784186AT5	03/30/01	03/31/06	100.000	0.000		0.192076					17.09	
	784186AU2	04/30/01	04/28/06	100.000	0.000		0.185340					21.68	
	784186AV0	04/30/01	04/28/06	100.000	0.000		0.185340					21.68	
	784186AW8	05/31/01	05/31/06	100.000	0.000		0.193498					29.02	
	784186AX6	05/31/01	05/31/06	100.000	0.000		0.193498					29.02	
	784186AY4	06/29/01	06/30/06	100.000	0.000		0.195053					35.11	
	784186AZ1	06/29/01	06/30/06	100.000	0.000		0.195053					35.11	
	784186BA5	07/31/01	07/31/06	100.000	0.000		0.194089	0.202933				42.55	
	784186BB3	08/31/01	08/31/06	100.000	0.000		0.183245	0.185094				44.69	
	784186BC1	08/31/01	08/31/07	100.000	0.000		0.184367	0.187168	0.194306	0.197258		68.08	46.58
	784186BD9	11/02/01	11/02/06	100.000	0.000		0.146344	0.147157				44.78	
	784186BE7	11/02/01	11/02/06	100.000	0.000		0.146344	0.147157				44.78	
	784186BF4	01/31/02	01/31/07	100.000	0.000		0.161084	0.167839	0.169221			61.27	5.08
	784186BG2	03/15/02	03/15/07	100.000	0.000		0.154956	0.156055	0.162416			57.57	11.86
SG Structured Products	78422XBL6	10/31/02	10/31/08	100.000	0.000		0.110246	0.112213	0.114216	0.116254	0.118329	40.28	41.74
	78422XBU6	02/28/03	02/29/08	100.000	1.250		0.139356	0.140161	0.144170	0.145029	0.148371	50.90	52.56
SLM Corporation	78442FCY2	10/01/04	10/01/14	100.000	VARIABLE		0.137510	0.137573	0.137637	0.137703	0.137771	49.53	49.57
St. Clair County, IL	788448HB7	11/03/04	12/01/06	103.698	VARIABLE		0.101029	0.100129				33.18	
	788448HC5	11/03/04	12/01/07	104.904	VARIABLE		0.114108	0.113228	0.112331	0.111416		40.87	36.90
St. Mary Land & Exploration Company	792228AA6	03/12/02	03/15/22	100.000	VARIABLE		0.325896	0.334203	0.342925	0.352084	0.361700	120.62	127.09

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							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
St. Mary Land & Exploration Company	792228AB4	03/12/02	03/15/22	100.000	VARIES		0.325896	0.334203	0.342925	0.352084	0.361700	120.62	127.09
	792228AC2	03/12/02	03/15/22	100.000	VARIES		0.325896	0.334203	0.342925	0.352084	0.361700	120.62	127.09
Salomon Smith Barney Holdings, Inc.	79548GBA4	02/28/03	02/28/18	41.198	0.000	75.49	0.080487	0.081980	0.085387	0.086971	0.090079	29.84	31.59
Salomon, Inc.	79549GZN9	03/01/96	03/01/16*	47.900	VARIES		0.229492					13.77*	
	79549GZS8	04/04/96	04/04/16*	44.500	VARIES		0.254271					23.65*	
Compass Minerals International, Inc.	795559AD5	05/22/03	06/01/13	55.677	VARIES		0.249080	0.264024	0.279864	0.296654	0.314452	93.28	104.81
	795559AE3	05/22/03	06/01/13	55.677	VARIES		0.249080	0.264024	0.279864	0.296654	0.314452	93.28	104.81
San Luis Obispo County	798703AQ7	07/02/03	09/01/18	45.439	0.000	63.10	0.074441	0.076403	0.078416	0.080482	0.082602	27.63	29.10
	798703AR5	07/02/03	09/01/19	42.462	0.000	60.15	0.071034	0.072941	0.074899	0.076910	0.078975	26.38	27.81
	798703AS3	07/02/03	09/01/20	39.603	0.000	57.20	0.067628	0.069477	0.071377	0.073329	0.075335	25.13	26.52
	798703AT1	07/02/03	09/01/21	37.061	0.000	54.25	0.064192	0.065970	0.067797	0.069675	0.071605	23.86	25.20
	798703AU8	07/02/03	09/01/22	34.700	0.000	51.38	0.060830	0.062533	0.064284	0.066084	0.067934	22.62	23.90
	798703AV6	07/02/03	09/01/23	32.578	0.000	48.60	0.057568	0.059192	0.060861	0.062577	0.064341	21.41	22.64
	798703AW4	07/02/03	09/01/24	30.563	0.000	45.94	0.054436	0.055982	0.057572	0.059207	0.060888	20.25	21.42
	798703AX2	07/02/03	09/01/25	28.774	0.000	43.41	0.051452	0.052918	0.054427	0.055978	0.057573	19.14	20.25
	798703AY0	07/02/03	09/01/26	27.018	0.000	40.99	0.048598	0.049990	0.051422	0.052895	0.054411	18.08	19.14
	798703AZ7	07/02/03	09/01/27	25.534	0.000	38.74	0.045928	0.047244	0.048598	0.049990	0.051422	17.09	18.08
	798703BA1	07/02/03	09/01/28	24.132	0.000	36.61	0.043406	0.044649	0.045928	0.047244	0.048598	16.15	17.09
	798703BB9	07/02/03	09/01/29	22.806	0.000	34.60	0.041022	0.042197	0.043406	0.044649	0.045928	15.27	16.15
	798703BC7	07/02/03	09/01/30	21.553	0.000	32.70	0.038768	0.039879	0.041021	0.042197	0.043405	14.43	15.27
Sea Containers Ltd Selective Insurance Group, Inc.	811371AN3	05/04/04	05/15/12	97.369	10.500	3.76	0.006948	0.007330	0.007733	0.008159	0.008608	2.61	2.90
	816300AA5	09/24/02	09/24/32	38.012	1.615		0.075049	0.076046	0.077075	0.078138	0.079237	27.39	28.15
	816300AB3	09/24/02	09/24/32	38.012	1.615		0.075049	0.076046	0.077075	0.078138	0.079237	27.39	28.15
Christian and Macon Counties, IL	821510AK0	04/01/03	12/01/06	103.939	VARIES		0.088952	0.088447				29.26	
	821510AL8	04/01/03	12/01/07	104.240	VARIES		0.103819	0.103329	0.102831	0.102323		37.26	33.84
	821510AM6	04/01/03	12/01/08	104.513	VARIES		0.113063	0.112606	0.112140	0.111664	0.111179	40.59	40.26
	821510AN4	04/01/03	12/01/09	104.283	VARIES		0.124728	0.124328	0.123920	0.123502	0.123075	44.81	44.51
Sinclair Broadcast Group, Inc.	829226AS8	05/20/03	07/15/18	100.000	VARIES		0.283023	0.289848	0.296989	0.304461	0.312277	105.44	110.80
	829226AU3	05/20/03	07/15/18	100.000	VARIES		0.283023	0.289848	0.296989	0.304461	0.312277	105.44	110.80
	829226AV1	06/15/05	09/15/12	81.000	6.000	10.29	0.053068	0.055644	0.058346	0.061178	0.064149	20.13	22.13
Solelectron Corporation	834182AK3	05/08/00	05/08/20	57.912	0.000	96.59	0.051408	0.052115	0.052832	0.053558	0.054294	18.71	19.23
Sonic Automotive, Inc.	83545GAK8	11/23/05	11/30/10	98.125	4.250	.35	0.009335	0.009553	0.009776	0.010005	0.010239	3.41	3.57
Sovereign Bancorp, Inc.	846048205	02/26/04	03/01/34	100.000	VARIES		0.216990	0.220546	0.224235	0.228062	0.232031	79.63	82.35
Sprint Capital Corp.	852060AK8	08/10/01	08/17/06	100.000	VARIES		0.179265	0.181565				41.29	
Steel Heddle Group, Inc.	858123AB8	05/26/98	06/01/09	51.337	VARIES		0.381935	0.381934	0.381934	0.381933	0.381932	137.50	137.50

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STMicroelectronics N.V.	861012AF9	02/23/06	02/23/16	100.000	0.000			0.041666	0.041978	0.042293	0.042610	12.87	15.25
Sunsource, Inc.	867948AA9	09/30/97	09/30/27	110.000	11.600		0.319003	0.318834	0.318656	0.318468	0.318271	114.78	114.65
TVN Entertainment Corp.	87307RAB3	07/29/98	08/01/08	92.930	14.000		0.018282	0.016374	0.014079	0.011349	0.008129	5.61	3.68
	87307RAD9	07/29/98	08/01/08	92.930	14.000		0.018282	0.016374	0.014079	0.011349	0.008129	5.61	3.68
Tabletop Holdings, Inc.	87336NAA9	11/12/03	05/15/14	55.131	VARIES		0.238190	0.252779	0.268261	0.284692	0.302128	89.76	101.09
	87336NAB7	11/12/03	05/15/14	55.131	VARIES		0.238190	0.252779	0.268261	0.284692	0.302128	89.76	101.09
Telemundo Group, Inc.	87943MAF5	02/26/96	02/15/06	91.270	VARIES		0.097192					4.27	
Telemundo Holdings, Inc.	87944FAA0	08/12/98	08/15/08	57.120	VARIES		0.319440	0.319440	0.319440	0.319439	0.319439	115.00	115.00
	87944FAB8	08/12/98	08/15/08	57.120	VARIES		0.319440	0.319440	0.319440	0.319439	0.319439	115.00	115.00
	87944FAC6	08/10/01	08/15/08	79.837	VARIES		0.319429	0.319428	0.319427	0.319426	0.319425	114.99	114.99
	87944FAD4	08/10/01	08/15/08	79.837	VARIES		0.319429	0.319428	0.319427	0.319426	0.319425	114.99	114.99
Telex Communications Holdings, Inc.	879571AA5	11/15/03	05/15/09	100.000	12.000		0.455895	0.483248	0.512243	0.542978	0.575556	171.64	192.85
	879571AB3	11/15/03	05/15/09	100.000	12.000		0.455895	0.483248	0.512243	0.542978	0.575556	171.64	192.85
Telesystem International Wireless, Inc.	879946AE1	10/29/97	11/01/07	59.915	VARIES		0.291661	0.291660	0.291660	0.291660		105.00	87.50
Terex Corporation	880779AJ2	03/09/99	04/01/08	94.802	8.875	34.66	0.019199	0.020135	0.021117	0.022146	0.023226	7.25	7.98
Thermwood Corporation	883672AC1	04/27/99	04/27/14	45.454	12.000	54.97	0.048347	0.054906	0.062355	0.070814	0.080421	19.48	25.13
3M Company	88579YAA9	11/21/02	11/21/32	86.087	VARIES		0.124327	0.127151	0.130040	0.132994	0.136015	45.49	47.59
	88579YAB7	11/21/02	11/21/32	86.087	VARIES		0.124327	0.127151	0.130040	0.132994	0.136015	45.49	47.59
	88579YAC5	11/21/02	11/21/32	86.087	VARIES		0.124327	0.127151	0.130040	0.132994	0.136015	45.49	47.59
Time Warner Inc.	887315AZ2	01/17/96	01/15/36	17.038	VARIES		0.094343	0.098495	0.102828	0.107353	0.112076	36.12	39.37
Toyota Motor Credit Corp	892332206	09/08/06	09/08/08	100.000	VARIES				0.145405	0.149211	0.151062	16.43	53.67
Toys R Us, Inc.	892335AJ9	05/28/02	08/16/07	96.460	VARIES		0.224843	0.224236	0.223606	0.222950		80.67	50.19
Toyota Motor Credit Corp	89233PSP2	10/01/04	10/01/09	100.000	1.220	43.82	-0.052798	0.150028	-0.097562			13.73	
	89233PYB6	04/21/06	04/23/36	11.632	0.000		0.023550	0.023597	0.024458	0.025351	0.026276	5.96	9.09
	89233PYG5	05/08/06	05/09/36	11.635	0.000		0.023500	0.023598	0.024459	0.025352	0.026277	5.54	9.06
	89233PYX8	08/16/06	08/16/16	100.000	VARIES				0.173075	0.171232	0.169332	23.37	61.47
	89233PYY6	08/17/06	08/17/09	100.000	0.000				0.143329	0.147027	0.150820	19.21	53.27
	89233PZC3	09/01/06	09/01/16	100.000	VARIES				0.164399	0.162688	0.160927	19.73	58.46
Transmeridian Exploration, Inc.	89376NAA6	12/12/05	12/15/10	87.985	12.000	.88	0.046529	0.050144	0.054040	0.058239	0.062764	17.52	20.35
	89376NAB4	12/12/05	12/15/10	87.985	12.000	.88	0.046529	0.050144	0.054040	0.058239	0.062764	17.52	20.35
	89376NAC2	12/12/05	12/15/10	87.985	12.000	.88	0.046529	0.050144	0.054040	0.058239	0.062764	17.52	20.35
	89376NAD0	12/12/05	12/15/10	87.985	12.000	.88	0.046529	0.050144	0.054040	0.058239	0.062764	17.52	20.35
	89376NAE8	12/12/05	12/15/10	87.985	12.000	.88	0.046529	0.050144	0.054040	0.058239	0.062764	17.52	20.35
	89376NAF5	12/12/05	12/15/10	87.985	12.000	.88	0.046529	0.050144	0.054040	0.058239	0.062764	17.52	20.35
TransOcean SedcoForex	893830AA7	05/24/00	05/24/20	57.912	0.000	95.77	0.051408	0.052115	0.052832	0.053558	0.054294	18.69	19.20
Trenton, City of	895130H96	03/13/03	04/01/06	91.538	0.000	77.42	0.079935					7.19	
	895130J29	03/13/03	04/01/07	87.375	0.000	85.49	0.088782	0.090274	0.091790			32.50	8.26
	895130J37	03/13/03	04/01/08	82.851	0.000	91.13	0.095154	0.096943	0.098765	0.100622	0.102514	34.90	36.23
	895130J45	03/13/03	04/01/09	78.228	0.000	94.20	0.098801	0.100827	0.102893	0.105003	0.107155	36.30	37.80
	895130J52	03/13/03	04/01/10	73.228	0.000	96.55	0.101764	0.104038	0.106363	0.108741	0.111171	37.46	39.15

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Total OID to 1/1/06	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
Trenton, City of	895130J60	03/13/03	04/01/11	69.016	0.000	95.08	0.100469	0.102810	0.105206	0.107657	0.110165	37.02	38.76
	895130J78	03/13/03	04/01/12	64.697	0.000	93.37	0.098942	0.101351	0.103819	0.106346	0.108936	36.49	38.29
	895130J86	03/13/03	04/01/13	60.578	0.000	90.86	0.096502	0.098938	0.101436	0.103998	0.106623	35.62	37.44
	895130J94	03/13/03	04/01/14	56.464	0.000	88.06	0.093772	0.096228	0.098749	0.101337	0.103992	34.65	36.49
	895130K27	03/13/03	04/01/15	52.558	0.000	84.80	0.090500	0.092947	0.095462	0.098044	0.100696	33.47	35.30
	895130K35	03/13/03	04/01/22	31.423	0.000	58.34	0.062883	0.064823	0.066822	0.068884	0.071009	23.34	24.80
Tri-Union Development	895728AA1	06/18/01	06/01/06	88.800	12.500		0.086151					9.84	
	895728AB9	06/18/01	06/01/06	88.800	12.500		0.086151					9.84	
	895728AC7	06/18/01	06/01/06	88.800	12.500		0.086151					9.84	
Trinity Industries, Inc.	896522AF6	06/07/06	06/01/36	100.000	VARIES			0.238485	0.243915	0.249764	0.255866	48.81	89.22
UBS AG	90261KBB5	04/30/02	04/30/09	100.000	0.000		0.182728	0.187708	0.192822	0.198077	0.203474	67.29	71.01
	90261KBF6	05/29/02	05/29/09	100.000	0.000		0.174050	0.178602	0.183272	0.188065	0.192983	63.77	67.15
	90261KBV1	10/31/02	11/07/07	100.000	0.000		0.117054	0.119257	0.121502	0.123790		42.78	37.59
	90261KBY5	11/29/02	12/07/07	100.000	0.000		0.112537	0.114581	0.116663	0.118783		40.98	39.58
	90261KBZ2	12/24/02	10/07/11	100.000	0.000		0.138424	0.141478	0.144600	0.147790	0.151050	50.90	53.17
	90261KCK4	01/30/03	02/07/08	100.000	0.000		0.100757	0.102438	0.104147	0.105885	0.107652	37.06	38.31
	90261KCN8	02/27/03	09/08/10	100.000	0.000		0.119255	0.121577	0.123944	0.126357	0.128817	43.88	45.60
	90261KCZ1	03/31/03	04/08/10	100.000	0.000		0.120676	0.123051	0.125474	0.127944	0.130463	44.27	46.03
	90261KDA5	04/07/03	10/07/09	100.000	0.000		0.110985	0.113010	0.115073	0.117173	0.119311	40.66	42.16
	90261KDE7	04/30/03	05/07/10	100.000	0.000		0.117701	0.119966	0.122275	0.124628	0.127027	43.03	44.70
	90261KDH0	05/30/03	06/07/10	100.000	0.000		0.096005	0.097536	0.099093	0.100674	0.102280	34.91	36.03
	90261KDL1	05/30/03	08/29/08	100.000	0.000		0.082624	0.083307	0.084936	0.085639	0.086829	30.15	30.93
	90261KDY3	06/30/03	07/08/10	100.000	0.000		0.093523	0.095001	0.096502	0.098027	0.099575	34.45	35.55
	90261KED8	07/31/03	08/06/10	100.000	0.000		0.120355	0.122762	0.125217	0.127722	0.130276	44.47	46.26
	90261KEV8	08/27/03	09/08/09	100.000	0.000		0.123302	0.125822	0.128395	0.131019	0.133698	45.42	47.29
	90261KFE5	09/30/03	07/30/09	100.000	0.000		0.116571	0.118849	0.121172	0.123540	0.125955	43.07	44.77
	90261KFS4	10/31/03	01/31/12	100.000	0.000		0.131626	0.134516	0.137469	0.140488	0.143572	48.79	50.95
	90261KGC8	12/31/03	01/08/09	100.000	0.000		0.104394	0.106253	0.108145	0.110071	0.112031	38.57	39.95
	90261KGT1	01/30/04	02/06/09	100.000	0.000		0.100439	0.102163	0.103917	0.105702	0.107516	36.97	38.25
	90261KHK9	02/27/04	05/31/11	100.000	0.000		0.118311	0.120662	0.123060	0.125505	0.127998	43.16	44.89
	90261KHL7	03/31/04	01/03/12	100.000	0.000		0.109175	0.111222	0.113308	0.115433	0.117598	40.41	41.94
	90261KHS2	05/28/04	05/31/11	100.000	0.000		0.144633	0.148136	0.151724	0.155399	0.159163	52.92	55.51
	90261KHW3	07/30/04	08/07/09	100.000	0.000		0.116715	0.119069	0.121471	0.123921	0.126421	43.13	44.88
	90261KJA9	09/30/04	10/07/10	100.000	0.000		0.114803	0.117082	0.119406	0.121777	0.124194	42.13	43.82
	90261KJE1	10/29/04	11/07/12	100.000	2.810		0.114137	0.113009	0.115642	0.114519	0.116564	41.54	42.05
	90261KJV3	01/31/05	07/31/06	100.000	0.000		0.095769	0.097392				20.31	
	90261KJW1	02/28/05	05/31/11	100.000	0.000		0.130299	0.133254	0.136276	0.139366	0.142526	47.62	49.81
	90261KKR0	04/29/05	10/27/06	100.000	0.000		0.104769	0.106709				31.36	
	90261KKU3	05/23/05	11/22/06	100.000	0.000		0.104378	0.106304				33.85	
	90261KKW9	06/30/05	12/30/11	100.000	0.000		0.117671	0.120113	0.122605	0.125149	0.127746	42.81	44.60
	90261KLD0	06/30/05	12/29/06	100.000	0.000		0.105250	0.107208				38.03	
	90261KLE8	07/26/05	07/30/10	100.000	0.000		0.122831	0.125545	0.128319	0.131155	0.134054	45.54	47.57
	90261KLN8	07/25/05	04/29/11	100.000	0.000		0.133296	0.136455	0.139689	0.143000	0.146389	48.95	51.30



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							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007	
UBS AG	90261KLP3	08/04/05	08/04/08	100.000	0.000		0.123337	0.126076	0.128875	0.131736	0.134660	45.71	47.76	
	90261KLS7	09/27/05	09/27/07	100.000	0.000		0.122213	0.124902	0.127649	0.130458		44.99	34.46	
	90261KLU2	10/25/05	10/25/07	100.000	0.000		0.128993	0.131988	0.135053	0.138188		47.38	40.27	
	90261KLZ1	01/31/06	01/28/08	100.000	0.000			0.132898	0.136042	0.139296	0.142629	44.47	50.57	
	90261KMB3	02/24/06	08/24/07	100.000	0.000			0.140421	0.143970	0.147609		43.56	34.20	
	90261KMC1	02/24/06	08/24/07	100.000	0.000			0.140421	0.143970	0.147609		43.56	34.20	
	90261KMF4	03/29/06	03/28/08	100.000	0.000			0.144572	0.148314	0.152173	0.156133	39.67	54.81	
	90261KMJ6	04/26/06	04/29/08	100.000	0.000		0.147223	0.147289	0.151192	0.155199	0.159311	36.33	55.65	
	90261KMK3	05/30/06	05/30/08	100.000	0.000			0.149970	0.154019	0.158176	0.162446	31.77	56.46	
	90261KML1	05/23/06	05/30/08	100.000	0.000		0.148488	0.148643	0.152616	0.156695	0.160883	32.53	55.93	
	90261KMN7	06/07/06	06/09/08	100.000	0.000		0.152686	0.152733	0.156930	0.161243	0.165675	31.25	57.46	
	90261KMQ0	06/30/06	06/30/08	100.000	0.000			0.159103	0.163660	0.168347	0.173168	28.80	59.77	
	90261KMR8	07/28/06	07/30/08	100.000	0.000			0.153082	0.153129	0.157348	0.161684	23.43	57.18	
	90261KMU1	08/31/06	08/29/08	100.000	0.000				0.147555	0.150590	0.154567	17.85	54.52	
	90261KMX5	09/26/06	09/30/08	100.000	0.000				0.137688	0.141235	0.144794	13.43	51.64	
	UBS AG	90261XAE2	09/27/02	09/28/09	100.000	0.000		0.119865	0.122172	0.124522	0.126918	0.129361	44.00	45.71
		90261XAG7	12/22/04	12/22/14	100.000	VARIABLES		0.126097	0.125299	0.124615	0.124276	0.123929	45.24	44.79
90261XAH5		02/28/05	08/28/06	100.000	0.000		0.098347	0.100058				23.62		
90261XAJ1		03/07/05	05/07/06	100.000	0.000		0.098629					12.43		
90261XAL6		03/22/05	05/22/06	100.000	0.000		0.102993					14.52		
90261XAN2		04/27/05	04/27/35	12.879	0.000	6.12	0.025727	0.026621	0.027546	0.028504	0.029494	9.54	10.21	
90261XAP7		04/20/05	10/20/06	100.000	0.000		0.104677	0.106051				30.82		
90261XAQ5		05/19/05	07/19/06	100.000	0.000		0.101722	0.103574				20.47		
90261XAT9		05/27/05	11/27/06	100.000	0.000		0.104964	0.106911				34.57		
90261XAU6		06/23/05	08/23/06	100.000	0.000		0.104254	0.106198				24.54		
90261XAY8		07/18/05	10/18/06	100.000	0.000		0.109870	0.112022				31.92		
90261XAZ5		07/28/05	09/28/06	100.000	0.000		0.111467	0.113689				30.16		
90261XBA9		07/28/05	11/28/06	100.000	0.000		0.113163	0.115437				37.41		
90261XBF8		08/30/05	10/30/06	100.000	0.000		0.116921	0.119364				35.40		
90261XBS0		05/31/06	05/29/09	100.000	0.000			0.145833	0.149640	0.153568	0.157599	30.89	54.83	
90261XBU5	06/08/06	06/08/07	100.000	0.000			0.147779	0.151710			30.09	23.82		
90261XBX9	07/24/06	01/24/08	100.000	0.000				0.151389	0.155514	0.159752	23.77	56.56		
UIH Australia/Pacific, Inc.	902745AC2	05/14/96	05/15/06	50.816	VARIABLES		0.394120					52.81		
USF&G Corporation	903290AD6	03/03/94	03/03/09	51.298	0.000	355.41	0.106971	0.109378	0.111839	0.114355	0.116928	39.52	41.32	
United Technologies Corp	913017AR0	11/13/89	11/15/19	98.974	8.875	2.48	0.000802	0.000824	0.000875	0.000900	0.000950	.30	.33	
University of North Carolina Chapel Hill	914713KR2	08/14/91	02/15/10	19.000	0.000	500.87	0.170266	0.178081	0.186255	0.194804	0.203746	64.88	70.97	
	914713KS0	08/14/91	02/15/11	17.000	0.000	458.01	0.156651	0.163932	0.171550	0.179523	0.187867	59.73	65.41	
	914713KT8	08/14/91	02/15/12	16.000	0.000	418.66	0.142027	0.148518	0.155306	0.162404	0.169827	54.10	59.16	
	914713KU5	08/14/91	02/15/13	14.000	0.000	381.51	0.130904	0.137027	0.143437	0.150147	0.157171	49.93	54.71	
	914713KV3	08/14/91	02/15/14	13.000	0.000	348.92	0.119214	0.124743	0.130528	0.136581	0.142915	45.45	49.76	
	914713KW1	08/14/91	02/15/15	12.000	0.000	319.22	0.108792	0.113812	0.119063	0.124556	0.130303	41.47	45.38	

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							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
Upshur County, WV Uruguay, Republic	916734AD8	12/30/93	04/01/10	96.023	8.750	23.32	0.008830	0.009238	0.009664	0.010110	0.010576	3.33	3.64
	917288AK8	03/20/02	03/25/09	87.661	7.875	55.68	0.049120	0.051673	0.054359	0.057184	0.060157	18.65	20.63
	917288AL6	05/29/03	11/18/08	85.000	7.875	59.64	0.074847	0.079211	0.083829	0.088717	0.093889	28.12	31.49
	917288AM4	05/29/03	07/02/09	68.000	2.145	115.25	0.135371	0.141532	0.147974	0.154709	0.161750	52.10	56.95
	917288AN2	05/29/03	01/02/10	68.000	2.036	105.38	0.123037	0.128247	0.133678	0.139339	0.145240	47.14	51.21
	917288AT9	05/29/03	03/25/14	76.000	7.875	33.71	0.041647	0.044119	0.046738	0.049512	0.052450	15.93	17.87
	917288AU6	05/29/03	05/04/14	73.000	7.250	37.58	0.046938	0.049681	0.052585	0.055657	0.058910	17.71	19.84
	917288AV4	05/29/03	06/22/15	76.000	8.750	26.41	0.033993	0.036150	0.038443	0.040882	0.043475	12.67	14.32
	917288AX0	05/29/03	01/20/17	73.000	7.625	25.04	0.030262	0.032019	0.033879	0.035847	0.037929	11.79	13.20
	917288AY8	05/29/03	02/15/11	76.500	7.250	56.94	0.069574	0.073750	0.078178	0.082871	0.087845	26.97	30.30
	917288AZ5	05/29/03	03/15/15	71.500	7.500	33.89	0.041845	0.044376	0.047060	0.049907	0.052926	16.07	18.08
	917288BA9	05/29/03	01/15/33	100.000	7.875		0.121112	0.123773	0.126552	0.128143	0.129801	44.98	46.39
	918905AC4	10/20/92	10/20/07	25.759	0.000	592.19	0.214438	0.224356	0.234732	0.245589		80.42	69.79
Valhi, Inc. Vermilion & Edgar Counties, Illinois	923439CK7	07/07/04	12/01/06	102.850	VARIABLES		0.106692	0.106133				35.11	
	923439CL5	07/07/04	12/01/07	102.860	VARIABLES		0.125395	0.124941	0.124476	0.124001		45.03	40.99
	923439CM3	07/07/04	12/01/08	102.103	VARIABLES		0.141992	0.141720	0.141441	0.141155	0.140861	51.05	50.85
	923439CN1	07/07/04	12/01/09	103.843	VARIABLES		0.149786	0.149342	0.148887	0.148421	0.147941	53.82	53.49
	923439CP6	07/07/04	12/01/10	103.260	VARIABLES		0.155136	0.154821	0.154498	0.154166	0.153825	55.77	55.54
	923439CQ4	07/07/04	12/01/11	103.596	VARIABLES		0.164274	0.163966	0.163648	0.163321	0.162985	59.06	58.83
	923439CR2	07/07/04	12/01/12	102.910	VARIABLES		0.170593	0.170377	0.170155	0.169925	0.169690	61.36	61.20
	923439CS0	07/07/04	12/01/13	103.470	VARIABLES		0.174399	0.174168	0.173930	0.173686	0.173433	62.73	62.56
	923439CT8	07/07/04	12/01/14	103.682	VARIABLES		0.177704	0.177486	0.177261	0.177030	0.176791	63.92	63.76
Verizon Global Funding Corporation	92343VAA2	05/15/01	05/15/21	55.126	0.000		0.158316	0.161554	0.170368	0.173852	0.182330	58.95	63.39
	92343W300	12/22/97	01/01/28	100.000	10.000		0.277778	0.277778	0.277778	0.277778		100.00	100.00
Verizon Global Funding Corporation	92344GAN6	05/15/01	05/15/21*	55.126	0.000		0.158315					21.21*	
	92344GAP1	05/15/01	05/15/21*	55.126	0.000		0.158274					21.21*	
Vermilion County, IL School District 118	923613CZ4	02/24/06	12/01/12	103.452	VARIABLES		0.154764	0.157010	0.161238	0.165579	0.153582	48.11	58.60
	92407PAA8	05/10/06	12/01/08	103.805	VARIABLES		0.172906	0.173511	0.178713	0.184071	0.169283	40.22	65.02
Vermilion County, IL School District No. 7	92407PAB6	05/10/06	12/01/09	105.069	VARIABLES		0.177599	0.178229	0.183652	0.189240	0.174256	41.32	66.84
	92407PAC4	05/10/06	12/01/10	106.058	VARIABLES		0.181381	0.182032	0.187636	0.193412	0.178382	42.20	68.31
	92407PAD2	05/10/06	12/01/11	106.419	VARIABLES		0.186802	0.187491	0.193415	0.199526	0.184291	43.47	70.46
	92861LAD0	11/09/99	11/15/09	56.061	VARIABLES		0.329853	0.329853	0.329852	0.329852	0.329851	118.75	118.75
VoiceStream Wireless WCI Communities, Inc.	92923CAJ3	08/05/03	08/05/23	100.000	VARIABLES		0.273221	0.280437	0.287975	0.295848	0.304071	101.81	107.44
	92923CAK0	08/05/03	08/05/23	100.000	VARIABLES		0.273221	0.280437	0.287975	0.295848	0.304071	101.81	107.44
WMG Holdigns, Inc.	92930MAE3	12/23/04	12/15/14	63.002	VARIABLES		0.182046	0.190693	0.199751	0.209238	0.219177	67.38	73.93
	92930MAF0	12/23/04	12/15/14	63.002	VARIABLES		0.182047	0.190694	0.199751	0.209239	0.219177	67.38	73.93

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Wachovia Corporation	929903557	08/30/06	01/29/10	100.000	0.000				0.142893	0.145935	0.149689	17.29	53.02
Walter Industries, Inc.	93317QAB1	04/20/04	05/01/24	100.000	VARIES		0.228992	0.233829	0.238853	0.244072	0.249493	83.90	87.56
	93317QAC9	04/20/04	05/01/24	100.000	VARIES		0.228992	0.233829	0.238853	0.244072	0.249493	83.90	87.56
Watson Pharmaceuticals	942683AB9	03/07/03	03/15/23	100.000	VARIES		0.203507	0.208189	0.213023	0.218015	0.223168	75.11	78.66
WebMD Corporation	94769MAD7	06/25/03	06/15/23	97.250	VARIES		0.252011	0.260148	0.268611	0.277413	0.286566	92.45	98.57
	94769MAE5	06/25/03	06/15/23	97.250	VARIES		0.252011	0.260148	0.268611	0.277413	0.286566	92.45	98.57
	94769MAF2	08/30/05	09/01/25	100.000	VARIES		0.188913	0.192385	0.195975	0.199687	0.203525	69.48	72.12
	94769MAG0	08/30/05	09/01/25	100.000	VARIES		0.188913	0.192385	0.195975	0.199687	0.203525	69.48	72.12
Weimer Independent School District	948679DD4	12/16/97	08/15/06	56.735	0.000	392.86	0.172991	0.178742				39.79	
	948679DE2	12/16/97	08/15/07	52.647	0.000	371.54	0.164163	0.169702	0.175429	0.181349		61.63	40.36
Weirton Steel Corp.	948774AH7	06/18/02	04/01/08	78.200	VARIES		0.259321	0.259097	0.258863	0.258617	0.258359	93.27	93.09
Wells Fargo & Company	949746ET4	12/19/02	01/04/08	100.000	0.000		0.107948	0.109866	0.111818	0.113804	0.115826	39.89	41.32
	949746EU1	12/23/02	01/04/08	100.000	0.000		0.107912	0.109829	0.111780	0.113766	0.115788	39.88	41.31
	949746EV9	03/05/03	04/15/09	100.000	0.000		0.115751	0.117939	0.120167	0.122437	0.124751	42.40	44.02
	949746FB2	05/05/03	05/05/10	100.000	0.000		0.117742	0.120011	0.122323	0.124679	0.127081	43.05	44.73
	949746FG1	08/29/03	08/25/09	100.000	0.000		0.089760	0.091126	0.092512	0.093920	0.095349	32.91	33.92
	949746FL0	12/29/03	01/08/10	100.000	0.000		0.103162	0.104978	0.106826	0.108707	0.110621	38.10	39.45
	949746FN6	06/04/04	06/05/06	100.000	0.000		0.083988					12.93	
	949746FU0	04/30/04	05/05/11	100.000	0.000		0.091128	0.092555	0.094003	0.095474	0.096968	33.22	34.27
	949746FV8	04/29/04	04/29/14	100.000	0.250		0.137890	0.140934	0.144049	0.147237	0.150499	50.57	52.83
	949746FW6	05/25/04	10/25/12	100.000	2.350		0.153530	0.155869	0.158270	0.160734	0.163264	56.00	57.75
	949746HZ7	07/07/04	10/07/11	100.000	2.900		0.145846	0.147513	0.149223	0.150976	0.152774	53.09	54.33
	949746JA0	07/09/04	01/20/10	100.000	0.000		0.129115	0.131983	0.134914	0.137911	0.140974	47.93	50.08
	949746JH5	11/05/04	11/05/07	100.000	0.000		0.094376	0.095927	0.097505	0.099108		34.43	29.93
	949746JK8	12/07/04	12/07/11	100.000	0.000		0.130379	0.133306	0.136298	0.139358	0.142487	47.61	49.77
	949746ND9	02/07/06	02/07/11	100.000	0.000			0.140557	0.144113	0.147760	0.151498	46.05	53.60
Dupage County, Illinois	962757LH1	12/28/04	12/30/06	92.911	0.000	34.99	0.099076	0.100909				35.90	
White Settlement ISD	964559JB5	03/20/97	02/15/06	54.197	0.000	449.76	0.187844					8.27	
	964559JC3	03/20/97	02/15/07	50.112	0.000	423.68	0.177604	0.183909	0.190436			66.82	8.38
Whole Foods Market, Inc.	966837AC0	03/02/98	03/02/18	37.243	0.000	175.87	0.074915	0.076788	0.078708	0.080676	0.082693	27.76	29.16
Wild Oats Markets, Inc.	96808BAA5	05/25/04	05/15/34	100.000	VARIES		0.246767	0.253223	0.259945	0.266945	0.274233	90.60	95.50
	96808BAB3	05/25/04	05/15/34	100.000	VARIES		0.246767	0.253223	0.259945	0.266945	0.274233	90.60	95.50
Will County, IL School District 122	968852FG3	11/19/97	11/01/16	23.888	0.000	202.29	0.093163	0.096750	0.100474	0.104343	0.108360	34.62	37.34
	968852FH1	11/19/97	11/01/17	22.150	0.000	187.57	0.086383	0.089709	0.093163	0.096749	0.100474	32.10	34.62
Winstar Communications	975515AY3	04/10/00	04/15/10	48.990	VARIES		0.409711	0.409710	0.409709	0.409708	0.409707	147.50	147.49
	975515AZ0	04/10/00	04/15/10	48.990	VARIES		0.409711	0.409710	0.409709	0.409708	0.409707	147.50	147.49
Wynn Las Vegas, LLC	983130AA3	10/30/02	11/01/10*	92.793	12.000	20.07	0.021687	0.023151				6.77*	
Yahoo, Inc.	984332AA4	04/09/03	04/01/08	96.550	0.000	18.76	0.019284	0.019352	0.019420	0.019489	0.019558	6.97	7.02
	984332AB2	04/09/03	04/01/08	96.550	0.000	18.76	0.019284	0.019352	0.019420	0.019489	0.019558	6.97	7.02

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York County, PA	986812LW3	12/28/95	02/01/11	35.767	0.000	349.70	0.132336	0.136922	0.141665	0.146574	0.151652	49.87	53.38
	986812LX1	12/28/95	02/01/12	33.049	0.000	327.58	0.124325	0.128676	0.133179	0.137840	0.142664	46.87	50.21
	986812LY9	12/28/95	02/01/13	30.649	0.000	306.15	0.116383	0.120480	0.124720	0.129110	0.133655	43.89	47.03
	986812LZ6	12/28/95	02/01/14	28.302	0.000	286.00	0.108991	0.112860	0.116866	0.121015	0.125310	41.11	44.09
	986812MA0	12/28/95	02/01/15	26.297	0.000	266.77	0.101747	0.105369	0.109120	0.113004	0.117027	38.39	41.17
	986812MB8	12/28/95	02/01/16	24.378	0.000	248.73	0.094982	0.098378	0.101895	0.105537	0.109310	35.84	38.45
	986812MC6	12/28/95	02/01/17	22.586	0.000	231.77	0.088615	0.091796	0.095091	0.098505	0.102041	33.45	35.89
	986812MD4	12/28/95	02/01/18	20.780	0.000	215.68	0.082669	0.085662	0.088762	0.091975	0.095305	31.21	33.51
	986812ME2	12/28/95	02/01/19	19.353	0.000	200.88	0.076994	0.079781	0.082669	0.085662	0.088763	29.07	31.21
	986812MF9	12/28/95	02/01/20	18.025	0.000	187.09	0.071709	0.074304	0.076994	0.079781	0.082669	27.08	29.07
	986812MG7	12/28/95	02/01/21	16.787	0.000	174.24	0.066786	0.069204	0.071709	0.074305	0.076994	25.22	27.08
	986812MH5	12/28/95	02/01/22	15.635	0.000	162.28	0.062201	0.064453	0.066786	0.069204	0.071709	23.49	25.22
	986812MJ1	12/28/95	02/01/23	14.561	0.000	151.14	0.057931	0.060028	0.062201	0.064453	0.066786	21.87	23.49
	986812MK8	12/28/95	02/01/24	13.562	0.000	140.77	0.053955	0.055908	0.057932	0.060029	0.062201	20.37	21.87
Zenith National Insurance Corp.	989390AG4	03/30/03	03/30/23	100.000	VARIABLE		0.217677	0.216304	0.222185	0.220906	0.225791	79.62	81.20
	989390AH2	03/30/03	03/30/23	100.000	VARIABLE		0.217677	0.216304	0.222185	0.220906	0.225791	79.62	81.20
Ziff Davis Media Inc.	98951UAD8	08/12/02	08/12/09	100.000	VARIABLE		0.510429	0.552376	0.578436	0.589897	0.582241	203.56	213.74
	98951UAE6	08/12/02	08/12/09	100.000	VARIABLE		0.510429	0.552376	0.578436	0.589897	0.582241	203.56	213.74
Goldman Sachs Group, Inc. Microcell	9FI546712	08/12/05	08/03/09	100.000	0.000		0.130369	0.133275	0.136403	0.139604	0.142880	48.35	50.64
Telecommunications Rhodia, SA	C55185AE9	05/25/99	06/01/09	55.731	VARIABLE		0.333322	0.333321	0.333320	0.333319	0.333319	120.00	120.00
	F7813KAH4	05/17/04	06/01/10	96.743	10.250	6.81	0.012906	0.013616	0.014365	0.015155	0.015989	4.82	5.36
Danka Business Systems	G2652NAB5	06/29/01	04/01/08	28.000	10.000		0.361016	0.440740	0.538070	0.656894	0.801957	160.25	238.84
Deutsche Bank AG	G2737TFA8	12/20/02	12/20/07	100.000	0.000		0.106251	0.108085	0.109950	0.111848		38.62	37.93
	G2737TFB6	03/10/03	03/13/06	100.000	0.000		0.064678					4.66	
	G2737TFC4	03/10/03	09/12/06	100.000	0.000		0.072079	0.072959				18.25	
Dolphin Telecom, PLC	G28058AD0	05/18/99	05/15/09	50.892	VARIABLE		0.388882	0.388882	0.388881	0.388881	0.388880	140.00	140.00
NII Holdings, Inc.	G6520PAA3	11/12/02	11/01/09	55.746	VARIABLE		0.445352	0.453501	0.462439	0.472242	0.482993	162.82	169.48
QBE Funding Trust	G7303WAA9	04/15/02	04/15/22	59.358	0.000	60.33	0.047418	0.048041	0.048671	0.049310	0.049957	17.28	17.73
UBS AG	G91654452	03/31/06	12/31/10	100.000	0.000		0.142552	0.142047	0.148128	0.149472	0.155014	39.26	54.32
	G91654585	04/28/06	04/28/11	100.000	0.000		0.151623	0.155761	0.160012	0.164379		37.11	57.38
	G91654627	05/31/06	06/30/11	100.000	0.000		0.150394	0.148610	0.155185	0.156810	0.162849	32.01	56.95
	G91654643	04/28/06	04/30/10	100.000	0.000		0.150930	0.148515	0.155101	0.156740	0.162791	37.24	57.39
	G91654676	05/19/06	05/21/10	100.000	0.000		0.150359	0.147953	0.154498	0.156115	0.162126	33.86	57.00
	G91654718	05/31/06	09/30/11	100.000	0.000		0.148815	0.152349	0.155643	0.159882		32.32	56.91
UBS AG	G9183D252	12/29/05	11/30/11	100.000	0.000		0.136809	0.139654	0.143093	0.146617	0.150227	49.96	52.37
	G9183D526	01/31/06	01/31/12	100.000	0.000		0.135346	0.136401	0.136401	0.142058	0.143166	45.50	51.85
	G9183D641	01/27/06	06/30/11	100.000	0.000		0.131977	0.132464	0.137877	0.138868	0.143748	44.84	50.51
UBS AG	G9213L852	11/30/05	02/28/11	100.000	0.000		0.133948	0.133352	0.138849	0.139897	0.144863	49.38	51.61
STMicroelectronics N.V.	N8357EAF3	02/23/06	02/23/16	100.000	0.000			0.041666	0.041978	0.042293	0.042610	12.87	15.25

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Advanced Accessory Holdings Corporation	U00730AA6	02/04/04	12/15/11	57.128	VARIABLES		0.267027	0.284710	0.303564	0.323666	0.345099	99.90	113.57
Alaska Communications Systems Holdings, Inc.	U01173AA8	08/26/03	08/15/11	96.687	9.875	7.15	0.009378	0.009870	0.010388	0.010933	0.011507	3.60	3.99
Anixter INTL, Inc.	U03525AB5	07/07/03	07/07/33	38.016	VARIABLES		0.088979	0.092227	0.095593	0.099082	0.102699	33.77	36.28
ASG Consolidated LLC	U04402AA8	10/19/04	11/01/11	63.700	VARIABLES		0.228397	0.241527	0.255413	0.270098	0.285626	86.21	96.40
Bank of America Corp.	U0662KBL4	03/18/02	01/04/17	38.300	0.000	106.68	0.086857	0.089720	0.092677	0.095732	0.098887	32.81	35.01
Buffets Holdings, Inc.	U08940AA3	05/18/04	01/31/11	56.873	VARIABLES		0.257722	0.275602	0.294722	0.315168	0.337033	101.59	116.17
Chukchansi Economic Development Authority	U17133AA4	10/08/02	06/15/09	91.476	14.500	30.17	0.034281	0.037137	0.040231	0.043582	0.047213	12.95	15.20
Crum & Forster Holdings Corporation	U22859AA7	06/05/03	06/15/13	96.985	10.375	4.99	0.006291	0.006633	0.006994	0.007375	0.007776	2.34	2.60
Dayton Superior Corporation	U23993AA3	06/16/00	06/15/09	95.575	13.000	20.85	0.015048	0.016004	0.017208	0.018302	0.019572	5.70	6.52
	U23993AB1	06/16/00	06/15/09	95.575	13.000	20.85	0.015048	0.016004	0.017208	0.018302	0.019572	5.70	6.52
	U23993AC9	03/15/03	09/15/08	98.088	10.750	8.30	0.009514	0.010048	0.010612	0.011208	0.011837	3.64	4.06
H & E Equipment Services Details Capital Corp.	U24432AB9	06/17/02	06/15/13	80.016	12.500	31.92	0.033808	0.036597	0.039616	0.042883	0.046420	12.77	14.96
Dex Media, Inc.	U24922AA1	11/18/97	11/15/07	54.595	VARIABLES		0.347212	0.347212	0.347211	0.347210		125.00	109.02
	U24975AB7	11/10/03	11/15/13	64.314	VARIABLES		0.191971	0.200610	0.209637	0.219070	0.228928	71.48	78.05
	U24975AC5	02/11/04	11/15/13	69.384	VARIABLES		0.186392	0.194191	0.202317	0.210783	0.219604	69.24	75.15
DIVA Systems Corporation	U2539PAC1	02/19/98	03/01/08	50.100	VARIABLES		0.368673	0.369888	0.371186	0.372572	0.374051	133.24	134.22
E. Spire Communications	U26851AA0	07/24/98	07/01/08	59.989	VARIABLES		0.295103	0.295101	0.295099	0.295097		106.24	106.24
Fedders North America	U31334AB8	08/24/99	08/15/07	95.304	9.375	34.18	0.019926	0.020947	0.022021	0.023150		7.64	5.14
Focal Communications	U31430AA6	02/18/98	02/15/08	55.565	VARIABLES		0.336802	0.336802	0.336802	0.336802	0.336801	121.25	121.25
Globe Holdings, Inc.	U33975AA8	08/06/98	08/01/09	49.672	VARIABLES		0.393519	0.393850	0.394205	0.394585	0.394992	141.83	142.10
GATX Financial Corp.	U3697RAA7	10/25/04	06/15/11	95.703	6.273	6.29	0.015573	0.016125	0.016697	0.017290	0.017903	5.72	6.14
Great Lakes Acquisition	U39022AA3	05/22/98	05/15/09	53.092	VARIABLES		0.364568	0.364567	0.364566	0.364565	0.364564	131.24	131.24
HM Publishing Corp.	U43338AA7	10/03/03	10/15/13	56.960	VARIABLES		0.228404	0.241536	0.255424	0.270109	0.285639	86.64	96.89
Hollywood Casino Shreveport	U4378HAA3	08/10/99	08/01/06	100.000	VARIABLES		0.386415	0.381287				80.22	
Houghton Mifflin, LLC	U44212AA3	05/15/06	05/15/11	99.000	VARIABLES			0.344169	0.372254	0.389608	0.419085	80.82	141.27
ICG Services, Inc.	U4493DAB0	04/27/98	05/01/08	61.691	VARIABLES		0.272789	0.268341	0.272788	0.268341	0.271289	98.75	98.66
Intermedia Communications, Inc.	U45855AE0	02/24/99	03/01/09	55.057	VARIABLES		0.340266	0.340266	0.340265	0.340264	0.340263	122.50	122.50
Jacobs Entertainment	U46754AA2	02/08/02	02/01/09*	96.040	11.875	17.90	0.015742	0.016745				3.25*	
Jostens Holding Corp.	U47995AA0	12/02/03	12/01/13	60.682	VARIABLES		0.210952	0.221764	0.233129	0.245077	0.257637	78.55	86.81
KI Holdings, Inc.	U49400AA9	11/18/04	11/15/14	61.808	VARIABLES		0.186546	0.195756	0.205422	0.215564	0.226207	69.68	76.73
Language Line Holdings II, Inc.	U51303AA0	06/11/04	06/15/13	50.460	VARIABLES		0.243346	0.260532	0.278932	0.298632	0.319722	91.27	104.61
Language Line Holdings II, Inc.	U51304AA8	06/11/04	06/15/12	97.432	11.125	3.35	0.006680	0.007068	0.007479	0.007914	0.008374	2.49	2.78

\* Called in 2006; 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	Total OID to 1/1/06	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2006 1st Period	2006 2nd Period	2006 3rd 2007 1st	2007 2nd Period	2007 3rd Period	2006	2007
Level 3 Communications	U52782AB2	12/02/98	12/01/08	59.966	VARIABLES		0.291664	0.291663	0.291663	0.291663	0.291663	105.00	105.00
	U52782AE6	02/29/00	03/15/10	53.308	VARIABLES		0.357612	0.357610	0.357608	0.357606	0.357604	128.74	128.74
Liberty Media Corp.	U52892AD5	01/11/01	01/15/31	100.000	3.500		0.350548	0.362581	0.375186	0.388389	0.402219	132.45	141.93
Lyondell Chemical Co.	U55193AB9	12/04/02	12/15/08	97.750	9.500	9.83	0.010484	0.011008	0.011559	0.012137	0.012745	3.89	4.28
Marquee Holdings, Inc.	U57131AA9	08/18/04	08/15/14	55.894	VARIABLES		0.209136	0.221684	0.234985	0.249083	0.264028	81.06	91.08
Matria Healthcare, Inc.	U57614AA4	07/09/01	05/01/08	93.500	11.000	36.60	0.029462	0.030785	0.033242	0.034734	0.037300	11.23	12.66
Morton's Restaurant Group, Inc.	U61945AA6	07/07/03	07/01/10*	85.000	7.500	41.50	0.054001					2.32*	
Muzak Holdings Finance	U62340AA9	03/18/99	03/15/10	53.328	VARIABLES		0.361107	0.361107	0.361107	0.361106	0.361106	130.00	130.00
Nextel Communications	U64977AB4	02/11/98	02/15/08	61.471	VARIABLES		0.276384	0.276383	0.276383	0.276383	0.276383	99.50	99.50
Nexstar Finance, Inc.	U6497AAA9	03/16/01	04/01/08	96.012	12.000	23.21	0.017856	0.019006	0.020230	0.021533	0.022919	6.85	7.76
Nexstar Finance Holdings, Inc.	U6497BAC3	03/27/03	04/01/13	57.442	VARIABLES		0.239622	0.253250	0.267653	0.282875	0.298963	91.24	101.91
Nextlink Communications	U6500EAE8	11/17/99	12/01/09*	55.257	VARIABLES		0.333097					5.00*	
Omicom Group, Inc.	U68191AF9	02/07/01	02/07/31	100.000	VARIABLES		0.250900	0.259319	0.268020	0.277014	0.285305	94.30	100.60
O'Sullivan Industries	U68328AA8	11/30/99	10/15/09	94.546	13.375	24.64	0.016750	0.017959	0.019254	0.020643	0.022132	6.44	7.40
Penton Media, Inc.	U7100RAA9	06/28/01	06/15/11	97.749	10.375	7.39	0.005834	0.006148	0.006478	0.006826	0.007193	2.17	2.41
Petro Stopping Centers	U71660AB7	07/23/99	08/01/08	36.636	VARIABLES		0.476704	0.482315	0.488452	0.495162	0.502499	174.39	179.16
Pliant Corporation	U7263LAC1	02/17/04	06/15/09	73.627	VARIABLES		0.277208	0.292619	0.308886	0.308878	0.308870	103.08	111.20
Pope & Talbot, Inc.	U7316MAA0	07/30/02	06/01/13	86.415	8.375	28.05	0.027440	0.028881	0.030397	0.031994	0.033674	10.23	11.33
Roche Holdings, Inc.	U75000AE6	01/19/00	01/19/15	66.386	0.000	117.15	0.058930	0.059741	0.060562	0.061395	0.062239	21.63	22.22
Compass Minerals International, Inc.	U79616AB1	05/22/03	06/01/13	55.677	VARIABLES		0.249080	0.264024	0.279864	0.296654	0.314452	93.28	104.81
Tabletop Holdings, Inc.	U81965AA0	11/12/03	05/15/14	55.131	VARIABLES		0.238190	0.252779	0.268261	0.284692	0.302128	89.76	101.09
Sinclair Broadcast Group, Inc.	U82751AE5	05/20/03	07/15/18	100.000	VARIABLES		0.283023	0.289848	0.296989	0.304461	0.312277	105.44	110.80
Steel Heddle Group, Inc.	U85799AA9	05/26/98	06/01/09	51.337	VARIABLES		0.381935	0.381934	0.381934	0.381933	0.381932	137.50	137.50
Telemundo Holdings, Inc.	U8795AAA4	08/10/01	08/15/08	79.837	VARIABLES		0.319429	0.319428	0.319427	0.319426	0.319425	114.99	114.99
Thermadyne Holdings	U88342AA5	05/22/98	06/01/08	54.374	VARIABLES		0.347202	0.347201	0.347199	0.347198	0.347197	124.99	124.99
Tritel PCS, Inc.	U89678AA1	05/11/99	05/15/09	53.828	VARIABLES		0.354157	0.354157	0.354156	0.354155	0.354155	127.50	127.50
Vail Resorts, Inc.	U90984AB8	11/21/01	05/15/09	95.404	8.750	21.26	0.017505	0.018348	0.019231	0.020156	0.021126	6.53	7.18
United Rentals, Inc.	U91139AB8	12/24/02	04/15/08	97.045	10.750	14.67	0.015938	0.016855	0.017825	0.018851	0.019935	6.05	6.76
VoiceStream Wireless	U92709AB7	11/09/99	11/15/09	56.061	VARIABLES		0.329853	0.329853	0.329852	0.329852	0.329851	118.75	118.75
WMG Holdings Corp.	U97137AC4	12/23/04	12/15/14	63.002	VARIABLES		0.182047	0.190694	0.199751	0.209239	0.219177	67.38	73.93
Hynix Semiconductor, Inc.	Y3817WAK5	07/05/05	07/01/12	97.000	9.875	1.47	0.008808	0.009270	0.009756	0.010268		3.25	3.60

\* Called in 2006; reportable OID is computed to call date.

## SECTION I-C Inflation Indexed Debt Instruments

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Inflation-Adj Principal on Issue Date	Stated Interest Rate	Total OID to 1/1/06	2006 1st Period	2006 2nd Period	2006 3rd Period	Calendar Year 2006
U.S.Treasury	9128272M3	01/15/97	01/15/07	100.000	3.375%	257.29	-0.325766	0.121150	-0.005629	16.41
U.S.Treasury	9128273T7	01/15/98	01/15/08	100.000	3.625%	233.02	-0.319476	0.118811	-0.005520	16.09
U.S.Treasury	912810FD5	04/15/98	04/15/28	100.000	3.625%	231.61	-0.042407	0.175482	-0.149072	16.08
U.S.Treasury	9128274Y5	01/15/99	01/15/09	100.000	3.875%	214.63	-0.314713	0.117039	-0.005438	15.85
U.S.Treasury	912810FH6	04/15/99	04/15/29	100.000	3.875%	211.73	-0.041723	0.172649	-0.146666	15.82
U.S.Treasury	9128275W8	01/15/00	01/15/10	100.000	4.250%	183.99	-0.306772	0.114086	-0.005301	15.45
U.S.Treasury	9128276R8	01/15/01	01/15/11	100.000	3.500%	144.53	-0.296549	0.110284	-0.005124	14.94
U.S.Treasury	912810FQ6	10/15/01	04/15/32	100.000	3.375%	122.25	-0.038642	0.159901	-0.135836	14.65
U.S.Treasury	9128277J5	01/15/02	01/15/12	100.000	3.375%	121.85	-0.290671	0.108098	-0.005023	14.64
U.S.Treasury	912828AF7	07/15/02	07/15/12	100.000	3.000%	107.90	-0.287057	0.106754	-0.004960	14.46
U.S.Treasury	912828BD1	07/15/03	07/15/13	100.000	1.875%	84.59	-0.281017	0.104508	-0.004856	14.16
U.S.Treasury	912828BW9	01/15/04	01/15/14	100.000	2.000%	78.07	-0.279330	0.103881	-0.004827	14.07
U.S.Treasury	912810FR4	07/15/04	01/15/25	100.000	2.375%	56.78	-0.273813	0.101829	-0.004731	13.79
U.S.Treasury	912828CP3	07/15/04	07/15/14	100.000	2.000%	56.78	-0.273813	0.101829	-0.004731	13.79
U.S.Treasury	912828CZ1	10/15/04	04/15/10	100.000	0.875%	51.49	-0.036206	0.149819	-0.127271	13.72
U.S.Treasury	912828DH0	01/15/05	01/15/15	100.000	1.625%	43.23	-0.270302	0.100523	-0.004671	13.62
U.S.Treasury	912828EA4	07/15/05	07/15/15	100.000	1.875%	24.11	-0.265349	0.098681	-0.004585	13.37
U.S.Treasury	912810FS2	01/15/06	01/15/26	100.000	2.000%			0.096708	-0.004493	16.74
U.S.Treasury	912828ET3	01/15/06	01/15/16	100.000	2.000%			0.096708	-0.004493	16.74
U.S.Treasury	912828FB1	04/15/06	04/15/11	100.000	2.375%			0.142994	-0.121473	16.69
U.S.Treasury	912828FL9	07/15/06	07/15/16	100.000	2.500%				-0.004416	-0.75

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 2006).

Strips Maturing			Strips Maturing		
From	Through	OID per \$1000	From	Through	OID per \$1000
01/01/06	03/31/06	10.01	01/01/18	03/31/18	26.27
04/01/06	06/30/06	21.38	04/01/18	06/30/18	25.98
07/01/06	09/30/06	31.92	07/01/18	09/30/18	25.73
10/01/06	12/31/06	42.40	10/01/18	12/31/18	25.44
01/01/07	03/31/07	42.05	01/01/19	03/31/19	25.20
04/01/07	06/30/07	41.59	04/01/19	06/30/19	24.95
07/01/07	09/30/07	41.23	07/01/19	09/30/19	24.67
10/01/07	12/31/07	40.87	10/01/19	12/31/19	24.43
01/01/08	03/31/08	40.34	01/01/20	03/31/20	24.19
04/01/08	06/30/08	39.81	04/01/20	06/30/20	23.94
07/01/08	09/30/08	39.30	07/01/20	09/30/20	23.68
10/01/08	12/31/08	38.79	10/01/20	12/31/20	23.43
01/01/09	03/31/09	38.30	01/01/21	03/31/21	23.20
04/01/09	06/30/09	37.89	04/01/21	06/30/21	22.93
07/01/09	09/30/09	37.48	07/01/21	09/30/21	22.70
10/01/09	12/31/09	37.00	10/01/21	12/31/21	22.46
01/01/10	03/31/10	36.61	01/01/22	03/31/22	22.21
04/01/10	06/30/10	36.22	04/01/22	06/30/22	21.98
07/01/10	09/30/10	35.83	07/01/22	09/30/22	21.73
10/01/10	12/31/10	35.45	10/01/22	12/31/22	21.50
01/01/11	03/31/11	35.07	01/01/23	03/31/23	21.27
04/01/11	06/30/11	34.69	04/01/23	06/30/23	21.03
07/01/11	09/30/11	34.33	07/01/23	09/30/23	20.80
10/01/11	12/31/11	33.96	10/01/23	12/31/23	20.56
01/01/12	03/31/12	33.60	01/01/24	03/31/24	20.34
04/01/12	06/30/12	33.24	04/01/24	06/30/24	20.10
07/01/12	09/30/12	32.88	07/01/24	09/30/24	19.88
10/01/12	12/31/12	32.59	10/01/24	12/31/24	19.66
01/01/13	03/31/13	32.24	01/01/25	03/31/25	19.43
04/01/13	06/30/13	31.89	04/01/25	06/30/25	19.21
07/01/13	09/30/13	31.56	07/01/25	09/30/25	18.99
10/01/13	12/31/13	31.27	10/01/25	12/31/25	18.77
01/01/14	03/31/14	30.94	01/01/26	03/31/26	18.56
04/01/14	06/30/14	30.60	04/01/26	06/30/26	18.34
07/01/14	09/30/14	30.27	07/01/26	09/30/26	18.13
10/01/14	12/31/14	30.00	10/01/26	12/31/26	17.92
01/01/15	03/31/15	29.68	01/01/27	03/31/27	17.72
04/01/15	06/30/15	29.35	04/01/27	06/30/27	17.51
07/01/15	09/30/15	29.09	07/01/27	09/30/27	17.31
10/01/15	12/31/15	28.77	10/01/27	12/31/27	17.11
01/01/16	03/31/16	28.46	01/01/28	03/31/28	16.92
04/01/16	06/30/16	28.20	04/01/28	06/30/28	16.72
07/01/16	09/30/16	27.89	07/01/28	09/30/28	16.53
10/01/16	12/31/16	27.63	10/01/28	12/31/28	16.34
01/01/17	03/31/17	27.33	01/01/29	03/31/29	16.16
04/01/17	06/30/17	27.07	04/01/29	06/30/29	15.97
07/01/17	09/30/17	26.78	07/01/29	09/30/29	15.80
10/01/17	12/31/17	26.52	10/01/29	12/31/29	15.62



(continued)

Strips			Strips		
Maturing		OID per \$1000	Maturing		OID per \$1000
From	Through		From	Through	
01/01/30	03/31/30	15.44	07/01/38	09/30/38	10.61
04/01/30	06/30/30	15.27	10/01/38	12/31/38	10.49
07/01/30	09/30/30	15.10	01/01/39	03/31/39	10.38
10/01/30	12/31/30	14.93	04/01/39	06/30/39	10.26
01/01/31	03/31/31	14.76	07/01/39	09/30/39	10.15
04/01/31	06/30/31	14.60	10/01/39	12/31/39	10.04
07/01/31	09/30/31	14.43	01/01/40	03/31/40	9.93
10/01/31	12/31/31	14.27	04/01/40	06/30/40	9.82
01/01/32	03/31/32	14.12	07/01/40	09/30/40	9.71
04/01/32	06/30/32	13.96	10/01/40	12/31/40	9.60
07/01/32	09/30/32	13.81	01/01/41	03/31/41	9.50
10/01/32	12/31/32	13.65	04/01/41	06/30/41	9.39
01/01/33	03/31/33	13.51	07/01/41	09/30/41	9.29
04/01/33	06/30/33	13.36	10/01/41	12/31/41	9.18
07/01/33	09/30/33	13.21	01/01/42	03/31/42	9.08
10/01/33	12/31/33	13.07	04/01/42	06/30/42	8.98
01/01/34	03/31/34	12.93	07/01/42	09/30/42	8.88
04/01/34	06/30/34	12.79	10/01/42	12/31/42	8.78
07/01/34	09/30/34	12.64	01/01/43	03/31/43	8.69
10/01/34	12/31/34	12.52	04/01/43	06/30/43	8.59
01/01/35	03/31/35	12.38	07/01/43	09/30/43	8.50
04/01/35	06/30/35	12.24	10/01/43	12/31/43	8.40
07/01/35	09/30/35	12.12	01/01/44	03/31/44	8.31
10/01/35	12/31/35	11.99	04/01/44	06/30/44	8.22
01/01/36	03/31/36	11.86	07/01/44	09/30/44	8.13
04/01/36	06/30/36	11.73	10/01/44	12/31/44	8.04
07/01/36	09/30/36	11.60	01/01/45	03/31/45	7.95
10/01/36	12/31/36	11.47	04/01/45	06/30/45	7.86
01/01/37	03/31/37	11.34	07/01/45	09/30/45	7.77
04/01/37	06/30/37	11.22	10/01/45	12/31/45	7.69
07/01/37	09/30/37	11.09	01/01/46	03/31/46	7.60
10/01/37	12/31/37	10.97	04/01/46	06/30/46	7.52
01/01/38	03/31/38	10.85	07/01/46	09/30/46	7.44
04/01/38	06/30/38	10.73	10/01/46	12/31/46	7.35

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 2006, 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 2006 - April 2007

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2006 Interest(Per \$1,000 Maturity Value)
912795WH0	01/05/06	07/07/05	98.319	16.81
WJ6	01/12/06	07/14/05	98.303	16.97
912795TR2	01/17/06	01/03/06	99.840	1.60
912795WK3	01/19/06	07/21/05	98.271	17.29
WL1	01/26/06	07/28/05	98.210	17.90
WM9	02/02/06	08/04/05	98.180	18.20
WN7	02/09/06	08/11/05	98.139	18.61
WP2	02/16/06	08/18/05	98.126	18.74
WQ0	02/23/06	08/25/05	98.134	18.66
WR8	03/02/06	09/01/05	98.126	18.74
WS6	03/09/06	09/08/05	98.195	18.05
912795TT8	03/14/06	03/08/06	99.927	0.73
TS0	03/15/06	03/03/06	99.851	1.49
912795WT4	03/16/06	09/15/05	98.144	18.56
WU1	03/23/06	09/22/05	98.121	18.79
WV9	03/30/06	09/29/05	98.106	18.94
WW7	04/06/06	10/06/05	98.043	19.57
WX5	04/13/06	10/13/05	98.003	19.97
912795TU5	04/17/06	04/03/06	99.817	1.83
912795WY3	04/20/06	10/20/05	97.970	20.30
WZ0	04/27/06	10/27/05	97.944	20.56
912795XA4	05/04/06	11/03/05	97.914	20.86
XB2	05/11/06	11/10/05	97.899	21.01
XC0	05/18/06	11/17/05	97.879	21.21
XD8	05/25/06	11/25/05	97.911	20.89
XE6	06/01/06	12/01/05	97.899	21.01
XF3	06/08/06	12/08/05	97.884	21.16
XG1	06/15/06	12/15/05	97.886	21.14
XH9	06/22/06	12/22/05	97.866	21.34
XJ5	06/29/06	12/29/05	97.876	21.24
XK2	07/06/06	01/05/06	97.843	21.57
XL0	07/13/06	01/12/06	97.851	21.49
XM8	07/20/06	01/19/06	97.818	21.82
XN6	07/27/06	01/26/06	97.805	21.95
XP1	08/03/06	02/02/06	97.757	22.43
XQ9	08/10/06	02/09/06	97.725	22.75
XR7	08/17/06	02/16/06	97.704	22.96
XS5	08/24/06	02/23/06	97.702	22.98
XT3	08/31/06	03/02/06	97.684	23.16
XU0	09/07/06	03/09/06	97.674	23.26
XV8	09/14/06	03/16/06	97.651	23.49
912795TV3	09/15/06	09/01/06	99.798	2.02
912795XW6	09/21/06	03/23/06	97.669	23.31
XX4	09/28/06	03/30/06	97.674	23.26
XY2	10/05/06	04/06/06	97.639	23.61
XZ9	10/12/06	04/13/06	97.623	23.77

## Section III-A (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2006 Interest(Per \$1,000 Maturity Value)
912795YA3	10/19/06	04/20/06	97.598	24.02
YB1	10/26/06	04/27/06	97.606	29.39
YC9	11/02/06	05/04/06	97.583	24.17
YD7	11/09/06	05/11/06	97.558	24.42
YE5	11/16/06	05/18/06	97.563	24.37
YF2	11/24/06	05/25/06	97.554	24.46
YG0	11/30/06	06/01/06	97.553	24.47
YH8	12/07/06	06/08/06	97.565	24.35
YJ4	12/14/06	06/15/06	97.510	24.90
YK1	12/21/06	06/22/06	97.444	25.56
YL9	12/28/06	06/29/06	97.416	25.84

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2007 Interest(Per \$1,000 Maturity Value)
912795YM7	01/04/07	07/06/06	97.426	25.74
YN5	01/11/07	07/13/06	97.419	25.81
YP0	01/18/07	07/20/06	97.426	25.74
YQ8	01/25/07	07/27/06	97.441	25.59
YR6	02/01/07	08/03/06	97.484	25.16
YS4	02/08/07	08/10/06	97.477	25.23
YT2	02/15/07	08/17/06	97.457	25.43
YU9	02/22/07	08/24/06	97.484	25.16
YV7	03/01/07	08/31/06	97.487	25.13
YW5	03/08/07	09/07/06	97.512	24.88
YX3	03/15/07	09/14/06	97.505	24.95
YY1	03/22/07	09/21/06	97.512	24.88
YZ8	03/29/07	09/28/06	97.568	24.32
912795ZA2	04/05/07	10/05/06	97.560	24.40

Section III-B

STUDENT LOAN MARKETING ASSOCIATION  
Short-Term Obligations Issued at a  
Discount and Maturing in 2006

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2006 Interest (Per \$1,000 Maturity Value)
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**No Short-Term Discount Obligations  
Maturing in 2006**

## Section III-C

FEDERAL HOME LOAN BANKS  
Short-Term Obligations Issued at a  
Discount and Maturing in 2006

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2006 Interest (Per \$1,000 Maturity Value)
313385RH1	01/03/06	01/13/05	97.091	29.09
RJ7	01/04/06	01/10/05	97.068	29.32
RK4	01/05/06	01/10/05	97.090	29.10
RL2	01/06/06	01/11/05	97.060	29.40
RP3	01/09/06	04/07/05	97.422	25.78
RQ1	01/10/06	01/19/05	97.083	29.17
RR9	01/11/06	01/19/05	97.075	29.25
RS7	01/12/06	04/14/05	97.475	25.25
RT5	01/13/06	01/19/05	97.030	29.70
RX6	01/17/06	01/28/05	97.050	29.50
RY4	01/18/06	01/26/05	97.055	29.45
RZ1	01/19/06	01/24/05	97.080	29.20
313385SA5	01/20/06	01/25/05	97.080	29.20
SD9	01/23/06	01/28/05	97.000	30.00
SE7	01/24/06	07/22/05	98.114	18.86
SF4	01/25/06	01/31/05	97.028	29.72
SG2	01/26/06	02/01/05	97.008	29.92
SH0	01/27/06	02/01/05	97.020	29.80
SL1	01/30/06	02/04/05	96.970	30.30
SM9	01/31/06	02/07/05	96.997	30.03
SN7	02/01/06	02/11/05	97.002	29.98
SP2	02/02/06	02/11/05	96.994	30.06
SQ0	02/03/06	02/01/05	96.948	30.52
ST4	02/06/06	05/05/05	97.422	25.78
SU1	02/07/06	05/04/05	97.412	25.88
SV9	02/08/06	05/04/05	97.402	25.98
SW7	02/09/06	02/15/05	96.929	30.71
SX5	02/10/06	02/15/05	96.920	30.80
313385TA4	02/13/06	02/18/05	96.870	31.30
TB2	02/14/06	03/16/05	96.873	31.27
TC0	02/15/06	02/22/05	96.876	31.24
TD8	02/16/06	03/15/05	96.845	31.55
TE6	02/17/06	02/24/05	96.834	31.66
TJ5	02/21/06	08/15/05	98.031	19.69
TK2	02/22/06	08/15/05	98.021	19.79
TL0	02/23/06	02/28/05	96.748	32.52
TM8	02/24/06	03/03/05	96.755	32.45
TQ9	02/27/06	03/09/05	96.756	32.44
TR7	02/28/06	05/11/05	97.216	27.84
TS5	03/01/06	03/11/05	96.697	33.03
TT3	03/02/06	07/05/05	97.660	23.40
TU0	03/03/06	03/08/05	96.728	32.72
TX4	03/06/06	03/11/05	96.650	33.50
TY2	03/07/06	03/16/05	96.638	33.62
TZ9	03/08/06	03/21/05	96.685	33.15
313385UA2	03/09/06	06/08/05	97.435	25.65
UB0	03/10/06	03/15/05	96.600	34.00

## Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2006 Interest (Per \$1,000 Maturity Value)
UE4	03/13/06	03/18/05	96.624	33.76
UF1	03/14/06	03/21/05	96.629	33.71
UG9	03/15/06	03/23/05	96.559	34.41
UH7	03/16/06	03/24/05	96.559	34.41
UJ3	03/17/06	03/23/05	96.501	34.99
UM6	03/20/06	03/31/05	96.558	34.42
UN4	03/21/06	03/29/05	96.549	34.51
UP9	03/22/06	03/29/05	96.599	34.01
UQ7	03/23/06	03/28/05	96.490	35.10
UR5	03/24/06	03/29/05	96.580	34.20
UU8	03/27/06	04/01/05	96.550	34.50
UV6	03/28/06	06/28/05	97.361	26.39
UW4	03/29/06	04/08/05	96.588	34.12
UX2	03/30/06	04/04/05	96.550	34.50
UY0	03/31/06	04/05/05	96.550	34.50
313385VB9	04/03/06	04/12/05	96.539	34.61
VC7	04/04/06	07/06/05	97.333	26.67
VD5	04/05/06	04/11/05	96.510	34.90
VE3	04/06/06	04/12/05	96.510	34.90
VF0	04/07/06	04/12/05	97.280	27.20
VJ2	04/10/06	07/26/05	97.327	26.73
VK9	04/11/06	05/12/05	96.808	31.92
VL7	04/12/06	09/19/05	97.836	21.64
VM5	04/13/06	04/19/05	96.689	33.11
VN3	04/14/06	04/13/06	99.987	0.13
VR4	04/17/06	07/22/05	97.205	27.95
VS2	04/18/06	07/26/05	97.251	27.49
VT0	04/19/06	04/25/05	96.628	33.72
VU7	04/20/06	04/25/05	96.600	34.00
VV5	04/21/06	04/27/05	96.609	33.91
VY9	04/24/06	04/29/05	96.600	34.00
VZ6	04/25/06	08/05/05	97.253	27.47
313385WA0	04/26/06	05/02/05	96.608	33.92
WB8	04/27/06	01/26/06	98.893	11.07
WC6	04/28/06	05/04/05	96.589	34.11
WF9	05/01/06	11/02/05	97.898	21.02
WG7	05/02/06	05/16/05	96.646	33.54
WH5	05/03/06	11/02/05	97.947	20.53
WJ1	05/04/06	05/09/05	96.510	34.90
WK8	05/05/06	05/10/05	96.500	35.00
WN2	05/08/06	05/13/05	96.550	34.50
WP7	05/09/06	08/02/05	97.044	29.56
WQ5	05/10/06	05/19/05	96.638	33.62
WR3	05/11/06	05/16/05	96.560	34.40
WS1	05/12/06	05/17/05	96.570	34.30
WV4	05/15/06	05/20/05	96.570	34.30
WW2	05/16/06	11/16/05	97.843	21.57

## Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2006 Interest(Per \$1,000 Maturity Value)
WX0	05/17/06	05/23/05	96.609	33.91
WY8	05/18/06	05/24/05	96.580	34.20
WZ5	05/19/06	05/26/05	96.589	34.11
313385XC5	05/22/06	08/26/05	97.093	29.07
XD3	05/23/06	11/21/05	97.860	21.40
XE1	05/24/06	11/23/05	97.807	21.93
XF8	05/25/06	06/03/05	96.628	33.72
XG6	05/26/06	05/31/05	96.540	34.60
XL5	05/30/06	11/30/05	97.848	21.52
XM3	05/31/06	10/06/05	97.334	26.66
XN1	06/01/06	06/08/05	96.569	34.31
XP6	06/02/06	06/07/05	96.580	34.20
XS0	06/05/06	06/10/05	96.687	33.13
XT8	06/06/06	11/15/05	97.620	23.80
XU5	06/07/06	12/02/05	97.772	22.28
XV3	06/08/06	06/13/05	96.450	35.50
XW1	06/09/06	06/16/05	96.460	35.40
XZ4	06/12/06	06/17/05	96.460	35.40
313385YA8	06/13/06	06/20/05	96.460	35.40
YB6	06/14/06	06/21/05	96.460	35.40
YC4	06/15/06	06/21/05	96.450	35.50
YD2	06/16/06	06/21/05	96.440	35.60
YG5	06/19/06	06/24/05	96.520	34.80
YH3	06/20/06	06/28/05	96.499	35.01
YJ9	06/21/06	06/29/05	96.490	35.10
YK6	06/22/06	07/01/05	96.489	35.11
YL4	06/23/06	06/29/05	96.472	35.28
YP5	06/26/06	07/06/05	96.460	35.40
YQ3	06/27/06	07/06/05	96.361	36.39
YR1	06/28/06	12/14/05	97.610	23.90
YS9	06/29/06	07/05/05	96.350	36.50
YT7	06/30/06	12/14/05	97.580	24.20
YW0	07/03/06	07/08/05	96.360	36.40
YY6	07/05/06	07/13/05	96.311	36.89
YZ3	07/06/06	07/14/05	96.311	36.89
313385ZA7	07/07/06	07/12/05	96.310	36.90
ZD1	07/10/06	07/15/05	96.270	37.30
ZE9	07/11/06	07/20/05	96.292	37.08
ZF6	07/12/06	07/20/05	96.281	37.19
ZG4	07/13/06	01/03/06	97.676	23.24
ZH2	07/14/06	07/19/05	96.230	37.70
ZL3	07/17/06	07/22/05	96.230	37.70
ZM1	07/18/06	07/26/05	96.232	37.68
ZN9	07/19/06	08/02/05	96.295	37.05
ZP4	07/20/06	07/26/05	96.211	37.89
ZQ2	07/21/06	07/28/05	96.201	37.99
ZT6	07/24/06	08/03/05	96.194	38.06

## Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2006 Interest(Per \$1,000 Maturity Value)
ZU3	07/25/06	08/03/05	96.193	38.07
ZV1	07/26/06	12/27/05	97.427	25.73
ZW9	07/27/06	08/04/05	96.172	38.28
ZX7	07/28/06	08/03/05	96.161	38.39
313385A22	07/31/06	08/08/05	96.172	38.28
A30	08/01/06	08/08/05	96.094	39.06
A48	08/02/06	08/09/05	96.052	39.48
A55	08/03/06	08/10/05	96.072	39.28
A63	08/04/06	08/09/05	96.030	39.70
A97	08/07/06	08/17/05	96.125	38.75
313385B21	08/08/06	05/08/06	98.743	12.57
B39	08/09/06	02/08/06	97.658	23.42
B47	08/10/06	01/30/06	97.627	23.73
B54	08/11/06	08/16/05	96.090	39.10
B88	08/14/06	08/19/05	96.090	39.10
B96	08/15/06	09/01/05	96.327	36.73
313385C20	08/16/06	08/22/05	96.306	36.94
C38	08/17/06	08/26/05	96.124	38.76
C46	08/18/06	08/24/05	96.119	38.81
C79	08/21/06	08/26/05	96.080	39.20
C87	08/22/06	02/22/06	97.672	23.28
C95	08/23/06	01/11/06	97.250	27.50
313385D29	08/24/06	09/01/05	96.261	37.39
D37	08/25/06	09/01/05	96.251	37.49
D60	08/28/06	09/02/05	96.310	36.90
D78	08/29/06	03/01/06	97.662	23.38
D86	08/30/06	09/06/05	96.321	36.79
D94	08/31/06	09/06/05	96.310	36.90
313385E28	09/01/06	09/06/05	96.300	37.00
E69	09/05/06	09/16/05	96.234	37.66
E77	09/06/06	12/01/05	96.612	33.88
E85	09/07/06	09/16/05	96.213	37.87
E93	09/08/06	09/13/05	96.179	38.21
313385F43	09/11/06	09/19/05	96.162	38.38
F50	09/12/06	09/19/05	97.635	23.65
F68	09/13/06	01/17/06	97.052	29.48
F76	09/14/06	09/30/05	96.219	37.81
F84	09/15/06	09/23/05	96.115	38.85
313385G34	09/18/06	09/23/05	96.080	39.20
G42	09/19/06	03/23/06	97.615	23.85
G59	09/20/06	12/30/05	96.751	32.49
G67	09/21/06	09/26/05	96.090	39.10
G75	09/22/06	09/28/05	96.011	39.89
313385H25	09/25/06	03/29/06	97.585	24.15
H33	09/26/06	10/05/05	95.916	40.84
H41	09/27/06	10/04/05	95.873	41.27
H58	09/28/06	10/03/05	95.872	41.28



## Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2006 Interest(Per \$1,000 Maturity Value)
H66	09/29/06	12/30/05	96.641	33.59
H90	10/02/06	10/07/05	95.978	40.22
313385J23	10/03/06	04/04/06	97.563	24.37
J31	10/04/06	04/06/06	97.572	24.28
J49	10/05/06	04/06/06	97.558	24.42
J56	10/06/06	10/13/05	95.933	40.67
J98	10/10/06	01/10/06	96.656	33.44
313385K21	10/11/06	01/10/06	96.644	33.56
K39	10/12/06	06/12/06	98.278	17.22
K47	10/13/06	10/18/05	95.830	41.70
K70	10/16/06	10/21/05	95.820	41.80
K88	10/17/06	03/24/06	97.240	27.60
K96	10/18/06	10/26/05	95.785	42.15
313385L20	10/19/06	10/24/05	96.886	31.14
L38	10/20/06	10/26/05	95.762	42.38
L61	10/23/06	10/28/05	95.750	42.50
L79	10/24/06	04/28/06	97.562	24.38
L87	10/25/06	04/25/06	97.508	24.92
L95	10/26/06	01/30/06	96.667	33.33
313385M29	10/27/06	11/01/05	95.770	42.30
M52	10/30/06	01/05/06	96.358	36.42
M60	10/31/06	11/07/05	96.346	36.54
M78	11/01/06	05/05/06	97.525	24.75
M86	11/02/06	08/23/06	98.992	10.08
M94	11/03/06	11/09/05	95.646	43.54
313385N44	11/06/06	05/26/06	97.731	22.69
N51	11/07/06	08/03/06	98.627	13.73
N69	11/08/06	11/17/05	95.659	43.41
N77	11/09/06	11/21/05	95.705	42.95
N85	11/10/06	05/10/06	97.480	25.20
313385P34	11/13/06	04/28/06	97.302	26.98
P42	11/14/06	05/16/06	97.498	25.02
P59	11/15/06	03/15/06	96.774	32.26
P67	11/16/06	11/21/05	95.610	43.90
P75	11/17/06	05/15/06	97.468	25.32
313385Q25	11/20/06	05/19/06	97.456	25.44
Q33	11/21/06	08/21/06	98.702	12.98
Q41	11/22/06	11/28/05	95.662	43.38
Q66	11/24/06	11/29/05	95.640	43.60
Q90	11/27/06	12/02/05	95.607	43.93
313385R24	11/28/06	05/31/06	97.486	25.14
R32	11/29/06	01/06/06	96.003	39.97
R40	11/30/06	12/05/05	96.590	34.10
R57	12/01/06	12/06/05	95.540	44.60
R81	12/04/06	12/09/05	95.619	43.81
R99	12/05/06	12/19/05	95.661	43.39
313385S23	12/06/06	06/06/06	97.428	25.72

## Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2006 Interest(Per \$1,000 Maturity Value)
S31	12/07/06	12/12/05	95.570	44.30
S49	12/08/06	12/13/05	95.530	44.70
S72	12/11/06	12/16/05	95.560	44.40
S80	12/12/06	12/19/05	96.460	35.40
S98	12/13/06	12/23/05	95.612	43.88
313385T22	12/14/06	12/22/05	95.591	44.09
T30	12/15/06	12/20/05	95.560	44.40
T63	12/18/06	01/30/06	96.064	39.36
T71	12/19/06	04/10/06	96.592	34.08
T89	12/20/06	04/12/06	96.598	34.02
T97	12/21/06	04/10/06	96.565	34.35
313385U79	12/27/06	01/10/06	95.700	43.00
U87	12/28/06	01/10/06	95.688	43.12
U95	12/29/06	01/09/06	95.673	43.27

## Section III-D

FEDERAL NATIONAL MORTGAGE ASSOCIATION  
Short-Term Obligations Issued at a  
Discount and Maturing in 2006

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2006 Interest(Per \$1,000 Maturity Value)
313589RH8	01/03/06	01/18/05	97.054	29.46
RJ4	01/04/06	04/04/05	97.426	25.74
RK1	01/05/06	01/18/05	97.037	29.63
RL9	01/06/06	01/18/05	97.024	29.76
RP0	01/09/06	04/04/05	97.371	26.29
RQ8	01/10/06	01/18/05	96.995	30.05
RR6	01/11/06	06/07/05	97.984	20.16
RS4	01/12/06	03/11/05	97.194	28.06
RT2	01/13/06	03/10/05	97.185	28.15
RX3	01/17/06	03/10/05	97.140	28.60
RY1	01/18/06	02/15/05	97.089	29.11
RZ8	01/19/06	04/19/05	97.517	24.83
313589SA2	01/20/06	03/14/05	97.140	28.60
SD6	01/23/06	03/10/05	97.058	29.42
SE4	01/24/06	06/21/05	97.920	20.80
SF1	01/25/06	04/01/05	97.151	28.49
SG9	01/26/06	03/21/05	97.089	29.11
SH7	01/27/06	02/02/05	96.934	30.66
SL8	01/30/06	05/18/05	97.608	23.92
SM6	01/31/06	05/16/05	97.573	24.27
SN4	02/01/06	03/09/05	96.975	30.25
SP9	02/02/06	05/11/05	97.471	25.29
SQ7	02/03/06	03/17/05	96.985	30.15
ST1	02/06/06	04/13/05	97.151	28.49
SU8	02/07/06	02/15/05	96.886	31.14
SV6	02/08/06	04/27/05	97.337	26.63
SW4	02/09/06	05/27/05	97.571	24.29
SX2	02/10/06	02/15/05	96.850	31.50
313589TA1	02/13/06	03/23/05	96.794	32.06
TB9	02/14/06	04/01/05	96.943	30.57
TC7	02/15/06	03/30/05	96.869	31.31
TD5	02/16/06	03/23/05	96.792	32.08
TE3	02/17/06	02/23/05	96.769	32.31
TJ2	02/21/06	04/01/05	96.858	31.42
TK9	02/22/06	07/22/05	97.820	21.80
TL7	02/23/06	04/07/05	96.914	30.86
TM5	02/24/06	03/02/05	96.680	33.20
TQ6	02/27/06	03/23/05	96.637	33.63
TR4	02/28/06	03/23/05	96.628	33.72
TS2	03/01/06	03/24/05	96.647	33.53
TT0	03/02/06	05/02/05	97.171	28.29
TU7	03/03/06	04/18/05	97.076	29.24
TX1	03/06/06	06/01/05	97.359	26.41
TY9	03/07/06	11/17/05	98.729	12.71
TZ6	03/08/06	06/20/05	97.463	25.37
313589UA9	03/09/06	08/01/05	97.708	22.92

## Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2006 Interest(Per \$1,000 Maturity Value)
UB7	03/10/06	05/16/05	97.177	28.23
UE1	03/13/06	05/31/05	97.283	27.17
UF8	03/14/06	06/01/05	97.283	27.17
UG6	03/15/06	05/16/05	97.122	28.78
UH4	03/16/06	03/24/05	96.470	35.30
UJ0	03/17/06	03/24/05	96.460	35.40
UM3	03/20/06	05/18/05	97.085	29.15
UN1	03/21/06	11/16/05	98.545	14.55
UP6	03/22/06	06/20/05	97.319	26.81
UQ4	03/23/06	03/29/05	96.460	35.40
UR2	03/24/06	05/27/05	97.124	28.76
UU5	03/27/06	05/16/05	96.999	30.01
UV3	03/28/06	07/19/05	97.403	25.97
UW1	03/29/06	08/29/05	97.733	22.67
UX9	03/30/06	06/23/05	97.278	27.22
UY7	03/31/06	04/06/05	96.501	34.99
313589VB6	04/03/06	05/18/05	96.969	30.31
VC4	04/04/06	12/08/05	98.599	14.01
VD2	04/05/06	06/20/05	97.174	28.26
VE0	04/06/06	06/01/05	97.056	29.44
VF7	04/07/06	05/16/05	96.894	31.06
VJ9	04/10/06	06/21/05	97.119	28.81
VK6	04/11/06	07/26/05	97.324	26.76
VL4	04/12/06	10/12/05	97.931	20.69
VM2	04/13/06	11/29/05	98.406	15.94
VN0	04/14/06	06/14/05	97.036	29.64
VR1	04/17/06	06/14/05	97.007	29.93
VS9	04/18/06	12/19/05	98.553	14.47
VT7	04/19/06	09/27/05	97.779	22.21
VU4	04/20/06	07/21/05	97.179	28.21
VV2	04/21/06	07/13/05	97.110	28.90
VY6	04/24/06	06/17/05	96.950	30.50
VZ3	04/25/06	06/15/05	96.930	30.70
313589WA7	04/26/06	06/16/05	96.912	30.88
WB5	04/27/06	06/15/05	96.893	31.07
WC3	04/28/06	05/04/05	96.550	34.50
WF6	05/01/06	07/15/05	97.028	29.72
WG4	05/02/06	05/16/05	96.627	33.73
WH2	05/03/06	05/17/05	96.627	33.73
WJ8	05/04/06	07/14/05	96.987	30.13
WK5	05/05/06	08/09/05	97.116	28.84
WN9	05/08/06	07/15/05	96.939	30.61
WP4	05/09/06	08/23/05	97.216	27.84
WQ2	05/10/06	10/18/05	97.688	23.12
WR0	05/11/06	09/13/05	97.507	24.93
WS8	05/12/06	07/14/05	96.888	31.12

## Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2006 Interest(Per \$1,000 Maturity Value)	
	WV1	05/15/06	07/26/05	96.948	30.52
	WW9	05/16/06	12/12/05	98.118	18.82
	WX7	05/17/06	08/22/05	97.104	28.96
	WY5	05/18/06	07/26/05	96.917	30.83
	WZ2	05/19/06	08/10/05	96.961	30.39
313589	XC2	05/22/06	07/21/05	96.814	31.86
	XD0	05/23/06	10/14/05	97.495	25.05
	XE8	05/24/06	07/21/05	96.802	31.98
	XF5	05/25/06	07/19/05	96.779	32.21
	XG3	05/26/06	06/01/05	96.530	34.70
	XL2	05/30/06	07/19/05	96.701	32.99
	XM0	05/31/06	08/01/05	96.776	32.24
	XN8	06/01/06	07/01/05	96.697	33.03
	XP3	06/02/06	08/23/05	96.934	30.66
	XS7	06/05/06	07/21/05	96.659	33.41
	XT5	06/06/06	11/17/05	97.610	23.90
	XU2	06/07/06	08/12/05	96.777	32.23
	XV0	06/08/06	09/07/05	97.191	28.09
	XW8	06/09/06	07/26/05	96.679	33.21
	XZ1	06/12/06	07/21/05	96.595	34.05
313589	YA5	06/13/06	07/22/05	96.595	34.05
	YB3	06/14/06	07/28/05	96.612	33.88
	YC1	06/15/06	07/27/05	96.617	33.83
	YD9	06/16/06	07/20/05	96.534	34.66
	YG2	06/19/06	08/24/05	96.769	32.31
	YH0	06/20/06	10/11/05	97.144	28.56
	YJ6	06/21/06	08/19/05	96.668	33.32
	YK3	06/22/06	08/30/05	96.769	32.31
	YL1	06/23/06	08/16/05	96.639	33.61
	YP2	06/26/06	08/18/05	96.620	33.80
	YQ0	06/27/06	07/21/05	96.448	35.52
	YR8	06/28/06	09/22/05	97.009	29.91
	YS6	06/29/06	08/17/05	96.577	34.23
	YT4	06/30/06	07/06/05	96.290	37.10
	YW7	07/03/06	07/27/05	96.420	35.80
	YY3	07/05/06	08/25/05	96.590	34.10
	YZ0	07/06/06	10/05/05	96.887	31.13
313589	ZA4	07/07/06	11/18/05	97.222	27.78
	ZD8	07/10/06	10/11/05	96.895	31.05
	ZE6	07/11/06	09/19/05	96.853	31.47
	ZF3	07/12/06	08/19/05	96.430	35.70
	ZG1	07/13/06	10/24/05	96.972	30.28
	ZH9	07/14/06	09/23/05	96.807	31.93
	ZL0	07/17/06	08/19/05	96.376	36.24
	ZM8	07/18/06	08/24/05	96.428	35.72
	ZN6	07/19/06	09/27/05	96.722	32.78

## Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2006 Interest (Per \$1,000 Maturity Value)
ZP1	07/20/06	09/26/05	96.774	32.26
ZQ9	07/21/06	10/18/05	96.826	31.74
ZT3	07/24/06	08/29/05	96.399	36.01
ZU0	07/25/06	08/22/05	96.312	36.88
ZV8	07/26/06	08/23/05	96.312	36.88
ZW6	07/27/06	12/21/05	97.317	26.83
ZX4	07/28/06	08/03/05	96.091	39.09
313589A29	07/31/06	02/16/06	97.887	21.13
A37	08/01/06	09/13/05	96.619	33.81
A45	08/02/06	02/01/06	97.680	23.20
A52	08/03/06	02/24/06	97.938	20.62
A60	08/04/06	08/17/05	96.177	38.23
A94	08/07/06	09/15/05	96.595	34.05
313589B28	08/08/06	04/03/06	98.303	16.97
B36	08/09/06	12/12/05	97.040	29.60
B44	08/10/06	09/22/05	96.539	34.61
B51	08/11/06	09/21/05	96.499	35.01
B85	08/14/06	10/12/05	96.498	35.02
B93	08/15/06	09/29/05	96.436	35.64
313589C27	08/16/06	01/06/06	97.280	27.20
C35	08/17/06	09/16/05	96.464	35.36
C43	08/18/06	09/27/05	96.380	36.20
C76	08/21/06	09/27/05	96.356	36.44
C84	08/22/06	12/06/05	96.798	32.02
C92	08/23/06	02/22/06	97.621	23.79
313589D26	08/24/06	10/19/05	96.429	35.71
D34	08/25/06	09/28/05	96.322	36.78
D67	08/28/06	10/12/05	96.329	36.71
D75	08/29/06	09/30/05	96.217	37.83
D83	08/30/06	10/26/05	96.355	36.45
D91	08/31/06	09/27/05	96.263	37.37
313589E25	09/01/06	09/07/05	96.211	37.89
E66	09/05/06	12/06/05	96.618	33.82
E74	09/06/06	12/15/05	96.724	32.76
E82	09/07/06	04/13/06	98.011	19.89
E90	09/08/06	12/07/05	96.608	33.92
313589F40	09/11/06	12/01/05	96.521	34.79
F57	09/12/06	12/13/05	96.610	33.90
F65	09/13/06	12/14/05	96.625	33.75
F73	09/14/06	12/15/05	96.625	33.75
F81	09/15/06	09/29/05	96.071	39.29
313589G31	09/18/06	12/12/05	96.516	34.84
G49	09/19/06	09/29/05	96.026	39.74
G56	09/20/06	01/03/06	96.779	32.21
G64	09/21/06	12/01/05	96.374	36.26
G72	09/22/06	12/05/05	96.387	36.13

## Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2006 Interest(Per \$1,000 Maturity Value)
313589H22	09/25/06	12/06/05	96.362	36.38
H30	09/26/06	01/27/06	96.955	30.45
H48	09/27/06	12/21/05	96.523	34.77
H55	09/28/06	12/08/05	96.390	36.10
H63	09/29/06	10/05/05	95.837	41.63
H97	10/02/06	12/12/05	96.350	36.50
313589J20	10/03/06	06/06/06	98.334	16.66
J38	10/04/06	01/12/06	96.717	32.83
J46	10/05/06	01/26/06	96.829	31.71
J53	10/06/06	12/15/05	96.362	36.38
J95	10/10/06	12/12/05	96.233	37.67
313589K28	10/11/06	01/11/06	96.625	33.75
K36	10/12/06	10/17/05	95.810	41.90
K44	10/13/06	12/13/05	96.217	37.83
K77	10/16/06	12/15/05	96.221	37.79
K85	10/17/06	12/12/05	96.163	38.37
K93	10/18/06	12/14/05	96.193	38.07
313589L27	10/19/06	12/16/05	96.222	37.78
L35	10/20/06	01/06/06	96.476	35.24
L68	10/23/06	12/15/05	96.135	38.65
L76	10/24/06	06/21/06	98.188	18.12
L84	10/25/06	12/12/05	96.064	39.36
L92	10/26/06	01/31/06	96.605	33.95
313589M26	10/27/06	11/02/05	95.610	43.90
M59	10/30/06	12/21/05	96.096	39.04
M67	10/31/06	01/09/06	96.370	36.30
M75	11/01/06	12/15/05	96.005	39.95
M83	11/02/06	03/09/06	96.853	31.47
M91	11/03/06	11/29/05	95.843	41.57
313589N41	11/06/06	12/12/05	95.897	41.03
N58	11/07/06	02/22/06	96.632	33.68
N66	11/08/06	02/08/06	96.489	35.11
N74	11/09/06	12/13/05	95.890	41.10
N82	11/10/06	01/19/06	96.345	36.55
313589P31	11/13/06	12/15/05	95.875	41.25
P49	11/14/06	02/15/06	96.479	35.21
P56	11/15/06	12/21/05	95.897	41.03
P64	11/16/06	12/15/05	95.837	41.63
P72	11/17/06	12/15/05	95.825	41.75
313589Q22	11/20/06	01/19/06	96.221	37.79
Q30	11/21/06	02/27/06	96.507	34.93
Q48	11/22/06	03/02/06	96.526	34.74
Q63	11/24/06	03/01/06	96.494	35.06
Q97	11/27/06	02/13/06	96.277	37.23
313589R21	11/28/06	03/21/06	96.668	33.32
R39	11/29/06	01/30/06	96.179	38.21

## Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2006 Interest(Per \$1,000 Maturity Value)
R47	11/30/06	01/26/06	96.141	38.59
R54	12/01/06	12/07/05	95.532	44.68
R88	12/04/06	01/25/06	96.079	39.21
R96	12/05/06	04/27/06	96.966	30.34
313589S20	12/06/06	03/06/06	96.372	36.28
S38	12/07/06	12/23/05	95.667	43.33
S46	12/08/06	01/19/06	95.998	40.02
S79	12/11/06	02/17/06	96.131	38.69
S87	12/12/06	02/17/06	96.118	38.82
S95	12/13/06	02/13/06	96.069	39.31
313589T29	12/14/06	02/17/06	96.092	39.08
T37	12/15/06	01/20/06	95.915	40.85
T60	12/18/06	02/01/06	95.947	40.53
T78	12/19/06	01/19/06	95.862	41.38
T86	12/20/06	01/18/06	95.856	41.44
T94	12/21/06	04/27/06	96.747	32.53
313589U27	12/22/06	01/20/06	95.837	41.63
U68	12/26/06	03/22/06	96.288	37.12
U76	12/27/06	02/21/06	95.949	40.51
U84	12/28/06	01/24/06	95.794	42.06
U92	12/29/06	01/04/06	95.564	44.36



## Section III-E

FEDERAL FARM CREDIT BANKS  
Short-Term Obligations Issued at a  
Discount and Maturing in 2006

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2006 Interest(Per \$1,000 Maturity Value)
313313RH3	01/03/06	11/29/05	99.603	3.97
RJ9	01/04/06	12/01/05	99.613	3.87
RK6	01/05/06	11/03/05	99.295	7.05
RL4	01/06/06	07/08/05	98.205	17.95
RP5	01/09/06	01/31/05	97.113	28.87
RQ3	01/10/06	12/06/05	99.597	4.03
RR1	01/11/06	10/12/05	99.014	9.86
RS9	01/12/06	04/14/05	97.467	25.33
RT7	01/13/06	01/20/05	97.007	29.93
RX8	01/17/06	12/15/05	99.617	3.83
RY6	01/18/06	12/14/05	99.594	4.06
RZ3	01/19/06	11/17/05	99.284	7.16
313313SA7	01/20/06	04/29/05	97.540	24.60
SD1	01/23/06	12/16/05	99.559	4.41
SE9	01/24/06	12/19/05	99.582	4.18
SF6	01/25/06	04/19/05	97.463	25.37
SG4	01/26/06	07/27/05	98.124	18.76
SH2	01/27/06	10/28/05	98.979	10.21
SL3	01/30/06	08/31/05	98.446	15.54
SM1	01/31/06	08/02/05	98.114	18.86
SN9	02/01/06	03/21/05	97.024	29.76
SP4	02/02/06	04/28/05	97.402	25.98
SQ2	02/03/06	06/22/05	97.822	21.78
ST6	02/06/06	06/28/05	97.832	21.68
SU3	02/07/06	04/12/05	97.115	28.85
SV1	02/08/06	11/09/05	98.971	10.29
SW9	02/09/06	01/05/06	99.593	4.07
SX7	02/10/06	07/21/05	97.915	20.85
313313TA6	02/13/06	11/14/05	98.961	10.39
TB4	02/14/06	02/25/05	96.814	31.86
TC2	02/15/06	02/16/05	96.835	31.65
TD0	02/16/06	01/17/06	99.645	3.55
TE8	02/17/06	04/15/05	97.151	28.49
TJ7	02/21/06	04/19/05	97.134	28.66
TK4	02/22/06	11/23/05	98.941	10.59
TL2	02/23/06	04/21/05	97.142	28.58
TM0	02/24/06	10/24/05	98.623	13.77
TQ1	02/27/06	11/28/05	98.933	10.67
TR9	02/28/06	04/26/05	97.108	28.92
TS7	03/01/06	05/31/05	97.374	26.26
TT5	03/02/06	01/30/06	99.620	3.80
TU2	03/03/06	06/14/05	97.453	25.47
TX6	03/06/06	01/31/06	99.584	4.16
TY4	03/07/06	09/06/05	98.140	18.60
TZ1	03/08/06	05/18/05	97.223	27.77
313313UA4	03/09/06	12/08/05	98.923	10.77

## Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2006 Interest (Per \$1,000 Maturity Value)
UB2	03/10/06	09/12/05	98.121	18.79
UE6	03/13/06	01/06/06	99.217	7.83
UF3	03/14/06	03/24/05	96.509	34.91
UG1	03/15/06	03/17/05	96.562	34.38
UH9	03/16/06	05/12/05	97.023	29.77
UJ5	03/17/06	03/22/05	96.570	34.30
UM8	03/20/06	02/03/06	99.448	5.52
UN6	03/21/06	02/07/06	99.484	5.16
UP1	03/22/06	11/23/05	98.605	13.95
UQ9	03/23/06	02/10/06	99.498	5.02
UR7	03/24/06	05/24/05	97.087	29.13
UU0	03/27/06	10/25/05	98.258	17.42
UV8	03/28/06	09/29/05	98.025	19.75
UW6	03/29/06	09/23/05	97.990	20.10
UX4	03/30/06	12/29/05	98.921	10.79
UY2	03/31/06	10/04/05	98.007	19.93
313313VB1	04/03/06	01/10/06	99.002	9.98
VC9	04/04/06	01/12/06	99.009	9.91
VD7	04/05/06	02/02/06	99.235	7.65
VE5	04/06/06	01/06/06	98.920	10.80
VF2	04/07/06	03/03/06	99.565	4.35
VJ4	04/10/06	04/11/05	96.421	35.79
VK1	04/11/06	12/15/05	98.593	14.07
VL9	04/12/06	09/22/05	97.834	21.66
VM7	04/13/06	10/17/05	97.978	20.22
VR6	04/17/06	04/20/05	96.571	34.29
VS4	04/18/06	02/15/06	99.232	7.68
VT2	04/19/06	03/22/06	99.642	3.58
VU9	04/20/06	01/19/06	98.898	11.02
VV7	04/21/06	03/15/06	99.531	4.69
VY1	04/24/06	03/17/06	99.519	4.81
VZ8	04/25/06	01/31/06	98.955	10.45
313313WA2	04/26/06	10/14/05	97.801	21.99
WB0	04/27/06	09/23/05	97.666	23.34
WC8	04/28/06	10/21/05	97.827	21.73
WF1	05/01/06	03/28/06	99.560	4.40
WG9	05/02/06	03/15/06	99.388	6.12
WH7	05/03/06	03/17/06	99.403	5.97
WJ3	05/04/06	03/27/06	99.508	4.92
WK0	05/05/06	03/30/06	99.533	4.67
WN4	05/08/06	05/31/05	96.666	33.34
WP9	05/09/06	03/30/06	99.480	5.20
WQ7	05/10/06	05/10/05	96.401	35.99
WR5	05/11/06	02/10/06	98.870	11.30
WS3	05/12/06	08/12/05	97.050	29.50
WV6	05/15/06	05/16/05	96.471	35.29

## Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2006 Interest(Per \$1,000 Maturity Value)
WW4	05/16/06	02/16/06	98.880	11.20
WX2	05/17/06	05/25/05	96.549	34.51
WY0	05/18/06	02/17/06	98.868	11.32
WZ7	05/19/06	04/21/06	99.634	3.66
313313XC7	05/22/06	03/02/06	98.967	10.33
XD5	05/23/06	03/15/06	99.109	8.91
XE3	05/24/06	02/22/06	98.852	11.48
XF0	05/25/06	02/22/06	98.840	11.60
XG8	05/26/06	10/27/05	97.521	24.79
XL7	05/30/06	08/29/05	97.009	29.91
XM5	05/31/06	03/01/06	98.832	11.68
XN3	06/01/06	06/02/05	96.522	34.78
XP8	06/02/06	03/03/06	98.832	11.68
XS2	06/05/06	03/15/06	98.934	10.66
XT0	06/06/06	12/06/05	97.776	22.24
XU7	06/07/06	06/08/05	96.491	35.09
XV5	06/08/06	02/24/06	98.668	13.32
XW3	06/09/06	04/10/06	99.210	7.90
XZ6	06/12/06	04/17/06	99.263	7.37
313313YA0	06/13/06	03/14/06	98.812	11.88
YB8	06/14/06	03/15/06	98.814	11.86
YC6	06/15/06	08/05/05	96.625	33.75
YD4	06/16/06	06/17/05	96.360	36.40
YG7	06/19/06	03/17/06	98.778	12.22
YH5	06/20/06	04/24/06	99.238	7.62
YJ1	06/21/06	09/22/05	97.061	29.39
YK8	06/22/06	04/28/06	99.262	7.38
YL6	06/23/06	02/24/06	98.470	15.30
YP7	06/26/06	03/15/06	98.652	13.48
YQ5	06/27/06	04/04/06	98.889	11.11
YR3	06/28/06	08/26/05	96.634	33.66
YS1	06/29/06	03/30/06	98.797	12.03
YT9	06/30/06	01/10/06	97.901	20.99
YW2	07/03/06	05/15/06	99.333	6.67
YY8	07/05/06	05/11/06	99.251	7.49
YZ5	07/06/06	01/12/06	97.832	21.68
313313ZA9	07/07/06	05/22/06	99.371	6.29
ZD3	07/10/06	06/01/06	99.462	5.38
ZE1	07/11/06	09/27/05	96.795	32.05
ZF8	07/12/06	09/16/05	96.786	32.14
ZG6	07/13/06	08/18/05	96.390	36.10
ZH4	07/14/06	09/09/05	96.757	32.43
ZL5	07/17/06	08/04/05	96.231	37.69
ZM3	07/18/06	07/22/05	96.159	38.41
ZN1	07/19/06	01/10/06	97.651	23.49
ZP6	07/20/06	06/15/06	99.503	4.97

## Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2006 Interest(Per \$1,000 Maturity Value)
ZQ4	07/21/06	06/15/06	99.489	5.11
ZT8	07/24/06	08/22/05	96.313	36.87
ZU5	07/25/06	06/16/06	99.442	5.58
ZV3	07/26/06	07/27/05	96.107	38.93
ZW1	07/27/06	04/27/06	98.764	12.36
ZX9	07/28/06	06/23/06	99.496	5.04
313313A24	07/31/06	08/30/05	96.296	37.04
A32	08/01/06	02/01/06	97.702	22.98
A40	08/02/06	08/03/05	96.026	39.74
A57	08/03/06	06/15/06	99.302	6.98
A65	08/04/06	06/29/06	99.481	5.19
A99	08/07/06	01/09/06	97.410	25.90
313313B23	08/08/06	08/09/05	95.976	40.24
B31	08/09/06	05/10/06	98.751	12.49
B49	08/10/06	05/11/06	98.749	12.51
B56	08/11/06	10/12/05	96.499	35.01
B80	08/14/06	06/12/06	99.115	8.85
B98	08/15/06	02/15/06	97.662	23.38
313313C22	08/16/06	05/17/06	98.751	12.49
C30	08/17/06	01/17/06	97.374	26.26
C48	08/18/06	02/17/06	97.644	23.56
C71	08/21/06	05/26/06	98.797	12.03
C89	08/22/06	07/14/06	99.439	5.61
C97	08/23/06	05/31/06	98.833	11.67
313313D21	08/24/06	05/25/06	98.741	12.59
D39	08/25/06	05/26/06	98.751	12.49
D62	08/28/06	02/27/06	97.624	23.76
D70	08/29/06	09/23/05	96.269	37.31
D88	08/30/06	05/30/06	98.720	12.80
D96	08/31/06	02/28/06	97.593	24.07
313313E20	09/01/06	06/01/06	98.712	12.88
E61	09/05/06	06/05/06	98.720	12.80
E79	09/06/06	03/29/06	97.849	21.51
E87	09/07/06	06/07/06	98.707	12.93
E95	09/08/06	06/09/06	98.718	12.82
313313F45	09/11/06	08/01/06	99.407	5.93
F52	09/12/06	07/13/06	99.117	8.83
F60	09/13/06	09/13/05	96.056	39.44
F78	09/14/06	03/16/06	97.589	24.11
F86	09/15/06	11/16/05	96.288	37.12
313313G36	09/18/06	06/12/06	98.612	13.88
G44	09/19/06	08/08/06	99.395	6.05
G51	09/20/06	08/15/06	99.487	5.13
G69	09/21/06	08/16/06	99.487	5.13
G77	09/22/06	08/16/06	99.473	5.27
313313H27	09/25/06	02/28/06	97.254	27.46

## Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2006 Interest (Per \$1,000 Maturity Value)
H35	09/26/06	06/27/06	98.668	13.32
H43	09/27/06	10/27/05	96.008	39.92
H50	09/28/06	06/28/06	98.651	13.49
H68	09/29/06	07/03/06	98.712	12.88
H92	10/02/06	08/02/06	99.116	8.84
313313J25	10/03/06	08/15/06	99.299	7.01
J33	10/04/06	08/31/06	99.514	4.86
J41	10/05/06	04/06/06	97.533	24.67
J58	10/06/06	07/10/06	98.709	12.91
J90	10/10/06	07/13/06	98.705	12.95
313313K23	10/11/06	09/07/06	99.513	4.87
K31	10/12/06	10/13/05	95.763	42.37
K49	10/13/06	05/17/06	97.939	20.61
K72	10/16/06	06/12/06	98.212	17.88
K80	10/17/06	04/18/06	97.508	24.92
K98	10/18/06	05/18/06	97.879	21.21
313313L22	10/19/06	09/13/06	99.484	5.16
L30	10/20/06	04/21/06	97.508	24.92
L63	10/23/06	07/24/06	98.673	13.27
L71	10/24/06	09/19/06	99.499	5.01
L89	10/25/06	04/26/06	97.482	25.18
L97	10/26/06	05/25/06	97.853	21.47
313313M21	10/27/06	09/22/06	99.502	4.98
M54	10/30/06	05/30/06	97.862	21.38
M62	10/31/06	07/31/06	98.666	13.34
M70	11/01/06	03/01/06	96.781	32.19
M88	11/02/06	11/02/05	95.529	44.71
M96	11/03/06	03/24/06	96.995	30.05
313313N53	11/07/06	03/28/06	97.013	29.87
N79	11/09/06	02/09/06	96.459	35.41
N87	11/10/06	08/09/06	98.664	13.36
313313P36	11/13/06	08/11/06	98.653	13.47
P51	11/15/06	11/15/05	95.478	45.22
P69	11/16/06	05/17/06	97.459	25.41
P77	11/17/06	05/18/06	97.453	25.47
313313Q27	11/20/06	05/22/06	97.467	25.33
Q35	11/21/06	05/23/06	97.457	25.43
Q43	11/22/06	05/25/06	97.476	25.24
Q92	11/27/06	08/29/06	98.715	12.85
313313R42	11/30/06	08/31/06	98.698	13.02
R59	12/01/06	09/01/06	98.698	13.02
R83	12/04/06	03/15/06	96.502	34.98
R91	12/05/06	06/05/06	97.443	25.57
313313S25	12/06/06	05/19/06	97.203	27.97
S41	12/08/06	06/02/06	97.354	26.46
S74	12/11/06	09/11/06	98.696	13.04

## Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2006 Interest(Per \$1,000 Maturity Value)
S82	12/12/06	06/06/06	97.328	26.72
S90	12/13/06	06/07/06	97.323	26.77
313313T24	12/14/06	09/15/06	98.713	12.87
T32	12/15/06	12/15/05	95.458	45.42
T65	12/18/06	09/18/06	98.698	13.02
T81	12/20/06	01/19/06	95.850	41.50
T99	12/21/06	09/25/06	98.763	12.37
313313U22	12/22/06	05/04/06	96.778	32.22
U89	12/28/06	06/30/06	97.340	26.60
U97	12/29/06	07/31/06	97.806	21.94

## Section III-F

FEDERAL HOME LOAN MORTGAGE CORPORATION  
Short-Term Obligations Issued at a  
Discount and Maturing in 2006

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2006 Interest(Per \$1,000 Maturity Value)
313397RH6	01/03/06	01/18/05	97.113	28.87
RJ2	01/04/06	06/06/05	98.027	19.73
RK9	01/05/06	01/27/05	97.142	28.58
RL7	01/06/06	01/21/05	97.113	28.87
RP8	01/09/06	01/28/05	97.107	28.93
RQ6	01/10/06	01/11/05	96.967	30.33
RR4	01/11/06	11/01/05	99.209	7.91
RS2	01/12/06	08/29/05	98.591	14.09
RT0	01/13/06	08/12/05	98.426	15.74
RX1	01/17/06	07/19/05	98.145	18.55
RY9	01/18/06	11/08/05	99.201	7.99
RZ6	01/19/06	09/08/05	98.674	13.26
313397SA0	01/20/06	02/18/05	97.079	29.21
SD4	01/23/06	08/24/05	98.412	15.88
SE2	01/24/06	07/26/05	98.134	18.66
SF9	01/25/06	08/25/05	98.402	15.98
SG7	01/26/06	08/17/05	98.313	16.87
SH5	01/27/06	08/17/05	98.302	16.98
SL6	01/30/06	08/30/05	98.402	15.98
SM4	01/31/06	08/02/05	98.104	18.96
SN2	02/01/06	03/15/05	96.976	30.24
SP7	02/02/06	07/14/05	97.959	20.41
SQ5	02/03/06	07/12/05	97.934	20.66
ST9	02/06/06	11/22/05	99.132	8.68
SU6	02/07/06	02/08/05	96.855	31.45
SV4	02/08/06	12/19/05	99.404	5.96
SW2	02/09/06	12/09/05	99.277	7.23
SX0	02/10/06	12/09/05	99.265	7.35
313397TA9	02/13/06	09/22/05	98.484	15.16
TB7	02/14/06	08/16/05	98.069	19.31
TC5	02/15/06	03/04/05	96.829	31.71
TD3	02/16/06	09/22/05	98.452	15.48
TE1	02/17/06	12/06/05	99.144	8.56
TJ0	02/21/06	08/23/05	98.054	19.46
TK7	02/22/06	10/18/05	98.592	14.08
TL5	02/23/06	12/13/05	99.152	8.48
TM3	02/24/06	09/30/05	98.416	15.84
TQ4	02/27/06	04/06/05	96.848	31.52
TR2	02/28/06	04/07/05	96.848	31.52
TS0	03/01/06	08/15/05	97.927	20.73
TT8	03/02/06	10/20/05	98.515	14.85
TU5	03/03/06	03/16/05	96.656	33.44
TX9	03/06/06	03/28/05	96.627	33.73
TY7	03/07/06	03/08/05	96.613	33.87
TZ4	03/08/06	01/06/06	99.287	7.13
313397UA7	03/09/06	03/08/06	99.988	0.12

## Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2006 Interest(Per \$1,000 Maturity Value)
UB5	03/10/06	03/28/05	96.588	34.12
UE9	03/13/06	06/14/05	97.363	26.37
UF6	03/14/06	08/10/05	97.696	23.04
UG4	03/15/06	03/24/05	96.500	35.00
UH2	03/16/06	11/15/05	98.602	13.98
UJ8	03/17/06	03/22/05	96.530	34.70
UM1	03/20/06	03/22/05	96.501	34.99
UN9	03/21/06	06/16/05	97.282	27.18
UP4	03/22/06	10/19/05	98.272	17.28
UQ2	03/23/06	06/21/05	97.296	27.04
UR0	03/24/06	10/17/05	98.231	17.69
UU3	03/27/06	06/16/05	97.215	27.85
UV1	03/28/06	06/16/05	97.205	27.95
UW9	03/29/06	06/10/05	97.169	28.31
UX7	03/30/06	05/02/05	96.864	31.36
UY5	03/31/06	06/10/05	97.151	28.49
3128X4LS8	04/01/06	09/20/05	97.985	20.15
313397VB4	04/03/06	07/07/05	97.300	27.00
VC2	04/04/06	04/05/05	96.441	35.59
VD0	04/05/06	07/19/05	97.299	27.01
VE8	04/06/06	12/05/05	98.546	14.54
VF5	04/07/06	05/17/05	96.876	31.24
VJ7	04/10/06	05/20/05	96.867	31.33
VK4	04/11/06	08/31/05	97.671	23.29
VL2	04/12/06	06/01/05	96.981	30.19
VM0	04/13/06	04/13/05	96.431	35.69
VR9	04/17/06	04/22/05	96.630	33.70
VS7	04/18/06	04/19/05	96.575	34.25
VT5	04/19/06	12/08/05	98.416	15.84
VU2	04/20/06	08/26/05	97.465	25.35
VV0	04/21/06	05/13/05	96.694	33.06
VY4	04/24/06	12/15/05	98.433	15.67
VZ1	04/25/06	10/25/05	97.892	21.08
313397WA5	04/26/06	11/23/05	98.173	18.27
WB3	04/27/06	12/15/05	98.397	16.03
WC1	04/28/06	05/23/05	96.694	33.06
WF4	05/01/06	07/14/05	97.001	29.99
WG2	05/02/06	05/03/05	96.502	34.98
WH0	05/03/06	12/08/05	98.240	17.60
WJ6	05/04/06	01/12/06	98.644	13.56
WK3	05/05/06	08/25/05	97.266	27.34
WN7	05/08/06	08/15/05	97.133	28.67
WP2	05/09/06	10/14/05	97.643	23.57
WQ0	05/10/06	05/11/05	96.453	35.47
WR8	05/11/06	08/19/05	97.122	28.78
WS6	05/12/06	05/23/05	96.539	34.61



## Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2006 Interest (Per \$1,000 Maturity Value)	
	WV9	05/15/06	08/09/05	96.962	30.38
	WW7	05/16/06	11/15/05	97.801	21.99
	WX5	05/17/06	08/26/05	97.147	28.53
	WY3	05/18/06	08/26/05	97.137	28.63
	WZ0	05/19/06	10/06/05	97.475	25.25
313397	XC0	05/22/06	12/16/05	98.092	19.08
	XD8	05/23/06	11/22/05	97.801	21.99
	XE6	05/24/06	07/22/05	96.804	31.96
	XF3	05/25/06	01/27/06	98.541	14.59
	XG1	05/26/06	06/24/05	96.677	33.23
	XL0	05/30/06	05/31/05	96.441	35.59
	XM8	05/31/06	07/01/05	96.669	33.31
	XN6	06/01/06	06/14/05	96.519	34.81
	XP1	06/02/06	11/10/05	97.592	24.08
	XS5	06/05/06	07/20/05	96.649	33.51
	XT3	06/06/06	12/06/05	97.765	22.35
	XU0	06/07/06	11/02/05	97.420	25.80
	XV8	06/08/06	07/07/05	96.612	33.88
	XW6	06/09/06	07/07/05	96.602	33.98
	XZ9	06/12/06	08/03/05	96.635	33.65
313397	YA3	06/13/06	12/13/05	97.755	22.45
	YB1	06/14/06	01/11/06	98.105	18.95
	YC9	06/15/06	07/14/05	96.519	34.81
	YD7	06/16/06	01/11/06	98.080	19.20
	YG0	06/19/06	09/21/05	97.079	29.21
	YH8	06/20/06	10/24/05	97.245	27.55
	YJ4	06/21/06	10/31/05	97.236	27.64
	YK1	06/22/06	01/13/06	98.027	19.73
	YL9	06/23/06	09/22/05	97.047	29.53
	YP0	06/26/06	08/25/05	96.687	33.13
	YQ8	06/27/06	06/28/05	96.390	36.10
	YR6	06/28/06	09/26/05	96.975	30.25
	YS4	06/29/06	07/22/05	96.400	36.00
	YT2	06/30/06	08/25/05	96.644	33.56
	YW5	07/03/06	09/12/05	96.954	30.46
	YY1	07/05/06	07/08/05	96.290	37.10
	YZ8	07/06/06	05/04/06	99.148	8.52
313397	ZA2	07/07/06	07/20/05	96.304	36.96
	ZD6	07/10/06	03/07/06	98.382	16.18
	ZE4	07/11/06	01/10/06	97.745	22.55
	ZF1	07/12/06	03/15/06	98.456	15.44
	ZG9	07/13/06	05/25/06	99.332	6.68
	ZH7	07/14/06	11/30/05	97.238	27.62
	ZL8	07/17/06	09/29/05	96.759	32.41
	ZM6	07/18/06	01/17/06	97.740	22.60
	ZN4	07/19/06	03/27/06	98.499	15.01

## Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2006 Interest(Per \$1,000 Maturity Value)
ZP9	07/20/06	03/28/06	98.496	15.04
ZQ7	07/21/06	12/16/05	97.348	26.52
ZT1	07/24/06	10/14/05	96.738	32.62
ZU8	07/25/06	07/26/05	96.117	38.83
ZV6	07/26/06	08/25/05	96.352	36.48
ZW4	07/27/06	03/16/06	98.264	17.36
ZX2	07/28/06	08/04/05	96.112	38.88
313397A27	07/31/06	08/16/05	96.171	38.29
A35	08/01/06	08/09/05	96.053	39.47
A43	08/02/06	03/08/06	98.085	19.15
A50	08/03/06	03/15/06	98.159	18.41
A68	08/04/06	08/09/05	96.030	39.70
A92	08/07/06	12/05/05	96.985	30.15
313397B26	08/08/06	02/07/06	97.659	23.41
B34	08/09/06	03/30/06	98.240	17.60
B42	08/10/06	03/15/06	98.064	19.36
B59	08/11/06	09/15/05	96.526	34.74
B83	08/14/06	01/18/06	97.440	25.60
B91	08/15/06	09/16/05	96.430	35.70
313397C25	08/16/06	04/11/06	98.293	17.07
C33	08/17/06	04/10/06	98.266	17.34
C41	08/18/06	04/17/06	98.340	16.60
C74	08/21/06	04/04/06	98.131	18.69
C82	08/22/06	08/23/05	95.986	40.14
C90	08/23/06	04/17/06	98.268	17.32
313397D24	08/24/06	04/20/06	98.296	17.04
D32	08/25/06	01/27/06	97.363	26.37
D65	08/28/06	12/22/05	96.943	30.57
D73	08/29/06	02/28/06	97.619	23.81
D81	08/30/06	11/16/05	96.508	34.92
D99	08/31/06	12/06/05	96.687	33.13
313397E23	09/01/06	09/12/05	96.254	37.46
E64	09/05/06	01/30/06	97.245	27.55
E72	09/06/06	05/02/06	98.261	17.39
E80	09/07/06	04/24/06	98.153	18.47
E98	09/08/06	10/28/05	96.264	37.36
313397F48	09/11/06	04/07/06	97.889	21.11
F55	09/12/06	03/14/06	97.578	24.22
F63	09/13/06	05/11/06	98.281	17.19
F71	09/14/06	04/12/06	97.903	20.97
F89	09/15/06	05/17/06	98.336	16.64
313397G39	09/18/06	11/16/05	96.235	37.65
G47	09/19/06	09/20/05	96.036	39.64
G54	09/20/06	12/01/05	96.386	36.14
G62	09/21/06	01/23/06	97.001	29.99
G70	09/22/06	12/16/05	96.554	34.46

## Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2006 Interest(Per \$1,000 Maturity Value)
313397H20	09/25/06	12/08/05	96.419	35.81
H38	09/26/06	03/28/06	97.568	24.32
H46	09/27/06	09/28/05	95.885	41.15
H53	09/28/06	07/21/06	99.001	9.99
H61	09/29/06	10/04/05	95.850	41.50
H95	10/02/06	05/24/06	98.184	18.16
313397J28	10/03/06	04/04/06	97.528	24.72
J36	10/04/06	03/17/06	97.365	26.35
J44	10/05/06	07/26/06	98.969	10.31
J51	10/06/06	12/15/05	96.362	36.38
J93	10/10/06	04/11/06	97.508	24.92
313397K34	10/12/06	05/11/06	97.878	21.22
K42	10/13/06	05/10/06	97.851	21.49
K75	10/16/06	11/29/05	96.086	39.14
K83	10/17/06	10/18/05	95.713	42.87
K91	10/18/06	06/08/06	98.141	18.59
313397L25	10/19/06	05/02/06	97.681	23.19
L33	10/20/06	02/21/06	96.867	31.33
L66	10/23/06	01/06/06	96.448	35.52
L74	10/24/06	01/18/06	96.544	34.56
L82	10/25/06	01/31/06	96.611	33.89
L90	10/26/06	01/18/06	96.519	34.81
313397M24	10/27/06	01/03/06	96.321	36.79
M57	10/30/06	02/06/06	96.586	34.14
M65	10/31/06	02/06/06	96.574	34.26
M73	11/01/06	11/04/05	95.545	44.55
M81	11/02/06	06/15/06	97.997	20.03
M99	11/03/06	06/20/06	98.032	19.68
313397N49	11/06/06	12/28/05	96.140	38.60
N56	11/07/06	05/09/06	97.477	25.23
N64	11/08/06	01/31/06	96.433	35.67
N72	11/09/06	12/29/05	96.141	38.59
N80	11/10/06	01/31/06	96.407	35.93
313397P39	11/13/06	04/04/06	96.977	30.23
P47	11/14/06	11/15/05	95.470	45.30
P54	11/15/06	12/12/05	95.803	41.97
P62	11/16/06	01/19/06	96.263	37.37
P70	11/17/06	01/19/06	96.250	37.50
313397Q20	11/20/06	01/23/06	96.254	37.46
Q38	11/21/06	02/02/06	96.277	37.23
Q46	11/22/06	07/12/06	98.057	19.43
Q61	11/24/06	01/27/06	96.221	37.79
Q95	11/27/06	01/27/06	96.183	38.17
313397R29	11/28/06	01/03/06	95.906	40.94
R37	11/29/06	01/23/06	96.142	38.58
R45	11/30/06	01/24/06	96.142	38.58

## Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2006 Interest(Per \$1,000 Maturity Value)
R52	12/01/06	12/02/05	95.497	45.03
R86	12/04/06	01/26/06	96.074	39.26
R94	12/05/06	02/09/06	96.130	38.70
313397S28	12/06/06	05/05/06	97.038	29.62
S36	12/07/06	07/18/06	97.929	20.71
S44	12/08/06	04/21/06	96.862	31.38
S77	12/11/06	01/25/06	96.018	39.82
S85	12/12/06	12/13/05	95.450	45.50
S93	12/13/06	02/16/06	96.100	39.00
313397T27	12/14/06	02/16/06	96.087	39.13
T35	12/15/06	01/20/06	95.915	40.85
T68	12/18/06	01/03/06	95.667	43.33
T76	12/19/06	06/20/06	97.336	26.64
T84	12/20/06	04/18/06	96.638	33.62
T92	12/21/06	09/01/06	98.421	15.79
313397U25	12/22/06	02/08/06	95.914	40.86
U66	12/26/06	02/24/06	95.993	40.07
U74	12/27/06	02/21/06	95.957	40.43
U82	12/28/06	03/23/06	96.274	37.26
U90	12/29/06	02/24/06	95.953	40.47

## Section III-G

FEDERAL AGRICULTURAL MORTGAGE CORPORATION  
Short-Term Obligations Issued at a  
Discount and Maturing in 2006

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2006 Interest (Per \$1,000 Maturity Value)
31315LRH3	01/03/06	12/02/05	99.630	3.70
RJ9	01/04/06	12/07/05	99.674	3.26
RK6	01/05/06	12/01/05	99.596	4.04
RL4	01/06/06	10/06/05	99.001	9.99
RP5	01/09/06	10/21/05	99.118	8.82
RQ3	01/10/06	12/02/05	99.549	4.51
RR1	01/11/06	10/28/05	99.159	8.41
RS9	01/12/06	12/12/05	99.663	3.37
RT7	01/13/06	10/05/05	98.917	10.83
RX8	01/17/06	12/14/05	99.605	3.95
RY6	01/18/06	01/12/06	99.931	0.69
RZ3	01/19/06	11/23/05	99.348	6.52
31315LSA7	01/20/06	10/20/05	98.984	10.16
SD1	01/23/06	11/07/05	99.125	8.75
SE9	01/24/06	01/23/06	99.988	0.12
SF6	01/25/06	01/24/06	99.988	0.12
SG4	01/26/06	01/25/06	99.988	0.12
SH2	01/27/06	12/20/05	99.557	4.43
SL3	01/30/06	10/28/05	98.937	10.63
SM1	01/31/06	01/30/06	99.988	0.12
SN9	02/01/06	11/03/05	98.979	10.21
SP4	02/02/06	11/04/05	98.979	10.21
SQ2	02/03/06	12/21/05	99.482	5.18
ST6	02/06/06	02/03/06	99.963	0.37
SU3	02/07/06	02/06/06	99.988	0.12
SV1	02/08/06	02/07/06	99.988	0.12
SW9	02/09/06	01/11/06	99.659	3.41
SX7	02/10/06	01/10/06	99.638	3.62
31315LTA6	02/13/06	11/10/05	98.918	10.82
TB4	02/14/06	01/18/06	99.678	3.22
TC2	02/15/06	11/29/05	99.090	9.10
TD0	02/16/06	11/07/05	98.850	11.50
TE8	02/17/06	02/16/06	99.988	0.12
TJ7	02/21/06	02/14/06	99.914	0.86
TK4	02/22/06	02/21/06	99.988	0.12
TL2	02/23/06	01/23/06	99.627	3.73
TM0	02/24/06	11/22/05	98.906	10.94
TQ1	02/27/06	11/28/05	98.932	10.68
TR9	02/28/06	12/01/05	98.952	10.48
TS7	03/01/06	12/22/05	99.180	8.20
TT5	03/02/06	02/02/06	99.657	3.43
TU2	03/03/06	03/02/06	99.988	0.12
TX6	03/06/06	01/20/06	99.461	5.39
TY4	03/07/06	02/07/06	99.657	3.43
TZ1	03/08/06	02/08/06	99.657	3.43
31315LUA4	03/09/06	03/08/06	99.988	0.12
UB2	03/10/06	12/27/05	99.128	8.72

## Section III-G (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2006 Interest(Per \$1,000 Maturity Value)
UE6	03/13/06	02/14/06	99.669	3.31
UF3	03/14/06	02/14/06	99.656	3.44
UG1	03/15/06	02/16/06	99.668	3.32
UH9	03/16/06	12/08/05	98.831	11.69
UJ5	03/17/06	12/19/05	98.944	10.56
UM8	03/20/06	03/17/06	99.963	0.37
UN6	03/21/06	02/23/06	99.680	3.20
UP1	03/22/06	02/21/06	99.644	3.56
UQ9	03/23/06	02/23/06	99.655	3.45
UR7	03/24/06	03/17/06	99.914	0.86
UU0	03/27/06	12/27/05	98.920	10.80
UV8	03/28/06	03/27/06	99.987	0.13
UW6	03/29/06	02/28/06	99.645	3.55
UX4	03/30/06	12/29/05	98.913	10.87
UY2	03/31/06	12/30/05	98.913	10.87
31315LVB1	04/03/06	09/29/05	97.970	20.30
VC9	04/04/06	03/07/06	99.652	3.48
VD7	04/05/06	04/04/06	99.987	0.13
VE5	04/06/06	01/06/06	98.915	10.85
VF2	04/07/06	01/09/06	98.934	10.66
VJ4	04/10/06	03/10/06	99.613	3.87
VK1	04/11/06	10/11/05	97.917	20.83
VL9	04/12/06	04/11/06	99.987	0.13
VM7	04/13/06	01/11/06	98.886	11.14
VR6	04/17/06	03/15/06	99.589	4.11
VS4	04/18/06	01/19/06	98.913	10.87
VT2	04/19/06	03/22/06	99.638	3.62
VU9	04/20/06	03/30/06	99.730	2.70
VV7	04/21/06	01/20/06	98.883	11.17
VY1	04/24/06	03/29/06	99.662	3.38
VZ8	04/25/06	01/27/06	98.905	10.95
31315LWA2	04/26/06	04/25/06	99.987	0.13
WB0	04/27/06	04/26/06	99.987	0.13
WC8	04/28/06	01/30/06	98.900	11.00
WF1	05/01/06	12/27/05	98.476	15.24
WG9	05/02/06	02/07/06	98.944	10.56
WH7	05/03/06	05/06/05	97.683	23.17
WJ3	05/04/06	05/03/06	99.987	0.13
WK0	05/05/06	02/10/06	98.947	10.53
WN4	05/08/06	03/29/06	99.481	5.19
WP9	05/09/06	05/08/06	99.987	0.13
WQ7	05/10/06	02/16/06	98.950	10.50
WR5	05/11/06	04/13/06	99.634	3.66
WS3	05/12/06	02/17/06	98.934	10.66
WV6	05/15/06	05/12/06	99.961	0.39
WW4	05/16/06	02/16/06	98.873	11.27
WX2	05/17/06	04/17/06	99.607	3.93

## Section III-G (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2006 Interest(Per \$1,000 Maturity Value)	
	WY0	05/18/06	04/17/06	99.594	4.06
	WZ7	05/19/06	03/01/06	98.997	10.03
31315LXC7	05/22/06	05/26/05	97.883	21.17	
	XD5	05/23/06	02/24/06	98.878	11.22
	XE3	05/24/06	05/02/06	99.705	2.95
	XF0	05/25/06	04/27/06	99.625	3.75
	XG8	05/26/06	02/27/06	98.874	11.26
	XL7	05/30/06	02/27/06	98.822	11.78
	XM5	05/31/06	05/30/06	99.986	0.14
	XN3	06/01/06	04/25/06	99.508	4.92
	XP8	06/02/06	06/01/06	99.986	0.14
	XS2	06/05/06	05/05/06	99.579	4.21
	XT0	06/06/06	03/30/06	99.105	8.95
	XU7	06/07/06	06/06/06	99.986	0.14
	XV5	06/08/06	06/07/06	99.986	0.14
	XW3	06/09/06	06/08/06	99.986	0.14
	XZ6	06/12/06	03/10/06	98.790	12.10
31315LYA0	06/13/06	03/17/06	98.851	11.49	
	YB8	06/14/06	05/16/06	99.604	3.96
	YC6	06/15/06	05/23/06	99.685	3.15
	YD4	06/16/06	03/17/06	98.812	11.88
	YG7	06/19/06	01/19/06	98.142	18.58
	YH5	06/20/06	06/19/06	99.986	0.14
	YJ1	06/21/06	06/20/06	99.987	0.13
	YK8	06/22/06	05/24/06	99.602	3.98
	YL6	06/23/06	06/09/06	99.808	1.92
	YP7	06/26/06	05/23/06	99.534	4.66
	YQ5	06/27/06	03/29/06	98.806	11.94
	YR3	06/28/06	05/31/06	99.615	3.85
	YS1	06/29/06	03/30/06	98.792	12.08
	YT9	06/30/06	03/31/06	98.792	12.08
	YW2	07/03/06	05/26/06	99.479	5.21
	YY8	07/05/06	06/02/06	99.545	4.55
	YZ5	07/06/06	04/06/06	98.784	12.16
31315LZA9	07/07/06	04/07/06	98.784	12.16	
	ZD3	07/10/06	07/07/06	99.957	0.43
	ZE1	07/11/06	07/10/06	99.986	0.14
	ZF8	07/12/06	04/13/06	98.785	12.15
	ZG6	07/13/06	04/13/06	98.772	12.28
	ZH4	07/14/06	01/17/06	97.790	22.10
	ZL5	07/17/06	01/24/06	97.835	21.65
	ZM3	07/18/06	04/11/06	98.688	13.12
	ZN1	07/19/06	07/18/06	99.986	0.14
	ZP6	07/20/06	04/20/06	98.769	12.31
	ZQ4	07/21/06	06/26/06	99.641	3.59
	ZT8	07/24/06	07/21/06	99.957	0.43
	ZU5	07/25/06	07/24/06	99.986	0.14

## Section III-G (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2006 Interest(Per \$1,000 Maturity Value)
ZV3	07/26/06	07/12/06	99.800	2.00
ZW1	07/27/06	04/25/06	98.734	12.66
ZX9	07/28/06	04/28/06	98.753	12.47
31315LA24	07/31/06	07/28/06	99.957	0.43
A32	08/01/06	07/03/06	99.584	4.16
A40	08/02/06	05/25/06	99.046	9.54
A57	08/03/06	07/10/06	99.657	3.43
A65	08/04/06	07/07/06	99.598	4.02
A99	08/07/06	08/04/06	99.958	0.42
31315LB23	08/08/06	05/10/06	98.760	12.40
B31	08/09/06	08/08/06	99.986	0.14
B49	08/10/06	07/10/06	99.555	4.45
B56	08/11/06	05/11/06	98.732	12.68
B80	08/14/06	07/19/06	99.626	3.74
B98	08/15/06	08/14/06	99.986	0.14
31315LC22	08/16/06	05/16/06	98.730	12.70
C30	08/17/06	04/18/06	98.360	16.40
C48	08/18/06	06/21/06	99.164	8.36
C71	08/21/06	08/18/06	99.957	0.43
C89	08/22/06	08/21/06	99.986	0.14
C97	08/23/06	05/22/06	98.714	12.86
31315LD21	08/24/06	05/23/06	98.714	12.86
D39	08/25/06	07/25/06	99.552	4.48
D62	08/28/06	08/04/06	99.653	3.47
D70	08/29/06	08/04/06	99.639	3.61
D88	08/30/06	08/29/06	99.986	0.14
D96	08/31/06	05/31/06	98.716	12.84
31315LE20	09/01/06	06/01/06	98.712	12.88
E61	09/05/06	08/01/06	99.493	5.07
E79	09/06/06	06/23/06	98.908	10.92
E87	09/07/06	08/01/06	99.465	5.35
E95	09/08/06	07/27/06	99.377	6.23
31315LF45	09/11/06	09/13/05	96.098	39.02
F52	09/12/06	09/11/06	99.986	0.14
F60	09/13/06	07/18/06	99.172	8.28
F78	09/14/06	08/28/06	99.757	2.43
F86	09/15/06	06/16/06	98.681	13.19
31315LG36	09/18/06	08/24/06	99.642	3.58
G44	09/19/06	06/19/06	98.663	13.37
G51	09/20/06	07/19/06	99.085	9.15
G69	09/21/06	07/18/06	99.056	9.44
G77	09/22/06	08/11/06	99.400	6.00
31315LH27	09/25/06	08/28/06	99.600	4.00
H35	09/26/06	09/25/06	99.986	0.14
H43	09/27/06	06/23/06	98.595	14.05
H50	09/28/06	09/27/06	99.986	0.14
H68	09/29/06	05/24/06	98.212	17.88



## Section III-G (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2006 Interest(Per \$1,000 Maturity Value)
H92	10/02/06	06/27/06	98.580	14.20
31315LJ25	10/03/06	09/07/06	99.627	3.73
J33	10/04/06	07/19/06	98.879	11.21
J58	10/06/06	07/06/06	98.643	13.57
J90	10/10/06	09/11/06	99.585	4.15
31315LK23	10/11/06	07/13/06	98.681	13.19
K31	10/12/06	07/18/06	98.743	12.57
K49	10/13/06	07/13/06	98.651	13.49
K72	10/16/06	09/15/06	99.556	4.44
K98	10/18/06	07/19/06	98.668	13.32
31315LL22	10/19/06	07/28/06	98.787	12.13
L63	10/23/06	09/22/06	99.558	4.42
L71	10/24/06	10/24/05	95.661	43.39
L89	10/25/06	07/19/06	98.565	14.35
31315LM21	10/27/06	07/27/06	98.653	13.47
M54	10/30/06	07/27/06	98.609	13.91
M70	11/01/06	05/05/06	97.493	25.07
M96	11/03/06	05/25/06	97.737	22.63
31315LN53	11/07/06	08/14/06	98.777	12.23
N61	11/08/06	07/31/06	98.539	14.61
31315LP36	11/13/06	08/15/06	98.708	12.92
P77	11/17/06	08/17/06	98.681	13.19
31315LQ92	11/27/06	08/23/06	98.623	13.77
31315LR42	11/30/06	12/08/05	95.518	44.82
R59	12/01/06	06/12/06	97.559	24.41
31315LS41	12/08/06	09/08/06	98.696	13.04
31315LT32	12/15/06	05/16/06	97.030	29.70
T73	12/19/06	09/19/06	98.693	13.07
T99	12/21/06	09/21/06	98.698	13.02
31315LU89	12/28/06	06/26/06	97.287	27.13
U97	12/29/06	09/29/06	98.708	12.92